Holdings

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

As of: *July 31, 2018* *View Date:* *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		-957,868.980	Local	1.000000	-957,868.98	1.000000	-957,868.98	0.00	0.11
			Base	1.000000	-957,868.98	1.000000	-957,868.98	0.00	0.11
US DOLLAR Total									
		-957,868.980	Local		-957,868.98		-957,868.98	0.00	0.11
			Base		-957,868.98		-957,868.98	0.00	0.11
CASH Total									
		-957,868.980	Base		-957,868.98		-957,868.98	0.00	0.11
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					2.0782005	31 Dec 2030		
		1,312,494.260	Local	100.039810	1,313,016.77	100.040000	1,313,019.26	2.49	0.15
			Base	100.039810	1,313,016.77	100.040000	1,313,019.26	2.49	0.15
US DOLLAR Total									
		1,312,494.260	Local		1,313,016.77		1,313,019.26	2.49	0.15
			Base		1,313,016.77		1,313,019.26	2.49	0.15
CASH EQUIVALENT Total									
		1,312,494.260	Base		1,313,016.77		1,313,019.26	2.49	0.15
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001084102	AGCO CORP COMMON STOCK USD.01								
		31,383.000	Local	39.103904	1,227,197.82	63.020000	1,977,756.66	750,558.84	0.22
			Base	39.103904	1,227,197.82	63.020000	1,977,756.66	750,558.84	0.22

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00164V103	AMC NETWORKS INC A COMMON STOCK								
		Local	21,852.000	49.023293	1,071,257.00	60.290000	1,317,457.08	246,200.08	0.15
		Base		49.023293	1,071,257.00	60.290000	1,317,457.08	246,200.08	0.15
002535300	AARON S INC COMMON STOCK USD.5								
		Local	29,422.000	21.563885	634,452.63	43.310000	1,274,266.82	639,814.19	0.14
		Base		21.563885	634,452.63	43.310000	1,274,266.82	639,814.19	0.14
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01								
		Local	39,012.000	41.709277	1,627,162.30	39.480000	1,540,193.76	-86,968.54	0.17
		Base		41.709277	1,627,162.30	39.480000	1,540,193.76	-86,968.54	0.17
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005								
		Local	55,359.000	10.497800	581,147.72	25.840000	1,430,476.56	849,328.84	0.16
		Base		10.497800	581,147.72	25.840000	1,430,476.56	849,328.84	0.16
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01								
		Local	19,484.000	120.139600	2,340,799.97	139.030000	2,708,860.52	368,060.55	0.30
		Base		120.139600	2,340,799.97	139.030000	2,708,860.52	368,060.55	0.30
005125109	ACXIOM CORP COMMON STOCK USD.1								
		Local	36,640.000	16.831971	616,723.42	40.540000	1,485,385.60	868,662.18	0.17
		Base		16.831971	616,723.42	40.540000	1,485,385.60	868,662.18	0.17
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01								
		Local	28,656.000	26.208892	751,042.01	54.550000	1,563,184.80	812,142.79	0.17
		Base		26.208892	751,042.01	54.550000	1,563,184.80	812,142.79	0.17
00766T100	AECOM COMMON STOCK USD.01								
		Local	27,499.000	29.045505	798,722.35	33.560000	922,866.44	124,144.09	0.10
		Base		29.045505	798,722.35	33.560000	922,866.44	124,144.09	0.10
009728106	AKORN INC COMMON STOCK								
		Local	44,652.000	40.592347	1,812,529.48	18.520000	826,955.04	-985,574.44	0.09
		Base		40.592347	1,812,529.48	18.520000	826,955.04	-985,574.44	0.09
014491104	ALEXANDER + BALDWIN INC REIT								
		Local	45,199.000	24.072453	1,088,050.79	23.950000	1,082,516.05	-5,534.74	0.12
		Base		24.072453	1,088,050.79	23.950000	1,082,516.05	-5,534.74	0.12

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017175100	ALLEGHANY CORP COMMON STOCK USD1.0								
		Local	7,285.000	350.945612	2,556,638.78	629.270000	4,584,231.95	2,027,593.17	0.51
		Base		350.945612	2,556,638.78	629.270000	4,584,231.95	2,027,593.17	0.51
01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	59,744.000	27.589257	1,648,292.56	27.800000	1,660,883.20	12,590.64	0.19
		Base		27.589257	1,648,292.56	27.800000	1,660,883.20	12,590.64	0.19
018522300	ALLETE INC COMMON STOCK								
		Local	24,366.000	67.441183	1,643,271.87	77.530000	1,889,095.98	245,824.11	0.21
		Base		67.441183	1,643,271.87	77.530000	1,889,095.98	245,824.11	0.21
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01								
		Local	84,582.000	15.891011	1,344,093.46	12.240000	1,035,283.68	-308,809.78	0.12
		Base		15.891011	1,344,093.46	12.240000	1,035,283.68	-308,809.78	0.12
024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01								
		Local	64,981.000	41.644474	2,706,099.57	41.250000	2,680,466.25	-25,633.32	0.30
		Base		41.644474	2,706,099.57	41.250000	2,680,466.25	-25,633.32	0.30
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01								
		Local	79,780.000	17.749144	1,416,026.69	25.180000	2,008,860.40	592,833.71	0.22
		Base		17.749144	1,416,026.69	25.180000	2,008,860.40	592,833.71	0.22
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK								
		Local	32,983.000	37.990649	1,253,045.57	112.690000	3,716,854.27	2,463,808.70	0.41
		Base		37.990649	1,253,045.57	112.690000	3,716,854.27	2,463,808.70	0.41
03755L104	APERGY CORP COMMON STOCK USD.01								
		Local	36,788.000	42.888234	1,577,772.36	41.000000	1,508,308.00	-69,464.36	0.17
		Base		42.888234	1,577,772.36	41.000000	1,508,308.00	-69,464.36	0.17
038336103	APTARGROUP INC COMMON STOCK USD.01								
		Local	29,659.000	45.128697	1,338,472.01	102.430000	3,037,971.37	1,699,499.36	0.34
		Base		45.128697	1,338,472.01	102.430000	3,037,971.37	1,699,499.36	0.34
03836W103	AQUA AMERICA INC COMMON STOCK USD.5								
		Local	84,578.000	17.282238	1,461,697.16	36.940000	3,124,311.32	1,662,614.16	0.35
		Base		17.282238	1,461,697.16	36.940000	3,124,311.32	1,662,614.16	0.35

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042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0								
		Local	41,640.000	31.925717	1,329,386.87	75.840000	3,157,977.60	1,828,590.73	0.35
		Base		31.925717	1,329,386.87	75.840000	3,157,977.60	1,828,590.73	0.35
044186104	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK								
		Local	29,660.000	25.398826	753,329.17	82.110000	2,435,382.60	1,682,053.43	0.27
		Base		25.398826	753,329.17	82.110000	2,435,382.60	1,682,053.43	0.27
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01								
		Local	80,367.000	18.590319	1,494,048.17	27.000000	2,169,909.00	675,860.83	0.24
		Base		18.590319	1,494,048.17	27.000000	2,169,909.00	675,860.83	0.24
049560105	ATMOS ENERGY CORP COMMON STOCK								
		Local	52,801.000	38.186893	2,016,306.13	91.870000	4,850,827.87	2,834,521.74	0.54
		Base		38.186893	2,016,306.13	91.870000	4,850,827.87	2,834,521.74	0.54
05329W102	AUTONATION INC COMMON STOCK USD.01								
		Local	28,123.000	41.616100	1,170,369.58	48.530000	1,364,809.19	194,439.61	0.15
		Base		41.616100	1,170,369.58	48.530000	1,364,809.19	194,439.61	0.15
05350V106	AVANOS MEDICAL INC COMMON STOCK USD.01								
		Local	22,355.000	39.162615	875,480.25	55.200000	1,233,996.00	358,515.75	0.14
		Base		39.162615	875,480.25	55.200000	1,233,996.00	358,515.75	0.14
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01								
		Local	33,987.000	36.382438	1,236,529.92	34.850000	1,184,446.95	-52,082.97	0.13
		Base		36.382438	1,236,529.92	34.850000	1,184,446.95	-52,082.97	0.13
053807103	AVNET INC COMMON STOCK USD1.0								
		Local	56,104.000	29.047725	1,629,693.54	43.850000	2,460,160.40	830,466.86	0.27
		Base		29.047725	1,629,693.54	43.850000	2,460,160.40	830,466.86	0.27
05971J102	BANCORPSOUTH BANK COMMON STOCK								
		Local	39,052.000	18.052760	704,996.37	32.900000	1,284,810.80	579,814.43	0.14
		Base		18.052760	704,996.37	32.900000	1,284,810.80	579,814.43	0.14
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01								
		Local	20,089.000	52.976440	1,064,243.70	80.490000	1,616,963.61	552,719.91	0.18
		Base		52.976440	1,064,243.70	80.490000	1,616,963.61	552,719.91	0.18

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06417N103	BANK OZK COMMON STOCK								
		57,729.000	Local	44.712053	2,581,182.09	40.900000	2,361,116.10	-220,065.99	0.26
			Base	44.712053	2,581,182.09	40.900000	2,361,116.10	-220,065.99	0.26
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01								
		66,597.000	Local	29.923064	1,992,786.31	18.730000	1,247,361.81	-745,424.50	0.14
			Base	29.923064	1,992,786.31	18.730000	1,247,361.81	-745,424.50	0.14
077454106	BELDEN INC COMMON STOCK USD.01								
		19,318.000	Local	78.257377	1,511,776.01	64.750000	1,250,840.50	-260,935.51	0.14
			Base	78.257377	1,511,776.01	64.750000	1,250,840.50	-260,935.51	0.14
081437105	BEMIS COMPANY COMMON STOCK USD.1								
		43,241.000	Local	45.021411	1,946,770.85	45.910000	1,985,194.31	38,423.46	0.22
			Base	45.021411	1,946,770.85	45.910000	1,985,194.31	38,423.46	0.22
084423102	WR BERKLEY CORP COMMON STOCK USD.2								
		45,691.000	Local	27.880122	1,273,870.65	75.810000	3,463,834.71	2,189,964.06	0.39
			Base	27.880122	1,273,870.65	75.810000	3,463,834.71	2,189,964.06	0.39
089302103	BIG LOTS INC COMMON STOCK USD.01								
		20,054.000	Local	35.352845	708,965.96	43.430000	870,945.22	161,979.26	0.10
			Base	35.352845	708,965.96	43.430000	870,945.22	161,979.26	0.10
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001								
		9,630.000	Local	102.613589	988,168.86	306.650000	2,953,039.50	1,964,870.64	0.33
			Base	102.613589	988,168.86	306.650000	2,953,039.50	1,964,870.64	0.33
09073M104	BIO TECHNE CORP COMMON STOCK USD.01								
		17,863.000	Local	74.680908	1,334,025.06	160.640000	2,869,512.32	1,535,487.26	0.32
			Base	74.680908	1,334,025.06	160.640000	2,869,512.32	1,535,487.26	0.32
092113109	BLACK HILLS CORP COMMON STOCK USD1.0								
		25,468.000	Local	35.893290	914,130.30	59.970000	1,527,315.96	613,185.66	0.17
			Base	35.893290	914,130.30	59.970000	1,527,315.96	613,185.66	0.17
09227Q100	BLACKBAUD INC COMMON STOCK USD.001								
		23,066.000	Local	89.739552	2,069,932.50	99.810000	2,302,217.46	232,284.96	0.26
			Base	89.739552	2,069,932.50	99.810000	2,302,217.46	232,284.96	0.26

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100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01								
		Local	4,162.000	302.116776	1,257,410.02	274.950000	1,144,341.90	-113,068.12	0.13
		Base		302.116776	1,257,410.02	274.950000	1,144,341.90	-113,068.12	0.13
103304101	BOYD GAMING CORP COMMON STOCK USD.01								
		Local	39,049.000	35.188289	1,374,067.48	37.350000	1,458,480.15	84,412.67	0.16
		Base		35.188289	1,374,067.48	37.350000	1,458,480.15	84,412.67	0.16
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		Local	20,848.000	21.174640	441,448.89	47.170000	983,400.16	541,951.27	0.11
		Base		21.174640	441,448.89	47.170000	983,400.16	541,951.27	0.11
109696104	BRINK S CO/THE COMMON STOCK USD1.0								
		Local	24,180.000	80.908829	1,956,375.48	79.850000	1,930,773.00	-25,602.48	0.22
		Base		80.908829	1,956,375.48	79.850000	1,930,773.00	-25,602.48	0.22
115236101	BROWN + BROWN INC COMMON STOCK USD.1								
		Local	109,057.000	11.423517	1,245,814.47	29.260000	3,191,007.82	1,945,193.35	0.36
		Base		11.423517	1,245,814.47	29.260000	3,191,007.82	1,945,193.35	0.36
117043109	BRUNSWICK CORP COMMON STOCK USD.75								
		Local	41,443.000	25.003018	1,036,200.08	64.300000	2,664,784.90	1,628,584.82	0.30
		Base		25.003018	1,036,200.08	64.300000	2,664,784.90	1,628,584.82	0.30
12508E101	CDK GLOBAL INC COMMON STOCK USD.01								
		Local	58,810.000	31.612772	1,859,147.11	62.450000	3,672,684.50	1,813,537.39	0.41
		Base		31.612772	1,859,147.11	62.450000	3,672,684.50	1,813,537.39	0.41
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	79,586.000	17.697748	1,408,492.99	20.350000	1,619,575.10	211,082.11	0.18
		Base		17.697748	1,408,492.99	20.350000	1,619,575.10	211,082.11	0.18
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01								
		Local	93,217.000	10.065505	938,276.18	16.280000	1,517,572.76	579,296.58	0.17
		Base		10.065505	938,276.18	16.280000	1,517,572.76	579,296.58	0.17
12685J105	CABLE ONE INC COMMON STOCK USD.01								
		Local	2,237.000	381.559991	853,549.70	723.860000	1,619,274.82	765,725.12	0.18
		Base		381.559991	853,549.70	723.860000	1,619,274.82	765,725.12	0.18

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127055101	CABOT CORP COMMON STOCK USD1.0								
		Local	29,402.000	30.993751	911,278.27	66.100000	1,943,472.20	1,032,193.93	0.22
		Base		30.993751	911,278.27	66.100000	1,943,472.20	1,032,193.93	0.22
13123X102	CALLON PETROLEUM CO COMMON STOCK USD.01								
		Local	106,658.000	11.221775	1,196,892.08	10.760000	1,147,640.08	-49,252.00	0.13
		Base		11.221775	1,196,892.08	10.760000	1,147,640.08	-49,252.00	0.13
133131102	CAMDEN PROPERTY TRUST REIT USD.01								
		Local	44,100.000	49.600619	2,187,387.29	92.590000	4,083,219.00	1,895,831.71	0.45
		Base		49.600619	2,187,387.29	92.590000	4,083,219.00	1,895,831.71	0.45
138098108	CANTEL MEDICAL CORP COMMON STOCK USD.1								
		Local	16,855.000	113.572241	1,914,260.12	92.710000	1,562,627.05	-351,633.07	0.17
		Base		113.572241	1,914,260.12	92.710000	1,562,627.05	-351,633.07	0.17
142339100	CARLISLE COS INC COMMON STOCK USD1.0								
		Local	28,974.000	46.994976	1,361,632.43	122.840000	3,559,166.16	2,197,533.73	0.40
		Base		46.994976	1,361,632.43	122.840000	3,559,166.16	2,197,533.73	0.40
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0								
		Local	22,314.000	40.990456	914,661.03	54.770000	1,222,137.78	307,476.75	0.14
		Base		40.990456	914,661.03	54.770000	1,222,137.78	307,476.75	0.14
14575E105	CARS.COM INC COMMON STOCK USD.01								
		Local	34,179.000	27.641930	944,773.54	28.370000	969,658.23	24,884.69	0.11
		Base		27.641930	944,773.54	28.370000	969,658.23	24,884.69	0.11
146229109	CARTER S INC COMMON STOCK USD.01								
		Local	22,335.000	51.671989	1,154,093.87	104.830000	2,341,378.05	1,187,284.18	0.26
		Base		51.671989	1,154,093.87	104.830000	2,341,378.05	1,187,284.18	0.26
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV								
		Local	17,844.000	97.829966	1,745,677.92	109.380000	1,951,776.72	206,098.80	0.22
		Base		97.829966	1,745,677.92	109.380000	1,951,776.72	206,098.80	0.22
148806102	CATALENT INC COMMON STOCK USD.01								
		Local	63,421.000	32.703584	2,074,094.01	41.700000	2,644,655.70	570,561.69	0.29
		Base		32.703584	2,074,094.01	41.700000	2,644,655.70	570,561.69	0.29

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01								
		Local	36,305.000	14.974002	543,631.15	41.590000	1,509,924.95	966,293.80	0.17
		Base		14.974002	543,631.15	41.590000	1,509,924.95	966,293.80	0.17
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01								
		Local	22,776.000	41.651221	948,648.22	124.300000	2,831,056.80	1,882,408.58	0.32
		Base		41.651221	948,648.22	124.300000	2,831,056.80	1,882,408.58	0.32
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01								
		Local	20,260.000	27.413921	555,406.04	56.030000	1,135,167.80	579,761.76	0.13
		Base		27.413921	555,406.04	56.030000	1,135,167.80	579,761.76	0.13
16359R103	CHEMED CORP COMMON STOCK USD1.0								
		Local	7,581.000	323.603853	2,453,240.81	316.030000	2,395,823.43	-57,417.38	0.27
		Base		323.603853	2,453,240.81	316.030000	2,395,823.43	-57,417.38	0.27
163731102	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0								
		Local	33,921.000	44.042728	1,493,973.38	56.800000	1,926,712.80	432,739.42	0.21
		Base		44.042728	1,493,973.38	56.800000	1,926,712.80	432,739.42	0.21
163851108	CHEMOURS CO/THE COMMON STOCK								
		Local	84,563.000	22.546645	1,906,611.98	45.810000	3,873,831.03	1,967,219.05	0.43
		Base		22.546645	1,906,611.98	45.810000	3,873,831.03	1,967,219.05	0.43
165167107	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01								
		Local	434,226.000	3.065214	1,330,995.43	4.720000	2,049,546.72	718,551.29	0.23
		Base		3.065214	1,330,995.43	4.720000	2,049,546.72	718,551.29	0.23
171484108	CHURCHILL DOWNS INC COMMON STOCK								
		Local	5,407.000	127.987544	692,028.65	285.950000	1,546,131.65	854,103.00	0.17
		Base		127.987544	692,028.65	285.950000	1,546,131.65	854,103.00	0.17
171779309	CIENA CORP COMMON STOCK USD.01								
		Local	68,224.000	17.735119	1,209,960.78	25.400000	1,732,889.60	522,928.82	0.19
		Base		17.735119	1,209,960.78	25.400000	1,732,889.60	522,928.82	0.19
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001								
		Local	50,495.000	24.927458	1,258,711.97	35.920000	1,813,780.40	555,068.43	0.20
		Base		24.927458	1,258,711.97	35.920000	1,813,780.40	555,068.43	0.20

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172755100	CIRRUS LOGIC INC COMMON STOCK USD.001								
		Local	28,991.000	55.894463	1,620,436.37	43.260000	1,254,150.66	-366,285.71	0.14
		Base		55.894463	1,620,436.37	43.260000	1,254,150.66	-366,285.71	0.14
184496107	CLEAN HARBORS INC COMMON STOCK USD.01								
		Local	24,299.000	41.146940	999,829.50	56.930000	1,383,342.07	383,512.57	0.15
		Base		41.146940	999,829.50	56.930000	1,383,342.07	383,512.57	0.15
192422103	COGNEX CORP COMMON STOCK USD.002								
		Local	82,221.000	22.374164	1,839,626.15	52.780000	4,339,624.38	2,499,998.23	0.48
		Base		22.374164	1,839,626.15	52.780000	4,339,624.38	2,499,998.23	0.48
192479103	COHERENT INC COMMON STOCK USD.01								
		Local	11,822.000	192.618094	2,277,131.11	158.060000	1,868,585.32	-408,545.79	0.21
		Base		192.618094	2,277,131.11	158.060000	1,868,585.32	-408,545.79	0.21
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0								
		Local	44,597.000	28.257962	1,260,220.31	66.800000	2,979,079.60	1,718,859.29	0.33
		Base		28.257962	1,260,220.31	66.800000	2,979,079.60	1,718,859.29	0.33
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01								
		Local	55,638.000	14.524135	808,093.85	22.340000	1,242,952.92	434,859.07	0.14
		Base		14.524135	808,093.85	22.340000	1,242,952.92	434,859.07	0.14
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01								
		Local	20,134.000	73.330597	1,476,438.24	64.900000	1,306,696.60	-169,741.64	0.15
		Base		73.330597	1,476,438.24	64.900000	1,306,696.60	-169,741.64	0.15
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01								
		Local	16,089.000	86.892780	1,398,017.94	67.850000	1,091,638.65	-306,379.29	0.12
		Base		86.892780	1,398,017.94	67.850000	1,091,638.65	-306,379.29	0.12
212485106	CONVERGYS CORP COMMON STOCK								
		Local	43,489.000	11.742382	510,664.43	24.600000	1,069,829.40	559,164.97	0.12
		Base		11.742382	510,664.43	24.600000	1,069,829.40	559,164.97	0.12
21870Q105	CORESITE REALTY CORP REIT USD.01								
		Local	16,376.000	106.347296	1,741,543.32	112.100000	1,835,749.60	94,206.28	0.20
		Base		106.347296	1,741,543.32	112.100000	1,835,749.60	94,206.28	0.20

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21871D103	CORELOGIC INC COMMON STOCK USD1.0								
		Local	38,816.000	19.446899	754,850.83	48.700000	1,890,339.20	1,135,488.37	0.21
		Base		19.446899	754,850.83	48.700000	1,890,339.20	1,135,488.37	0.21
21871N101	CORECIVIC INC REIT USD.01								
		Local	64,480.000	29.953090	1,931,375.23	25.640000	1,653,267.20	-278,108.03	0.18
		Base		29.953090	1,931,375.23	25.640000	1,653,267.20	-278,108.03	0.18
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01								
		Local	48,549.000	31.734252	1,540,666.20	29.740000	1,443,847.26	-96,818.94	0.16
		Base		31.734252	1,540,666.20	29.740000	1,443,847.26	-96,818.94	0.16
222795106	COUSINS PROPERTIES INC REIT USD1.0								
		Local	199,743.000	9.882454	1,973,950.99	9.320000	1,861,604.76	-112,346.23	0.21
		Base		9.882454	1,973,950.99	9.320000	1,861,604.76	-112,346.23	0.21
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01								
		Local	11,415.000	151.667203	1,731,281.12	146.495000	1,672,240.43	-59,040.69	0.19
		Base		151.667203	1,731,281.12	146.495000	1,672,240.43	-59,040.69	0.19
224399105	CRANE CO COMMON STOCK USD1.0								
		Local	24,123.000	39.176619	945,057.58	90.570000	2,184,820.11	1,239,762.53	0.24
		Base		39.176619	945,057.58	90.570000	2,184,820.11	1,239,762.53	0.24
225447101	CREE INC COMMON STOCK USD.00125								
		Local	47,772.000	34.449840	1,645,737.78	47.150000	2,252,449.80	606,712.02	0.25
		Base		34.449840	1,645,737.78	47.150000	2,252,449.80	606,712.02	0.25
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01								
		Local	27,598.000	61.113646	1,686,614.39	110.490000	3,049,303.02	1,362,688.63	0.34
		Base		61.113646	1,686,614.39	110.490000	3,049,303.02	1,362,688.63	0.34
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0								
		Local	21,013.000	70.130896	1,473,660.51	133.030000	2,795,359.39	1,321,698.88	0.31
		Base		70.130896	1,473,660.51	133.030000	2,795,359.39	1,321,698.88	0.31
232806109	CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01								
		Local	170,500.000	15.445768	2,633,503.45	17.810000	3,036,605.00	403,101.55	0.34
		Base		15.445768	2,633,503.45	17.810000	3,036,605.00	403,101.55	0.34

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23283R100	CYRUSONE INC REIT USD.01								
		Local	47,117.000	51.690404	2,435,496.75	61.920000	2,917,484.64	481,987.89	0.33
		Base		51.690404	2,435,496.75	61.920000	2,917,484.64	481,987.89	0.33
233153204	DCT INDUSTRIAL TRUST INC REIT USD.01								
		Local	44,750.000	40.606959	1,817,161.40	66.870000	2,992,432.50	1,175,271.10	0.33
		Base		40.606959	1,817,161.40	66.870000	2,992,432.50	1,175,271.10	0.33
235825205	DANA INC COMMON STOCK USD.01								
		Local	69,111.000	21.446643	1,482,198.91	21.350000	1,475,519.85	-6,679.06	0.16
		Base		21.446643	1,482,198.91	21.350000	1,475,519.85	-6,679.06	0.16
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01								
		Local	14,475.000	63.899786	924,949.40	112.830000	1,633,214.25	708,264.85	0.18
		Base		63.899786	924,949.40	112.830000	1,633,214.25	708,264.85	0.18
248019101	DELUXE CORP COMMON STOCK USD1.0								
		Local	22,744.000	25.728590	585,171.05	58.930000	1,340,303.92	755,132.87	0.15
		Base		25.728590	585,171.05	58.930000	1,340,303.92	755,132.87	0.15
25271C102	DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01								
		Local	30,685.000	17.622924	540,759.42	19.200000	589,152.00	48,392.58	0.07
		Base		17.622924	540,759.42	19.200000	589,152.00	48,392.58	0.07
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01								
		Local	37,048.000	32.602665	1,207,863.54	34.140000	1,264,818.72	56,955.18	0.14
		Base		32.602665	1,207,863.54	34.140000	1,264,818.72	56,955.18	0.14
254067101	DILLARDS INC CL A COMMON STOCK								
		Local	9,419.000	54.416902	512,552.80	80.270000	756,063.13	243,510.33	0.08
		Base		54.416902	512,552.80	80.270000	756,063.13	243,510.33	0.08
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01								
		Local	20,099.000	64.930507	1,305,038.27	262.660000	5,279,203.34	3,974,165.07	0.59
		Base		64.930507	1,305,038.27	262.660000	5,279,203.34	3,974,165.07	0.59
257559203	DOMTAR CORP COMMON STOCK USD.01								
		Local	29,876.000	49.865598	1,489,784.60	48.220000	1,440,620.72	-49,163.88	0.16
		Base		49.865598	1,489,784.60	48.220000	1,440,620.72	-49,163.88	0.16

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257651109	DONALDSON CO INC COMMON STOCK USD5.0								
		Local	61,729.000	26.607849	1,642,475.93	47.700000	2,944,473.30	1,301,997.37	0.33
		Base		26.607849	1,642,475.93	47.700000	2,944,473.30	1,301,997.37	0.33
25960P109	DOUGLAS EMMETT INC REIT USD.01								
		Local	75,897.000	31.030360	2,355,111.21	38.840000	2,947,839.48	592,728.27	0.33
		Base		31.030360	2,355,111.21	38.840000	2,947,839.48	592,728.27	0.33
262037104	DRIL QUIP INC COMMON STOCK USD.01								
		Local	18,147.000	73.852553	1,340,202.28	51.550000	935,477.85	-404,724.43	0.10
		Base		73.852553	1,340,202.28	51.550000	935,477.85	-404,724.43	0.10
26483E100	DUN + BRADSTREET CORP COMMON STOCK USD.01								
		Local	17,632.000	110.277245	1,944,408.38	125.890000	2,219,692.48	275,284.10	0.25
		Base		110.277245	1,944,408.38	125.890000	2,219,692.48	275,284.10	0.25
265504100	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001								
		Local	39,434.000	52.852504	2,084,185.63	69.630000	2,745,789.42	661,603.79	0.31
		Base		52.852504	2,084,185.63	69.630000	2,745,789.42	661,603.79	0.31
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333								
		Local	14,830.000	88.072167	1,306,110.23	89.160000	1,322,242.80	16,132.57	0.15
		Base		88.072167	1,306,110.23	89.160000	1,322,242.80	16,132.57	0.15
26884U109	EPR PROPERTIES REIT USD.01								
		Local	30,742.000	54.768578	1,683,695.63	66.490000	2,044,035.58	360,339.95	0.23
		Base		54.768578	1,683,695.63	66.490000	2,044,035.58	360,339.95	0.23
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01								
		Local	22,804.000	70.722665	1,612,759.66	99.350000	2,265,577.40	652,817.74	0.25
		Base		70.722665	1,612,759.66	99.350000	2,265,577.40	652,817.74	0.25
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001								
		Local	68,880.000	23.499814	1,618,667.21	64.740000	4,459,291.20	2,840,623.99	0.50
		Base		23.499814	1,618,667.21	64.740000	4,459,291.20	2,840,623.99	0.50
278265103	EATON VANCE CORP COMMON STOCK USD.00390625								
		Local	56,656.000	29.351125	1,662,917.32	53.130000	3,010,133.28	1,347,215.96	0.34
		Base		29.351125	1,662,917.32	53.130000	3,010,133.28	1,347,215.96	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	53.860000	1,382,640.06	185,012.20	0.15
		Base		46.652949	1,197,627.86	53.860000	1,382,640.06	185,012.20	0.15
28140H203	EDUCATION REALTY TRUST INC REIT USD.01								
		Local	36,041.000	42.438305	1,529,518.95	41.360000	1,490,655.76	-38,863.19	0.17
		Base		42.438305	1,529,518.95	41.360000	1,490,655.76	-38,863.19	0.17
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01								
		Local	27,791.000	49.381232	1,372,353.83	76.950000	2,138,517.45	766,163.62	0.24
		Base		49.381232	1,372,353.83	76.950000	2,138,517.45	766,163.62	0.24
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01								
		Local	46,990.000	41.328617	1,942,031.71	75.630000	3,553,853.70	1,611,821.99	0.40
		Base		41.328617	1,942,031.71	75.630000	3,553,853.70	1,611,821.99	0.40
29265N108	ENERGEN CORP COMMON STOCK USD.01								
		Local	46,315.000	53.739789	2,488,958.31	74.180000	3,435,646.70	946,688.39	0.38
		Base		53.739789	2,488,958.31	74.180000	3,435,646.70	946,688.39	0.38
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK								
		Local	28,359.000	25.476640	722,492.04	63.680000	1,805,901.12	1,083,409.08	0.20
		Base		25.476640	722,492.04	63.680000	1,805,901.12	1,083,409.08	0.20
29275Y102	ENERSYS COMMON STOCK USD.01								
		Local	20,021.000	67.996099	1,361,349.89	82.070000	1,643,123.47	281,773.58	0.18
		Base		67.996099	1,361,349.89	82.070000	1,643,123.47	281,773.58	0.18
297425100	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2								
		Local	12,308.000	81.541727	1,003,615.57	85.300000	1,049,872.40	46,256.83	0.12
		Base		81.541727	1,003,615.57	85.300000	1,049,872.40	46,256.83	0.12
29977A105	EVERCORE INC A COMMON STOCK USD.01								
		Local	19,375.000	84.004659	1,627,590.27	113.000000	2,189,375.00	561,784.73	0.24
		Base		84.004659	1,627,590.27	113.000000	2,189,375.00	561,784.73	0.24
30034W106	EVERGY INC COMMON STOCK								
		Local	66,824.000	33.725983	2,253,705.12	56.090000	3,748,158.16	1,494,453.04	0.42
		Base		33.725983	2,253,705.12	56.090000	3,748,158.16	1,494,453.04	0.42

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30161Q104	EXELIXIS INC COMMON STOCK USD.001								
		134,101.000	Local	21.524023	2,886,393.00	20.700000	2,775,890.70	-110,502.30	0.31
			Base	21.524023	2,886,393.00	20.700000	2,775,890.70	-110,502.30	0.31
302520101	FNB CORP COMMON STOCK USD.01								
		154,040.000	Local	12.806873	1,972,770.74	12.830000	1,976,333.20	3,562.46	0.22
			Base	12.806873	1,972,770.74	12.830000	1,976,333.20	3,562.46	0.22
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01								
		18,479.000	Local	69.168138	1,278,158.02	201.360000	3,720,931.44	2,442,773.42	0.41
			Base	69.168138	1,278,158.02	201.360000	3,720,931.44	2,442,773.42	0.41
303250104	FAIR ISAAC CORP COMMON STOCK USD.01								
		14,185.000	Local	32.511287	461,172.61	201.460000	2,857,710.10	2,396,537.49	0.32
			Base	32.511287	461,172.61	201.460000	2,857,710.10	2,396,537.49	0.32
314211103	FEDERATED INVESTORS INC CL B COMMON STOCK								
		45,320.000	Local	22.151969	1,003,927.23	24.200000	1,096,744.00	92,816.77	0.12
			Base	22.151969	1,003,927.23	24.200000	1,096,744.00	92,816.77	0.12
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001								
		53,017.000	Local	17.770368	942,131.61	56.000000	2,968,952.00	2,026,820.39	0.33
			Base	17.770368	942,131.61	56.000000	2,968,952.00	2,026,820.39	0.33
320517105	FIRST HORIZON NATIONAL CORP COMMON STOCK USD.625								
		155,602.000	Local	13.707102	2,132,852.44	17.890000	2,783,719.78	650,867.34	0.31
			Base	13.707102	2,132,852.44	17.890000	2,783,719.78	650,867.34	0.31
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01								
		59,601.000	Local	23.660543	1,410,192.00	32.550000	1,940,012.55	529,820.55	0.22
			Base	23.660543	1,410,192.00	32.550000	1,940,012.55	529,820.55	0.22
336433107	FIRST SOLAR INC COMMON STOCK USD.001								
		38,854.000	Local	31.475281	1,222,940.57	52.350000	2,034,006.90	811,066.33	0.23
			Base	31.475281	1,222,940.57	52.350000	2,034,006.90	811,066.33	0.23
33829M101	FIVE BELOW COMMON STOCK USD.01								
		26,438.000	Local	76.452387	2,021,248.22	97.160000	2,568,716.08	547,467.86	0.29
			Base	76.452387	2,021,248.22	97.160000	2,568,716.08	547,467.86	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	20.400000	1,799,626.80	600,884.34	0.20
		Base		13.588565	1,198,742.46	20.400000	1,799,626.80	600,884.34	0.20
34959E109	FORTINET INC COMMON STOCK USD.001								
		Local	68,711.000	23.809011	1,635,940.94	62.910000	4,322,609.01	2,686,668.07	0.48
		Base		23.809011	1,635,940.94	62.910000	4,322,609.01	2,686,668.07	0.48
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5								
		Local	83,536.000	10.152131	848,068.43	17.350000	1,449,349.60	601,281.17	0.16
		Base		10.152131	848,068.43	17.350000	1,449,349.60	601,281.17	0.16
361448103	GATX CORP COMMON STOCK USD.625								
		Local	17,918.000	31.806235	569,904.12	82.340000	1,475,368.12	905,464.00	0.16
		Base		31.806235	569,904.12	82.340000	1,475,368.12	905,464.00	0.16
36162J106	GEO GROUP INC/THE REIT USD.01								
		Local	58,495.000	29.813999	1,743,969.89	25.880000	1,513,850.60	-230,119.29	0.17
		Base		29.813999	1,743,969.89	25.880000	1,513,850.60	-230,119.29	0.17
371559105	GENESEE + WYOMING INC CL A COMMON STOCK USD.01								
		Local	28,594.000	75.821256	2,168,033.00	86.000000	2,459,084.00	291,051.00	0.27
		Base		75.821256	2,168,033.00	86.000000	2,459,084.00	291,051.00	0.27
371901109	GENTEX CORP COMMON STOCK USD.06								
		Local	130,163.000	10.025322	1,304,926.03	23.200000	3,019,781.60	1,714,855.57	0.34
		Base		10.025322	1,304,926.03	23.200000	3,019,781.60	1,714,855.57	0.34
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001								
		Local	237,811.000	4.992029	1,187,159.36	4.600000	1,093,930.60	-93,228.76	0.12
		Base		4.992029	1,187,159.36	4.600000	1,093,930.60	-93,228.76	0.12
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001								
		Local	34,841.000	25.491169	888,137.82	51.480000	1,793,614.68	905,476.86	0.20
		Base		25.491169	888,137.82	51.480000	1,793,614.68	905,476.86	0.20
384109104	GRACO INC COMMON STOCK USD1.0								
		Local	79,681.000	13.000667	1,035,906.18	46.140000	3,676,481.34	2,640,575.16	0.41
		Base		13.000667	1,035,906.18	46.140000	3,676,481.34	2,640,575.16	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	559.000000	1,169,987.00	259,018.80	0.13
		Base		435.245198	910,968.20	559.000000	1,169,987.00	259,018.80	0.13
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01								
		Local	21,613.000	30.936009	668,619.97	53.950000	1,166,021.35	497,401.38	0.13
		Base		30.936009	668,619.97	53.950000	1,166,021.35	497,401.38	0.13
397624107	GREIF INC CL A COMMON STOCK								
		Local	12,320.000	52.481246	646,568.95	54.450000	670,824.00	24,255.05	0.07
		Base		52.481246	646,568.95	54.450000	670,824.00	24,255.05	0.07
402635304	GULFPORT ENERGY CORP COMMON STOCK USD.01								
		Local	74,286.000	46.056776	3,421,373.65	11.510000	855,031.86	-2,566,341.79	0.10
		Base		46.056776	3,421,373.65	11.510000	855,031.86	-2,566,341.79	0.10
404251100	HNI CORP COMMON STOCK USD1.0								
		Local	20,689.000	31.162953	644,730.33	43.270000	895,213.03	250,482.70	0.10
		Base		31.162953	644,730.33	43.270000	895,213.03	250,482.70	0.10
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01								
		Local	24,825.000	92.110593	2,286,645.48	97.640000	2,423,913.00	137,267.52	0.27
		Base		92.110593	2,286,645.48	97.640000	2,423,913.00	137,267.52	0.27
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01								
		Local	49,412.000	25.055002	1,238,017.77	28.440000	1,405,277.28	167,259.51	0.16
		Base		25.055002	1,238,017.77	28.440000	1,405,277.28	167,259.51	0.16
410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33								
		Local	40,580.000	32.687062	1,326,440.98	50.250000	2,039,145.00	712,704.02	0.23
		Base		32.687062	1,326,440.98	50.250000	2,039,145.00	712,704.02	0.23
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01								
		Local	20,221.000	48.207012	974,793.98	125.420000	2,536,117.82	1,561,323.84	0.28
		Base		48.207012	974,793.98	125.420000	2,536,117.82	1,561,323.84	0.28
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK								
		Local	51,732.000	24.624914	1,273,896.04	35.170000	1,819,414.44	545,518.40	0.20
		Base		24.624914	1,273,896.04	35.170000	1,819,414.44	545,518.40	0.20

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421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01								
		Local	36,035.000	51.669726	1,861,918.59	40.260000	1,450,769.10	-411,149.49	0.16
		Base		51.669726	1,861,918.59	40.260000	1,450,769.10	-411,149.49	0.16
421946104	HEALTHCARE REALTY TRUST INC REIT USD.01								
		Local	59,466.000	30.220858	1,797,113.57	29.710000	1,766,734.86	-30,378.71	0.20
		Base		30.220858	1,797,113.57	29.710000	1,766,734.86	-30,378.71	0.20
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01								
		Local	36,741.000	32.113367	1,179,877.23	134.700000	4,949,012.70	3,769,135.47	0.55
		Base		32.113367	1,179,877.23	134.700000	4,949,012.70	3,769,135.47	0.55
431284108	HIGHWOODS PROPERTIES INC REIT USD.01								
		Local	49,166.000	33.499058	1,647,014.69	49.110000	2,414,542.26	767,527.57	0.27
		Base		33.499058	1,647,014.69	49.110000	2,414,542.26	767,527.57	0.27
431475102	HILL ROM HOLDINGS INC COMMON STOCK								
		Local	31,498.000	39.610075	1,247,638.15	94.200000	2,967,111.60	1,719,473.45	0.33
		Base		39.610075	1,247,638.15	94.200000	2,967,111.60	1,719,473.45	0.33
436893200	HOME BANCSHARES INC COMMON STOCK USD.01								
		Local	75,020.000	23.178203	1,738,828.77	23.190000	1,739,713.80	885.03	0.19
		Base		23.178203	1,738,828.77	23.190000	1,739,713.80	885.03	0.19
44106M102	HOSPITALITY PROPERTIES TRUST REIT USD.01								
		Local	78,142.000	22.873292	1,787,364.77	28.270000	2,209,074.34	421,709.57	0.25
		Base		22.873292	1,787,364.77	28.270000	2,209,074.34	421,709.57	0.25
443510607	HUBBELL INC COMMON STOCK USD.01								
		Local	26,079.000	60.623700	1,581,005.46	123.250000	3,214,236.75	1,633,231.29	0.36
		Base		60.623700	1,581,005.46	123.250000	3,214,236.75	1,633,231.29	0.36
44930G107	ICU MEDICAL INC COMMON STOCK USD.1								
		Local	7,245.000	251.645910	1,823,174.62	286.800000	2,077,866.00	254,691.38	0.23
		Base		251.645910	1,823,174.62	286.800000	2,077,866.00	254,691.38	0.23
44967H101	ILG INC COMMON STOCK USD.01								
		Local	50,226.000	25.485765	1,280,048.01	34.330000	1,724,258.58	444,210.57	0.19
		Base		25.485765	1,280,048.01	34.330000	1,724,258.58	444,210.57	0.19

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45073V108	ITT INC COMMON STOCK USD1.0								
		Local	41,549.000	21.894637	909,700.27	56.670000	2,354,581.83	1,444,881.56	0.26
		Base		21.894637	909,700.27	56.670000	2,354,581.83	1,444,881.56	0.26
451107106	IDACORP INC COMMON STOCK								
		Local	23,951.000	39.341078	942,258.15	94.240000	2,257,142.24	1,314,884.09	0.25
		Base		39.341078	942,258.15	94.240000	2,257,142.24	1,314,884.09	0.25
45167R104	IDEX CORP COMMON STOCK USD.01								
		Local	36,464.000	41.044806	1,496,657.79	153.580000	5,600,141.12	4,103,483.33	0.62
		Base		41.044806	1,496,657.79	153.580000	5,600,141.12	4,103,483.33	0.62
457187102	INGREDION INC COMMON STOCK USD.01								
		Local	34,339.000	46.770321	1,606,046.05	101.300000	3,478,540.70	1,872,494.65	0.39
		Base		46.770321	1,606,046.05	101.300000	3,478,540.70	1,872,494.65	0.39
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01								
		Local	33,534.000	62.635094	2,100,405.24	62.330000	2,090,174.22	-10,231.02	0.23
		Base		62.635094	2,100,405.24	62.330000	2,090,174.22	-10,231.02	0.23
458118106	INTEGRATED DEVICE TECH INC COMMON STOCK USD.001								
		Local	61,460.000	7.725434	474,805.17	34.430000	2,116,067.80	1,641,262.63	0.24
		Base		7.725434	474,805.17	34.430000	2,116,067.80	1,641,262.63	0.24
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01								
		Local	33,975.000	59.502504	2,021,597.59	59.860000	2,033,743.50	12,145.91	0.23
		Base		59.502504	2,021,597.59	59.860000	2,033,743.50	12,145.91	0.23
45867G101	INTERDIGITAL INC COMMON STOCK USD.01								
		Local	16,525.000	39.791593	657,556.08	82.450000	1,362,486.25	704,930.17	0.15
		Base		39.791593	657,556.08	82.450000	1,362,486.25	704,930.17	0.15
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0								
		Local	25,796.000	19.649329	506,874.08	44.450000	1,146,632.20	639,758.12	0.13
		Base		19.649329	506,874.08	44.450000	1,146,632.20	639,758.12	0.13
460335201	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01								
		Local	11,620.000	27.645466	321,240.32	43.300000	503,146.00	181,905.68	0.06
		Base		27.645466	321,240.32	43.300000	503,146.00	181,905.68	0.06

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46590V100	JBG SMITH PROPERTIES REIT USD.01								
		Local	44,290.000	35.601138	1,576,774.38	36.500000	1,616,585.00	39,810.62	0.18
		Base		35.601138	1,576,774.38	36.500000	1,616,585.00	39,810.62	0.18
466313103	JABIL INC COMMON STOCK USD.001								
		Local	81,349.000	21.093529	1,715,937.48	28.170000	2,291,601.33	575,663.85	0.26
		Base		21.093529	1,715,937.48	28.170000	2,291,601.33	575,663.85	0.26
466367109	JACK IN THE BOX INC COMMON STOCK USD.01								
		Local	13,522.000	88.804854	1,200,819.23	84.240000	1,139,093.28	-61,725.95	0.13
		Base		88.804854	1,200,819.23	84.240000	1,139,093.28	-61,725.95	0.13
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01								
		Local	150,433.000	11.856225	1,783,567.53	18.000000	2,707,794.00	924,226.47	0.30
		Base		11.856225	1,783,567.53	18.000000	2,707,794.00	924,226.47	0.30
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01								
		Local	21,623.000	70.440659	1,523,138.37	171.010000	3,697,749.23	2,174,610.86	0.41
		Base		70.440659	1,523,138.37	171.010000	3,697,749.23	2,174,610.86	0.41
48123V102	J2 GLOBAL INC COMMON STOCK USD.01								
		Local	23,347.000	77.341736	1,805,697.52	84.840000	1,980,759.48	175,061.96	0.22
		Base		77.341736	1,805,697.52	84.840000	1,980,759.48	175,061.96	0.22
48242W106	KBR INC COMMON STOCK USD.001								
		Local	66,876.000	25.869772	1,730,066.89	19.980000	1,336,182.48	-393,884.41	0.15
		Base		25.869772	1,730,066.89	19.980000	1,336,182.48	-393,884.41	0.15
482539103	KLX INC COMMON STOCK USD.01								
		Local	24,120.000	20.587247	496,564.40	73.050000	1,761,966.00	1,265,401.60	0.20
		Base		20.587247	496,564.40	73.050000	1,761,966.00	1,265,401.60	0.20
48666K109	KB HOME COMMON STOCK USD1.0								
		Local	40,139.000	13.682024	549,182.78	23.750000	953,301.25	404,118.47	0.11
		Base		13.682024	549,182.78	23.750000	953,301.25	404,118.47	0.11
488401100	KEMPER CORP COMMON STOCK USD.1								
		Local	29,509.000	37.895626	1,118,262.02	79.800000	2,354,818.20	1,236,556.18	0.26
		Base		37.895626	1,118,262.02	79.800000	2,354,818.20	1,236,556.18	0.26

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489170100	KENNAMETAL INC COMMON STOCK USD1.25								
		Local	38,808.000	29.826356	1,157,501.23	38.960000	1,511,959.68	354,458.45	0.17
		Base		29.826356	1,157,501.23	38.960000	1,511,959.68	354,458.45	0.17
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK								
		Local	88,865.000	32.333702	2,873,334.47	58.000000	5,154,170.00	2,280,835.53	0.57
		Base		32.333702	2,873,334.47	58.000000	5,154,170.00	2,280,835.53	0.57
49427F108	KILROY REALTY CORP REIT USD.01								
		Local	46,985.000	57.343447	2,694,281.86	72.950000	3,427,555.75	733,273.89	0.38
		Base		57.343447	2,694,281.86	72.950000	3,427,555.75	733,273.89	0.38
497266106	KIRBY CORP COMMON STOCK USD.1								
		Local	25,536.000	49.927758	1,274,955.22	83.450000	2,130,979.20	856,023.98	0.24
		Base		49.927758	1,274,955.22	83.450000	2,130,979.20	856,023.98	0.24
499049104	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001								
		Local	60,958.000	38.514283	2,347,753.65	32.550000	1,984,182.90	-363,570.75	0.22
		Base		38.514283	2,347,753.65	32.550000	1,984,182.90	-363,570.75	0.22
512816109	LAMAR ADVERTISING CO A REIT USD.001								
		Local	39,956.000	37.818485	1,511,075.39	73.630000	2,941,960.28	1,430,884.89	0.33
		Base		37.818485	1,511,075.39	73.630000	2,941,960.28	1,430,884.89	0.33
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0								
		Local	69,523.000	35.064046	2,437,757.70	70.270000	4,885,381.21	2,447,623.51	0.54
		Base		35.064046	2,437,757.70	70.270000	4,885,381.21	2,447,623.51	0.54
513847103	LANCASTER COLONY CORP COMMON STOCK								
		Local	9,279.000	62.622971	581,078.55	145.030000	1,345,733.37	764,654.82	0.15
		Base		62.622971	581,078.55	145.030000	1,345,733.37	764,654.82	0.15
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01								
		Local	20,004.000	44.785650	895,892.15	111.150000	2,223,444.60	1,327,552.45	0.25
		Base		44.785650	895,892.15	111.150000	2,223,444.60	1,327,552.45	0.25
517942108	LASALLE HOTEL PROPERTIES REIT USD.01								
		Local	52,512.000	35.735999	1,876,568.77	34.670000	1,820,591.04	-55,977.73	0.20
		Base		35.735999	1,876,568.77	34.670000	1,820,591.04	-55,977.73	0.20

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524901105	LEGG MASON INC COMMON STOCK USD.1								
		Local	40,619.000	31.593501	1,283,296.43	34.130000	1,386,326.47	103,030.04	0.15
		Base		31.593501	1,283,296.43	34.130000	1,386,326.47	103,030.04	0.15
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001								
		Local	67,815.000	43.060640	2,920,157.30	68.420000	4,639,902.30	1,719,745.00	0.52
		Base		43.060640	2,920,157.30	68.420000	4,639,902.30	1,719,745.00	0.52
52603B107	LENDINGTREE INC COMMON STOCK USD.01								
		Local	3,742.000	344.690302	1,289,831.11	238.800000	893,589.60	-396,241.51	0.10
		Base		344.690302	1,289,831.11	238.800000	893,589.60	-396,241.51	0.10
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01								
		Local	17,644.000	53.435496	942,815.90	217.080000	3,830,159.52	2,887,343.62	0.43
		Base		53.435496	942,815.90	217.080000	3,830,159.52	2,887,343.62	0.43
531172104	LIBERTY PROPERTY TRUST REIT USD.001								
		Local	70,244.000	34.677137	2,435,860.83	42.860000	3,010,657.84	574,797.01	0.34
		Base		34.677137	2,435,860.83	42.860000	3,010,657.84	574,797.01	0.34
53219L109	LIFEPOINT HEALTH INC COMMON STOCK USD.01								
		Local	18,450.000	37.727199	696,066.83	64.800000	1,195,560.00	499,493.17	0.13
		Base		37.727199	696,066.83	64.800000	1,195,560.00	499,493.17	0.13
53223X107	LIFE STORAGE INC REIT USD.01								
		Local	22,109.000	101.840642	2,251,594.75	95.960000	2,121,579.64	-130,015.11	0.24
		Base		101.840642	2,251,594.75	95.960000	2,121,579.64	-130,015.11	0.24
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK								
		Local	29,331.000	33.651963	987,045.74	93.940000	2,755,354.14	1,768,308.40	0.31
		Base		33.651963	987,045.74	93.940000	2,755,354.14	1,768,308.40	0.31
537008104	LITTELFUSE INC COMMON STOCK USD.01								
		Local	11,870.000	155.499582	1,845,780.04	216.820000	2,573,653.40	727,873.36	0.29
		Base		155.499582	1,845,780.04	216.820000	2,573,653.40	727,873.36	0.29
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01								
		Local	64,544.000	25.431400	1,641,444.31	49.280000	3,180,728.32	1,539,284.01	0.35
		Base		25.431400	1,641,444.31	49.280000	3,180,728.32	1,539,284.01	0.35

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Base Currency: USD - US DOLLAR

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54142L109	LOGMEIN INC COMMON STOCK USD.01								
		Local	24,828.000	104.937557	2,605,389.67	81.050000	2,012,309.40	-593,080.27	0.22
		Base		104.937557	2,605,389.67	81.050000	2,012,309.40	-593,080.27	0.22
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0								
		Local	69,028.000	9.733573	671,889.11	26.920000	1,858,233.76	1,186,344.65	0.21
		Base		9.733573	671,889.11	26.920000	1,858,233.76	1,186,344.65	0.21
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001								
		Local	29,923.000	58.415055	1,747,953.70	52.250000	1,563,476.75	-184,476.95	0.17
		Base		58.415055	1,747,953.70	52.250000	1,563,476.75	-184,476.95	0.17
55264U108	MB FINANCIAL INC COMMON STOCK USD.01								
		Local	39,971.000	39.615106	1,583,455.40	48.450000	1,936,594.95	353,139.55	0.22
		Base		39.615106	1,583,455.40	48.450000	1,936,594.95	353,139.55	0.22
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0								
		Local	92,828.000	20.558301	1,908,385.99	29.000000	2,692,012.00	783,626.01	0.30
		Base		20.558301	1,908,385.99	29.000000	2,692,012.00	783,626.01	0.30
55306N104	MKS INSTRUMENTS INC COMMON STOCK								
		Local	26,004.000	105.057595	2,731,917.70	94.300000	2,452,177.20	-279,740.50	0.27
		Base		105.057595	2,731,917.70	94.300000	2,452,177.20	-279,740.50	0.27
553498106	MSA SAFETY INC COMMON STOCK								
		Local	16,212.000	35.806779	580,499.50	100.880000	1,635,466.56	1,054,967.06	0.18
		Base		35.806779	580,499.50	100.880000	1,635,466.56	1,054,967.06	0.18
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001								
		Local	21,796.000	64.355307	1,402,688.27	84.630000	1,844,595.48	441,907.21	0.21
		Base		64.355307	1,402,688.27	84.630000	1,844,595.48	441,907.21	0.21
554489104	MACK CALI REALTY CORP REIT USD.01								
		Local	42,841.000	26.096679	1,118,007.81	19.470000	834,114.27	-283,893.54	0.09
		Base		26.096679	1,118,007.81	19.470000	834,114.27	-283,893.54	0.09
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01								
		Local	31,781.000	57.544848	1,828,832.81	48.120000	1,529,301.72	-299,531.09	0.17
		Base		57.544848	1,828,832.81	48.120000	1,529,301.72	-299,531.09	0.17

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56418H100	MANPOWERGROUP INC COMMON STOCK USD.01								
		Local	31,296.000	49.552518	1,550,795.60	93.260000	2,918,664.96	1,367,869.36	0.33
		Base		49.552518	1,550,795.60	93.260000	2,918,664.96	1,367,869.36	0.33
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003								
		Local	17,885.000	103.662121	1,853,997.04	193.770000	3,465,576.45	1,611,579.41	0.39
		Base		103.662121	1,853,997.04	193.770000	3,465,576.45	1,611,579.41	0.39
574795100	MASIMO CORP COMMON STOCK USD.001								
		Local	22,644.000	93.042480	2,106,853.91	99.420000	2,251,266.48	144,412.57	0.25
		Base		93.042480	2,106,853.91	99.420000	2,251,266.48	144,412.57	0.25
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01								
		Local	49,196.000	21.561569	1,060,742.97	33.500000	1,648,066.00	587,323.03	0.18
		Base		21.561569	1,060,742.97	33.500000	1,648,066.00	587,323.03	0.18
577933104	MAXIMUS INC COMMON STOCK								
		Local	31,010.000	62.933118	1,951,555.99	64.810000	2,009,758.10	58,202.11	0.22
		Base		62.933118	1,951,555.99	64.810000	2,009,758.10	58,202.11	0.22
580037703	MCDERMOTT INTL INC COMMON STOCK USD1.0								
		Local	85,506.000	20.892372	1,786,423.15	18.010000	1,539,963.06	-246,460.09	0.17
		Base		20.892372	1,786,423.15	18.010000	1,539,963.06	-246,460.09	0.17
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001								
		Local	173,484.000	14.102474	2,446,553.56	14.410000	2,499,904.44	53,350.88	0.28
		Base		14.102474	2,446,553.56	14.410000	2,499,904.44	53,350.88	0.28
58471A105	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01								
		Local	28,151.000	79.361884	2,234,116.41	74.310000	2,091,900.81	-142,215.60	0.23
		Base		79.361884	2,234,116.41	74.310000	2,091,900.81	-142,215.60	0.23
58502B106	MEDNAX INC COMMON STOCK USD.01								
		Local	44,924.000	33.579128	1,508,508.73	42.790000	1,922,297.96	413,789.23	0.21
		Base		33.579128	1,508,508.73	42.790000	1,922,297.96	413,789.23	0.21
589400100	MERCURY GENERAL CORP COMMON STOCK								
		Local	17,361.000	43.530335	755,730.15	51.430000	892,876.23	137,146.08	0.10
		Base		43.530335	755,730.15	51.430000	892,876.23	137,146.08	0.10

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589433101	MEREDITH CORP COMMON STOCK USD1.0								
		Local	18,916.000	39.148040	740,524.32	53.150000	1,005,385.40	264,861.08	0.11
		Base		39.148040	740,524.32	53.150000	1,005,385.40	264,861.08	0.11
59408Q106	MICHAELS COS INC/THE COMMON STOCK USD.06775								
		Local	52,782.000	23.602257	1,245,774.32	20.410000	1,077,280.62	-168,493.70	0.12
		Base		23.602257	1,245,774.32	20.410000	1,077,280.62	-168,493.70	0.12
600544100	HERMAN MILLER INC COMMON STOCK USD.2								
		Local	28,381.000	21.439977	608,487.99	37.850000	1,074,220.85	465,732.86	0.12
		Base		21.439977	608,487.99	37.850000	1,074,220.85	465,732.86	0.12
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	16,819.000	32.043428	538,938.42	75.600000	1,271,516.40	732,577.98	0.14
		Base		32.043428	538,938.42	75.600000	1,271,516.40	732,577.98	0.14
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001								
		Local	22,577.000	71.450818	1,613,145.12	104.090000	2,350,039.93	736,894.81	0.26
		Base		71.450818	1,613,145.12	104.090000	2,350,039.93	736,894.81	0.26
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001								
		Local	18,448.000	79.081878	1,458,902.49	132.680000	2,447,680.64	988,778.15	0.27
		Base		79.081878	1,458,902.49	132.680000	2,447,680.64	988,778.15	0.27
626717102	MURPHY OIL CORP COMMON STOCK USD1.0								
		Local	77,333.000	26.753049	2,068,893.54	33.260000	2,572,095.58	503,202.04	0.29
		Base		26.753049	2,068,893.54	33.260000	2,572,095.58	503,202.04	0.29
626755102	MURPHY USA INC COMMON STOCK								
		Local	14,692.000	38.984483	572,760.03	79.240000	1,164,194.08	591,434.05	0.13
		Base		38.984483	572,760.03	79.240000	1,164,194.08	591,434.05	0.13
62886E108	NCR CORPORATION COMMON STOCK USD.01								
		Local	56,228.000	17.477378	982,718.02	27.920000	1,569,885.76	587,167.74	0.17
		Base		17.477378	982,718.02	27.920000	1,569,885.76	587,167.74	0.17
62944T105	NVR INC COMMON STOCK USD.01								
		Local	1,642.000	796.872046	1,308,463.90	2,759.430000	4,530,984.06	3,222,520.16	0.50
		Base		796.872046	1,308,463.90	2,759.430000	4,530,984.06	3,222,520.16	0.50

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636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0								
		Local	40,841.000	45.020277	1,838,673.15	53.700000	2,193,161.70	354,488.55	0.24
		Base		45.020277	1,838,673.15	53.700000	2,193,161.70	354,488.55	0.24
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01								
		Local	51,149.000	24.720804	1,264,444.38	43.810000	2,240,837.69	976,393.31	0.25
		Base		24.720804	1,264,444.38	43.810000	2,240,837.69	976,393.31	0.25
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01								
		Local	73,141.000	31.317245	2,290,574.58	44.610000	3,262,820.01	972,245.43	0.36
		Base		31.317245	2,290,574.58	44.610000	3,262,820.01	972,245.43	0.36
63938C108	NAVIENT CORP COMMON STOCK USD.01								
		Local	125,768.000	13.022931	1,637,867.97	13.210000	1,661,395.28	23,527.31	0.19
		Base		13.022931	1,637,867.97	13.210000	1,661,395.28	23,527.31	0.19
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001								
		Local	38,219.000	38.533791	1,472,722.95	26.800000	1,024,269.20	-448,453.75	0.11
		Base		38.533791	1,472,722.95	26.800000	1,024,269.20	-448,453.75	0.11
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5								
		Local	41,746.000	34.220412	1,428,565.32	46.250000	1,930,752.50	502,187.18	0.22
		Base		34.220412	1,428,565.32	46.250000	1,930,752.50	502,187.18	0.22
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01								
		Local	232,876.000	15.935505	3,710,996.74	10.770000	2,508,074.52	-1,202,922.22	0.28
		Base		15.935505	3,710,996.74	10.770000	2,508,074.52	-1,202,922.22	0.28
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1								
		Local	60,943.000	11.038205	672,701.34	24.800000	1,511,386.40	838,685.06	0.17
		Base		11.038205	672,701.34	24.800000	1,511,386.40	838,685.06	0.17
651587107	NEWMARKET CORP COMMON STOCK								
		Local	4,375.000	159.373897	697,260.80	409.440000	1,791,300.00	1,094,039.20	0.20
		Base		159.373897	697,260.80	409.440000	1,791,300.00	1,094,039.20	0.20
655663102	NORDSON CORP COMMON STOCK								
		Local	24,311.000	44.691186	1,086,487.42	134.110000	3,260,348.21	2,173,860.79	0.36
		Base		44.691186	1,086,487.42	134.110000	3,260,348.21	2,173,860.79	0.36

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668074305	NORTHWESTERN CORP COMMON STOCK USD.01								
		Local	23,515.000	59.915320	1,408,908.76	59.330000	1,395,144.95	-13,763.81	0.16
		Base		59.915320	1,408,908.76	59.330000	1,395,144.95	-13,763.81	0.16
67011P100	NOW INC COMMON STOCK USD.01								
		Local	51,399.000	31.084471	1,597,710.73	14.950000	768,415.05	-829,295.68	0.09
		Base		31.084471	1,597,710.73	14.950000	768,415.05	-829,295.68	0.09
67018T105	NU SKIN ENTERPRISES INC A COMMON STOCK USD.001								
		Local	26,446.000	55.458195	1,466,647.43	72.850000	1,926,591.10	459,943.67	0.21
		Base		55.458195	1,466,647.43	72.850000	1,926,591.10	459,943.67	0.21
670704105	NUVASIVE INC COMMON STOCK USD.001								
		Local	24,373.000	67.642334	1,648,646.61	58.050000	1,414,852.65	-233,793.96	0.16
		Base		67.642334	1,648,646.61	58.050000	1,414,852.65	-233,793.96	0.16
670837103	OGE ENERGY CORP COMMON STOCK USD.01								
		Local	94,905.000	20.455319	1,941,312.09	36.240000	3,439,357.20	1,498,045.11	0.38
		Base		20.455319	1,941,312.09	36.240000	3,439,357.20	1,498,045.11	0.38
674215108	OASIS PETROLEUM INC COMMON STOCK USD.01								
		Local	126,782.000	13.043174	1,653,639.71	12.220000	1,549,276.04	-104,363.67	0.17
		Base		13.043174	1,653,639.71	12.220000	1,549,276.04	-104,363.67	0.17
675232102	OCEANEERING INTL INC COMMON STOCK USD.25								
		Local	46,832.000	27.317324	1,279,324.94	27.360000	1,281,323.52	1,998.58	0.14
		Base		27.317324	1,279,324.94	27.360000	1,281,323.52	1,998.58	0.14
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1								
		Local	32,425.000	32.022660	1,038,334.76	146.800000	4,759,990.00	3,721,655.24	0.53
		Base		32.022660	1,038,334.76	146.800000	4,759,990.00	3,721,655.24	0.53
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0								
		Local	119,272.000	14.934536	1,781,272.03	21.310000	2,541,686.32	760,414.29	0.28
		Base		14.934536	1,781,272.03	21.310000	2,541,686.32	760,414.29	0.28
680665205	OLIN CORP COMMON STOCK USD1.0								
		Local	79,476.000	18.961037	1,506,947.39	29.510000	2,345,336.76	838,389.37	0.26
		Base		18.961037	1,506,947.39	29.510000	2,345,336.76	838,389.37	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	69.500000	1,648,748.50	-70,006.89	0.18
		Base		72.451013	1,718,755.39	69.500000	1,648,748.50	-70,006.89	0.18
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1								
		Local	94,395.000	28.392465	2,680,106.77	29.690000	2,802,587.55	122,480.78	0.31
		Base		28.392465	2,680,106.77	29.690000	2,802,587.55	122,480.78	0.31
68235P108	ONE GAS INC COMMON STOCK								
		Local	24,935.000	35.995460	897,546.80	77.040000	1,920,992.40	1,023,445.60	0.21
		Base		35.995460	897,546.80	77.040000	1,920,992.40	1,023,445.60	0.21
688239201	OSHKOSH CORP COMMON STOCK USD.01								
		Local	35,144.000	35.705802	1,254,844.71	75.250000	2,644,586.00	1,389,741.29	0.29
		Base		35.705802	1,254,844.71	75.250000	2,644,586.00	1,389,741.29	0.29
690768403	OWENS ILLINOIS INC COMMON STOCK USD.01								
		Local	76,859.000	17.828751	1,370,299.99	18.680000	1,435,726.12	65,426.13	0.16
		Base		17.828751	1,370,299.99	18.680000	1,435,726.12	65,426.13	0.16
69318G106	PBF ENERGY INC CLASS A COMMON STOCK USD.001								
		Local	53,343.000	21.665614	1,155,708.87	46.700000	2,491,118.10	1,335,409.23	0.28
		Base		21.665614	1,155,708.87	46.700000	2,491,118.10	1,335,409.23	0.28
69349H107	PNM RESOURCES INC COMMON STOCK								
		Local	37,859.000	14.842137	561,908.48	39.350000	1,489,751.65	927,843.17	0.17
		Base		14.842137	561,908.48	39.350000	1,489,751.65	927,843.17	0.17
69354M108	PRA HEALTH SCIENCES INC COMMON STOCK USD.01								
		Local	24,059.000	93.367500	2,246,328.68	105.140000	2,529,563.26	283,234.58	0.28
		Base		93.367500	2,246,328.68	105.140000	2,529,563.26	283,234.58	0.28
69370C100	PTC INC COMMON STOCK USD.01								
		Local	54,860.000	20.897790	1,146,452.74	91.910000	5,042,182.60	3,895,729.86	0.56
		Base		20.897790	1,146,452.74	91.910000	5,042,182.60	3,895,729.86	0.56
695263103	PACWEST BANCORP COMMON STOCK								
		Local	59,488.000	43.767509	2,603,641.55	50.220000	2,987,487.36	383,845.81	0.33
		Base		43.767509	2,603,641.55	50.220000	2,987,487.36	383,845.81	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	41.960000	468,735.16	-506,591.70	0.05
		Base		87.308823	975,326.86	41.960000	468,735.16	-506,591.70	0.05
703395103	PATTERSON COS INC COMMON STOCK USD.01								
		Local	38,699.000	22.611808	875,054.37	24.520000	948,899.48	73,845.11	0.11
		Base		22.611808	875,054.37	24.520000	948,899.48	73,845.11	0.11
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01								
		Local	105,483.000	17.472128	1,843,012.45	17.200000	1,814,307.60	-28,704.85	0.20
		Base		17.472128	1,843,012.45	17.200000	1,814,307.60	-28,704.85	0.20
715347100	PERSPECTA INC COMMON STOCK USD.01								
		Local	67,796.000	20.934011	1,419,242.19	21.700000	1,471,173.20	51,931.01	0.16
		Base		20.934011	1,419,242.19	21.700000	1,471,173.20	51,931.01	0.16
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0								
		Local	35,188.000	65.544933	2,306,395.11	62.500000	2,199,250.00	-107,145.11	0.25
		Base		65.544933	2,306,395.11	62.500000	2,199,250.00	-107,145.11	0.25
724479100	PITNEY BOWES INC COMMON STOCK USD1.0								
		Local	89,143.000	13.513280	1,204,614.35	8.730000	778,218.39	-426,395.96	0.09
		Base		13.513280	1,204,614.35	8.730000	778,218.39	-426,395.96	0.09
727493108	PLANTRONICS INC COMMON STOCK USD.01								
		Local	15,807.000	34.786558	549,871.13	68.660000	1,085,308.62	535,437.49	0.12
		Base		34.786558	549,871.13	68.660000	1,085,308.62	535,437.49	0.12
731068102	POLARIS INDUSTRIES INC COMMON STOCK USD.01								
		Local	27,916.000	58.361453	1,629,218.33	105.420000	2,942,904.72	1,313,686.39	0.33
		Base		58.361453	1,629,218.33	105.420000	2,942,904.72	1,313,686.39	0.33
73179P106	POLYONE CORPORATION COMMON STOCK USD.01								
		Local	38,010.000	37.567239	1,427,930.75	44.850000	1,704,748.50	276,817.75	0.19
		Base		37.567239	1,427,930.75	44.850000	1,704,748.50	276,817.75	0.19
73278L105	POOL CORP COMMON STOCK USD.001								
		Local	19,247.000	79.309645	1,526,472.74	153.250000	2,949,602.75	1,423,130.01	0.33
		Base		79.309645	1,526,472.74	153.250000	2,949,602.75	1,423,130.01	0.33

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737446104	POST HOLDINGS INC COMMON STOCK USD.01								
		Local	31,986.000	43.126997	1,379,460.12	86.560000	2,768,708.16	1,389,248.04	0.31
		Base		43.126997	1,379,460.12	86.560000	2,768,708.16	1,389,248.04	0.31
737630103	POTLATCHDELTIC CORP REIT USD1.0								
		Local	28,663.000	40.152295	1,150,885.24	46.750000	1,339,995.25	189,110.01	0.15
		Base		40.152295	1,150,885.24	46.750000	1,339,995.25	189,110.01	0.15
74112D101	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01								
		Local	25,239.000	56.040142	1,414,397.15	35.730000	901,789.47	-512,607.68	0.10
		Base		56.040142	1,414,397.15	35.730000	901,789.47	-512,607.68	0.10
74164M108	PRIMERICA INC COMMON STOCK								
		Local	20,954.000	35.800489	750,163.45	114.800000	2,405,519.20	1,655,355.75	0.27
		Base		35.800489	750,163.45	114.800000	2,405,519.20	1,655,355.75	0.27
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0								
		Local	33,202.000	45.517277	1,511,264.62	70.150000	2,329,120.30	817,855.68	0.26
		Base		45.517277	1,511,264.62	70.150000	2,329,120.30	817,855.68	0.26
74733V100	QEP RESOURCES INC COMMON STOCK USD.01								
		Local	112,984.000	17.334561	1,958,528.04	10.390000	1,173,903.76	-784,624.28	0.13
		Base		17.334561	1,958,528.04	10.390000	1,173,903.76	-784,624.28	0.13
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01								
		Local	63,496.000	25.848976	1,641,306.56	64.370000	4,087,237.52	2,445,930.96	0.46
		Base		25.848976	1,641,306.56	64.370000	4,087,237.52	2,445,930.96	0.46
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01								
		Local	107,801.000	16.733390	1,803,876.16	15.430000	1,663,369.43	-140,506.73	0.19
		Base		16.733390	1,803,876.16	15.430000	1,663,369.43	-140,506.73	0.19
754907103	RAYONIER INC REIT								
		Local	61,516.000	23.285821	1,432,450.55	35.010000	2,153,675.16	721,224.61	0.24
		Base		23.285821	1,432,450.55	35.010000	2,153,675.16	721,224.61	0.24
758750103	REGAL BELOIT CORP COMMON STOCK USD.01								
		Local	20,904.000	65.219639	1,363,351.33	85.950000	1,796,698.80	433,347.47	0.20
		Base		65.219639	1,363,351.33	85.950000	1,796,698.80	433,347.47	0.20

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759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01								
		Local	30,667.000	49.459731	1,516,781.57	141.500000	4,339,380.50	2,822,598.93	0.48
		Base		49.459731	1,516,781.57	141.500000	4,339,380.50	2,822,598.93	0.48
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK								
		Local	34,381.000	38.590330	1,326,774.14	90.200000	3,101,166.20	1,774,392.06	0.35
		Base		38.590330	1,326,774.14	90.200000	3,101,166.20	1,774,392.06	0.35
775711104	ROLLINS INC COMMON STOCK USD1.0								
		Local	45,604.000	12.756465	581,745.85	54.940000	2,505,483.76	1,923,737.91	0.28
		Base		12.756465	581,745.85	54.940000	2,505,483.76	1,923,737.91	0.28
780287108	ROYAL GOLD INC COMMON STOCK USD.01								
		Local	31,096.000	75.958037	2,361,991.12	84.610000	2,631,032.56	269,041.44	0.29
		Base		75.958037	2,361,991.12	84.610000	2,631,032.56	269,041.44	0.29
783549108	RYDER SYSTEM INC COMMON STOCK USD.5								
		Local	25,239.000	71.382321	1,801,618.39	78.300000	1,976,213.70	174,595.31	0.22
		Base		71.382321	1,801,618.39	78.300000	1,976,213.70	174,595.31	0.22
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01								
		Local	62,364.000	25.686833	1,601,933.65	59.940000	3,738,098.16	2,136,164.51	0.42
		Base		25.686833	1,601,933.65	59.940000	3,738,098.16	2,136,164.51	0.42
78442P106	SLM CORP COMMON STOCK USD.2								
		Local	206,861.000	9.531696	1,971,736.23	11.290000	2,335,460.69	363,724.46	0.26
		Base		9.531696	1,971,736.23	11.290000	2,335,460.69	363,724.46	0.26
78454L100	SM ENERGY CO COMMON STOCK USD.01								
		Local	48,838.000	49.902307	2,437,128.87	27.510000	1,343,533.38	-1,093,595.49	0.15
		Base		49.902307	2,437,128.87	27.510000	1,343,533.38	-1,093,595.49	0.15
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST								
		Local	116,959.000	334.777708	39,155,265.97	361.070000	42,230,386.13	3,075,120.16	4.71
		Base		334.777708	39,155,265.97	361.070000	42,230,386.13	3,075,120.16	4.71
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01								
		Local	84,774.000	25.498792	2,161,634.62	21.610000	1,831,966.14	-329,668.48	0.20
		Base		25.498792	2,161,634.62	21.610000	1,831,966.14	-329,668.48	0.20

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78573M104	SABRE CORP COMMON STOCK USD.01								
		Local	120,187.000	23.386954	2,810,807.80	24.620000	2,959,003.94	148,196.14	0.33
		Base		23.386954	2,810,807.80	24.620000	2,959,003.94	148,196.14	0.33
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01								
		Local	58,067.000	25.820900	1,499,342.21	16.490000	957,524.83	-541,817.38	0.11
		Base		25.820900	1,499,342.21	16.490000	957,524.83	-541,817.38	0.11
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0								
		Local	9,553.000	160.435419	1,532,639.56	100.830000	963,228.99	-569,410.57	0.11
		Base		160.435419	1,532,639.56	100.830000	963,228.99	-569,410.57	0.11
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001								
		Local	20,095.000	38.427312	772,196.84	84.370000	1,695,415.15	923,218.31	0.19
		Base		38.427312	772,196.84	84.370000	1,695,415.15	923,218.31	0.19
80874P109	SCIENTIFIC GAMES CORP COMMON STOCK USD.001								
		Local	25,445.000	49.954661	1,271,096.34	48.050000	1,222,632.25	-48,464.09	0.14
		Base		49.954661	1,271,096.34	48.050000	1,222,632.25	-48,464.09	0.14
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01								
		Local	18,419.000	48.198279	887,764.10	79.430000	1,463,021.17	575,257.07	0.16
		Base		48.198279	887,764.10	79.430000	1,463,021.17	575,257.07	0.16
81721M109	SENIOR HOUSING PROP TRUST REIT USD.01								
		Local	113,008.000	22.185769	2,507,169.38	17.840000	2,016,062.72	-491,106.66	0.22
		Base		22.185769	2,507,169.38	17.840000	2,016,062.72	-491,106.66	0.22
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1								
		Local	20,134.000	31.089931	625,964.68	69.360000	1,396,494.24	770,529.56	0.16
		Base		31.089931	625,964.68	69.360000	1,396,494.24	770,529.56	0.16
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0								
		Local	87,144.000	9.732534	848,131.96	39.350000	3,429,116.40	2,580,984.44	0.38
		Base		9.732534	848,131.96	39.350000	3,429,116.40	2,580,984.44	0.38
82669G104	SIGNATURE BANK COMMON STOCK USD.01								
		Local	25,517.000	77.159086	1,968,868.40	109.710000	2,799,470.07	830,601.67	0.31
		Base		77.159086	1,968,868.40	109.710000	2,799,470.07	830,601.67	0.31

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826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001								
		Local	20,558.000	45.978296	945,221.81	95.250000	1,958,149.50	1,012,927.69	0.22
		Base		45.978296	945,221.81	95.250000	1,958,149.50	1,012,927.69	0.22
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
		Local	35,207.000	16.568404	583,323.81	27.510000	968,544.57	385,220.76	0.11
		Base		16.568404	583,323.81	27.510000	968,544.57	385,220.76	0.11
83001A102	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK								
		Local	36,935.000	62.443082	2,306,335.24	64.950000	2,398,928.25	92,593.01	0.27
		Base		62.443082	2,306,335.24	64.950000	2,398,928.25	92,593.01	0.27
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001								
		Local	64,567.000	36.544176	2,359,547.81	27.720000	1,789,797.24	-569,750.57	0.20
		Base		36.544176	2,359,547.81	27.720000	1,789,797.24	-569,750.57	0.20
835495102	SONOCO PRODUCTS CO COMMON STOCK								
		Local	47,322.000	31.511112	1,491,168.82	55.820000	2,641,514.04	1,150,345.22	0.29
		Base		31.511112	1,491,168.82	55.820000	2,641,514.04	1,150,345.22	0.29
835898107	SOTHEBY S COMMON STOCK USD.01								
		Local	17,486.000	27.704605	484,442.73	53.110000	928,681.46	444,238.73	0.10
		Base		27.704605	484,442.73	53.110000	928,681.46	444,238.73	0.10
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0								
		Local	22,992.000	78.395212	1,802,462.71	78.200000	1,797,974.40	-4,488.31	0.20
		Base		78.395212	1,802,462.71	78.200000	1,797,974.40	-4,488.31	0.20
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
		Local	243,106.000	7.577456	1,842,125.07	5.140000	1,249,564.84	-592,560.23	0.14
		Base		7.577456	1,842,125.07	5.140000	1,249,564.84	-592,560.23	0.14
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001								
		Local	58,306.000	21.716826	1,266,221.23	21.490000	1,252,995.94	-13,225.29	0.14
		Base		21.716826	1,266,221.23	21.490000	1,252,995.94	-13,225.29	0.14
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005								
		Local	112,140.000	13.876941	1,556,160.17	47.090000	5,280,672.60	3,724,512.43	0.59
		Base		13.876941	1,556,160.17	47.090000	5,280,672.60	3,724,512.43	0.59

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85917A100	STERLING BANCORP/DE COMMON STOCK USD.01								
		Local	107,394.000	24.618507	2,643,879.97	22.200000	2,384,146.80	-259,733.17	0.27
		Base		24.618507	2,643,879.97	22.200000	2,384,146.80	-259,733.17	0.27
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15								
		Local	34,018.000	49.074727	1,669,424.05	55.130000	1,875,412.34	205,988.29	0.21
		Base		49.074727	1,669,424.05	55.130000	1,875,412.34	205,988.29	0.21
868157108	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001								
		Local	73,309.000	24.484462	1,794,931.42	9.840000	721,360.56	-1,073,570.86	0.08
		Base		24.484462	1,794,931.42	9.840000	721,360.56	-1,073,570.86	0.08
87157D109	SYNAPTICS INC COMMON STOCK USD.001								
		Local	16,458.000	81.078526	1,334,390.38	50.110000	824,710.38	-509,680.00	0.09
		Base		81.078526	1,334,390.38	50.110000	824,710.38	-509,680.00	0.09
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0								
		Local	56,389.000	19.990789	1,127,260.62	49.420000	2,786,744.38	1,659,483.76	0.31
		Base		19.990789	1,127,260.62	49.420000	2,786,744.38	1,659,483.76	0.31
87162W100	SYNNEX CORP COMMON STOCK USD.001								
		Local	13,931.000	91.415664	1,273,511.61	96.470000	1,343,923.57	70,411.96	0.15
		Base		91.415664	1,273,511.61	96.470000	1,343,923.57	70,411.96	0.15
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01								
		Local	26,381.000	45.186953	1,192,077.01	49.275000	1,299,923.78	107,846.77	0.14
		Base		45.186953	1,192,077.01	49.275000	1,299,923.78	107,846.77	0.14
872275102	TCF FINANCIAL CORP COMMON STOCK USD.01								
		Local	79,972.000	15.865404	1,268,788.08	25.110000	2,008,096.92	739,308.84	0.22
		Base		15.865404	1,268,788.08	25.110000	2,008,096.92	739,308.84	0.22
87265H109	TRI POINTE GROUP INC COMMON STOCK USD.01								
		Local	72,209.000	14.491502	1,046,416.89	14.170000	1,023,201.53	-23,215.36	0.11
		Base		14.491502	1,046,416.89	14.170000	1,023,201.53	-23,215.36	0.11
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01								
		Local	44,860.000	33.768739	1,514,865.63	23.850000	1,069,911.00	-444,954.63	0.12
		Base		33.768739	1,514,865.63	23.850000	1,069,911.00	-444,954.63	0.12

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876664103	TAUBMAN CENTERS INC REIT USD.01								
		Local	29,004.000	57.753144	1,675,072.19	62.050000	1,799,698.20	124,626.01	0.20
		Base		57.753144	1,675,072.19	62.050000	1,799,698.20	124,626.01	0.20
878237106	TECH DATA CORP COMMON STOCK USD.0015								
		Local	16,567.000	42.224664	699,536.01	83.410000	1,381,853.47	682,317.46	0.15
		Base		42.224664	699,536.01	83.410000	1,381,853.47	682,317.46	0.15
87901J105	TEGNA INC COMMON STOCK USD1.0								
		Local	102,513.000	14.408673	1,477,076.31	11.030000	1,130,718.39	-346,357.92	0.13
		Base		14.408673	1,477,076.31	11.030000	1,130,718.39	-346,357.92	0.13
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	16,998.000	103.284005	1,755,621.51	219.420000	3,729,701.16	1,974,079.65	0.42
		Base		103.284005	1,755,621.51	219.420000	3,729,701.16	1,974,079.65	0.42
879369106	TELEFLEX INC COMMON STOCK USD1.0								
		Local	21,653.000	73.855833	1,599,200.36	272.710000	5,904,989.63	4,305,789.27	0.66
		Base		73.855833	1,599,200.36	272.710000	5,904,989.63	4,305,789.27	0.66
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01								
		Local	44,140.000	33.763607	1,490,325.62	25.250000	1,114,535.00	-375,790.62	0.12
		Base		33.763607	1,490,325.62	25.250000	1,114,535.00	-375,790.62	0.12
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01								
		Local	21,980.000	49.372475	1,085,207.01	48.870000	1,074,162.60	-11,044.41	0.12
		Base		49.372475	1,085,207.01	48.870000	1,074,162.60	-11,044.41	0.12
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05								
		Local	38,815.000	31.521455	1,223,505.28	37.630000	1,460,608.45	237,103.17	0.16
		Base		31.521455	1,223,505.28	37.630000	1,460,608.45	237,103.17	0.16
88076W103	TERADATA CORP COMMON STOCK USD.01								
		Local	57,469.000	30.194478	1,735,246.43	38.290000	2,200,488.01	465,241.58	0.25
		Base		30.194478	1,735,246.43	38.290000	2,200,488.01	465,241.58	0.25
880770102	TERADYNE INC COMMON STOCK USD.125								
		Local	90,934.000	20.275638	1,843,744.87	43.250000	3,932,895.50	2,089,150.63	0.44
		Base		20.275638	1,843,744.87	43.250000	3,932,895.50	2,089,150.63	0.44

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
880779103	TEREX CORP COMMON STOCK USD.01								
		34,316.000	Local	23.712282	813,710.66	44.120000	1,514,021.92	700,311.26	0.17
			Base	23.712282	813,710.66	44.120000	1,514,021.92	700,311.26	0.17
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01								
		23,623.000	Local	80.947667	1,912,226.74	90.800000	2,144,968.40	232,741.66	0.24
			Base	80.947667	1,912,226.74	90.800000	2,144,968.40	232,741.66	0.24
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001								
		31,227.000	Local	44.988321	1,404,850.30	62.840000	1,962,304.68	557,454.38	0.22
			Base	44.988321	1,404,850.30	62.840000	1,962,304.68	557,454.38	0.22
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1								
		23,290.000	Local	37.105131	864,178.49	94.850000	2,209,056.50	1,344,878.01	0.25
			Base	37.105131	864,178.49	94.850000	2,209,056.50	1,344,878.01	0.25
887389104	TIMKEN CO COMMON STOCK								
		32,493.000	Local	25.762351	837,096.06	49.250000	1,600,280.25	763,184.19	0.18
			Base	25.762351	837,096.06	49.250000	1,600,280.25	763,184.19	0.18
889478103	TOLL BROTHERS INC COMMON STOCK USD.01								
		67,129.000	Local	27.995371	1,879,301.29	35.260000	2,366,968.54	487,667.25	0.26
			Base	27.995371	1,879,301.29	35.260000	2,366,968.54	487,667.25	0.26
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694								
		9,216.000	Local	21.367473	196,922.63	29.900000	275,558.40	78,635.77	0.03
			Base	21.367473	196,922.63	29.900000	275,558.40	78,635.77	0.03
891092108	TORO CO COMMON STOCK USD1.0								
		50,433.000	Local	35.843495	1,807,694.99	60.190000	3,035,562.27	1,227,867.28	0.34
			Base	35.843495	1,807,694.99	60.190000	3,035,562.27	1,227,867.28	0.34
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01								
		26,771.000	Local	81.963825	2,194,253.56	47.490000	1,271,354.79	-922,898.77	0.14
			Base	81.963825	2,194,253.56	47.490000	1,271,354.79	-922,898.77	0.14
896239100	TRIMBLE INC COMMON STOCK								
		118,455.000	Local	20.076936	2,378,213.44	35.300000	4,181,461.50	1,803,248.06	0.47
			Base	20.076936	2,378,213.44	35.300000	4,181,461.50	1,803,248.06	0.47

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896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01								
		Local	70,979.000	13.042635	925,753.18	38.100000	2,704,299.90	1,778,546.72	0.30
		Base		13.042635	925,753.18	38.100000	2,704,299.90	1,778,546.72	0.30
898402102	TRUSTMARK CORP COMMON STOCK								
		Local	32,226.000	21.957299	707,595.91	35.190000	1,134,032.94	426,437.03	0.13
		Base		21.957299	707,595.91	35.190000	1,134,032.94	426,437.03	0.13
899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01								
		Local	24,301.000	37.336307	907,309.60	36.710000	892,089.71	-15,219.89	0.10
		Base		37.336307	907,309.60	36.710000	892,089.71	-15,219.89	0.10
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	16,921.000	119.594940	2,023,665.98	224.990000	3,807,055.79	1,783,389.81	0.42
		Base		119.594940	2,023,665.98	224.990000	3,807,055.79	1,783,389.81	0.42
902681105	UGI CORP COMMON STOCK								
		Local	82,346.000	19.911928	1,639,667.64	53.140000	4,375,866.44	2,736,198.80	0.49
		Base		19.911928	1,639,667.64	53.140000	4,375,866.44	2,736,198.80	0.49
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0								
		Local	20,945.000	78.227727	1,638,479.75	71.890000	1,505,736.05	-132,743.70	0.17
		Base		78.227727	1,638,479.75	71.890000	1,505,736.05	-132,743.70	0.17
90385D107	ULTIMATE SOFTWARE GROUP INC COMMON STOCK USD.01								
		Local	13,827.000	152.141828	2,103,665.05	276.890000	3,828,558.03	1,724,892.98	0.43
		Base		152.141828	2,103,665.05	276.890000	3,828,558.03	1,724,892.98	0.43
904214103	UMPQUA HOLDINGS CORP COMMON STOCK								
		Local	104,740.000	18.122125	1,898,111.40	21.300000	2,230,962.00	332,850.60	0.25
		Base		18.122125	1,898,111.40	21.300000	2,230,962.00	332,850.60	0.25
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5								
		Local	50,041.000	40.985435	2,050,952.13	36.950000	1,849,014.95	-201,937.18	0.21
		Base		40.985435	2,050,952.13	36.950000	1,849,014.95	-201,937.18	0.21
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01								
		Local	23,965.000	57.025835	1,366,624.13	32.200000	771,673.00	-594,951.13	0.09
		Base		57.025835	1,366,624.13	32.200000	771,673.00	-594,951.13	0.09

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912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0								
		Local	84,055.000	30.249240	2,542,599.87	36.430000	3,062,123.65	519,523.78	0.34
		Base		30.249240	2,542,599.87	36.430000	3,062,123.65	519,523.78	0.34
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01								
		Local	20,696.000	63.024094	1,304,346.65	122.910000	2,543,745.36	1,239,398.71	0.28
		Base		63.024094	1,304,346.65	122.910000	2,543,745.36	1,239,398.71	0.28
91325V108	UNITI GROUP INC REIT USD.0001								
		Local	78,541.000	27.779924	2,181,863.05	17.680000	1,388,604.88	-793,258.17	0.15
		Base		27.779924	2,181,863.05	17.680000	1,388,604.88	-793,258.17	0.15
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001								
		Local	38,230.000	23.583640	901,602.56	44.400000	1,697,412.00	795,809.44	0.19
		Base		23.583640	901,602.56	44.400000	1,697,412.00	795,809.44	0.19
91704F104	URBAN EDGE PROPERTIES REIT USD.01								
		Local	50,384.000	23.901745	1,204,265.50	22.680000	1,142,709.12	-61,556.38	0.13
		Base		23.901745	1,204,265.50	22.680000	1,142,709.12	-61,556.38	0.13
919794107	VALLEY NATIONAL BANCORP COMMON STOCK								
		Local	126,061.000	11.179825	1,409,339.86	11.650000	1,468,610.65	59,270.79	0.16
		Base		11.179825	1,409,339.86	11.650000	1,468,610.65	59,270.79	0.16
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0								
		Local	10,719.000	95.413447	1,022,736.74	139.650000	1,496,908.35	474,171.61	0.17
		Base		95.413447	1,022,736.74	139.650000	1,496,908.35	474,171.61	0.17
92047W101	VALVOLINE INC COMMON STOCK USD.01								
		Local	93,009.000	11.517118	1,071,195.59	22.590000	2,101,073.31	1,029,877.72	0.23
		Base		11.517118	1,071,195.59	22.590000	2,101,073.31	1,029,877.72	0.23
92240G101	VECTREN CORP COMMON STOCK								
		Local	39,505.000	27.672187	1,093,189.74	71.470000	2,823,422.35	1,730,232.61	0.31
		Base		27.672187	1,093,189.74	71.470000	2,823,422.35	1,730,232.61	0.31
92342Y109	VERIFONE SYSTEMS INC COMMON STOCK USD.01								
		Local	52,635.000	35.080922	1,846,484.31	22.900000	1,205,341.50	-641,142.81	0.13
		Base		35.080922	1,846,484.31	22.900000	1,205,341.50	-641,142.81	0.13

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92532W103	VERSUM MATERIALS INC COMMON STOCK USD1.0								
		Local	51,780.000	23.891022	1,237,077.11	38.550000	1,996,119.00	759,041.89	0.22
		Base		23.891022	1,237,077.11	38.550000	1,996,119.00	759,041.89	0.22
92552V100	VIASAT INC COMMON STOCK USD.0001								
		Local	26,043.000	74.245370	1,933,572.17	70.340000	1,831,864.62	-101,707.55	0.20
		Base		74.245370	1,933,572.17	70.340000	1,831,864.62	-101,707.55	0.20
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1								
		Local	62,932.000	9.080089	571,428.16	25.000000	1,573,300.00	1,001,871.84	0.18
		Base		9.080089	571,428.16	25.000000	1,573,300.00	1,001,871.84	0.18
92839U206	VISTEON CORP COMMON STOCK								
		Local	14,014.000	131.914800	1,848,654.01	117.080000	1,640,759.12	-207,894.89	0.18
		Base		131.914800	1,848,654.01	117.080000	1,640,759.12	-207,894.89	0.18
929740108	WABTEC CORP COMMON STOCK USD.01								
		Local	40,737.000	32.411985	1,320,367.02	110.320000	4,494,105.84	3,173,738.82	0.50
		Base		32.411985	1,320,367.02	110.320000	4,494,105.84	3,173,738.82	0.50
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0								
		Local	40,152.000	17.088981	686,156.76	33.550000	1,347,099.60	660,942.84	0.15
		Base		17.088981	686,156.76	33.550000	1,347,099.60	660,942.84	0.15
942622200	WATSCO INC COMMON STOCK USD.5								
		Local	15,234.000	85.689065	1,305,387.21	172.510000	2,628,017.34	1,322,630.13	0.29
		Base		85.689065	1,305,387.21	172.510000	2,628,017.34	1,322,630.13	0.29
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01								
		Local	43,781.000	22.451546	982,951.15	64.530000	2,825,187.93	1,842,236.78	0.31
		Base		22.451546	982,951.15	64.530000	2,825,187.93	1,842,236.78	0.31
948741103	WEINGARTEN REALTY INVESTORS REIT USD.03								
		Local	56,682.000	23.961223	1,358,170.02	30.220000	1,712,930.04	354,760.02	0.19
		Base		23.961223	1,358,170.02	30.220000	1,712,930.04	354,760.02	0.19
94946T106	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01								
		Local	21,277.000	41.439300	881,703.98	267.420000	5,689,895.34	4,808,191.36	0.63
		Base		41.439300	881,703.98	267.420000	5,689,895.34	4,808,191.36	0.63

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95058W100	WENDY S CO/THE COMMON STOCK USD.1								
		Local	85,373.000	5.175199	441,822.29	16.680000	1,424,021.64	982,199.35	0.16
		Base		5.175199	441,822.29	16.680000	1,424,021.64	982,199.35	0.16
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01								
		Local	21,334.000	23.244449	495,897.08	37.250000	794,691.50	298,794.42	0.09
		Base		23.244449	495,897.08	37.250000	794,691.50	298,794.42	0.09
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25								
		Local	34,978.000	61.180541	2,139,972.96	109.650000	3,835,337.70	1,695,364.74	0.43
		Base		61.180541	2,139,972.96	109.650000	3,835,337.70	1,695,364.74	0.43
96208T104	WEX INC COMMON STOCK USD.01								
		Local	19,060.000	74.418697	1,418,420.37	189.820000	3,617,969.20	2,199,548.83	0.40
		Base		74.418697	1,418,420.37	189.820000	3,617,969.20	2,199,548.83	0.40
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0								
		Local	21,349.000	43.391373	926,362.43	63.150000	1,348,189.35	421,826.92	0.15
		Base		43.391373	926,362.43	63.150000	1,348,189.35	421,826.92	0.15
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01								
		Local	36,397.000	30.651411	1,115,619.41	58.490000	2,128,860.53	1,013,241.12	0.24
		Base		30.651411	1,115,619.41	58.490000	2,128,860.53	1,013,241.12	0.24
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK								
		Local	26,754.000	72.295838	1,934,202.85	87.730000	2,347,128.42	412,925.57	0.26
		Base		72.295838	1,934,202.85	87.730000	2,347,128.42	412,925.57	0.26
980745103	WOODWARD INC COMMON STOCK USD.00292								
		Local	26,316.000	31.632617	832,443.96	83.210000	2,189,754.36	1,357,310.40	0.24
		Base		31.632617	832,443.96	83.210000	2,189,754.36	1,357,310.40	0.24
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01								
		Local	32,196.000	40.960271	1,318,756.89	27.830000	896,014.68	-422,742.21	0.10
		Base		40.960271	1,318,756.89	27.830000	896,014.68	-422,742.21	0.10
981811102	WORTHINGTON INDUSTRIES COMMON STOCK								
		Local	20,464.000	16.986999	347,621.94	46.820000	958,124.48	610,502.54	0.11
		Base		16.986999	347,621.94	46.820000	958,124.48	610,502.54	0.11

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98212B103	WPX ENERGY INC COMMON STOCK USD.01								
		Local	189,943.000	14.730389	2,797,934.22	18.770000	3,565,230.11	767,295.89	0.40
		Base		14.730389	2,797,934.22	18.770000	3,565,230.11	767,295.89	0.40
98310W108	WYNDHAM DESTINATIONS INC COMMON STOCK USD.01								
		Local	47,438.000	45.251171	2,146,625.06	46.120000	2,187,840.56	41,215.50	0.24
		Base		45.251171	2,146,625.06	46.120000	2,187,840.56	41,215.50	0.24
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01								
		Local	47,422.000	59.330203	2,813,556.88	58.000000	2,750,476.00	-63,080.88	0.31
		Base		59.330203	2,813,556.88	58.000000	2,750,476.00	-63,080.88	0.31
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01								
		Local	25,380.000	39.376881	999,385.23	137.930000	3,500,663.40	2,501,278.17	0.39
		Base		39.376881	999,385.23	137.930000	3,500,663.40	2,501,278.17	0.39
G05384105	ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456								
		Local	28,388.000	31.908639	905,822.44	40.450000	1,148,294.60	242,472.16	0.13
		Base		31.908639	905,822.44	40.450000	1,148,294.60	242,472.16	0.13
G0551A103	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001								
		Local	83,253.000	29.380231	2,445,992.37	25.260000	2,102,970.78	-343,021.59	0.23
		Base		29.380231	2,445,992.37	25.260000	2,102,970.78	-343,021.59	0.23
G2709G107	DELPHI TECHNOLOGIES PLC COMMON STOCK USD.01								
		Local	42,209.000	51.587794	2,177,469.19	45.170000	1,906,580.53	-270,888.66	0.21
		Base		51.587794	2,177,469.19	45.170000	1,906,580.53	-270,888.66	0.21
G3157S106	ENSCO PLC CL A COMMON STOCK USD.1								
		Local	207,758.000	8.743294	1,816,489.20	7.430000	1,543,641.94	-272,847.26	0.17
		Base		8.743294	1,816,489.20	7.430000	1,543,641.94	-272,847.26	0.17
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1								
		Local	12,659.000	102.699281	1,300,070.20	114.550000	1,450,088.45	150,018.25	0.16
		Base		102.699281	1,300,070.20	114.550000	1,450,088.45	150,018.25	0.16
G4474Y214	JANUS HENDERSON GROUP PLC COMMON STOCK								
		Local	85,788.000	27.347250	2,346,065.87	32.550000	2,792,399.40	446,333.53	0.31
		Base		27.347250	2,346,065.87	32.550000	2,792,399.40	446,333.53	0.31

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G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0								
		20,723.000	Local	67.815186	1,405,334.10	110.130000	2,282,223.99	876,889.89	0.25
			Base	67.815186	1,405,334.10	110.130000	2,282,223.99	876,889.89	0.25
G5785G107	MALLINCKRODT PLC COMMON STOCK USD.2								
		39,512.000	Local	45.934400	1,814,960.03	23.450000	926,556.40	-888,403.63	0.10
			Base	45.934400	1,814,960.03	23.450000	926,556.40	-888,403.63	0.10
G6359F103	NABORS INDUSTRIES LTD COMMON STOCK USD.001								
		167,769.000	Local	12.143077	2,037,231.88	5.980000	1,003,258.62	-1,033,973.26	0.11
			Base	12.143077	2,037,231.88	5.980000	1,003,258.62	-1,033,973.26	0.11
G6700G107	NVENT ELECTRIC PLC COMMON STOCK USD.01								
		77,170.000	Local	26.229524	2,024,132.34	27.400000	2,114,458.00	90,325.66	0.24
			Base	26.229524	2,024,132.34	27.400000	2,114,458.00	90,325.66	0.24
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0								
		19,141.000	Local	94.377093	1,806,471.93	131.850000	2,523,740.85	717,268.92	0.28
			Base	94.377093	1,806,471.93	131.850000	2,523,740.85	717,268.92	0.28
G7665A101	ROWAN COMPANIES PLC A COMMON STOCK USD.125								
		54,283.000	Local	28.561225	1,550,389.00	14.480000	786,017.84	-764,371.16	0.09
			Base	28.561225	1,550,389.00	14.480000	786,017.84	-764,371.16	0.09
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18								
		28,056.000	Local	38.519915	1,080,714.73	57.740000	1,619,953.44	539,238.71	0.18
			Base	38.519915	1,080,714.73	57.740000	1,619,953.44	539,238.71	0.18
G84720104	STERIS PLC COMMON STOCK								
		40,219.000	Local	74.908607	3,012,749.27	114.470000	4,603,868.93	1,591,119.66	0.51
			Base	74.908607	3,012,749.27	114.470000	4,603,868.93	1,591,119.66	0.51
H8817H100	TRANSOCEAN LTD COMMON STOCK CHF.1								
		208,481.000	Local	8.966656	1,869,377.38	12.870000	2,683,150.47	813,773.09	0.30
			Base	8.966656	1,869,377.38	12.870000	2,683,150.47	813,773.09	0.30
N22717107	CORE LABORATORIES N.V. COMMON STOCK EUR.02								
		20,970.000	Local	106.043580	2,223,733.88	112.120000	2,351,156.40	127,422.52	0.26
			Base	106.043580	2,223,733.88	112.120000	2,351,156.40	127,422.52	0.26

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		19,572,421.000	Local		626,609,571.40		895,284,269.34	268,674,697.94	99.75
			Base		626,609,571.40		895,284,269.34	268,674,697.94	99.75
EQUITY Total									
		19,572,421.000	Base		626,609,571.40		895,284,269.34	268,674,697.94	99.75

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Holdings

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

As of: *July 31, 2018* *View Date:* *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		19,927,046.280	Base	626,964,719.19		895,639,419.62	268,674,700.43	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								
		-3,212.040	Local	1.000000	-3,212.04	1.000000	-3,212.04	0.00	0.00
			Base	1.000000	-3,212.04	1.000000	-3,212.04	0.00	0.00
US DOLLAR Total									
		-3,212.040	Local		-3,212.04		-3,212.04	0.00	0.00
			Base		-3,212.04		-3,212.04	0.00	0.00
CASH Total									
		-3,212.040	Base		-3,212.04		-3,212.04	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					2.056702	31 Dec 2030		
		2,301,360.610	Local	100.039204	2,302,262.83	100.040000	2,302,281.15	18.32	0.36
			Base	100.039204	2,302,262.83	100.040000	2,302,281.15	18.32	0.36
US DOLLAR Total									
		2,301,360.610	Local		2,302,262.83		2,302,281.15	18.32	0.36
			Base		2,302,262.83		2,302,281.15	18.32	0.36
CASH EQUIVALENT Total									
		2,301,360.610	Base		2,302,262.83		2,302,281.15	18.32	0.36
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
000360206	AAON INC COMMON STOCK USD.004								
		28,805.000	Local	12.126474	349,303.08	37.750000	1,087,388.75	738,085.67	0.17
			Base	12.126474	349,303.08	37.750000	1,087,388.75	738,085.67	0.17

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
000361105	AAR CORP COMMON STOCK USD1.0								
		Local	23,015.000	24.317625	559,670.14	47.410000	1,091,141.15	531,471.01	0.17
		Base		24.317625	559,670.14	47.410000	1,091,141.15	531,471.01	0.17
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01								
		Local	46,939.000	25.212663	1,183,457.19	31.200000	1,464,496.80	281,039.61	0.23
		Base		25.212663	1,183,457.19	31.200000	1,464,496.80	281,039.61	0.23
001547108	AK STEEL HOLDING CORP COMMON STOCK USD.01								
		Local	225,789.000	6.110842	1,379,760.98	4.630000	1,045,403.07	-334,357.91	0.16
		Base		6.110842	1,379,760.98	4.630000	1,045,403.07	-334,357.91	0.16
00163U106	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	24,525.000	26.057416	639,058.13	22.050000	540,776.25	-98,281.88	0.08
		Base		26.057416	639,058.13	22.050000	540,776.25	-98,281.88	0.08
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01								
		Local	34,190.000	11.752045	401,802.43	60.500000	2,068,495.00	1,666,692.57	0.32
		Base		11.752045	401,802.43	60.500000	2,068,495.00	1,666,692.57	0.32
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	6,483.000	64.574533	418,636.70	66.950000	434,036.85	15,400.15	0.07
		Base		64.574533	418,636.70	66.950000	434,036.85	15,400.15	0.07
00191U102	ASGN INC COMMON STOCK USD.01								
		Local	35,126.000	19.310828	678,312.13	90.300000	3,171,877.80	2,493,565.67	0.49
		Base		19.310828	678,312.13	90.300000	3,171,877.80	2,493,565.67	0.49
00215F107	ATN INTERNATIONAL INC COMMON STOCK USD.01								
		Local	7,766.000	46.680554	362,521.18	63.880000	496,092.08	133,570.90	0.08
		Base		46.680554	362,521.18	63.880000	496,092.08	133,570.90	0.08
002474104	AZZ INC COMMON STOCK USD1.0								
		Local	18,636.000	29.935943	557,886.24	54.200000	1,010,071.20	452,184.96	0.16
		Base		29.935943	557,886.24	54.200000	1,010,071.20	452,184.96	0.16
002567105	ABAXIS INC COMMON STOCK								
		Local	16,340.000	33.647559	549,801.11	83.000000	1,356,220.00	806,418.89	0.21
		Base		33.647559	549,801.11	83.000000	1,356,220.00	806,418.89	0.21

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01								
		Local	48,509.000	15.475437	750,697.95	23.690000	1,149,178.21	398,480.26	0.18
		Base		15.475437	750,697.95	23.690000	1,149,178.21	398,480.26	0.18
004239109	ACADIA REALTY TRUST REIT USD.001								
		Local	58,270.000	26.715440	1,556,708.67	27.080000	1,577,951.60	21,242.93	0.25
		Base		26.715440	1,556,708.67	27.080000	1,577,951.60	21,242.93	0.25
004446100	ACETO CORP COMMON STOCK USD.01								
		Local	21,996.000	20.462548	450,094.21	3.270000	71,926.92	-378,167.29	0.01
		Base		20.462548	450,094.21	3.270000	71,926.92	-378,167.29	0.01
00484M106	ACORDA THERAPEUTICS INC COMMON STOCK USD.001								
		Local	33,687.000	28.682212	966,217.68	24.950000	840,490.65	-125,727.03	0.13
		Base		28.682212	966,217.68	24.950000	840,490.65	-125,727.03	0.13
00508X203	ACTUANT CORP A COMMON STOCK USD.2								
		Local	43,355.000	25.961871	1,125,576.90	28.550000	1,237,785.25	112,208.35	0.19
		Base		25.961871	1,125,576.90	28.550000	1,237,785.25	112,208.35	0.19
00738A106	ADTRAN INC COMMON STOCK USD.01								
		Local	34,232.000	20.908165	715,728.32	16.250000	556,270.00	-159,458.32	0.09
		Base		20.908165	715,728.32	16.250000	556,270.00	-159,458.32	0.09
00770F104	AEGION CORP COMMON STOCK USD.01								
		Local	23,148.000	20.014780	463,302.12	24.780000	573,607.44	110,305.32	0.09
		Base		20.014780	463,302.12	24.780000	573,607.44	110,305.32	0.09
00773T101	ADVANSIX INC COMMON STOCK USD.01								
		Local	21,790.000	16.478436	359,065.11	40.470000	881,841.30	522,776.19	0.14
		Base		16.478436	359,065.11	40.470000	881,841.30	522,776.19	0.14
007800105	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1								
		Local	53,940.000	10.567744	570,024.09	33.700000	1,817,778.00	1,247,753.91	0.28
		Base		10.567744	570,024.09	33.700000	1,817,778.00	1,247,753.91	0.28
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001								
		Local	28,103.000	16.875315	474,246.97	61.240000	1,721,027.72	1,246,780.75	0.27
		Base		16.875315	474,246.97	61.240000	1,721,027.72	1,246,780.75	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
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001								
		Local	15,203.000	29.023730	441,247.76	73.610000	1,119,092.83	677,845.07	0.17
		Base		29.023730	441,247.76	73.610000	1,119,092.83	677,845.07	0.17
00847J105	AGILYSYS INC COMMON STOCK USD.3								
		Local	10,956.000	8.608300	94,312.54	16.450000	180,226.20	85,913.66	0.03
		Base		8.608300	94,312.54	16.450000	180,226.20	85,913.66	0.03
008492100	AGREE REALTY CORP REIT USD.0001								
		Local	22,176.000	36.804486	816,176.29	53.240000	1,180,650.24	364,473.95	0.18
		Base		36.804486	816,176.29	53.240000	1,180,650.24	364,473.95	0.18
011311107	ALAMO GROUP INC COMMON STOCK USD.1								
		Local	6,831.000	61.182292	417,936.24	93.000000	635,283.00	217,346.76	0.10
		Base		61.182292	417,936.24	93.000000	635,283.00	217,346.76	0.10
011642105	ALARM.COM HOLDINGS INC COMMON STOCK								
		Local	17,904.000	38.283687	685,431.14	42.870000	767,544.48	82,113.34	0.12
		Base		38.283687	685,431.14	42.870000	767,544.48	82,113.34	0.12
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001								
		Local	20,719.000	27.020755	559,843.02	66.150000	1,370,561.85	810,718.83	0.21
		Base		27.020755	559,843.02	66.150000	1,370,561.85	810,718.83	0.21
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001								
		Local	9,000.000	70.082439	630,741.95	123.600000	1,112,400.00	481,658.05	0.17
		Base		70.082439	630,741.95	123.600000	1,112,400.00	481,658.05	0.17
023139884	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	32,386.000	19.857500	643,105.00	20.420000	661,322.12	18,217.12	0.10
		Base		19.857500	643,105.00	20.420000	661,322.12	18,217.12	0.10
023436108	AMEDISYS INC COMMON STOCK USD.001								
		Local	20,443.000	23.643266	483,339.29	93.630000	1,914,078.09	1,430,738.80	0.30
		Base		23.643266	483,339.29	93.630000	1,914,078.09	1,430,738.80	0.30
024013104	AMERICAN ASSETS TRUST INC REIT USD.01								
		Local	29,677.000	33.587447	996,774.65	38.430000	1,140,487.11	143,712.46	0.18
		Base		33.587447	996,774.65	38.430000	1,140,487.11	143,712.46	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	16.720000	1,186,334.16	-2,316.27	0.18
		Base		16.752645	1,188,650.43	16.720000	1,186,334.16	-2,316.27	0.18
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0								
		Local	64,404.000	25.146682	1,619,546.88	35.730000	2,301,154.92	681,608.04	0.36
		Base		25.146682	1,619,546.88	35.730000	2,301,154.92	681,608.04	0.36
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01								
		Local	11,716.000	37.854024	443,497.74	44.100000	516,675.60	73,177.86	0.08
		Base		37.854024	443,497.74	44.100000	516,675.60	73,177.86	0.08
029899101	AMERICAN STATES WATER CO COMMON STOCK								
		Local	26,244.000	21.865982	573,850.82	60.120000	1,577,789.28	1,003,938.46	0.25
		Base		21.865982	573,850.82	60.120000	1,577,789.28	1,003,938.46	0.25
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1								
		Local	18,818.000	14.380321	270,608.88	21.700000	408,350.60	137,741.72	0.06
		Base		14.380321	270,608.88	21.700000	408,350.60	137,741.72	0.06
030506109	AMERICAN WOODMARK CORP COMMON STOCK								
		Local	10,129.000	43.246124	438,039.99	83.450000	845,265.05	407,225.06	0.13
		Base		43.246124	438,039.99	83.450000	845,265.05	407,225.06	0.13
03071H100	AMERISAFE INC COMMON STOCK USD.01								
		Local	13,761.000	28.308217	389,549.38	62.800000	864,190.80	474,641.42	0.13
		Base		28.308217	389,549.38	62.800000	864,190.80	474,641.42	0.13
03076K108	AMERIS BANCORP COMMON STOCK USD1.0								
		Local	29,006.000	35.239829	1,022,166.48	46.600000	1,351,679.60	329,513.12	0.21
		Base		35.239829	1,022,166.48	46.600000	1,351,679.60	329,513.12	0.21
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001								
		Local	25,642.000	20.275104	519,894.21	17.450000	447,452.90	-72,441.31	0.07
		Base		20.275104	519,894.21	17.450000	447,452.90	-72,441.31	0.07
034164103	ANDERSONS INC/THE COMMON STOCK								
		Local	18,921.000	32.679076	618,320.80	35.250000	666,965.25	48,644.45	0.10
		Base		32.679076	618,320.80	35.250000	666,965.25	48,644.45	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	21.140000	555,876.30	118,703.69	0.09
		Base		16.625693	437,172.61	21.140000	555,876.30	118,703.69	0.09
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01								
		Local	10,542.000	36.345562	383,154.91	40.030000	421,996.26	38,841.35	0.07
		Base		36.345562	383,154.91	40.030000	421,996.26	38,841.35	0.07
035290105	ANIXTER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	20,782.000	66.660620	1,385,341.00	72.900000	1,515,007.80	129,666.80	0.24
		Base		66.660620	1,385,341.00	72.900000	1,515,007.80	129,666.80	0.24
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333								
		Local	20,178.000	20.018051	403,924.24	50.760000	1,024,235.28	620,311.04	0.16
		Base		20.018051	403,924.24	50.760000	1,024,235.28	620,311.04	0.16
03762U105	APOLLO COMMERCIAL REAL ESTAT REIT USD.01								
		Local	79,979.000	18.681354	1,494,116.01	19.090000	1,526,799.11	32,683.10	0.24
		Base		18.681354	1,494,116.01	19.090000	1,526,799.11	32,683.10	0.24
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK								
		Local	27,686.000	36.245593	1,003,495.49	74.650000	2,066,759.90	1,063,264.41	0.32
		Base		36.245593	1,003,495.49	74.650000	2,066,759.90	1,063,264.41	0.32
03823U102	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001								
		Local	13,988.000	48.917872	684,263.19	38.430000	537,558.84	-146,704.35	0.08
		Base		48.917872	684,263.19	38.430000	537,558.84	-146,704.35	0.08
03937C105	ARCBEST CORP COMMON STOCK USD.01								
		Local	18,320.000	23.868885	437,277.98	46.550000	852,796.00	415,518.02	0.13
		Base		23.868885	437,277.98	46.550000	852,796.00	415,518.02	0.13
03957W106	ARCHROCK INC COMMON STOCK USD.01								
		Local	92,769.000	11.267249	1,045,251.46	13.650000	1,266,296.85	221,045.39	0.20
		Base		11.267249	1,045,251.46	13.650000	1,266,296.85	221,045.39	0.20
04208T108	ARMADA HOFFLER PROPERTIES IN REIT USD.01								
		Local	32,319.000	13.009308	420,447.83	15.100000	488,016.90	67,569.07	0.08
		Base		13.009308	420,447.83	15.100000	488,016.90	67,569.07	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								
		Local	29,937.000	26.137859	782,489.08	23.770000	711,602.49	-70,886.59	0.11
		Base		26.137859	782,489.08	23.770000	711,602.49	-70,886.59	0.11
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01								
		Local	13,119.000	47.749385	626,424.18	70.300000	922,265.70	295,841.52	0.14
		Base		47.749385	626,424.18	70.300000	922,265.70	295,841.52	0.14
04351G101	ASCENA RETAIL GROUP INC COMMON STOCK USD.01								
		Local	122,238.000	5.945299	726,741.51	3.680000	449,835.84	-276,905.67	0.07
		Base		5.945299	726,741.51	3.680000	449,835.84	-276,905.67	0.07
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2								
		Local	13,693.000	37.022670	506,951.42	49.130000	672,737.09	165,785.67	0.10
		Base		37.022670	506,951.42	49.130000	672,737.09	165,785.67	0.10
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01								
		Local	18,263.000	45.833231	837,052.30	67.050000	1,224,534.15	387,481.85	0.19
		Base		45.833231	837,052.30	67.050000	1,224,534.15	387,481.85	0.19
05379B107	AVISTA CORP COMMON STOCK								
		Local	46,908.000	27.982074	1,312,583.13	50.580000	2,372,606.64	1,060,023.51	0.37
		Base		27.982074	1,312,583.13	50.580000	2,372,606.64	1,060,023.51	0.37
054303102	AVON PRODUCTS INC COMMON STOCK USD.25								
		Local	315,550.000	2.850616	899,511.96	1.590000	501,724.50	-397,787.46	0.08
		Base		2.850616	899,511.96	1.590000	501,724.50	-397,787.46	0.08
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	23,025.000	32.653507	751,847.01	22.000000	506,550.00	-245,297.01	0.08
		Base		32.653507	751,847.01	22.000000	506,550.00	-245,297.01	0.08
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001								
		Local	41,072.000	22.289649	915,480.48	67.930000	2,790,020.96	1,874,540.48	0.43
		Base		22.289649	915,480.48	67.930000	2,790,020.96	1,874,540.48	0.43
05508R106	B+G FOODS INC COMMON STOCK USD.01								
		Local	47,652.000	26.141736	1,245,706.02	31.400000	1,496,272.80	250,566.78	0.23
		Base		26.141736	1,245,706.02	31.400000	1,496,272.80	250,566.78	0.23

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Base Currency: USD - US DOLLAR

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05566U108	BOFI HOLDING INC COMMON STOCK USD.01								
		Local	39,337.000	18.911541	743,923.30	39.020000	1,534,929.74	791,006.44	0.24
		Base		18.911541	743,923.30	39.020000	1,534,929.74	791,006.44	0.24
056525108	BADGER METER INC COMMON STOCK USD1.0								
		Local	20,824.000	20.744439	431,982.19	52.150000	1,085,971.60	653,989.41	0.17
		Base		20.744439	431,982.19	52.150000	1,085,971.60	653,989.41	0.17
057665200	BALCHEM CORP COMMON STOCK USD.0667								
		Local	22,939.000	43.920167	1,007,484.71	100.290000	2,300,552.31	1,293,067.60	0.36
		Base		43.920167	1,007,484.71	100.290000	2,300,552.31	1,293,067.60	0.36
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01								
		Local	30,452.000	17.763700	540,940.18	20.000000	609,040.00	68,099.82	0.09
		Base		17.763700	540,940.18	20.000000	609,040.00	68,099.82	0.09
06652V208	BANNER CORPORATION COMMON STOCK USD.01								
		Local	23,118.000	40.479655	935,808.66	62.970000	1,455,740.46	519,931.80	0.23
		Base		40.479655	935,808.66	62.970000	1,455,740.46	519,931.80	0.23
067774109	BARNES + NOBLE INC COMMON STOCK USD.001								
		Local	40,565.000	11.870347	481,520.62	6.100000	247,446.50	-234,074.12	0.04
		Base		11.870347	481,520.62	6.100000	247,446.50	-234,074.12	0.04
06777U101	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01								
		Local	26,814.000	11.708773	313,959.04	5.620000	150,694.68	-163,264.36	0.02
		Base		11.708773	313,959.04	5.620000	150,694.68	-163,264.36	0.02
067806109	BARNES GROUP INC COMMON STOCK USD.01								
		Local	34,561.000	27.487086	949,981.19	67.850000	2,344,963.85	1,394,982.66	0.36
		Base		27.487086	949,981.19	67.850000	2,344,963.85	1,394,982.66	0.36
077347300	BEL FUSE INC CL B COMMON STOCK USD.1								
		Local	7,036.000	21.028437	147,956.08	22.500000	158,310.00	10,353.92	0.02
		Base		21.028437	147,956.08	22.500000	158,310.00	10,353.92	0.02
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1								
		Local	33,981.000	17.394589	591,085.52	24.200000	822,340.20	231,254.68	0.13
		Base		17.394589	591,085.52	24.200000	822,340.20	231,254.68	0.13

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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	6.450000	92,770.35	-47,888.86	0.01
		Base		9.779546	140,659.21	6.450000	92,770.35	-47,888.86	0.01
090672106	BIOTELEMETRY INC COMMON STOCK USD.001								
		Local	22,258.000	19.498175	433,990.39	52.500000	1,168,545.00	734,554.61	0.18
		Base		19.498175	433,990.39	52.500000	1,168,545.00	734,554.61	0.18
09180C106	BJ S RESTAURANTS INC COMMON STOCK								
		Local	12,918.000	44.384898	573,364.11	63.250000	817,063.50	243,699.39	0.13
		Base		44.384898	573,364.11	63.250000	817,063.50	243,699.39	0.13
095229100	BLUCORA INC COMMON STOCK USD.0001								
		Local	33,565.000	12.943580	434,451.27	34.750000	1,166,383.75	731,932.48	0.18
		Base		12.943580	434,451.27	34.750000	1,166,383.75	731,932.48	0.18
09739D100	BOISE CASCADE CO COMMON STOCK USD.01								
		Local	27,773.000	30.335138	842,497.79	43.250000	1,201,182.25	358,684.46	0.19
		Base		30.335138	842,497.79	43.250000	1,201,182.25	358,684.46	0.19
101119105	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0								
		Local	60,169.000	8.577415	516,094.51	14.400000	866,433.60	350,339.09	0.13
		Base		8.577415	516,094.51	14.400000	866,433.60	350,339.09	0.13
101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001								
		Local	25,021.000	25.269092	632,257.95	53.900000	1,348,631.90	716,373.95	0.21
		Base		25.269092	632,257.95	53.900000	1,348,631.90	716,373.95	0.21
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01								
		Local	34,482.000	30.632492	1,056,269.58	38.250000	1,318,936.50	262,666.92	0.21
		Base		30.632492	1,056,269.58	38.250000	1,318,936.50	262,666.92	0.21
109043109	BRIGGS + STRATTON COMMON STOCK USD.01								
		Local	30,482.000	18.786319	572,644.59	17.690000	539,226.58	-33,418.01	0.08
		Base		18.786319	572,644.59	17.690000	539,226.58	-33,418.01	0.08

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110394103	BRISTOW GROUP INC COMMON STOCK USD.01								
		Local	23,114.000	48.290005	1,116,175.18	13.980000	323,133.72	-793,041.46	0.05
		Base		48.290005	1,116,175.18	13.980000	323,133.72	-793,041.46	0.05
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01								
		Local	57,533.000	10.011457	575,989.15	18.200000	1,047,100.60	471,111.45	0.16
		Base		10.011457	575,989.15	18.200000	1,047,100.60	471,111.45	0.16
114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01								
		Local	50,396.000	10.977956	553,245.07	30.580000	1,541,109.68	987,864.61	0.24
		Base		10.977956	553,245.07	30.580000	1,541,109.68	987,864.61	0.24
118440106	BUCKLE INC/THE COMMON STOCK USD.01								
		Local	20,323.000	42.183032	857,285.76	24.050000	488,768.15	-368,517.61	0.08
		Base		42.183032	857,285.76	24.050000	488,768.15	-368,517.61	0.08
124830100	CBL + ASSOCIATES PROPERTIES REIT USD.01								
		Local	123,570.000	9.611259	1,187,663.27	5.450000	673,456.50	-514,206.77	0.10
		Base		9.611259	1,187,663.27	5.450000	673,456.50	-514,206.77	0.10
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01								
		Local	24,049.000	20.811389	500,493.10	40.670000	978,072.83	477,579.73	0.15
		Base		20.811389	500,493.10	40.670000	978,072.83	477,579.73	0.15
126501105	CTS CORP COMMON STOCK								
		Local	23,590.000	11.756921	277,345.77	34.900000	823,291.00	545,945.23	0.13
		Base		11.756921	277,345.77	34.900000	823,291.00	545,945.23	0.13
126600105	CVB FINANCIAL CORP COMMON STOCK								
		Local	73,260.000	13.145366	963,029.49	23.920000	1,752,379.20	789,349.71	0.27
		Base		13.145366	963,029.49	23.920000	1,752,379.20	789,349.71	0.27
12674R100	C+J ENERGY SERVICES INC COMMON STOCK								
		Local	45,446.000	28.754031	1,306,755.71	23.260000	1,057,073.96	-249,681.75	0.16
		Base		28.754031	1,306,755.71	23.260000	1,057,073.96	-249,681.75	0.16
12709P103	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001								
		Local	18,349.000	45.645265	837,544.97	120.450000	2,210,137.05	1,372,592.08	0.34
		Base		45.645265	837,544.97	120.450000	2,210,137.05	1,372,592.08	0.34

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127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1								
		Local	17,645.000	65.524451	1,156,178.94	175.200000	3,091,404.00	1,935,225.06	0.48
		Base		65.524451	1,156,178.94	175.200000	3,091,404.00	1,935,225.06	0.48
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01								
		Local	21,295.000	23.371746	497,701.33	45.000000	958,275.00	460,573.67	0.15
		Base		23.371746	497,701.33	45.000000	958,275.00	460,573.67	0.15
128126109	CALAMP CORP COMMON STOCK USD.01								
		Local	25,549.000	15.306259	391,059.62	22.760000	581,495.24	190,435.62	0.09
		Base		15.306259	391,059.62	22.760000	581,495.24	190,435.62	0.09
128246105	CALAVO GROWERS INC COMMON STOCK USD.001								
		Local	11,280.000	31.685151	357,408.50	92.500000	1,043,400.00	685,991.50	0.16
		Base		31.685151	357,408.50	92.500000	1,043,400.00	685,991.50	0.16
129500104	CALERES INC COMMON STOCK USD.01								
		Local	30,857.000	15.341104	473,380.45	33.490000	1,033,400.93	560,020.48	0.16
		Base		15.341104	473,380.45	33.490000	1,033,400.93	560,020.48	0.16
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01								
		Local	34,434.000	26.107008	898,968.71	41.100000	1,415,237.40	516,268.69	0.22
		Base		26.107008	898,968.71	41.100000	1,415,237.40	516,268.69	0.22
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01								
		Local	67,493.000	7.532705	508,404.83	19.240000	1,298,565.32	790,160.49	0.20
		Base		7.532705	508,404.83	19.240000	1,298,565.32	790,160.49	0.20
132011107	CAMBREX CORP COMMON STOCK USD.1								
		Local	23,570.000	13.593263	320,393.20	62.500000	1,473,125.00	1,152,731.80	0.23
		Base		13.593263	320,393.20	62.500000	1,473,125.00	1,152,731.80	0.23
139594105	CAPELLA EDUCATION CO COMMON STOCK USD.01								
		Local	8,331.000	45.952469	382,830.02	104.000000	866,424.00	483,593.98	0.13
		Base		45.952469	382,830.02	104.000000	866,424.00	483,593.98	0.13
14067E506	CAPSTEAD MORTGAGE CORP REIT USD.01								
		Local	66,121.000	12.202515	806,842.47	8.370000	553,432.77	-253,409.70	0.09
		Base		12.202515	806,842.47	8.370000	553,432.77	-253,409.70	0.09

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140781105	CARBO CERAMICS INC COMMON STOCK USD.01								
		15,863.000	Local	32.475183	515,153.83	9.330000	148,001.79	-367,152.04	0.02
			Base	32.475183	515,153.83	9.330000	148,001.79	-367,152.04	0.02
141665109	CAREER EDUCATION CORP COMMON STOCK USD.01								
		47,275.000	Local	6.011430	284,190.37	18.400000	869,860.00	585,669.63	0.14
			Base	6.011430	284,190.37	18.400000	869,860.00	585,669.63	0.14
14174T107	CARETRUST REIT INC REIT USD.01								
		61,714.000	Local	13.001939	802,401.69	16.910000	1,043,583.74	241,182.05	0.16
			Base	13.001939	802,401.69	16.910000	1,043,583.74	241,182.05	0.16
144577103	CARRIZO OIL + GAS INC COMMON STOCK USD.01								
		55,700.000	Local	30.813326	1,716,302.26	28.180000	1,569,626.00	-146,676.26	0.24
			Base	30.813326	1,716,302.26	28.180000	1,569,626.00	-146,676.26	0.24
149205106	CATO CORP CLASS A COMMON STOCK USD.033								
		16,479.000	Local	28.180944	464,393.78	24.900000	410,327.10	-54,066.68	0.06
			Base	28.180944	464,393.78	24.900000	410,327.10	-54,066.68	0.06
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01								
		6,078.000	Local	100.571583	611,274.08	212.450000	1,291,271.10	679,997.02	0.20
			Base	100.571583	611,274.08	212.450000	1,291,271.10	679,997.02	0.20
150602209	CEDAR REALTY TRUST INC REIT USD.06								
		56,285.000	Local	5.499006	309,511.53	4.760000	267,916.60	-41,594.93	0.04
			Base	5.499006	309,511.53	4.760000	267,916.60	-41,594.93	0.04
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01								
		7,376.000	Local	16.217914	119,623.33	43.170000	318,421.92	198,798.59	0.05
			Base	16.217914	119,623.33	43.170000	318,421.92	198,798.59	0.05
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01								
		25,127.000	Local	10.193270	256,126.30	40.120000	1,008,095.24	751,968.94	0.16
			Base	10.193270	256,126.30	40.120000	1,008,095.24	751,968.94	0.16
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK								
		21,162.000	Local	21.707299	459,369.86	27.560000	583,224.72	123,854.86	0.09
			Base	21.707299	459,369.86	27.560000	583,224.72	123,854.86	0.09

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156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01								
		Local	35,686.000	13.506913	482,007.68	12.810000	457,137.66	-24,870.02	0.07
		Base		13.506913	482,007.68	12.810000	457,137.66	-24,870.02	0.07
157210105	CEVA INC COMMON STOCK USD.001								
		Local	15,902.000	26.098244	415,014.28	30.100000	478,650.20	63,635.92	0.07
		Base		26.098244	415,014.28	30.100000	478,650.20	63,635.92	0.07
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01								
		Local	22,133.000	34.422605	761,875.52	78.090000	1,728,365.97	966,490.45	0.27
		Base		34.422605	761,875.52	78.090000	1,728,365.97	966,490.45	0.27
16208T102	CHATHAM LODGING TRUST REIT USD.01								
		Local	32,756.000	20.669380	677,046.20	21.540000	705,564.24	28,518.04	0.11
		Base		20.669380	677,046.20	21.540000	705,564.24	28,518.04	0.11
165240102	CHESAPEAKE LODGING TRUST REIT USD.01								
		Local	43,166.000	30.359100	1,310,480.92	32.020000	1,382,175.32	71,694.40	0.21
		Base		30.359100	1,310,480.92	32.020000	1,382,175.32	71,694.40	0.21
168615102	CHICO S FAS INC COMMON STOCK USD.01								
		Local	92,388.000	8.782239	811,373.47	8.700000	803,775.60	-7,597.87	0.13
		Base		8.782239	811,373.47	8.700000	803,775.60	-7,597.87	0.13
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1								
		Local	11,888.000	50.544830	600,876.94	122.900000	1,461,035.20	860,158.26	0.23
		Base		50.544830	600,876.94	122.900000	1,461,035.20	860,158.26	0.23
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01								
		Local	12,093.000	30.301905	366,440.94	31.650000	382,743.45	16,302.51	0.06
		Base		30.301905	366,440.94	31.650000	382,743.45	16,302.51	0.06
171871502	CINCINNATI BELL INC COMMON STOCK USD.01								
		Local	35,781.000	16.940765	606,157.52	13.350000	477,676.35	-128,481.17	0.07
		Base		16.940765	606,157.52	13.350000	477,676.35	-128,481.17	0.07
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01								
		Local	14,167.000	42.379380	600,388.67	44.350000	628,306.45	27,917.78	0.10
		Base		42.379380	600,388.67	44.350000	628,306.45	27,917.78	0.10

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
177835105	CITY HOLDING CO COMMON STOCK USD2.5								
		Local	11,028.000	36.770747	405,507.80	80.480000	887,533.44	482,025.64	0.14
		Base		36.770747	405,507.80	80.480000	887,533.44	482,025.64	0.14
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001								
		Local	11,786.000	40.617472	478,717.53	22.600000	266,363.60	-212,353.93	0.04
		Base		40.617472	478,717.53	22.600000	266,363.60	-212,353.93	0.04
18911Q102	CLOUD PEAK ENERGY INC COMMON STOCK USD.01								
		Local	54,286.000	14.447179	784,279.56	2.610000	141,686.46	-642,593.10	0.02
		Base		14.447179	784,279.56	2.610000	141,686.46	-642,593.10	0.02
191098102	COCA COLA BOTTLING CO CONSOL COMMON STOCK USD1.0								
		Local	3,324.000	209.841600	697,513.48	145.120000	482,378.88	-215,134.60	0.08
		Base		209.841600	697,513.48	145.120000	482,378.88	-215,134.60	0.08
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001								
		Local	29,793.000	36.875988	1,098,646.32	51.950000	1,547,746.35	449,100.03	0.24
		Base		36.875988	1,098,646.32	51.950000	1,547,746.35	449,100.03	0.24
192576106	COHU INC COMMON STOCK USD1.0								
		Local	20,582.000	13.336678	274,495.50	25.180000	518,254.76	243,759.26	0.08
		Base		13.336678	274,495.50	25.180000	518,254.76	243,759.26	0.08
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK								
		Local	52,337.000	26.983005	1,412,209.51	40.930000	2,142,153.41	729,943.90	0.33
		Base		26.983005	1,412,209.51	40.930000	2,142,153.41	729,943.90	0.33
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
		Local	26,542.000	13.408971	355,900.90	55.550000	1,474,408.10	1,118,507.20	0.23
		Base		13.408971	355,900.90	55.550000	1,474,408.10	1,118,507.20	0.23
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0								
		Local	36,431.000	31.952904	1,164,076.23	63.250000	2,304,260.75	1,140,184.52	0.36
		Base		31.952904	1,164,076.23	63.250000	2,304,260.75	1,140,184.52	0.36
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01								
		Local	83,301.000	11.186094	931,812.80	3.340000	278,225.34	-653,587.46	0.04
		Base		11.186094	931,812.80	3.340000	278,225.34	-653,587.46	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
20369C106	COMMUNITY HEALTHCARE TRUST I REIT USD.01								
		Local	12,352.000	27.028449	333,855.40	30.000000	370,560.00	36,704.60	0.06
		Base		27.028449	333,855.40	30.000000	370,560.00	36,704.60	0.06
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001								
		Local	8,176.000	58.597220	479,090.87	31.200000	255,091.20	-223,999.67	0.04
		Base		58.597220	479,090.87	31.200000	255,091.20	-223,999.67	0.04
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1								
		Local	16,875.000	23.532706	397,114.42	33.600000	567,000.00	169,885.58	0.09
		Base		23.532706	397,114.42	33.600000	567,000.00	169,885.58	0.09
207410101	CONMED CORP COMMON STOCK USD.01								
		Local	17,831.000	31.282528	557,798.75	74.000000	1,319,494.00	761,695.25	0.21
		Base		31.282528	557,798.75	74.000000	1,319,494.00	761,695.25	0.21
20854L108	CONSOL ENERGY INC COMMON STOCK USD.01								
		Local	18,013.000	22.999118	414,283.11	41.630000	749,881.19	335,598.08	0.12
		Base		22.999118	414,283.11	41.630000	749,881.19	335,598.08	0.12
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01								
		Local	46,324.000	22.876210	1,059,717.57	12.740000	590,167.76	-469,549.81	0.09
		Base		22.876210	1,059,717.57	12.740000	590,167.76	-469,549.81	0.09
21240D107	CONTROL4 CORP COMMON STOCK USD.0001								
		Local	14,500.000	24.214374	351,108.43	25.430000	368,735.00	17,626.57	0.06
		Base		24.214374	351,108.43	25.430000	368,735.00	17,626.57	0.06
21676P103	COOPER STANDARD HOLDING COMMON STOCK USD.001								
		Local	11,616.000	99.748694	1,158,680.83	134.800000	1,565,836.80	407,155.97	0.24
		Base		99.748694	1,158,680.83	134.800000	1,565,836.80	407,155.97	0.24
216831107	COOPER TIRE + RUBBER COMMON STOCK USD1.0								
		Local	36,117.000	26.302543	949,968.95	28.550000	1,031,140.35	81,171.40	0.16
		Base		26.302543	949,968.95	28.550000	1,031,140.35	81,171.40	0.16
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001								
		Local	68,376.000	21.501003	1,470,152.56	13.130000	897,776.88	-572,375.68	0.14
		Base		21.501003	1,470,152.56	13.130000	897,776.88	-572,375.68	0.14

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218681104	CORE MARK HOLDING CO INC COMMON STOCK USD.01								
		Local	32,960.000	33.671312	1,109,806.45	24.180000	796,972.80	-312,833.65	0.12
		Base		33.671312	1,109,806.45	24.180000	796,972.80	-312,833.65	0.12
221006109	CORVEL CORP COMMON STOCK USD.0001								
		Local	6,886.000	28.045990	193,124.69	57.350000	394,912.10	201,787.41	0.06
		Base		28.045990	193,124.69	57.350000	394,912.10	201,787.41	0.06
225223304	CRAY INC COMMON STOCK USD.01								
		Local	29,041.000	37.087880	1,077,069.12	24.950000	724,572.95	-352,496.17	0.11
		Base		37.087880	1,077,069.12	24.950000	724,572.95	-352,496.17	0.11
227046109	CROCS INC COMMON STOCK USD.001								
		Local	48,809.000	19.845301	968,629.29	18.110000	883,930.99	-84,698.30	0.14
		Base		19.845301	968,629.29	18.110000	883,930.99	-84,698.30	0.14
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001								
		Local	26,029.000	8.910385	231,928.42	11.730000	305,320.17	73,391.75	0.05
		Base		8.910385	231,928.42	11.730000	305,320.17	73,391.75	0.05
228903100	CRYOLIFE INC COMMON STOCK USD.01								
		Local	24,077.000	9.447577	227,469.32	29.800000	717,494.60	490,025.28	0.11
		Base		9.447577	227,469.32	29.800000	717,494.60	490,025.28	0.11
229669106	CUBIC CORP COMMON STOCK								
		Local	17,897.000	47.901651	857,295.84	68.100000	1,218,785.70	361,489.86	0.19
		Base		47.901651	857,295.84	68.100000	1,218,785.70	361,489.86	0.19
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0								
		Local	21,161.000	26.471844	560,170.70	25.470000	538,970.67	-21,200.03	0.08
		Base		26.471844	560,170.70	25.470000	538,970.67	-21,200.03	0.08
232109108	CUTERA INC COMMON STOCK USD.001								
		Local	9,741.000	45.460900	442,834.63	40.000000	389,640.00	-53,194.63	0.06
		Base		45.460900	442,834.63	40.000000	389,640.00	-53,194.63	0.06
23282W605	CYTOKINETICS INC COMMON STOCK USD.001								
		Local	36,398.000	16.259942	591,829.37	7.350000	267,525.30	-324,304.07	0.04
		Base		16.259942	591,829.37	7.350000	267,525.30	-324,304.07	0.04

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23332B106	DSP GROUP INC COMMON STOCK USD.001								
		Local	16,200.000	7.917754	128,267.61	12.500000	202,500.00	74,232.39	0.03
		Base		7.917754	128,267.61	12.500000	202,500.00	74,232.39	0.03
23334L102	DSW INC CLASS A COMMON STOCK								
		Local	51,796.000	20.835905	1,079,216.53	27.440000	1,421,282.24	342,065.71	0.22
		Base		20.835905	1,079,216.53	27.440000	1,421,282.24	342,065.71	0.22
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01								
		Local	11,285.000	59.513043	671,604.69	41.340000	466,521.90	-205,082.79	0.07
		Base		59.513043	671,604.69	41.340000	466,521.90	-205,082.79	0.07
234264109	DAKTRONICS INC COMMON STOCK								
		Local	27,961.000	10.347898	289,337.58	8.590000	240,184.99	-49,152.59	0.04
		Base		10.347898	289,337.58	8.590000	240,184.99	-49,152.59	0.04
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01								
		Local	117,692.000	16.845443	1,982,573.86	20.090000	2,364,432.28	381,858.42	0.37
		Base		16.845443	1,982,573.86	20.090000	2,364,432.28	381,858.42	0.37
238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01								
		Local	28,315.000	41.913150	1,186,770.84	49.150000	1,391,682.25	204,911.41	0.22
		Base		41.913150	1,186,770.84	49.150000	1,391,682.25	204,911.41	0.22
242370203	DEAN FOODS CO COMMON STOCK USD.01								
		Local	65,259.000	8.692807	567,283.86	9.820000	640,843.38	73,559.52	0.10
		Base		8.692807	567,283.86	9.820000	640,843.38	73,559.52	0.10
247916208	DENBURY RESOURCES INC COMMON STOCK USD.001								
		Local	287,068.000	2.188192	628,159.90	4.510000	1,294,676.68	666,516.78	0.20
		Base		2.188192	628,159.90	4.510000	1,294,676.68	666,516.78	0.20
249908104	DEPOMED INC COMMON STOCK								
		Local	45,562.000	12.154001	553,760.59	8.860000	403,679.32	-150,081.27	0.06
		Base		12.154001	553,760.59	8.860000	403,679.32	-150,081.27	0.06
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01								
		Local	143,289.000	10.563757	1,513,670.14	11.920000	1,708,004.88	194,334.74	0.27
		Base		10.563757	1,513,670.14	11.920000	1,708,004.88	194,334.74	0.27

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253651103	DIEBOLD NIXDORF INC COMMON STOCK USD1.25								
		54,494.000	Local	12.671410	690,515.79	11.350000	618,506.90	-72,008.89	0.10
			Base	12.671410	690,515.79	11.350000	618,506.90	-72,008.89	0.10
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01								
		19,471.000	Local	11.224648	218,555.13	13.500000	262,858.50	44,303.37	0.04
			Base	11.224648	218,555.13	13.500000	262,858.50	44,303.37	0.04
253922108	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01								
		22,067.000	Local	14.331498	316,253.17	17.200000	379,552.40	63,299.23	0.06
			Base	14.331498	316,253.17	17.200000	379,552.40	63,299.23	0.06
254423106	DINE BRANDS GLOBAL INC COMMON STOCK USD.01								
		12,743.000	Local	61.080801	778,352.65	71.030000	905,135.29	126,782.64	0.14
			Base	61.080801	778,352.65	71.030000	905,135.29	126,782.64	0.14
254543101	DIODES INC COMMON STOCK USD.667								
		27,634.000	Local	24.680662	682,025.40	37.160000	1,026,879.44	344,854.04	0.16
			Base	24.680662	682,025.40	37.160000	1,026,879.44	344,854.04	0.16
25456K101	DIPLOMAT PHARMACY INC COMMON STOCK								
		34,426.000	Local	27.014549	930,002.85	20.780000	715,372.28	-214,630.57	0.11
			Base	27.014549	930,002.85	20.780000	715,372.28	-214,630.57	0.11
257867200	RR DONNELLEY + SONS CO COMMON STOCK USD1.25								
		50,225.000	Local	25.172046	1,264,265.99	5.900000	296,327.50	-967,938.49	0.05
			Base	25.172046	1,264,265.99	5.900000	296,327.50	-967,938.49	0.05
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01								
		24,247.000	Local	25.455191	617,212.01	20.800000	504,337.60	-112,874.41	0.08
			Base	25.455191	617,212.01	20.800000	504,337.60	-112,874.41	0.08
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01								
		21,194.000	Local	39.431762	835,716.76	74.680000	1,582,767.92	747,051.16	0.25
			Base	39.431762	835,716.76	74.680000	1,582,767.92	747,051.16	0.25
268603107	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01								
		15,528.000	Local	13.323494	206,887.22	11.600000	180,124.80	-26,762.42	0.03
			Base	13.323494	206,887.22	11.600000	180,124.80	-26,762.42	0.03

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26885G109	ERA GROUP INC COMMON STOCK USD.01								
		Local	14,719.000	20.058453	295,240.37	14.130000	207,979.47	-87,260.90	0.03
		Base		20.058453	295,240.37	14.130000	207,979.47	-87,260.90	0.03
269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	5,946.000	61.273004	364,329.28	79.250000	471,220.50	106,891.22	0.07
		Base		61.273004	364,329.28	79.250000	471,220.50	106,891.22	0.07
27616P103	EASTERLY GOVERNMENT PROPERTI REIT USD.01								
		Local	43,074.000	21.142354	910,685.75	18.950000	816,252.30	-94,433.45	0.13
		Base		21.142354	910,685.75	18.950000	816,252.30	-94,433.45	0.13
277276101	EASTGROUP PROPERTIES INC REIT								
		Local	24,976.000	50.970418	1,273,037.15	95.320000	2,380,712.32	1,107,675.17	0.37
		Base		50.970418	1,273,037.15	95.320000	2,380,712.32	1,107,675.17	0.37
278715206	EBIX INC COMMON STOCK USD.1								
		Local	15,738.000	21.394588	336,708.03	79.350000	1,248,810.30	912,102.27	0.19
		Base		21.394588	336,708.03	79.350000	1,248,810.30	912,102.27	0.19
27875T101	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001								
		Local	19,052.000	25.231202	480,704.86	34.450000	656,341.40	175,636.54	0.10
		Base		25.231202	480,704.86	34.450000	656,341.40	175,636.54	0.10
28238P109	EHEALTH INC COMMON STOCK USD.001								
		Local	11,940.000	16.460507	196,538.45	23.740000	283,455.60	86,917.15	0.04
		Base		16.460507	196,538.45	23.740000	283,455.60	86,917.15	0.04
282914100	8X8 INC COMMON STOCK USD.001								
		Local	66,445.000	10.322451	685,875.28	19.950000	1,325,577.75	639,702.47	0.21
		Base		10.322451	685,875.28	19.950000	1,325,577.75	639,702.47	0.21
283677854	EL PASO ELECTRIC CO COMMON STOCK								
		Local	29,053.000	33.634989	977,197.34	62.300000	1,810,001.90	832,804.56	0.28
		Base		33.634989	977,197.34	62.300000	1,810,001.90	832,804.56	0.28
285229100	ELECTRO SCIENTIFIC INDS INC COMMON STOCK								
		Local	24,567.000	11.931568	293,122.83	18.030000	442,943.01	149,820.18	0.07
		Base		11.931568	293,122.83	18.030000	442,943.01	149,820.18	0.07

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286082102	ELECTRONICS FOR IMAGING COMMON STOCK USD.01								
		31,951.000	Local	24.369137	778,618.29	34.120000	1,090,168.12	311,549.83	0.17
			Base	24.369137	778,618.29	34.120000	1,090,168.12	311,549.83	0.17
288853104	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01								
		9,066.000	Local	22.568243	204,603.69	28.040000	254,210.64	49,606.95	0.04
			Base	22.568243	204,603.69	28.040000	254,210.64	49,606.95	0.04
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001								
		25,277.000	Local	21.851747	552,346.61	54.350000	1,373,804.95	821,458.34	0.21
			Base	21.851747	552,346.61	54.350000	1,373,804.95	821,458.34	0.21
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01								
		23,404.000	Local	18.697316	437,591.98	46.450000	1,087,115.80	649,523.82	0.17
			Base	18.697316	437,591.98	46.450000	1,087,115.80	649,523.82	0.17
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01								
		10,335.000	Local	45.900846	474,385.24	97.520000	1,007,869.20	533,483.96	0.16
			Base	45.900846	474,385.24	97.520000	1,007,869.20	533,483.96	0.16
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
		17,035.000	Local	29.255313	498,364.26	36.100000	614,963.50	116,599.24	0.10
			Base	29.255313	498,364.26	36.100000	614,963.50	116,599.24	0.10
292562105	ENCORE WIRE CORP COMMON STOCK USD.01								
		14,892.000	Local	29.018075	432,137.17	48.750000	725,985.00	293,847.83	0.11
			Base	29.018075	432,137.17	48.750000	725,985.00	293,847.83	0.11
29286C107	ENGILITY HOLDINGS INC COMMON STOCK USD.01								
		12,682.000	Local	21.717068	275,415.86	34.600000	438,797.20	163,381.34	0.07
			Base	21.717068	275,415.86	34.600000	438,797.20	163,381.34	0.07
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01								
		15,011.000	Local	47.482252	712,756.09	76.390000	1,146,690.29	433,934.20	0.18
			Base	47.482252	712,756.09	76.390000	1,146,690.29	433,934.20	0.18
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001								
		24,170.000	Local	23.760323	574,287.01	31.000000	749,270.00	174,982.99	0.12
			Base	23.760323	574,287.01	31.000000	749,270.00	174,982.99	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
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001								
		Local	34,794.000	12.463472	433,654.03	36.070000	1,255,019.58	821,365.55	0.20
		Base		12.463472	433,654.03	36.070000	1,255,019.58	821,365.55	0.20
294268107	EPLUS INC COMMON STOCK USD.01								
		Local	9,787.000	42.022101	411,270.30	98.650000	965,487.55	554,217.25	0.15
		Base		42.022101	411,270.30	98.650000	965,487.55	554,217.25	0.15
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	18,526.000	34.944196	647,376.18	62.250000	1,153,243.50	505,867.32	0.18
		Base		34.944196	647,376.18	62.250000	1,153,243.50	505,867.32	0.18
296689102	ESSENDANT INC COMMON STOCK USD.1								
		Local	26,903.000	33.435510	899,515.53	16.630000	447,396.89	-452,118.64	0.07
		Base		33.435510	899,515.53	16.630000	447,396.89	-452,118.64	0.07
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01								
		Local	17,909.000	22.321194	399,750.27	22.500000	402,952.50	3,202.23	0.06
		Base		22.321194	399,750.27	22.500000	402,952.50	3,202.23	0.06
30040P103	EVERTEC INC COMMON STOCK USD.01								
		Local	43,161.000	19.747998	852,343.34	23.300000	1,005,651.30	153,307.96	0.16
		Base		19.747998	852,343.34	23.300000	1,005,651.30	153,307.96	0.16
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001								
		Local	24,574.000	29.243994	718,641.91	59.640000	1,465,593.36	746,951.45	0.23
		Base		29.243994	718,641.91	59.640000	1,465,593.36	746,951.45	0.23
30214U102	EXPONENT INC COMMON STOCK USD.001								
		Local	37,158.000	13.637037	506,725.01	48.900000	1,817,026.20	1,310,301.19	0.28
		Base		13.637037	506,725.01	48.900000	1,817,026.20	1,310,301.19	0.28
30219E103	EXPRESS INC COMMON STOCK								
		Local	53,879.000	17.796749	958,871.02	9.630000	518,854.77	-440,016.25	0.08
		Base		17.796749	958,871.02	9.630000	518,854.77	-440,016.25	0.08
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001								
		Local	82,903.000	14.938426	1,238,440.34	8.500000	704,675.50	-533,764.84	0.11
		Base		14.938426	1,238,440.34	8.500000	704,675.50	-533,764.84	0.11

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30227H106	EXTERRAN CORP COMMON STOCK USD.01								
		Local	22,984.000	15.253958	350,596.96	27.720000	637,116.48	286,519.52	0.10
		Base		15.253958	350,596.96	27.720000	637,116.48	286,519.52	0.10
302301106	EZCORP INC CL A COMMON STOCK USD.01								
		Local	36,942.000	22.654702	836,909.99	11.450000	422,985.90	-413,924.09	0.07
		Base		22.654702	836,909.99	11.450000	422,985.90	-413,924.09	0.07
30281V108	FTD COS INC COMMON STOCK USD.0001								
		Local	12,096.000	24.452304	295,775.07	3.610000	43,666.56	-252,108.51	0.01
		Base		24.452304	295,775.07	3.610000	43,666.56	-252,108.51	0.01
302941109	FTI CONSULTING INC COMMON STOCK USD.01								
		Local	26,987.000	32.781381	884,671.14	78.960000	2,130,893.52	1,246,222.38	0.33
		Base		32.781381	884,671.14	78.960000	2,130,893.52	1,246,222.38	0.33
311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	12,113.000	42.626233	516,331.56	65.100000	788,556.30	272,224.74	0.12
		Base		42.626233	516,331.56	65.100000	788,556.30	272,224.74	0.12
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0								
		Local	42,869.000	7.706954	330,389.43	23.750000	1,018,138.75	687,749.32	0.16
		Base		7.706954	330,389.43	23.750000	1,018,138.75	687,749.32	0.16
316394105	FIDELITY SOUTHERN CORP COMMON STOCK								
		Local	15,840.000	19.848002	314,392.35	23.930000	379,051.20	64,658.85	0.06
		Base		19.848002	314,392.35	23.930000	379,051.20	64,658.85	0.06
31660B101	FIESTA RESTAURANT GROUP COMMON STOCK USD.01								
		Local	19,470.000	24.213035	471,427.80	29.050000	565,603.50	94,175.70	0.09
		Base		24.213035	471,427.80	29.050000	565,603.50	94,175.70	0.09
31787A507	FINISAR CORPORATION COMMON STOCK USD.001								
		Local	81,942.000	19.255721	1,577,852.33	16.850000	1,380,722.70	-197,129.63	0.21
		Base		19.255721	1,577,852.33	16.850000	1,380,722.70	-197,129.63	0.21
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1								
		Local	130,037.000	5.363547	697,459.53	8.220000	1,068,904.14	371,444.61	0.17
		Base		5.363547	697,459.53	8.220000	1,068,904.14	371,444.61	0.17

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319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0								
		Local	71,701.000	7.052101	505,642.72	16.870000	1,209,595.87	703,953.15	0.19
		Base		7.052101	505,642.72	16.870000	1,209,595.87	703,953.15	0.19
320209109	FIRST FINANCIAL BANCORP COMMON STOCK								
		Local	69,880.000	21.120873	1,475,926.63	30.350000	2,120,858.00	644,931.37	0.33
		Base		21.120873	1,475,926.63	30.350000	2,120,858.00	644,931.37	0.33
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01								
		Local	48,312.000	20.920581	1,010,715.11	56.600000	2,734,459.20	1,723,744.09	0.43
		Base		20.920581	1,010,715.11	56.600000	2,734,459.20	1,723,744.09	0.43
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01								
		Local	73,676.000	14.795144	1,090,047.01	26.670000	1,964,938.92	874,891.91	0.31
		Base		14.795144	1,090,047.01	26.670000	1,964,938.92	874,891.91	0.31
33767D105	FIRSTCASH INC COMMON STOCK USD.01								
		Local	32,446.000	40.512399	1,314,465.30	81.200000	2,634,615.20	1,320,149.90	0.41
		Base		40.512399	1,314,465.30	81.200000	2,634,615.20	1,320,149.90	0.41
343389102	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001								
		Local	40,751.000	19.599168	798,685.71	3.100000	126,328.10	-672,357.61	0.02
		Base		19.599168	798,685.71	3.100000	126,328.10	-672,357.61	0.02
346375108	FORMFACTOR INC COMMON STOCK USD.001								
		Local	52,177.000	13.947261	727,726.22	12.950000	675,692.15	-52,034.07	0.11
		Base		13.947261	727,726.22	12.950000	675,692.15	-52,034.07	0.11
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01								
		Local	7,067.000	34.970788	247,138.56	46.250000	326,848.75	79,710.19	0.05
		Base		34.970788	247,138.56	46.250000	326,848.75	79,710.19	0.05
349853101	FORWARD AIR CORP COMMON STOCK USD.01								
		Local	21,015.000	35.572185	747,549.47	63.900000	1,342,858.50	595,309.03	0.21
		Base		35.572185	747,549.47	63.900000	1,342,858.50	595,309.03	0.21
34988V106	FOSSIL GROUP INC COMMON STOCK USD.01								
		Local	31,318.000	17.032052	533,409.79	26.200000	820,531.60	287,121.81	0.13
		Base		17.032052	533,409.79	26.200000	820,531.60	287,121.81	0.13

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35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001								
		Local	58,446.000	19.217863	1,123,207.24	24.900000	1,455,305.40	332,098.16	0.23
		Base		19.217863	1,123,207.24	24.900000	1,455,305.40	332,098.16	0.23
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001								
		Local	26,915.000	25.490839	686,085.93	49.700000	1,337,675.50	651,589.57	0.21
		Base		25.490839	686,085.93	49.700000	1,337,675.50	651,589.57	0.21
351793104	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01								
		Local	24,793.000	26.015146	644,993.52	8.140000	201,815.02	-443,178.50	0.03
		Base		26.015146	644,993.52	8.140000	201,815.02	-443,178.50	0.03
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1								
		Local	27,585.000	26.535720	731,987.83	49.450000	1,364,078.25	632,090.42	0.21
		Base		26.535720	731,987.83	49.450000	1,364,078.25	632,090.42	0.21
35352P104	FRANKLIN FINANCIAL NETWORK COMMON STOCK								
		Local	8,626.000	37.607501	324,402.30	39.150000	337,707.90	13,305.60	0.05
		Base		37.607501	324,402.30	39.150000	337,707.90	13,305.60	0.05
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001								
		Local	76,517.000	12.618665	965,542.42	8.810000	674,114.77	-291,427.65	0.10
		Base		12.618665	965,542.42	8.810000	674,114.77	-291,427.65	0.10
35906A306	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25								
		Local	57,307.000	9.438707	540,904.01	5.220000	299,142.54	-241,761.47	0.05
		Base		9.438707	540,904.01	5.220000	299,142.54	-241,761.47	0.05
359694106	H.B. FULLER CO. COMMON STOCK USD1.0								
		Local	36,104.000	28.474320	1,028,036.86	56.680000	2,046,374.72	1,018,337.86	0.32
		Base		28.474320	1,028,036.86	56.680000	2,046,374.72	1,018,337.86	0.32
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001								
		Local	18,139.000	15.215098	275,986.66	13.760000	249,592.64	-26,394.02	0.04
		Base		15.215098	275,986.66	13.760000	249,592.64	-26,394.02	0.04
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01								
		Local	29,839.000	38.427069	1,146,625.31	45.700000	1,363,642.30	217,016.99	0.21
		Base		38.427069	1,146,625.31	45.700000	1,363,642.30	217,016.99	0.21

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36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001								
		72,779.000	Local	14.814433	1,078,179.64	14.410000	1,048,745.39	-29,434.25	0.16
			Base	14.814433	1,078,179.64	14.410000	1,048,745.39	-29,434.25	0.16
36473H104	GANNETT CO INC COMMON STOCK USD.01								
		80,757.000	Local	12.264561	990,449.19	10.570000	853,601.49	-136,847.70	0.13
			Base	12.264561	990,449.19	10.570000	853,601.49	-136,847.70	0.13
371532102	GENESCO INC COMMON STOCK USD1.0								
		14,247.000	Local	55.325621	788,224.12	40.700000	579,852.90	-208,371.22	0.09
			Base	55.325621	788,224.12	40.700000	579,852.90	-208,371.22	0.09
37253A103	GENTHERM INC COMMON STOCK								
		26,321.000	Local	50.850994	1,338,449.01	45.300000	1,192,341.30	-146,107.71	0.19
			Base	50.850994	1,338,449.01	45.300000	1,192,341.30	-146,107.71	0.19
37364X109	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01								
		9,701.000	Local	44.922079	435,789.09	14.070000	136,493.07	-299,296.02	0.02
			Base	44.922079	435,789.09	14.070000	136,493.07	-299,296.02	0.02
374297109	GETTY REALTY CORP REIT USD.01								
		23,843.000	Local	20.912140	498,608.15	28.650000	683,101.95	184,493.80	0.11
			Base	20.912140	498,608.15	28.650000	683,101.95	184,493.80	0.11
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01								
		22,691.000	Local	14.756742	334,845.24	43.450000	985,923.95	651,078.71	0.15
			Base	14.756742	334,845.24	43.450000	985,923.95	651,078.71	0.15
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01								
		56,770.000	Local	17.300564	982,153.03	42.700000	2,424,079.00	1,441,925.97	0.38
			Base	17.300564	982,153.03	42.700000	2,424,079.00	1,441,925.97	0.38
377316104	GLATFELTER COMMON STOCK USD.01								
		31,220.000	Local	19.602840	612,000.65	16.370000	511,071.40	-100,929.25	0.08
			Base	19.602840	612,000.65	16.370000	511,071.40	-100,929.25	0.08
379378201	GLOBAL NET LEASE INC REIT USD.01								
		48,131.000	Local	16.948883	815,766.70	21.160000	1,018,451.96	202,685.26	0.16
			Base	16.948883	815,766.70	21.160000	1,018,451.96	202,685.26	0.16

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38376A103	GOVERNMENT PROPERTIES INCOME REIT USD.01								
		70,835.000	Local	21.544119	1,526,077.66	15.070000	1,067,483.45	-458,594.21	0.17
			Base	21.544119	1,526,077.66	15.070000	1,067,483.45	-458,594.21	0.17
391416104	GREAT WESTERN BANCORP INC COMMON STOCK USD.01								
		42,078.000	Local	31.183898	1,312,156.05	41.850000	1,760,964.30	448,808.25	0.27
			Base	31.183898	1,312,156.05	41.850000	1,760,964.30	448,808.25	0.27
39260X100	GREEN BANCORP INC COMMON STOCK USD.01								
		18,950.000	Local	22.219103	421,052.01	24.300000	460,485.00	39,432.99	0.07
			Base	22.219103	421,052.01	24.300000	460,485.00	39,432.99	0.07
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001								
		33,387.000	Local	22.698075	757,820.62	79.320000	2,648,256.84	1,890,436.22	0.41
			Base	22.698075	757,820.62	79.320000	2,648,256.84	1,890,436.22	0.41
393222104	GREEN PLAINS INC COMMON STOCK USD.001								
		27,792.000	Local	23.313662	647,933.30	16.600000	461,347.20	-186,586.10	0.07
			Base	23.313662	647,933.30	16.600000	461,347.20	-186,586.10	0.07
393657101	GREENBRIER COMPANIES INC COMMON STOCK								
		20,237.000	Local	32.986479	667,547.37	56.650000	1,146,426.05	478,878.68	0.18
			Base	32.986479	667,547.37	56.650000	1,146,426.05	478,878.68	0.18
395259104	GREENHILL + CO INC COMMON STOCK USD.01								
		16,640.000	Local	45.086933	750,246.56	32.700000	544,128.00	-206,118.56	0.08
			Base	45.086933	750,246.56	32.700000	544,128.00	-206,118.56	0.08
398433102	GRIFFON CORP COMMON STOCK USD.25								
		24,190.000	Local	12.286606	297,213.00	17.900000	433,001.00	135,788.00	0.07
			Base	12.286606	297,213.00	17.900000	433,001.00	135,788.00	0.07
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01								
		14,056.000	Local	53.381333	750,328.01	69.990000	983,779.44	233,451.43	0.15
			Base	53.381333	750,328.01	69.990000	983,779.44	233,451.43	0.15
401617105	GUESS? INC COMMON STOCK USD.01								
		41,643.000	Local	13.636610	567,869.37	22.660000	943,630.38	375,761.01	0.15
			Base	13.636610	567,869.37	22.660000	943,630.38	375,761.01	0.15

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402307102	GULF ISLAND FABRICATION INC COMMON STOCK								
		Local	9,780.000	25.279223	247,230.80	9.050000	88,509.00	-158,721.80	0.01
		Base		25.279223	247,230.80	9.050000	88,509.00	-158,721.80	0.01
40416E103	HCI GROUP INC COMMON STOCK								
		Local	5,409.000	42.083124	227,627.62	42.790000	231,451.11	3,823.49	0.04
		Base		42.083124	227,627.62	42.790000	231,451.11	3,823.49	0.04
40418F108	HFF INC CLASS A COMMON STOCK USD.01								
		Local	26,552.000	21.146248	561,475.19	45.010000	1,195,105.52	633,630.33	0.19
		Base		21.146248	561,475.19	45.010000	1,195,105.52	633,630.33	0.19
40425J101	HMS HOLDINGS CORP COMMON STOCK USD.01								
		Local	59,453.000	14.568603	866,147.17	23.930000	1,422,710.29	556,563.12	0.22
		Base		14.568603	866,147.17	23.930000	1,422,710.29	556,563.12	0.22
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001								
		Local	23,176.000	12.013772	278,431.19	25.050000	580,558.80	302,127.61	0.09
		Base		12.013772	278,431.19	25.050000	580,558.80	302,127.61	0.09
413160102	HARMONIC INC COMMON STOCK USD.001								
		Local	60,880.000	6.088661	370,677.69	4.600000	280,048.00	-90,629.69	0.04
		Base		6.088661	370,677.69	4.600000	280,048.00	-90,629.69	0.04
415864107	HARSCO CORP COMMON STOCK USD1.25								
		Local	57,695.000	15.864825	915,321.06	25.350000	1,462,568.25	547,247.19	0.23
		Base		15.864825	915,321.06	25.350000	1,462,568.25	547,247.19	0.23
419596101	HAVERTY FURNITURE COMMON STOCK USD1.0								
		Local	13,796.000	14.683447	202,572.84	19.800000	273,160.80	70,587.96	0.04
		Base		14.683447	202,572.84	19.800000	273,160.80	70,587.96	0.04
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01								
		Local	36,274.000	27.575852	1,000,286.44	40.100000	1,454,587.40	454,300.96	0.23
		Base		27.575852	1,000,286.44	40.100000	1,454,587.40	454,300.96	0.23
420261109	HAWKINS INC COMMON STOCK USD.05								
		Local	6,794.000	39.079700	265,507.48	37.300000	253,416.20	-12,091.28	0.04
		Base		39.079700	265,507.48	37.300000	253,416.20	-12,091.28	0.04

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001								
			8,952.000	Local 54.545909	488,294.98	42.460000	380,101.92	-108,193.06	0.06
				Base 54.545909	488,294.98	42.460000	380,101.92	-108,193.06	0.06
42222N103	HEALTHSTREAM INC COMMON STOCK								
			18,470.000	Local 27.316060	504,527.63	28.080000	518,637.60	14,109.97	0.08
				Base 27.316060	504,527.63	28.080000	518,637.60	14,109.97	0.08
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001								
			37,527.000	Local 35.554485	1,334,253.15	75.500000	2,833,288.50	1,499,035.35	0.44
				Base 35.554485	1,334,253.15	75.500000	2,833,288.50	1,499,035.35	0.44
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01								
			35,284.000	Local 18.063046	637,336.50	19.190000	677,099.96	39,763.46	0.11
				Base 18.063046	637,336.50	19.190000	677,099.96	39,763.46	0.11
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01								
			13,520.000	Local 21.496823	290,637.05	40.900000	552,968.00	262,330.95	0.09
				Base 21.496823	290,637.05	40.900000	552,968.00	262,330.95	0.09
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK								
			99,453.000	Local 6.275038	624,071.34	10.010000	995,524.53	371,453.19	0.15
				Base 6.275038	624,071.34	10.010000	995,524.53	371,453.19	0.15
42722X106	HERITAGE FINANCIAL CORP COMMON STOCK								
			20,802.000	Local 34.867139	725,306.22	35.050000	729,110.10	3,803.88	0.11
				Base 34.867139	725,306.22	35.050000	729,110.10	3,803.88	0.11
427825500	HERSHA HOSPITALITY TRUST REIT USD.01								
			26,414.000	Local 19.564174	516,768.10	21.590000	570,278.26	53,510.16	0.09
				Base 19.564174	516,768.10	21.590000	570,278.26	53,510.16	0.09
42805E306	HESKA CORP COMMON STOCK USD.001								
			4,796.000	Local 105.338668	505,204.25	100.250000	480,799.00	-24,405.25	0.07
				Base 105.338668	505,204.25	100.250000	480,799.00	-24,405.25	0.07
428567101	HIBBETT SPORTS INC COMMON STOCK USD.01								
			13,568.000	Local 41.434584	562,184.43	22.950000	311,385.60	-250,798.83	0.05
				Base 41.434584	562,184.43	22.950000	311,385.60	-250,798.83	0.05

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43114K108	HIGHPOINT RESOURCES CORP COMMON STOCK USD.001								
		Local	142,292.000	9.238551	1,314,571.94	6.540000	930,589.68	-383,982.26	0.14
		Base		9.238551	1,314,571.94	6.540000	930,589.68	-383,982.26	0.14
431571108	HILLENBRAND INC COMMON STOCK								
		Local	44,662.000	23.838158	1,064,659.82	50.200000	2,242,032.40	1,177,372.58	0.35
		Base		23.838158	1,064,659.82	50.200000	2,242,032.40	1,177,372.58	0.35
43785V102	HOMESTREET INC COMMON STOCK								
		Local	19,274.000	31.360948	604,450.91	29.600000	570,510.40	-33,940.51	0.09
		Base		31.360948	604,450.91	29.600000	570,510.40	-33,940.51	0.09
43940T109	HOPE BANCORP INC COMMON STOCK USD.001								
		Local	92,029.000	9.758408	898,056.52	16.780000	1,544,246.62	646,190.10	0.24
		Base		9.758408	898,056.52	16.780000	1,544,246.62	646,190.10	0.24
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001								
		Local	29,249.000	19.541973	571,583.16	43.700000	1,278,181.30	706,598.14	0.20
		Base		19.541973	571,583.16	43.700000	1,278,181.30	706,598.14	0.20
443320106	HUB GROUP INC CL A COMMON STOCK USD.01								
		Local	24,101.000	35.692095	860,215.18	46.400000	1,118,286.40	258,071.22	0.17
		Base		35.692095	860,215.18	46.400000	1,118,286.40	258,071.22	0.17
45378A106	INDEPENDENCE REALTY TRUST IN REIT USD.01								
		Local	62,136.000	9.848363	611,937.91	10.150000	630,680.40	18,742.49	0.10
		Base		9.848363	611,937.91	10.150000	630,680.40	18,742.49	0.10
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01								
		Local	19,704.000	33.036000	650,941.35	88.400000	1,741,833.60	1,090,892.25	0.27
		Base		33.036000	650,941.35	88.400000	1,741,833.60	1,090,892.25	0.27
45688C107	INGEVITY CORP COMMON STOCK USD.01								
		Local	30,075.000	26.959852	810,817.56	99.670000	2,997,575.25	2,186,757.69	0.47
		Base		26.959852	810,817.56	99.670000	2,997,575.25	2,186,757.69	0.47
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01								
		Local	25,327.000	19.286853	488,478.13	50.270000	1,273,188.29	784,710.16	0.20
		Base		19.286853	488,478.13	50.270000	1,273,188.29	784,710.16	0.20

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45768S105	INNOSPEC INC COMMON STOCK USD.01								
		Local	17,435.000	47.520999	828,528.61	80.950000	1,411,363.25	582,834.64	0.22
		Base		47.520999	828,528.61	80.950000	1,411,363.25	582,834.64	0.22
45774N108	INNOPHOS HOLDINGS INC COMMON STOCK USD.001								
		Local	13,961.000	50.161099	700,299.10	45.180000	630,757.98	-69,541.12	0.10
		Base		50.161099	700,299.10	45.180000	630,757.98	-69,541.12	0.10
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK								
		Local	12,962.000	40.381008	523,418.62	41.130000	533,127.06	9,708.44	0.08
		Base		40.381008	523,418.62	41.130000	533,127.06	9,708.44	0.08
45778Q107	INSPERITY INC COMMON STOCK USD.01								
		Local	26,723.000	19.270457	514,964.43	95.100000	2,541,357.30	2,026,392.87	0.40
		Base		19.270457	514,964.43	95.100000	2,541,357.30	2,026,392.87	0.40
45780L104	INOGEN INC COMMON STOCK USD.001								
		Local	12,438.000	49.343119	613,729.72	199.250000	2,478,271.50	1,864,541.78	0.39
		Base		49.343119	613,729.72	199.250000	2,478,271.50	1,864,541.78	0.39
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	14,876.000	27.225089	405,000.42	54.600000	812,229.60	407,229.18	0.13
		Base		27.225089	405,000.42	54.600000	812,229.60	407,229.18	0.13
45781M101	INNOVIVA INC COMMON STOCK								
		Local	49,332.000	10.579619	521,913.77	14.150000	698,047.80	176,134.03	0.11
		Base		10.579619	521,913.77	14.150000	698,047.80	176,134.03	0.11
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001								
		Local	20,372.000	27.814217	566,631.23	71.450000	1,455,579.40	888,948.17	0.23
		Base		27.814217	566,631.23	71.450000	1,455,579.40	888,948.17	0.23
458334109	INTER PARFUMS INC COMMON STOCK USD.001								
		Local	12,316.000	22.089465	272,053.85	60.200000	741,423.20	469,369.35	0.12
		Base		22.089465	272,053.85	60.200000	741,423.20	469,369.35	0.12
458665304	INTERFACE INC COMMON STOCK USD.1								
		Local	42,598.000	16.418584	699,398.86	22.400000	954,195.20	254,796.34	0.15
		Base		16.418584	699,398.86	22.400000	954,195.20	254,796.34	0.15

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46116V105	INTL FCSTONE INC COMMON STOCK USD.01								
		Local	11,228.000	30.076356	337,697.33	53.590000	601,708.52	264,011.19	0.09
		Base		30.076356	337,697.33	53.590000	601,708.52	264,011.19	0.09
461203101	INVACARE CORP COMMON STOCK USD.25								
		Local	23,751.000	23.078230	548,131.03	17.850000	423,955.35	-124,175.68	0.07
		Base		23.078230	548,131.03	17.850000	423,955.35	-124,175.68	0.07
46131B100	INVESCO MORTGAGE CAPITAL REIT USD.01								
		Local	79,807.000	17.667131	1,409,960.70	16.590000	1,323,998.13	-85,962.57	0.21
		Base		17.667131	1,409,960.70	16.590000	1,323,998.13	-85,962.57	0.21
46145F105	INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01								
		Local	23,595.000	14.952973	352,815.39	22.150000	522,629.25	169,813.86	0.08
		Base		14.952973	352,815.39	22.150000	522,629.25	169,813.86	0.08
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001								
		Local	59,931.000	9.501003	569,404.64	17.300000	1,036,806.30	467,401.66	0.16
		Base		9.501003	569,404.64	17.300000	1,036,806.30	467,401.66	0.16
462726100	IROBOT CORP COMMON STOCK USD.01								
		Local	19,865.000	29.857159	593,112.46	79.250000	1,574,301.25	981,188.79	0.24
		Base		29.857159	593,112.46	79.250000	1,574,301.25	981,188.79	0.24
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E								
		Local	511,603.000	80.517150	41,192,815.49	86.160000	44,079,714.48	2,886,898.99	6.86
		Base		80.517150	41,192,815.49	86.160000	44,079,714.48	2,886,898.99	6.86
465741106	ITRON INC COMMON STOCK								
		Local	24,646.000	35.122561	865,630.65	61.200000	1,508,335.20	642,704.55	0.23
		Base		35.122561	865,630.65	61.200000	1,508,335.20	642,704.55	0.23
466032109	J + J SNACK FOODS CORP COMMON STOCK								
		Local	10,690.000	63.876512	682,839.91	144.960000	1,549,622.40	866,782.49	0.24
		Base		63.876512	682,839.91	144.960000	1,549,622.40	866,782.49	0.24
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	22,673.000	27.228453	617,350.72	110.600000	2,507,633.80	1,890,283.08	0.39
		Base		27.228453	617,350.72	110.600000	2,507,633.80	1,890,283.08	0.39

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483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01								
		Local	11,979.000	59.084843	707,777.34	111.620000	1,337,095.98	629,318.64	0.21
		Base		59.084843	707,777.34	111.620000	1,337,095.98	629,318.64	0.21
483548103	KAMAN CORP COMMON STOCK USD1.0								
		Local	19,952.000	35.774153	713,765.90	66.220000	1,321,221.44	607,455.54	0.21
		Base		35.774153	713,765.90	66.220000	1,321,221.44	607,455.54	0.21
48562P103	KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001								
		Local	62,878.000	13.354956	839,732.91	34.780000	2,186,896.84	1,347,163.93	0.34
		Base		13.354956	839,732.91	34.780000	2,186,896.84	1,347,163.93	0.34
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0								
		Local	21,982.000	17.082219	375,501.33	24.290000	533,942.78	158,441.45	0.08
		Base		17.082219	375,501.33	24.290000	533,942.78	158,441.45	0.08
488360207	KEMET CORP COMMON STOCK USD.01								
		Local	35,379.000	25.685918	908,742.09	25.990000	919,500.21	10,758.12	0.14
		Base		25.685918	908,742.09	25.990000	919,500.21	10,758.12	0.14
488401100	KEMPER CORP COMMON STOCK USD.1								
		Local	9,400.060	75.287500	707,707.02	79.800000	750,124.79	42,417.77	0.12
		Base		75.287500	707,707.02	79.800000	750,124.79	42,417.77	0.12
497498105	KIRKLAND S INC COMMON STOCK								
		Local	11,256.000	14.150123	159,273.79	11.380000	128,093.28	-31,180.51	0.02
		Base		14.150123	159,273.79	11.380000	128,093.28	-31,180.51	0.02
49803T300	KITE REALTY GROUP TRUST REIT USD.01								
		Local	59,780.000	24.419749	1,459,812.61	16.870000	1,008,488.60	-451,324.01	0.16
		Base		24.419749	1,459,812.61	16.870000	1,008,488.60	-451,324.01	0.16
49926D109	KNOWLES CORP COMMON STOCK USD.01								
		Local	64,226.000	13.443808	863,442.03	17.360000	1,114,963.36	251,521.33	0.17
		Base		13.443808	863,442.03	17.360000	1,114,963.36	251,521.33	0.17
500600101	KOPIN CORP COMMON STOCK USD.01								
		Local	44,287.000	3.945133	174,718.09	3.060000	135,518.22	-39,199.87	0.02
		Base		3.945133	174,718.09	3.060000	135,518.22	-39,199.87	0.02

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50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01								
		Local	15,067.000	35.170160	529,908.80	37.550000	565,765.85	35,857.05	0.09
		Base		35.170160	529,908.80	37.550000	565,765.85	35,857.05	0.09
500643200	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01								
		Local	40,390.000	19.719210	796,458.89	65.980000	2,664,932.20	1,868,473.31	0.41
		Base		19.719210	796,458.89	65.980000	2,664,932.20	1,868,473.31	0.41
50077C106	KRATON CORP COMMON STOCK USD.01								
		Local	22,802.000	28.659667	653,497.72	48.090000	1,096,548.18	443,050.46	0.17
		Base		28.659667	653,497.72	48.090000	1,096,548.18	443,050.46	0.17
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK								
		Local	49,394.000	10.670563	527,061.79	26.360000	1,302,025.84	774,964.05	0.20
		Base		10.670563	527,061.79	26.360000	1,302,025.84	774,964.05	0.20
50187A107	LHC GROUP INC COMMON STOCK USD.01								
		Local	20,880.000	34.669450	723,898.11	86.080000	1,797,350.40	1,073,452.29	0.28
		Base		34.669450	723,898.11	86.080000	1,797,350.40	1,073,452.29	0.28
50187T106	LGI HOMES INC COMMON STOCK USD.01								
		Local	12,923.000	37.985981	490,892.83	51.690000	667,989.87	177,097.04	0.10
		Base		37.985981	490,892.83	51.690000	667,989.87	177,097.04	0.10
50189K103	LCI INDUSTRIES COMMON STOCK USD.01								
		Local	18,012.000	35.852698	645,778.80	91.950000	1,656,203.40	1,010,424.60	0.26
		Base		35.852698	645,778.80	91.950000	1,656,203.40	1,010,424.60	0.26
502160104	LSB INDUSTRIES INC COMMON STOCK USD.1								
		Local	14,543.000	34.236835	497,906.29	6.570000	95,547.51	-402,358.78	0.01
		Base		34.236835	497,906.29	6.570000	95,547.51	-402,358.78	0.01
502175102	LTC PROPERTIES INC REIT USD.01								
		Local	28,313.000	34.893065	987,927.36	42.170000	1,193,959.21	206,031.85	0.19
		Base		34.893065	987,927.36	42.170000	1,193,959.21	206,031.85	0.19
50218P107	LSC COMMUNICATIONS INC COMMON STOCK USD.01								
		Local	23,835.000	31.992047	762,530.44	15.020000	358,001.70	-404,528.74	0.06
		Base		31.992047	762,530.44	15.020000	358,001.70	-404,528.74	0.06

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505336107	LA Z BOY INC COMMON STOCK USD1.0								
		Local	33,682.000	13.781113	464,175.45	30.500000	1,027,301.00	563,125.55	0.16
		Base		13.781113	464,175.45	30.500000	1,027,301.00	563,125.55	0.16
516012101	LANNETT CO INC COMMON STOCK USD.001								
		Local	21,727.000	38.877415	844,689.59	12.750000	277,019.25	-567,670.34	0.04
		Base		38.877415	844,689.59	12.750000	277,019.25	-567,670.34	0.04
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01								
		Local	21,605.000	17.100152	369,448.79	14.450000	312,192.25	-57,256.54	0.05
		Base		17.100152	369,448.79	14.450000	312,192.25	-57,256.54	0.05
52471Y106	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	30,345.000	20.075499	609,191.01	43.830000	1,330,021.35	720,830.34	0.21
		Base		20.075499	609,191.01	43.830000	1,330,021.35	720,830.34	0.21
525558201	LEMAITRE VASCULAR INC COMMON STOCK USD.01								
		Local	10,907.000	31.990139	348,916.45	36.000000	392,652.00	43,735.55	0.06
		Base		31.990139	348,916.45	36.000000	392,652.00	43,735.55	0.06
529043101	LEXINGTON REALTY TRUST REIT USD.0001								
		Local	154,307.000	9.641820	1,487,800.32	8.790000	1,356,358.53	-131,441.79	0.21
		Base		9.641820	1,487,800.32	8.790000	1,356,358.53	-131,441.79	0.21
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001								
		Local	15,231.000	71.006788	1,081,504.39	218.330000	3,325,384.23	2,243,879.84	0.52
		Base		71.006788	1,081,504.39	218.330000	3,325,384.23	2,243,879.84	0.52
535555106	LINDSAY CORP COMMON STOCK USD1.0								
		Local	7,701.000	69.572445	535,777.40	94.140000	724,972.14	189,194.74	0.11
		Base		69.572445	535,777.40	94.140000	724,972.14	189,194.74	0.11
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001								
		Local	18,578.000	24.376726	452,870.82	7.050000	130,974.90	-321,895.92	0.02
		Base		24.376726	452,870.82	7.050000	130,974.90	-321,895.92	0.02
536797103	LITHIA MOTORS INC CL A COMMON STOCK								
		Local	17,109.000	41.454212	709,240.11	89.050000	1,523,556.45	814,316.34	0.24
		Base		41.454212	709,240.11	89.050000	1,523,556.45	814,316.34	0.24

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
538146101	LIVEPERSON INC COMMON STOCK USD.001								
		40,003.000	Local	12.103258	484,166.62	23.200000	928,069.60	443,902.98	0.14
			Base	12.103258	484,166.62	23.200000	928,069.60	443,902.98	0.14
55003T107	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001								
		20,392.000	Local	28.188281	574,815.42	19.340000	394,381.28	-180,434.14	0.06
			Base	28.188281	574,815.42	19.340000	394,381.28	-180,434.14	0.06
55027E102	LUMINEX CORP COMMON STOCK USD.001								
		29,533.000	Local	21.988557	649,388.04	33.860000	999,987.38	350,599.34	0.16
			Base	21.988557	649,388.04	33.860000	999,987.38	350,599.34	0.16
550819106	LYDALL INC COMMON STOCK USD.1								
		12,413.000	Local	15.299965	189,918.47	46.400000	575,963.20	386,044.73	0.09
			Base	15.299965	189,918.47	46.400000	575,963.20	386,044.73	0.09
552074700	WILLIAM LYON HOMES CL A COMMON STOCK USD.01								
		19,926.000	Local	20.753408	413,532.40	21.830000	434,984.58	21,452.18	0.07
			Base	20.753408	413,532.40	21.830000	434,984.58	21,452.18	0.07
552676108	MDC HOLDINGS INC COMMON STOCK USD.01								
		32,146.000	Local	21.350864	686,344.86	29.040000	933,519.84	247,174.98	0.15
			Base	21.350864	686,344.86	29.040000	933,519.84	247,174.98	0.15
55303J106	MGP INGREDIENTS INC COMMON STOCK								
		9,029.000	Local	89.425223	807,420.34	82.070000	741,010.03	-66,410.31	0.12
			Base	89.425223	807,420.34	82.070000	741,010.03	-66,410.31	0.12
55305B101	M/I HOMES INC COMMON STOCK USD.01								
		20,396.000	Local	18.245930	372,143.99	25.860000	527,440.56	155,296.57	0.08
			Base	18.245930	372,143.99	25.860000	527,440.56	155,296.57	0.08
553777103	MTS SYSTEMS CORP COMMON STOCK USD.25								
		12,738.000	Local	46.036353	586,411.07	54.525000	694,539.45	108,128.38	0.11
			Base	46.036353	586,411.07	54.525000	694,539.45	108,128.38	0.11
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01								
		11,793.000	Local	30.689925	361,926.29	36.890000	435,043.77	73,117.48	0.07
			Base	30.689925	361,926.29	36.890000	435,043.77	73,117.48	0.07

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556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001								
			37,628.000	26.547089	998,913.85	54.050000	2,033,793.40	1,034,879.55	0.32
		Base		26.547089	998,913.85	54.050000	2,033,793.40	1,034,879.55	0.32
559079207	MAGELLAN HEALTH INC COMMON STOCK USD.01								
			17,594.000	54.555184	959,843.91	72.750000	1,279,963.50	320,119.59	0.20
		Base		54.555184	959,843.91	72.750000	1,279,963.50	320,119.59	0.20
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01								
			18,826.000	29.833065	561,637.29	59.850000	1,126,736.10	565,098.81	0.18
		Base		29.833065	561,637.29	59.850000	1,126,736.10	565,098.81	0.18
566330106	MARCUS CORPORATION COMMON STOCK USD1.0								
			13,907.000	13.112538	182,356.07	38.550000	536,114.85	353,758.78	0.08
		Base		13.112538	182,356.07	38.550000	536,114.85	353,758.78	0.08
567908108	MARINEMAX INC COMMON STOCK USD.001								
			15,882.000	11.451592	181,874.19	18.750000	297,787.50	115,913.31	0.05
		Base		11.451592	181,874.19	18.750000	297,787.50	115,913.31	0.05
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01								
			16,895.000	30.182240	509,928.95	119.110000	2,012,363.45	1,502,434.50	0.31
		Base		30.182240	509,928.95	119.110000	2,012,363.45	1,502,434.50	0.31
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01								
			27,692.000	13.041294	361,139.52	21.850000	605,070.20	243,930.68	0.09
		Base		13.041294	361,139.52	21.850000	605,070.20	243,930.68	0.09
576690101	MATERION CORP COMMON STOCK								
			14,426.000	32.999354	476,048.68	62.700000	904,510.20	428,461.52	0.14
		Base		32.999354	476,048.68	62.700000	904,510.20	428,461.52	0.14
576853105	MATRIX SERVICE CO COMMON STOCK USD.01								
			19,164.000	14.984255	287,158.26	19.950000	382,321.80	95,163.54	0.06
		Base		14.984255	287,158.26	19.950000	382,321.80	95,163.54	0.06
57686G105	MATSON INC COMMON STOCK								
			30,466.000	26.076121	794,435.11	36.000000	1,096,776.00	302,340.89	0.17
		Base		26.076121	794,435.11	36.000000	1,096,776.00	302,340.89	0.17

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577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0								
		Local	22,958.000	43.295680	993,982.22	52.550000	1,206,442.90	212,460.68	0.19
		Base		43.295680	993,982.22	52.550000	1,206,442.90	212,460.68	0.19
57776J100	MAXLINEAR INC COMMON STOCK								
		Local	44,287.000	30.480790	1,349,902.74	17.310000	766,607.97	-583,294.77	0.12
		Base		30.480790	1,349,902.74	17.310000	766,607.97	-583,294.77	0.12
584688105	MEDICINES COMPANY COMMON STOCK USD.001								
		Local	46,266.000	23.863084	1,104,049.46	39.730000	1,838,148.18	734,098.72	0.29
		Base		23.863084	1,104,049.46	39.730000	1,838,148.18	734,098.72	0.29
58470H101	MEDIFAST INC COMMON STOCK USD.001								
		Local	7,588.000	25.160194	190,915.55	171.680000	1,302,707.84	1,111,792.29	0.20
		Base		25.160194	190,915.55	171.680000	1,302,707.84	1,111,792.29	0.20
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01								
		Local	34,429.000	19.214864	661,548.56	41.730000	1,436,722.17	775,173.61	0.22
		Base		19.214864	661,548.56	41.730000	1,436,722.17	775,173.61	0.22
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK								
		Local	30,252.000	20.191873	610,844.54	15.800000	477,981.60	-132,862.94	0.07
		Base		20.191873	610,844.54	15.800000	477,981.60	-132,862.94	0.07
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK								
		Local	38,442.000	19.633363	754,745.73	54.300000	2,087,400.60	1,332,654.87	0.32
		Base		19.633363	754,745.73	54.300000	2,087,400.60	1,332,654.87	0.32
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01								
		Local	27,296.000	30.706016	838,151.40	43.150000	1,177,822.40	339,671.00	0.18
		Base		30.706016	838,151.40	43.150000	1,177,822.40	339,671.00	0.18
59100U108	META FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	6,521.000	73.254601	477,693.25	89.450000	583,303.45	105,610.20	0.09
		Base		73.254601	477,693.25	89.450000	583,303.45	105,610.20	0.09
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5								
		Local	26,325.000	16.965266	446,610.64	39.250000	1,033,256.25	586,645.61	0.16
		Base		16.965266	446,610.64	39.250000	1,033,256.25	586,645.61	0.16

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594972408	MICROSTRATEGY INC CL A COMMON STOCK USD.001								
		Local	6,724.000	140.019963	941,494.23	130.150000	875,128.60	-66,365.63	0.14
		Base		140.019963	941,494.23	130.150000	875,128.60	-66,365.63	0.14
602496101	MIMEDX GROUP INC COMMON STOCK USD.001								
		Local	73,096.000	11.232556	821,054.91	4.250000	310,658.00	-510,396.91	0.05
		Base		11.232556	821,054.91	4.250000	310,658.00	-510,396.91	0.05
60740F105	MOBILE MINI INC COMMON STOCK USD.01								
		Local	31,843.000	26.464096	842,696.20	42.650000	1,358,103.95	515,407.75	0.21
		Base		26.464096	842,696.20	42.650000	1,358,103.95	515,407.75	0.21
60877T100	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	55,431.000	15.702454	870,402.70	29.600000	1,640,757.60	770,354.90	0.26
		Base		15.702454	870,402.70	29.600000	1,640,757.60	770,354.90	0.26
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01								
		Local	8,136.000	13.079961	106,418.56	47.670000	387,843.12	281,424.56	0.06
		Base		13.079961	106,418.56	47.670000	387,843.12	281,424.56	0.06
61022P100	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001								
		Local	30,204.000	17.515990	529,052.96	20.650000	623,712.60	94,659.64	0.10
		Base		17.515990	529,052.96	20.650000	623,712.60	94,659.64	0.10
610236101	MONRO INC COMMON STOCK USD.01								
		Local	23,497.000	42.367604	995,511.58	67.450000	1,584,872.65	589,361.07	0.25
		Base		42.367604	995,511.58	67.450000	1,584,872.65	589,361.07	0.25
615394202	MOOG INC CLASS A COMMON STOCK USD1.0								
		Local	23,174.000	46.026357	1,066,614.80	75.010000	1,738,281.74	671,666.94	0.27
		Base		46.026357	1,066,614.80	75.010000	1,738,281.74	671,666.94	0.27
620071100	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01								
		Local	13,628.000	33.789817	460,487.63	21.600000	294,364.80	-166,122.83	0.05
		Base		33.789817	460,487.63	21.600000	294,364.80	-166,122.83	0.05
624580106	MOVADO GROUP INC COMMON STOCK USD.01								
		Local	11,178.000	20.418497	228,237.96	49.800000	556,664.40	328,426.44	0.09
		Base		20.418497	228,237.96	49.800000	556,664.40	328,426.44	0.09

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624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01								
		Local	41,127.000	23.029788	947,146.10	33.110000	1,361,714.97	414,568.87	0.21
		Base		23.029788	947,146.10	33.110000	1,361,714.97	414,568.87	0.21
625383104	MULTI COLOR CORP COMMON STOCK								
		Local	9,945.000	61.392583	610,549.24	66.350000	659,850.75	49,301.51	0.10
		Base		61.392583	610,549.24	66.350000	659,850.75	49,301.51	0.10
628464109	MYERS INDUSTRIES INC COMMON STOCK								
		Local	19,275.000	13.866267	267,272.29	21.550000	415,376.25	148,103.96	0.06
		Base		13.866267	267,272.29	21.550000	415,376.25	148,103.96	0.06
62855J104	MYRIAD GENETICS INC COMMON STOCK USD.01								
		Local	49,958.000	19.623063	980,328.98	43.750000	2,185,662.50	1,205,333.52	0.34
		Base		19.623063	980,328.98	43.750000	2,185,662.50	1,205,333.52	0.34
628778102	N B T BANCORP INC COMMON STOCK USD.01								
		Local	31,173.000	22.565269	703,427.13	40.240000	1,254,401.52	550,974.39	0.20
		Base		22.565269	703,427.13	40.240000	1,254,401.52	550,974.39	0.20
62914B100	NIC INC COMMON STOCK								
		Local	47,672.000	16.935880	807,367.26	16.400000	781,820.80	-25,546.46	0.12
		Base		16.935880	807,367.26	16.400000	781,820.80	-25,546.46	0.12
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01								
		Local	41,695.000	14.729508	614,146.82	20.900000	871,425.50	257,278.68	0.14
		Base		14.729508	614,146.82	20.900000	871,425.50	257,278.68	0.14
630077105	NANOMETRICS INC COMMON STOCK								
		Local	17,074.000	16.427933	280,490.52	37.660000	643,006.84	362,516.32	0.10
		Base		16.427933	280,490.52	37.660000	643,006.84	362,516.32	0.10
633707104	NATIONAL BANK HOLD CL A COMMON STOCK								
		Local	19,413.000	31.602011	613,489.83	39.580000	768,366.54	154,876.71	0.12
		Base		31.602011	613,489.83	39.580000	768,366.54	154,876.71	0.12
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0								
		Local	3,592.000	93.349780	335,312.41	124.650000	447,742.80	112,430.39	0.07
		Base		93.349780	335,312.41	124.650000	447,742.80	112,430.39	0.07

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637870106	NATIONAL STORAGE AFFILIATES REIT USD.01								
		Local	40,323.000	24.520846	988,754.08	28.830000	1,162,512.09	173,758.01	0.18
		Base		24.520846	988,754.08	28.830000	1,162,512.09	173,758.01	0.18
638904102	NAVIGATORS GROUP INC COMMON STOCK USD.1								
		Local	16,153.000	27.517189	444,485.15	60.350000	974,833.55	530,348.40	0.15
		Base		27.517189	444,485.15	60.350000	974,833.55	530,348.40	0.15
639050103	NATUS MEDICAL INC COMMON STOCK USD.001								
		Local	23,944.000	21.276742	509,450.32	36.500000	873,956.00	364,505.68	0.14
		Base		21.276742	509,450.32	36.500000	873,956.00	364,505.68	0.14
63910B102	NAUTILUS INC COMMON STOCK								
		Local	21,730.000	23.595540	512,731.08	14.250000	309,652.50	-203,078.58	0.05
		Base		23.595540	512,731.08	14.250000	309,652.50	-203,078.58	0.05
63935N107	NAVIGANT CONSULTING INC COMMON STOCK USD.001								
		Local	32,313.000	11.918424	385,120.03	21.760000	703,130.88	318,010.85	0.11
		Base		11.918424	385,120.03	21.760000	703,130.88	318,010.85	0.11
640079109	NEENAH INC COMMON STOCK USD.01								
		Local	12,013.000	30.592072	367,502.56	87.800000	1,054,741.40	687,238.84	0.16
		Base		30.592072	367,502.56	87.800000	1,054,741.40	687,238.84	0.16
640491106	NEOGEN CORP COMMON STOCK USD.16								
		Local	36,856.000	24.776437	913,160.37	82.400000	3,036,934.40	2,123,774.03	0.47
		Base		24.776437	913,160.37	82.400000	3,036,934.40	2,123,774.03	0.47
64111Q104	NETGEAR INC COMMON STOCK USD.001								
		Local	22,542.000	35.546333	801,285.44	65.850000	1,484,390.70	683,105.26	0.23
		Base		35.546333	801,285.44	65.850000	1,484,390.70	683,105.26	0.23
64704V106	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01								
		Local	43,097.000	16.069270	692,537.31	17.990000	775,315.03	82,777.72	0.12
		Base		16.069270	692,537.31	17.990000	775,315.03	82,777.72	0.12
649604501	NEW YORK MORTGAGE TRUST INC REIT USD.02								
		Local	80,096.000	6.063436	485,656.98	6.210000	497,396.16	11,739.18	0.08
		Base		6.063436	485,656.98	6.210000	497,396.16	11,739.18	0.08

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651718504	NEWPARK RESOURCES INC COMMON STOCK USD.01								
		Local	64,098.000	11.463111	734,762.47	11.050000	708,282.90	-26,479.57	0.11
		Base		11.463111	734,762.47	11.050000	708,282.90	-26,479.57	0.11
66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01								
		Local	33,327.000	15.604627	520,055.41	16.660000	555,227.82	35,172.41	0.09
		Base		15.604627	520,055.41	16.660000	555,227.82	35,172.41	0.09
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01								
		Local	73,304.000	12.659924	928,023.08	18.020000	1,320,938.08	392,915.00	0.21
		Base		12.659924	928,023.08	18.020000	1,320,938.08	392,915.00	0.21
667655104	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167								
		Local	20,565.000	46.726264	960,925.61	65.150000	1,339,809.75	378,884.14	0.21
		Base		46.726264	960,925.61	65.150000	1,339,809.75	378,884.14	0.21
67069D108	NUTRISYSTEM INC COMMON STOCK USD.001								
		Local	21,254.000	15.100606	320,948.29	40.000000	850,160.00	529,211.71	0.13
		Base		15.100606	320,948.29	40.000000	850,160.00	529,211.71	0.13
67103X102	OFG BANCORP COMMON STOCK USD1.0								
		Local	31,413.000	15.210291	477,800.87	16.650000	523,026.45	45,225.58	0.08
		Base		15.210291	477,800.87	16.650000	523,026.45	45,225.58	0.08
671044105	OSI SYSTEMS INC COMMON STOCK								
		Local	12,138.000	49.574390	601,733.94	79.760000	968,126.88	366,392.94	0.15
		Base		49.574390	601,733.94	79.760000	968,126.88	366,392.94	0.15
67555N206	OCLARO INC COMMON STOCK USD.01								
		Local	122,064.000	8.789627	1,072,897.06	8.460000	1,032,661.44	-40,235.62	0.16
		Base		8.789627	1,072,897.06	8.460000	1,032,661.44	-40,235.62	0.16
676220106	OFFICE DEPOT INC COMMON STOCK USD.01								
		Local	368,043.000	2.703757	995,098.95	2.510000	923,787.93	-71,311.02	0.14
		Base		2.703757	995,098.95	2.510000	923,787.93	-71,311.02	0.14
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01								
		Local	42,836.000	24.767708	1,060,949.54	34.900000	1,494,976.40	434,026.86	0.23
		Base		24.767708	1,060,949.54	34.900000	1,494,976.40	434,026.86	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
680033107	OLD NATIONAL BANCORP COMMON STOCK								
		Local	95,925.000	12.114362	1,162,070.14	19.450000	1,865,741.25	703,671.11	0.29
		Base		12.114362	1,162,070.14	19.450000	1,865,741.25	703,671.11	0.29
68162K106	OLYMPIC STEEL INC COMMON STOCK								
		Local	6,522.000	23.237389	151,554.25	22.110000	144,201.42	-7,352.83	0.02
		Base		23.237389	151,554.25	22.110000	144,201.42	-7,352.83	0.02
68213N109	OMNICELL INC COMMON STOCK USD.001								
		Local	27,776.000	20.690882	574,709.94	59.500000	1,652,672.00	1,077,962.06	0.26
		Base		20.690882	574,709.94	59.500000	1,652,672.00	1,077,962.06	0.26
68287N100	ONESPAN INC COMMON STOCK USD.001								
		Local	21,601.000	12.463148	269,216.45	16.300000	352,096.30	82,879.85	0.05
		Base		12.463148	269,216.45	16.300000	352,096.30	82,879.85	0.05
684000102	OPUS BANK COMMON STOCK								
		Local	12,348.000	34.748689	429,076.81	28.300000	349,448.40	-79,628.41	0.05
		Base		34.748689	429,076.81	28.300000	349,448.40	-79,628.41	0.05
68554V108	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001								
		Local	43,627.000	13.051263	569,387.44	16.790000	732,497.33	163,109.89	0.11
		Base		13.051263	569,387.44	16.790000	732,497.33	163,109.89	0.11
68628V308	ORION GROUP HOLDINGS INC COMMON STOCK USD.01								
		Local	20,274.000	8.496227	172,252.51	9.170000	185,912.58	13,660.07	0.03
		Base		8.496227	172,252.51	9.170000	185,912.58	13,660.07	0.03
68633D103	ORITANI FINANCIAL CORP COMMON STOCK USD.01								
		Local	28,309.000	13.801299	390,700.98	16.000000	452,944.00	62,243.02	0.07
		Base		13.801299	390,700.98	16.000000	452,944.00	62,243.02	0.07
690732102	OWENS + MINOR INC COMMON STOCK USD2.0								
		Local	44,147.000	15.979872	705,463.40	18.870000	833,053.89	127,590.49	0.13
		Base		15.979872	705,463.40	18.870000	833,053.89	127,590.49	0.13
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0								
		Local	12,108.000	47.727224	577,881.23	92.120000	1,115,388.96	537,507.73	0.17
		Base		47.727224	577,881.23	92.120000	1,115,388.96	537,507.73	0.17

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69327R101	PDC ENERGY INC COMMON STOCK USD.01								
		47,200.000	Local	47.672295	2,250,132.34	62.980000	2,972,656.00	722,523.66	0.46
			Base	47.672295	2,250,132.34	62.980000	2,972,656.00	722,523.66	0.46
693282105	PDF SOLUTIONS INC COMMON STOCK USD.00015								
		19,647.000	Local	18.255100	358,657.95	10.500000	206,293.50	-152,364.45	0.03
			Base	18.255100	358,657.95	10.500000	206,293.50	-152,364.45	0.03
69336V101	PGT INNOVATIONS INC COMMON STOCK USD.01								
		35,706.000	Local	9.120168	325,644.72	24.000000	856,944.00	531,299.28	0.13
			Base	9.120168	325,644.72	24.000000	856,944.00	531,299.28	0.13
69354N106	PRA GROUP INC COMMON STOCK USD.01								
		32,346.000	Local	30.838334	997,496.74	39.200000	1,267,963.20	270,466.46	0.20
			Base	30.838334	997,496.74	39.200000	1,267,963.20	270,466.46	0.20
69360J107	PS BUSINESS PARKS INC/CA REIT USD.01								
		14,247.000	Local	66.116267	941,958.45	127.770000	1,820,339.19	878,380.74	0.28
			Base	66.116267	941,958.45	127.770000	1,820,339.19	878,380.74	0.28
69478X105	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01								
		27,924.000	Local	40.404979	1,128,268.63	37.000000	1,033,188.00	-95,080.63	0.16
			Base	40.404979	1,128,268.63	37.000000	1,033,188.00	-95,080.63	0.16
69888T207	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01								
		18,019.000	Local	20.979901	378,036.83	17.510000	315,512.69	-62,524.14	0.05
			Base	20.979901	378,036.83	17.510000	315,512.69	-62,524.14	0.05
700416209	PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1								
		13,588.000	Local	26.794269	364,080.53	22.110000	300,430.68	-63,649.85	0.05
			Base	26.794269	364,080.53	22.110000	300,430.68	-63,649.85	0.05
703343103	PATRICK INDUSTRIES INC COMMON STOCK								
		16,831.000	Local	43.413750	730,696.82	61.250000	1,030,898.75	300,201.93	0.16
			Base	43.413750	730,696.82	61.250000	1,030,898.75	300,201.93	0.16
707569109	PENN NATIONAL GAMING INC COMMON STOCK USD.01								
		60,359.000	Local	18.897492	1,140,633.74	32.050000	1,934,505.95	793,872.21	0.30
			Base	18.897492	1,140,633.74	32.050000	1,934,505.95	793,872.21	0.30

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70788V102	PENN VIRGINIA CORP COMMON STOCK								
		Local	9,682.000	84.897501	821,977.60	84.520000	818,322.64	-3,654.96	0.13
		Base		84.897501	821,977.60	84.520000	818,322.64	-3,654.96	0.13
708160106	J.C. PENNEY CO INC COMMON STOCK USD.5								
		Local	225,478.000	4.773741	1,076,373.49	2.450000	552,421.10	-523,952.39	0.09
		Base		4.773741	1,076,373.49	2.450000	552,421.10	-523,952.39	0.09
709102107	PENN REAL ESTATE INVEST TST REIT USD1.0								
		Local	50,264.000	16.115468	810,027.89	10.620000	533,803.68	-276,224.21	0.08
		Base		16.115468	810,027.89	10.620000	533,803.68	-276,224.21	0.08
70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01								
		Local	43,474.000	16.107165	700,242.88	19.290000	838,613.46	138,370.58	0.13
		Base		16.107165	700,242.88	19.290000	838,613.46	138,370.58	0.13
71375U101	PERFICIENT INC COMMON STOCK USD.001								
		Local	25,057.000	12.973310	325,072.22	26.320000	659,500.24	334,428.02	0.10
		Base		12.973310	325,072.22	26.320000	659,500.24	334,428.02	0.10
716382106	PETMED EXPRESS INC COMMON STOCK USD.001								
		Local	14,718.000	13.002459	191,370.19	37.130000	546,479.34	355,109.15	0.09
		Base		13.002459	191,370.19	37.130000	546,479.34	355,109.15	0.09
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001								
		Local	14,167.000	32.122593	455,080.77	47.900000	678,599.30	223,518.53	0.11
		Base		32.122593	455,080.77	47.900000	678,599.30	223,518.53	0.11
719405102	PHOTRONICS INC COMMON STOCK USD.01								
		Local	49,924.000	9.723200	485,421.03	9.000000	449,316.00	-36,105.03	0.07
		Base		9.723200	485,421.03	9.000000	449,316.00	-36,105.03	0.07
723664108	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1								
		Local	55,820.000	9.746483	544,048.67	3.300000	184,206.00	-359,842.67	0.03
		Base		9.746483	544,048.67	3.300000	184,206.00	-359,842.67	0.03
724078100	PIPER JAFFRAY COS COMMON STOCK USD.01								
		Local	10,200.000	34.696527	353,904.58	77.350000	788,970.00	435,065.42	0.12
		Base		34.696527	353,904.58	77.350000	788,970.00	435,065.42	0.12

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729132100	PLEXUS CORP COMMON STOCK USD.01								
		Local	23,561.000	33.254490	783,509.03	59.420000	1,399,994.62	616,485.59	0.22
		Base		33.254490	783,509.03	59.420000	1,399,994.62	616,485.59	0.22
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,227.000	38.258890	238,238.11	36.650000	228,219.55	-10,018.56	0.04
		Base		38.258890	238,238.11	36.650000	228,219.55	-10,018.56	0.04
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001								
		Local	21,134.000	40.595092	857,936.67	71.500000	1,511,081.00	653,144.33	0.24
		Base		40.595092	857,936.67	71.500000	1,511,081.00	653,144.33	0.24
740367404	PREFERRED BANK/LOS ANGELES COMMON STOCK								
		Local	9,836.000	67.425400	663,196.23	62.240000	612,192.64	-51,003.59	0.10
		Base		67.425400	663,196.23	62.240000	612,192.64	-51,003.59	0.10
74267C106	PROASSURANCE CORP COMMON STOCK USD.01								
		Local	38,236.000	38.710747	1,480,144.12	41.300000	1,579,146.80	99,002.68	0.25
		Base		38.710747	1,480,144.12	41.300000	1,579,146.80	99,002.68	0.25
743187106	PROGENICS PHARMACEUTICALS COMMON STOCK USD.0013								
		Local	57,025.000	10.813096	616,616.82	7.985000	455,344.63	-161,272.19	0.07
		Base		10.813096	616,616.82	7.985000	455,344.63	-161,272.19	0.07
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01								
		Local	32,504.000	24.230178	787,577.72	36.790000	1,195,822.16	408,244.44	0.19
		Base		24.230178	787,577.72	36.790000	1,195,822.16	408,244.44	0.19
74347M108	PROPETRO HOLDING CORP COMMON STOCK								
		Local	51,250.000	18.128184	929,069.42	16.440000	842,550.00	-86,519.42	0.13
		Base		18.128184	929,069.42	16.440000	842,550.00	-86,519.42	0.13
743713109	PROTO LABS INC COMMON STOCK USD.001								
		Local	17,897.000	76.503738	1,369,187.40	124.650000	2,230,861.05	861,673.65	0.35
		Base		76.503738	1,369,187.40	124.650000	2,230,861.05	861,673.65	0.35
743815102	PROVIDENCE SERVICE CORP COMMON STOCK USD.001								
		Local	7,816.000	45.084401	352,379.68	70.080000	547,745.28	195,365.60	0.09
		Base		45.084401	352,379.68	70.080000	547,745.28	195,365.60	0.09

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74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	43,567.000	15.359879	669,183.87	25.540000	1,112,701.18	443,517.31	0.17
		Base		15.359879	669,183.87	25.540000	1,112,701.18	443,517.31	0.17
747316107	QUAKER CHEMICAL CORP COMMON STOCK USD1.0								
		Local	9,518.000	49.728221	473,313.21	177.540000	1,689,825.72	1,216,512.51	0.26
		Base		49.728221	473,313.21	177.540000	1,689,825.72	1,216,512.51	0.26
747582104	QUALITY SYSTEMS INC COMMON STOCK USD.01								
		Local	33,774.000	33.501347	1,131,474.49	20.130000	679,870.62	-451,603.87	0.11
		Base		33.501347	1,131,474.49	20.130000	679,870.62	-451,603.87	0.11
74758T303	QUALYS INC COMMON STOCK USD.001								
		Local	23,405.000	29.891330	699,606.59	87.100000	2,038,575.50	1,338,968.91	0.32
		Base		29.891330	699,606.59	87.100000	2,038,575.50	1,338,968.91	0.32
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	25,060.000	17.203496	431,119.60	17.700000	443,562.00	12,442.40	0.07
		Base		17.203496	431,119.60	17.700000	443,562.00	12,442.40	0.07
74874Q100	QUINSTREET INC COMMON STOCK USD.001								
		Local	26,285.000	7.665321	201,482.97	13.260000	348,539.10	147,056.13	0.05
		Base		7.665321	201,482.97	13.260000	348,539.10	147,056.13	0.05
74909E106	QUORUM HEALTH CORP COMMON STOCK USD.0001								
		Local	20,187.000	12.344965	249,207.80	4.840000	97,705.08	-151,502.72	0.02
		Base		12.344965	249,207.80	4.840000	97,705.08	-151,502.72	0.02
749607107	RLI CORP COMMON STOCK USD1.0								
		Local	27,846.000	37.312254	1,038,997.03	74.760000	2,081,766.96	1,042,769.93	0.32
		Base		37.312254	1,038,997.03	74.760000	2,081,766.96	1,042,769.93	0.32
74967X103	RH COMMON STOCK USD.0001								
		Local	13,687.000	26.969879	369,136.73	135.860000	1,859,515.82	1,490,379.09	0.29
		Base		26.969879	369,136.73	135.860000	1,859,515.82	1,490,379.09	0.29
750917106	RAMBUS INC COMMON STOCK USD.001								
		Local	76,791.000	11.468269	880,659.81	12.360000	949,136.76	68,476.95	0.15
		Base		11.468269	880,659.81	12.360000	949,136.76	68,476.95	0.15

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751452202	RAMCO GERSHENSON PROPERTIES REIT USD.01								
		Local	57,219.000	13.139511	751,829.66	13.150000	752,429.85	600.19	0.12
		Base		13.139511	751,829.66	13.150000	752,429.85	600.19	0.12
754212108	RAVEN INDUSTRIES INC COMMON STOCK USD1.0								
		Local	25,639.000	21.004634	538,537.81	38.800000	994,793.20	456,255.39	0.15
		Base		21.004634	538,537.81	38.800000	994,793.20	456,255.39	0.15
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01								
		Local	37,057.000	22.215737	823,248.58	18.040000	668,508.28	-154,740.30	0.10
		Base		22.215737	823,248.58	18.040000	668,508.28	-154,740.30	0.10
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001								
		Local	12,691.000	32.649407	414,353.62	50.800000	644,702.80	230,349.18	0.10
		Base		32.649407	414,353.62	50.800000	644,702.80	230,349.18	0.10
75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001								
		Local	9,287.000	41.675585	387,041.16	47.300000	439,275.10	52,233.94	0.07
		Base		41.675585	387,041.16	47.300000	439,275.10	52,233.94	0.07
758075402	REDWOOD TRUST INC REIT USD.01								
		Local	23,000.000	16.785100	386,057.30	16.810000	386,630.00	572.70	0.06
		Base		16.785100	386,057.30	16.810000	386,630.00	572.70	0.06
758932107	REGIS CORP COMMON STOCK USD.05								
		Local	24,731.000	15.579383	385,293.73	17.460000	431,803.26	46,509.53	0.07
		Base		15.579383	385,293.73	17.460000	431,803.26	46,509.53	0.07
75901B107	REGENXBIO INC COMMON STOCK USD.0001								
		Local	19,165.000	71.757500	1,375,232.49	70.300000	1,347,299.50	-27,932.99	0.21
		Base		71.757500	1,375,232.49	70.300000	1,347,299.50	-27,932.99	0.21
75972A301	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001								
		Local	23,461.000	17.855220	418,901.32	17.050000	400,010.05	-18,891.27	0.06
		Base		17.855220	418,901.32	17.050000	400,010.05	-18,891.27	0.06
759916109	REPLIGEN CORP COMMON STOCK USD.01								
		Local	26,858.000	20.563298	552,289.07	48.330000	1,298,047.14	745,758.07	0.20
		Base		20.563298	552,289.07	48.330000	1,298,047.14	745,758.07	0.20

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76009N100	RENT A CENTER INC COMMON STOCK USD.01								
		Local	38,136.000	11.850777	451,941.24	14.840000	565,938.24	113,997.00	0.09
		Base		11.850777	451,941.24	14.840000	565,938.24	113,997.00	0.09
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01								
		Local	21,165.000	11.713061	247,906.94	15.900000	336,523.50	88,616.56	0.05
		Base		11.713061	247,906.94	15.900000	336,523.50	88,616.56	0.05
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001								
		Local	80,573.000	16.591465	1,336,824.14	18.910000	1,523,635.43	186,811.29	0.24
		Base		16.591465	1,336,824.14	18.910000	1,523,635.43	186,811.29	0.24
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01								
		Local	4,042.000	57.741526	233,391.25	77.000000	311,234.00	77,842.75	0.05
		Base		57.741526	233,391.25	77.000000	311,234.00	77,842.75	0.05
76680V108	RING ENERGY INC COMMON STOCK USD.001								
		Local	38,800.000	15.062851	584,438.60	12.360000	479,568.00	-104,870.60	0.07
		Base		15.062851	584,438.60	12.360000	479,568.00	-104,870.60	0.07
775133101	ROGERS CORP COMMON STOCK USD1.0								
		Local	13,123.000	49.961115	655,639.71	116.570000	1,529,748.11	874,108.40	0.24
		Base		49.961115	655,639.71	116.570000	1,529,748.11	874,108.40	0.24
781270103	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	22,724.000	10.132588	230,252.93	28.600000	649,906.40	419,653.47	0.10
		Base		10.132588	230,252.93	28.600000	649,906.40	419,653.47	0.10
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01								
		Local	20,593.000	7.527904	155,022.12	28.950000	596,167.35	441,145.23	0.09
		Base		7.527904	155,022.12	28.950000	596,167.35	441,145.23	0.09
783859101	S + T BANCORP INC COMMON STOCK USD2.5								
		Local	25,006.000	22.951101	573,915.23	44.760000	1,119,268.56	545,353.33	0.17
		Base		22.951101	573,915.23	44.760000	1,119,268.56	545,353.33	0.17
784635104	SPX CORP COMMON STOCK USD.01								
		Local	30,692.000	12.555143	385,342.44	37.100000	1,138,673.20	753,330.76	0.18
		Base		12.555143	385,342.44	37.100000	1,138,673.20	753,330.76	0.18

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78463M107	SPS COMMERCE INC COMMON STOCK USD.001								
		Local	12,407.000	73.316872	909,642.43	85.790000	1,064,396.53	154,754.10	0.17
		Base		73.316872	909,642.43	85.790000	1,064,396.53	154,754.10	0.17
78469X107	SPX FLOW INC COMMON STOCK USD.01								
		Local	30,400.000	33.637266	1,022,572.88	47.520000	1,444,608.00	422,035.12	0.22
		Base		33.637266	1,022,572.88	47.520000	1,444,608.00	422,035.12	0.22
78470V108	SRC ENERGY INC COMMON STOCK USD.001								
		Local	173,091.000	8.721309	1,509,580.11	11.320000	1,959,390.12	449,810.01	0.30
		Base		8.721309	1,509,580.11	11.320000	1,959,390.12	449,810.01	0.30
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01								
		Local	10,935.000	48.843373	534,102.28	91.600000	1,001,646.00	467,543.72	0.16
		Base		48.843373	534,102.28	91.600000	1,001,646.00	467,543.72	0.16
78709Y105	SAIA INC COMMON STOCK USD.001								
		Local	18,358.000	35.332733	648,638.32	75.350000	1,383,275.30	734,636.98	0.22
		Base		35.332733	648,638.32	75.350000	1,383,275.30	734,636.98	0.22
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01								
		Local	6,254.000	73.213871	457,879.55	76.870000	480,744.98	22,865.43	0.07
		Base		73.213871	457,879.55	76.870000	480,744.98	22,865.43	0.07
801056102	SANMINA CORP COMMON STOCK USD.01								
		Local	49,012.000	17.137625	839,949.26	29.100000	1,426,249.20	586,299.94	0.22
		Base		17.137625	839,949.26	29.100000	1,426,249.20	586,299.94	0.22
804395101	SAUL CENTERS INC REIT USD.01								
		Local	8,686.000	43.351482	376,550.97	53.280000	462,790.08	86,239.11	0.07
		Base		43.351482	376,550.97	53.280000	462,790.08	86,239.11	0.07
806037107	SCANSOURCE INC COMMON STOCK								
		Local	18,270.000	35.490966	648,419.94	41.250000	753,637.50	105,217.56	0.12
		Base		35.490966	648,419.94	41.250000	753,637.50	105,217.56	0.12
807066105	SCHOLASTIC CORP COMMON STOCK USD.01								
		Local	19,615.000	31.386891	615,653.87	41.760000	819,122.40	203,468.53	0.13
		Base		31.386891	615,653.87	41.760000	819,122.40	203,468.53	0.13

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808194104	SCHULMAN (A.) INC COMMON STOCK USD1.0								
		Local	21,096.000	25.806571	544,415.42	43.350000	914,511.60	370,096.18	0.14
		Base		25.806571	544,415.42	43.350000	914,511.60	370,096.18	0.14
808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1								
		Local	21,982.000	32.274352	709,454.80	41.490000	912,033.18	202,578.38	0.14
		Base		32.274352	709,454.80	41.490000	912,033.18	202,578.38	0.14
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01								
		Local	39,370.000	15.983517	629,271.06	13.100000	515,747.00	-113,524.06	0.08
		Base		15.983517	629,271.06	13.100000	515,747.00	-113,524.06	0.08
811707801	SEACOAST BANKING CORP/FL COMMON STOCK USD.1								
		Local	33,588.000	26.605570	893,627.89	29.310000	984,464.28	90,836.39	0.15
		Base		26.605570	893,627.89	29.310000	984,464.28	90,836.39	0.15
811904101	SEACOR HOLDINGS INC COMMON STOCK USD.01								
		Local	12,209.000	46.541063	568,219.84	52.770000	644,268.93	76,049.09	0.10
		Base		46.541063	568,219.84	52.770000	644,268.93	76,049.09	0.10
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001								
		Local	76,838.000	13.497537	1,037,123.73	20.800000	1,598,230.40	561,106.67	0.25
		Base		13.497537	1,037,123.73	20.800000	1,598,230.40	561,106.67	0.25
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0								
		Local	41,972.000	19.807732	831,370.12	59.800000	2,509,925.60	1,678,555.48	0.39
		Base		19.807732	831,370.12	59.800000	2,509,925.60	1,678,555.48	0.39
816850101	SEMTECH CORP COMMON STOCK USD.01								
		Local	47,285.000	20.009988	946,172.29	47.450000	2,243,673.25	1,297,500.96	0.35
		Base		20.009988	946,172.29	47.450000	2,243,673.25	1,297,500.96	0.35
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25								
		Local	4,826.000	27.299486	131,747.32	26.950000	130,060.70	-1,686.62	0.02
		Base		27.299486	131,747.32	26.950000	130,060.70	-1,686.62	0.02
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001								
		Local	32,282.000	22.578305	728,872.85	42.250000	1,363,914.50	635,041.65	0.21
		Base		22.578305	728,872.85	42.250000	1,363,914.50	635,041.65	0.21

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819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01								
		Local	13,824.000	37.696742	521,119.76	62.330000	861,649.92	340,530.16	0.13
		Base		37.696742	521,119.76	62.330000	861,649.92	340,530.16	0.13
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01								
		Local	7,704.000	29.684001	228,685.54	31.370000	241,674.48	12,988.94	0.04
		Base		29.684001	228,685.54	31.370000	241,674.48	12,988.94	0.04
82568P304	SHUTTERFLY INC COMMON STOCK USD.0001								
		Local	23,690.000	45.819113	1,085,454.79	82.260000	1,948,739.40	863,284.61	0.30
		Base		45.819113	1,085,454.79	82.260000	1,948,739.40	863,284.61	0.30
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01								
		Local	13,202.000	45.805936	604,729.97	46.070000	608,216.14	3,486.17	0.09
		Base		45.805936	604,729.97	46.070000	608,216.14	3,486.17	0.09
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01								
		Local	56,109.000	21.434568	1,202,672.20	29.800000	1,672,048.20	469,376.00	0.26
		Base		21.434568	1,202,672.20	29.800000	1,672,048.20	469,376.00	0.26
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01								
		Local	29,447.000	30.780882	906,404.63	72.960000	2,148,453.12	1,242,048.49	0.33
		Base		30.780882	906,404.63	72.960000	2,148,453.12	1,242,048.49	0.33
830879102	SKYWEST INC COMMON STOCK								
		Local	37,184.000	14.466931	537,938.38	59.900000	2,227,321.60	1,689,383.22	0.35
		Base		14.466931	537,938.38	59.900000	2,227,321.60	1,689,383.22	0.35
83125X103	SLEEP NUMBER CORP COMMON STOCK USD.01								
		Local	26,394.000	19.679064	519,409.21	28.490000	751,965.06	232,555.85	0.12
		Base		19.679064	519,409.21	28.490000	751,965.06	232,555.85	0.12
83417M104	SOLAREDGE TECHNOLOGIES INC COMMON STOCK USD.0001								
		Local	27,012.000	25.023836	675,943.87	53.250000	1,438,389.00	762,445.13	0.22
		Base		25.023836	675,943.87	53.250000	1,438,389.00	762,445.13	0.22
835451105	SONIC CORP COMMON STOCK USD.01								
		Local	26,553.000	13.408060	356,024.22	35.150000	933,337.95	577,313.73	0.15
		Base		13.408060	356,024.22	35.150000	933,337.95	577,313.73	0.15

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83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01								
		Local	17,334.000	16.609165	287,903.26	20.350000	352,746.90	64,843.64	0.05
		Base		16.609165	287,903.26	20.350000	352,746.90	64,843.64	0.05
838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25								
		Local	61,122.000	27.719693	1,694,283.08	33.930000	2,073,869.46	379,586.38	0.32
		Base		27.719693	1,694,283.08	33.930000	2,073,869.46	379,586.38	0.32
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25								
		Local	19,790.000	26.103035	516,579.06	34.290000	678,599.10	162,020.04	0.11
		Base		26.103035	516,579.06	34.290000	678,599.10	162,020.04	0.11
847215100	SPARTANNASH CO COMMON STOCK								
		Local	25,654.000	22.119745	567,459.94	23.960000	614,669.84	47,209.90	0.10
		Base		22.119745	567,459.94	23.960000	614,669.84	47,209.90	0.10
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	66,906.000	11.142067	745,471.15	21.290000	1,424,428.74	678,957.59	0.22
		Base		11.142067	745,471.15	21.290000	1,424,428.74	678,957.59	0.22
84857L101	SPIRE INC COMMON STOCK USD1.0								
		Local	36,000.000	48.392333	1,742,123.98	71.600000	2,577,600.00	835,476.02	0.40
		Base		48.392333	1,742,123.98	71.600000	2,577,600.00	835,476.02	0.40
84863T106	SPOK HOLDINGS INC COMMON STOCK USD.0001								
		Local	14,199.000	15.027926	213,381.52	14.500000	205,885.50	-7,496.02	0.03
		Base		15.027926	213,381.52	14.500000	205,885.50	-7,496.02	0.03
852857200	STAMPS.COM INC COMMON STOCK USD.001								
		Local	11,909.000	44.248677	526,957.49	261.000000	3,108,249.00	2,581,291.51	0.48
		Base		44.248677	526,957.49	261.000000	3,108,249.00	2,581,291.51	0.48
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0								
		Local	14,468.000	21.379198	309,314.24	48.740000	705,170.32	395,856.08	0.11
		Base		21.379198	309,314.24	48.740000	705,170.32	395,856.08	0.11
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5								
		Local	9,181.000	44.440846	408,011.41	103.650000	951,610.65	543,599.24	0.15
		Base		44.440846	408,011.41	103.650000	951,610.65	543,599.24	0.15

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858586100	STEPAN CO COMMON STOCK USD1.0								
		14,237.000	Local	45.119388	642,364.73	87.580000	1,246,876.46	604,511.73	0.19
			Base	45.119388	642,364.73	87.580000	1,246,876.46	604,511.73	0.19
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0								
		16,951.000	Local	20.825777	353,017.74	45.440000	770,253.44	417,235.70	0.12
			Base	20.825777	353,017.74	45.440000	770,253.44	417,235.70	0.12
86272C103	STRATEGIC EDUCATION INC COMMON STOCK USD.01								
		7,670.000	Local	43.883681	336,587.83	117.840000	903,832.80	567,244.97	0.14
			Base	43.883681	336,587.83	117.840000	903,832.80	567,244.97	0.14
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0								
		12,464.000	Local	35.881435	447,226.20	54.200000	675,548.80	228,322.60	0.11
			Base	35.881435	447,226.20	54.200000	675,548.80	228,322.60	0.11
866082100	SUMMIT HOTEL PROPERTIES INC REIT								
		74,856.000	Local	13.946149	1,043,952.93	14.150000	1,059,212.40	15,259.47	0.16
			Base	13.946149	1,043,952.93	14.150000	1,059,212.40	15,259.47	0.16
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01								
		46,195.000	Local	13.683004	632,086.39	11.410000	527,084.95	-105,001.44	0.08
			Base	13.683004	632,086.39	11.410000	527,084.95	-105,001.44	0.08
86800U104	SUPER MICRO COMPUTER INC COMMON STOCK USD.001								
		27,135.000	Local	19.047847	516,863.33	22.100000	599,683.50	82,820.17	0.09
			Base	19.047847	516,863.33	22.100000	599,683.50	82,820.17	0.09
868168105	SUPERIOR INDUSTRIES INTL COMMON STOCK								
		16,615.000	Local	19.955899	331,567.26	18.350000	304,885.25	-26,682.01	0.05
			Base	19.955899	331,567.26	18.350000	304,885.25	-26,682.01	0.05
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001								
		37,005.000	Local	19.147169	708,540.99	52.950000	1,959,414.75	1,250,873.76	0.30
			Base	19.147169	708,540.99	52.950000	1,959,414.75	1,250,873.76	0.30
868536301	SUPERVALU INC COMMON STOCK USD.01								
		27,452.000	Local	36.375597	998,582.88	32.320000	887,248.64	-111,334.24	0.14
			Base	36.375597	998,582.88	32.320000	887,248.64	-111,334.24	0.14

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868873100	SURMODICS INC COMMON STOCK USD.05								
		Local	9,481.000	16.351235	155,026.06	58.800000	557,482.80	402,456.74	0.09
		Base		16.351235	155,026.06	58.800000	557,482.80	402,456.74	0.09
871237103	SYKES ENTERPRISES INC COMMON STOCK USD.01								
		Local	28,457.000	19.174986	545,662.58	29.660000	844,034.62	298,372.04	0.13
		Base		19.174986	545,662.58	29.660000	844,034.62	298,372.04	0.13
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001								
		Local	66,551.000	12.172373	810,083.61	17.360000	1,155,325.36	345,241.75	0.18
		Base		12.172373	810,083.61	17.360000	1,155,325.36	345,241.75	0.18
873379101	TABULA RASA HEALTHCARE INC COMMON STOCK USD.0001								
		Local	9,723.000	38.130462	370,742.48	58.240000	566,267.52	195,525.04	0.09
		Base		38.130462	370,742.48	58.240000	566,267.52	195,525.04	0.09
87357P100	TACTILE SYSTEMS TECHNOLOGY I COMMON STOCK USD.001								
		Local	10,599.000	30.110741	319,143.74	48.070000	509,493.93	190,350.19	0.08
		Base		30.110741	319,143.74	48.070000	509,493.93	190,350.19	0.08
87403A107	TAILORED BRANDS INC COMMON STOCK USD.01								
		Local	35,530.000	33.486736	1,189,783.73	20.160000	716,284.80	-473,498.93	0.11
		Base		33.486736	1,189,783.73	20.160000	716,284.80	-473,498.93	0.11
878155100	TEAM INC COMMON STOCK USD.3								
		Local	21,424.000	29.000557	621,307.93	21.800000	467,043.20	-154,264.73	0.07
		Base		29.000557	621,307.93	21.800000	467,043.20	-154,264.73	0.07
880345103	TENNANT CO COMMON STOCK USD.375								
		Local	12,847.000	44.377907	570,122.97	81.350000	1,045,103.45	474,980.48	0.16
		Base		44.377907	570,122.97	81.350000	1,045,103.45	474,980.48	0.16
88162F105	TETRA TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	89,712.000	8.673248	778,094.41	4.310000	386,658.72	-391,435.69	0.06
		Base		8.673248	778,094.41	4.310000	386,658.72	-391,435.69	0.06
88162G103	TETRA TECH INC COMMON STOCK USD.01								
		Local	39,734.000	23.897461	949,541.70	60.800000	2,415,827.20	1,466,285.50	0.38
		Base		23.897461	949,541.70	60.800000	2,415,827.20	1,466,285.50	0.38

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88554D205	3D SYSTEMS CORP COMMON STOCK USD.001								
		Local	81,311.000	12.179128	990,297.10	12.170000	989,554.87	-742.23	0.15
		Base		12.179128	990,297.10	12.170000	989,554.87	-742.23	0.15
88677Q109	TILE SHOP HLDGS INC COMMON STOCK USD.0001								
		Local	24,749.000	16.358004	404,844.25	8.300000	205,416.70	-199,427.55	0.03
		Base		16.358004	404,844.25	8.300000	205,416.70	-199,427.55	0.03
887399103	TIMKENSTEEL CORP COMMON STOCK								
		Local	27,996.000	17.950014	502,528.60	13.900000	389,144.40	-113,384.20	0.06
		Base		17.950014	502,528.60	13.900000	389,144.40	-113,384.20	0.06
88830M102	TITAN INTERNATIONAL INC COMMON STOCK								
		Local	35,507.000	21.482025	762,762.26	10.590000	376,019.13	-386,743.13	0.06
		Base		21.482025	762,762.26	10.590000	376,019.13	-386,743.13	0.06
88870P106	TIVO CORP COMMON STOCK USD.001								
		Local	88,172.000	13.936859	1,228,840.69	12.150000	1,071,289.80	-157,550.89	0.17
		Base		13.936859	1,228,840.69	12.150000	1,071,289.80	-157,550.89	0.17
88870R102	TIVITY HEALTH INC COMMON STOCK USD.001								
		Local	24,535.000	13.849240	339,791.10	33.700000	826,829.50	487,038.40	0.13
		Base		13.849240	339,791.10	33.700000	826,829.50	487,038.40	0.13
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1								
		Local	8,868.000	44.600899	395,520.77	85.680000	759,810.24	364,289.47	0.12
		Base		44.600899	395,520.77	85.680000	759,810.24	364,289.47	0.12
89055F103	TOPBUILD CORP COMMON STOCK								
		Local	25,484.000	29.120852	742,115.80	74.280000	1,892,951.52	1,150,835.72	0.29
		Base		29.120852	742,115.80	74.280000	1,892,951.52	1,150,835.72	0.29
894650100	TREDEGAR CORP COMMON STOCK								
		Local	18,259.000	19.618413	358,212.61	26.050000	475,646.95	117,434.34	0.07
		Base		19.618413	358,212.61	26.050000	475,646.95	117,434.34	0.07
89531P105	TREX COMPANY INC COMMON STOCK USD.01								
		Local	42,056.000	21.781092	916,025.62	77.740000	3,269,433.44	2,353,407.82	0.51
		Base		21.781092	916,025.62	77.740000	3,269,433.44	2,353,407.82	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
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001								
		Local	35,617.000	27.525213	980,365.50	20.850000	742,614.45	-237,751.05	0.12
		Base		27.525213	980,365.50	20.850000	742,614.45	-237,751.05	0.12
89785X101	TRUEBLUE INC COMMON STOCK								
		Local	26,887.000	17.487310	470,181.30	27.050000	727,293.35	257,112.05	0.11
		Base		17.487310	470,181.30	27.050000	727,293.35	257,112.05	0.11
898349105	TRUSTCO BANK CORP NY COMMON STOCK USD1.0								
		Local	68,892.000	5.578435	384,309.52	9.100000	626,917.20	242,607.68	0.10
		Base		5.578435	384,309.52	9.100000	626,917.20	242,607.68	0.10
89854H102	TTEC HOLDINGS INC COMMON STOCK USD.01								
		Local	10,204.000	19.943394	203,502.39	32.150000	328,058.60	124,556.21	0.05
		Base		19.943394	203,502.39	32.150000	328,058.60	124,556.21	0.05
902104108	II VI INC COMMON STOCK								
		Local	39,322.000	21.720581	854,096.69	39.200000	1,541,422.40	687,325.71	0.24
		Base		21.720581	854,096.69	39.200000	1,541,422.40	687,325.71	0.24
90333L201	US CONCRETE INC COMMON STOCK USD.001								
		Local	11,289.000	46.189851	521,437.23	50.500000	570,094.50	48,657.27	0.09
		Base		46.189851	521,437.23	50.500000	570,094.50	48,657.27	0.09
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01								
		Local	9,057.000	49.715729	450,275.36	104.750000	948,720.75	498,445.39	0.15
		Base		49.715729	450,275.36	104.750000	948,720.75	498,445.39	0.15
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01								
		Local	55,702.000	33.212888	1,850,024.27	26.960000	1,501,725.92	-348,298.35	0.23
		Base		33.212888	1,850,024.27	26.960000	1,501,725.92	-348,298.35	0.23
90385V107	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001								
		Local	27,666.000	22.437502	620,755.94	13.420000	371,277.72	-249,478.22	0.06
		Base		22.437502	620,755.94	13.420000	371,277.72	-249,478.22	0.06
904677200	UNIFI INC COMMON STOCK USD.1								
		Local	12,199.000	30.353372	370,280.78	30.170000	368,043.83	-2,236.95	0.06
		Base		30.353372	370,280.78	30.170000	368,043.83	-2,236.95	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
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1								
		Local	11,024.000	68.561724	755,824.44	187.150000	2,063,141.60	1,307,317.16	0.32
		Base		68.561724	755,824.44	187.150000	2,063,141.60	1,307,317.16	0.32
909218109	UNIT CORP COMMON STOCK USD.2								
		Local	38,612.000	23.859360	921,257.61	24.900000	961,438.80	40,181.19	0.15
		Base		23.859360	921,257.61	24.900000	961,438.80	40,181.19	0.15
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0								
		Local	52,573.000	15.396534	809,441.99	30.030000	1,578,767.19	769,325.20	0.25
		Base		15.396534	809,441.99	30.030000	1,578,767.19	769,325.20	0.25
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001								
		Local	15,138.000	22.884218	346,421.29	60.290000	912,670.02	566,248.73	0.14
		Base		22.884218	346,421.29	60.290000	912,670.02	566,248.73	0.14
910710102	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001								
		Local	14,667.000	22.306516	327,169.67	20.760000	304,486.92	-22,682.75	0.05
		Base		22.306516	327,169.67	20.760000	304,486.92	-22,682.75	0.05
913456109	UNIVERSAL CORP/VA COMMON STOCK								
		Local	17,790.000	47.788099	850,150.29	69.100000	1,229,289.00	379,138.71	0.19
		Base		47.788099	850,150.29	69.100000	1,229,289.00	379,138.71	0.19
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01								
		Local	10,093.000	29.714123	299,904.64	34.950000	352,750.35	52,845.71	0.05
		Base		29.714123	299,904.64	34.950000	352,750.35	52,845.71	0.05
913543104	UNIVERSAL FOREST PRODUCTS COMMON STOCK								
		Local	43,994.000	12.758250	561,286.46	36.840000	1,620,738.96	1,059,452.50	0.25
		Base		12.758250	561,286.46	36.840000	1,620,738.96	1,059,452.50	0.25
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01								
		Local	9,040.000	43.013305	388,840.28	67.310000	608,482.40	219,642.12	0.09
		Base		43.013305	388,840.28	67.310000	608,482.40	219,642.12	0.09
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01								
		Local	23,330.000	16.332699	381,041.87	44.400000	1,035,852.00	654,810.13	0.16
		Base		16.332699	381,041.87	44.400000	1,035,852.00	654,810.13	0.16

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
917286205	URSTADT BIDDLE CLASS A REIT USD.01								
		Local	21,308.000	19.614601	417,947.92	22.260000	474,316.08	56,368.16	0.07
		Base		19.614601	417,947.92	22.260000	474,316.08	56,368.16	0.07
91732J102	US ECOLOGY INC COMMON STOCK USD.01								
		Local	15,669.000	46.971017	735,988.86	67.800000	1,062,358.20	326,369.34	0.17
		Base		46.971017	735,988.86	67.800000	1,062,358.20	326,369.34	0.17
92214X106	VAREX IMAGING CORP COMMON STOCK USD.01								
		Local	27,109.000	28.662677	777,016.50	38.240000	1,036,648.16	259,631.66	0.16
		Base		28.662677	777,016.50	38.240000	1,036,648.16	259,631.66	0.16
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01								
		Local	34,788.000	35.598175	1,238,389.30	14.650000	509,644.20	-728,745.10	0.08
		Base		35.598175	1,238,389.30	14.650000	509,644.20	-728,745.10	0.08
92335C106	VERA BRADLEY INC COMMON STOCK								
		Local	13,503.000	17.080974	230,644.39	13.290000	179,454.87	-51,189.52	0.03
		Base		17.080974	230,644.39	13.290000	179,454.87	-51,189.52	0.03
923454102	VERITIV CORP COMMON STOCK USD.01								
		Local	8,035.000	43.079179	346,141.20	38.300000	307,740.50	-38,400.70	0.05
		Base		43.079179	346,141.20	38.300000	307,740.50	-38,400.70	0.05
92552R406	VIAD CORP COMMON STOCK USD1.5								
		Local	14,645.000	22.889842	335,221.73	57.400000	840,623.00	505,401.27	0.13
		Base		22.889842	335,221.73	57.400000	840,623.00	505,401.27	0.13
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001								
		Local	161,687.000	6.322607	1,022,283.43	10.120000	1,636,272.44	613,989.01	0.25
		Base		6.322607	1,022,283.43	10.120000	1,636,272.44	613,989.01	0.25
925815102	VICOR CORP COMMON STOCK USD.01								
		Local	11,722.000	12.021490	140,915.91	57.550000	674,601.10	533,685.19	0.10
		Base		12.021490	140,915.91	57.550000	674,601.10	533,685.19	0.10
92827P102	VIRTUSA CORP COMMON STOCK USD.01								
		Local	19,721.000	24.291579	479,054.22	52.830000	1,041,860.43	562,806.21	0.16
		Base		24.291579	479,054.22	52.830000	1,041,860.43	562,806.21	0.16

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01								
		Local	5,155.000	108.041348	556,953.15	133.250000	686,903.75	129,950.60	0.11
		Base		108.041348	556,953.15	133.250000	686,903.75	129,950.60	0.11
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01								
		Local	41,042.000	20.306505	833,419.56	16.240000	666,522.08	-166,897.48	0.10
		Base		20.306505	833,419.56	16.240000	666,522.08	-166,897.48	0.10
92849E101	VITAMIN SHOPPE INC COMMON STOCK USD.01								
		Local	17,437.000	40.920984	713,539.19	8.350000	145,598.95	-567,940.24	0.02
		Base		40.920984	713,539.19	8.350000	145,598.95	-567,940.24	0.02
92886T201	VONAGE HOLDINGS CORP COMMON STOCK USD.001								
		Local	154,519.000	8.387706	1,296,059.88	12.810000	1,979,388.39	683,328.51	0.31
		Base		8.387706	1,296,059.88	12.810000	1,979,388.39	683,328.51	0.31
929236107	WD 40 CO COMMON STOCK USD.001								
		Local	9,950.000	55.007665	547,326.27	160.150000	1,593,492.50	1,046,166.23	0.25
		Base		55.007665	547,326.27	160.150000	1,593,492.50	1,046,166.23	0.25
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01								
		Local	41,489.000	13.975661	579,836.19	19.800000	821,482.20	241,646.01	0.13
		Base		13.975661	579,836.19	19.800000	821,482.20	241,646.01	0.13
930059100	WADDELL + REED FINANCIAL A COMMON STOCK USD.01								
		Local	58,609.000	17.635100	1,033,575.58	20.710000	1,213,792.39	180,216.81	0.19
		Base		17.635100	1,033,575.58	20.710000	1,213,792.39	180,216.81	0.19
930427109	WAGEWORKS INC COMMON STOCK USD.001								
		Local	28,318.000	42.844436	1,213,268.74	52.800000	1,495,190.40	281,921.66	0.23
		Base		42.844436	1,213,268.74	52.800000	1,495,190.40	281,921.66	0.23
93148P102	WALKER + DUNLOP INC COMMON STOCK								
		Local	20,174.000	20.210921	407,735.12	59.260000	1,195,511.24	787,776.12	0.19
		Base		20.210921	407,735.12	59.260000	1,195,511.24	787,776.12	0.19
93964W108	WASHINGTON PRIME GROUP INC REIT USD.0001								
		Local	133,042.000	7.058451	939,070.42	8.030000	1,068,327.26	129,256.84	0.17
		Base		7.058451	939,070.42	8.030000	1,068,327.26	129,256.84	0.17

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1								
		Local	19,876.000	39.851186	792,082.18	85.550000	1,700,391.80	908,309.62	0.26
		Base		39.851186	792,082.18	85.550000	1,700,391.80	908,309.62	0.26
957090103	WESTAMERICA BANCORPORATION COMMON STOCK								
		Local	19,024.000	47.028712	894,674.21	60.020000	1,141,820.48	247,146.27	0.18
		Base		47.028712	894,674.21	60.020000	1,141,820.48	247,146.27	0.18
966084204	WHITESTONE REIT REIT USD.001								
		Local	28,430.000	12.933666	367,704.13	13.000000	369,590.00	1,885.87	0.06
		Base		12.933666	367,704.13	13.000000	369,590.00	1,885.87	0.06
974155103	WINGSTOP INC COMMON STOCK USD.01								
		Local	20,872.000	30.978407	646,581.32	49.350000	1,030,033.20	383,451.88	0.16
		Base		30.978407	646,581.32	49.350000	1,030,033.20	383,451.88	0.16
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5								
		Local	20,583.000	15.409967	317,183.36	39.900000	821,261.70	504,078.34	0.13
		Base		15.409967	317,183.36	39.900000	821,261.70	504,078.34	0.13
97717P104	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01								
		Local	83,221.000	8.724626	726,072.07	8.740000	727,351.54	1,279.47	0.11
		Base		8.724626	726,072.07	8.740000	727,351.54	1,279.47	0.11
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0								
		Local	67,717.000	20.865111	1,412,922.72	35.380000	2,395,827.46	982,904.74	0.37
		Base		20.865111	1,412,922.72	35.380000	2,395,827.46	982,904.74	0.37
981419104	WORLD ACCEPTANCE CORP COMMON STOCK								
		Local	4,347.000	65.874079	286,354.62	99.910000	434,308.77	147,954.15	0.07
		Base		65.874079	286,354.62	99.910000	434,308.77	147,954.15	0.07
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01								
		Local	28,572.000	16.922520	483,510.25	79.110000	2,260,330.92	1,776,820.67	0.35
		Base		16.922520	483,510.25	79.110000	2,260,330.92	1,776,820.67	0.35
983772104	XO GROUP INC COMMON STOCK USD.01								
		Local	17,401.000	11.031123	191,952.58	28.180000	490,360.18	298,407.60	0.08
		Base		11.031123	191,952.58	28.180000	490,360.18	298,407.60	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
98421B100	XPERI CORP COMMON STOCK USD.001								
		Local	35,141.000	20.897045	734,343.06	16.650000	585,097.65	-149,245.41	0.09
		Base		20.897045	734,343.06	16.650000	585,097.65	-149,245.41	0.09
989817101	ZUMIEZ INC COMMON STOCK								
		Local	13,110.000	25.312399	331,845.55	22.650000	296,941.50	-34,904.05	0.05
		Base		25.312399	331,845.55	22.650000	296,941.50	-34,904.05	0.05
G1154H107	BELMOND LTD CLASS A COMMON STOCK USD.01								
		Local	60,270.000	8.742591	526,915.98	11.250000	678,037.50	151,121.52	0.11
		Base		8.742591	526,915.98	11.250000	678,037.50	151,121.52	0.11
G1991C105	CARDTRONICS PLC A COMMON STOCK								
		Local	32,823.000	27.008135	886,488.03	25.320000	831,078.36	-55,409.67	0.13
		Base		27.008135	886,488.03	25.320000	831,078.36	-55,409.67	0.13
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001								
		Local	143,748.000	9.255162	1,330,411.04	12.440000	1,788,225.12	457,814.08	0.28
		Base		9.255162	1,330,411.04	12.440000	1,788,225.12	457,814.08	0.28
G3323L100	FABRINET COMMON STOCK USD.01								
		Local	26,364.000	24.854675	655,268.64	39.120000	1,031,359.68	376,091.04	0.16
		Base		24.854675	655,268.64	39.120000	1,031,359.68	376,091.04	0.16
G5005R107	JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002								
		Local	21,338.000	34.662113	739,620.17	41.390000	883,179.82	143,559.65	0.14
		Base		34.662113	739,620.17	41.390000	883,179.82	143,559.65	0.14
G5753U112	MAIDEN HOLDINGS LTD COMMON STOCK USD.01								
		Local	48,694.000	14.177060	690,337.78	8.700000	423,637.80	-266,699.98	0.07
		Base		14.177060	690,337.78	8.700000	423,637.80	-266,699.98	0.07
G65431101	NOBLE CORP PLC COMMON STOCK USD.01								
		Local	176,308.000	4.582887	807,999.64	5.840000	1,029,638.72	221,639.08	0.16
		Base		4.582887	807,999.64	5.840000	1,029,638.72	221,639.08	0.16
G8827U100	THIRD POINT REINSURANCE LTD COMMON STOCK USD.1								
		Local	59,406.000	16.421648	975,544.41	12.600000	748,515.60	-227,028.81	0.12
		Base		16.421648	975,544.41	12.600000	748,515.60	-227,028.81	0.12

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Holdings

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

As of: *July 31, 2018* *View Date:* *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G9019D104	TRAVELPORT WORLDWIDE LTD COMMON STOCK USD.0025								
			90,042.000	Local 13.700500	1,233,620.42	18.900000	1,701,793.80	468,173.38	0.26
				Base 13.700500	1,233,620.42	18.900000	1,701,793.80	468,173.38	0.26
N6748L102	ORTHOFIX INTERNATIONAL NV COMMON STOCK USD.1								
			13,476.000	Local 39.455934	531,708.16	60.490000	815,163.24	283,455.08	0.13
				Base 39.455934	531,708.16	60.490000	815,163.24	283,455.08	0.13
US DOLLAR Total									
			21,088,477.060	Local	444,355,910.43		640,572,554.80	196,216,644.37	99.64
				Base	444,355,910.43		640,572,554.80	196,216,644.37	99.64
EQUITY Total									
			21,088,477.060	Base	444,355,910.43		640,572,554.80	196,216,644.37	99.64

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Books Closed

Holdings

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

As of: *July 31, 2018* *View Date:* *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		23,386,625.630	Base	446,654,961.22		642,871,623.91	196,216,662.69	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					2.0782005	31 Dec 2030		
		Local	39,086,719.840	100.038226	39,101,661.07	100.040000	39,102,354.53	693.46	1.73
		Base		100.038226	39,101,661.07	100.040000	39,102,354.53	693.46	1.73
40588MJ65	HALKIN FINANCE LLC USC					2.33	06 Sep 2018		
		Local	10,000,000.000	99.767000	9,976,700.00	99.767000	9,976,700.00	0.00	0.44
		Base		99.767000	9,976,700.00	99.767000	9,976,700.00	0.00	0.44
45779QHD1	INSTITUTIONAL SECURED					2.21	13 Aug 2018		
		Local	5,000,000.000	99.926333	4,996,316.67	99.926333	4,996,316.67	0.00	0.22
		Base		99.926333	4,996,316.67	99.926333	4,996,316.67	0.00	0.22
82124MHU7	SHEFFIELD RECEIVABLE					2.36	28 Aug 2018		
		Local	5,000,000.000	99.823000	4,991,150.00	99.823000	4,991,150.00	0.00	0.22
		Base		99.823000	4,991,150.00	99.823000	4,991,150.00	0.00	0.22
912796QM4	TREASURY BILL 06/19 0.00000					2.31	20 Jun 2019		
		Local	10,000,000.000	97.942221	9,794,222.08	97.942221	9,794,222.08	0.00	0.43
		Base		97.942221	9,794,222.08	97.942221	9,794,222.08	0.00	0.43
912796QR3	TREASURY BILL 07/19 0.00000					2.34	18 Jul 2019		
		Local	10,000,000.000	97.721425	9,772,142.50	97.707986	9,771,324.30	-818.20	0.43
		Base		97.721425	9,772,142.50	97.707986	9,771,324.30	-818.20	0.43
92646LH37	VICTORY RECEIVABLES					2.3	03 Aug 2018		
		Local	5,000,000.000	99.987222	4,999,361.11	99.987222	4,999,361.11	0.00	0.22
		Base		99.987222	4,999,361.11	99.987222	4,999,361.11	0.00	0.22
US DOLLAR Total									
		Local	84,086,719.840		83,631,553.43		83,631,428.69	-124.74	3.70
		Base			83,631,553.43		83,631,428.69	-124.74	3.70
CASH EQUIVALENT Total									
		Base	84,086,719.840		83,631,553.43		83,631,428.69	-124.74	3.70

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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
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	99.936362	4,996,818.08	102.052630	5,102,631.50	105,813.42	0.23
				Base	99.936362	4,996,818.08	102.052630	5,102,631.50	105,813.42	0.23
00206RER9	AT+T INC SR UNSECURED 144A 02/28 4.1					4.1	15 Feb 2028		
			10,205,000.000	Local	100.290794	10,234,675.52	96.372490	9,834,812.60	-399,862.92	0.44
				Base	100.290794	10,234,675.52	96.372490	9,834,812.60	-399,862.92	0.44
00206RFM9	AT+T INC SR UNSECURED 144A 11/46 5.15					5.15	15 Nov 2046		
			10,062,000.000	Local	99.866070	10,048,523.94	96.765373	9,736,531.83	-311,992.11	0.43
				Base	99.866070	10,048,523.94	96.765373	9,736,531.83	-311,992.11	0.43
020002BE0	ALLSTATE CORP SR UNSECURED 03/21 VAR					2.76438	29 Mar 2021		
			5,000,000.000	Local	100.000000	5,000,000.00	100.133800	5,006,690.00	6,690.00	0.22
				Base	100.000000	5,000,000.00	100.133800	5,006,690.00	6,690.00	0.22
02079KAB3	ALPHABET INC SR UNSECURED 02/24 3.375					3.375	25 Feb 2024		
			5,000,000.000	Local	105.812404	5,290,620.20	101.059572	5,052,978.60	-237,641.60	0.22
				Base	105.812404	5,290,620.20	101.059572	5,052,978.60	-237,641.60	0.22
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15					8.15	19 Mar 2038		
			5,000,000.000	Local	99.759805	4,987,990.25	143.023636	7,151,181.80	2,163,191.55	0.32
				Base	99.759805	4,987,990.25	143.023636	7,151,181.80	2,163,191.55	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	100.107328	10,010,732.80	10,732.80	0.44
				Base	100.000000	10,000,000.00	100.107328	10,010,732.80	10,732.80	0.44
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A					2.39163	15 Oct 2025		
			4,000,000.000	Local	100.000000	4,000,000.00	99.999900	3,999,996.00	-4.00	0.18
	Original Face:		4,000,000.000	Base	100.000000	4,000,000.00	99.999900	3,999,996.00	-4.00	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	100.319089	7,022,336.23	22,336.23	0.31
				Base	100.000000	7,000,000.00	100.319089	7,022,336.23	22,336.23	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	99.935998	2,998,079.93	115.983416	3,479,502.48	481,422.55	0.15
		Base		99.935998	2,998,079.93	115.983416	3,479,502.48	481,422.55	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	101.011456	10,101,145.60	101,145.60	0.45
		Base		100.000000	10,000,000.00	101.011456	10,101,145.60	101,145.60	0.45
026874CU9	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875					4.875	01 Jun 2022		
		Local	5,000,000.000	105.430114	5,271,505.68	104.473821	5,223,691.05	-47,814.63	0.23
		Base		105.430114	5,271,505.68	104.473821	5,223,691.05	-47,814.63	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	100.207621	13,026,990.73	26,990.73	0.58
		Base		100.000000	13,000,000.00	100.207621	13,026,990.73	26,990.73	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	100.170222	7,011,915.54	11,915.54	0.31
		Base		100.000000	7,000,000.00	100.170222	7,011,915.54	11,915.54	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	100.448731	10,044,873.10	44,873.10	0.44
		Base		100.000000	10,000,000.00	100.448731	10,044,873.10	44,873.10	0.44
053332AV4	AUTOZONE INC SR UNSECURED 06/27 3.75					3.75	01 Jun 2027		
		Local	10,000,000.000	99.995554	9,999,555.40	96.270327	9,627,032.70	-372,522.70	0.43
		Base		99.995554	9,999,555.40	96.270327	9,627,032.70	-372,522.70	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	100.217314	7,015,211.98	15,211.98	0.31
		Base		100.000000	7,000,000.00	100.217314	7,015,211.98	15,211.98	0.31
05584PAE7	BMW VEHICLE LEASE TRUST BMWLT 2017 2 A4					2.19	22 Mar 2021		
		Local	2,750,000.000	99.981003	2,749,477.57	98.741700	2,715,396.75	-34,080.82	0.12
Original Face:		Base	2,750,000.000	99.981003	2,749,477.57	98.741700	2,715,396.75	-34,080.82	0.12
06406FAD5	BANK OF NY MELLON CORP SR UNSECURED 08/23 2.2					2.2	16 Aug 2023		
		Local	15,000,000.000	99.870650	14,980,597.43	93.994759	14,099,213.85	-881,383.58	0.62
		Base		99.870650	14,980,597.43	93.994759	14,099,213.85	-881,383.58	0.62

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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	100.040632	10,004,063.18	99.794941	9,979,494.10	-24,569.08	0.44
		Base		100.040632	10,004,063.18	99.794941	9,979,494.10	-24,569.08	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	101.248785	3,037,463.55	37,463.55	0.13
		Base		100.000000	3,000,000.00	101.248785	3,037,463.55	37,463.55	0.13
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125					3.125	15 Mar 2026		
		Local	3,000,000.000	99.928933	2,997,867.98	96.831605	2,904,948.15	-92,919.83	0.13
		Base		99.928933	2,997,867.98	96.831605	2,904,948.15	-92,919.83	0.13
12527EAD0	CFCRE COMMERCIAL MORTGAGE TRUS CFCRE 2011 C1 A4 144A					4.9613	15 Apr 2044		
		Local	3,147,861.790	109.674662	3,452,406.78	103.745300	3,265,758.66	-186,648.12	0.14
	Original Face:	Base	4,153,000.000	109.674662	3,452,406.78	103.745300	3,265,758.66	-186,648.12	0.14
12591VAE1	COMM MORTGAGE TRUST COMM 2014 CR16 A4					4.051	10 Apr 2047		
		Local	5,000,000.000	102.570660	5,128,532.99	102.460210	5,123,010.50	-5,522.49	0.23
	Original Face:	Base	5,000,000.000	102.570660	5,128,532.99	102.460210	5,123,010.50	-5,522.49	0.23
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4					3.59	10 Nov 2047		
		Local	3,300,000.000	102.384600	3,378,691.80	99.963940	3,298,810.02	-79,881.78	0.15
	Original Face:	Base	3,300,000.000	102.384600	3,378,691.80	99.963940	3,298,810.02	-79,881.78	0.15
12592XAY2	COMM MORTGAGE TRUST COMM 2015 CR22 A1					1.569	10 Mar 2048		
		Local	1,791,730.980	99.998598	1,791,705.86	99.429670	1,781,512.20	-10,193.66	0.08
	Original Face:	Base	5,900,000.000	99.998598	1,791,705.86	99.429670	1,781,512.20	-10,193.66	0.08
12625UBA0	COMM MORTGAGE TRUST COMM 2013 CR9 ASB					3.834	10 Jul 2045		
		Local	4,999,966.340	104.453597	5,222,644.71	101.468650	5,073,398.35	-149,246.36	0.22
	Original Face:	Base	5,000,000.000	104.453597	5,222,644.71	101.468650	5,073,398.35	-149,246.36	0.22
12636FBM4	COMM MORTGAGE TRUST COMM 2015 LC23 AM					4.158	10 Oct 2048		
		Local	6,258,000.000	103.027905	6,447,486.28	101.286510	6,338,509.80	-108,976.48	0.28
	Original Face:	Base	6,258,000.000	103.027905	6,447,486.28	101.286510	6,338,509.80	-108,976.48	0.28
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125	01 Jun 2021		
		Local	8,000,000.000	99.844553	7,987,564.21	96.548597	7,723,887.76	-263,676.45	0.34
		Base		99.844553	7,987,564.21	96.548597	7,723,887.76	-263,676.45	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	100.484943	10,048,494.30	48,494.30	0.44
		Base		100.000000	10,000,000.00	100.484943	10,048,494.30	48,494.30	0.44
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.25	17 Jul 2023		
		Local	4,500,000.000	99.975356	4,498,891.01	98.323810	4,424,571.45	-74,319.56	0.20
	Original Face:	Base	4,500,000.000	99.975356	4,498,891.01	98.323810	4,424,571.45	-74,319.56	0.20
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					2.74163	17 Jul 2023		
		Local	7,000,000.000	100.000000	7,000,000.00	100.750410	7,052,528.70	52,528.70	0.31
	Original Face:	Base	7,000,000.000	100.000000	7,000,000.00	100.750410	7,052,528.70	52,528.70	0.31
14042RFJ5	CAPITAL ONE NA SR UNSECURED 01/23 VAR					3.48888	30 Jan 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	101.051262	10,105,126.20	105,126.20	0.45
		Base		100.000000	10,000,000.00	101.051262	10,105,126.20	105,126.20	0.45
144141DC9	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/22 2.8					2.8	15 May 2022		
		Local	3,000,000.000	99.918282	2,997,548.47	98.029489	2,940,884.67	-56,663.80	0.13
		Base		99.918282	2,997,548.47	98.029489	2,940,884.67	-56,663.80	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	100.992696	4,039,707.84	39,707.84	0.18
		Base		100.000000	4,000,000.00	100.992696	4,039,707.84	39,707.84	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	95.898748	9,589,874.80	-410,125.20	0.42
		Base		100.000000	10,000,000.00	95.898748	9,589,874.80	-410,125.20	0.42
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05					4.05	30 Jul 2022		
		Local	2,000,000.000	100.000000	2,000,000.00	100.757277	2,015,145.54	15,145.54	0.09
		Base		100.000000	2,000,000.00	100.757277	2,015,145.54	15,145.54	0.09
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4					3.183	10 Feb 2048		
		Local	5,000,000.000	102.677741	5,133,887.03	97.639960	4,881,998.00	-251,889.03	0.22
	Original Face:	Base	5,000,000.000	102.677741	5,133,887.03	97.639960	4,881,998.00	-251,889.03	0.22
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9					5.9	15 May 2038		
		Local	10,000,000.000	99.750858	9,975,085.82	119.629068	11,962,906.80	1,987,820.98	0.53
		Base		99.750858	9,975,085.82	119.629068	11,962,906.80	1,987,820.98	0.53

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23305XAD3	DBUBS MORTGAGE TRUST DBUBS 2011 LC2A A4 144A					4.537	10 Jul 2044		
		Local	4,999,620.130	110.977271	5,548,441.98	103.008540	5,150,035.70	-398,406.28	0.23
Original Face:		Base	5,000,000.000	110.977271	5,548,441.98	103.008540	5,150,035.70	-398,406.28	0.23
24422ERR2	JOHN DEERE CAPITAL CORP SR UNSECURED 04/19 2.25					2.25	17 Apr 2019		
		Local	3,000,000.000	99.972693	2,999,180.80	99.664977	2,989,949.31	-9,231.49	0.13
		Base		99.972693	2,999,180.80	99.664977	2,989,949.31	-9,231.49	0.13
24422ERY7	JOHN DEERE CAPITAL CORP SR UNSECURED 01/20 1.7					1.7	15 Jan 2020		
		Local	3,000,000.000	99.932046	2,997,961.39	98.320550	2,949,616.50	-48,344.89	0.13
		Base		99.932046	2,997,961.39	98.320550	2,949,616.50	-48,344.89	0.13
25468PDG8	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 VAR					2.65863	08 Jan 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	100.144712	10,014,471.20	14,471.20	0.44
		Base		100.000000	10,000,000.00	100.144712	10,014,471.20	14,471.20	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	100.555043	5,027,752.15	27,752.15	0.22
		Base		100.000000	5,000,000.00	100.555043	5,027,752.15	27,752.15	0.22
26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55					3.55	15 Sep 2021		
		Local	5,000,000.000	99.994440	4,999,722.02	100.729029	5,036,451.45	36,729.43	0.22
		Base		99.994440	4,999,722.02	100.729029	5,036,451.45	36,729.43	0.22
278642AT0	EBAY INC SR UNSECURED 01/23 VAR					3.20888	30 Jan 2023		
		Local	15,000,000.000	100.000000	15,000,000.00	101.283700	15,192,555.00	192,555.00	0.67
		Base		100.000000	15,000,000.00	101.283700	15,192,555.00	192,555.00	0.67
291011AX2	EMERSON ELECTRIC CO SR UNSECURED 10/18 5.25					5.25	15 Oct 2018		
		Local	5,000,000.000	99.995032	4,999,751.61	99.995032	4,999,751.61	0.00	0.22
		Base		99.995032	4,999,751.61	99.995032	4,999,751.61	0.00	0.22
291011BA1	EMERSON ELECTRIC CO SR UNSECURED 04/19 5					5.0	15 Apr 2019		
		Local	5,000,000.000	99.933461	4,996,673.06	101.831941	5,091,597.05	94,923.99	0.23
		Base		99.933461	4,996,673.06	101.831941	5,091,597.05	94,923.99	0.23
30261KAN6	FREMF MORTGAGE TRUST FREMF 2012 K711 B 144A					3.56201	25 Aug 2045		
		Local	5,695,000.000	101.991093	5,808,392.72	100.228100	5,707,990.30	-100,402.42	0.25
Original Face:		Base	5,695,000.000	101.991093	5,808,392.72	100.228100	5,707,990.30	-100,402.42	0.25

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31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5					5.5	01 Dec 2032		
		Local	84,669.100	100.162775	84,806.92	108.274825	91,675.32	6,868.40	0.00
Original Face:		Base	5,000,000.000	100.162775	84,806.92	108.274825	91,675.32	6,868.40	0.00
31283KZW1	FED HM LN PC POOL G11657 FG 12/18 FIXED 4.5					4.5	01 Dec 2018		
		Local	23,809.050	100.000000	23,809.05	100.924929	24,029.27	220.22	0.00
Original Face:		Base	15,000,000.000	100.000000	23,809.05	100.924929	24,029.27	220.22	0.00
3128H7MN9	FED HM LN PC POOL E99365 FG 09/18 FIXED 5					5.0	01 Sep 2018		
		Local	12,827.090	100.010836	12,828.48	100.010836	12,828.48	0.00	0.00
Original Face:		Base	16,453,008.000	100.010836	12,828.48	100.010836	12,828.48	0.00	0.00
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.0	15 Aug 2042		
		Local	5,001,527.200	98.444526	4,923,729.76	97.079910	4,855,478.10	-68,251.66	0.21
Original Face:		Base	10,000,000.000	98.444526	4,923,729.76	97.079910	4,855,478.10	-68,251.66	0.21
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5					4.5	01 Feb 2026		
		Local	850,671.330	102.721181	873,819.64	103.257849	878,384.92	4,565.28	0.04
Original Face:		Base	5,085,000.000	102.721181	873,819.64	103.257849	878,384.92	4,565.28	0.04
3128MD5D1	FED HM LN PC POOL G15144 FG 07/29 FIXED 2.5					2.5	01 Jul 2029		
		Local	5,007,774.800	101.377747	5,076,769.25	97.365137	4,875,826.79	-200,942.46	0.22
Original Face:		Base	10,000,000.000	101.377747	5,076,769.25	97.365137	4,875,826.79	-200,942.46	0.22
3128MDA94	FED HM LN PC POOL G14332 FG 12/26 FIXED 3					3.0	01 Dec 2026		
		Local	3,181,180.040	102.389975	3,257,209.44	99.647840	3,169,977.20	-87,232.24	0.14
Original Face:		Base	11,186,424.000	102.389975	3,257,209.44	99.647840	3,169,977.20	-87,232.24	0.14
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5					3.5	01 Dec 2030		
		Local	9,543,344.700	101.206962	9,658,529.21	100.865930	9,625,983.38	-32,545.83	0.43
Original Face:		Base	10,000,000.000	101.206962	9,658,529.21	100.865930	9,625,983.38	-32,545.83	0.43
3128MJ2U3	FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5					4.5	01 Oct 2047		
		Local	4,438,227.350	107.390483	4,766,233.78	104.096603	4,620,043.90	-146,189.88	0.20
Original Face:		Base	5,000,000.000	107.390483	4,766,233.78	104.096603	4,620,043.90	-146,189.88	0.20
3128MMSX2	FED HM LN PC POOL G18533 FG 12/29 FIXED 2.5					2.5	01 Dec 2029		
		Local	2,746,440.760	101.912246	2,798,959.47	96.860727	2,660,222.49	-138,736.98	0.12
Original Face:		Base	5,300,000.000	101.912246	2,798,959.47	96.860727	2,660,222.49	-138,736.98	0.12

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3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3					3.0	01 Apr 2033		
		Local	3,803,505.580	103.481469	3,935,923.45	99.155885	3,771,399.62	-164,523.83	0.17
	Original Face:	Base	7,000,000.000	103.481469	3,935,923.45	99.155885	3,771,399.62	-164,523.83	0.17
3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3					3.0	01 Sep 2036		
		Local	3,005,950.180	100.961937	3,034,865.53	98.132062	2,949,800.89	-85,064.64	0.13
	Original Face:	Base	3,550,000.000	100.961937	3,034,865.53	98.132062	2,949,800.89	-85,064.64	0.13
3128P8D99	FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5					3.5	01 May 2037		
		Local	4,391,557.300	103.374140	4,539,734.57	100.588448	4,417,399.33	-122,335.24	0.20
	Original Face:	Base	5,000,000.000	103.374140	4,539,734.57	100.588448	4,417,399.33	-122,335.24	0.20
312905KW1	FREDDIE MAC FHR 1063 I					7.0	15 Apr 2021		
		Local	1,611.270	99.296828	1,599.94	102.044240	1,644.21	44.27	0.00
	Original Face:	Base	3,000,000.000	99.296828	1,599.94	102.044240	1,644.21	44.27	0.00
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5					5.5	01 Sep 2039		
		Local	1,570,555.850	104.728007	1,644,811.84	108.354273	1,701,764.37	56,952.53	0.08
	Original Face:	Base	10,300,000.000	104.728007	1,644,811.84	108.354273	1,701,764.37	56,952.53	0.08
312966BB9	FED HM LN PC POOL B13634 FG 04/19 FIXED 5					5.0	01 Apr 2019		
		Local	9,981.650	99.959826	9,977.64	100.504541	10,032.01	54.37	0.00
	Original Face:	Base	5,000,000.000	99.959826	9,977.64	100.504541	10,032.01	54.37	0.00
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5					5.0	01 Sep 2033		
		Local	794,108.780	99.606608	790,984.82	106.955164	849,340.35	58,355.53	0.04
	Original Face:	Base	14,598,876.000	99.606608	790,984.82	106.955164	849,340.35	58,355.53	0.04
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5					5.0	01 Oct 2033		
		Local	680,769.000	99.597326	678,027.72	106.956267	728,125.11	50,097.39	0.03
	Original Face:	Base	11,774,977.000	99.597326	678,027.72	106.956267	728,125.11	50,097.39	0.03
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5					5.0	01 Dec 2033		
		Local	259,180.610	99.537161	257,981.02	105.972667	274,660.60	16,679.58	0.01
	Original Face:	Base	3,598,890.000	99.537161	257,981.02	105.972667	274,660.60	16,679.58	0.01
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5					5.0	01 Dec 2033		
		Local	257,418.690	99.629001	256,463.67	106.553487	274,288.59	17,824.92	0.01
	Original Face:	Base	6,241,535.000	99.629001	256,463.67	106.553487	274,288.59	17,824.92	0.01

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312970GJ9	FED HM LN PC POOL B17401 FG 12/19 FIXED 4.5					4.5	01 Dec 2019		
		Local	30,289.240	99.996038	30,288.04	100.924929	30,569.39	281.35	0.00
Original Face:		Base	5,489,657.000	99.996038	30,288.04	100.924929	30,569.39	281.35	0.00
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5					5.5	01 Nov 2034		
		Local	239,575.550	100.232966	240,133.68	106.912414	256,136.00	16,002.32	0.01
Original Face:		Base	5,000,000.000	100.232966	240,133.68	106.912414	256,136.00	16,002.32	0.01
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5					5.5	01 Dec 2034		
		Local	228,404.200	100.887295	230,430.82	108.023833	246,730.97	16,300.15	0.01
Original Face:		Base	5,000,000.000	100.887295	230,430.82	108.023833	246,730.97	16,300.15	0.01
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5					5.5	01 Jan 2035		
		Local	328,306.850	100.602339	330,284.37	109.090390	358,151.22	27,866.85	0.02
Original Face:		Base	5,000,000.000	100.602339	330,284.37	109.090390	358,151.22	27,866.85	0.02
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR					3.477	01 Jan 2037		
		Local	1,386,553.260	103.753057	1,438,591.39	105.758161	1,466,393.23	27,801.84	0.06
Original Face:		Base	6,000,000.000	103.753057	1,438,591.39	105.758161	1,466,393.23	27,801.84	0.06
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR					3.54	01 Oct 2036		
		Local	999,825.400	103.701319	1,036,832.13	105.075274	1,050,569.28	13,737.15	0.05
Original Face:		Base	5,000,000.000	103.701319	1,036,832.13	105.075274	1,050,569.28	13,737.15	0.05
31306XQQ9	FED HM LN PC POOL J20463 FG 09/27 FIXED 2.5					2.5	01 Sep 2027		
		Local	3,696,798.000	103.336762	3,820,151.36	97.365990	3,599,423.97	-220,727.39	0.16
Original Face:		Base	10,000,000.000	103.336762	3,820,151.36	97.365990	3,599,423.97	-220,727.39	0.16
31306XQR7	FED HM LN PC POOL J20464 FG 09/27 FIXED 2.5					2.5	01 Sep 2027		
		Local	3,923,937.600	103.279561	4,052,625.51	97.365757	3,820,571.55	-232,053.96	0.17
Original Face:		Base	10,000,000.000	103.279561	4,052,625.51	97.365757	3,820,571.55	-232,053.96	0.17
31307JMN0	FED HM LN PC POOL J29365 FG 09/24 FIXED 3					3.0	01 Sep 2024		
		Local	2,535,316.330	102.284143	2,593,226.58	99.925796	2,533,435.02	-59,791.56	0.11
Original Face:		Base	5,920,907.000	102.284143	2,593,226.58	99.925796	2,533,435.02	-59,791.56	0.11
31307JWU3	FED HM LN PC POOL J29659 FG 10/24 FIXED 3					3.0	01 Oct 2024		
		Local	4,208,719.900	102.914878	4,331,398.93	99.925810	4,205,597.45	-125,801.48	0.19
Original Face:		Base	10,000,000.000	102.914878	4,331,398.93	99.925810	4,205,597.45	-125,801.48	0.19

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31307R3T0	FED HM LN PC POOL J35310 FG 10/31 FIXED 3					3.0	01 Oct 2031		
		Local	5,310,588.230	99.923560	5,306,528.82	99.016385	5,258,352.49	-48,176.33	0.23
Original Face:		Base	8,208,821.000	99.923560	5,306,528.82	99.016385	5,258,352.49	-48,176.33	0.23
3130ABF92	FEDERAL HOME LOAN BANK BONDS 05/19 1.375					1.375	28 May 2019		
		Local	5,000,000.000	99.923995	4,996,199.73	99.167300	4,958,365.00	-37,834.73	0.22
		Base		99.923995	4,996,199.73	99.167300	4,958,365.00	-37,834.73	0.22
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5					3.5	01 Dec 2033		
		Local	3,450,987.550	104.135017	3,593,686.48	100.535380	3,469,463.45	-124,223.03	0.15
Original Face:		Base	5,000,000.000	104.135017	3,593,686.48	100.535380	3,469,463.45	-124,223.03	0.15
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5					4.5	01 Sep 2042		
		Local	3,940,854.080	111.002010	4,374,427.25	104.666129	4,124,739.42	-249,687.83	0.18
Original Face:		Base	7,231,153.000	111.002010	4,374,427.25	104.666129	4,124,739.42	-249,687.83	0.18
3132J0AF4	FREDDIEMAC STRIP FHS 334 300					3.0	15 Aug 2044		
		Local	5,164,684.960	100.650266	5,198,269.17	94.747482	4,893,408.95	-304,860.22	0.22
Original Face:		Base	8,000,000.000	100.650266	5,198,269.17	94.747482	4,893,408.95	-304,860.22	0.22
3132KGDY3	FED HM LN PC POOL V61919 FG 01/33 FIXED 4					4.0	01 Jan 2033		
		Local	5,789,267.400	103.836258	6,011,358.66	102.665024	5,943,552.77	-67,805.89	0.26
Original Face:		Base	6,000,000.000	103.836258	6,011,358.66	102.665024	5,943,552.77	-67,805.89	0.26
3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3					3.0	01 Jan 2037		
		Local	4,306,578.700	100.506661	4,328,398.47	98.130876	4,226,083.40	-102,315.07	0.19
Original Face:		Base	5,000,000.000	100.506661	4,328,398.47	98.130876	4,226,083.40	-102,315.07	0.19
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03					5.03	06 Oct 2025		
		Local	5,000,000.000	111.621001	5,581,050.04	111.761200	5,588,060.00	7,009.96	0.25
		Base		111.621001	5,581,050.04	111.761200	5,588,060.00	7,009.96	0.25
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43					5.43	07 Jun 2024		
		Local	5,000,000.000	112.531564	5,626,578.22	112.625500	5,631,275.00	4,696.78	0.25
		Base		112.531564	5,626,578.22	112.625500	5,631,275.00	4,696.78	0.25
313376BR5	FEDERAL HOME LOAN BANK BONDS 12/18 1.75					1.75	14 Dec 2018		
		Local	5,000,000.000	100.241940	5,012,097.00	99.847900	4,992,395.00	-19,702.00	0.22
		Base		100.241940	5,012,097.00	99.847900	4,992,395.00	-19,702.00	0.22

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313379EE5	FEDERAL HOME LOAN BANK BONDS 06/19 1.625					1.625	14 Jun 2019		
		Local	5,000,000.000	100.340334	5,017,016.71	99.312000	4,965,600.00	-51,416.71	0.22
		Base		100.340334	5,017,016.71	99.312000	4,965,600.00	-51,416.71	0.22
3133XUMS9	FEDERAL HOME LOAN BANK BONDS 09/19 4.5					4.5	13 Sep 2019		
		Local	5,000,000.000	103.432493	5,171,624.67	102.165500	5,108,275.00	-63,349.67	0.23
		Base		103.432493	5,171,624.67	102.165500	5,108,275.00	-63,349.67	0.23
3133XVRK9	FEDERAL HOME LOAN BANK BONDS 12/19 4.125					4.125	13 Dec 2019		
		Local	5,510,000.000	103.502858	5,703,007.47	102.060300	5,623,522.53	-79,484.94	0.25
		Base		103.502858	5,703,007.47	102.060300	5,623,522.53	-79,484.94	0.25
3136A2TP8	FANNIE MAE FNR 2011 127 VU					3.5	25 Dec 2024		
		Local	1,624,826.580	103.872431	1,687,746.87	100.543800	1,633,662.39	-54,084.48	0.07
Original Face:		Base	3,000,000.000	103.872431	1,687,746.87	100.543800	1,633,662.39	-54,084.48	0.07
3136A35N7	FANNIE MAE FNR 2012 21 WA					5.60867	25 Mar 2052		
		Local	508,849.040	109.327145	556,310.13	107.102590	544,990.50	-11,319.63	0.02
Original Face:		Base	4,261,779.000	109.327145	556,310.13	107.102590	544,990.50	-11,319.63	0.02
3136A3TC5	FANNIE MAE FNR 2012 11 DV					4.0	25 Apr 2023		
		Local	2,814,100.860	104.278482	2,934,501.66	100.967580	2,841,329.54	-93,172.12	0.13
Original Face:		Base	6,000,000.000	104.278482	2,934,501.66	100.967580	2,841,329.54	-93,172.12	0.13
3136A4GU7	FANNIE MAE FNR 2012 20 VK					3.5	25 Mar 2025		
		Local	701,030.350	103.511343	725,645.93	100.813720	706,734.77	-18,911.16	0.03
Original Face:		Base	1,250,000.000	103.511343	725,645.93	100.813720	706,734.77	-18,911.16	0.03
3136A56W1	FANNIEMAE ACES FNA 2012 M4 1A2					2.976	25 Apr 2022		
		Local	4,549,824.150	101.420833	4,614,469.54	99.568060	4,530,171.64	-84,297.90	0.20
Original Face:		Base	5,000,000.000	101.420833	4,614,469.54	99.568060	4,530,171.64	-84,297.90	0.20
3136A5E85	FANNIE MAE FNR 2012 44 KL					3.5	25 Dec 2031		
		Local	1,824,006.700	104.401593	1,904,292.05	100.887640	1,840,197.31	-64,094.74	0.08
Original Face:		Base	5,000,000.000	104.401593	1,904,292.05	100.887640	1,840,197.31	-64,094.74	0.08
3136A6P99	FANNIE MAE FNR 2012 76 VG					4.0	25 Mar 2029		
		Local	3,872,042.680	109.127492	4,225,463.08	102.975960	3,987,273.12	-238,189.96	0.18
Original Face:		Base	5,469,245.000	109.127492	4,225,463.08	102.975960	3,987,273.12	-238,189.96	0.18

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3136A8HK9	FANNIE MAE FNR 2012 93 MC					2.5	25 Sep 2042		
		Local	1,141,618.600	100.529091	1,147,658.80	97.894540	1,117,582.28	-30,076.52	0.05
Original Face:		Base	10,000,000.000	100.529091	1,147,658.80	97.894540	1,117,582.28	-30,076.52	0.05
3136AA6K6	FANNIE MAE FNR 2012 151 YA					2.0	25 Jan 2028		
		Local	2,196,946.200	101.965679	2,240,131.12	94.853100	2,083,871.58	-156,259.54	0.09
Original Face:		Base	5,000,000.000	101.965679	2,240,131.12	94.853100	2,083,871.58	-156,259.54	0.09
3136AAF42	FANNIE MAE FNR 2012 133 JP					2.5	25 Jul 2042		
		Local	2,620,467.960	99.919848	2,618,367.59	96.615920	2,531,789.23	-86,578.36	0.11
Original Face:		Base	6,000,000.000	99.919848	2,618,367.59	96.615920	2,531,789.23	-86,578.36	0.11
3136ACH53	FANNIE MAE FNR 2013 13 PH					2.5	25 Apr 2042		
		Local	2,382,639.100	99.258529	2,364,972.53	97.571550	2,324,777.90	-40,194.63	0.10
Original Face:		Base	5,000,000.000	99.258529	2,364,972.53	97.571550	2,324,777.90	-40,194.63	0.10
3136AE2K2	FANNIE MAE FNR 2013 70 KC					3.5	25 Jul 2043		
		Local	3,256,312.190	99.340770	3,234,845.59	99.782500	3,249,229.71	14,384.12	0.14
Original Face:		Base	20,312,000.000	99.340770	3,234,845.59	99.782500	3,249,229.71	14,384.12	0.14
3136AFYS7	FANNIE MAE FNR 2013 87 GD					3.0	25 Jun 2043		
		Local	2,457,138.600	100.883966	2,478,858.86	96.727700	2,376,733.65	-102,125.21	0.11
Original Face:		Base	6,000,000.000	100.883966	2,478,858.86	96.727700	2,376,733.65	-102,125.21	0.11
3136AGC34	FANNIE MAE FNR 2013 101 HA					3.0	25 Oct 2030		
		Local	1,051,216.650	102.556554	1,078,091.57	99.565550	1,046,649.64	-31,441.93	0.05
Original Face:		Base	2,500,000.000	102.556554	1,078,091.57	99.565550	1,046,649.64	-31,441.93	0.05
3136AGDC3	FANNIE MAE FNR 2013 97 JF					2.41363	25 Apr 2038		
		Local	2,232,134.800	99.847308	2,228,726.50	99.549810	2,222,085.95	-6,640.55	0.10
Original Face:		Base	5,000,000.000	99.847308	2,228,726.50	99.549810	2,222,085.95	-6,640.55	0.10
3136AGNN8	FANNIE MAE FNR 2013 103 VG					3.0	25 Mar 2030		
		Local	1,500,000.000	102.994731	1,544,920.96	98.010840	1,470,162.60	-74,758.36	0.07
Original Face:		Base	1,500,000.000	102.994731	1,544,920.96	98.010840	1,470,162.60	-74,758.36	0.07
3136AGY30	FANNIE MAE FNR 2013 117 PA					4.0	25 Feb 2043		
		Local	2,259,757.450	106.261183	2,401,245.01	101.786980	2,300,138.86	-101,106.15	0.10
Original Face:		Base	5,000,000.000	106.261183	2,401,245.01	101.786980	2,300,138.86	-101,106.15	0.10

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3136AH5F3	FANNIE MAE FNR 2014 5 KV					3.5	25 Feb 2027		
		Local	1,229,370.430	103.453346	1,271,824.85	99.897780	1,228,113.77	-43,711.08	0.05
Original Face:		Base	1,750,000.000	103.453346	1,271,824.85	99.897780	1,228,113.77	-43,711.08	0.05
3136AHBT6	FANNIE MAE FNR 2013 123 PN					2.7	25 Mar 2043		
		Local	3,651,802.000	93.853988	3,427,361.81	91.719970	3,349,431.70	-77,930.11	0.15
Original Face:		Base	3,651,802.000	93.853988	3,427,361.81	91.719970	3,349,431.70	-77,930.11	0.15
3136AHDP2	FANNIE MAE FNR 2013 118 YA					3.0	25 Jul 2028		
		Local	3,296,861.850	102.342073	3,374,076.76	97.748850	3,222,644.54	-151,432.22	0.14
Original Face:		Base	8,500,000.000	102.342073	3,374,076.76	97.748850	3,222,644.54	-151,432.22	0.14
3136AHRY8	FANNIE MAE FNR 2013 131 KH					3.0	25 Aug 2041		
		Local	2,503,505.000	102.906076	2,576,258.77	97.775330	2,447,810.28	-128,448.49	0.11
Original Face:		Base	5,000,000.000	102.906076	2,576,258.77	97.775330	2,447,810.28	-128,448.49	0.11
3136AJDJ2	FANNIE MAE FNR 2014 9 A					4.0	25 May 2037		
		Local	2,464,871.750	105.617134	2,603,326.90	102.138330	2,517,578.84	-85,748.06	0.11
Original Face:		Base	5,000,000.000	105.617134	2,603,326.90	102.138330	2,517,578.84	-85,748.06	0.11
3136AJJ80	FANNIE MAE FNR 2014 30 KC					3.0	25 May 2033		
		Local	2,174,087.400	102.597792	2,230,565.67	99.444090	2,162,001.43	-68,564.24	0.10
Original Face:		Base	5,000,000.000	102.597792	2,230,565.67	99.444090	2,162,001.43	-68,564.24	0.10
3136AJMT0	FANNIE MAE FNR 2014 21 GV					3.0	25 May 2027		
		Local	3,552,810.700	101.053779	3,590,249.48	98.075530	3,484,437.92	-105,811.56	0.15
Original Face:		Base	5,000,000.000	101.053779	3,590,249.48	98.075530	3,484,437.92	-105,811.56	0.15
3136AJPN0	FANNIE MAE FNR 2014 19 VJ					4.5	25 May 2025		
		Local	5,547,891.660	106.339086	5,899,577.26	102.550560	5,689,393.97	-210,183.29	0.25
Original Face:		Base	8,346,000.000	106.339086	5,899,577.26	102.550560	5,689,393.97	-210,183.29	0.25
3136AJSJ6	FANNIE MAE FNR 2014 14 KD					3.0	25 Jan 2033		
		Local	2,390,397.550	102.108097	2,440,789.45	99.258620	2,372,675.62	-68,113.83	0.10
Original Face:		Base	5,000,000.000	102.108097	2,440,789.45	99.258620	2,372,675.62	-68,113.83	0.10
3136AJVF0	FANNIE MAE FNR 2014 18 TA					3.0	25 Jan 2033		
		Local	2,981,497.500	102.462093	3,054,904.74	98.710070	2,943,038.27	-111,866.47	0.13
Original Face:		Base	6,000,000.000	102.462093	3,054,904.74	98.710070	2,943,038.27	-111,866.47	0.13

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3136AJVK9	FANNIE MAE FNR 2014 18 WV					3.5	25 Jan 2029		
		Local	7,020,337.480	103.635420	7,275,556.23	99.986850	7,019,414.31	-256,141.92	0.31
Original Face:		Base	9,284,523.000	103.635420	7,275,556.23	99.986850	7,019,414.31	-256,141.92	0.31
3136AKJ20	FANNIE MAE FNR 2014 52 GT					2.0	25 Jan 2029		
		Local	1,504,393.450	101.331886	1,524,430.26	99.098230	1,490,827.28	-33,602.98	0.07
Original Face:		Base	5,000,000.000	101.331886	1,524,430.26	99.098230	1,490,827.28	-33,602.98	0.07
3136AL2K6	FANNIE MAE FNR 2014 84 VK					3.0	25 Mar 2035		
		Local	10,692,273.000	102.373397	10,946,043.04	93.018910	9,945,835.80	-1,000,207.24	0.44
Original Face:		Base	10,692,273.000	102.373397	10,946,043.04	93.018910	9,945,835.80	-1,000,207.24	0.44
3136ALTG6	FANNIE MAE FNR 2014 68 TL					3.0	25 Oct 2043		
		Local	3,803,582.700	102.237054	3,888,670.91	97.512420	3,708,965.54	-179,705.37	0.16
Original Face:		Base	15,000,000.000	102.237054	3,888,670.91	97.512420	3,708,965.54	-179,705.37	0.16
3136AMP94	FANNIE MAE FNR 2015 15 HA					3.5	25 Sep 2041		
		Local	6,621,073.360	105.267466	6,969,836.18	100.685340	6,666,450.22	-303,385.96	0.30
Original Face:		Base	11,000,000.000	105.267466	6,969,836.18	100.685340	6,666,450.22	-303,385.96	0.30
3136AMYU7	FANNIE MAE FNR 2015 14 MV					3.0	25 Jul 2026		
		Local	1,687,550.880	103.774282	1,751,243.81	99.015750	1,670,941.16	-80,302.65	0.07
Original Face:		Base	2,304,044.000	103.774282	1,751,243.81	99.015750	1,670,941.16	-80,302.65	0.07
3136ARYU6	FANNIE MAE FNR 2016 21 VB					3.0	25 Aug 2027		
		Local	5,720,967.230	104.285133	5,966,118.26	98.418280	5,630,477.55	-335,640.71	0.25
Original Face:		Base	6,976,000.000	104.285133	5,966,118.26	98.418280	5,630,477.55	-335,640.71	0.25
3136AU4B4	FANNIE MAE FNR 2017 8 BA					3.0	25 Nov 2042		
		Local	2,928,493.410	101.378474	2,968,861.94	96.861890	2,836,594.07	-132,267.87	0.13
Original Face:		Base	3,479,000.000	101.378474	2,968,861.94	96.861890	2,836,594.07	-132,267.87	0.13
3136AU6Q9	FANNIE MAE FNR 2017 2 EA					3.0	25 Sep 2041		
		Local	4,316,017.450	101.655813	4,387,482.63	98.786180	4,263,628.77	-123,853.86	0.19
Original Face:		Base	5,000,000.000	101.655813	4,387,482.63	98.786180	4,263,628.77	-123,853.86	0.19
3136AVJL4	FANNIE MAE FNR 2017 4 AH					3.0	25 May 2041		
		Local	2,234,504.010	101.911677	2,277,220.51	98.937120	2,210,753.91	-66,466.60	0.10
Original Face:		Base	3,000,000.000	101.911677	2,277,220.51	98.937120	2,210,753.91	-66,466.60	0.10

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3136AVT74	FANNIE MAE FNR 2017 22 JL					3.0	25 Jan 2039		
		Local	2,274,223.320	100.779832	2,291,958.43	99.556780	2,264,143.51	-27,814.92	0.10
	Original Face:	Base	2,645,000.000	100.779832	2,291,958.43	99.556780	2,264,143.51	-27,814.92	0.10
3136AYUG6	FANNIE MAE FNR 2017 86 MA					3.0	25 Apr 2046		
		Local	5,558,403.060	100.996125	5,613,771.73	98.051960	5,450,123.15	-163,648.58	0.24
	Original Face:	Base	6,000,000.000	100.996125	5,613,771.73	98.051960	5,450,123.15	-163,648.58	0.24
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5					5.0	01 Nov 2033		
		Local	303,453.160	99.856904	303,018.93	106.787644	324,050.48	21,031.55	0.01
	Original Face:	Base	6,625,000.000	99.856904	303,018.93	106.787644	324,050.48	21,031.55	0.01
31371LPL7	FNMA POOL 255227 FN 05/19 FIXED 4.5					4.5	01 May 2019		
		Local	21,801.200	99.999174	21,801.02	100.766599	21,968.33	167.31	0.00
	Original Face:	Base	5,000,000.000	99.999174	21,801.02	100.766599	21,968.33	167.31	0.00
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5					5.5	01 Feb 2034		
		Local	287,551.380	99.932325	287,356.78	108.302851	311,426.34	24,069.56	0.01
	Original Face:	Base	6,000,000.000	99.932325	287,356.78	108.302851	311,426.34	24,069.56	0.01
3137A34T3	FREDDIE MAC FHR 3763 WV					4.5	15 Dec 2021		
		Local	1,807,810.600	101.840566	1,841,084.54	100.398960	1,815,023.04	-26,061.50	0.08
	Original Face:	Base	5,000,000.000	101.840566	1,841,084.54	100.398960	1,815,023.04	-26,061.50	0.08
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2					4.333	25 Oct 2020		
		Local	5,000,000.000	102.800596	5,140,029.79	102.507580	5,125,379.00	-14,650.79	0.23
	Original Face:	Base	5,000,000.000	102.800596	5,140,029.79	102.507580	5,125,379.00	-14,650.79	0.23
3137A6EC2	FREDDIE MAC FHR 3815 TA					4.5	15 Oct 2040		
		Local	905,099.340	104.342676	944,404.87	102.084310	923,964.42	-20,440.45	0.04
	Original Face:	Base	7,703,000.000	104.342676	944,404.87	102.084310	923,964.42	-20,440.45	0.04
3137A8BY3	FREDDIE MAC FHR 3820 WA					4.0	15 Feb 2029		
		Local	215,050.220	102.653641	220,756.88	100.164460	215,403.89	-5,352.99	0.01
	Original Face:	Base	10,316,000.000	102.653641	220,756.88	100.164460	215,403.89	-5,352.99	0.01
3137A9QP4	FREDDIE MAC FHR 3842 PH					4.0	15 Apr 2041		
		Local	1,410,430.400	103.256734	1,456,364.37	102.538190	1,446,229.80	-10,134.57	0.06
	Original Face:	Base	10,000,000.000	103.256734	1,456,364.37	102.538190	1,446,229.80	-10,134.57	0.06

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3137A9VR4	FREDDIE MAC FHR 3835 BA					4.0	15 Aug 2038		
		Local	1,716,398.700	103.038211	1,768,546.51	101.218920	1,737,320.23	-31,226.28	0.08
Original Face:		Base	10,000,000.000	103.038211	1,768,546.51	101.218920	1,737,320.23	-31,226.28	0.08
3137AF2R2	FREDDIE MAC FHR 3920 AC					2.5	15 Sep 2041		
		Local	3,400,474.870	102.710318	3,492,638.56	95.228460	3,238,219.85	-254,418.71	0.14
Original Face:		Base	13,000,000.000	102.710318	3,492,638.56	95.228460	3,238,219.85	-254,418.71	0.14
3137AGR51	FREDDIE MAC FHR 3935 GC					2.5	15 Oct 2026		
		Local	794,582.490	100.890220	801,656.02	97.873300	777,684.10	-23,971.92	0.03
Original Face:		Base	3,000,000.000	100.890220	801,656.02	97.873300	777,684.10	-23,971.92	0.03
3137ANQX6	FREDDIE MAC FHR 4027 AB					4.0	15 Dec 2040		
		Local	1,917,060.850	107.022385	2,051,684.25	102.696660	1,968,757.46	-82,926.79	0.09
Original Face:		Base	5,000,000.000	107.022385	2,051,684.25	102.696660	1,968,757.46	-82,926.79	0.09
3137AV3S4	FREDDIE MAC FHR 4122 VM					3.5	15 Oct 2025		
		Local	4,903,748.960	104.207106	5,110,054.86	100.698260	4,937,989.88	-172,064.98	0.22
Original Face:		Base	8,000,000.000	104.207106	5,110,054.86	100.698260	4,937,989.88	-172,064.98	0.22
3137AVE86	FHLMC MULTIFAMILY STRUCTURED P FHMS K711 A2					1.73	25 Jul 2019		
		Local	2,500,000.000	99.689438	2,492,235.95	99.082970	2,477,074.25	-15,161.70	0.11
Original Face:		Base	2,500,000.000	99.689438	2,492,235.95	99.082970	2,477,074.25	-15,161.70	0.11
3137AXSF1	FREDDIE MAC FHR 4153 KG					2.5	15 Aug 2042		
		Local	2,776,404.050	102.339219	2,841,350.22	96.070260	2,667,298.59	-174,051.63	0.12
Original Face:		Base	5,000,000.000	102.339219	2,841,350.22	96.070260	2,667,298.59	-174,051.63	0.12
3137AXT29	FREDDIE MAC FHR 4153 YJ					3.0	15 Sep 2042		
		Local	1,740,618.400	103.998400	1,810,215.28	98.806450	1,719,843.25	-90,372.03	0.08
Original Face:		Base	5,000,000.000	103.998400	1,810,215.28	98.806450	1,719,843.25	-90,372.03	0.08
3137AXUG6	FREDDIE MAC FHR 4160 HP					2.5	15 Jan 2033		
		Local	2,306,878.950	100.861076	2,326,742.93	97.345680	2,245,647.00	-81,095.93	0.10
Original Face:		Base	5,000,000.000	100.861076	2,326,742.93	97.345680	2,245,647.00	-81,095.93	0.10
3137AYTU5	FREDDIE MAC FHR 4163 GP					3.0	15 Nov 2032		
		Local	2,560,815.850	103.998273	2,663,204.27	98.448810	2,521,092.73	-142,111.54	0.11
Original Face:		Base	5,000,000.000	103.998273	2,663,204.27	98.448810	2,521,092.73	-142,111.54	0.11

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3137B0BB9	FREDDIE MAC FHR 4183 VC					3.0	15 Oct 2029		
		Local	6,280,000.000	100.633827	6,319,804.33	95.645500	6,006,537.40	-313,266.93	0.27
Original Face:		Base	6,280,000.000	100.633827	6,319,804.33	95.645500	6,006,537.40	-313,266.93	0.27
3137B12M3	FREDDIE MAC FHR 4182 VB					3.5	15 Mar 2026		
		Local	5,204,915.560	104.783398	5,453,887.38	100.395000	5,225,474.98	-228,412.40	0.23
Original Face:		Base	8,090,000.000	104.783398	5,453,887.38	100.395000	5,225,474.98	-228,412.40	0.23
3137B2BC3	FREDDIE MAC FHR 4199 YV					3.5	15 May 2026		
		Local	1,967,625.390	104.493549	2,056,041.61	100.081690	1,969,232.74	-86,808.87	0.09
Original Face:		Base	3,000,000.000	104.493549	2,056,041.61	100.081690	1,969,232.74	-86,808.87	0.09
3137B3GL6	FREDDIE MAC FHR 4229 MA					3.5	15 May 2041		
		Local	2,584,294.350	104.944345	2,712,070.79	100.613910	2,600,159.59	-111,911.20	0.12
Original Face:		Base	5,000,000.000	104.944345	2,712,070.79	100.613910	2,600,159.59	-111,911.20	0.12
3137B3KZ0	FREDDIE MAC FHR 4223 DG					3.0	15 Dec 2038		
		Local	2,136,457.950	101.875667	2,176,530.79	100.387230	2,144,730.96	-31,799.83	0.09
Original Face:		Base	5,000,000.000	101.875667	2,176,530.79	100.387230	2,144,730.96	-31,799.83	0.09
3137B4JB3	FREDDIE MAC FHR 4252 GA					2.5	15 Apr 2031		
		Local	480,731.660	101.006439	485,569.93	98.081690	471,509.74	-14,060.19	0.02
Original Face:		Base	1,000,000.000	101.006439	485,569.93	98.081690	471,509.74	-14,060.19	0.02
3137B56H1	FREDDIE MAC FHR 4257 A					2.5	15 Oct 2027		
		Local	1,968,849.850	101.404013	1,996,492.76	98.673860	1,942,740.14	-53,752.62	0.09
Original Face:		Base	5,000,000.000	101.404013	1,996,492.76	98.673860	1,942,740.14	-53,752.62	0.09
3137B6ES6	FREDDIE MAC FHR 4288 AG					3.0	15 Sep 2037		
		Local	3,535,308.830	102.201143	3,613,126.02	99.228600	3,508,037.46	-105,088.56	0.16
Original Face:		Base	7,500,000.000	102.201143	3,613,126.02	99.228600	3,508,037.46	-105,088.56	0.16
3137B6G54	FREDDIE MAC FHR 4279 PA					3.0	15 Dec 2043		
		Local	5,232,244.900	102.743606	5,375,797.09	98.928840	5,176,199.19	-199,597.90	0.23
Original Face:		Base	10,000,000.000	102.743606	5,375,797.09	98.928840	5,176,199.19	-199,597.90	0.23
3137B73L1	FREDDIE MAC FHR 4289 WE					3.0	15 Aug 2031		
		Local	2,555,583.700	101.955608	2,605,560.90	99.877370	2,552,449.79	-53,111.11	0.11
Original Face:		Base	5,000,000.000	101.955608	2,605,560.90	99.877370	2,552,449.79	-53,111.11	0.11

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3137B8Z34	FREDDIE MAC FHR 4316 DA					3.0	15 Feb 2039		
		Local	2,135,598.350	102.165692	2,181,848.83	99.385790	2,122,481.29	-59,367.54	0.09
	Original Face:	Base	5,000,000.000	102.165692	2,181,848.83	99.385790	2,122,481.29	-59,367.54	0.09
3137B9SJ5	FREDDIE MAC FHR 4328 WB					3.0	15 Jul 2041		
		Local	1,174,915.770	103.351378	1,214,291.64	99.500650	1,169,048.83	-45,242.81	0.05
	Original Face:	Base	6,185,000.000	103.351378	1,214,291.64	99.500650	1,169,048.83	-45,242.81	0.05
3137BAHY1	FREDDIE MAC FHR 4345 AC					3.0	15 Mar 2037		
		Local	2,577,561.480	103.024920	2,655,530.66	99.423250	2,562,695.39	-92,835.27	0.11
	Original Face:	Base	6,000,000.000	103.024920	2,655,530.66	99.423250	2,562,695.39	-92,835.27	0.11
3137BAVW9	FREDDIE MAC FHR 4340 TB					3.5	15 Jul 2039		
		Local	1,784,977.000	98.798734	1,763,534.68	96.669530	1,725,528.88	-38,005.80	0.08
	Original Face:	Base	1,784,977.000	98.798734	1,763,534.68	96.669530	1,725,528.88	-38,005.80	0.08
3137BBK25	FREDDIE MAC FHR 4357 MA					3.0	15 Oct 2042		
		Local	4,407,704.900	101.538761	4,475,528.93	98.764320	4,353,239.77	-122,289.16	0.19
	Original Face:	Base	10,000,000.000	101.538761	4,475,528.93	98.764320	4,353,239.77	-122,289.16	0.19
3137BBPZ7	FREDDIE MAC FHR 4351 EV					3.0	15 Nov 2025		
		Local	3,516,409.960	102.283258	3,596,698.67	98.939090	3,479,104.02	-117,594.65	0.15
	Original Face:	Base	5,183,921.000	102.283258	3,596,698.67	98.939090	3,479,104.02	-117,594.65	0.15
3137BCGR3	FREDDIE MAC FHR 4360 DA					3.0	15 May 2037		
		Local	2,060,160.250	102.794771	2,117,737.01	99.860240	2,057,280.97	-60,456.04	0.09
	Original Face:	Base	5,000,000.000	102.794771	2,117,737.01	99.860240	2,057,280.97	-60,456.04	0.09
3137BDAM8	FREDDIE MAC FHR 4372 TC					2.5	15 Aug 2029		
		Local	2,133,701.750	101.357411	2,162,664.85	97.521200	2,080,811.55	-81,853.30	0.09
	Original Face:	Base	5,000,000.000	101.357411	2,162,664.85	97.521200	2,080,811.55	-81,853.30	0.09
3137BDCR5	FREDDIE MAC FHR 4377 LA					3.0	15 Jun 2040		
		Local	7,852,622.200	102.617316	8,058,150.12	97.977800	7,693,826.47	-364,323.65	0.34
	Original Face:	Base	14,550,000.000	102.617316	8,058,150.12	97.977800	7,693,826.47	-364,323.65	0.34
3137BDVQ6	FREDDIE MAC FHR 4385 TA					3.0	15 Apr 2039		
		Local	4,498,666.600	102.839372	4,626,400.50	98.954550	4,451,635.29	-174,765.21	0.20
	Original Face:	Base	10,000,000.000	102.839372	4,626,400.50	98.954550	4,451,635.29	-174,765.21	0.20

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3137BDY75	FREDDIE MAC FHR 4387 CB					4.0	15 Sep 2039		
		Local	5,000,000.000	105.276240	5,263,812.00	101.223100	5,061,155.00	-202,657.00	0.22
Original Face:		Base	5,000,000.000	105.276240	5,263,812.00	101.223100	5,061,155.00	-202,657.00	0.22
3137BFYM7	FREDDIE MAC FHR 4432 JV					3.0	15 Mar 2028		
		Local	2,311,374.300	104.213940	2,408,774.22	98.472060	2,276,057.89	-132,716.33	0.10
Original Face:		Base	3,000,000.000	104.213940	2,408,774.22	98.472060	2,276,057.89	-132,716.33	0.10
3137BHYX9	FREDDIE MAC FHR 4472 AB					3.0	15 Mar 2033		
		Local	2,902,382.150	103.487803	3,003,611.53	100.664160	2,921,658.61	-81,952.92	0.13
Original Face:		Base	5,000,000.000	103.487803	3,003,611.53	100.664160	2,921,658.61	-81,952.92	0.13
3137BJAB9	FREDDIE MAC FHR 4475 MV					3.0	15 Oct 2026		
		Local	1,945,039.410	103.888700	2,020,676.16	98.924230	1,924,115.26	-96,560.90	0.09
Original Face:		Base	2,579,263.000	103.888700	2,020,676.16	98.924230	1,924,115.26	-96,560.90	0.09
3137BJWT6	FREDDIE MAC FHR 4488 BD					3.0	15 May 2033		
		Local	2,932,844.050	102.633572	3,010,082.62	100.006130	2,933,023.83	-77,058.79	0.13
Original Face:		Base	5,000,000.000	102.633572	3,010,082.62	100.006130	2,933,023.83	-77,058.79	0.13
3137BNRL0	FREDDIE MAC FHR 4567 BA					3.0	15 Jun 2043		
		Local	3,119,183.850	103.094263	3,215,699.59	97.989710	3,056,479.21	-159,220.38	0.14
Original Face:		Base	5,000,000.000	103.094263	3,215,699.59	97.989710	3,056,479.21	-159,220.38	0.14
3137BSF99	FREDDIE MAC FHR 4622 TP					3.0	15 Oct 2043		
		Local	4,311,387.150	102.034627	4,399,107.81	97.435810	4,200,834.99	-198,272.82	0.19
Original Face:		Base	5,000,000.000	102.034627	4,399,107.81	97.435810	4,200,834.99	-198,272.82	0.19
3137BTNK3	FREDDIE MAC FHR 4636 CM					3.5	15 Jan 2042		
		Local	4,385,270.340	104.026316	4,561,835.18	100.177280	4,393,044.55	-168,790.63	0.19
Original Face:		Base	6,000,000.000	104.026316	4,561,835.18	100.177280	4,393,044.55	-168,790.63	0.19
3137BUDG0	FREDDIE MAC FHR 4646 DA					3.5	15 Jan 2042		
		Local	4,000,402.050	103.313225	4,132,944.38	100.165380	4,007,017.91	-125,926.47	0.18
Original Face:		Base	5,000,000.000	103.313225	4,132,944.38	100.165380	4,007,017.91	-125,926.47	0.18
3137EADB2	FREDDIE MAC NOTES 01/22 2.375					2.375	13 Jan 2022		
		Local	2,000,000.000	99.799165	1,995,983.29	98.385300	1,967,706.00	-28,277.29	0.09
		Base		99.799165	1,995,983.29	98.385300	1,967,706.00	-28,277.29	0.09

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3137F17G7	FREDDIE MAC FHR 4693 VN					3.0	15 Nov 2028		
		Local	1,013,986.240	102.490904	1,039,243.66	98.061810	994,333.26	-44,910.40	0.04
Original Face:		Base	1,104,000.000	102.490904	1,039,243.66	98.061810	994,333.26	-44,910.40	0.04
3137F3P57	FREDDIE MAC FHR 4772 VL					4.0	15 Apr 2029		
		Local	4,850,507.750	104.329478	5,060,509.43	102.818800	4,987,233.86	-73,275.57	0.22
Original Face:		Base	5,000,000.000	104.329478	5,060,509.43	102.818800	4,987,233.86	-73,275.57	0.22
3137F4CM2	FREDDIE MAC FHR 4773 KV					4.0	15 May 2029		
		Local	5,856,650.340	103.634799	6,069,527.82	102.882270	6,025,454.82	-44,073.00	0.27
Original Face:		Base	6,000,000.000	103.634799	6,069,527.82	102.882270	6,025,454.82	-44,073.00	0.27
3137FBBJ4	FREDDIE MAC FHR 4726 VA					3.5	15 Jan 2029		
		Local	9,097,833.070	105.051714	9,557,429.61	100.590120	9,151,521.20	-405,908.41	0.40
Original Face:		Base	9,629,000.000	105.051714	9,557,429.61	100.590120	9,151,521.20	-405,908.41	0.40
3137FCA20	FREDDIE MAC FHR 4735 CT					3.0	15 Dec 2047		
		Local	4,823,255.200	100.672211	4,855,677.66	96.790750	4,668,464.88	-187,212.78	0.21
Original Face:		Base	5,000,000.000	100.672211	4,855,677.66	96.790750	4,668,464.88	-187,212.78	0.21
3137FCV27	FREDDIE MAC FHR 4749 PV					3.0	15 Mar 2031		
		Local	5,780,271.180	99.291600	5,739,323.74	98.035630	5,666,725.27	-72,598.47	0.25
Original Face:		Base	6,000,000.000	99.291600	5,739,323.74	98.035630	5,666,725.27	-72,598.47	0.25
3137FDFE7	FREDDIE MAC FHR 4757 PT					6.0	15 Oct 2047		
		Local	9,464,054.900	113.742095	10,764,614.34	112.703900	10,666,358.97	-98,255.37	0.47
Original Face:		Base	10,000,000.000	113.742095	10,764,614.34	112.703900	10,666,358.97	-98,255.37	0.47
3137FDFH0	FREDDIE MAC FHR 4757 VA					4.0	15 Mar 2029		
		Local	11,317,108.790	105.723628	11,964,858.04	103.385290	11,700,225.74	-264,632.30	0.52
Original Face:		Base	11,739,000.000	105.723628	11,964,858.04	103.385290	11,700,225.74	-264,632.30	0.52
3137FDSL7	FREDDIE MAC FHR 4761 NA					3.5	15 May 2043		
		Local	14,311,015.050	100.578330	14,393,780.01	100.252210	14,347,108.86	-46,671.15	0.63
Original Face:		Base	15,000,000.000	100.578330	14,393,780.01	100.252210	14,347,108.86	-46,671.15	0.63
3137FGAD7	FREDDIE MAC FHR 4806 AL					4.5	15 Jun 2042		
		Local	4,951,086.450	103.860389	5,142,217.65	103.098390	5,104,490.42	-37,727.23	0.23
Original Face:		Base	5,000,000.000	103.860389	5,142,217.65	103.098390	5,104,490.42	-37,727.23	0.23

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3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4					4.0	01 Jan 2041		
		Local	3,081,607.400	104.399233	3,217,174.49	102.323866	3,153,219.83	-63,954.66	0.14
Original Face:		Base	10,000,000.000	104.399233	3,217,174.49	102.323866	3,153,219.83	-63,954.66	0.14
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5					3.5	01 Sep 2026		
		Local	1,616,062.420	102.871252	1,662,463.65	100.952865	1,631,461.31	-31,002.34	0.07
Original Face:		Base	7,000,000.000	102.871252	1,662,463.65	100.952865	1,631,461.31	-31,002.34	0.07
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR					3.765	01 Nov 2035		
		Local	1,017,312.250	103.604234	1,053,978.56	104.896940	1,067,129.42	13,150.86	0.05
Original Face:		Base	5,000,000.000	103.604234	1,053,978.56	104.896940	1,067,129.42	13,150.86	0.05
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR					4.5	01 Apr 2041		
		Local	4,933,738.600	106.125070	5,235,933.53	104.798953	5,170,506.40	-65,427.13	0.23
Original Face:		Base	20,000,000.000	106.125070	5,235,933.53	104.798953	5,170,506.40	-65,427.13	0.23
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR					4.008	01 May 2036		
		Local	1,176,629.500	103.753905	1,220,799.05	105.020347	1,235,700.38	14,901.33	0.05
Original Face:		Base	5,000,000.000	103.753905	1,220,799.05	105.020347	1,235,700.38	14,901.33	0.05
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR					3.944	01 Oct 2037		
		Local	562,054.080	107.024968	601,538.20	104.637172	588,117.49	-13,420.71	0.03
Original Face:		Base	4,000,000.000	107.024968	601,538.20	104.637172	588,117.49	-13,420.71	0.03
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR					4.0	01 Aug 2032		
		Local	2,945,343.200	104.802058	3,086,780.30	102.690997	3,024,602.30	-62,178.00	0.13
Original Face:		Base	8,000,000.000	104.802058	3,086,780.30	102.690997	3,024,602.30	-62,178.00	0.13
3138EJRP5	FNMA POOL AL2293 FN 06/21 FIXED VAR					4.381	01 Jun 2021		
		Local	3,050,489.250	105.709178	3,224,647.10	103.021015	3,142,644.99	-82,002.11	0.14
Original Face:		Base	5,000,000.000	105.709178	3,224,647.10	103.021015	3,142,644.99	-82,002.11	0.14
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR					3.594	01 Aug 2037		
		Local	266,604.150	107.313089	286,101.15	103.850898	276,870.80	-9,230.35	0.01
Original Face:		Base	5,000,000.000	107.313089	286,101.15	103.850898	276,870.80	-9,230.35	0.01
3138EK7G4	FNMA POOL AL3594 FN 04/23 FIXED VAR					2.705	01 Apr 2023		
		Local	4,325,612.740	104.044849	4,500,577.24	97.718539	4,226,925.57	-273,651.67	0.19
Original Face:		Base	4,950,000.000	104.044849	4,500,577.24	97.718539	4,226,925.57	-273,651.67	0.19

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3138EKW43	FNMA POOL AL3366 FN 02/23 FIXED VAR					2.436	01 Feb 2023		
		Local	5,594,303.380	102.764580	5,748,962.39	96.957985	5,424,123.83	-324,838.56	0.24
	Original Face:	Base	6,575,000.000	102.764580	5,748,962.39	96.957985	5,424,123.83	-324,838.56	0.24
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR					3.0	01 Mar 2028		
		Local	2,237,548.260	102.709249	2,298,169.02	99.677587	2,230,334.11	-67,834.91	0.10
	Original Face:	Base	6,000,000.000	102.709249	2,298,169.02	99.677587	2,230,334.11	-67,834.91	0.10
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR					3.5	01 Apr 2026		
		Local	3,109,970.100	104.640152	3,254,277.43	100.937958	3,139,140.31	-115,137.12	0.14
	Original Face:	Base	10,000,000.000	104.640152	3,254,277.43	100.937958	3,139,140.31	-115,137.12	0.14
3138EMEK3	FNMA POOL AL4637 FN 11/27 FIXED VAR					2.5	01 Nov 2027		
		Local	2,150,567.600	100.693713	2,165,486.37	97.579458	2,098,512.21	-66,974.16	0.09
	Original Face:	Base	5,000,000.000	100.693713	2,165,486.37	97.579458	2,098,512.21	-66,974.16	0.09
3138EMJG7	FNMA POOL AL4762 FN 01/21 FIXED VAR					3.563	01 Jan 2021		
		Local	6,566,776.600	102.407839	6,724,894.04	101.231815	6,647,667.14	-77,226.90	0.29
	Original Face:	Base	10,000,000.000	102.407839	6,724,894.04	101.231815	6,647,667.14	-77,226.90	0.29
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR					3.5	01 Dec 2034		
		Local	3,181,241.160	104.902639	3,337,205.94	101.043479	3,214,436.74	-122,769.20	0.14
	Original Face:	Base	6,000,000.000	104.902639	3,337,205.94	101.043479	3,214,436.74	-122,769.20	0.14
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR					3.5	01 May 2045		
		Local	4,427,269.850	105.309157	4,662,320.55	99.590947	4,409,159.97	-253,160.58	0.20
	Original Face:	Base	6,750,000.000	105.309157	4,662,320.55	99.590947	4,409,159.97	-253,160.58	0.20
3138ER6F2	FNMA POOL AL9869 FN 10/31 FIXED VAR					2.5	01 Oct 2031		
		Local	3,949,343.700	100.509236	3,969,455.18	97.238075	3,840,265.79	-129,189.39	0.17
	Original Face:	Base	5,000,000.000	100.509236	3,969,455.18	97.238075	3,840,265.79	-129,189.39	0.17
3138ERJ68	FNMA POOL AL9284 FN 12/44 FIXED VAR					4.0	01 Dec 2044		
		Local	4,800,779.270	102.956660	4,942,721.98	102.224622	4,907,578.46	-35,143.52	0.22
	Original Face:	Base	7,000,000.000	102.956660	4,942,721.98	102.224622	4,907,578.46	-35,143.52	0.22
3138ESCN6	FNMA POOL AL9976 FN 09/30 FIXED VAR					2.5	01 Sep 2030		
		Local	3,890,838.400	101.330173	3,942,593.27	97.437306	3,791,128.12	-151,465.15	0.17
	Original Face:	Base	5,000,000.000	101.330173	3,942,593.27	97.437306	3,791,128.12	-151,465.15	0.17

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3138L95M0	FNMA POOL AM8951 FN 05/25 FIXED 2.76					2.76	01 May 2025		
		Local	4,748,531.650	99.187244	4,709,937.66	96.706180	4,592,123.56	-117,814.10	0.20
	Original Face:	Base	4,920,000.000	99.187244	4,709,937.66	96.706180	4,592,123.56	-117,814.10	0.20
3138LD5G4	FNMA POOL AN1746 FN 09/23 FIXED 2.15					2.15	01 Sep 2023		
		Local	8,500,000.000	99.270702	8,438,009.70	95.224165	8,094,054.03	-343,955.67	0.36
	Original Face:	Base	8,500,000.000	99.270702	8,438,009.70	95.224165	8,094,054.03	-343,955.67	0.36
3138LJHZ6	FNMA POOL AN5647 FN 11/26 FIXED 2.93					2.93	01 Nov 2026		
		Local	5,617,000.000	99.692006	5,599,699.98	95.904218	5,386,939.93	-212,760.05	0.24
	Original Face:	Base	5,617,000.000	99.692006	5,599,699.98	95.904218	5,386,939.93	-212,760.05	0.24
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.5	01 Nov 2027		
		Local	3,235,413.840	101.410697	3,281,055.71	97.583537	3,157,231.26	-123,824.45	0.14
	Original Face:	Base	8,125,000.000	101.410697	3,281,055.71	97.583537	3,157,231.26	-123,824.45	0.14
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5					2.5	01 Oct 2032		
		Local	2,835,771.250	101.401140	2,875,504.38	96.425517	2,734,407.09	-141,097.29	0.12
	Original Face:	Base	5,948,304.000	101.401140	2,875,504.38	96.425517	2,734,407.09	-141,097.29	0.12
3138WDUN9	FNMA POOL AS4188 FN 01/30 FIXED 2.5					2.5	01 Jan 2030		
		Local	3,603,247.200	101.352113	3,651,967.19	97.236218	3,503,661.30	-148,305.89	0.16
	Original Face:	Base	6,000,000.000	101.352113	3,651,967.19	97.236218	3,503,661.30	-148,305.89	0.16
3138WF6D3	FNMA POOL AS6267 FN 12/35 FIXED 3					3.0	01 Dec 2035		
		Local	5,576,522.370	102.460817	5,713,750.38	98.203039	5,476,314.44	-237,435.94	0.24
	Original Face:	Base	7,922,201.000	102.460817	5,713,750.38	98.203039	5,476,314.44	-237,435.94	0.24
3138WHKH4	FNMA POOL AS7495 FN 07/31 FIXED 2.5					2.5	01 Jul 2031		
		Local	4,659,473.820	100.754106	4,694,611.18	96.956771	4,517,675.36	-176,935.82	0.20
	Original Face:	Base	6,000,000.000	100.754106	4,694,611.18	96.956771	4,517,675.36	-176,935.82	0.20
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5					3.5	01 Sep 2033		
		Local	3,200,194.740	102.510162	3,280,524.82	101.043675	3,233,594.37	-46,930.45	0.14
	Original Face:	Base	6,000,000.000	102.510162	3,280,524.82	101.043675	3,233,594.37	-46,930.45	0.14
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4					4.0	01 Jan 2034		
		Local	6,232,917.600	105.003304	6,544,769.43	103.094816	6,425,814.93	-118,954.50	0.28
	Original Face:	Base	11,523,254.000	105.003304	6,544,769.43	103.094816	6,425,814.93	-118,954.50	0.28

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31393T7D2	FANNIE MAE FNR 2003 125 AY					4.0	25 Dec 2018		
		Local	11,627.250	100.189469	11,649.28	99.947790	11,621.18	-28.10	0.00
Original Face:		Base	5,000,000.000	100.189469	11,649.28	99.947790	11,621.18	-28.10	0.00
31393XMJ3	FANNIE MAE FNR 2004 19 AY					4.0	25 Apr 2019		
		Local	25,965.650	100.363596	26,060.06	99.949150	25,952.45	-107.61	0.00
Original Face:		Base	5,000,000.000	100.363596	26,060.06	99.949150	25,952.45	-107.61	0.00
31394A3E4	FANNIE MAE FNR 2004 70 BD					4.5	25 Oct 2019		
		Local	2,881.200	100.622310	2,899.13	100.019250	2,881.75	-17.38	0.00
Original Face:		Base	5,000,000.000	100.622310	2,899.13	100.019250	2,881.75	-17.38	0.00
31394B6B5	FANNIE MAE FNR 2005 8 EY					5.0	25 Feb 2020		
		Local	4,140.030	101.323662	4,194.83	100.049750	4,142.09	-52.74	0.00
Original Face:		Base	10,127,769.000	101.323662	4,194.83	100.049750	4,142.09	-52.74	0.00
31394GJC8	FREDDIE MAC FHR 2649 PJ					3.5	15 Jun 2033		
		Local	61,163.500	99.874860	61,086.96	100.652590	61,562.65	475.69	0.00
Original Face:		Base	5,000,000.000	99.874860	61,086.96	100.652590	61,562.65	475.69	0.00
31394MNR7	FREDDIE MAC FHR 2715 NG					4.5	15 Dec 2018		
		Local	9,522.510	100.278393	9,549.02	100.117750	9,533.72	-15.30	0.00
Original Face:		Base	760,000.000	100.278393	9,549.02	100.117750	9,533.72	-15.30	0.00
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2					7.0	25 Mar 2044		
		Local	4,685,757.980	118.442723	5,549,939.34	115.580090	5,415,803.29	-134,136.05	0.24
Original Face:		Base	41,000,000.000	118.442723	5,549,939.34	115.580090	5,415,803.29	-134,136.05	0.24
31395UEG2	FREDDIE MAC FHR 2980 QA					6.0	15 May 2035		
		Local	308,904.350	101.639938	313,970.19	109.292990	337,610.80	23,640.61	0.01
Original Face:		Base	5,000,000.000	101.639938	313,970.19	109.292990	337,610.80	23,640.61	0.01
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A					5.271	25 Oct 2032		
		Local	2,524,720.820	109.966358	2,776,343.53	106.537020	2,689,762.32	-86,581.21	0.12
Original Face:		Base	5,855,000.000	109.966358	2,776,343.53	106.537020	2,689,762.32	-86,581.21	0.12
31396Q5U9	FANNIE MAE FNR 2009 69 WA					6.02876	25 Sep 2039		
		Local	829,179.800	105.322509	873,312.97	109.292660	906,232.66	32,919.69	0.04
Original Face:		Base	5,000,000.000	105.322509	873,312.97	109.292660	906,232.66	32,919.69	0.04

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31396QKJ7	FANNIE MAE FNR 2009 52 AJ					4.0	25 Jul 2024		
		Local	85,230.960	101.838792	86,798.18	100.940710	86,032.74	-765.44	0.00
Original Face:		Base	6,000,000.000	101.838792	86,798.18	100.940710	86,032.74	-765.44	0.00
31396QLE7	FANNIE MAE FNR 2009 52 KC					4.5	25 Jul 2024		
		Local	9,297.300	101.493337	9,436.14	100.040460	9,301.06	-135.08	0.00
Original Face:		Base	5,000,000.000	101.493337	9,436.14	100.040460	9,301.06	-135.08	0.00
31396QTR0	FANNIE MAE FNR 2009 62 WA					5.57469	25 Aug 2039		
		Local	2,185,146.600	102.857327	2,247,583.38	107.794420	2,355,466.10	107,882.72	0.10
Original Face:		Base	10,000,000.000	102.857327	2,247,583.38	107.794420	2,355,466.10	107,882.72	0.10
31397MD46	FANNIE MAE FNR 2008 92 AY					4.0	25 Dec 2023		
		Local	73,883.940	102.304966	75,586.94	100.027260	73,904.08	-1,682.86	0.00
Original Face:		Base	6,000,000.000	102.304966	75,586.94	100.027260	73,904.08	-1,682.86	0.00
31397QW53	FANNIE MAE FNR 2010 151 BL					4.0	25 Jan 2031		
		Local	6,798,865.610	102.858607	6,993,218.43	102.928280	6,997,955.43	4,737.00	0.31
Original Face:		Base	8,609,641.000	102.858607	6,993,218.43	102.928280	6,997,955.43	4,737.00	0.31
31397SFE9	FANNIE MAE FNR 2011 26 EB					3.0	25 Apr 2026		
		Local	5,000,000.000	99.462012	4,973,100.58	98.497100	4,924,855.00	-48,245.58	0.22
Original Face:		Base	5,000,000.000	99.462012	4,973,100.58	98.497100	4,924,855.00	-48,245.58	0.22
31397SGM0	FANNIE MAE FNR 2011 27 JQ					4.0	25 Sep 2039		
		Local	345,406.600	103.012936	355,813.48	100.755470	348,016.04	-7,797.44	0.02
Original Face:		Base	5,000,000.000	103.012936	355,813.48	100.755470	348,016.04	-7,797.44	0.02
31398NWN0	FANNIE MAE FNR 2010 111 WA					6.05432	25 Oct 2040		
		Local	1,273,184.600	108.808281	1,385,330.28	109.183200	1,390,103.69	4,773.41	0.06
Original Face:		Base	5,000,000.000	108.808281	1,385,330.28	109.183200	1,390,103.69	4,773.41	0.06
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR					5.0	01 Apr 2034		
		Local	1,451,788.520	99.609570	1,446,120.30	107.579727	1,561,830.13	115,709.83	0.07
Original Face:		Base	11,959,998.000	99.609570	1,446,120.30	107.579727	1,561,830.13	115,709.83	0.07
31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.0	01 Nov 2019		
		Local	49,262.400	100.138950	49,330.85	101.722439	50,110.91	780.06	0.00
Original Face:		Base	10,000,000.000	100.138950	49,330.85	101.722439	50,110.91	780.06	0.00

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31403DC72	FNMA POOL 745394 FN 11/20 FIXED VAR					4.5	01 Nov 2020		
		Local	35,715.100	101.377009	36,206.90	100.766599	35,988.89	-218.01	0.00
Original Face:		Base	3,640,000.000	101.377009	36,206.90	100.766599	35,988.89	-218.01	0.00
31403DE39	FNMA POOL 745454 FN 12/20 FIXED VAR					4.0	01 Dec 2020		
		Local	49,465.090	100.289760	49,608.42	102.417655	50,660.99	1,052.57	0.00
Original Face:		Base	4,300,000.000	100.289760	49,608.42	102.417655	50,660.99	1,052.57	0.00
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5					5.0	01 Feb 2035		
		Local	223,990.950	99.314454	222,455.39	106.685227	238,965.25	16,509.86	0.01
Original Face:		Base	5,000,000.000	99.314454	222,455.39	106.685227	238,965.25	16,509.86	0.01
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.5	01 Dec 2033		
		Local	238,105.270	100.659670	239,675.98	108.001290	257,156.76	17,480.78	0.01
Original Face:		Base	6,500,000.000	100.659670	239,675.98	108.001290	257,156.76	17,480.78	0.01
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.5	01 Feb 2034		
		Local	500,667.040	100.156405	501,450.11	108.463823	543,042.61	41,592.50	0.02
Original Face:		Base	8,000,000.000	100.156405	501,450.11	108.463823	543,042.61	41,592.50	0.02
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5					5.5	01 Aug 2034		
		Local	395,089.010	100.512968	397,115.69	107.722782	425,600.87	28,485.18	0.02
Original Face:		Base	5,457,127.000	100.512968	397,115.69	107.722782	425,600.87	28,485.18	0.02
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5					5.5	01 Nov 2034		
		Local	362,966.050	100.576059	365,056.95	107.139304	388,879.30	23,822.35	0.02
Original Face:		Base	5,000,000.000	100.576059	365,056.95	107.139304	388,879.30	23,822.35	0.02
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5					5.5	01 Dec 2034		
		Local	942,889.130	101.057334	952,858.62	108.288071	1,021,036.45	68,177.83	0.05
Original Face:		Base	10,547,657.000	101.057334	952,858.62	108.288071	1,021,036.45	68,177.83	0.05
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5					5.5	01 Sep 2034		
		Local	758,924.600	100.593288	763,427.21	108.780952	825,565.40	62,138.19	0.04
Original Face:		Base	17,500,000.000	100.593288	763,427.21	108.780952	825,565.40	62,138.19	0.04
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5					5.5	01 Feb 2036		
		Local	288,746.210	103.688246	299,395.88	107.777396	311,203.15	11,807.27	0.01
Original Face:		Base	9,397,749.000	103.688246	299,395.88	107.777396	311,203.15	11,807.27	0.01

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3140ECP29	FNMA POOL BA7640 FN 01/46 FIXED 4					4.0	01 Jan 2046		
		Local	11,285,560.490	105.791600	11,939,175.04	101.706859	11,478,189.09	-460,985.95	0.51
Original Face:		Base	15,243,777.000	105.791600	11,939,175.04	101.706859	11,478,189.09	-460,985.95	0.51
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3					3.0	01 Nov 2036		
		Local	4,167,224.380	100.688456	4,195,913.87	95.938584	3,997,976.06	-197,937.81	0.18
Original Face:		Base	4,744,826.000	100.688456	4,195,913.87	95.938584	3,997,976.06	-197,937.81	0.18
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3					3.0	01 Dec 2036		
		Local	3,804,044.810	100.717405	3,831,335.20	95.938537	3,649,544.94	-181,790.26	0.16
Original Face:		Base	4,166,154.000	100.717405	3,831,335.20	95.938537	3,649,544.94	-181,790.26	0.16
3140FVTZ9	FNMA POOL BE9567 FN 04/47 FIXED 3.5					3.5	01 Apr 2047		
		Local	9,084,018.900	102.712327	9,330,407.17	99.342930	9,024,330.54	-306,076.63	0.40
Original Face:		Base	10,000,000.000	102.712327	9,330,407.17	99.342930	9,024,330.54	-306,076.63	0.40
3140GPZH4	FNMA POOL BH1643 FN 05/47 FIXED 4.5					4.5	01 May 2047		
		Local	9,473,630.420	108.733765	10,301,035.06	104.476941	9,897,759.26	-403,275.80	0.44
Original Face:		Base	9,938,165.000	108.733765	10,301,035.06	104.476941	9,897,759.26	-403,275.80	0.44
3140GPZJ0	FNMA POOL BH1644 FN 04/47 FIXED 4.5					4.5	01 Apr 2047		
		Local	6,567,100.220	108.732816	7,140,593.00	104.476916	6,861,103.78	-279,489.22	0.30
Original Face:		Base	6,864,195.000	108.732816	7,140,593.00	104.476916	6,861,103.78	-279,489.22	0.30
3140HEZ39	FNMA POOL BK1661 FN 03/48 FIXED 5					5.0	01 Mar 2048		
		Local	3,060,944.810	107.461074	3,289,324.16	106.941286	3,273,413.74	-15,910.42	0.14
Original Face:		Base	3,075,747.000	107.461074	3,289,324.16	106.941286	3,273,413.74	-15,910.42	0.14
3140HEZ47	FNMA POOL BK1662 FN 03/48 FIXED 5					5.0	01 Mar 2048		
		Local	8,786,057.050	107.461074	9,441,591.25	107.075350	9,407,701.34	-33,889.91	0.42
Original Face:		Base	8,825,385.000	107.461074	9,441,591.25	107.075350	9,407,701.34	-33,889.91	0.42
3140HG2E6	FNMA POOL BK3472 FN 04/48 FIXED 4.5					4.5	01 Apr 2048		
		Local	11,625,888.950	105.722629	12,291,195.50	104.652561	12,166,790.53	-124,404.97	0.54
Original Face:		Base	11,668,342.000	105.722629	12,291,195.50	104.652561	12,166,790.53	-124,404.97	0.54
3140J74R3	FNMA POOL BM3531 FN 11/31 FIXED VAR					3.0	01 Nov 2031		
		Local	9,050,643.600	99.802546	9,032,772.71	99.200680	8,978,300.00	-54,472.71	0.40
Original Face:		Base	10,000,000.000	99.802546	9,032,772.71	99.200680	8,978,300.00	-54,472.71	0.40

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31410LUB6	FNMA POOL 890778 FN 10/31 FIXED VAR					2.5	01 Oct 2031		
		Local	4,743,248.640	100.815657	4,781,937.28	97.238324	4,612,255.48	-169,681.80	0.20
Original Face:		Base	6,000,000.000	100.815657	4,781,937.28	97.238324	4,612,255.48	-169,681.80	0.20
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5					5.5	01 Aug 2039		
		Local	1,296,112.000	105.528867	1,367,772.31	107.847320	1,397,822.06	30,049.75	0.06
Original Face:		Base	9,100,000.000	105.528867	1,367,772.31	107.847320	1,397,822.06	30,049.75	0.06
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4					4.0	01 Mar 2026		
		Local	1,100,660.420	101.459082	1,116,719.96	102.528271	1,128,488.10	11,768.14	0.05
Original Face:		Base	7,060,000.000	101.459082	1,116,719.96	102.528271	1,128,488.10	11,768.14	0.05
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4					4.0	01 Jul 2026		
		Local	1,019,596.620	103.336616	1,053,616.64	102.581316	1,045,915.63	-7,701.01	0.05
Original Face:		Base	6,000,000.000	103.336616	1,053,616.64	102.581316	1,045,915.63	-7,701.01	0.05
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4					4.0	01 Jan 2042		
		Local	1,865,614.850	104.490706	1,949,394.13	102.328001	1,909,046.38	-40,347.75	0.08
Original Face:		Base	5,000,000.000	104.490706	1,949,394.13	102.328001	1,909,046.38	-40,347.75	0.08
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3					3.0	01 Apr 2043		
		Local	4,131,449.140	103.778163	4,287,542.04	97.212595	4,016,288.92	-271,253.12	0.18
Original Face:		Base	7,000,000.000	103.778163	4,287,542.04	97.212595	4,016,288.92	-271,253.12	0.18
31417GWJ1	FNMA POOL AB9648 FN 06/28 FIXED 2.5					2.5	01 Jun 2028		
		Local	2,339,765.500	101.347183	2,371,286.42	97.518006	2,281,692.66	-89,593.76	0.10
Original Face:		Base	5,000,000.000	101.347183	2,371,286.42	97.518006	2,281,692.66	-89,593.76	0.10
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.0	01 Jan 2025		
		Local	499,184.560	101.359698	505,971.96	102.435379	511,341.60	5,369.64	0.02
Original Face:		Base	7,000,000.000	101.359698	505,971.96	102.435379	511,341.60	5,369.64	0.02
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4					4.0	01 Oct 2031		
		Local	1,498,493.000	106.447014	1,595,101.06	103.087714	1,544,762.18	-50,338.88	0.07
Original Face:		Base	6,100,000.000	106.447014	1,595,101.06	103.087714	1,544,762.18	-50,338.88	0.07
31417YFR3	FNMA POOL MA0175 FN 09/19 FIXED 4.5					4.5	01 Sep 2019		
		Local	237,902.770	100.954987	240,174.71	100.766599	239,726.53	-448.18	0.01
Original Face:		Base	16,114,886.000	100.954987	240,174.71	100.766599	239,726.53	-448.18	0.01

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31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3					3.0	01 Sep 2028		
		Local	4,934,557.740	102.186261	5,042,440.06	98.911813	4,880,860.52	-161,579.54	0.22
Original Face:		Base	9,500,000.000	102.186261	5,042,440.06	98.911813	4,880,860.52	-161,579.54	0.22
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5					3.5	01 Mar 2034		
		Local	2,287,090.100	103.150092	2,359,135.54	101.043643	2,310,959.16	-48,176.38	0.10
Original Face:		Base	5,000,000.000	103.150092	2,359,135.54	101.043643	2,310,959.16	-48,176.38	0.10
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4					4.0	01 Mar 2034		
		Local	3,526,627.730	104.455562	3,683,758.81	103.094091	3,635,744.80	-48,014.01	0.16
Original Face:		Base	7,899,440.000	104.455562	3,683,758.81	103.094091	3,635,744.80	-48,014.01	0.16
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5					4.5	01 Apr 2034		
		Local	3,929,569.440	106.769471	4,195,580.52	104.239606	4,096,167.70	-99,412.82	0.18
Original Face:		Base	8,000,000.000	106.769471	4,195,580.52	104.239606	4,096,167.70	-99,412.82	0.18
31418CCS1	FNMA POOL MA2780 FN 10/31 FIXED 3					3.0	01 Oct 2031		
		Local	4,647,888.900	102.638841	4,770,539.30	99.139516	4,607,894.56	-162,644.74	0.20
Original Face:		Base	6,000,000.000	102.638841	4,770,539.30	99.139516	4,607,894.56	-162,644.74	0.20
31418CJJ4	FNMA POOL MA2964 FN 04/32 FIXED 3					3.0	01 Apr 2032		
		Local	4,154,374.350	102.755981	4,268,868.12	99.139516	4,118,626.62	-150,241.50	0.18
Original Face:		Base	5,000,000.000	102.755981	4,268,868.12	99.139516	4,118,626.62	-150,241.50	0.18
31418CVV3	FNMA POOL MA3327 FN 03/33 FIXED 4					4.0	01 Mar 2033		
		Local	4,829,024.500	103.745986	5,009,919.07	102.663810	4,957,660.54	-52,258.53	0.22
Original Face:		Base	5,000,000.000	103.745986	5,009,919.07	102.663810	4,957,660.54	-52,258.53	0.22
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR					3.923	01 Feb 2037		
		Local	774,033.250	103.342253	799,903.40	105.294243	815,012.45	15,109.05	0.04
Original Face:		Base	5,000,000.000	103.342253	799,903.40	105.294243	815,012.45	15,109.05	0.04
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR					5.75	01 Sep 2032		
		Local	691,929.500	106.675890	738,121.95	104.759393	724,861.14	-13,260.81	0.03
Original Face:		Base	3,262,241.000	106.675890	738,121.95	104.759393	724,861.14	-13,260.81	0.03
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR					3.881	01 Jan 2037		
		Local	1,127,707.780	103.334703	1,165,313.49	104.992164	1,184,004.80	18,691.31	0.05
Original Face:		Base	6,271,091.000	103.334703	1,165,313.49	104.992164	1,184,004.80	18,691.31	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
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR					3.5	01 Dec 2025		
		Local	1,602,368.520	103.500504	1,658,459.49	100.937958	1,617,398.06	-41,061.43	0.07
Original Face:		Base	12,000,000.000	103.500504	1,658,459.49	100.937958	1,617,398.06	-41,061.43	0.07
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95					5.95	01 Feb 2038		
		Local	5,000,000.000	99.646874	4,982,343.72	123.128625	6,156,431.25	1,174,087.53	0.27
		Base		99.646874	4,982,343.72	123.128625	6,156,431.25	1,174,087.53	0.27
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	98.590810	5,619,676.17	-9,964.46	0.25
Original Face:		Base	5,700,000.000	98.765625	5,629,640.63	98.590810	5,619,676.17	-9,964.46	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	96.476030	6,174,465.92	-13,534.08	0.27
Original Face:		Base	6,400,000.000	96.687500	6,188,000.00	96.476030	6,174,465.92	-13,534.08	0.27
345397WY5	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/19 2.597					2.597	04 Nov 2019		
		Local	20,000,000.000	99.727949	19,945,589.82	99.175462	19,835,092.40	-110,497.42	0.88
		Base		99.727949	19,945,589.82	99.175462	19,835,092.40	-110,497.42	0.88
345397YF4	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/20 VAR					3.33863	09 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.854107	10,085,410.70	85,410.70	0.45
		Base		100.000000	10,000,000.00	100.854107	10,085,410.70	85,410.70	0.45
345397YY3	FORD MOTOR CREDIT CO LLC SR UNSECURED 04/21 VAR					3.14725	05 Apr 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.543000	5,027,150.00	27,150.00	0.22
		Base		100.000000	5,000,000.00	100.543000	5,027,150.00	27,150.00	0.22
35671DAU9	FREEPORT MCMORAN INC COMPANY GUAR 03/22 3.55					3.55	01 Mar 2022		
		Local	5,000,000.000	99.914020	4,995,700.99	96.875000	4,843,750.00	-151,950.99	0.21
		Base		99.914020	4,995,700.99	96.875000	4,843,750.00	-151,950.99	0.21
357081AE8	FREMF MORTGAGE TRUST FREMF 2015 K720 B 144A					3.39055	25 Jul 2022		
		Local	5,000,000.000	99.222033	4,961,101.63	97.602410	4,880,120.50	-80,981.13	0.22
Original Face:		Base	5,000,000.000	99.222033	4,961,101.63	97.602410	4,880,120.50	-80,981.13	0.22
36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6					6.0	20 Aug 2046		
		Local	4,241,975.920	111.517747	4,730,555.96	107.601197	4,564,416.87	-166,139.09	0.20
Original Face:		Base	8,707,929.000	111.517747	4,730,555.96	107.601197	4,564,416.87	-166,139.09	0.20

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3617BA6P3	GNMA II POOL BC7178 G2 09/47 FIXED 4					4.0	20 Sep 2047		
		Local	11,464,994.470	106.122630	12,166,953.68	103.553520	11,872,405.34	-294,548.34	0.53
Original Face:		Base	11,805,572.000	106.122630	12,166,953.68	103.553520	11,872,405.34	-294,548.34	0.53
3617G0P38	GNMA II POOL BE5842 G2 02/48 FIXED 3.5					3.5	20 Feb 2048		
		Local	9,915,665.000	100.000000	9,915,665.00	100.072519	9,922,855.74	7,190.74	0.44
Original Face:		Base	10,000,000.000	100.000000	9,915,665.00	100.072519	9,922,855.74	7,190.74	0.44
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5					5.5	20 Jun 2040		
		Local	2,385,099.120	109.935412	2,622,068.54	107.071181	2,553,753.80	-68,314.74	0.11
Original Face:		Base	6,000,000.000	109.935412	2,622,068.54	107.071181	2,553,753.80	-68,314.74	0.11
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4					4.0	20 Jan 2046		
		Local	4,748,610.440	106.130283	5,039,713.72	103.818748	4,929,947.91	-109,765.81	0.22
Original Face:		Base	5,682,660.000	106.130283	5,039,713.72	103.818748	4,929,947.91	-109,765.81	0.22
36197D2A5	GNMA II POOL AZ1669 G2 03/47 FIXED 4.5					4.5	20 Mar 2047		
		Local	4,457,073.480	106.348399	4,740,026.28	104.554118	4,660,053.87	-79,972.41	0.21
Original Face:		Base	5,271,946.000	106.348399	4,740,026.28	104.554118	4,660,053.87	-79,972.41	0.21
36197J4J1	GNMA II POOL AZ6225 G2 03/47 FIXED 4					4.0	20 Mar 2047		
		Local	8,538,344.550	106.117613	9,060,687.44	102.908798	8,786,707.75	-273,979.69	0.39
Original Face:		Base	8,934,236.000	106.117613	9,060,687.44	102.908798	8,786,707.75	-273,979.69	0.39
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5					5.5	15 Oct 2033		
		Local	261,992.290	101.023561	264,673.94	108.582490	284,477.75	19,803.81	0.01
Original Face:		Base	7,000,000.000	101.023561	264,673.94	108.582490	284,477.75	19,803.81	0.01
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4					4.0	20 Aug 2026		
		Local	3,441,058.590	105.135510	3,617,774.50	102.764429	3,536,184.21	-81,590.29	0.16
Original Face:		Base	22,821,698.000	105.135510	3,617,774.50	102.764429	3,536,184.21	-81,590.29	0.16
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5					3.5	20 Nov 2041		
		Local	753,065.900	102.903783	774,933.30	99.062218	746,003.78	-28,929.52	0.03
Original Face:		Base	5,000,000.000	102.903783	774,933.30	99.062218	746,003.78	-28,929.52	0.03
36206YCN9	GNMA POOL 424977 GN 10/18 FIXED 4					4.0	15 Oct 2018		
		Local	6,208.200	99.992590	6,207.74	99.992590	6,207.74	0.00	0.00
Original Face:		Base	7,500,000.000	99.992590	6,207.74	99.992590	6,207.74	0.00	0.00

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3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.5	20 Jun 2028		
		Local	5,767,141.290	101.333383	5,844,039.40	96.190741	5,547,455.94	-296,583.46	0.25
Original Face:		Base	13,640,889.000	101.333383	5,844,039.40	96.190741	5,547,455.94	-296,583.46	0.25
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5					5.0	20 Sep 2041		
		Local	1,882,284.400	108.819714	2,048,296.50	104.986078	1,976,136.57	-72,159.93	0.09
Original Face:		Base	5,000,000.000	108.819714	2,048,296.50	104.986078	1,976,136.57	-72,159.93	0.09
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4					4.0	15 Jul 2045		
		Local	5,666,837.700	106.782171	6,051,172.35	102.342103	5,799,560.88	-251,611.47	0.26
Original Face:		Base	10,000,000.000	106.782171	6,051,172.35	102.342103	5,799,560.88	-251,611.47	0.26
36249KAA8	GS MORTGAGE SECURITIES TRUST GSMS 2010 C1 A1 144A					3.679	10 Aug 2043		
		Local	1,354,968.880	104.219411	1,412,140.58	100.388210	1,360,229.00	-51,911.58	0.06
Original Face:		Base	14,082,000.000	104.219411	1,412,140.58	100.388210	1,360,229.00	-51,911.58	0.06
36290X3X6	GNMA POOL 621014 GN 09/18 FIXED 4					4.0	15 Sep 2018		
		Local	5,981.750	99.997325	5,981.59	99.997325	5,981.59	0.00	0.00
Original Face:		Base	5,000,000.000	99.997325	5,981.59	99.997325	5,981.59	0.00	0.00
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5					5.5	15 Mar 2034		
		Local	236,480.320	100.962414	238,756.24	108.530285	256,652.77	17,896.53	0.01
Original Face:		Base	7,322,535.000	100.962414	238,756.24	108.530285	256,652.77	17,896.53	0.01
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5					5.0	15 Jul 2039		
		Local	1,365,617.880	105.641468	1,442,658.78	106.415129	1,453,224.03	10,565.25	0.06
Original Face:		Base	8,800,000.000	105.641468	1,442,658.78	106.415129	1,453,224.03	10,565.25	0.06
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	101.319200	10,131,920.00	131,920.00	0.45
		Base		100.000000	10,000,000.00	101.319200	10,131,920.00	131,920.00	0.45
37045XCH7	GENERAL MOTORS FINL CO COMPANY GUAR 04/21 VAR					3.18863	09 Apr 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.617325	10,061,732.50	61,732.50	0.45
		Base		100.000000	10,000,000.00	100.617325	10,061,732.50	61,732.50	0.45
38014BAC3	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2018 1 A2B					2.28625	20 Apr 2020		
		Local	8,000,000.000	100.000000	8,000,000.00	99.999990	7,999,999.20	-0.80	0.35
Original Face:		Base	8,000,000.000	100.000000	8,000,000.00	99.999990	7,999,999.20	-0.80	0.35

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38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA					3.5	16 Apr 2042		
		Local	963,977.390	106.949883	1,030,972.69	99.475430	958,920.65	-72,052.04	0.04
Original Face:		Base	2,500,000.000	106.949883	1,030,972.69	99.475430	958,920.65	-72,052.04	0.04
38375CWQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 JP					3.0	20 Jul 2039		
		Local	2,698,745.700	102.619153	2,769,429.99	99.536630	2,686,240.52	-83,189.47	0.12
Original Face:		Base	10,000,000.000	102.619153	2,769,429.99	99.536630	2,686,240.52	-83,189.47	0.12
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM					3.5	20 Apr 2042		
		Local	3,898,750.000	106.728428	4,161,074.57	97.417710	3,798,072.97	-363,001.60	0.17
Original Face:		Base	8,000,000.000	106.728428	4,161,074.57	97.417710	3,798,072.97	-363,001.60	0.17
38375UE97	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H16 FD					2.20468	20 Aug 2067		
		Local	4,552,029.960	100.000000	4,552,029.96	99.868780	4,546,056.79	-5,973.17	0.20
Original Face:		Base	10,000,000.000	100.000000	4,552,029.96	99.868780	4,546,056.79	-5,973.17	0.20
38375UYY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA					3.24669	20 Apr 2067		
		Local	9,749,520.690	103.708275	10,111,059.72	102.855750	10,027,942.63	-83,117.09	0.44
Original Face:		Base	10,000,000.000	103.708275	10,111,059.72	102.855750	10,027,942.63	-83,117.09	0.44
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E					3.0	16 Oct 2039		
		Local	644,909.440	103.846537	669,716.12	98.892650	637,768.04	-31,948.08	0.03
Original Face:		Base	10,000,000.000	103.846537	669,716.12	98.892650	637,768.04	-31,948.08	0.03
38376CRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 77 KC					4.5	20 May 2038		
		Local	72,355.410	103.281234	74,729.56	100.185510	72,489.64	-2,239.92	0.00
Original Face:		Base	7,440,000.000	103.281234	74,729.56	100.185510	72,489.64	-2,239.92	0.00
38376FNL2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 66 UG					4.5	20 Jul 2038		
		Local	135,247.910	103.124640	139,473.92	101.044790	136,660.97	-2,812.95	0.01
Original Face:		Base	4,500,000.000	103.124640	139,473.92	101.044790	136,660.97	-2,812.95	0.01
38376GW30	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 86 B					3.0	16 Feb 2041		
		Local	1,825,245.840	102.515778	1,871,164.98	99.876890	1,822,998.78	-48,166.20	0.08
Original Face:		Base	6,500,000.000	102.515778	1,871,164.98	99.876890	1,822,998.78	-48,166.20	0.08
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE					2.20468	20 Jun 2063		
		Local	6,070,292.110	100.000000	6,070,292.11	99.788720	6,057,466.80	-12,825.31	0.27
Original Face:		Base	9,934,605.000	100.000000	6,070,292.11	99.788720	6,057,466.80	-12,825.31	0.27

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38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG					2.25594	20 Dec 2066		
		Local	9,861,020.920	101.086899	9,968,200.29	101.033280	9,962,912.88	-5,287.41	0.44
Original Face:		Base	10,000,000.000	101.086899	9,968,200.29	101.033280	9,962,912.88	-5,287.41	0.44
38376TCB6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 12 MD					4.5	20 Jul 2037		
		Local	26,643.780	104.602988	27,870.19	99.922480	26,623.13	-1,247.06	0.00
Original Face:		Base	7,600,000.000	104.602988	27,870.19	99.922480	26,623.13	-1,247.06	0.00
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA					5.71777	20 Aug 2034		
		Local	1,110,018.600	107.965884	1,198,441.39	107.738350	1,195,915.72	-2,525.67	0.05
Original Face:		Base	5,000,000.000	107.965884	1,198,441.39	107.738350	1,195,915.72	-2,525.67	0.05
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW					6.05113	20 Apr 2037		
		Local	2,317,691.310	109.065892	2,527,810.71	107.531570	2,492,249.85	-35,560.86	0.11
Original Face:		Base	10,000,000.000	109.065892	2,527,810.71	107.531570	2,492,249.85	-35,560.86	0.11
38378BDT3	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 22 B					2.68692	16 Aug 2041		
		Local	3,250,000.000	103.369903	3,359,521.85	98.910480	3,214,590.60	-144,931.25	0.14
Original Face:		Base	3,250,000.000	103.369903	3,359,521.85	98.910480	3,214,590.60	-144,931.25	0.14
38378BUA5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 67 B					2.67631	16 Oct 2047		
		Local	5,000,000.000	104.153516	5,207,675.81	98.532400	4,926,620.00	-281,055.81	0.22
Original Face:		Base	5,000,000.000	104.153516	5,207,675.81	98.532400	4,926,620.00	-281,055.81	0.22
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK					3.0	16 Jan 2027		
		Local	1,143,692.520	102.870001	1,176,516.51	99.475850	1,137,697.86	-38,818.65	0.05
Original Face:		Base	6,500,000.000	102.870001	1,176,516.51	99.475850	1,137,697.86	-38,818.65	0.05
38378KX79	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 139 AG					3.0	16 Oct 2051		
		Local	2,000,000.000	99.672586	1,993,451.72	93.180200	1,863,604.00	-129,847.72	0.08
Original Face:		Base	2,000,000.000	99.672586	1,993,451.72	93.180200	1,863,604.00	-129,847.72	0.08
38378N5M1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 73 AG					3.2	16 Apr 2043		
		Local	5,000,000.000	103.583661	5,179,183.06	99.045150	4,952,257.50	-226,925.56	0.22
Original Face:		Base	5,000,000.000	103.583661	5,179,183.06	99.045150	4,952,257.50	-226,925.56	0.22
38378NY56	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 64 AC					2.25	16 Dec 2047		
		Local	1,714,613.200	100.262780	1,719,118.86	98.242930	1,684,486.25	-34,632.61	0.07
Original Face:		Base	3,000,000.000	100.262780	1,719,118.86	98.242930	1,684,486.25	-34,632.61	0.07

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38378UZR1	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 144 DA					3.0	20 Sep 2041		
		Local	5,273,239.200	100.306373	5,289,394.98	98.308650	5,184,050.27	-105,344.71	0.23
Original Face:		Base	12,000,000.000	100.306373	5,289,394.98	98.308650	5,184,050.27	-105,344.71	0.23
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE					3.5	20 Sep 2043		
		Local	5,429,000.000	96.237998	5,224,760.92	97.811390	5,310,180.36	85,419.44	0.23
Original Face:		Base	5,429,000.000	96.237998	5,224,760.92	97.811390	5,310,180.36	85,419.44	0.23
38378XA50	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 172 AE					2.05	16 Jan 2041		
		Local	1,894,791.110	99.878811	1,892,494.84	98.526630	1,866,873.83	-25,621.01	0.08
Original Face:		Base	5,000,000.000	99.878811	1,892,494.84	98.526630	1,866,873.83	-25,621.01	0.08
38379GMY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 142 UQ					3.0	20 Nov 2043		
		Local	1,068,279.300	102.668615	1,096,787.56	99.672300	1,064,778.55	-32,009.01	0.05
Original Face:		Base	5,000,000.000	102.668615	1,096,787.56	99.672300	1,064,778.55	-32,009.01	0.05
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV					2.95	16 Oct 2029		
		Local	2,409,933.360	102.885625	2,479,475.01	97.630650	2,352,833.60	-126,641.41	0.10
Original Face:		Base	3,000,000.000	102.885625	2,479,475.01	97.630650	2,352,833.60	-126,641.41	0.10
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.2	16 Aug 2055		
		Local	7,156,504.740	99.884217	7,148,218.73	96.947430	6,938,047.42	-210,171.31	0.31
Original Face:		Base	10,000,000.000	99.884217	7,148,218.73	96.947430	6,938,047.42	-210,171.31	0.31
38380BC45	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 156 VA					3.0	20 Dec 2030		
		Local	5,304,415.210	102.203390	5,421,292.16	97.696510	5,182,228.54	-239,063.62	0.23
Original Face:		Base	5,879,850.000	102.203390	5,421,292.16	97.696510	5,182,228.54	-239,063.62	0.23
38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB					6.08741	20 Nov 2042		
		Local	3,609,439.120	114.812106	4,144,073.07	110.031650	3,971,525.42	-172,547.65	0.18
Original Face:		Base	5,010,613.000	114.812106	4,144,073.07	110.031650	3,971,525.42	-172,547.65	0.18
38380CJU8	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 13 KA					3.0	20 Jul 2045		
		Local	5,434,168.180	99.538696	5,409,100.16	98.260290	5,339,629.41	-69,470.75	0.24
Original Face:		Base	6,000,000.000	99.538696	5,409,100.16	98.260290	5,339,629.41	-69,470.75	0.24
38380CRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 5 MA					3.0	20 Mar 2045		
		Local	12,214,200.320	102.300894	12,495,236.12	98.033740	11,974,037.38	-521,198.74	0.53
Original Face:		Base	13,484,830.000	102.300894	12,495,236.12	98.033740	11,974,037.38	-521,198.74	0.53

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38380HX31	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 165 MC					2.5	20 Nov 2042		
		Local	4,748,785.510	100.486624	4,771,894.26	98.062150	4,656,761.17	-115,133.09	0.21
Original Face:		Base	5,000,000.000	100.486624	4,771,894.26	98.062150	4,656,761.17	-115,133.09	0.21
38380KBF1	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 174 MP					3.0	20 Apr 2043		
		Local	9,518,893.400	101.430099	9,655,022.96	98.718380	9,396,897.36	-258,125.60	0.42
Original Face:		Base	10,000,000.000	101.430099	9,655,022.96	98.718380	9,396,897.36	-258,125.60	0.42
38380UP98	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 12 T					3.0	20 Nov 2044		
		Local	9,194,875.770	100.467703	9,237,880.48	98.099610	9,020,137.27	-217,743.21	0.40
Original Face:		Base	10,000,000.000	100.467703	9,237,880.48	98.099610	9,020,137.27	-217,743.21	0.40
38380VJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 27 BD					2.5	20 Jul 2044		
		Local	9,751,796.540	97.947389	9,551,630.09	97.267160	9,485,295.54	-66,334.55	0.42
Original Face:		Base	10,000,000.000	97.947389	9,551,630.09	97.267160	9,485,295.54	-66,334.55	0.42
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	100.113570	10,011,357.00	11,357.00	0.44
		Base		100.000000	10,000,000.00	100.113570	10,011,357.00	11,357.00	0.44
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2					3.2	21 Aug 2025		
		Local	5,000,000.000	99.785590	4,989,279.49	96.826609	4,841,330.45	-147,949.04	0.21
		Base		99.785590	4,989,279.49	96.826609	4,841,330.45	-147,949.04	0.21
459200AS0	IBM CORP SR UNSECURED 01/28 6.5					6.5	15 Jan 2028		
		Local	10,000,000.000	119.955263	11,995,526.29	121.400968	12,140,096.80	144,570.51	0.54
		Base		119.955263	11,995,526.29	121.400968	12,140,096.80	144,570.51	0.54
46590JAW7	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C32 A5					3.5982	15 Nov 2048		
		Local	5,740,000.000	103.331156	5,931,208.37	99.423600	5,706,914.64	-224,293.73	0.25
Original Face:		Base	5,740,000.000	103.331156	5,931,208.37	99.423600	5,706,914.64	-224,293.73	0.25
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4					6.4	15 May 2038		
		Local	5,000,000.000	99.238370	4,961,918.49	124.497568	6,224,878.40	1,262,959.91	0.28
		Base		99.238370	4,961,918.49	124.497568	6,224,878.40	1,262,959.91	0.28
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.7	18 May 2023		
		Local	10,000,000.000	99.819824	9,981,982.36	96.206726	9,620,672.60	-361,309.76	0.43
		Base		99.819824	9,981,982.36	96.206726	9,620,672.60	-361,309.76	0.43

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46635TCG5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C3 A4 144A					4.7171	15 Feb 2046		
		Local	9,988,305.760	109.214067	10,908,634.96	102.902130	10,278,179.38	-630,455.58	0.45
	Original Face:	Base	10,000,000.000	109.214067	10,908,634.96	102.902130	10,278,179.38	-630,455.58	0.45
46636DAE6	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C4 A3 144A					4.1063	15 Jul 2046		
		Local	404,270.300	107.513441	434,644.91	99.883540	403,799.49	-30,845.42	0.02
	Original Face:	Base	5,775,000.000	107.513441	434,644.91	99.883540	403,799.49	-30,845.42	0.02
46637WAC7	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 CBX A3					3.1388	15 Jun 2045		
		Local	1,514,028.400	102.634190	1,553,910.78	99.987770	1,513,843.23	-40,067.55	0.07
	Original Face:	Base	10,000,000.000	102.634190	1,553,910.78	99.987770	1,513,843.23	-40,067.55	0.07
46638UAD8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 C8 ASB					2.3791	15 Oct 2045		
		Local	8,659,500.840	100.282151	8,683,933.71	98.567780	8,535,477.74	-148,455.97	0.38
	Original Face:	Base	10,000,000.000	100.282151	8,683,933.71	98.567780	8,535,477.74	-148,455.97	0.38
46639YAP2	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 LC11 A4					2.6942	15 Apr 2046		
		Local	2,748,567.400	100.721184	2,768,389.63	97.328020	2,675,126.23	-93,263.40	0.12
	Original Face:	Base	4,840,000.000	100.721184	2,768,389.63	97.328020	2,675,126.23	-93,263.40	0.12
46643TBJ0	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C26 A4					3.4943	15 Jan 2048		
		Local	9,680,152.000	103.291861	9,998,809.19	99.370130	9,619,179.63	-379,629.56	0.43
	Original Face:	Base	9,680,152.000	103.291861	9,998,809.19	99.370130	9,619,179.63	-379,629.56	0.43
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95					4.95	15 May 2033		
		Local	5,000,000.000	98.198922	4,909,946.08	114.311438	5,715,571.90	805,625.82	0.25
		Base		98.198922	4,909,946.08	114.311438	5,715,571.90	805,625.82	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	99.326848	4,966,342.40	-33,657.60	0.22
		Base		100.000000	5,000,000.00	99.326848	4,966,342.40	-33,657.60	0.22
487836BP2	KELLOGG CO SR UNSECURED 04/26 3.25					3.25	01 Apr 2026		
		Local	5,000,000.000	99.920805	4,996,040.24	94.184850	4,709,242.50	-286,797.74	0.21
		Base		99.920805	4,996,040.24	94.184850	4,709,242.50	-286,797.74	0.21
50077LAQ9	KRAFT HEINZ FOODS CO COMPANY GUAR 08/22 VAR					3.1725	10 Aug 2022		
		Local	15,000,000.000	100.000000	15,000,000.00	100.289663	15,043,449.45	43,449.45	0.67
		Base		100.000000	15,000,000.00	100.289663	15,043,449.45	43,449.45	0.67

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55616XAF4	MACYS RETAIL HLDGS INC COMPANY GUAR 01/22 3.875					3.875	15 Jan 2022		
		Local	2,000,000.000	99.733688	1,994,673.76	99.426543	1,988,530.86	-6,142.90	0.09
		Base		99.733688	1,994,673.76	99.426543	1,988,530.86	-6,142.90	0.09
577081BA9	MATTEL INC SR UNSECURED 08/21 2.35					2.35	15 Aug 2021		
		Local	3,000,000.000	99.925010	2,997,750.29	90.750000	2,722,500.00	-275,250.29	0.12
		Base		99.925010	2,997,750.29	90.750000	2,722,500.00	-275,250.29	0.12
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3					6.3	01 Mar 2038		
		Local	5,000,000.000	99.694610	4,984,730.48	122.186768	6,109,338.40	1,124,607.92	0.27
		Base		99.694610	4,984,730.48	122.186768	6,109,338.40	1,124,607.92	0.27
594918AV6	MICROSOFT CORP SR UNSECURED 12/18 1.625					1.625	06 Dec 2018		
		Local	5,000,000.000	99.959935	4,997,996.73	99.812000	4,990,600.00	-7,396.73	0.22
		Base		99.959935	4,997,996.73	99.812000	4,990,600.00	-7,396.73	0.22
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375					6.375	15 Feb 2028		
		Local	10,000,000.000	121.108839	12,110,883.93	118.714554	11,871,455.40	-239,428.53	0.53
		Base		121.108839	12,110,883.93	118.714554	11,871,455.40	-239,428.53	0.53
61747YCM5	MORGAN STANLEY SR UNSECURED 01/20 5.5					5.5	26 Jan 2020		
		Local	3,100,000.000	103.315708	3,202,786.95	103.322729	3,203,004.60	217.65	0.14
		Base		103.315708	3,202,786.95	103.322729	3,203,004.60	217.65	0.14
626717AD4	MURPHY OIL CORP SR UNSECURED 06/22 4					4.0	01 Jun 2022		
		Local	5,000,000.000	99.921616	4,996,080.81	97.750000	4,887,500.00	-108,580.81	0.22
		Base		99.921616	4,996,080.81	97.750000	4,887,500.00	-108,580.81	0.22
637432NN1	NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05					3.05	25 Apr 2027		
		Local	10,000,000.000	99.817583	9,981,758.32	94.649475	9,464,947.50	-516,810.82	0.42
		Base		99.817583	9,981,758.32	94.649475	9,464,947.50	-516,810.82	0.42
651639AN6	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5					3.5	15 Mar 2022		
		Local	8,000,000.000	99.737525	7,979,002.03	99.474639	7,957,971.12	-21,030.91	0.35
		Base		99.737525	7,979,002.03	99.474639	7,957,971.12	-21,030.91	0.35
65478HAA6	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 C A1					1.5	17 Dec 2018		
		Local	25,937.200	100.000000	25,937.20	100.000170	25,937.24	0.04	0.00
Original Face:		Base	10,000,000.000	100.000000	25,937.20	100.000170	25,937.24	0.04	0.00

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655844BT4	NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15					3.15	01 Jun 2027		
		Local	5,000,000.000	99.862341	4,993,117.03	95.047848	4,752,392.40	-240,724.63	0.21
		Base		99.862341	4,993,117.03	95.047848	4,752,392.40	-240,724.63	0.21
69353RFC7	PNC BANK NA SR UNSECURED 05/20 2					2.0	19 May 2020		
		Local	8,000,000.000	99.926779	7,994,142.35	97.992061	7,839,364.88	-154,777.47	0.35
		Base		99.926779	7,994,142.35	97.992061	7,839,364.88	-154,777.47	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	100.363480	20,072,696.00	72,696.00	0.89
		Base		100.000000	20,000,000.00	100.363480	20,072,696.00	72,696.00	0.89
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6					3.6	01 Mar 2024		
		Local	5,000,000.000	99.904402	4,995,220.12	100.838629	5,041,931.45	46,711.33	0.22
		Base		99.904402	4,995,220.12	100.838629	5,041,931.45	46,711.33	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	100.640137	20,128,027.40	128,027.40	0.89
		Base		100.000000	20,000,000.00	100.640137	20,128,027.40	128,027.40	0.89
717081DZ3	PFIZER INC SR UNSECURED 12/21 2.2					2.2	15 Dec 2021		
		Local	5,000,000.000	99.939399	4,996,969.94	97.538373	4,876,918.65	-120,051.29	0.22
		Base		99.939399	4,996,969.94	97.538373	4,876,918.65	-120,051.29	0.22
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75					6.75	15 Dec 2027		
		Local	3,000,000.000	119.808572	3,594,257.17	121.168976	3,635,069.28	40,812.11	0.16
		Base		119.808572	3,594,257.17	121.168976	3,635,069.28	40,812.11	0.16
718172AH2	PHILIP MORRIS INTL INC SR UNSECURED 03/20 4.5					4.5	26 Mar 2020		
		Local	5,000,000.000	99.788402	4,989,420.08	102.449189	5,122,459.45	133,039.37	0.23
		Base		99.788402	4,989,420.08	102.449189	5,122,459.45	133,039.37	0.23
737679DD9	POTOMAC ELECTRIC POWER 1ST MORTGAGE 04/22 3.05					3.05	01 Apr 2022		
		Local	3,000,000.000	99.893788	2,996,813.65	98.304776	2,949,143.28	-47,670.37	0.13
		Base		99.893788	2,996,813.65	98.304776	2,949,143.28	-47,670.37	0.13
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625					5.625	01 Oct 2038		
		Local	9,800,000.000	99.948690	9,794,971.59	125.473974	12,296,449.45	2,501,477.86	0.54
		Base		99.948690	9,794,971.59	125.473974	12,296,449.45	2,501,477.86	0.54

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742651DV1	PRIVATE EXPORT FUNDING US GOVT GUAR 09/20 2.3					2.3	15 Sep 2020		
		Local	10,000,000.000	100.539533	10,053,953.29	98.923300	9,892,330.00	-161,623.29	0.44
		Base		100.539533	10,053,953.29	98.923300	9,892,330.00	-161,623.29	0.44
7591EPAK6	REGIONS FINANCIAL CORP SR UNSECURED 02/21 3.2					3.2	08 Feb 2021		
		Local	3,000,000.000	100.664714	3,019,941.43	99.446441	2,983,393.23	-36,548.20	0.13
		Base		100.664714	3,019,941.43	99.446441	2,983,393.23	-36,548.20	0.13
771196BE1	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35					3.35	30 Sep 2024		
		Local	5,000,000.000	100.601402	5,030,070.08	99.296673	4,964,833.65	-65,236.43	0.22
		Base		100.601402	5,030,070.08	99.296673	4,964,833.65	-65,236.43	0.22
779382AP5	ROWAN COMPANIES INC COMPANY GUAR 06/22 4.875					4.875	01 Jun 2022		
		Local	4,000,000.000	99.756030	3,990,241.19	93.625000	3,745,000.00	-245,241.19	0.17
		Base		99.756030	3,990,241.19	93.625000	3,745,000.00	-245,241.19	0.17
808513AU9	CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2					3.2	25 Jan 2028		
		Local	10,000,000.000	99.857138	9,985,713.82	94.978615	9,497,861.50	-487,852.32	0.42
		Base		99.857138	9,985,713.82	94.978615	9,497,861.50	-487,852.32	0.42
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	100.704467	10,070,446.70	70,446.70	0.45
		Base		100.000000	10,000,000.00	100.704467	10,070,446.70	70,446.70	0.45
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95					2.95	01 Jul 2023		
		Local	5,000,000.000	99.941812	4,997,090.60	96.924290	4,846,214.50	-150,876.10	0.21
		Base		99.941812	4,997,090.60	96.924290	4,846,214.50	-150,876.10	0.21
844895AV4	SOUTHWEST GAS CORP SR UNSECURED 04/22 3.875					3.875	01 Apr 2022		
		Local	4,000,000.000	99.988118	3,999,524.70	100.578677	4,023,147.08	23,622.38	0.18
		Base		99.988118	3,999,524.70	100.578677	4,023,147.08	23,622.38	0.18
855244AG4	STARBUCKS CORP SR UNSECURED 06/22 2.7					2.7	15 Jun 2022		
		Local	5,000,000.000	99.989721	4,999,486.06	97.284580	4,864,229.00	-135,257.06	0.22
		Base		99.989721	4,999,486.06	97.284580	4,864,229.00	-135,257.06	0.22
857477AL7	STATE STREET CORP SUBORDINATED 05/23 3.1					3.1	15 May 2023		
		Local	5,000,000.000	99.922587	4,996,129.35	98.100706	4,905,035.30	-91,094.05	0.22
		Base		99.922587	4,996,129.35	98.100706	4,905,035.30	-91,094.05	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
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35					6.35	01 Nov 2032		
		Local	5,000,000.000	108.356940	5,417,847.01	122.803353	6,140,167.65	722,320.64	0.27
		Base		108.356940	5,417,847.01	122.803353	6,140,167.65	722,320.64	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	99.872134	4,993,606.69	100.121922	5,006,096.10	12,489.41	0.22
		Base		99.872134	4,993,606.69	100.121922	5,006,096.10	12,489.41	0.22
902494AT0	TYSON FOODS INC COMPANY GUAR 06/22 4.5					4.5	15 Jun 2022		
		Local	3,000,000.000	99.799238	2,993,977.13	103.145357	3,094,360.71	100,383.58	0.14
		Base		99.799238	2,993,977.13	103.145357	3,094,360.71	100,383.58	0.14
902494BF9	TYSON FOODS INC SR UNSECURED 08/21 2.25					2.25	23 Aug 2021		
		Local	5,000,000.000	99.850431	4,992,521.57	96.364909	4,818,245.45	-174,276.12	0.21
		Base		99.850431	4,992,521.57	96.364909	4,818,245.45	-174,276.12	0.21
90327QCY3	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2					2.0	01 Jun 2021		
		Local	15,000,000.000	99.938420	14,990,762.96	96.471865	14,470,779.75	-519,983.21	0.64
		Base		99.938420	14,990,762.96	96.471865	14,470,779.75	-519,983.21	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	100.084211	7,005,894.77	5,894.77	0.31
		Base		100.000000	7,000,000.00	100.084211	7,005,894.77	5,894.77	0.31
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2					6.2	15 Jan 2038		
		Local	5,000,000.000	99.667272	4,983,363.61	125.192176	6,259,608.80	1,276,245.19	0.28
		Base		99.667272	4,983,363.61	125.192176	6,259,608.80	1,276,245.19	0.28
911759LH9	HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/19 2.05					2.05	01 Aug 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	99.408800	4,970,440.00	-29,560.00	0.22
		Base		100.000000	5,000,000.00	99.408800	4,970,440.00	-29,560.00	0.22
912810ED6	US TREASURY N/B 08/19 8.125					8.125	15 Aug 2019		
		Local	7,500,000.000	104.112017	7,808,401.30	105.730469	7,929,785.18	121,383.88	0.35
		Base		104.112017	7,808,401.30	105.730469	7,929,785.18	121,383.88	0.35

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912810EM6	US TREASURY N/B 08/22 7.25					7.25	15 Aug 2022		
		5,000,000.000	Local	114.161327	5,708,066.37	116.835938	5,841,796.90	133,730.53	0.26
			Base	114.161327	5,708,066.37	116.835938	5,841,796.90	133,730.53	0.26
912810EN4	US TREASURY N/B 11/22 7.625					7.625	15 Nov 2022		
		5,000,000.000	Local	116.040282	5,802,014.10	119.246094	5,962,304.70	160,290.60	0.26
			Base	116.040282	5,802,014.10	119.246094	5,962,304.70	160,290.60	0.26
912810EP9	US TREASURY N/B 02/23 7.125					7.125	15 Feb 2023		
		5,000,000.000	Local	108.805914	5,440,295.70	118.140625	5,907,031.25	466,735.55	0.26
			Base	108.805914	5,440,295.70	118.140625	5,907,031.25	466,735.55	0.26
912810ES3	US TREASURY N/B 11/24 7.5					7.5	15 Nov 2024		
		5,000,000.000	Local	130.885699	6,544,284.95	126.386719	6,319,335.95	-224,949.00	0.28
			Base	130.885699	6,544,284.95	126.386719	6,319,335.95	-224,949.00	0.28
912810EV6	US TREASURY N/B 08/25 6.875					6.875	15 Aug 2025		
		12,500,000.000	Local	125.340866	15,667,608.24	125.113281	15,639,160.13	-28,448.11	0.69
			Base	125.340866	15,667,608.24	125.113281	15,639,160.13	-28,448.11	0.69
912810EW4	US TREASURY N/B 02/26 6					6.0	15 Feb 2026		
		12,500,000.000	Local	117.907268	14,738,408.56	120.781250	15,097,656.25	359,247.69	0.67
			Base	117.907268	14,738,408.56	120.781250	15,097,656.25	359,247.69	0.67
912810EX2	US TREASURY N/B 08/26 6.75					6.75	15 Aug 2026		
		20,000,000.000	Local	131.401671	26,280,334.11	127.347656	25,469,531.20	-810,802.91	1.13
			Base	131.401671	26,280,334.11	127.347656	25,469,531.20	-810,802.91	1.13
912810EY0	US TREASURY N/B 11/26 6.5					6.5	15 Nov 2026		
		12,500,000.000	Local	134.214896	16,776,862.05	126.183594	15,772,949.25	-1,003,912.80	0.70
			Base	134.214896	16,776,862.05	126.183594	15,772,949.25	-1,003,912.80	0.70
912810FA1	US TREASURY N/B 08/27 6.375					6.375	15 Aug 2027		
		15,000,000.000	Local	121.562917	18,234,437.56	127.109375	19,066,406.25	831,968.69	0.84
			Base	121.562917	18,234,437.56	127.109375	19,066,406.25	831,968.69	0.84
912810FB9	US TREASURY N/B 11/27 6.125					6.125	15 Nov 2027		
		15,000,000.000	Local	134.821725	20,223,258.74	125.562500	18,834,375.00	-1,388,883.74	0.83
			Base	134.821725	20,223,258.74	125.562500	18,834,375.00	-1,388,883.74	0.83

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912810FE3	US TREASURY N/B 08/28 5.5					5.5	15 Aug 2028		
		27,500,000.000	Local	127.753130	35,132,110.86	121.851562	33,509,179.55	-1,622,931.31	1.48
			Base	127.753130	35,132,110.86	121.851562	33,509,179.55	-1,622,931.31	1.48
912810FF0	US TREASURY N/B 11/28 5.25					5.25	15 Nov 2028		
		17,500,000.000	Local	126.863801	22,201,165.20	120.070312	21,012,304.60	-1,188,860.60	0.93
			Base	126.863801	22,201,165.20	120.070312	21,012,304.60	-1,188,860.60	0.93
912810FG8	US TREASURY N/B 02/29 5.25					5.25	15 Feb 2029		
		20,000,000.000	Local	125.077441	25,015,488.21	120.511719	24,102,343.80	-913,144.41	1.07
			Base	125.077441	25,015,488.21	120.511719	24,102,343.80	-913,144.41	1.07
912810FJ2	US TREASURY N/B 08/29 6.125					6.125	15 Aug 2029		
		20,000,000.000	Local	135.898890	27,179,777.95	129.449219	25,889,843.80	-1,289,934.15	1.15
			Base	135.898890	27,179,777.95	129.449219	25,889,843.80	-1,289,934.15	1.15
912810FM5	US TREASURY N/B 05/30 6.25					6.25	15 May 2030		
		17,500,000.000	Local	143.790902	25,163,407.93	132.296875	23,151,953.13	-2,011,454.80	1.02
			Base	143.790902	25,163,407.93	132.296875	23,151,953.13	-2,011,454.80	1.02
912828B58	US TREASURY N/B 01/21 2.125					2.125	31 Jan 2021		
		5,000,000.000	Local	99.907338	4,995,366.88	98.515625	4,925,781.25	-69,585.63	0.22
			Base	99.907338	4,995,366.88	98.515625	4,925,781.25	-69,585.63	0.22
912828G38	US TREASURY N/B 11/24 2.25					2.25	15 Nov 2024		
		2,500,000.000	Local	103.229955	2,580,748.88	96.199219	2,404,980.48	-175,768.40	0.11
			Base	103.229955	2,580,748.88	96.199219	2,404,980.48	-175,768.40	0.11
912828KD1	US TREASURY N/B 02/19 2.75					2.75	15 Feb 2019		
		5,000,000.000	Local	100.640994	5,032,049.70	100.261719	5,013,085.95	-18,963.75	0.22
			Base	100.640994	5,032,049.70	100.261719	5,013,085.95	-18,963.75	0.22
912828M56	US TREASURY N/B 11/25 2.25					2.25	15 Nov 2025		
		10,000,000.000	Local	99.602118	9,960,211.82	95.523438	9,552,343.80	-407,868.02	0.42
			Base	99.602118	9,960,211.82	95.523438	9,552,343.80	-407,868.02	0.42
912828NT3	US TREASURY N/B 08/20 2.625					2.625	15 Aug 2020		
		5,000,000.000	Local	100.168325	5,008,416.26	99.894531	4,994,726.55	-13,689.71	0.22
			Base	100.168325	5,008,416.26	99.894531	4,994,726.55	-13,689.71	0.22

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912828QN3	US TREASURY N/B 05/21 3.125					3.125	15 May 2021		
		5,000,000.000	Local	104.221649	5,211,082.46	100.964844	5,048,242.20	-162,840.26	0.22
			Base	104.221649	5,211,082.46	100.964844	5,048,242.20	-162,840.26	0.22
912828SD3	US TREASURY N/B 01/19 1.25					1.25	31 Jan 2019		
		5,000,000.000	Local	99.533506	4,976,675.28	99.519531	4,975,976.55	-698.73	0.22
			Base	99.533506	4,976,675.28	99.519531	4,975,976.55	-698.73	0.22
912828TC4	US TREASURY N/B 06/19 1					1.0	30 Jun 2019		
		5,000,000.000	Local	99.855964	4,992,798.21	98.722656	4,936,132.80	-56,665.41	0.22
			Base	99.855964	4,992,798.21	98.722656	4,936,132.80	-56,665.41	0.22
912828TJ9	US TREASURY N/B 08/22 1.625					1.625	15 Aug 2022		
		5,000,000.000	Local	99.687563	4,984,378.16	95.468750	4,773,437.50	-210,940.66	0.21
			Base	99.687563	4,984,378.16	95.468750	4,773,437.50	-210,940.66	0.21
912828TR1	US TREASURY N/B 09/19 1					1.0	30 Sep 2019		
		5,000,000.000	Local	99.863792	4,993,189.60	98.277344	4,913,867.20	-79,322.40	0.22
			Base	99.863792	4,993,189.60	98.277344	4,913,867.20	-79,322.40	0.22
912828TY6	US TREASURY N/B 11/22 1.625					1.625	15 Nov 2022		
		5,000,000.000	Local	99.287967	4,964,398.36	95.156250	4,757,812.50	-206,585.86	0.21
			Base	99.287967	4,964,398.36	95.156250	4,757,812.50	-206,585.86	0.21
912828U24	US TREASURY N/B 11/26 2					2.0	15 Nov 2026		
		10,000,000.000	Local	95.814986	9,581,498.55	93.011719	9,301,171.90	-280,326.65	0.41
			Base	95.814986	9,581,498.55	93.011719	9,301,171.90	-280,326.65	0.41
912828UB4	US TREASURY N/B 11/19 1					1.0	30 Nov 2019		
		7,500,000.000	Local	99.797704	7,484,827.79	97.960938	7,347,070.35	-137,757.44	0.33
			Base	99.797704	7,484,827.79	97.960938	7,347,070.35	-137,757.44	0.33
912828V98	US TREASURY N/B 02/27 2.25					2.25	15 Feb 2027		
		5,000,000.000	Local	95.619308	4,780,965.39	94.699219	4,734,960.95	-46,004.44	0.21
			Base	95.619308	4,780,965.39	94.699219	4,734,960.95	-46,004.44	0.21
912828WS5	US TREASURY N/B 06/19 1.625					1.625	30 Jun 2019		
		10,000,000.000	Local	99.661306	9,966,130.58	99.261719	9,926,171.90	-39,958.68	0.44
			Base	99.661306	9,966,130.58	99.261719	9,926,171.90	-39,958.68	0.44

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912828WW6	US TREASURY N/B 07/19 1.625					1.625	31 Jul 2019		
		Local	5,000,000.000	99.183594	4,959,179.69	99.167969	4,958,398.45	-781.24	0.22
		Base		99.183594	4,959,179.69	99.167969	4,958,398.45	-781.24	0.22
912828Y46	US TREASURY N/B 07/20 2.625					2.625	31 Jul 2020		
		Local	5,000,000.000	99.918081	4,995,904.05	99.910156	4,995,507.80	-396.25	0.22
		Base		99.918081	4,995,904.05	99.910156	4,995,507.80	-396.25	0.22
92348NAA5	VERIZON OWNER TRUST VZOT 2017 1A A 144A					2.06	20 Sep 2021		
		Local	5,000,000.000	99.987332	4,999,366.61	98.846570	4,942,328.50	-57,038.11	0.22
Original Face:		Base	5,000,000.000	99.987332	4,999,366.61	98.846570	4,942,328.50	-57,038.11	0.22
92349FAB9	VERIZON OWNER TRUST VZOT 2018 1A A1B 144A					2.34625	20 Sep 2022		
		Local	10,500,000.000	100.000000	10,500,000.00	99.951180	10,494,873.90	-5,126.10	0.46
Original Face:		Base	10,500,000.000	100.000000	10,500,000.00	99.951180	10,494,873.90	-5,126.10	0.46
92890FAT3	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4					3.723	15 May 2047		
		Local	9,250,000.000	107.219561	9,917,809.38	100.835430	9,327,277.28	-590,532.10	0.41
Original Face:		Base	9,250,000.000	107.219561	9,917,809.38	100.835430	9,327,277.28	-590,532.10	0.41
92936TAB8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 A2					3.431	15 Jun 2045		
		Local	5,000,000.000	101.621021	5,081,051.03	100.112910	5,005,645.50	-75,405.53	0.22
Original Face:		Base	5,000,000.000	101.621021	5,081,051.03	100.112910	5,005,645.50	-75,405.53	0.22
92937EAC8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 A3					2.695	15 Mar 2045		
		Local	1,079,177.840	102.485706	1,106,003.03	99.894250	1,078,036.61	-27,966.42	0.05
Original Face:		Base	5,000,000.000	102.485706	1,106,003.03	99.894250	1,078,036.61	-27,966.42	0.05
92937FAF8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C12 AS					3.56	15 Mar 2048		
		Local	7,400,000.000	100.999225	7,473,942.62	98.866030	7,316,086.22	-157,856.40	0.32
Original Face:		Base	7,400,000.000	100.999225	7,473,942.62	98.866030	7,316,086.22	-157,856.40	0.32
931142CH4	WALMART INC SR UNSECURED 04/27 5.875					5.875	05 Apr 2027		
		Local	5,000,000.000	99.918878	4,995,943.89	116.125896	5,806,294.80	810,350.91	0.26
		Base		99.918878	4,995,943.89	116.125896	5,806,294.80	810,350.91	0.26
931142DX8	WALMART INC SR UNSECURED 10/19 VAR					2.30863	09 Oct 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	99.952965	4,997,648.25	-2,351.75	0.22
		Base		100.000000	5,000,000.00	99.952965	4,997,648.25	-2,351.75	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	99.931005	4,996,550.23	95.245401	4,762,270.05	-234,280.18	0.21
		Base		99.931005	4,996,550.23	95.245401	4,762,270.05	-234,280.18	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	98.540477	4,927,023.85	-72,976.15	0.22
		Base		100.000000	5,000,000.00	98.540477	4,927,023.85	-72,976.15	0.22
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.5	04 Mar 2021		
		Local	10,000,000.000	99.988084	9,998,808.43	97.844235	9,784,423.50	-214,384.93	0.43
		Base		99.988084	9,998,808.43	97.844235	9,784,423.50	-214,384.93	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	102.371892	15,355,783.80	355,783.80	0.68
		Base		100.000000	15,000,000.00	102.371892	15,355,783.80	355,783.80	0.68
94989JAW6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A1					1.531	15 May 2048		
		Local	837,889.410	99.997742	837,870.49	99.435340	833,158.18	-4,712.31	0.04
Original Face:		Base	3,500,000.000	99.997742	837,870.49	99.435340	833,158.18	-4,712.31	0.04
94989JAZ9	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A4					3.54	15 May 2048		
		Local	5,000,000.000	103.557549	5,177,877.44	99.180000	4,959,000.00	-218,877.44	0.22
Original Face:		Base	5,000,000.000	103.557549	5,177,877.44	99.180000	4,959,000.00	-218,877.44	0.22
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85					2.85	13 May 2026		
		Local	7,000,000.000	99.698057	6,978,863.99	92.582898	6,480,802.86	-498,061.13	0.29
		Base		99.698057	6,978,863.99	92.582898	6,480,802.86	-498,061.13	0.29
US DOLLAR Total									
		Local	2,109,235,237.320		2,208,413,972.84		2,176,090,088.73	-32,323,884.11	96.30
Original Face:		Base	2,146,889,539.000		2,208,413,972.84		2,176,090,088.73	-32,323,884.11	96.30
FIXED INCOME Total									
		Base	2,109,235,237.320		2,208,413,972.84		2,176,090,088.73	-32,323,884.11	96.30
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: *July 31, 2018*

View Date: *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

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

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Books Closed

Prepared by State Street

Holdings

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

As of: *July 31, 2018* *View Date:* *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
	2,193,321,957.160	Base		2,292,045,526.27		2,259,721,517.42	-32,324,008.85	100.00
Original Face:	2,146,889,539.000							

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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	467,789.900	1.000000	467,789.90	1.000000	467,789.90	0.00	0.14
		Base		1.000000	467,789.90	1.000000	467,789.90	0.00	0.14
US DOLLAR Total									
		Local	467,789.900		467,789.90		467,789.90	0.00	0.14
		Base			467,789.90		467,789.90	0.00	0.14
CASH Total									
		Base	467,789.900		467,789.90		467,789.90	0.00	0.14
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
136069TY7	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55					2.55	16 Jun 2022		
		Local	3,000,000.000	99.927933	2,997,837.98	96.624000	2,898,720.00	-99,117.98	0.85
		Base		99.927933	2,997,837.98	96.624000	2,898,720.00	-99,117.98	0.85
979QHR003	SOUTH STREET REPO					1.8	01 Aug 2018		
		Local	17,000,000.000	100.000000	17,000,000.00	100.000000	17,000,000.00	0.00	4.96
		Base		100.000000	17,000,000.00	100.000000	17,000,000.00	0.00	4.96
US DOLLAR Total									
		Local	20,000,000.000		19,997,837.98		19,898,720.00	-99,117.98	5.80
		Base			19,997,837.98		19,898,720.00	-99,117.98	5.80
CASH EQUIVALENT Total									
		Base	20,000,000.000		19,997,837.98		19,898,720.00	-99,117.98	5.80
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00206RCD2	AT+T INC SR UNSECURED 03/19 VAR					2.99713	11 Mar 2019		
		Local	500,000.000	100.000000	500,000.00	100.345690	501,728.45	1,728.45	0.15
		Base		100.000000	500,000.00	100.345690	501,728.45	1,728.45	0.15
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.8	17 Feb 2021		
		Local	2,000,000.000	101.188253	2,023,765.05	98.549347	1,970,986.94	-52,778.11	0.57
		Base		101.188253	2,023,765.05	98.549347	1,970,986.94	-52,778.11	0.57
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A					2.39163	15 Oct 2025		
		Local	4,000,000.000	100.000000	4,000,000.00	99.999900	3,999,996.00	-4.00	1.17
Original Face:		Base	4,000,000.000	100.000000	4,000,000.00	99.999900	3,999,996.00	-4.00	1.17
0258M0EC9	AMERICAN EXPRESS CREDIT SR UNSECURED 10/19 1.7					1.7	30 Oct 2019		
		Local	2,000,000.000	99.950507	1,999,010.14	98.551467	1,971,029.34	-27,980.80	0.57
		Base		99.950507	1,999,010.14	98.551467	1,971,029.34	-27,980.80	0.57
0258M0ED7	AMERICAN EXPRESS CREDIT SR UNSECURED 10/19 VAR					2.90888	30 Oct 2019		
		Local	2,000,000.000	100.000000	2,000,000.00	100.377790	2,007,555.80	7,555.80	0.59
		Base		100.000000	2,000,000.00	100.377790	2,007,555.80	7,555.80	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	100.138521	3,004,155.63	4,155.63	0.88
		Base		100.000000	3,000,000.00	100.138521	3,004,155.63	4,155.63	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	99.870320	4,993,516.00	-6,484.00	1.46
		Base		100.000000	5,000,000.00	99.870320	4,993,516.00	-6,484.00	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	100.207621	2,004,152.42	4,152.42	0.58
		Base		100.000000	2,000,000.00	100.207621	2,004,152.42	4,152.42	0.58
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	100.170222	2,003,404.44	3,404.44	0.58
		Base		100.000000	2,000,000.00	100.170222	2,003,404.44	3,404.44	0.58
037833BE9	APPLE INC SR UNSECURED 05/20 VAR					2.655	06 May 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.448731	5,022,436.55	22,436.55	1.46
		Base		100.000000	5,000,000.00	100.448731	5,022,436.55	22,436.55	1.46

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
037833CP3	APPLE INC SR UNSECURED 05/22 VAR					2.70575	11 May 2022		
		Local	7,000,000.000	100.000000	7,000,000.00	101.031000	7,072,170.00	72,170.00	2.06
		Base		100.000000	7,000,000.00	101.031000	7,072,170.00	72,170.00	2.06
06051GFT1	BANK OF AMERICA CORP SR UNSECURED 10/20 2.625					2.625	19 Oct 2020		
		Local	5,810,000.000	100.369502	5,831,468.07	98.843475	5,742,805.90	-88,662.17	1.67
		Base		100.369502	5,831,468.07	98.843475	5,742,805.90	-88,662.17	1.67
06367THR4	BANK OF MONTREAL SR UNSECURED 07/19 VAR					2.98263	18 Jul 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.486661	3,014,599.83	14,599.83	0.88
		Base		100.000000	3,000,000.00	100.486661	3,014,599.83	14,599.83	0.88
06367TPX2	BANK OF MONTREAL SR UNSECURED 12/19 2.1					2.1	12 Dec 2019		
		Local	500,000.000	99.980442	499,902.21	98.854000	494,270.00	-5,632.21	0.14
		Base		99.980442	499,902.21	98.854000	494,270.00	-5,632.21	0.14
06367TYL8	BANK OF MONTREAL SR UNSECURED 06/20 2.1					2.1	15 Jun 2020		
		Local	3,000,000.000	99.994383	2,999,831.50	98.177540	2,945,326.20	-54,505.30	0.86
		Base		99.994383	2,999,831.50	98.177540	2,945,326.20	-54,505.30	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	100.399140	5,019,957.00	19,957.00	1.46
		Base		100.000000	5,000,000.00	100.399140	5,019,957.00	19,957.00	1.46
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	99.999988	3,999,999.52	-0.48	1.17
		Base		100.000000	4,000,000.00	99.999988	3,999,999.52	-0.48	1.17
084670BX5	BERKSHIRE HATHAWAY INC SR UNSECURED 08/18 1.15					1.15	15 Aug 2018		
		Local	2,000,000.000	99.999770	1,999,995.39	99.999770	1,999,995.39	0.00	0.58
		Base		99.999770	1,999,995.39	99.999770	1,999,995.39	0.00	0.58
12623SAB6	COMM MORTGAGE TRUST COMM 2012 CR5 A2					1.678	10 Dec 2045		
		Local	75,550.940	100.078517	75,610.26	99.928260	75,496.74	-113.52	0.02
Original Face:		Base	3,737,000.000	100.078517	75,610.26	99.928260	75,496.74	-113.52	0.02
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125	01 Jun 2021		
		Local	2,000,000.000	99.844553	1,996,891.05	96.548597	1,930,971.94	-65,919.11	0.56
		Base		99.844553	1,996,891.05	96.548597	1,930,971.94	-65,919.11	0.56

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	100.484943	5,024,247.15	24,247.15	1.47
		Base		100.000000	5,000,000.00	100.484943	5,024,247.15	24,247.15	1.47
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.25	17 Jul 2023		
		Local	1,000,000.000	99.975356	999,753.56	98.323810	983,238.10	-16,515.46	0.29
	Original Face:	Base	1,000,000.000	99.975356	999,753.56	98.323810	983,238.10	-16,515.46	0.29
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					2.74163	17 Jul 2023		
		Local	2,000,000.000	100.000000	2,000,000.00	100.750410	2,015,008.20	15,008.20	0.59
	Original Face:	Base	2,000,000.000	100.000000	2,000,000.00	100.750410	2,015,008.20	15,008.20	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	100.691972	3,020,759.16	20,759.16	0.88
		Base		100.000000	3,000,000.00	100.691972	3,020,759.16	20,759.16	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	100.480415	4,019,216.60	19,216.60	1.17
		Base		100.000000	4,000,000.00	100.480415	4,019,216.60	19,216.60	1.17
14042RFH9	CAPITAL ONE NA SR UNSECURED 01/20 2.35					2.35	31 Jan 2020		
		Local	5,000,000.000	99.830492	4,991,524.59	98.810085	4,940,504.25	-51,020.34	1.44
		Base		99.830492	4,991,524.59	98.810085	4,940,504.25	-51,020.34	1.44
14042RHC8	CAPITAL ONE NA SR UNSECURED 08/22 2.65					2.65	08 Aug 2022		
		Local	4,000,000.000	99.816701	3,992,668.04	95.868080	3,834,723.20	-157,944.84	1.12
		Base		99.816701	3,992,668.04	95.868080	3,834,723.20	-157,944.84	1.12
14313WAC6	CARMAX AUTO OWNER TRUST CARMX 2015 1 A3					1.38	15 Nov 2019		
		Local	73,503.630	99.997306	73,501.65	99.952680	73,468.85	-32.80	0.02
	Original Face:	Base	2,500,000.000	99.997306	73,501.65	99.952680	73,468.85	-32.80	0.02
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7					2.7	30 Mar 2021		
		Local	2,370,000.000	100.279818	2,376,631.69	98.254071	2,328,621.48	-48,010.21	0.68
		Base		100.279818	2,376,631.69	98.254071	2,328,621.48	-48,010.21	0.68
24422ETN9	JOHN DEERE CAPITAL CORP SR UNSECURED 10/18 VAR					2.60919	15 Oct 2018		
		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

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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
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	1,000,000.000	99.993634	999,936.34	99.871970	998,719.70	-1,216.64	0.29
Original Face:		Base	1,000,000.000	99.993634	999,936.34	99.871970	998,719.70	-1,216.64	0.29
25468PDG8	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 VAR					2.65863	08 Jan 2019		
		Local	1,000,000.000	100.000000	1,000,000.00	100.144712	1,001,447.12	1,447.12	0.29
		Base		100.000000	1,000,000.00	100.144712	1,001,447.12	1,447.12	0.29
278642AR4	EBAY INC SR UNSECURED 06/20 2.15					2.15	05 Jun 2020		
		Local	2,000,000.000	99.937832	1,998,756.64	98.074327	1,961,486.54	-37,270.10	0.57
		Base		99.937832	1,998,756.64	98.074327	1,961,486.54	-37,270.10	0.57
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	399,651.600	99.992133	399,620.16	99.831410	398,977.83	-642.33	0.12
Original Face:		Base	2,000,000.000	99.992133	399,620.16	99.831410	398,977.83	-642.33	0.12
29372JAB3	ENTERPRISE FLEET FINANCING LLC EFF 2017 2 A2 144A					1.97	20 Jan 2023		
		Local	2,669,843.460	100.202451	2,675,248.59	99.208860	2,648,721.26	-26,527.33	0.77
Original Face:		Base	3,000,000.000	100.202451	2,675,248.59	99.208860	2,648,721.26	-26,527.33	0.77
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.8	07 Feb 2020		
		Local	4,000,000.000	99.992891	3,999,715.64	98.295061	3,931,802.44	-67,913.20	1.15
		Base		99.992891	3,999,715.64	98.295061	3,931,802.44	-67,913.20	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	99.610587	1,992,211.74	-7,788.26	0.58
		Base		100.000000	2,000,000.00	99.610587	1,992,211.74	-7,788.26	0.58
30303KAA4	FRESB MULTIFAMILY MORTGAGE PAS FRESB 2017 SB35 A5F					2.25	25 Jun 2022		
		Local	5,107,909.410	100.000000	5,107,909.41	97.031060	4,956,258.64	-151,650.77	1.45
Original Face:		Base	5,126,000.000	100.000000	5,107,909.41	97.031060	4,956,258.64	-151,650.77	1.45
31283K2K3	FED HM LN PC POOL G11678 FG 04/20 FIXED 4.5					4.5	01 Apr 2020		
		Local	10,577.610	100.518075	10,632.41	100.924929	10,675.45	43.04	0.00
Original Face:		Base	1,100,000.000	100.518075	10,632.41	100.924929	10,675.45	43.04	0.00
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4					4.0	01 Mar 2041		
		Local	806,551.800	103.583243	835,452.51	102.403489	825,937.18	-9,515.33	0.24
Original Face:		Base	2,090,000.000	103.583243	835,452.51	102.403489	825,937.18	-9,515.33	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
3128MBX28	FED HM LN PC POOL G13197 FG 01/19 FIXED 5.5					5.5	01 Jan 2019		
		Local	1,402.370	100.042072	1,402.96	99.972616	1,401.99	-0.97	0.00
Original Face:		Base	1,500,000.000	100.042072	1,402.96	99.972616	1,401.99	-0.97	0.00
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5					4.5	01 Mar 2023		
		Local	3,739.260	101.017314	3,777.30	103.217590	3,859.57	82.27	0.00
Original Face:		Base	250,000.000	101.017314	3,777.30	103.217590	3,859.57	82.27	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5					4.5	01 Jun 2024		
		Local	50,683.830	100.110469	50,739.82	103.509997	52,462.83	1,723.01	0.02
Original Face:		Base	1,000,000.000	100.110469	50,739.82	103.509997	52,462.83	1,723.01	0.02
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5					4.5	01 Feb 2024		
		Local	59,298.330	100.659546	59,689.43	103.510569	61,380.04	1,690.61	0.02
Original Face:		Base	2,206,300.000	100.659546	59,689.43	103.510569	61,380.04	1,690.61	0.02
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	887,009.700	101.484667	900,178.84	99.664948	884,037.76	-16,141.08	0.26
Original Face:		Base	5,000,000.000	101.484667	900,178.84	99.664948	884,037.76	-16,141.08	0.26
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	2,259,151.900	102.140809	2,307,516.03	97.365895	2,199,643.47	-107,872.56	0.64
Original Face:		Base	5,000,000.000	102.140809	2,307,516.03	97.365895	2,199,643.47	-107,872.56	0.64
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5					4.5	01 Jun 2024		
		Local	49,825.950	101.123611	50,385.80	103.347044	51,493.65	1,107.85	0.02
Original Face:		Base	1,000,000.000	101.123611	50,385.80	103.347044	51,493.65	1,107.85	0.02
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4					4.0	01 Jul 2025		
		Local	474,470.700	101.362746	480,936.53	102.645027	487,020.58	6,084.05	0.14
Original Face:		Base	6,000,000.000	101.362746	480,936.53	102.645027	487,020.58	6,084.05	0.14
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5					3.5	01 Sep 2025		
		Local	472,673.450	101.785264	481,111.92	100.862957	476,752.42	-4,359.50	0.14
Original Face:		Base	5,000,000.000	101.785264	481,111.92	100.862957	476,752.42	-4,359.50	0.14
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5					3.5	01 Feb 2042		
		Local	2,031,666.100	103.949519	2,111,907.13	99.860851	2,028,839.06	-83,068.07	0.59
Original Face:		Base	5,000,000.000	103.949519	2,111,907.13	99.860851	2,028,839.06	-83,068.07	0.59

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312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4					4.0	01 Oct 2039		
		Local	1,356,834.270	103.858285	1,409,184.80	102.330273	1,388,452.21	-20,732.59	0.40
Original Face:		Base	5,700,000.000	103.858285	1,409,184.80	102.330273	1,388,452.21	-20,732.59	0.40
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4					4.0	01 Dec 2040		
		Local	596,239.240	103.573036	617,543.08	102.406922	610,590.25	-6,952.83	0.18
Original Face:		Base	2,000,000.000	103.573036	617,543.08	102.406922	610,590.25	-6,952.83	0.18
3130A0JR2	FEDERAL HOME LOAN BANK BONDS 12/19 2.375					2.375	13 Dec 2019		
		Local	5,000,000.000	100.360598	5,018,029.91	99.671800	4,983,590.00	-34,439.91	1.45
		Base		100.360598	5,018,029.91	99.671800	4,983,590.00	-34,439.91	1.45
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	97.199100	1,943,982.00	-56,018.00	0.57
		Base		100.000000	2,000,000.00	97.199100	1,943,982.00	-56,018.00	0.57
3133EEZ60	FEDERAL FARM CREDIT BANK BONDS 06/19 1.52					1.52	24 Jun 2019		
		Local	2,900,000.000	100.099977	2,902,899.33	99.146300	2,875,242.70	-27,656.63	0.84
		Base		100.099977	2,902,899.33	99.146300	2,875,242.70	-27,656.63	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	96.660500	4,833,025.00	-166,975.00	1.41
		Base		100.000000	5,000,000.00	96.660500	4,833,025.00	-166,975.00	1.41
3135G0H63	FANNIE MAE NOTES 01/19 1.375					1.375	28 Jan 2019		
		Local	1,000,000.000	99.989999	999,899.99	99.555600	995,556.00	-4,343.99	0.29
		Base		99.989999	999,899.99	99.555600	995,556.00	-4,343.99	0.29
3136AK2A0	FANNIEMAE ACES FNA 2014 M10 ASQ2					2.17135	25 Sep 2019		
		Local	889,116.460	100.584283	894,311.42	99.194480	881,954.45	-12,356.97	0.26
Original Face:		Base	1,000,000.000	100.584283	894,311.42	99.194480	881,954.45	-12,356.97	0.26
3136AP3Z3	FANNIEMAE ACES FNA 2015 M12 FA					2.42494	25 Apr 2020		
		Local	350,173.490	99.987749	350,130.59	99.961270	350,037.87	-92.72	0.10
Original Face:		Base	1,000,000.000	99.987749	350,130.59	99.961270	350,037.87	-92.72	0.10
31371LJV2	FNMA POOL 255076 FN 01/19 FIXED 4.5					4.5	01 Jan 2019		
		Local	4,114.210	99.944582	4,111.93	100.766599	4,145.75	33.82	0.00
Original Face:		Base	2,360,770.000	99.944582	4,111.93	100.766599	4,145.75	33.82	0.00

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3137B1AZ5	FHLMC MULTIFAMILY STRUCTURED P FHMS K712 A2					1.869	25 Nov 2019		
		Local	2,297,439.780	100.149141	2,300,866.21	98.740630	2,268,506.51	-32,359.70	0.66
Original Face:		Base	2,500,000.000	100.149141	2,300,866.21	98.740630	2,268,506.51	-32,359.70	0.66
3137BG5C9	FREDDIE MAC FHR 4425 VL					4.0	15 Mar 2026		
		Local	888,286.420	106.110154	942,562.09	103.296950	917,572.78	-24,989.31	0.27
Original Face:		Base	1,212,000.000	106.110154	942,562.09	103.296950	917,572.78	-24,989.31	0.27
3137EAEC9	FREDDIE MAC NOTES 08/21 1.125					1.125	12 Aug 2021		
		Local	2,000,000.000	99.692029	1,993,840.57	95.113200	1,902,264.00	-91,576.57	0.55
		Base		99.692029	1,993,840.57	95.113200	1,902,264.00	-91,576.57	0.55
31381N7L1	FNMA POOL 466299 FN 11/20 FIXED 3.39					3.39	01 Nov 2020		
		Local	404,679.880	102.785352	415,951.64	100.458118	406,533.79	-9,417.85	0.12
Original Face:		Base	500,000.000	102.785352	415,951.64	100.458118	406,533.79	-9,417.85	0.12
3138L9ZC9	FNMA POOL AM8838 FN 09/21 FIXED 2.48					2.48	01 Sep 2021		
		Local	1,901,445.140	101.350129	1,927,117.11	97.804192	1,859,693.06	-67,424.05	0.54
Original Face:		Base	2,000,000.000	101.350129	1,927,117.11	97.804192	1,859,693.06	-67,424.05	0.54
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.5	01 Nov 2027		
		Local	597,307.170	101.410698	605,733.37	97.583537	582,873.46	-22,859.91	0.17
Original Face:		Base	1,500,000.000	101.410698	605,733.37	97.583537	582,873.46	-22,859.91	0.17
31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR					6.0	01 May 2021		
		Local	40,727.550	100.450997	40,911.23	102.752002	41,848.37	937.14	0.01
Original Face:		Base	2,500,000.000	100.450997	40,911.23	102.752002	41,848.37	937.14	0.01
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.5	01 Jul 2039		
		Local	85,164.790	101.572093	86,503.66	104.760007	89,218.64	2,714.98	0.03
Original Face:		Base	983,845.000	101.572093	86,503.66	104.760007	89,218.64	2,714.98	0.03
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6					6.0	01 Aug 2022		
		Local	53,065.060	100.559068	53,361.73	102.553405	54,420.03	1,058.30	0.02
Original Face:		Base	1,800,000.000	100.559068	53,361.73	102.553405	54,420.03	1,058.30	0.02
31416B6K9	FNMA POOL 995574 FN 11/21 FIXED VAR					4.5	01 Nov 2021		
		Local	67,660.150	101.482350	68,663.11	100.839038	68,227.84	-435.27	0.02
Original Face:		Base	3,350,000.000	101.482350	68,663.11	100.839038	68,227.84	-435.27	0.02

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31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.0	01 Dec 2040		
		Local	1,914,178.550	103.943780	1,989,669.55	102.327466	1,958,730.40	-30,939.15	0.57
Original Face:		Base	5,200,000.000	103.943780	1,989,669.55	102.327466	1,958,730.40	-30,939.15	0.57
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.5	01 Jan 2027		
		Local	767,794.300	101.606801	780,131.23	97.642890	749,696.54	-30,434.69	0.22
Original Face:		Base	2,680,283.000	101.606801	780,131.23	97.642890	749,696.54	-30,434.69	0.22
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.5	01 Aug 2027		
		Local	5,452,401.750	102.377227	5,582,017.72	97.578160	5,320,353.30	-261,664.42	1.55
Original Face:		Base	15,000,000.000	102.377227	5,582,017.72	97.578160	5,320,353.30	-261,664.42	1.55
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	2,032,459.510	101.303748	2,058,957.67	97.517600	1,982,005.74	-76,951.93	0.58
Original Face:		Base	4,200,000.000	101.303748	2,058,957.67	97.517600	1,982,005.74	-76,951.93	0.58
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.0	01 Nov 2024		
		Local	149,913.260	102.236487	153,266.05	102.854350	154,192.31	926.26	0.04
Original Face:		Base	1,500,000.000	102.236487	153,266.05	102.854350	154,192.31	926.26	0.04
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.0	01 Jan 2025		
		Local	228,198.660	101.364530	231,312.50	102.435379	233,756.16	2,443.66	0.07
Original Face:		Base	3,200,000.000	101.364530	231,312.50	102.435379	233,756.16	2,443.66	0.07
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.5	01 Feb 2027		
		Local	201,765.200	103.120211	208,060.70	100.937958	203,657.67	-4,403.03	0.06
Original Face:		Base	765,534.000	103.120211	208,060.70	100.937958	203,657.67	-4,403.03	0.06
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.5	01 Aug 2027		
		Local	1,645,868.160	102.372885	1,684,922.72	97.579862	1,606,035.88	-78,886.84	0.47
Original Face:		Base	5,157,070.000	102.372885	1,684,922.72	97.579862	1,606,035.88	-78,886.84	0.47
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.5	01 Mar 2025		
		Local	262,066.850	101.610272	266,286.84	103.376882	270,916.54	4,629.70	0.08
Original Face:		Base	5,000,000.000	101.610272	266,286.84	103.376882	270,916.54	4,629.70	0.08
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.0	01 Aug 2025		
		Local	472,597.950	102.212030	483,051.96	102.454460	484,197.68	1,145.72	0.14
Original Face:		Base	5,000,000.000	102.212030	483,051.96	102.454460	484,197.68	1,145.72	0.14

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31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.0	01 Feb 2041		
		Local	468,928.680	103.715220	486,350.41	102.384549	480,110.51	-6,239.90	0.14
Original Face:		Base	2,000,000.000	103.715220	486,350.41	102.384549	480,110.51	-6,239.90	0.14
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5					4.5	01 Sep 2040		
		Local	291,947.600	103.539505	302,281.10	104.562345	305,267.26	2,986.16	0.09
Original Face:		Base	5,000,000.000	103.539505	302,281.10	104.562345	305,267.26	2,986.16	0.09
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5					4.5	01 Nov 2040		
		Local	2,742,308.050	107.002664	2,934,342.67	104.803206	2,874,026.75	-60,315.92	0.84
Original Face:		Base	14,750,000.000	107.002664	2,934,342.67	104.803206	2,874,026.75	-60,315.92	0.84
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3					3.0	01 Nov 2025		
		Local	288,326.780	101.246298	291,920.19	99.677968	287,398.28	-4,521.91	0.08
Original Face:		Base	2,000,000.000	101.246298	291,920.19	99.677968	287,398.28	-4,521.91	0.08
316773CT5	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875					2.875	27 Jul 2020		
		Local	4,000,000.000	100.343982	4,013,759.26	99.413453	3,976,538.12	-37,221.14	1.16
		Base		100.343982	4,013,759.26	99.413453	3,976,538.12	-37,221.14	1.16
345397WY5	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/19 2.597					2.597	04 Nov 2019		
		Local	5,000,000.000	99.727949	4,986,397.46	99.175462	4,958,773.10	-27,624.36	1.45
		Base		99.727949	4,986,397.46	99.175462	4,958,773.10	-27,624.36	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	100.000000	1,000,000.00	0.00	0.29
		Base		100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.29
345397XS7	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/19 VAR					3.91863	08 Jan 2019		
		Local	1,000,000.000	100.000000	1,000,000.00	100.533574	1,005,335.74	5,335.74	0.29
		Base		100.000000	1,000,000.00	100.533574	1,005,335.74	5,335.74	0.29
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	8,000,000.000	99.987489	7,998,999.08	99.166590	7,933,327.20	-65,671.88	2.31
		Base		99.987489	7,998,999.08	99.166590	7,933,327.20	-65,671.88	2.31
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	2,480,694.530	98.799284	2,450,908.43	96.097060	2,383,874.51	-67,033.92	0.70
Original Face:		Base	4,000,000.000	98.799284	2,450,908.43	96.097060	2,383,874.51	-67,033.92	0.70

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38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB					1.723	16 Aug 2042		
		Local	1,225,518.920	99.093058	1,214,404.17	94.651360	1,159,970.32	-54,433.85	0.34
Original Face:		Base	1,900,000.000	99.093058	1,214,404.17	94.651360	1,159,970.32	-54,433.85	0.34
38379KTC2	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF					2.4	16 May 2044		
		Local	2,363,618.620	99.541805	2,352,788.63	97.940100	2,314,930.44	-37,858.19	0.68
Original Face:		Base	3,050,000.000	99.541805	2,352,788.63	97.940100	2,314,930.44	-37,858.19	0.68
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG					2.0	16 Aug 2048		
		Local	2,912,838.850	99.283434	2,891,966.45	96.133040	2,800,200.54	-91,765.91	0.82
Original Face:		Base	3,000,000.000	99.283434	2,891,966.45	96.133040	2,800,200.54	-91,765.91	0.82
38380HX49	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 165 MD					2.25	20 Nov 2042		
		Local	4,748,785.510	99.859335	4,742,105.64	97.515330	4,630,793.86	-111,311.78	1.35
Original Face:		Base	5,000,000.000	99.859335	4,742,105.64	97.515330	4,630,793.86	-111,311.78	1.35
41283LAG0	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/19 2.25					2.25	15 Jan 2019		
		Local	1,000,000.000	99.998183	999,981.83	99.811371	998,113.71	-1,868.12	0.29
		Base		99.998183	999,981.83	99.811371	998,113.71	-1,868.12	0.29
427866AV0	HERSHEY COMPANY SR UNSECURED 08/18 1.6					1.6	21 Aug 2018		
		Local	6,000,000.000	100.017888	6,001,073.26	100.017888	6,001,073.26	0.00	1.75
		Base		100.017888	6,001,073.26	100.017888	6,001,073.26	0.00	1.75
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	95.360499	2,860,814.97	-139,185.03	0.83
		Base		100.000000	3,000,000.00	95.360499	2,860,814.97	-139,185.03	0.83
459058FQ1	INTL BK RECON + DEVELOP SR UNSECURED 09/19 1.2					1.2	30 Sep 2019		
		Local	4,000,000.000	99.554974	3,982,198.95	98.317200	3,932,688.00	-49,510.95	1.15
		Base		99.554974	3,982,198.95	98.317200	3,932,688.00	-49,510.95	1.15
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					2.725	12 Feb 2019		
		Local	500,000.000	100.000000	500,000.00	100.223259	501,116.30	1,116.30	0.15
		Base		100.000000	500,000.00	100.223259	501,116.30	1,116.30	0.15
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		Local	2,000,000.000	99.989984	1,999,799.68	99.381419	1,987,628.38	-12,171.30	0.58
		Base		99.989984	1,999,799.68	99.381419	1,987,628.38	-12,171.30	0.58

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548661DB0	LOWE S COS INC SR UNSECURED 09/19 VAR					2.74713	10 Sep 2019		
		Local	500,000.000	100.000000	500,000.00	100.367170	501,835.85	1,835.85	0.15
		Base		100.000000	500,000.00	100.367170	501,835.85	1,835.85	0.15
55279HAN0	MANUF + TRADERS TRUST CO SR UNSECURED 08/20 2.05					2.05	17 Aug 2020		
		Local	2,000,000.000	99.942748	1,998,854.96	97.625133	1,952,502.66	-46,352.30	0.57
		Base		99.942748	1,998,854.96	97.625133	1,952,502.66	-46,352.30	0.57
55279HAS9	MANUF + TRADERS TRUST CO SR UNSECURED 01/21 VAR					2.60531	25 Jan 2021		
		Local	7,000,000.000	100.000000	7,000,000.00	99.947254	6,996,307.78	-3,692.22	2.04
		Base		100.000000	7,000,000.00	99.947254	6,996,307.78	-3,692.22	2.04
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	100.442241	5,524,323.26	24,323.26	1.61
		Base		100.000000	5,500,000.00	100.442241	5,524,323.26	24,323.26	1.61
58933YAS4	MERCK + CO INC SR UNSECURED 02/20 1.85					1.85	10 Feb 2020		
		Local	3,000,000.000	99.994194	2,999,825.81	98.503538	2,955,106.14	-44,719.67	0.86
		Base		99.994194	2,999,825.81	98.503538	2,955,106.14	-44,719.67	0.86
594918AY0	MICROSOFT CORP SR UNSECURED 02/20 1.85					1.85	12 Feb 2020		
		Local	8,000,000.000	100.307251	8,024,580.04	98.819892	7,905,591.36	-118,988.68	2.31
		Base		100.307251	8,024,580.04	98.819892	7,905,591.36	-118,988.68	2.31
594918BN3	MICROSOFT CORP SR UNSECURED 08/19 1.1					1.1	08 Aug 2019		
		Local	2,000,000.000	99.965008	1,999,300.16	98.582219	1,971,644.38	-27,655.78	0.57
		Base		99.965008	1,999,300.16	98.582219	1,971,644.38	-27,655.78	0.57
65478UAD1	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 A A3					1.34	15 Oct 2020		
		Local	1,857,656.270	99.989277	1,857,457.07	99.363960	1,845,840.83	-11,616.24	0.54
	Original Face:	Base	3,000,000.000	99.989277	1,857,457.07	99.363960	1,845,840.83	-11,616.24	0.54
69353REU8	PNC BANK NA SR UNSECURED 11/20 2.45					2.45	05 Nov 2020		
		Local	3,790,000.000	99.890292	3,785,842.05	98.252868	3,723,783.70	-62,058.35	1.09
		Base		99.890292	3,785,842.05	98.252868	3,723,783.70	-62,058.35	1.09
69353RFC7	PNC BANK NA SR UNSECURED 05/20 2					2.0	19 May 2020		
		Local	2,000,000.000	99.932262	1,998,645.24	97.992061	1,959,841.22	-38,804.02	0.57
		Base		99.932262	1,998,645.24	97.992061	1,959,841.22	-38,804.02	0.57

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	100.363480	2,007,269.60	7,269.60	0.59
		Base		100.000000	2,000,000.00	100.363480	2,007,269.60	7,269.60	0.59
717081DU4	PFIZER INC SR UNSECURED 06/19 1.45					1.45	03 Jun 2019		
		Local	3,000,000.000	100.122400	3,003,672.00	99.113694	2,973,410.82	-30,261.18	0.87
		Base		100.122400	3,003,672.00	99.113694	2,973,410.82	-30,261.18	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	99.461053	3,978,442.12	-21,557.88	1.16
		Base		100.000000	4,000,000.00	99.461053	3,978,442.12	-21,557.88	1.16
78012KWY9	ROYAL BANK OF CANADA SR UNSECURED 03/22 VAR					2.15	30 Mar 2022		
		Local	4,000,000.000	99.890170	3,995,606.79	99.584520	3,983,380.80	-12,225.99	1.16
		Base		99.890170	3,995,606.79	99.584520	3,983,380.80	-12,225.99	1.16
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	99.300362	4,965,018.10	-34,981.90	1.45
		Base		100.000000	5,000,000.00	99.300362	4,965,018.10	-34,981.90	1.45
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1					3.1	01 Mar 2023		
		Local	3,000,000.000	99.970739	2,999,122.18	98.117291	2,943,518.73	-55,603.45	0.86
		Base		99.970739	2,999,122.18	98.117291	2,943,518.73	-55,603.45	0.86
87165LBB6	SYNCHRONY CREDIT CARD MASTER N SYNCT 2016 2 A					2.21	15 May 2024		
		Local	500,000.000	99.997166	499,985.83	97.325940	486,629.70	-13,356.13	0.14
Original Face:		Base	500,000.000	99.997166	499,985.83	97.325940	486,629.70	-13,356.13	0.14
880591EV0	TENN VALLEY AUTHORITY SR UNSECURED 03/20 2.25					2.25	15 Mar 2020		
		Local	5,000,000.000	99.826732	4,991,336.58	99.244400	4,962,220.00	-29,116.58	1.45
		Base		99.826732	4,991,336.58	99.244400	4,962,220.00	-29,116.58	1.45
88579YAG6	3M COMPANY SR UNSECURED 06/19 1.625					1.625	15 Jun 2019		
		Local	3,000,000.000	100.370183	3,011,105.50	99.137385	2,974,121.55	-36,983.95	0.87
		Base		100.370183	3,011,105.50	99.137385	2,974,121.55	-36,983.95	0.87
89236TBB0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1					2.1	17 Jan 2019		
		Local	500,000.000	99.992142	499,960.71	99.857000	499,285.00	-675.71	0.15
		Base		99.992142	499,960.71	99.857000	499,285.00	-675.71	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
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	99.746481	4,987,324.05	-12,675.95	1.45
		Base		100.000000	5,000,000.00	99.746481	4,987,324.05	-12,675.95	1.45
89236TDE2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/19 1.4					1.4	20 May 2019		
		Local	5,000,000.000	99.187920	4,959,396.02	98.952298	4,947,614.90	-11,781.12	1.44
		Base		99.187920	4,959,396.02	98.952298	4,947,614.90	-11,781.12	1.44
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	100.084211	5,004,210.55	4,210.55	1.46
		Base		100.000000	5,000,000.00	100.084211	5,004,210.55	4,210.55	1.46
9128283B4	US TREASURY FRN 10/19 VAR					2.0278591	31 Oct 2019		
		Local	5,000,000.000	100.003750	5,000,187.51	100.046329	5,002,316.45	2,128.94	1.46
		Base		100.003750	5,000,187.51	100.046329	5,002,316.45	2,128.94	1.46
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15					3.15	15 Jun 2021		
		Local	2,000,000.000	99.948127	1,998,962.53	100.039837	2,000,796.74	1,834.21	0.58
		Base		99.948127	1,998,962.53	100.039837	2,000,796.74	1,834.21	0.58
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	100.348437	2,006,968.74	99.844471	1,996,889.42	-10,079.32	0.58
		Base		100.348437	2,006,968.74	99.844471	1,996,889.42	-10,079.32	0.58
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.5	04 Mar 2021		
		Local	3,000,000.000	99.988084	2,999,642.53	97.844235	2,935,327.05	-64,315.48	0.86
		Base		99.988084	2,999,642.53	97.844235	2,935,327.05	-64,315.48	0.86
949746SA0	WELLS FARGO + COMPANY SR UNSECURED 07/21 2.1					2.1	26 Jul 2021		
		Local	1,000,000.000	98.521465	985,214.65	96.422171	964,221.71	-20,992.94	0.28
		Base		98.521465	985,214.65	96.422171	964,221.71	-20,992.94	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	101.086015	3,032,580.45	32,580.45	0.88
		Base		100.000000	3,000,000.00	101.086015	3,032,580.45	32,580.45	0.88

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	100.162900	4,006,516.00	6,516.00	1.17
		Base		100.000000	4,000,000.00	100.162900	4,006,516.00	6,516.00	1.17
94988J5K9	WELLS FARGO BANK NA SR UNSECURED 01/20 VAR					2.56919	15 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.011542	5,000,577.10	577.10	1.46
		Base		100.000000	5,000,000.00	100.011542	5,000,577.10	577.10	1.46
94989JAW6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A1					1.531	15 May 2048		
		Local	239,396.970	99.997736	239,391.55	99.435340	238,045.19	-1,346.36	0.07
Original Face:		Base	1,000,000.000	99.997736	239,391.55	99.435340	238,045.19	-1,346.36	0.07
961214DQ3	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5					2.5	28 Jun 2022		
		Local	2,000,000.000	99.872617	1,997,452.34	96.012451	1,920,249.02	-77,203.32	0.56
		Base		99.872617	1,997,452.34	96.012451	1,920,249.02	-77,203.32	0.56
981464FP0	WORLD FINANCIAL NETWORK CREDIT WFNMT 2016 B A					1.44	15 Jun 2022		
		Local	4,000,000.000	99.768462	3,990,738.48	99.951310	3,998,052.40	7,313.92	1.17
Original Face:		Base	4,000,000.000	99.768462	3,990,738.48	99.951310	3,998,052.40	7,313.92	1.17
US DOLLAR Total									
		Local	325,083,028.620		325,897,295.85		322,545,523.16	-3,351,772.69	94.06
Original Face:		Base	184,818,802.000		325,897,295.85		322,545,523.16	-3,351,772.69	94.06
FIXED INCOME Total									
		Base	325,083,028.620		325,897,295.85		322,545,523.16	-3,351,772.69	94.06
Original Face:			184,818,802.000						

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Holdings

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

As of: *July 31, 2018* *View Date:* *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		345,550,818.520	Base		346,362,923.73		342,912,033.06	-3,450,890.67	100.00
Original Face:		184,818,802.000							

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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		215,688.750	Local	1.000000	215,688.75	1.000000	215,688.75	0.00	0.18
			Base	1.000000	215,688.75	1.000000	215,688.75	0.00	0.18
US DOLLAR Total									
		215,688.750	Local		215,688.75		215,688.75	0.00	0.18
			Base		215,688.75		215,688.75	0.00	0.18
CASH Total									
		215,688.750	Base		215,688.75		215,688.75	0.00	0.18
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	0.21
			Base	100.000000	244,337.02	100.000000	244,337.02	0.00	0.21
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					1.91	01 Aug 2018		
		7,000,000.000	Local	100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	5.94
			Base	100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	5.94
US DOLLAR Total									
		7,244,337.020	Local		7,244,337.02		7,244,337.02	0.00	6.15
			Base		7,244,337.02		7,244,337.02	0.00	6.15
CASH EQUIVALENT Total									
		7,244,337.020	Base		7,244,337.02		7,244,337.02	0.00	6.15
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	100.539131	430,240.44	98.260010	420,487.32	-9,753.12	0.36
Original Face:		Base	1,000,000.000	100.539131	430,240.44	98.260010	420,487.32	-9,753.12	0.36
31771KAA5	FICO STRIP PRIN SECURED 09/19 0.00000					0.01	26 Sep 2019		
		Local	1,000,000.000	98.054347	980,543.47	96.988675	969,886.75	-10,656.72	0.82
		Base		98.054347	980,543.47	96.988675	969,886.75	-10,656.72	0.82
36176S4T4	GNMA POOL 775134 GN 09/41 FIXED 4					4.0	15 Sep 2041		
		Local	1,997,696.500	105.708103	2,111,727.08	103.179341	2,061,210.08	-50,517.00	1.75
Original Face:		Base	5,000,000.000	105.708103	2,111,727.08	103.179341	2,061,210.08	-50,517.00	1.75
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3					3.0	15 Aug 2027		
		Local	1,553,673.850	104.192498	1,618,811.59	100.130940	1,555,708.23	-63,103.36	1.32
Original Face:		Base	5,000,000.000	104.192498	1,618,811.59	100.130940	1,555,708.23	-63,103.36	1.32
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5					2.5	20 Apr 2027		
		Local	1,389,238.180	103.265136	1,434,598.70	97.833752	1,359,143.84	-75,454.86	1.15
Original Face:		Base	4,372,786.000	103.265136	1,434,598.70	97.833752	1,359,143.84	-75,454.86	1.15
36179MAG5	GNMA II POOL MA0007 G2 04/27 FIXED 3					3.0	20 Apr 2027		
		Local	1,301,793.650	103.884106	1,352,356.70	99.831893	1,299,605.24	-52,751.46	1.10
Original Face:		Base	5,000,000.000	103.884106	1,352,356.70	99.831893	1,299,605.24	-52,751.46	1.10
36179MAH3	GNMA II POOL MA0008 G2 04/27 FIXED 3.5					3.5	20 Apr 2027		
		Local	1,425,755.400	104.046332	1,483,446.20	101.814848	1,451,630.69	-31,815.51	1.23
Original Face:		Base	7,500,000.000	104.046332	1,483,446.20	101.814848	1,451,630.69	-31,815.51	1.23
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5					2.5	20 May 2027		
		Local	1,694,819.600	102.864829	1,743,373.28	97.833090	1,658,094.38	-85,278.90	1.41
Original Face:		Base	5,000,000.000	102.864829	1,743,373.28	97.833090	1,658,094.38	-85,278.90	1.41
36179MGN4	GNMA II POOL MA0205 G2 07/27 FIXED 3					3.0	20 Jul 2027		
		Local	1,525,006.200	104.036437	1,586,562.11	99.831883	1,522,442.41	-64,119.70	1.29
Original Face:		Base	5,000,000.000	104.036437	1,586,562.11	99.831883	1,522,442.41	-64,119.70	1.29
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5					3.5	20 Jul 2027		
		Local	983,171.120	104.640843	1,028,798.55	101.824312	1,001,107.23	-27,691.32	0.85
Original Face:		Base	4,169,641.000	104.640843	1,028,798.55	101.824312	1,001,107.23	-27,691.32	0.85

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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
36179MGW4	GNMA II POOL MA0213 G2 07/42 FIXED 3					3.0	20 Jul 2042		
		Local	3,915,454.580	102.153444	3,999,771.71	96.680632	3,785,486.23	-214,285.48	3.21
Original Face:		Base	7,500,000.000	102.153444	3,999,771.71	96.680632	3,785,486.23	-214,285.48	3.21
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3					3.0	20 May 2043		
		Local	789,110.440	101.256502	799,025.63	96.690483	762,994.70	-36,030.93	0.65
Original Face:		Base	2,000,000.000	101.256502	799,025.63	96.690483	762,994.70	-36,030.93	0.65
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5					3.5	20 Feb 2027		
		Local	542,178.650	103.125442	559,124.13	100.023427	542,305.67	-16,818.46	0.46
Original Face:		Base	2,910,888.000	103.125442	559,124.13	100.023427	542,305.67	-16,818.46	0.46
36202FL61	GNMA II POOL 004849 G2 11/40 FIXED 4					4.0	20 Nov 2040		
		Local	1,625,922.130	105.421166	1,714,066.07	101.460665	1,649,671.41	-64,394.66	1.40
Original Face:		Base	12,190,366.000	105.421166	1,714,066.07	101.460665	1,649,671.41	-64,394.66	1.40
3620C4U57	GNMA POOL 748604 GN 09/40 FIXED 4.5					4.5	15 Sep 2040		
		Local	847,347.950	107.430973	910,314.15	105.638471	895,125.42	-15,188.73	0.76
Original Face:		Base	5,000,000.000	107.430973	910,314.15	105.638471	895,125.42	-15,188.73	0.76
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR					2.75	20 Sep 2040		
		Local	1,340,312.310	103.398061	1,385,856.94	103.923442	1,392,898.69	7,041.75	1.18
Original Face:		Base	9,450,000.000	103.398061	1,385,856.94	103.923442	1,392,898.69	7,041.75	1.18
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5					2.5	15 Dec 2027		
		Local	936,565.150	101.413062	949,799.40	97.377292	912,001.78	-37,797.62	0.77
Original Face:		Base	2,500,000.000	101.413062	949,799.40	97.377292	912,001.78	-37,797.62	0.77
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.5	20 Jun 2028		
		Local	634,175.090	101.333384	642,631.08	96.190741	610,017.72	-32,613.36	0.52
Original Face:		Base	1,500,000.000	101.333384	642,631.08	96.190741	610,017.72	-32,613.36	0.52
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4					4.0	15 Nov 2040		
		Local	1,037,090.940	105.947010	1,098,766.84	102.797630	1,066,104.91	-32,661.93	0.90
Original Face:		Base	5,872,458.000	105.947010	1,098,766.84	102.797630	1,066,104.91	-32,661.93	0.90
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5					5.5	15 Feb 2024		
		Local	42,589.420	102.954278	43,847.63	103.636756	44,138.29	290.66	0.04
Original Face:		Base	1,000,000.000	102.954278	43,847.63	103.636756	44,138.29	290.66	0.04

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5					5.0	15 Dec 2035		
		Local	43,160.120	105.252534	45,427.12	105.255614	45,428.45	1.33	0.04
Original Face:		Base	1,000,000.000	105.252534	45,427.12	105.255614	45,428.45	1.33	0.04
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5					5.0	15 Sep 2022		
		Local	546.930	101.815589	556.86	105.259587	575.70	18.84	0.00
Original Face:		Base	25,000.000	101.815589	556.86	105.259587	575.70	18.84	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5					5.0	15 Oct 2039		
		Local	124,494.980	103.557589	128,924.00	106.398884	132,461.27	3,537.27	0.11
Original Face:		Base	2,000,000.000	103.557589	128,924.00	106.398884	132,461.27	3,537.27	0.11
38374C5H0	GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD					4.0	20 Mar 2033		
		Local	8,735.870	100.000000	8,735.87	100.860340	8,811.03	75.16	0.01
Original Face:		Base	410,000.000	100.000000	8,735.87	100.860340	8,811.03	75.16	0.01
38376R3G9	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP					2.22468	20 Apr 2067		
		Local	2,646,375.640	100.000000	2,646,375.64	99.965670	2,645,467.14	-908.50	2.24
Original Face:		Base	4,006,379.000	100.000000	2,646,375.64	99.965670	2,645,467.14	-908.50	2.24
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE					2.20468	20 Jun 2063		
		Local	3,035,145.750	100.000000	3,035,145.75	99.788720	3,028,733.09	-6,412.66	2.57
Original Face:		Base	4,967,302.000	100.000000	3,035,145.75	99.788720	3,028,733.09	-6,412.66	2.57
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC					2.0	16 Aug 2039		
		Local	764,359.750	101.145861	773,118.25	97.524360	745,436.95	-27,681.30	0.63
Original Face:		Base	2,720,000.000	101.145861	773,118.25	97.524360	745,436.95	-27,681.30	0.63
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C					2.637	16 May 2051		
		Local	782,998.950	101.608858	795,596.29	97.117590	760,429.71	-35,166.58	0.65
Original Face:		Base	4,000,000.000	101.608858	795,596.29	97.117590	760,429.71	-35,166.58	0.65
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB					2.0	20 Jul 2042		
		Local	2,017,860.640	102.261996	2,063,504.56	95.328640	1,923,599.11	-139,905.45	1.63
Original Face:		Base	4,400,000.000	102.261996	2,063,504.56	95.328640	1,923,599.11	-139,905.45	1.63
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	1,860,520.900	99.296884	1,847,439.28	96.097060	1,787,905.89	-59,533.39	1.52
Original Face:		Base	3,000,000.000	99.296884	1,847,439.28	96.097060	1,787,905.89	-59,533.39	1.52

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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
38378KES4	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 45 AB					1.45	16 Apr 2039		
		Local	695,054.810	99.718437	693,097.79	98.110320	681,920.50	-11,177.29	0.58
Original Face:		Base	2,000,000.000	99.718437	693,097.79	98.110320	681,920.50	-11,177.29	0.58
38378KHE2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 55 AC					1.65	16 Aug 2048		
		Local	1,274,622.120	97.487193	1,242,593.32	94.258750	1,201,442.88	-41,150.44	1.02
Original Face:		Base	2,000,000.000	97.487193	1,242,593.32	94.258750	1,201,442.88	-41,150.44	1.02
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF					2.42618	16 Mar 2048		
		Local	689,794.870	100.648689	694,269.49	95.086090	655,898.97	-38,370.52	0.56
Original Face:		Base	1,000,000.000	100.648689	694,269.49	95.086090	655,898.97	-38,370.52	0.56
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A					2.5	16 Dec 2044		
		Local	1,301,939.550	101.308814	1,318,979.52	98.150380	1,277,858.62	-41,120.90	1.08
Original Face:		Base	2,000,000.000	101.308814	1,318,979.52	98.150380	1,277,858.62	-41,120.90	1.08
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.0	16 Jul 2050		
		Local	597,177.440	101.379068	605,412.92	97.542690	582,502.94	-22,909.98	0.49
Original Face:		Base	1,000,000.000	101.379068	605,412.92	97.542690	582,502.94	-22,909.98	0.49
38378XJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC					2.154	16 May 2054		
		Local	2,657,174.860	98.862631	2,626,952.97	97.004200	2,577,571.22	-49,381.75	2.19
Original Face:		Base	4,270,000.000	98.862631	2,626,952.97	97.004200	2,577,571.22	-49,381.75	2.19
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028	16 Aug 2052		
		Local	699,996.010	100.768597	705,376.16	96.234130	673,635.07	-31,741.09	0.57
Original Face:		Base	1,000,000.000	100.768597	705,376.16	96.234130	673,635.07	-31,741.09	0.57
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.85	16 Feb 2049		
		Local	647,052.400	100.872551	652,698.26	97.055190	627,997.94	-24,700.32	0.53
Original Face:		Base	1,000,000.000	100.872551	652,698.26	97.055190	627,997.94	-24,700.32	0.53
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.2	16 Aug 2055		
		Local	715,650.470	99.884213	714,821.84	96.947430	693,804.74	-21,017.10	0.59
Original Face:		Base	1,000,000.000	99.884213	714,821.84	96.947430	693,804.74	-21,017.10	0.59
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A					2.1	15 Jun 2044		
		Local	737,282.480	100.332305	739,732.51	96.980650	715,021.34	-24,711.17	0.61
Original Face:		Base	1,000,000.000	100.332305	739,732.51	96.980650	715,021.34	-24,711.17	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
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.6	16 Dec 2049		
		Local	833,232.260	100.953766	841,179.35	97.486210	812,286.55	-28,892.80	0.69
Original Face:		Base	1,000,000.000	100.953766	841,179.35	97.486210	812,286.55	-28,892.80	0.69
38379RMD2	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC					2.3	16 Mar 2057		
		Local	7,325,700.060	98.415670	7,209,636.76	96.120920	7,041,530.29	-168,106.47	5.98
Original Face:		Base	7,500,000.000	98.415670	7,209,636.76	96.120920	7,041,530.29	-168,106.47	5.98
38380K3L7	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 21 BC					3.5	20 May 2039		
		Local	2,877,527.330	101.227484	2,912,848.53	100.654730	2,896,367.36	-16,481.17	2.46
Original Face:		Base	3,000,000.000	101.227484	2,912,848.53	100.654730	2,896,367.36	-16,481.17	2.46
418097AC5	AID JORDAN US GOVT GUAR 10/20 2.503					2.503	30 Oct 2020		
		Local	6,280,000.000	101.060376	6,346,591.62	99.285482	6,235,128.27	-111,463.35	5.29
		Base		101.060376	6,346,591.62	99.285482	6,235,128.27	-111,463.35	5.29
62889KAD3	NCUA GUARANTEED NOTES US GOVT GUAR 06/19 3					3.0	12 Jun 2019		
		Local	1,000,000.000	101.401199	1,014,011.99	100.363000	1,003,630.00	-10,381.99	0.85
		Base		101.401199	1,014,011.99	100.363000	1,003,630.00	-10,381.99	0.85
6903532L0	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.000001						26 Jan 2021		
		Local	5,000,000.000	101.353019	5,067,650.96	99.915713	4,995,785.65	-71,865.31	4.24
		Base		101.353019	5,067,650.96	99.915713	4,995,785.65	-71,865.31	4.24
690353L54	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000						26 Jan 2021		
		Local	2,500,000.000	104.164730	2,604,118.26	100.710000	2,517,750.00	-86,368.26	2.14
		Base		104.164730	2,604,118.26	100.710000	2,517,750.00	-86,368.26	2.14
690353P43	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/18 0.00000					0.01	15 Nov 2018		
		Local	1,000,000.000	97.354318	973,543.18	101.580000	1,015,800.00	42,256.82	0.86
		Base		97.354318	973,543.18	101.580000	1,015,800.00	42,256.82	0.86
690353R41	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/18 0.00000					0.01	15 Nov 2018		
		Local	1,434,205.590	101.928254	1,461,860.71	100.940000	1,447,687.12	-14,173.59	1.23
Original Face:		Base	3,000,000.000	101.928254	1,461,860.71	100.940000	1,447,687.12	-14,173.59	1.23
690353V20	OVERSEAS PRIVATE INV COR US GOVT GUAR 02/20 0.00000					0.01	11 Feb 2020		
		Local	2,000,000.000	101.810085	2,036,201.69	101.280000	2,025,600.00	-10,601.69	1.72
		Base		101.810085	2,036,201.69	101.280000	2,025,600.00	-10,601.69	1.72

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
742651DU3	PRIVATE EXPORT FUNDING US GOVT GUAR 03/20 2.25					2.25	15 Mar 2020		
		Local	3,440,000.000	100.487509	3,456,770.30	99.139900	3,410,412.56	-46,357.74	2.89
		Base		100.487509	3,456,770.30	99.139900	3,410,412.56	-46,357.74	2.89
831641EV3	SMALL BUSINESS ADMINISTRATION SBIC 2011 10B 1					2.877	10 Sep 2021		
		Local	1,603,944.990	101.967293	1,635,499.28	99.307410	1,592,836.23	-42,663.05	1.35
	Original Face:	Base	4,000,000.000	101.967293	1,635,499.28	99.307410	1,592,836.23	-42,663.05	1.35
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1					2.766	10 Mar 2022		
		Local	565,423.300	101.598804	574,463.31	98.810680	558,698.61	-15,764.70	0.47
	Original Face:	Base	1,000,000.000	101.598804	574,463.31	98.810680	558,698.61	-15,764.70	0.47
903724AK8	AID UKRAINE US GOVT GUAR 05/19 1.844					1.844	16 May 2019		
		Local	2,270,000.000	99.999544	2,269,989.64	99.381700	2,255,964.59	-14,025.05	1.91
		Base		99.999544	2,269,989.64	99.381700	2,255,964.59	-14,025.05	1.91
903724AL6	AID UKRAINE US GOVT GUAR 05/20 1.847					1.847	29 May 2020		
		Local	1,000,000.000	100.188143	1,001,881.43	98.353600	983,536.00	-18,345.43	0.83
		Base		100.188143	1,001,881.43	98.353600	983,536.00	-18,345.43	0.83
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471					1.471	29 Sep 2021		
		Local	3,000,000.000	98.902815	2,967,084.45	95.722200	2,871,666.00	-95,418.45	2.44
		Base		98.902815	2,967,084.45	95.722200	2,871,666.00	-95,418.45	2.44
9128283G3	US TREASURY N/B 11/20 1.75					1.75	15 Nov 2020		
		Local	5,000,000.000	99.084022	4,954,201.12	97.855469	4,892,773.45	-61,427.67	4.15
		Base		99.084022	4,954,201.12	97.855469	4,892,773.45	-61,427.67	4.15
912828F62	US TREASURY N/B 10/19 1.5					1.5	31 Oct 2019		
		Local	5,000,000.000	99.696007	4,984,800.34	98.726562	4,936,328.10	-48,472.24	4.19
		Base		99.696007	4,984,800.34	98.726562	4,936,328.10	-48,472.24	4.19
912828L32	US TREASURY N/B 08/20 1.375					1.375	31 Aug 2020		
		Local	5,000,000.000	98.230410	4,911,520.51	97.347656	4,867,382.80	-44,137.71	4.13
		Base		98.230410	4,911,520.51	97.347656	4,867,382.80	-44,137.71	4.13
912828M64	US TREASURY N/B 11/18 1.25					1.25	15 Nov 2018		
		Local	2,000,000.000	100.034672	2,000,693.44	99.766498	1,995,329.96	-5,363.48	1.69
		Base		100.034672	2,000,693.44	99.766498	1,995,329.96	-5,363.48	1.69

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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
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		Local	1,000,000.000	99.440881	994,408.81	95.984375	959,843.75	-34,565.06	0.81
		Base		99.440881	994,408.81	95.984375	959,843.75	-34,565.06	0.81
912828U73	US TREASURY N/B 12/19 1.375					1.375	15 Dec 2019		
		Local	5,000,000.000	99.788576	4,989,428.78	98.390625	4,919,531.25	-69,897.53	4.17
		Base		99.788576	4,989,428.78	98.390625	4,919,531.25	-69,897.53	4.17
92262BAB1	VENDEE MORTGAGE TRUST VENDE 2011 2 DG					2.75	15 Dec 2033		
		Local	424,370.200	102.369422	434,425.32	99.787280	423,467.48	-10,957.84	0.36
	Original Face:	Base	2,000,000.000	102.369422	434,425.32	99.787280	423,467.48	-10,957.84	0.36
US DOLLAR Total									
		Local	111,864,182.750		112,855,229.88		110,385,899.57	-2,469,330.31	93.67
	Original Face:	Base	156,264,820.000		112,855,229.88		110,385,899.57	-2,469,330.31	93.67
FIXED INCOME Total									
		Base	111,864,182.750		112,855,229.88		110,385,899.57	-2,469,330.31	93.67
	Original Face:		156,264,820.000						

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Holdings

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

As of: *July 31, 2018* *View Date:* *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		119,324,208.520	Base	120,315,255.65		117,845,925.34	-2,469,330.31	100.00
Original Face:		156,264,820.000						

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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	-10,478.040	1.000000	-10,478.04	1.000000	-10,478.04	0.00	0.00
		Base		1.000000	-10,478.04	1.000000	-10,478.04	0.00	0.00
US DOLLAR Total									
		Local	-10,478.040		-10,478.04		-10,478.04	0.00	0.00
		Base			-10,478.04		-10,478.04	0.00	0.00
CASH Total									
		Base	-10,478.040		-10,478.04		-10,478.04	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					2.0782005	31 Dec 2030		
		Local	1,801,441.480	100.037846	1,802,123.25	100.040000	1,802,162.06	38.81	0.08
		Base		100.037846	1,802,123.25	100.040000	1,802,162.06	38.81	0.08
US DOLLAR Total									
		Local	1,801,441.480		1,802,123.25		1,802,162.06	38.81	0.08
		Base			1,802,123.25		1,802,162.06	38.81	0.08
CASH EQUIVALENT Total									
		Base	1,801,441.480		1,802,123.25		1,802,162.06	38.81	0.08
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001055102	AFLAC INC COMMON STOCK USD.1								
		Local	69,851.000	19.875068	1,388,293.34	46.540000	3,250,865.54	1,862,572.20	0.15
		Base		19.875068	1,388,293.34	46.540000	3,250,865.54	1,862,572.20	0.15

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00130H105	AES CORP COMMON STOCK USD.01								
		Local	59,689.000	19.833594	1,183,847.42	13.360000	797,445.04	-386,402.38	0.04
		Base		19.833594	1,183,847.42	13.360000	797,445.04	-386,402.38	0.04
00206R102	AT+T INC COMMON STOCK USD1.0								
		Local	655,344.000	34.377271	22,528,938.27	31.970000	20,951,347.68	-1,577,590.59	0.97
		Base		34.377271	22,528,938.27	31.970000	20,951,347.68	-1,577,590.59	0.97
002824100	ABBOTT LABORATORIES COMMON STOCK								
		Local	158,219.000	27.274534	4,315,349.47	65.540000	10,369,673.26	6,054,323.79	0.48
		Base		27.274534	4,315,349.47	65.540000	10,369,673.26	6,054,323.79	0.48
00287Y109	ABBVIE INC COMMON STOCK USD.01								
		Local	136,768.000	31.017717	4,242,231.06	92.230000	12,614,112.64	8,371,881.58	0.58
		Base		31.017717	4,242,231.06	92.230000	12,614,112.64	8,371,881.58	0.58
003654100	ABIOMED INC COMMON STOCK USD.01								
		Local	3,813.000	381.403690	1,454,292.27	354.530000	1,351,822.89	-102,469.38	0.06
		Base		381.403690	1,454,292.27	354.530000	1,351,822.89	-102,469.38	0.06
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001								
		Local	68,705.000	36.596310	2,514,349.45	73.420000	5,044,321.10	2,529,971.65	0.23
		Base		36.596310	2,514,349.45	73.420000	5,044,321.10	2,529,971.65	0.23
00724F101	ADOBE SYSTEMS INC COMMON STOCK USD.0001								
		Local	44,445.000	38.674733	1,718,898.50	244.680000	10,874,802.60	9,155,904.10	0.50
		Base		38.674733	1,718,898.50	244.680000	10,874,802.60	9,155,904.10	0.50
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001								
		Local	6,680.000	159.429109	1,064,986.45	141.230000	943,416.40	-121,570.05	0.04
		Base		159.429109	1,064,986.45	141.230000	943,416.40	-121,570.05	0.04
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
		Local	74,407.000	13.147645	978,276.82	18.330000	1,363,880.31	385,603.49	0.06
		Base		13.147645	978,276.82	18.330000	1,363,880.31	385,603.49	0.06
00817Y108	AETNA INC COMMON STOCK USD.01								
		Local	29,513.000	35.583284	1,050,169.45	188.390000	5,559,954.07	4,509,784.62	0.26
		Base		35.583284	1,050,169.45	188.390000	5,559,954.07	4,509,784.62	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	160.010000	784,689.04	-207,388.89	0.04
		Base		202.299741	992,077.93	160.010000	784,689.04	-207,388.89	0.04
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	28,875.000	31.022005	895,760.38	66.040000	1,906,905.00	1,011,144.62	0.09
		Base		31.022005	895,760.38	66.040000	1,906,905.00	1,011,144.62	0.09
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0								
		Local	19,780.000	73.080802	1,445,538.26	164.170000	3,247,282.60	1,801,744.34	0.15
		Base		73.080802	1,445,538.26	164.170000	3,247,282.60	1,801,744.34	0.15
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	15,401.000	43.785006	674,332.87	75.260000	1,159,079.26	484,746.39	0.05
		Base		43.785006	674,332.87	75.260000	1,159,079.26	484,746.39	0.05
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01								
		Local	11,127.000	65.609777	730,039.99	62.830000	699,109.41	-30,930.58	0.03
		Base		65.609777	730,039.99	62.830000	699,109.41	-30,930.58	0.03
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
		Local	9,996.000	83.368423	833,350.76	94.200000	941,623.20	108,272.44	0.04
		Base		83.368423	833,350.76	94.200000	941,623.20	108,272.44	0.04
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
		Local	9,296.000	114.851653	1,067,660.97	127.440000	1,184,682.24	117,021.27	0.05
		Base		114.851653	1,067,660.97	127.440000	1,184,682.24	117,021.27	0.05
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	20,080.000	109.189871	2,192,532.61	132.960000	2,669,836.80	477,304.19	0.12
		Base		109.189871	2,192,532.61	132.960000	2,669,836.80	477,304.19	0.12
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	6,509.000	147.089743	957,407.14	356.650000	2,321,434.85	1,364,027.71	0.11
		Base		147.089743	957,407.14	356.650000	2,321,434.85	1,364,027.71	0.11
018581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01								
		Local	4,349.000	254.373536	1,106,270.51	224.880000	978,003.12	-128,267.39	0.05
		Base		254.373536	1,106,270.51	224.880000	978,003.12	-128,267.39	0.05

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018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
		Local	20,895.000	40.073856	837,343.22	42.970000	897,858.15	60,514.93	0.04
		Base		40.073856	837,343.22	42.970000	897,858.15	60,514.93	0.04
020002101	ALLSTATE CORP COMMON STOCK USD.01								
		Local	31,721.000	39.459853	1,251,706.01	95.120000	3,017,301.52	1,765,595.51	0.14
		Base		39.459853	1,251,706.01	95.120000	3,017,301.52	1,765,595.51	0.14
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
		Local	27,398.000	329.932015	9,039,477.36	1,217.260000	33,350,489.48	24,311,012.12	1.54
		Base		329.932015	9,039,477.36	1,217.260000	33,350,489.48	24,311,012.12	1.54
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
		Local	26,952.000	318.035958	8,571,705.14	1,227.220000	33,076,033.44	24,504,328.30	1.53
		Base		318.035958	8,571,705.14	1,227.220000	33,076,033.44	24,504,328.30	1.53
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								
		Local	170,806.000	18.394850	3,141,950.76	58.680000	10,022,896.08	6,880,945.32	0.46
		Base		18.394850	3,141,950.76	58.680000	10,022,896.08	6,880,945.32	0.46
023135106	AMAZON.COM INC COMMON STOCK USD.01								
		Local	36,345.000	184.986385	6,723,330.16	1,777.440000	64,601,056.80	57,877,726.64	2.99
		Base		184.986385	6,723,330.16	1,777.440000	64,601,056.80	57,877,726.64	2.99
023608102	AMEREN CORPORATION COMMON STOCK USD.01								
		Local	21,996.000	39.735068	874,012.55	62.060000	1,365,071.76	491,059.21	0.06
		Base		39.735068	874,012.55	62.060000	1,365,071.76	491,059.21	0.06
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK								
		Local	37,603.000	48.323353	1,817,103.04	39.540000	1,486,822.62	-330,280.42	0.07
		Base		48.323353	1,817,103.04	39.540000	1,486,822.62	-330,280.42	0.07
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5								
		Local	44,455.000	38.235591	1,699,763.22	71.140000	3,162,528.70	1,462,765.48	0.15
		Base		38.235591	1,699,763.22	71.140000	3,162,528.70	1,462,765.48	0.15
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
		Local	64,420.000	44.935339	2,894,734.56	99.520000	6,411,078.40	3,516,343.84	0.30
		Base		44.935339	2,894,734.56	99.520000	6,411,078.40	3,516,343.84	0.30

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026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
		Local	81,028.000	107.370616	8,700,026.31	55.210000	4,473,555.88	-4,226,470.43	0.21
		Base		107.370616	8,700,026.31	55.210000	4,473,555.88	-4,226,470.43	0.21
03027X100	AMERICAN TOWER CORP REIT USD.01								
		Local	39,869.000	57.426768	2,289,547.80	148.240000	5,910,180.56	3,620,632.76	0.27
		Base		57.426768	2,289,547.80	148.240000	5,910,180.56	3,620,632.76	0.27
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01								
		Local	16,070.000	68.349701	1,098,379.70	88.250000	1,418,177.50	319,797.80	0.07
		Base		68.349701	1,098,379.70	88.250000	1,418,177.50	319,797.80	0.07
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01								
		Local	14,679.000	28.210019	414,094.87	81.830000	1,201,182.57	787,087.70	0.06
		Base		28.210019	414,094.87	81.830000	1,201,182.57	787,087.70	0.06
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01								
		Local	13,050.000	39.221559	511,841.34	145.670000	1,900,993.50	1,389,152.16	0.09
		Base		39.221559	511,841.34	145.670000	1,900,993.50	1,389,152.16	0.09
031100100	AMETEK INC COMMON STOCK USD.01								
		Local	20,899.000	46.911951	980,412.87	77.800000	1,625,942.20	645,529.33	0.08
		Base		46.911951	980,412.87	77.800000	1,625,942.20	645,529.33	0.08
031162100	AMGEN INC COMMON STOCK USD.0001								
		Local	60,104.000	65.217909	3,919,857.23	196.550000	11,813,441.20	7,893,583.97	0.55
		Base		65.217909	3,919,857.23	196.550000	11,813,441.20	7,893,583.97	0.55
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001								
		Local	27,204.000	23.378131	635,978.68	93.510000	2,543,846.04	1,907,867.36	0.12
		Base		23.378131	635,978.68	93.510000	2,543,846.04	1,907,867.36	0.12
032511107	ANADARKO PETROLEUM CORP COMMON STOCK USD.1								
		Local	46,485.000	49.632915	2,307,186.06	73.150000	3,400,377.75	1,093,191.69	0.16
		Base		49.632915	2,307,186.06	73.150000	3,400,377.75	1,093,191.69	0.16
032654105	ANALOG DEVICES INC COMMON STOCK USD.167								
		Local	33,472.000	48.372416	1,619,121.51	96.140000	3,217,998.08	1,598,876.57	0.15
		Base		48.372416	1,619,121.51	96.140000	3,217,998.08	1,598,876.57	0.15

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03349M105	ANDEAVOR COMMON STOCK USD.167								
		Local	12,544.000	52.094860	653,477.93	150.060000	1,882,352.64	1,228,874.71	0.09
		Base		52.094860	653,477.93	150.060000	1,882,352.64	1,228,874.71	0.09
03662Q105	ANSYS INC COMMON STOCK USD.01								
		Local	7,582.000	122.201104	926,528.77	168.880000	1,280,448.16	353,919.39	0.06
		Base		122.201104	926,528.77	168.880000	1,280,448.16	353,919.39	0.06
036752103	ANTHEM INC COMMON STOCK USD.01								
		Local	23,030.000	55.127776	1,269,592.69	253.000000	5,826,590.00	4,556,997.31	0.27
		Base		55.127776	1,269,592.69	253.000000	5,826,590.00	4,556,997.31	0.27
037411105	APACHE CORP COMMON STOCK USD.625								
		Local	34,495.000	66.873370	2,306,796.91	46.000000	1,586,770.00	-720,026.91	0.07
		Base		66.873370	2,306,796.91	46.000000	1,586,770.00	-720,026.91	0.07
03748R101	APARTMENT INVT + MGMT CO A REIT USD.01								
		Local	14,207.000	24.548930	348,766.65	42.650000	605,928.55	257,161.90	0.03
		Base		24.548930	348,766.65	42.650000	605,928.55	257,161.90	0.03
037833100	APPLE INC COMMON STOCK USD.00001								
		Local	443,579.000	24.578579	10,902,541.57	190.290000	84,408,647.91	73,506,106.34	3.91
		Base		24.578579	10,902,541.57	190.290000	84,408,647.91	73,506,106.34	3.91
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
		Local	90,974.000	20.081896	1,826,930.40	48.630000	4,424,065.62	2,597,135.22	0.20
		Base		20.081896	1,826,930.40	48.630000	4,424,065.62	2,597,135.22	0.20
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK								
		Local	50,464.000	24.330847	1,227,831.88	48.260000	2,435,392.64	1,207,560.76	0.11
		Base		24.330847	1,227,831.88	48.260000	2,435,392.64	1,207,560.76	0.11
03965L100	ARCONIC INC COMMON STOCK								
		Local	38,345.000	43.753404	1,677,724.28	21.690000	831,703.05	-846,021.23	0.04
		Base		43.753404	1,677,724.28	21.690000	831,703.05	-846,021.23	0.04
04621X108	ASSURANT INC COMMON STOCK USD.01								
		Local	4,752.000	54.396033	258,489.95	110.300000	524,145.60	265,655.65	0.02
		Base		54.396033	258,489.95	110.300000	524,145.60	265,655.65	0.02

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052769106	AUTODESK INC COMMON STOCK USD.01								
		Local	19,775.000	39.575482	782,605.15	128.440000	2,539,901.00	1,757,295.85	0.12
		Base		39.575482	782,605.15	128.440000	2,539,901.00	1,757,295.85	0.12
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
		Local	39,756.000	41.336633	1,643,379.19	134.990000	5,366,662.44	3,723,283.25	0.25
		Base		41.336633	1,643,379.19	134.990000	5,366,662.44	3,723,283.25	0.25
053332102	AUTOZONE INC COMMON STOCK USD.01								
		Local	2,405.000	217.632557	523,406.30	705.530000	1,696,799.65	1,173,393.35	0.08
		Base		217.632557	523,406.30	705.530000	1,696,799.65	1,173,393.35	0.08
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
		Local	12,473.000	132.349012	1,650,789.23	176.850000	2,205,850.05	555,060.82	0.10
		Base		132.349012	1,650,789.23	176.850000	2,205,850.05	555,060.82	0.10
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0								
		Local	7,944.000	50.248353	399,172.92	114.680000	911,017.92	511,845.00	0.04
		Base		50.248353	399,172.92	114.680000	911,017.92	511,845.00	0.04
054937107	BB+T CORP COMMON STOCK USD5.0								
		Local	70,384.000	32.825470	2,310,387.88	50.810000	3,576,211.04	1,265,823.16	0.17
		Base		32.825470	2,310,387.88	50.810000	3,576,211.04	1,265,823.16	0.17
05722G100	BAKER HUGHES A GE CO COMMON STOCK USD.0001								
		Local	37,592.000	56.928661	2,140,062.21	34.580000	1,299,931.36	-840,130.85	0.06
		Base		56.928661	2,140,062.21	34.580000	1,299,931.36	-840,130.85	0.06
058498106	BALL CORP COMMON STOCK								
		Local	31,517.000	15.838388	499,178.49	38.970000	1,228,217.49	729,039.00	0.06
		Base		15.838388	499,178.49	38.970000	1,228,217.49	729,039.00	0.06
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01								
		Local	850,700.000	23.804785	20,250,730.59	30.880000	26,269,616.00	6,018,885.41	1.22
		Base		23.804785	20,250,730.59	30.880000	26,269,616.00	6,018,885.41	1.22
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01								
		Local	91,210.000	35.591087	3,246,263.03	53.470000	4,876,998.70	1,630,735.67	0.23
		Base		35.591087	3,246,263.03	53.470000	4,876,998.70	1,630,735.67	0.23

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071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0								
			44,467.000	26.573588	1,181,647.74	72.450000	3,221,634.15	2,039,986.41	0.15
		Base		26.573588	1,181,647.74	72.450000	3,221,634.15	2,039,986.41	0.15
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0								
			24,113.000	118.228381	2,850,840.95	250.370000	6,037,171.81	3,186,330.86	0.28
		Base		118.228381	2,850,840.95	250.370000	6,037,171.81	3,186,330.86	0.28
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033								
			173,691.000	83.897209	14,572,190.10	197.870000	34,368,238.17	19,796,048.07	1.59
		Base		83.897209	14,572,190.10	197.870000	34,368,238.17	19,796,048.07	1.59
086516101	BEST BUY CO INC COMMON STOCK USD.1								
			22,131.000	32.786042	725,587.90	75.030000	1,660,488.93	934,901.03	0.08
		Base		32.786042	725,587.90	75.030000	1,660,488.93	934,901.03	0.08
09062X103	BIOGEN INC COMMON STOCK USD.0005								
			19,043.000	92.455688	1,760,633.66	334.370000	6,367,407.91	4,606,774.25	0.29
		Base		92.455688	1,760,633.66	334.370000	6,367,407.91	4,606,774.25	0.29
09247X101	BLACKROCK INC COMMON STOCK USD.01								
			11,128.000	215.870841	2,402,210.72	502.760000	5,594,713.28	3,192,502.56	0.26
		Base		215.870841	2,402,210.72	502.760000	5,594,713.28	3,192,502.56	0.26
093671105	H+R BLOCK INC COMMON STOCK								
			18,888.000	19.402254	366,469.78	25.160000	475,222.08	108,752.30	0.02
		Base		19.402254	366,469.78	25.160000	475,222.08	108,752.30	0.02
097023105	BOEING CO/THE COMMON STOCK USD5.0								
			49,421.000	66.335530	3,278,368.24	356.300000	17,608,702.30	14,330,334.06	0.81
		Base		66.335530	3,278,368.24	356.300000	17,608,702.30	14,330,334.06	0.81
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008								
			4,348.000	357.647955	1,555,053.31	2,028.720000	8,820,874.56	7,265,821.25	0.41
		Base		357.647955	1,555,053.31	2,028.720000	8,820,874.56	7,265,821.25	0.41
099724106	BORGWARNER INC COMMON STOCK USD.01								
			17,823.000	33.674201	600,175.29	46.020000	820,214.46	220,039.17	0.04
		Base		33.674201	600,175.29	46.020000	820,214.46	220,039.17	0.04

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
101121101	BOSTON PROPERTIES INC REIT USD.01								
		Local	13,934.000	92.206254	1,284,801.94	125.530000	1,749,135.02	464,333.08	0.08
		Base		92.206254	1,284,801.94	125.530000	1,749,135.02	464,333.08	0.08
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
		Local	124,524.000	17.384733	2,164,816.44	33.610000	4,185,251.64	2,020,435.20	0.19
		Base		17.384733	2,164,816.44	33.610000	4,185,251.64	2,020,435.20	0.19
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01								
		Local	10,811.000	47.148369	509,721.02	43.430000	469,521.73	-40,199.29	0.02
		Base		47.148369	509,721.02	43.430000	469,521.73	-40,199.29	0.02
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		Local	147,512.000	40.795948	6,017,891.91	58.750000	8,666,330.00	2,648,438.09	0.40
		Base		40.795948	6,017,891.91	58.750000	8,666,330.00	2,648,438.09	0.40
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01								
		Local	10,640.000	116.397449	1,238,468.86	112.980000	1,202,107.20	-36,361.66	0.06
		Base		116.397449	1,238,468.86	112.980000	1,202,107.20	-36,361.66	0.06
11135F101	BROADCOM INC COMMON STOCK								
		Local	37,070.000	177.356969	6,574,622.84	221.770000	8,221,013.90	1,646,391.06	0.38
		Base		177.356969	6,574,622.84	221.770000	8,221,013.90	1,646,391.06	0.38
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
		Local	23,634.000	20.668859	488,487.81	53.220000	1,257,801.48	769,313.67	0.06
		Base		20.668859	488,487.81	53.220000	1,257,801.48	769,313.67	0.06
124857202	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001								
		Local	30,818.000	37.662432	1,160,680.84	52.670000	1,623,184.06	462,503.22	0.08
		Base		37.662432	1,160,680.84	52.670000	1,623,184.06	462,503.22	0.08
12503M108	CBOE GLOBAL MARKETS INC COMMON STOCK								
		Local	10,152.000	84.642951	859,295.24	97.130000	986,063.76	126,768.52	0.05
		Base		84.642951	859,295.24	97.130000	986,063.76	126,768.52	0.05
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
		Local	27,299.000	21.814624	595,517.41	49.800000	1,359,490.20	763,972.79	0.06
		Base		21.814624	595,517.41	49.800000	1,359,490.20	763,972.79	0.06

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125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								
		21,064.000	Local	27.286318	574,759.01	44.420000	935,662.88	360,903.87	0.04
			Base	27.286318	574,759.01	44.420000	935,662.88	360,903.87	0.04
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
		12,565.000	Local	53.286164	669,540.65	92.230000	1,158,869.95	489,329.30	0.05
			Base	53.286164	669,540.65	92.230000	1,158,869.95	489,329.30	0.05
125509109	CIGNA CORP COMMON STOCK USD.25								
		21,955.000	Local	40.021486	878,671.73	179.420000	3,939,166.10	3,060,494.37	0.18
			Base	40.021486	878,671.73	179.420000	3,939,166.10	3,060,494.37	0.18
12572Q105	CME GROUP INC COMMON STOCK USD.01								
		30,730.000	Local	87.540314	2,690,113.84	159.120000	4,889,757.60	2,199,643.76	0.23
			Base	87.540314	2,690,113.84	159.120000	4,889,757.60	2,199,643.76	0.23
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
		25,486.000	Local	20.735579	528,466.96	48.340000	1,231,993.24	703,526.28	0.06
			Base	20.735579	528,466.96	48.340000	1,231,993.24	703,526.28	0.06
126408103	CSX CORP COMMON STOCK USD1.0								
		78,999.000	Local	11.802758	932,406.07	70.680000	5,583,649.32	4,651,243.25	0.26
			Base	11.802758	932,406.07	70.680000	5,583,649.32	4,651,243.25	0.26
126650100	CVS HEALTH CORP COMMON STOCK USD.01								
		91,763.000	Local	36.088756	3,311,612.49	64.860000	5,951,748.18	2,640,135.69	0.28
			Base	36.088756	3,311,612.49	64.860000	5,951,748.18	2,640,135.69	0.28
12673P105	CA INC COMMON STOCK USD.1								
		28,206.000	Local	31.611594	891,636.63	44.210000	1,246,987.26	355,350.63	0.06
			Base	31.611594	891,636.63	44.210000	1,246,987.26	355,350.63	0.06
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1								
		40,746.000	Local	17.155911	699,034.73	23.500000	957,531.00	258,496.27	0.04
			Base	17.155911	699,034.73	23.500000	957,531.00	258,496.27	0.04
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01								
		25,447.000	Local	38.279942	974,109.69	44.090000	1,121,958.23	147,848.54	0.05
			Base	38.279942	974,109.69	44.090000	1,121,958.23	147,848.54	0.05

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134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375								
		Local	17,351.000	37.114793	643,978.78	40.900000	709,655.90	65,677.12	0.03
		Base		37.114793	643,978.78	40.900000	709,655.90	65,677.12	0.03
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
		Local	43,899.000	56.321261	2,472,447.02	94.320000	4,140,553.68	1,668,106.66	0.19
		Base		56.321261	2,472,447.02	94.320000	4,140,553.68	1,668,106.66	0.19
14149Y108	CARDINAL HEALTH INC COMMON STOCK								
		Local	28,039.000	42.861397	1,201,790.72	49.950000	1,400,548.05	198,757.33	0.06
		Base		42.861397	1,201,790.72	49.950000	1,400,548.05	198,757.33	0.06
143130102	CARMAX INC COMMON STOCK USD.5								
		Local	16,084.000	24.712573	397,477.02	74.680000	1,201,153.12	803,676.10	0.06
		Base		24.712573	397,477.02	74.680000	1,201,153.12	803,676.10	0.06
143658300	CARNIVAL CORP COMMON STOCK USD.01								
		Local	36,637.000	38.758423	1,419,992.33	59.240000	2,170,375.88	750,383.55	0.10
		Base		38.758423	1,419,992.33	59.240000	2,170,375.88	750,383.55	0.10
149123101	CATERPILLAR INC COMMON STOCK USD1.0								
		Local	53,963.000	56.879778	3,069,403.44	143.800000	7,759,879.40	4,690,475.96	0.36
		Base		56.879778	3,069,403.44	143.800000	7,759,879.40	4,690,475.96	0.36
151020104	CELGENE CORP COMMON STOCK USD.01								
		Local	63,791.000	34.143576	2,178,052.83	90.090000	5,746,931.19	3,568,878.36	0.27
		Base		34.143576	2,178,052.83	90.090000	5,746,931.19	3,568,878.36	0.27
15135B101	CENTENE CORP COMMON STOCK USD.001								
		Local	18,519.000	71.306901	1,320,532.50	130.330000	2,413,581.27	1,093,048.77	0.11
		Base		71.306901	1,320,532.50	130.330000	2,413,581.27	1,093,048.77	0.11
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01								
		Local	38,939.000	18.812878	732,554.66	28.480000	1,108,982.72	376,428.06	0.05
		Base		18.812878	732,554.66	28.480000	1,108,982.72	376,428.06	0.05
156700106	CENTURYLINK INC COMMON STOCK USD1.0								
		Local	88,600.000	42.872240	3,798,480.44	18.770000	1,663,022.00	-2,135,458.44	0.08
		Base		42.872240	3,798,480.44	18.770000	1,663,022.00	-2,135,458.44	0.08

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156782104	CERNER CORP COMMON STOCK USD.01								
		Local	28,448.000	31.178429	886,963.95	62.080000	1,766,051.84	879,087.89	0.08
		Base		31.178429	886,963.95	62.080000	1,766,051.84	879,087.89	0.08
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001								
		Local	16,720.000	274.053897	4,582,181.15	304.580000	5,092,577.60	510,396.45	0.24
		Base		274.053897	4,582,181.15	304.580000	5,092,577.60	510,396.45	0.24
166764100	CHEVRON CORP COMMON STOCK USD.75								
		Local	172,445.000	65.406092	11,278,953.61	126.270000	21,774,630.15	10,495,676.54	1.01
		Base		65.406092	11,278,953.61	126.270000	21,774,630.15	10,495,676.54	1.01
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01								
		Local	2,207.000	303.202297	669,167.47	433.660000	957,087.62	287,920.15	0.04
		Base		303.202297	669,167.47	433.660000	957,087.62	287,920.15	0.04
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0								
		Local	22,087.000	43.345547	957,373.10	55.900000	1,234,663.30	277,290.20	0.06
		Base		43.345547	957,373.10	55.900000	1,234,663.30	277,290.20	0.06
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01								
		Local	8,614.000	136.821997	1,178,584.68	98.600000	849,340.40	-329,244.28	0.04
		Base		136.821997	1,178,584.68	98.600000	849,340.40	-329,244.28	0.04
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0								
		Local	13,484.000	37.896943	511,002.38	75.630000	1,019,794.92	508,792.54	0.05
		Base		37.896943	511,002.38	75.630000	1,019,794.92	508,792.54	0.05
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
		Local	424,423.000	28.380464	12,045,321.51	42.290000	17,948,848.67	5,903,527.16	0.83
		Base		28.380464	12,045,321.51	42.290000	17,948,848.67	5,903,527.16	0.83
172908105	CINTAS CORP COMMON STOCK								
		Local	7,801.000	41.474907	323,545.75	204.480000	1,595,148.48	1,271,602.73	0.07
		Base		41.474907	323,545.75	204.480000	1,595,148.48	1,271,602.73	0.07
172967424	CITIGROUP INC COMMON STOCK USD.01								
		Local	230,091.000	82.082107	18,886,354.01	71.890000	16,541,241.99	-2,345,112.02	0.77
		Base		82.082107	18,886,354.01	71.890000	16,541,241.99	-2,345,112.02	0.77

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174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	43,746.000	20.135778	880,859.73	39.780000	1,740,215.88	859,356.15	0.08
		Base		20.135778	880,859.73	39.780000	1,740,215.88	859,356.15	0.08
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001								
		Local	11,621.000	34.164087	397,020.86	109.970000	1,277,961.37	880,940.51	0.06
		Base		34.164087	397,020.86	109.970000	1,277,961.37	880,940.51	0.06
189054109	CLOROX COMPANY COMMON STOCK USD1.0								
		Local	11,687.000	61.451864	718,187.93	135.170000	1,579,731.79	861,543.86	0.07
		Base		61.451864	718,187.93	135.170000	1,579,731.79	861,543.86	0.07
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
		Local	345,544.000	28.804287	9,953,148.68	46.630000	16,112,716.72	6,159,568.04	0.75
		Base		28.804287	9,953,148.68	46.630000	16,112,716.72	6,159,568.04	0.75
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01								
		Local	52,875.000	25.222011	1,333,613.82	81.500000	4,309,312.50	2,975,698.68	0.20
		Base		25.222011	1,333,613.82	81.500000	4,309,312.50	2,975,698.68	0.20
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0								
		Local	78,736.000	35.564469	2,800,204.03	67.010000	5,276,099.36	2,475,895.33	0.24
		Base		35.564469	2,800,204.03	67.010000	5,276,099.36	2,475,895.33	0.24
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
		Local	414,434.000	13.369026	5,540,578.92	35.780000	14,828,448.52	9,287,869.60	0.69
		Base		13.369026	5,540,578.92	35.780000	14,828,448.52	9,287,869.60	0.69
200340107	COMERICA INC COMMON STOCK USD5.0								
		Local	15,515.000	45.210067	701,434.19	96.940000	1,504,024.10	802,589.91	0.07
		Base		45.210067	701,434.19	96.940000	1,504,024.10	802,589.91	0.07
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0								
		Local	35,554.000	19.742523	701,925.66	36.710000	1,305,187.34	603,261.68	0.06
		Base		19.742523	701,925.66	36.710000	1,305,187.34	603,261.68	0.06
20605P101	CONCHO RESOURCES INC COMMON STOCK USD.001								
		Local	17,161.000	108.483167	1,861,679.63	145.850000	2,502,931.85	641,252.22	0.12
		Base		108.483167	1,861,679.63	145.850000	2,502,931.85	641,252.22	0.12

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20825C104	CONOCOPHILLIPS COMMON STOCK USD.01								
		Local	105,595.000	40.212305	4,246,218.33	72.170000	7,620,791.15	3,374,572.82	0.35
		Base		40.212305	4,246,218.33	72.170000	7,620,791.15	3,374,572.82	0.35
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1								
		Local	28,042.000	49.198027	1,379,611.08	78.930000	2,213,355.06	833,743.98	0.10
		Base		49.198027	1,379,611.08	78.930000	2,213,355.06	833,743.98	0.10
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01								
		Local	15,164.000	41.649842	631,578.20	210.230000	3,187,927.72	2,556,349.52	0.15
		Base		41.649842	631,578.20	210.230000	3,187,927.72	2,556,349.52	0.15
216648402	COOPER COS INC/THE COMMON STOCK USD.1								
		Local	4,426.000	185.096695	819,237.97	260.500000	1,152,973.00	333,735.03	0.05
		Base		185.096695	819,237.97	260.500000	1,152,973.00	333,735.03	0.05
217204106	COPART INC COMMON STOCK								
		Local	18,000.000	56.567500	1,018,215.00	57.390000	1,033,020.00	14,805.00	0.05
		Base		56.567500	1,018,215.00	57.390000	1,033,020.00	14,805.00	0.05
219350105	CORNING INC COMMON STOCK USD.5								
		Local	74,937.000	22.371208	1,676,431.22	33.180000	2,486,409.66	809,978.44	0.12
		Base		22.371208	1,676,431.22	33.180000	2,486,409.66	809,978.44	0.12
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
		Local	39,584.000	63.601127	2,517,587.00	218.710000	8,657,416.64	6,139,829.64	0.40
		Base		63.601127	2,517,587.00	218.710000	8,657,416.64	6,139,829.64	0.40
222070203	COTY INC CL A COMMON STOCK USD.01								
		Local	42,672.000	23.290294	993,843.42	13.410000	572,231.52	-421,611.90	0.03
		Base		23.290294	993,843.42	13.410000	572,231.52	-421,611.90	0.03
22822V101	CROWN CASTLE INTL CORP REIT USD.01								
		Local	37,443.000	67.965961	2,544,849.46	110.830000	4,149,807.69	1,604,958.23	0.19
		Base		67.965961	2,544,849.46	110.830000	4,149,807.69	1,604,958.23	0.19
231021106	CUMMINS INC COMMON STOCK USD2.5								
		Local	13,979.000	44.819147	626,526.86	142.810000	1,996,340.99	1,369,814.13	0.09
		Base		44.819147	626,526.86	142.810000	1,996,340.99	1,369,814.13	0.09

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23331A109	DR HORTON INC COMMON STOCK USD.01								
		31,002.000	Local	27.780063	861,237.51	43.700000	1,354,787.40	493,549.89	0.06
			Base	27.780063	861,237.51	43.700000	1,354,787.40	493,549.89	0.06
233331107	DTE ENERGY COMPANY COMMON STOCK								
		16,381.000	Local	48.897743	800,993.93	108.540000	1,777,993.74	976,999.81	0.08
			Base	48.897743	800,993.93	108.540000	1,777,993.74	976,999.81	0.08
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD.01								
		25,701.000	Local	55.247721	1,419,921.68	84.740000	2,177,902.74	757,981.06	0.10
			Base	55.247721	1,419,921.68	84.740000	2,177,902.74	757,981.06	0.10
235851102	DANAHER CORP COMMON STOCK USD.01								
		55,473.000	Local	31.164369	1,728,781.04	102.580000	5,690,420.34	3,961,639.30	0.26
			Base	31.164369	1,728,781.04	102.580000	5,690,420.34	3,961,639.30	0.26
237194105	DARDEN RESTAURANTS INC COMMON STOCK								
		11,173.000	Local	33.821681	377,889.64	106.940000	1,194,840.62	816,950.98	0.06
			Base	33.821681	377,889.64	106.940000	1,194,840.62	816,950.98	0.06
23918K108	DAVITA INC COMMON STOCK USD.001								
		12,599.000	Local	36.124281	455,129.82	70.280000	885,457.72	430,327.90	0.04
			Base	36.124281	455,129.82	70.280000	885,457.72	430,327.90	0.04
244199105	DEERE + CO COMMON STOCK USD1.0								
		29,261.000	Local	52.833442	1,545,959.36	144.790000	4,236,700.19	2,690,740.83	0.20
			Base	52.833442	1,545,959.36	144.790000	4,236,700.19	2,690,740.83	0.20
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001								
		58,242.000	Local	23.342923	1,359,538.53	54.420000	3,169,529.64	1,809,991.11	0.15
			Base	23.342923	1,359,538.53	54.420000	3,169,529.64	1,809,991.11	0.15
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01								
		20,526.000	Local	45.496824	933,867.80	48.110000	987,505.86	53,638.06	0.05
			Base	45.496824	933,867.80	48.110000	987,505.86	53,638.06	0.05
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1								
		47,247.000	Local	44.010514	2,079,364.76	45.010000	2,126,587.47	47,222.71	0.10
			Base	44.010514	2,079,364.76	45.010000	2,126,587.47	47,222.71	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
253868103	DIGITAL REALTY TRUST INC REIT USD.01								
		18,590.000	Local	99.950044	1,858,071.32	121.420000	2,257,197.80	399,126.48	0.10
			Base	99.950044	1,858,071.32	121.420000	2,257,197.80	399,126.48	0.10
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
		134,176.000	Local	37.804787	5,072,495.06	113.560000	15,237,026.56	10,164,531.50	0.71
			Base	37.804787	5,072,495.06	113.560000	15,237,026.56	10,164,531.50	0.71
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01								
		31,495.000	Local	21.277023	670,119.83	71.410000	2,249,057.95	1,578,938.12	0.10
			Base	21.277023	670,119.83	71.410000	2,249,057.95	1,578,938.12	0.10
25470F104	DISCOVERY INC A COMMON STOCK USD.01								
		14,088.000	Local	19.056623	268,469.71	26.580000	374,459.04	105,989.33	0.02
			Base	19.056623	268,469.71	26.580000	374,459.04	105,989.33	0.02
25470F302	DISCOVERY INC C COMMON STOCK USD.01								
		30,828.000	Local	22.028997	679,109.93	24.550000	756,827.40	77,717.47	0.04
			Base	22.028997	679,109.93	24.550000	756,827.40	77,717.47	0.04
25470M109	DISH NETWORK CORP A COMMON STOCK USD.01								
		20,661.000	Local	61.995600	1,280,891.10	31.560000	652,061.16	-628,829.94	0.03
			Base	61.995600	1,280,891.10	31.560000	652,061.16	-628,829.94	0.03
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875								
		22,940.000	Local	52.961356	1,214,933.50	98.150000	2,251,561.00	1,036,627.50	0.10
			Base	52.961356	1,214,933.50	98.150000	2,251,561.00	1,036,627.50	0.10
256746108	DOLLAR TREE INC COMMON STOCK USD.01								
		21,461.000	Local	49.222543	1,056,364.99	91.280000	1,958,960.08	902,595.09	0.09
			Base	49.222543	1,056,364.99	91.280000	1,958,960.08	902,595.09	0.09
25746U109	DOMINION ENERGY INC COMMON STOCK								
		58,908.000	Local	43.186004	2,544,001.10	71.710000	4,224,292.68	1,680,291.58	0.20
			Base	43.186004	2,544,001.10	71.710000	4,224,292.68	1,680,291.58	0.20
260003108	DOVER CORP COMMON STOCK USD1.0								
		13,961.000	Local	31.409859	438,513.04	82.980000	1,158,483.78	719,970.74	0.05
			Base	31.409859	438,513.04	82.980000	1,158,483.78	719,970.74	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
26078J100	DOWDUPONT INC COMMON STOCK USD.01								
		209,445.000	Local	36.933488	7,735,534.35	68.770000	14,403,532.65	6,667,998.30	0.67
			Base	36.933488	7,735,534.35	68.770000	14,403,532.65	6,667,998.30	0.67
264411505	DUKE REALTY CORP REIT USD.01								
		32,221.000	Local	28.498587	918,252.96	29.120000	938,275.52	20,022.56	0.04
			Base	28.498587	918,252.96	29.120000	938,275.52	20,022.56	0.04
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001								
		63,256.000	Local	53.784730	3,402,206.90	81.620000	5,162,954.72	1,760,747.82	0.24
			Base	53.784730	3,402,206.90	81.620000	5,162,954.72	1,760,747.82	0.24
26875P101	EOG RESOURCES INC COMMON STOCK USD.01								
		52,249.000	Local	41.658637	2,176,622.13	128.940000	6,736,986.06	4,560,363.93	0.31
			Base	41.658637	2,176,622.13	128.940000	6,736,986.06	4,560,363.93	0.31
26884L109	EQT CORP COMMON STOCK								
		22,770.000	Local	48.781283	1,110,749.81	49.680000	1,131,213.60	20,463.79	0.05
			Base	48.781283	1,110,749.81	49.680000	1,131,213.60	20,463.79	0.05
269246401	E TRADE FINANCIAL CORP COMMON STOCK USD.01								
		23,818.000	Local	26.500540	631,189.86	59.810000	1,424,554.58	793,364.72	0.07
			Base	26.500540	631,189.86	59.810000	1,424,554.58	793,364.72	0.07
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01								
		12,882.000	Local	35.016396	451,081.21	103.620000	1,334,832.84	883,751.63	0.06
			Base	35.016396	451,081.21	103.620000	1,334,832.84	883,751.63	0.06
278642103	EBAY INC COMMON STOCK USD.001								
		83,425.000	Local	11.959524	997,723.30	33.450000	2,790,566.25	1,792,842.95	0.13
			Base	11.959524	997,723.30	33.450000	2,790,566.25	1,792,842.95	0.13
278865100	ECOLAB INC COMMON STOCK USD1.0								
		23,437.000	Local	50.204874	1,176,651.64	140.700000	3,297,585.90	2,120,934.26	0.15
			Base	50.204874	1,176,651.64	140.700000	3,297,585.90	2,120,934.26	0.15
281020107	EDISON INTERNATIONAL COMMON STOCK								
		29,403.000	Local	36.145096	1,062,774.25	66.630000	1,959,121.89	896,347.64	0.09
			Base	36.145096	1,062,774.25	66.630000	1,959,121.89	896,347.64	0.09

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28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0								
		Local	19,023.000	47.868701	910,606.29	142.450000	2,709,826.35	1,799,220.06	0.13
		Base		47.868701	910,606.29	142.450000	2,709,826.35	1,799,220.06	0.13
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01								
		Local	27,694.000	37.553681	1,040,011.65	128.750000	3,565,602.50	2,525,590.85	0.17
		Base		37.553681	1,040,011.65	128.750000	3,565,602.50	2,525,590.85	0.17
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5								
		Local	56,864.000	39.084323	2,222,490.95	72.280000	4,110,129.92	1,887,638.97	0.19
		Base		39.084323	2,222,490.95	72.280000	4,110,129.92	1,887,638.97	0.19
29364G103	ENTERGY CORP COMMON STOCK USD.01								
		Local	16,326.000	61.243841	999,866.95	81.280000	1,326,977.28	327,110.33	0.06
		Base		61.243841	999,866.95	81.280000	1,326,977.28	327,110.33	0.06
29414D100	ENVISION HEALTHCARE CORP COMMON STOCK								
		Local	10,931.000	63.482092	693,922.75	44.260000	483,806.06	-210,116.69	0.02
		Base		63.482092	693,922.75	44.260000	483,806.06	-210,116.69	0.02
294429105	EQUIFAX INC COMMON STOCK USD1.25								
		Local	10,857.000	108.548391	1,178,509.88	125.500000	1,362,553.50	184,043.62	0.06
		Base		108.548391	1,178,509.88	125.500000	1,362,553.50	184,043.62	0.06
29444U700	EQUINIX INC REIT USD.001								
		Local	7,171.000	270.692297	1,941,134.46	439.280000	3,150,076.88	1,208,942.42	0.15
		Base		270.692297	1,941,134.46	439.280000	3,150,076.88	1,208,942.42	0.15
29476L107	EQUITY RESIDENTIAL REIT USD.01								
		Local	33,235.000	44.777216	1,488,170.77	65.430000	2,174,566.05	686,395.28	0.10
		Base		44.777216	1,488,170.77	65.430000	2,174,566.05	686,395.28	0.10
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001								
		Local	5,960.000	180.006800	1,072,840.53	240.450000	1,433,082.00	360,241.47	0.07
		Base		180.006800	1,072,840.53	240.450000	1,433,082.00	360,241.47	0.07
30034W106	EVERGY INC COMMON STOCK								
		Local	24,485.000	54.011014	1,322,459.69	56.090000	1,373,363.65	50,903.96	0.06
		Base		54.011014	1,322,459.69	56.090000	1,373,363.65	50,903.96	0.06

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0								
		Local	28,607.000	31.546947	902,463.52	60.720000	1,737,017.04	834,553.52	0.08
		Base		31.546947	902,463.52	60.720000	1,737,017.04	834,553.52	0.08
30161N101	EXELON CORP COMMON STOCK								
		Local	87,020.000	41.231260	3,587,944.25	42.500000	3,698,350.00	110,405.75	0.17
		Base		41.231260	3,587,944.25	42.500000	3,698,350.00	110,405.75	0.17
30212P303	EXPEDIA GROUP INC COMMON STOCK USD.001								
		Local	10,909.000	56.952428	621,294.04	133.840000	1,460,060.56	838,766.52	0.07
		Base		56.952428	621,294.04	133.840000	1,460,060.56	838,766.52	0.07
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01								
		Local	15,767.000	41.860310	660,011.50	76.170000	1,200,972.39	540,960.89	0.06
		Base		41.860310	660,011.50	76.170000	1,200,972.39	540,960.89	0.06
30219G108	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01								
		Local	50,688.000	27.135743	1,375,456.54	79.460000	4,027,668.48	2,652,211.94	0.19
		Base		27.135743	1,375,456.54	79.460000	4,027,668.48	2,652,211.94	0.19
30225T102	EXTRA SPACE STORAGE INC REIT USD.01								
		Local	11,382.000	86.157952	980,649.81	93.970000	1,069,566.54	88,916.73	0.05
		Base		86.157952	980,649.81	93.970000	1,069,566.54	88,916.73	0.05
30231G102	EXXON MOBIL CORP COMMON STOCK								
		Local	382,092.000	59.486443	22,729,293.81	81.510000	31,144,318.92	8,415,025.11	1.44
		Base		59.486443	22,729,293.81	81.510000	31,144,318.92	8,415,025.11	1.44
302445101	FLIR SYSTEMS INC COMMON STOCK USD.01								
		Local	12,386.000	29.460041	364,892.07	58.600000	725,819.60	360,927.53	0.03
		Base		29.460041	364,892.07	58.600000	725,819.60	360,927.53	0.03
302491303	FMC CORP COMMON STOCK USD.1								
		Local	12,139.000	31.785673	385,846.29	89.880000	1,091,053.32	705,207.03	0.05
		Base		31.785673	385,846.29	89.880000	1,091,053.32	705,207.03	0.05
30303M102	FACEBOOK INC A COMMON STOCK USD.000006								
		Local	216,467.000	67.380301	14,585,611.64	172.580000	37,357,874.86	22,772,263.22	1.73
		Base		67.380301	14,585,611.64	172.580000	37,357,874.86	22,772,263.22	1.73

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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
311900104	FASTENAL CO COMMON STOCK USD.01								
		Local	25,970.000	30.437327	790,457.39	56.930000	1,478,472.10	688,014.71	0.07
		Base		30.437327	790,457.39	56.930000	1,478,472.10	688,014.71	0.07
313747206	FEDERAL REALTY INVS TRUST REIT USD.01								
		Local	6,609.000	150.160773	992,412.55	125.500000	829,429.50	-162,983.05	0.04
		Base		150.160773	992,412.55	125.500000	829,429.50	-162,983.05	0.04
31428X106	FEDEX CORP COMMON STOCK USD.1								
		Local	22,186.000	82.143086	1,822,426.50	245.870000	5,454,871.82	3,632,445.32	0.25
		Base		82.143086	1,822,426.50	245.870000	5,454,871.82	3,632,445.32	0.25
315616102	F5 NETWORKS INC COMMON STOCK								
		Local	5,516.000	128.197806	707,139.10	171.380000	945,332.08	238,192.98	0.04
		Base		128.197806	707,139.10	171.380000	945,332.08	238,192.98	0.04
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01								
		Local	29,878.000	37.362564	1,116,318.68	103.130000	3,081,318.14	1,964,999.46	0.14
		Base		37.362564	1,116,318.68	103.130000	3,081,318.14	1,964,999.46	0.14
316773100	FIFTH THIRD BANCORP COMMON STOCK								
		Local	61,865.000	24.234847	1,499,288.79	29.590000	1,830,585.35	331,296.56	0.08
		Base		24.234847	1,499,288.79	29.590000	1,830,585.35	331,296.56	0.08
337738108	FISERV INC COMMON STOCK USD.01								
		Local	36,956.000	11.238895	415,344.61	75.480000	2,789,438.88	2,374,094.27	0.13
		Base		11.238895	415,344.61	75.480000	2,789,438.88	2,374,094.27	0.13
337932107	FIRSTENERGY CORP COMMON STOCK USD.1								
		Local	40,468.000	44.320996	1,793,582.06	35.430000	1,433,781.24	-359,800.82	0.07
		Base		44.320996	1,793,582.06	35.430000	1,433,781.24	-359,800.82	0.07
339041105	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	8,087.000	209.747126	1,696,225.01	217.000000	1,754,879.00	58,653.99	0.08
		Base		209.747126	1,696,225.01	217.000000	1,754,879.00	58,653.99	0.08
343412102	FLUOR CORP COMMON STOCK USD.01								
		Local	12,684.000	41.936017	531,916.44	51.250000	650,055.00	118,138.56	0.03
		Base		41.936017	531,916.44	51.250000	650,055.00	118,138.56	0.03

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34354P105	FLOWSERVE CORP COMMON STOCK USD1.25								
		Local	11,804.000	24.880497	293,689.39	44.330000	523,271.32	229,581.93	0.02
		Base		24.880497	293,689.39	44.330000	523,271.32	229,581.93	0.02
344849104	FOOT LOCKER INC COMMON STOCK USD.01								
		Local	10,662.000	63.692765	679,092.26	48.810000	520,412.22	-158,680.04	0.02
		Base		63.692765	679,092.26	48.810000	520,412.22	-158,680.04	0.02
345370860	FORD MOTOR CO COMMON STOCK USD.01								
		Local	353,550.000	12.454924	4,403,438.25	10.040000	3,549,642.00	-853,796.25	0.16
		Base		12.454924	4,403,438.25	10.040000	3,549,642.00	-853,796.25	0.16
34959J108	FORTIVE CORP COMMON STOCK USD.01								
		Local	27,685.000	20.272899	561,255.20	82.080000	2,272,384.80	1,711,129.60	0.11
		Base		20.272899	561,255.20	82.080000	2,272,384.80	1,711,129.60	0.11
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01								
		Local	13,170.000	56.893410	749,286.21	58.000000	763,860.00	14,573.79	0.04
		Base		56.893410	749,286.21	58.000000	763,860.00	14,573.79	0.04
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1								
		Local	28,764.000	25.782850	741,617.90	34.320000	987,180.48	245,562.58	0.05
		Base		25.782850	741,617.90	34.320000	987,180.48	245,562.58	0.05
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1								
		Local	121,524.000	24.658791	2,996,634.88	16.500000	2,005,146.00	-991,488.88	0.09
		Base		24.658791	2,996,634.88	16.500000	2,005,146.00	-991,488.88	0.09
36174X101	GGP INC REIT USD.01								
		Local	57,112.000	21.708147	1,239,795.70	21.320000	1,217,627.84	-22,167.86	0.06
		Base		21.708147	1,239,795.70	21.320000	1,217,627.84	-22,167.86	0.06
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0								
		Local	16,447.000	48.701478	800,993.21	71.350000	1,173,493.45	372,500.24	0.05
		Base		48.701478	800,993.21	71.350000	1,173,493.45	372,500.24	0.05
364760108	GAP INC/THE COMMON STOCK USD.05								
		Local	19,587.000	27.306095	534,844.49	30.170000	590,939.79	56,095.30	0.03
		Base		27.306095	534,844.49	30.170000	590,939.79	56,095.30	0.03

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366651107	GARTNER INC COMMON STOCK USD.0005								
		8,232.000	Local	109.839413	904,198.05	135.430000	1,114,859.76	210,661.71	0.05
			Base	109.839413	904,198.05	135.430000	1,114,859.76	210,661.71	0.05
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0								
		24,932.000	Local	59.375089	1,480,339.72	199.760000	4,980,416.32	3,500,076.60	0.23
			Base	59.375089	1,480,339.72	199.760000	4,980,416.32	3,500,076.60	0.23
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06								
		783,828.000	Local	31.545722	24,726,419.88	13.630000	10,683,575.64	-14,042,844.24	0.49
			Base	31.545722	24,726,419.88	13.630000	10,683,575.64	-14,042,844.24	0.49
370334104	GENERAL MILLS INC COMMON STOCK USD.1								
		53,518.000	Local	29.623848	1,585,409.10	46.060000	2,465,039.08	879,629.98	0.11
			Base	29.623848	1,585,409.10	46.060000	2,465,039.08	879,629.98	0.11
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01								
		114,478.000	Local	35.471732	4,060,732.92	37.910000	4,339,860.98	279,128.06	0.20
			Base	35.471732	4,060,732.92	37.910000	4,339,860.98	279,128.06	0.20
372460105	GENUINE PARTS CO COMMON STOCK USD1.0								
		13,242.000	Local	42.455337	562,193.57	97.310000	1,288,579.02	726,385.45	0.06
			Base	42.455337	562,193.57	97.310000	1,288,579.02	726,385.45	0.06
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001								
		117,346.000	Local	22.029653	2,585,091.70	77.830000	9,133,039.18	6,547,947.48	0.42
			Base	22.029653	2,585,091.70	77.830000	9,133,039.18	6,547,947.48	0.42
37940X102	GLOBAL PAYMENTS INC COMMON STOCK								
		14,399.000	Local	73.518739	1,058,596.32	112.570000	1,620,895.43	562,299.11	0.08
			Base	73.518739	1,058,596.32	112.570000	1,620,895.43	562,299.11	0.08
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01								
		31,700.000	Local	119.569911	3,790,366.19	237.430000	7,526,531.00	3,736,164.81	0.35
			Base	119.569911	3,790,366.19	237.430000	7,526,531.00	3,736,164.81	0.35
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK								
		21,653.000	Local	23.064622	499,418.25	24.210000	524,219.13	24,800.88	0.02
			Base	23.064622	499,418.25	24.210000	524,219.13	24,800.88	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
384802104	WW GRAINGER INC COMMON STOCK USD.5								
		Local	4,600.000	97.215559	447,191.57	346.560000	1,594,176.00	1,146,984.43	0.07
		Base		97.215559	447,191.57	346.560000	1,594,176.00	1,146,984.43	0.07
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01								
		Local	25,221.000	73.148574	1,844,880.18	124.230000	3,133,204.83	1,288,324.65	0.14
		Base		73.148574	1,844,880.18	124.230000	3,133,204.83	1,288,324.65	0.14
40414L109	HCP INC REIT USD1.0								
		Local	42,414.000	35.848540	1,520,479.96	25.900000	1,098,522.60	-421,957.36	0.05
		Base		35.848540	1,520,479.96	25.900000	1,098,522.60	-421,957.36	0.05
40434L105	HP INC COMMON STOCK USD.01								
		Local	148,129.000	15.409015	2,282,522.03	23.080000	3,418,817.32	1,136,295.29	0.16
		Base		15.409015	2,282,522.03	23.080000	3,418,817.32	1,136,295.29	0.16
406216101	HALLIBURTON CO COMMON STOCK USD2.5								
		Local	79,071.000	32.285475	2,552,844.81	42.420000	3,354,191.82	801,347.01	0.16
		Base		32.285475	2,552,844.81	42.420000	3,354,191.82	801,347.01	0.16
410345102	HANESBRANDS INC COMMON STOCK USD.01								
		Local	32,507.000	33.636073	1,093,407.84	22.260000	723,605.82	-369,802.02	0.03
		Base		33.636073	1,093,407.84	22.260000	723,605.82	-369,802.02	0.03
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01								
		Local	15,021.000	42.945852	645,089.65	42.890000	644,250.69	-838.96	0.03
		Base		42.945852	645,089.65	42.890000	644,250.69	-838.96	0.03
413875105	HARRIS CORP COMMON STOCK USD1.0								
		Local	10,716.000	52.463228	562,195.95	164.950000	1,767,604.20	1,205,408.25	0.08
		Base		52.463228	562,195.95	164.950000	1,767,604.20	1,205,408.25	0.08
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01								
		Local	32,327.000	43.979097	1,421,712.26	52.700000	1,703,632.90	281,920.64	0.08
		Base		43.979097	1,421,712.26	52.700000	1,703,632.90	281,920.64	0.08
418056107	HASBRO INC COMMON STOCK USD.5								
		Local	10,261.000	32.071374	329,084.37	99.610000	1,022,098.21	693,013.84	0.05
		Base		32.071374	329,084.37	99.610000	1,022,098.21	693,013.84	0.05

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Base Currency: USD - US DOLLAR

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423452101	HELMERICH + PAYNE COMMON STOCK USD.1								
		9,829.000	Local	47.294294	464,855.62	61.350000	603,009.15	138,153.53	0.03
			Base	47.294294	464,855.62	61.350000	603,009.15	138,153.53	0.03
427866108	HERSHEY CO/THE COMMON STOCK USD1.0								
		12,612.000	Local	45.761640	577,145.80	98.210000	1,238,624.52	661,478.72	0.06
			Base	45.761640	577,145.80	98.210000	1,238,624.52	661,478.72	0.06
42809H107	HESS CORP COMMON STOCK USD1.0								
		23,635.000	Local	51.734546	1,222,746.00	65.630000	1,551,165.05	328,419.05	0.07
			Base	51.734546	1,222,746.00	65.630000	1,551,165.05	328,419.05	0.07
42824C109	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01								
		137,902.000	Local	10.828382	1,493,255.49	15.440000	2,129,206.88	635,951.39	0.10
			Base	10.828382	1,493,255.49	15.440000	2,129,206.88	635,951.39	0.10
43300A203	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01								
		25,218.000	Local	69.593878	1,755,018.41	78.660000	1,983,647.88	228,629.47	0.09
			Base	69.593878	1,755,018.41	78.660000	1,983,647.88	228,629.47	0.09
436106108	HOLLYFRONTIER CORP COMMON STOCK USD.01								
		15,932.000	Local	70.875707	1,129,191.77	74.580000	1,188,208.56	59,016.79	0.05
			Base	70.875707	1,129,191.77	74.580000	1,188,208.56	59,016.79	0.05
436440101	HOLOGIC INC COMMON STOCK USD.01								
		24,645.000	Local	35.264938	869,104.39	42.910000	1,057,516.95	188,412.56	0.05
			Base	35.264938	869,104.39	42.910000	1,057,516.95	188,412.56	0.05
437076102	HOME DEPOT INC COMMON STOCK USD.05								
		104,099.000	Local	45.986007	4,787,097.35	197.520000	20,561,634.48	15,774,537.13	0.95
			Base	45.986007	4,787,097.35	197.520000	20,561,634.48	15,774,537.13	0.95
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0								
		67,409.000	Local	49.850180	3,360,350.77	159.650000	10,761,846.85	7,401,496.08	0.50
			Base	49.850180	3,360,350.77	159.650000	10,761,846.85	7,401,496.08	0.50
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465								
		24,372.000	Local	11.122397	271,075.06	35.970000	876,660.84	605,585.78	0.04
			Base	11.122397	271,075.06	35.970000	876,660.84	605,585.78	0.04

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44107P104	HOST HOTELS + RESORTS INC REIT USD.01								
		Local	66,935.000	18.820418	1,259,744.68	20.940000	1,401,618.90	141,874.22	0.06
		Base		18.820418	1,259,744.68	20.940000	1,401,618.90	141,874.22	0.06
444859102	HUMANA INC COMMON STOCK USD.166								
		Local	12,426.000	47.422496	589,271.94	314.180000	3,904,000.68	3,314,728.74	0.18
		Base		47.422496	589,271.94	314.180000	3,904,000.68	3,314,728.74	0.18
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01								
		Local	7,726.000	82.548382	637,768.80	119.900000	926,347.40	288,578.60	0.04
		Base		82.548382	637,768.80	119.900000	926,347.40	288,578.60	0.04
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01								
		Local	99,789.000	10.329030	1,030,723.60	15.440000	1,540,742.16	510,018.56	0.07
		Base		10.329030	1,030,723.60	15.440000	1,540,742.16	510,018.56	0.07
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01								
		Local	4,018.000	228.086685	916,452.30	233.050000	936,394.90	19,942.60	0.04
		Base		228.086685	916,452.30	233.050000	936,394.90	19,942.60	0.04
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001								
		Local	3,393.000	239.841698	813,782.88	164.040000	556,587.72	-257,195.16	0.03
		Base		239.841698	813,782.88	164.040000	556,587.72	-257,195.16	0.03
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1								
		Local	7,839.000	116.901464	916,390.58	244.930000	1,920,006.27	1,003,615.69	0.09
		Base		116.901464	916,390.58	244.930000	1,920,006.27	1,003,615.69	0.09
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01								
		Local	27,514.000	45.340089	1,247,487.20	143.330000	3,943,581.62	2,696,094.42	0.18
		Base		45.340089	1,247,487.20	143.330000	3,943,581.62	2,696,094.42	0.18
452327109	ILLUMINA INC COMMON STOCK USD.01								
		Local	13,266.000	179.856557	2,385,977.08	324.360000	4,302,959.76	1,916,982.68	0.20
		Base		179.856557	2,385,977.08	324.360000	4,302,959.76	1,916,982.68	0.20
45337C102	INCYTE CORP COMMON STOCK USD.001								
		Local	15,875.000	131.985100	2,095,263.47	66.540000	1,056,322.50	-1,038,940.97	0.05
		Base		131.985100	2,095,263.47	66.540000	1,056,322.50	-1,038,940.97	0.05

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458140100	INTEL CORP COMMON STOCK USD.001								
		420,552.000	Local	28.943347	12,172,182.34	48.100000	20,228,551.20	8,056,368.86	0.94
			Base	28.943347	12,172,182.34	48.100000	20,228,551.20	8,056,368.86	0.94
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01								
		52,267.000	Local	29.689949	1,551,804.54	73.910000	3,863,053.97	2,311,249.43	0.18
			Base	29.689949	1,551,804.54	73.910000	3,863,053.97	2,311,249.43	0.18
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2								
		77,045.000	Local	117.267446	9,034,870.40	144.930000	11,166,131.85	2,131,261.45	0.52
			Base	117.267446	9,034,870.40	144.930000	11,166,131.85	2,131,261.45	0.52
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125								
		7,123.000	Local	46.723595	332,812.17	132.760000	945,649.48	612,837.31	0.04
			Base	46.723595	332,812.17	132.760000	945,649.48	612,837.31	0.04
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0								
		37,384.000	Local	34.929203	1,305,793.32	53.730000	2,008,642.32	702,849.00	0.09
			Base	34.929203	1,305,793.32	53.730000	2,008,642.32	702,849.00	0.09
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1								
		34,806.000	Local	17.708029	616,345.67	22.550000	784,875.30	168,529.63	0.04
			Base	17.708029	616,345.67	22.550000	784,875.30	168,529.63	0.04
461202103	INTUIT INC COMMON STOCK USD.01								
		22,001.000	Local	39.854870	876,847.00	204.240000	4,493,484.24	3,616,637.24	0.21
			Base	39.854870	876,847.00	204.240000	4,493,484.24	3,616,637.24	0.21
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
		10,228.000	Local	126.078092	1,289,526.72	508.190000	5,197,767.32	3,908,240.60	0.24
			Base	126.078092	1,289,526.72	508.190000	5,197,767.32	3,908,240.60	0.24
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01								
		14,597.000	Local	97.503810	1,423,263.12	121.940000	1,779,958.18	356,695.06	0.08
			Base	97.503810	1,423,263.12	121.940000	1,779,958.18	356,695.06	0.08
46284V101	IRON MOUNTAIN INC REIT USD.01								
		25,398.000	Local	30.887380	784,477.67	35.110000	891,723.78	107,246.11	0.04
			Base	30.887380	784,477.67	35.110000	891,723.78	107,246.11	0.04

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Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0								
		307,243.000	Local	42.618855	13,094,344.87	114.950000	35,317,582.85	22,223,237.98	1.63
			Base	42.618855	13,094,344.87	114.950000	35,317,582.85	22,223,237.98	1.63
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0								
		10,876.000	Local	74.517402	810,451.26	67.630000	735,543.88	-74,907.38	0.03
			Base	74.517402	810,451.26	67.630000	735,543.88	-74,907.38	0.03
47233W109	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0								
		27,363.000	Local	31.363150	858,189.86	24.250000	663,552.75	-194,637.11	0.03
			Base	31.363150	858,189.86	24.250000	663,552.75	-194,637.11	0.03
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0								
		242,056.000	Local	61.609487	14,912,945.98	132.520000	32,077,261.12	17,164,315.14	1.48
			Base	61.609487	14,912,945.98	132.520000	32,077,261.12	17,164,315.14	1.48
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001								
		31,521.000	Local	20.160577	635,481.54	26.340000	830,263.14	194,781.60	0.04
			Base	20.160577	635,481.54	26.340000	830,263.14	194,781.60	0.04
482480100	KLA TENCOR CORP COMMON STOCK USD.001								
		14,071.000	Local	44.383207	624,516.11	117.420000	1,652,216.82	1,027,700.71	0.08
			Base	44.383207	624,516.11	117.420000	1,652,216.82	1,027,700.71	0.08
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD.01								
		9,259.000	Local	111.541195	1,032,759.92	116.270000	1,076,543.93	43,784.01	0.05
			Base	111.541195	1,032,759.92	116.270000	1,076,543.93	43,784.01	0.05
487836108	KELLOGG CO COMMON STOCK USD.25								
		22,537.000	Local	45.361095	1,022,302.99	71.030000	1,600,803.11	578,500.12	0.07
			Base	45.361095	1,022,302.99	71.030000	1,600,803.11	578,500.12	0.07
493267108	KEYCORP COMMON STOCK USD1.0								
		95,812.000	Local	13.435076	1,287,241.54	20.870000	1,999,596.44	712,354.90	0.09
			Base	13.435076	1,287,241.54	20.870000	1,999,596.44	712,354.90	0.09
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25								
		31,526.000	Local	61.721803	1,945,841.55	113.860000	3,589,550.36	1,643,708.81	0.17
			Base	61.721803	1,945,841.55	113.860000	3,589,550.36	1,643,708.81	0.17

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49446R109	KIMCO REALTY CORP REIT USD.01								
		Local	38,368.000	23.838637	914,640.81	16.690000	640,361.92	-274,278.89	0.03
		Base		23.838637	914,640.81	16.690000	640,361.92	-274,278.89	0.03
49456B101	KINDER MORGAN INC COMMON STOCK USD.01								
		Local	171,317.000	35.797122	6,132,655.60	17.780000	3,046,016.26	-3,086,639.34	0.14
		Base		35.797122	6,132,655.60	17.780000	3,046,016.26	-3,086,639.34	0.14
500255104	KOHLS CORP COMMON STOCK USD.01								
		Local	15,180.000	51.012731	774,373.26	73.870000	1,121,346.60	346,973.34	0.05
		Base		51.012731	774,373.26	73.870000	1,121,346.60	346,973.34	0.05
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01								
		Local	53,921.000	31.137364	1,678,957.81	60.250000	3,248,740.25	1,569,782.44	0.15
		Base		31.137364	1,678,957.81	60.250000	3,248,740.25	1,569,782.44	0.15
501044101	KROGER CO COMMON STOCK USD1.0								
		Local	73,356.000	13.770001	1,010,112.23	29.000000	2,127,324.00	1,117,211.77	0.10
		Base		13.770001	1,010,112.23	29.000000	2,127,324.00	1,117,211.77	0.10
501797104	L BRANDS INC COMMON STOCK USD.5								
		Local	21,885.000	31.324633	685,539.60	31.670000	693,097.95	7,558.35	0.03
		Base		31.324633	685,539.60	31.670000	693,097.95	7,558.35	0.03
501889208	LKQ CORP COMMON STOCK USD.01								
		Local	27,959.000	31.481642	880,195.24	33.520000	937,185.68	56,990.44	0.04
		Base		31.481642	880,195.24	33.520000	937,185.68	56,990.44	0.04
502413107	L3 TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	7,111.000	81.062848	576,437.91	214.440000	1,524,882.84	948,444.93	0.07
		Base		81.062848	576,437.91	214.440000	1,524,882.84	948,444.93	0.07
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1								
		Local	9,232.000	73.690975	680,315.08	175.340000	1,618,738.88	938,423.80	0.07
		Base		73.690975	680,315.08	175.340000	1,618,738.88	938,423.80	0.07
512807108	LAM RESEARCH CORP COMMON STOCK USD.001								
		Local	14,804.000	43.614555	645,669.87	190.640000	2,822,234.56	2,176,564.69	0.13
		Base		43.614555	645,669.87	190.640000	2,822,234.56	2,176,564.69	0.13

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518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01								
		Local	20,215.000	35.414754	715,909.25	134.940000	2,727,812.10	2,011,902.85	0.13
		Base		35.414754	715,909.25	134.940000	2,727,812.10	2,011,902.85	0.13
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01								
		Local	11,850.000	23.406062	277,361.83	43.570000	516,304.50	238,942.67	0.02
		Base		23.406062	277,361.83	43.570000	516,304.50	238,942.67	0.02
526057104	LENNAR CORP A COMMON STOCK USD.1								
		Local	24,696.000	52.631061	1,299,776.69	52.270000	1,290,859.92	-8,916.77	0.06
		Base		52.631061	1,299,776.69	52.270000	1,290,859.92	-8,916.77	0.06
532457108	ELI LILLY + CO COMMON STOCK								
		Local	86,203.000	59.089129	5,093,660.23	98.810000	8,517,718.43	3,424,058.20	0.39
		Base		59.089129	5,093,660.23	98.810000	8,517,718.43	3,424,058.20	0.39
534187109	LINCOLN NATIONAL CORP COMMON STOCK								
		Local	19,740.000	40.163822	792,833.85	68.100000	1,344,294.00	551,460.15	0.06
		Base		40.163822	792,833.85	68.100000	1,344,294.00	551,460.15	0.06
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0								
		Local	22,418.000	71.427232	1,601,255.68	326.100000	7,310,509.80	5,709,254.12	0.34
		Base		71.427232	1,601,255.68	326.100000	7,310,509.80	5,709,254.12	0.34
540424108	LOEWS CORP COMMON STOCK USD.01								
		Local	23,636.000	28.733685	679,149.39	50.780000	1,200,236.08	521,086.69	0.06
		Base		28.733685	679,149.39	50.780000	1,200,236.08	521,086.69	0.06
548661107	LOWE S COS INC COMMON STOCK USD.5								
		Local	74,192.000	25.150431	1,865,960.76	99.340000	7,370,233.28	5,504,272.52	0.34
		Base		25.150431	1,865,960.76	99.340000	7,370,233.28	5,504,272.52	0.34
55261F104	M + T BANK CORP COMMON STOCK USD.5								
		Local	13,108.000	100.277333	1,314,435.28	173.350000	2,272,271.80	957,836.52	0.11
		Base		100.277333	1,314,435.28	173.350000	2,272,271.80	957,836.52	0.11
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01								
		Local	45,240.000	32.893675	1,488,109.85	31.370000	1,419,178.80	-68,931.05	0.07
		Base		32.893675	1,488,109.85	31.370000	1,419,178.80	-68,931.05	0.07

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Base Currency: USD - US DOLLAR

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55354G100	MSCI INC COMMON STOCK USD.01								
		Local	8,035.000	149.601600	1,202,048.86	166.190000	1,335,336.65	133,287.79	0.06
		Base		149.601600	1,202,048.86	166.190000	1,335,336.65	133,287.79	0.06
554382101	MACERICH CO/THE REIT USD.01								
		Local	9,797.000	70.144519	687,205.85	59.060000	578,610.82	-108,595.03	0.03
		Base		70.144519	687,205.85	59.060000	578,610.82	-108,595.03	0.03
55616P104	MACY S INC COMMON STOCK USD.01								
		Local	27,656.000	32.312234	893,627.14	39.730000	1,098,772.88	205,145.74	0.05
		Base		32.312234	893,627.14	39.730000	1,098,772.88	205,145.74	0.05
565849106	MARATHON OIL CORP COMMON STOCK USD1.0								
		Local	76,998.000	17.695960	1,362,553.56	21.120000	1,626,197.76	263,644.20	0.08
		Base		17.695960	1,362,553.56	21.120000	1,626,197.76	263,644.20	0.08
56585A102	MARATHON PETROLEUM CORP COMMON STOCK								
		Local	41,684.000	13.872735	578,271.08	80.830000	3,369,317.72	2,791,046.64	0.16
		Base		13.872735	578,271.08	80.830000	3,369,317.72	2,791,046.64	0.16
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0								
		Local	45,789.000	37.367511	1,711,020.94	83.360000	3,816,971.04	2,105,950.10	0.18
		Base		37.367511	1,711,020.94	83.360000	3,816,971.04	2,105,950.10	0.18
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01								
		Local	26,792.000	38.475523	1,030,836.22	127.840000	3,425,089.28	2,394,253.06	0.16
		Base		38.475523	1,030,836.22	127.840000	3,425,089.28	2,394,253.06	0.16
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
		Local	5,676.000	135.289545	767,903.46	199.420000	1,131,907.92	364,004.46	0.05
		Base		135.289545	767,903.46	199.420000	1,131,907.92	364,004.46	0.05
574599106	MASCO CORP COMMON STOCK USD1.0								
		Local	28,021.000	19.884135	557,173.36	40.330000	1,130,086.93	572,913.57	0.05
		Base		19.884135	557,173.36	40.330000	1,130,086.93	572,913.57	0.05
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001								
		Local	82,767.000	31.254235	2,586,819.24	198.000000	16,387,866.00	13,801,046.76	0.76
		Base		31.254235	2,586,819.24	198.000000	16,387,866.00	13,801,046.76	0.76

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577081102	MATTEL INC COMMON STOCK USD1.0								
		Local	31,065.000	21.948972	681,844.82	15.870000	493,001.55	-188,843.27	0.02
		Base		21.948972	681,844.82	15.870000	493,001.55	-188,843.27	0.02
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK								
		Local	10,947.000	40.963131	448,423.39	117.540000	1,286,710.38	838,286.99	0.06
		Base		40.963131	448,423.39	117.540000	1,286,710.38	838,286.99	0.06
580135101	MCDONALD S CORP COMMON STOCK USD.01								
		Local	70,861.000	51.144349	3,624,139.72	157.540000	11,163,441.94	7,539,302.22	0.52
		Base		51.144349	3,624,139.72	157.540000	11,163,441.94	7,539,302.22	0.52
58155Q103	MCKESSON CORP COMMON STOCK USD.01								
		Local	18,235.000	62.297094	1,135,987.50	125.600000	2,290,316.00	1,154,328.50	0.11
		Base		62.297094	1,135,987.50	125.600000	2,290,316.00	1,154,328.50	0.11
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
		Local	242,752.000	46.351640	11,251,953.32	65.870000	15,990,074.24	4,738,120.92	0.74
		Base		46.351640	11,251,953.32	65.870000	15,990,074.24	4,738,120.92	0.74
59156R108	METLIFE INC COMMON STOCK USD.01								
		Local	91,740.000	36.223310	3,323,126.43	45.740000	4,196,187.60	873,061.17	0.19
		Base		36.223310	3,323,126.43	45.740000	4,196,187.60	873,061.17	0.19
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01								
		Local	2,290.000	408.068118	934,475.99	592.510000	1,356,847.90	422,371.91	0.06
		Base		408.068118	934,475.99	592.510000	1,356,847.90	422,371.91	0.06
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
		Local	693,388.000	34.216684	23,725,438.23	106.080000	73,554,599.04	49,829,160.81	3.40
		Base		34.216684	23,725,438.23	106.080000	73,554,599.04	49,829,160.81	3.40
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001								
		Local	21,216.000	37.974740	805,672.09	93.430000	1,982,210.88	1,176,538.79	0.09
		Base		37.974740	805,672.09	93.430000	1,982,210.88	1,176,538.79	0.09
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
		Local	104,685.000	19.314615	2,021,950.42	52.790000	5,526,321.15	3,504,370.73	0.26
		Base		19.314615	2,021,950.42	52.790000	5,526,321.15	3,504,370.73	0.26

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59522J103	MID AMERICA APARTMENT COMM REIT USD.01								
		Local	10,269.000	89.072056	914,680.94	100.780000	1,034,909.82	120,228.88	0.05
		Base		89.072056	914,680.94	100.780000	1,034,909.82	120,228.88	0.05
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01								
		Local	5,721.000	81.608364	466,881.45	188.360000	1,077,607.56	610,726.11	0.05
		Base		81.608364	466,881.45	188.360000	1,077,607.56	610,726.11	0.05
60871R209	MOLSON COORS BREWING CO B COMMON STOCK USD.01								
		Local	16,702.000	51.862887	866,213.94	67.000000	1,119,034.00	252,820.06	0.05
		Base		51.862887	866,213.94	67.000000	1,119,034.00	252,820.06	0.05
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK								
		Local	133,121.000	17.597501	2,342,596.93	43.380000	5,774,788.98	3,432,192.05	0.27
		Base		17.597501	2,342,596.93	43.380000	5,774,788.98	3,432,192.05	0.27
61174X109	MONSTER BEVERAGE CORP COMMON STOCK								
		Local	37,070.000	27.956486	1,036,346.93	60.020000	2,224,941.40	1,188,594.47	0.10
		Base		27.956486	1,036,346.93	60.020000	2,224,941.40	1,188,594.47	0.10
615369105	MOODY S CORP COMMON STOCK USD.01								
		Local	15,067.000	33.329763	502,179.54	171.120000	2,578,265.04	2,076,085.50	0.12
		Base		33.329763	502,179.54	171.120000	2,578,265.04	2,076,085.50	0.12
617446448	MORGAN STANLEY COMMON STOCK USD.01								
		Local	122,991.000	36.651327	4,507,783.32	50.560000	6,218,424.96	1,710,641.64	0.29
		Base		36.651327	4,507,783.32	50.560000	6,218,424.96	1,710,641.64	0.29
61945C103	MOSAIC CO/THE COMMON STOCK USD.01								
		Local	31,663.000	49.570415	1,569,548.05	30.110000	953,372.93	-616,175.12	0.04
		Base		49.570415	1,569,548.05	30.110000	953,372.93	-616,175.12	0.04
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01								
		Local	14,633.000	71.526937	1,046,653.67	121.300000	1,774,982.90	728,329.23	0.08
		Base		71.526937	1,046,653.67	121.300000	1,774,982.90	728,329.23	0.08
629377508	NRG ENERGY INC COMMON STOCK USD.01								
		Local	26,997.000	24.062915	649,626.51	31.670000	854,994.99	205,368.48	0.04
		Base		24.062915	649,626.51	31.670000	854,994.99	205,368.48	0.04

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631103108	NASDAQ INC COMMON STOCK USD.01								
		Local	10,551.000	32.437517	342,248.24	91.400000	964,361.40	622,113.16	0.04
		Base		32.437517	342,248.24	91.400000	964,361.40	622,113.16	0.04
637071101	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01								
		Local	34,484.000	46.963490	1,619,488.99	48.620000	1,676,612.08	57,123.09	0.08
		Base		46.963490	1,619,488.99	48.620000	1,676,612.08	57,123.09	0.08
640268108	NEKTAR THERAPEUTICS COMMON STOCK USD.0001								
		Local	14,540.000	106.044516	1,541,887.26	52.600000	764,804.00	-777,083.26	0.04
		Base		106.044516	1,541,887.26	52.600000	764,804.00	-777,083.26	0.04
64110D104	NETAPP INC COMMON STOCK USD.001								
		Local	24,182.000	35.527272	859,120.50	77.520000	1,874,588.64	1,015,468.14	0.09
		Base		35.527272	859,120.50	77.520000	1,874,588.64	1,015,468.14	0.09
64110L106	NETFLIX INC COMMON STOCK USD.001								
		Local	39,231.000	35.620575	1,397,430.77	337.450000	13,238,500.95	11,841,070.18	0.61
		Base		35.620575	1,397,430.77	337.450000	13,238,500.95	11,841,070.18	0.61
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0								
		Local	43,833.000	34.201212	1,499,141.73	26.190000	1,147,986.27	-351,155.46	0.05
		Base		34.201212	1,499,141.73	26.190000	1,147,986.27	-351,155.46	0.05
651290108	NEWFIELD EXPLORATION CO COMMON STOCK USD.01								
		Local	18,030.000	52.450577	945,683.91	28.720000	517,821.60	-427,862.31	0.02
		Base		52.450577	945,683.91	28.720000	517,821.60	-427,862.31	0.02
651639106	NEWMONT MINING CORP COMMON STOCK USD1.6								
		Local	48,132.000	37.510564	1,805,458.49	36.680000	1,765,481.76	-39,976.73	0.08
		Base		37.510564	1,805,458.49	36.680000	1,765,481.76	-39,976.73	0.08
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01								
		Local	34,611.000	12.097509	418,706.89	15.070000	521,587.77	102,880.88	0.02
		Base		12.097509	418,706.89	15.070000	521,587.77	102,880.88	0.02
65249B208	NEWS CORP CLASS B COMMON STOCK								
		Local	10,989.000	13.030884	143,196.38	15.300000	168,131.70	24,935.32	0.01
		Base		13.030884	143,196.38	15.300000	168,131.70	24,935.32	0.01

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65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01								
		Local	42,543.000	56.026333	2,383,528.28	167.540000	7,127,654.22	4,744,125.94	0.33
		Base		56.026333	2,383,528.28	167.540000	7,127,654.22	4,744,125.94	0.33
654106103	NIKE INC CL B COMMON STOCK USD1.0								
		Local	115,776.000	15.802351	1,829,532.97	76.910000	8,904,332.16	7,074,799.19	0.41
		Base		15.802351	1,829,532.97	76.910000	8,904,332.16	7,074,799.19	0.41
65473P105	NISOURCE INC COMMON STOCK USD.01								
		Local	30,446.000	9.528148	290,093.98	26.180000	797,076.28	506,982.30	0.04
		Base		9.528148	290,093.98	26.180000	797,076.28	506,982.30	0.04
655044105	NOBLE ENERGY INC COMMON STOCK USD.01								
		Local	43,745.000	40.461874	1,770,004.67	36.090000	1,578,757.05	-191,247.62	0.07
		Base		40.461874	1,770,004.67	36.090000	1,578,757.05	-191,247.62	0.07
655664100	NORDSTROM INC COMMON STOCK								
		Local	10,600.000	29.669823	314,500.12	52.410000	555,546.00	241,045.88	0.03
		Base		29.669823	314,500.12	52.410000	555,546.00	241,045.88	0.03
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0								
		Local	25,499.000	43.221264	1,102,099.00	169.000000	4,309,331.00	3,207,232.00	0.20
		Base		43.221264	1,102,099.00	169.000000	4,309,331.00	3,207,232.00	0.20
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667								
		Local	19,089.000	57.871409	1,104,707.32	109.220000	2,084,900.58	980,193.26	0.10
		Base		57.871409	1,104,707.32	109.220000	2,084,900.58	980,193.26	0.10
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0								
		Local	15,737.000	55.543855	874,093.64	300.490000	4,728,811.13	3,854,717.49	0.22
		Base		55.543855	874,093.64	300.490000	4,728,811.13	3,854,717.49	0.22
670346105	NUCOR CORP COMMON STOCK USD.4								
		Local	28,702.000	35.360553	1,014,918.59	66.930000	1,921,024.86	906,106.27	0.09
		Base		35.360553	1,014,918.59	66.930000	1,921,024.86	906,106.27	0.09
67066G104	NVIDIA CORP COMMON STOCK USD.001								
		Local	54,780.000	31.511537	1,726,202.00	244.860000	13,413,430.80	11,687,228.80	0.62
		Base		31.511537	1,726,202.00	244.860000	13,413,430.80	11,687,228.80	0.62

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67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	7,393.000	49.199648	363,733.00	306.000000	2,262,258.00	1,898,525.00	0.10
		Base		49.199648	363,733.00	306.000000	2,262,258.00	1,898,525.00	0.10
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2								
		Local	69,108.000	45.516706	3,145,568.55	83.930000	5,800,234.44	2,654,665.89	0.27
		Base		45.516706	3,145,568.55	83.930000	5,800,234.44	2,654,665.89	0.27
681919106	OMNICOM GROUP COMMON STOCK USD.15								
		Local	20,497.000	43.026770	881,919.71	68.830000	1,410,808.51	528,888.80	0.07
		Base		43.026770	881,919.71	68.830000	1,410,808.51	528,888.80	0.07
682680103	ONEOK INC COMMON STOCK USD.01								
		Local	37,103.000	38.625518	1,433,122.59	70.440000	2,613,535.32	1,180,412.73	0.12
		Base		38.625518	1,433,122.59	70.440000	2,613,535.32	1,180,412.73	0.12
68389X105	ORACLE CORP COMMON STOCK USD.01								
		Local	268,946.000	22.088798	5,940,693.92	47.680000	12,823,345.28	6,882,651.36	0.59
		Base		22.088798	5,940,693.92	47.680000	12,823,345.28	6,882,651.36	0.59
69331C108	P G + E CORP COMMON STOCK								
		Local	46,606.000	38.913198	1,813,588.52	43.080000	2,007,786.48	194,197.96	0.09
		Base		38.913198	1,813,588.52	43.080000	2,007,786.48	194,197.96	0.09
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0								
		Local	42,371.000	80.763446	3,422,027.99	144.830000	6,136,591.93	2,714,563.94	0.28
		Base		80.763446	3,422,027.99	144.830000	6,136,591.93	2,714,563.94	0.28
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67								
		Local	22,503.000	36.525694	821,937.70	110.660000	2,490,181.98	1,668,244.28	0.12
		Base		36.525694	821,937.70	110.660000	2,490,181.98	1,668,244.28	0.12
69351T106	PPL CORP COMMON STOCK USD.01								
		Local	63,109.000	26.196948	1,653,263.22	28.770000	1,815,645.93	162,382.71	0.08
		Base		26.196948	1,653,263.22	28.770000	1,815,645.93	162,382.71	0.08
693656100	PVH CORP COMMON STOCK USD1.0								
		Local	6,954.000	119.737698	832,655.95	153.520000	1,067,578.08	234,922.13	0.05
		Base		119.737698	832,655.95	153.520000	1,067,578.08	234,922.13	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
693718108	PACCAR INC COMMON STOCK USD1.0								
		Local	31,750.000	31.112870	987,833.62	65.720000	2,086,610.00	1,098,776.38	0.10
		Base		31.112870	987,833.62	65.720000	2,086,610.00	1,098,776.38	0.10
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01								
		Local	8,514.000	110.308890	939,169.89	112.900000	961,230.60	22,060.71	0.04
		Base		110.308890	939,169.89	112.900000	961,230.60	22,060.71	0.04
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5								
		Local	11,997.000	51.881237	622,419.20	169.050000	2,028,092.85	1,405,673.65	0.09
		Base		51.881237	622,419.20	169.050000	2,028,092.85	1,405,673.65	0.09
704326107	PAYCHEX INC COMMON STOCK USD.01								
		Local	28,861.000	33.638622	970,844.27	69.020000	1,991,986.22	1,021,141.95	0.09
		Base		33.638622	970,844.27	69.020000	1,991,986.22	1,021,141.95	0.09
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001								
		Local	100,742.000	18.795927	1,893,539.32	82.140000	8,274,947.88	6,381,408.56	0.38
		Base		18.795927	1,893,539.32	82.140000	8,274,947.88	6,381,408.56	0.38
712704105	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01								
		Local	31,412.000	16.589091	521,096.54	18.230000	572,640.76	51,544.22	0.03
		Base		16.589091	521,096.54	18.230000	572,640.76	51,544.22	0.03
713448108	PEPSICO INC COMMON STOCK USD.017								
		Local	127,957.000	54.907410	7,025,787.47	115.000000	14,715,055.00	7,689,267.53	0.68
		Base		54.907410	7,025,787.47	115.000000	14,715,055.00	7,689,267.53	0.68
714046109	PERKINELMER INC COMMON STOCK USD1.0								
		Local	9,987.000	27.401293	273,656.71	79.180000	790,770.66	517,113.95	0.04
		Base		27.401293	273,656.71	79.180000	790,770.66	517,113.95	0.04
717081103	PFIZER INC COMMON STOCK USD.05								
		Local	527,764.000	28.294330	14,932,728.54	39.930000	21,073,616.52	6,140,887.98	0.98
		Base		28.294330	14,932,728.54	39.930000	21,073,616.52	6,140,887.98	0.98
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK								
		Local	140,287.000	40.815725	5,725,915.64	86.300000	12,106,768.10	6,380,852.46	0.56
		Base		40.815725	5,725,915.64	86.300000	12,106,768.10	6,380,852.46	0.56

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718546104	PHILLIPS 66 COMMON STOCK								
		Local	37,865.000	28.610325	1,083,329.96	123.340000	4,670,269.10	3,586,939.14	0.22
		Base		28.610325	1,083,329.96	123.340000	4,670,269.10	3,586,939.14	0.22
723484101	PINNACLE WEST CAPITAL COMMON STOCK								
		Local	10,101.000	43.173579	436,096.32	80.430000	812,423.43	376,327.11	0.04
		Base		43.173579	436,096.32	80.430000	812,423.43	376,327.11	0.04
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01								
		Local	15,379.000	93.103930	1,431,845.34	189.270000	2,910,783.33	1,478,937.99	0.13
		Base		93.103930	1,431,845.34	189.270000	2,910,783.33	1,478,937.99	0.13
74005P104	PRAXAIR INC COMMON STOCK USD.01								
		Local	25,947.000	59.386196	1,540,893.64	167.500000	4,346,122.50	2,805,228.86	0.20
		Base		59.386196	1,540,893.64	167.500000	4,346,122.50	2,805,228.86	0.20
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2								
		Local	21,856.000	42.169689	921,660.72	119.080000	2,602,612.48	1,680,951.76	0.12
		Base		42.169689	921,660.72	119.080000	2,602,612.48	1,680,951.76	0.12
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01								
		Local	24,041.000	33.002022	793,401.62	58.080000	1,396,301.28	602,899.66	0.06
		Base		33.002022	793,401.62	58.080000	1,396,301.28	602,899.66	0.06
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK								
		Local	226,906.000	56.625494	12,848,664.42	80.880000	18,352,157.28	5,503,492.86	0.85
		Base		56.625494	12,848,664.42	80.880000	18,352,157.28	5,503,492.86	0.85
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0								
		Local	52,557.000	18.219196	957,546.27	60.010000	3,153,945.57	2,196,399.30	0.15
		Base		18.219196	957,546.27	60.010000	3,153,945.57	2,196,399.30	0.15
74340W103	PROLOGIS INC REIT USD.01								
		Local	48,115.000	42.366328	2,038,455.85	65.620000	3,157,306.30	1,118,850.45	0.15
		Base		42.366328	2,038,455.85	65.620000	3,157,306.30	1,118,850.45	0.15
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
		Local	37,908.000	50.237482	1,904,402.45	100.910000	3,825,296.28	1,920,893.83	0.18
		Base		50.237482	1,904,402.45	100.910000	3,825,296.28	1,920,893.83	0.18

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744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK								
		Local	45,577.000	29.848529	1,360,406.40	51.560000	2,349,950.12	989,543.72	0.11
		Base		29.848529	1,360,406.40	51.560000	2,349,950.12	989,543.72	0.11
74460D109	PUBLIC STORAGE REIT USD.1								
		Local	13,522.000	101.774940	1,376,200.74	217.830000	2,945,497.26	1,569,296.52	0.14
		Base		101.774940	1,376,200.74	217.830000	2,945,497.26	1,569,296.52	0.14
745867101	PULTEGROUP INC COMMON STOCK USD.01								
		Local	23,706.000	18.072489	428,426.42	28.490000	675,383.94	246,957.52	0.03
		Base		18.072489	428,426.42	28.490000	675,383.94	246,957.52	0.03
74736K101	QORVO INC COMMON STOCK USD.0001								
		Local	11,416.000	80.994135	924,629.04	81.760000	933,372.16	8,743.12	0.04
		Base		80.994135	924,629.04	81.760000	933,372.16	8,743.12	0.04
747525103	QUALCOMM INC COMMON STOCK USD.0001								
		Local	133,802.000	43.821778	5,863,441.50	64.090000	8,575,370.18	2,711,928.68	0.40
		Base		43.821778	5,863,441.50	64.090000	8,575,370.18	2,711,928.68	0.40
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001								
		Local	13,502.000	23.884608	322,489.98	34.070000	460,013.14	137,523.16	0.02
		Base		23.884608	322,489.98	34.070000	460,013.14	137,523.16	0.02
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01								
		Local	12,258.000	45.785031	561,232.91	107.720000	1,320,431.76	759,198.85	0.06
		Base		45.785031	561,232.91	107.720000	1,320,431.76	759,198.85	0.06
751212101	RALPH LAUREN CORP COMMON STOCK USD.01								
		Local	5,024.000	96.507050	484,851.42	134.980000	678,139.52	193,288.10	0.03
		Base		96.507050	484,851.42	134.980000	678,139.52	193,288.10	0.03
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01								
		Local	11,713.000	78.145053	915,313.01	91.590000	1,072,793.67	157,480.66	0.05
		Base		78.145053	915,313.01	91.590000	1,072,793.67	157,480.66	0.05
755111507	RAYTHEON COMPANY COMMON STOCK USD.01								
		Local	25,924.000	46.747950	1,211,893.85	198.030000	5,133,729.72	3,921,835.87	0.24
		Base		46.747950	1,211,893.85	198.030000	5,133,729.72	3,921,835.87	0.24

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756109104	REALTY INCOME CORP REIT USD1.0								
		25,660.000	Local	51.590673	1,323,816.66	55.770000	1,431,058.20	107,241.54	0.07
			Base	51.590673	1,323,816.66	55.770000	1,431,058.20	107,241.54	0.07
756577102	RED HAT INC COMMON STOCK USD.0001								
		16,035.000	Local	32.159405	515,676.06	141.230000	2,264,623.05	1,748,946.99	0.10
			Base	32.159405	515,676.06	141.230000	2,264,623.05	1,748,946.99	0.10
758849103	REGENCY CENTERS CORP REIT USD.01								
		13,304.000	Local	68.737822	914,487.98	63.630000	846,533.52	-67,954.46	0.04
			Base	68.737822	914,487.98	63.630000	846,533.52	-67,954.46	0.04
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								
		6,980.000	Local	250.920875	1,751,427.71	368.010000	2,568,709.80	817,282.09	0.12
			Base	250.920875	1,751,427.71	368.010000	2,568,709.80	817,282.09	0.12
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01								
		101,361.000	Local	12.792975	1,296,708.73	18.610000	1,886,328.21	589,619.48	0.09
			Base	12.792975	1,296,708.73	18.610000	1,886,328.21	589,619.48	0.09
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01								
		20,128.000	Local	24.150950	486,110.32	72.480000	1,458,877.44	972,767.12	0.07
			Base	24.150950	486,110.32	72.480000	1,458,877.44	972,767.12	0.07
761152107	RESMED INC COMMON STOCK USD.004								
		12,879.000	Local	77.405316	996,903.06	105.780000	1,362,340.62	365,437.56	0.06
			Base	77.405316	996,903.06	105.780000	1,362,340.62	365,437.56	0.06
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001								
		11,150.000	Local	29.838065	332,694.42	75.760000	844,724.00	512,029.58	0.04
			Base	29.838065	332,694.42	75.760000	844,724.00	512,029.58	0.04
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0								
		11,326.000	Local	47.284705	535,546.57	187.560000	2,124,304.56	1,588,757.99	0.10
			Base	47.284705	535,546.57	187.560000	2,124,304.56	1,588,757.99	0.10
774341101	ROCKWELL COLLINS INC COMMON STOCK USD.01								
		14,820.000	Local	54.998092	815,071.72	138.990000	2,059,831.80	1,244,760.08	0.10
			Base	54.998092	815,071.72	138.990000	2,059,831.80	1,244,760.08	0.10

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776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	9,311.000	76.845771	715,510.97	301.900000	2,810,990.90	2,095,479.93	0.13
		Base		76.845771	715,510.97	301.900000	2,810,990.90	2,095,479.93	0.13
778296103	ROSS STORES INC COMMON STOCK USD.01								
		Local	34,171.000	14.867751	508,045.93	87.430000	2,987,570.53	2,479,524.60	0.14
		Base		14.867751	508,045.93	87.430000	2,987,570.53	2,479,524.60	0.14
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0								
		Local	22,681.000	41.922135	950,835.94	200.440000	4,546,179.64	3,595,343.70	0.21
		Base		41.922135	950,835.94	200.440000	4,546,179.64	3,595,343.70	0.21
78410G104	SBA COMMUNICATIONS CORP REIT USD.01								
		Local	10,397.000	153.434514	1,595,258.64	158.250000	1,645,325.25	50,066.61	0.08
		Base		153.434514	1,595,258.64	158.250000	1,645,325.25	50,066.61	0.08
78440X101	SL GREEN REALTY CORP REIT USD.01								
		Local	7,980.000	131.965412	1,053,083.99	103.110000	822,817.80	-230,266.19	0.04
		Base		131.965412	1,053,083.99	103.110000	822,817.80	-230,266.19	0.04
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST								
		Local	20,400.000	274.683824	5,603,550.00	281.330000	5,739,132.00	135,582.00	0.27
		Base		274.683824	5,603,550.00	281.330000	5,739,132.00	135,582.00	0.27
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001								
		Local	4,780.000	264.876820	1,266,111.20	307.880000	1,471,666.40	205,555.20	0.07
		Base		264.876820	1,266,111.20	307.880000	1,471,666.40	205,555.20	0.07
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001								
		Local	63,649.000	38.232588	2,433,465.99	137.150000	8,729,460.35	6,295,994.36	0.40
		Base		38.232588	2,433,465.99	137.150000	8,729,460.35	6,295,994.36	0.40
80589M102	SCANA CORP COMMON STOCK								
		Local	12,878.000	40.796232	525,373.88	39.990000	514,991.22	-10,382.66	0.02
		Base		40.796232	525,373.88	39.990000	514,991.22	-10,382.66	0.02
806407102	HENRY SCHEIN INC COMMON STOCK USD.01								
		Local	13,902.000	69.833735	970,828.59	79.410000	1,103,957.82	133,129.23	0.05
		Base		69.833735	970,828.59	79.410000	1,103,957.82	133,129.23	0.05

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806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
		124,985.000	Local	85.413620	10,675,421.25	67.520000	8,438,987.20	-2,236,434.05	0.39
			Base	85.413620	10,675,421.25	67.520000	8,438,987.20	-2,236,434.05	0.39
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
		108,366.000	Local	21.807622	2,363,204.74	51.060000	5,533,167.96	3,169,963.22	0.26
			Base	21.807622	2,363,204.74	51.060000	5,533,167.96	3,169,963.22	0.26
81211K100	SEALED AIR CORP COMMON STOCK USD.1								
		14,548.000	Local	24.088469	350,439.05	44.070000	641,130.36	290,691.31	0.03
			Base	24.088469	350,439.05	44.070000	641,130.36	290,691.31	0.03
816851109	SEMPRA ENERGY COMMON STOCK								
		23,804.000	Local	56.021354	1,333,532.31	115.590000	2,751,504.36	1,417,972.05	0.13
			Base	56.021354	1,333,532.31	115.590000	2,751,504.36	1,417,972.05	0.13
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0								
		7,430.000	Local	74.366112	552,540.21	440.730000	3,274,623.90	2,722,083.69	0.15
			Base	74.366112	552,540.21	440.730000	3,274,623.90	2,722,083.69	0.15
828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
		27,948.000	Local	84.621168	2,364,992.39	176.210000	4,924,717.08	2,559,724.69	0.23
			Base	84.621168	2,364,992.39	176.210000	4,924,717.08	2,559,724.69	0.23
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25								
		16,433.000	Local	92.616537	1,521,967.56	94.580000	1,554,233.14	32,265.58	0.07
			Base	92.616537	1,521,967.56	94.580000	1,554,233.14	32,265.58	0.07
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0								
		13,097.000	Local	53.821274	704,897.22	59.530000	779,664.41	74,767.19	0.04
			Base	53.821274	704,897.22	59.530000	779,664.41	74,767.19	0.04
832696405	JM SMUCKER CO/THE COMMON STOCK								
		10,252.000	Local	63.095891	646,859.07	111.120000	1,139,202.24	492,343.17	0.05
			Base	63.095891	646,859.07	111.120000	1,139,202.24	492,343.17	0.05
833034101	SNAP ON INC COMMON STOCK USD1.0								
		5,109.000	Local	49.425316	252,513.94	169.590000	866,435.31	613,921.37	0.04
			Base	49.425316	252,513.94	169.590000	866,435.31	613,921.37	0.04

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842587107	SOUTHERN CO/THE COMMON STOCK USD5.0								
		Local	91,296.000	34.151773	3,117,920.30	48.600000	4,436,985.60	1,319,065.30	0.21
		Base		34.151773	3,117,920.30	48.600000	4,436,985.60	1,319,065.30	0.21
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0								
		Local	48,150.000	14.208160	684,122.88	58.160000	2,800,404.00	2,116,281.12	0.13
		Base		14.208160	684,122.88	58.160000	2,800,404.00	2,116,281.12	0.13
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5								
		Local	13,926.000	55.786410	776,881.54	149.470000	2,081,519.22	1,304,637.68	0.10
		Base		55.786410	776,881.54	149.470000	2,081,519.22	1,304,637.68	0.10
855244109	STARBUCKS CORP COMMON STOCK USD.001								
		Local	124,567.000	14.394394	1,793,066.52	52.390000	6,526,065.13	4,732,998.61	0.30
		Base		14.394394	1,793,066.52	52.390000	6,526,065.13	4,732,998.61	0.30
857477103	STATE STREET CORP COMMON STOCK USD1.0								
		Local	32,974.000	54.086727	1,783,455.72	88.310000	2,911,933.94	1,128,478.22	0.13
		Base		54.086727	1,783,455.72	88.310000	2,911,933.94	1,128,478.22	0.13
858912108	STERICYCLE INC COMMON STOCK USD.01								
		Local	7,723.000	69.018523	533,030.05	69.860000	539,528.78	6,498.73	0.02
		Base		69.018523	533,030.05	69.860000	539,528.78	6,498.73	0.02
863667101	STRYKER CORP COMMON STOCK USD.1								
		Local	29,006.000	55.835685	1,619,569.87	163.250000	4,735,229.50	3,115,659.63	0.22
		Base		55.835685	1,619,569.87	163.250000	4,735,229.50	3,115,659.63	0.22
867914103	SUNTRUST BANKS INC COMMON STOCK USD1.0								
		Local	41,950.000	42.826581	1,796,575.09	72.070000	3,023,336.50	1,226,761.41	0.14
		Base		42.826581	1,796,575.09	72.070000	3,023,336.50	1,226,761.41	0.14
871503108	SYMANTEC CORP COMMON STOCK USD.01								
		Local	56,092.000	28.874873	1,619,649.40	20.220000	1,134,180.24	-485,469.16	0.05
		Base		28.874873	1,619,649.40	20.220000	1,134,180.24	-485,469.16	0.05
871607107	SYNOPSYS INC COMMON STOCK USD.01								
		Local	13,447.000	70.406149	946,751.48	89.430000	1,202,565.21	255,813.73	0.06
		Base		70.406149	946,751.48	89.430000	1,202,565.21	255,813.73	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
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001								
		64,048.000	Local	31.794227	2,036,356.64	28.940000	1,853,549.12	-182,807.52	0.09
			Base	31.794227	2,036,356.64	28.940000	1,853,549.12	-182,807.52	0.09
871829107	SYSCO CORP COMMON STOCK USD1.0								
		43,256.000	Local	28.279327	1,223,250.55	67.210000	2,907,235.76	1,683,985.21	0.13
			Base	28.279327	1,223,250.55	67.210000	2,907,235.76	1,683,985.21	0.13
872540109	TJX COMPANIES INC COMMON STOCK USD1.0								
		56,598.000	Local	17.374386	983,355.48	97.260000	5,504,721.48	4,521,366.00	0.25
			Base	17.374386	983,355.48	97.260000	5,504,721.48	4,521,366.00	0.25
874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01								
		10,322.000	Local	107.348996	1,108,056.34	113.020000	1,166,592.44	58,536.10	0.05
			Base	107.348996	1,108,056.34	113.020000	1,166,592.44	58,536.10	0.05
876030107	TAPESTRY INC COMMON STOCK USD.01								
		25,980.000	Local	32.836992	853,105.04	47.120000	1,224,177.60	371,072.56	0.06
			Base	32.836992	853,105.04	47.120000	1,224,177.60	371,072.56	0.06
87612E106	TARGET CORP COMMON STOCK USD.0833								
		48,115.000	Local	46.482149	2,236,488.58	80.680000	3,881,918.20	1,645,429.62	0.18
			Base	46.482149	2,236,488.58	80.680000	3,881,918.20	1,645,429.62	0.18
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
		88,345.000	Local	35.845999	3,166,814.82	111.320000	9,834,565.40	6,667,750.58	0.46
			Base	35.845999	3,166,814.82	111.320000	9,834,565.40	6,667,750.58	0.46
883203101	TEXTRON INC COMMON STOCK USD.125								
		23,107.000	Local	32.205623	744,175.32	68.270000	1,577,514.89	833,339.57	0.07
			Base	32.205623	744,175.32	68.270000	1,577,514.89	833,339.57	0.07
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
		36,306.000	Local	60.493135	2,196,263.76	234.530000	8,514,846.18	6,318,582.42	0.39
			Base	60.493135	2,196,263.76	234.530000	8,514,846.18	6,318,582.42	0.39
88579Y101	3M CO COMMON STOCK USD.01								
		53,570.000	Local	75.085065	4,022,306.94	212.320000	11,373,982.40	7,351,675.46	0.53
			Base	75.085065	4,022,306.94	212.320000	11,373,982.40	7,351,675.46	0.53

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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
886547108	TIFFANY + CO COMMON STOCK USD.01								
		Local	9,193.000	45.863046	421,618.98	137.560000	1,264,589.08	842,970.10	0.06
		Base		45.863046	421,618.98	137.560000	1,264,589.08	842,970.10	0.06
891027104	TORCHMARK CORP COMMON STOCK USD1.0								
		Local	9,532.000	21.290188	202,938.07	88.070000	839,483.24	636,545.17	0.04
		Base		21.290188	202,938.07	88.070000	839,483.24	636,545.17	0.04
891906109	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1								
		Local	14,968.000	28.340694	424,203.51	91.540000	1,370,170.72	945,967.21	0.06
		Base		28.340694	424,203.51	91.540000	1,370,170.72	945,967.21	0.06
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008								
		Local	11,015.000	72.134145	794,557.61	78.040000	859,610.60	65,052.99	0.04
		Base		72.134145	794,557.61	78.040000	859,610.60	65,052.99	0.04
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01								
		Local	4,401.000	266.156046	1,171,352.76	375.540000	1,652,751.54	481,398.78	0.08
		Base		266.156046	1,171,352.76	375.540000	1,652,751.54	481,398.78	0.08
89417E109	TRAVELERS COS INC/THE COMMON STOCK								
		Local	24,392.000	45.244789	1,103,610.90	130.140000	3,174,374.88	2,070,763.98	0.15
		Base		45.244789	1,103,610.90	130.140000	3,174,374.88	2,070,763.98	0.15
896945201	TRIPADVISOR INC COMMON STOCK USD.001								
		Local	9,671.000	36.846319	356,340.75	57.990000	560,821.29	204,480.54	0.03
		Base		36.846319	356,340.75	57.990000	560,821.29	204,480.54	0.03
90130A101	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01								
		Local	95,123.000	16.608281	1,579,829.50	45.000000	4,280,535.00	2,700,705.50	0.20
		Base		16.608281	1,579,829.50	45.000000	4,280,535.00	2,700,705.50	0.20
90130A200	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01								
		Local	39,659.000	27.004857	1,070,985.62	44.420000	1,761,652.78	690,667.16	0.08
		Base		27.004857	1,070,985.62	44.420000	1,761,652.78	690,667.16	0.08
90184L102	TWITTER INC COMMON STOCK USD.000005								
		Local	59,095.000	39.163738	2,314,381.09	31.870000	1,883,357.65	-431,023.44	0.09
		Base		39.163738	2,314,381.09	31.870000	1,883,357.65	-431,023.44	0.09

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Base Currency: USD - US DOLLAR

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902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
		Local	26,857.000	22.942304	616,161.47	57.650000	1,548,306.05	932,144.58	0.07
		Base		22.942304	616,161.47	57.650000	1,548,306.05	932,144.58	0.07
902653104	UDR INC REIT USD.01								
		Local	24,156.000	35.898392	867,161.56	38.480000	929,522.88	62,361.32	0.04
		Base		35.898392	867,161.56	38.480000	929,522.88	62,361.32	0.04
902973304	US BANCORP COMMON STOCK USD.01								
		Local	140,788.000	26.711916	3,760,717.22	53.010000	7,463,171.88	3,702,454.66	0.35
		Base		26.711916	3,760,717.22	53.010000	7,463,171.88	3,702,454.66	0.35
90384S303	ULTA BEAUTY INC COMMON STOCK USD.01								
		Local	5,162.000	207.343578	1,070,307.55	244.390000	1,261,541.18	191,233.63	0.06
		Base		207.343578	1,070,307.55	244.390000	1,261,541.18	191,233.63	0.06
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333								
		Local	16,783.000	28.335355	475,552.26	19.970000	335,156.51	-140,395.75	0.02
		Base		28.335355	475,552.26	19.970000	335,156.51	-140,395.75	0.02
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333								
		Local	16,997.000	25.808380	438,665.03	18.740000	318,523.78	-120,141.25	0.01
		Base		25.808380	438,665.03	18.740000	318,523.78	-120,141.25	0.01
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
		Local	69,994.000	27.852815	1,949,529.95	149.890000	10,491,400.66	8,541,870.71	0.49
		Base		27.852815	1,949,529.95	149.890000	10,491,400.66	8,541,870.71	0.49
910047109	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01								
		Local	21,267.000	56.913197	1,210,372.97	80.400000	1,709,866.80	499,493.83	0.08
		Base		56.913197	1,210,372.97	80.400000	1,709,866.80	499,493.83	0.08
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
		Local	62,236.000	70.299753	4,375,175.44	119.890000	7,461,474.04	3,086,298.60	0.35
		Base		70.299753	4,375,175.44	119.890000	7,461,474.04	3,086,298.60	0.35
911363109	UNITED RENTALS INC COMMON STOCK USD.01								
		Local	7,545.000	114.747306	865,768.42	148.800000	1,122,696.00	256,927.58	0.05
		Base		114.747306	865,768.42	148.800000	1,122,696.00	256,927.58	0.05

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913017109	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0								
		Local	67,154.000	57.652441	3,871,592.03	135.740000	9,115,483.96	5,243,891.93	0.42
		Base		57.652441	3,871,592.03	135.740000	9,115,483.96	5,243,891.93	0.42
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
		Local	86,712.000	42.257349	3,664,219.27	253.220000	21,957,212.64	18,292,993.37	1.02
		Base		42.257349	3,664,219.27	253.220000	21,957,212.64	18,292,993.37	1.02
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01								
		Local	7,866.000	114.366461	899,606.58	122.100000	960,438.60	60,832.02	0.04
		Base		114.366461	899,606.58	122.100000	960,438.60	60,832.02	0.04
91529Y106	UNUM GROUP COMMON STOCK USD.1								
		Local	19,962.000	24.025822	479,603.46	39.730000	793,090.26	313,486.80	0.04
		Base		24.025822	479,603.46	39.730000	793,090.26	313,486.80	0.04
918204108	VF CORP COMMON STOCK								
		Local	29,555.000	21.885982	646,840.21	92.070000	2,721,128.85	2,074,288.64	0.13
		Base		21.885982	646,840.21	92.070000	2,721,128.85	2,074,288.64	0.13
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01								
		Local	38,890.000	31.028199	1,206,686.67	118.350000	4,602,631.50	3,395,944.83	0.21
		Base		31.028199	1,206,686.67	118.350000	4,602,631.50	3,395,944.83	0.21
92220P105	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.0								
		Local	8,258.000	45.645435	376,940.00	115.450000	953,386.10	576,446.10	0.04
		Base		45.645435	376,940.00	115.450000	953,386.10	576,446.10	0.04
92276F100	VENTAS INC REIT USD.25								
		Local	32,161.000	43.291345	1,392,292.94	56.380000	1,813,237.18	420,944.24	0.08
		Base		43.291345	1,392,292.94	56.380000	1,813,237.18	420,944.24	0.08
92343E102	VERISIGN INC COMMON STOCK USD.001								
		Local	8,664.000	41.628707	360,671.12	145.230000	1,258,272.72	897,601.60	0.06
		Base		41.628707	360,671.12	145.230000	1,258,272.72	897,601.60	0.06
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
		Local	372,892.000	42.566427	15,872,679.96	51.640000	19,256,142.88	3,383,462.92	0.89
		Base		42.566427	15,872,679.96	51.640000	19,256,142.88	3,383,462.92	0.89

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92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001								
		Local	14,020.000	81.636650	1,144,545.83	110.620000	1,550,892.40	406,346.57	0.07
		Base		81.636650	1,144,545.83	110.620000	1,550,892.40	406,346.57	0.07
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	22,997.000	82.360036	1,894,033.74	175.050000	4,025,624.85	2,131,591.11	0.19
		Base		82.360036	1,894,033.74	175.050000	4,025,624.85	2,131,591.11	0.19
92553P201	VIACOM INC CLASS B COMMON STOCK USD.001								
		Local	31,865.000	44.040488	1,403,350.15	29.050000	925,678.25	-477,671.90	0.04
		Base		44.040488	1,403,350.15	29.050000	925,678.25	-477,671.90	0.04
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
		Local	161,258.000	27.418438	4,421,442.55	136.740000	22,050,418.92	17,628,976.37	1.02
		Base		27.418438	4,421,442.55	136.740000	22,050,418.92	17,628,976.37	1.02
929042109	VORNADO REALTY TRUST REIT USD.04								
		Local	15,617.000	59.591547	930,641.19	71.920000	1,123,174.64	192,533.45	0.05
		Base		59.591547	930,641.19	71.920000	1,123,174.64	192,533.45	0.05
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0								
		Local	11,927.000	58.257523	694,837.48	112.000000	1,335,824.00	640,986.52	0.06
		Base		58.257523	694,837.48	112.000000	1,335,824.00	640,986.52	0.06
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01								
		Local	28,480.000	36.112962	1,028,497.15	66.370000	1,890,217.60	861,720.45	0.09
		Base		36.112962	1,028,497.15	66.370000	1,890,217.60	861,720.45	0.09
931142103	WALMART INC COMMON STOCK USD.1								
		Local	130,562.000	54.799424	7,154,722.42	89.230000	11,650,047.26	4,495,324.84	0.54
		Base		54.799424	7,154,722.42	89.230000	11,650,047.26	4,495,324.84	0.54
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01								
		Local	76,965.000	41.228354	3,173,140.29	67.620000	5,204,373.30	2,031,233.01	0.24
		Base		41.228354	3,173,140.29	67.620000	5,204,373.30	2,031,233.01	0.24
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01								
		Local	35,885.000	30.905219	1,109,033.78	90.000000	3,229,650.00	2,120,616.22	0.15
		Base		30.905219	1,109,033.78	90.000000	3,229,650.00	2,120,616.22	0.15

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941848103	WATERS CORP COMMON STOCK USD.01								
		7,071.000	Local	53.756022	380,108.83	197.270000	1,394,896.17	1,014,787.34	0.06
			Base	53.756022	380,108.83	197.270000	1,394,896.17	1,014,787.34	0.06
949746101	WELLS FARGO + CO COMMON STOCK USD1.666								
		395,861.000	Local	38.568460	15,267,749.24	57.290000	22,678,876.69	7,411,127.45	1.05
			Base	38.568460	15,267,749.24	57.290000	22,678,876.69	7,411,127.45	1.05
95040Q104	WELLTOWER INC REIT USD1.0								
		33,575.000	Local	55.391932	1,859,784.11	62.600000	2,101,795.00	242,010.89	0.10
			Base	55.391932	1,859,784.11	62.600000	2,101,795.00	242,010.89	0.10
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01								
		27,005.000	Local	40.402148	1,091,060.00	70.150000	1,894,400.75	803,340.75	0.09
			Base	40.402148	1,091,060.00	70.150000	1,894,400.75	803,340.75	0.09
959802109	WESTERN UNION CO COMMON STOCK USD.01								
		41,579.000	Local	17.374431	722,411.48	20.160000	838,232.64	115,821.16	0.04
			Base	17.374431	722,411.48	20.160000	838,232.64	115,821.16	0.04
96145D105	WESTROCK CO COMMON STOCK								
		23,147.000	Local	44.439754	1,028,646.98	57.980000	1,342,063.06	313,416.08	0.06
			Base	44.439754	1,028,646.98	57.980000	1,342,063.06	313,416.08	0.06
962166104	WEYERHAEUSER CO REIT USD1.25								
		68,318.000	Local	27.909002	1,906,687.23	34.180000	2,335,109.24	428,422.01	0.11
			Base	27.909002	1,906,687.23	34.180000	2,335,109.24	428,422.01	0.11
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0								
		5,825.000	Local	92.606467	539,432.67	131.100000	763,657.50	224,224.83	0.04
			Base	92.606467	539,432.67	131.100000	763,657.50	224,224.83	0.04
969457100	WILLIAMS COS INC COMMON STOCK USD1.0								
		74,723.000	Local	28.201962	2,107,335.17	29.750000	2,223,009.25	115,674.08	0.10
			Base	28.201962	2,107,335.17	29.750000	2,223,009.25	115,674.08	0.10
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01								
		8,929.000	Local	19.035750	169,970.21	58.000000	517,882.00	347,911.79	0.02
			Base	19.035750	169,970.21	58.000000	517,882.00	347,911.79	0.02

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983134107	WYNN RESORTS LTD COMMON STOCK USD.01								
		Local	7,643.000	81.230809	620,847.07	166.780000	1,274,699.54	653,852.47	0.06
		Base		81.230809	620,847.07	166.780000	1,274,699.54	653,852.47	0.06
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5								
		Local	45,933.000	23.706843	1,088,926.43	46.860000	2,152,420.38	1,063,493.95	0.10
		Base		23.706843	1,088,926.43	46.860000	2,152,420.38	1,063,493.95	0.10
983919101	XILINX INC COMMON STOCK USD.01								
		Local	22,873.000	38.122728	871,981.16	72.070000	1,648,457.11	776,475.95	0.08
		Base		38.122728	871,981.16	72.070000	1,648,457.11	776,475.95	0.08
984121608	XEROX CORP COMMON STOCK USD1.0								
		Local	19,314.000	36.734128	709,482.94	25.970000	501,584.58	-207,898.36	0.02
		Base		36.734128	709,482.94	25.970000	501,584.58	-207,898.36	0.02
98419M100	XYLEM INC COMMON STOCK								
		Local	16,234.000	28.072139	455,723.10	76.560000	1,242,875.04	787,151.94	0.06
		Base		28.072139	455,723.10	76.560000	1,242,875.04	787,151.94	0.06
988498101	YUM BRANDS INC COMMON STOCK								
		Local	29,170.000	22.736688	663,229.20	79.290000	2,312,889.30	1,649,660.10	0.11
		Base		22.736688	663,229.20	79.290000	2,312,889.30	1,649,660.10	0.11
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01								
		Local	18,344.000	69.904014	1,282,319.24	125.520000	2,302,538.88	1,020,219.64	0.11
		Base		69.904014	1,282,319.24	125.520000	2,302,538.88	1,020,219.64	0.11
989701107	ZIONS BANCORPORATION COMMON STOCK								
		Local	17,785.000	37.224809	662,043.23	51.700000	919,484.50	257,441.27	0.04
		Base		37.224809	662,043.23	51.700000	919,484.50	257,441.27	0.04
98978V103	ZOETIS INC COMMON STOCK USD.01								
		Local	43,658.000	33.347692	1,455,893.53	86.480000	3,775,543.84	2,319,650.31	0.17
		Base		33.347692	1,455,893.53	86.480000	3,775,543.84	2,319,650.31	0.17
G0176J109	ALLEGION PLC COMMON STOCK USD.01								
		Local	8,568.000	30.208895	258,829.81	81.540000	698,634.72	439,804.91	0.03
		Base		30.208895	258,829.81	81.540000	698,634.72	439,804.91	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
G0177J108	ALLERGAN PLC COMMON STOCK USD.0033								
		Local	30,605.000	170.225718	5,209,758.11	184.090000	5,634,074.45	424,316.34	0.26
		Base		170.225718	5,209,758.11	184.090000	5,634,074.45	424,316.34	0.26
G0408V102	AON PLC COMMON STOCK USD.01								
		Local	22,067.000	41.915694	924,953.63	143.550000	3,167,717.85	2,242,764.22	0.15
		Base		41.915694	924,953.63	143.550000	3,167,717.85	2,242,764.22	0.15
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
		Local	58,029.000	69.242873	4,018,094.69	159.330000	9,245,760.57	5,227,665.88	0.43
		Base		69.242873	4,018,094.69	159.330000	9,245,760.57	5,227,665.88	0.43
G29183103	EATON CORP PLC COMMON STOCK USD.01								
		Local	39,466.000	36.813701	1,452,889.52	83.170000	3,282,387.22	1,829,497.70	0.15
		Base		36.813701	1,452,889.52	83.170000	3,282,387.22	1,829,497.70	0.15
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01								
		Local	3,698.000	254.239597	940,178.03	218.350000	807,458.30	-132,719.73	0.04
		Base		254.239597	940,178.03	218.350000	807,458.30	-132,719.73	0.04
G47567105	IHS MARKIT LTD COMMON STOCK USD.01								
		Local	32,144.000	46.000872	1,478,652.02	53.030000	1,704,596.32	225,944.30	0.08
		Base		46.000872	1,478,652.02	53.030000	1,704,596.32	225,944.30	0.08
G47791101	INGERSOLL RAND PLC COMMON STOCK USD1.0								
		Local	22,381.000	36.566041	818,384.57	98.510000	2,204,752.31	1,386,367.74	0.10
		Base		36.566041	818,384.57	98.510000	2,204,752.31	1,386,367.74	0.10
G491BT108	INVESCO LTD COMMON STOCK USD.2								
		Local	37,084.000	23.833421	883,838.58	26.990000	1,000,897.16	117,058.58	0.05
		Base		23.833421	883,838.58	26.990000	1,000,897.16	117,058.58	0.05
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01								
		Local	70,201.000	37.113030	2,605,371.81	37.510000	2,633,239.51	27,867.70	0.12
		Base		37.113030	2,605,371.81	37.510000	2,633,239.51	27,867.70	0.12
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1								
		Local	122,200.000	74.929457	9,156,379.59	90.230000	11,026,106.00	1,869,726.41	0.51
		Base		74.929457	9,156,379.59	90.230000	11,026,106.00	1,869,726.41	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
G60754101	MICHAEL KORS HOLDINGS LTD COMMON STOCK								
		Local	13,528.000	80.812801	1,093,235.57	66.730000	902,723.44	-190,512.13	0.04
		Base		80.812801	1,093,235.57	66.730000	902,723.44	-190,512.13	0.04
G6095L109	APTIV PLC COMMON STOCK USD.01								
		Local	23,894.000	33.568477	802,085.18	98.070000	2,343,284.58	1,541,199.40	0.11
		Base		33.568477	802,085.18	98.070000	2,343,284.58	1,541,199.40	0.11
G6518L108	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07								
		Local	30,229.000	39.136026	1,183,042.94	23.560000	712,195.24	-470,847.70	0.03
		Base		39.136026	1,183,042.94	23.560000	712,195.24	-470,847.70	0.03
G66721104	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001								
		Local	18,659.000	55.646688	1,038,311.55	50.030000	933,509.77	-104,801.78	0.04
		Base		55.646688	1,038,311.55	50.030000	933,509.77	-104,801.78	0.04
G7945M107	SEAGATE TECHNOLOGY COMMON STOCK USD.00001								
		Local	25,906.000	28.821367	746,646.33	52.620000	1,363,173.72	616,527.39	0.06
		Base		28.821367	746,646.33	52.620000	1,363,173.72	616,527.39	0.06
G7S00T104	PENTAIR PLC COMMON STOCK USD.01								
		Local	14,654.000	26.372040	386,455.88	44.650000	654,301.10	267,845.22	0.03
		Base		26.372040	386,455.88	44.650000	654,301.10	267,845.22	0.03
G87110105	TECHNIPFMC PLC COMMON STOCK USD1.0								
		Local	39,170.000	34.964325	1,369,552.60	32.550000	1,274,983.50	-94,569.10	0.06
		Base		34.964325	1,369,552.60	32.550000	1,274,983.50	-94,569.10	0.06
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635								
		Local	11,899.000	127.066603	1,511,965.51	159.420000	1,896,938.58	384,973.07	0.09
		Base		127.066603	1,511,965.51	159.420000	1,896,938.58	384,973.07	0.09
G97822103	PERRIGO CO PLC COMMON STOCK EUR.001								
		Local	11,620.000	123.135792	1,430,837.90	80.520000	935,642.40	-495,195.50	0.04
		Base		123.135792	1,430,837.90	80.520000	935,642.40	-495,195.50	0.04
G98294104	XL GROUP LTD COMMON STOCK								
		Local	23,305.000	37.406628	871,761.47	56.230000	1,310,440.15	438,678.68	0.06
		Base		37.406628	871,761.47	56.230000	1,310,440.15	438,678.68	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	139.720000	5,872,990.48	2,616,541.91	0.27
		Base		77.471775	3,256,448.57	139.720000	5,872,990.48	2,616,541.91	0.27
H2906T109	GARMIN LTD COMMON STOCK CHF.1								
		Local	10,038.000	43.005029	431,684.48	62.450000	626,873.10	195,188.62	0.03
		Base		43.005029	431,684.48	62.450000	626,873.10	195,188.62	0.03
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57								
		Local	31,602.000	36.965485	1,168,183.25	93.570000	2,956,999.14	1,788,815.89	0.14
		Base		36.965485	1,168,183.25	93.570000	2,956,999.14	1,788,815.89	0.14
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04								
		Local	29,017.000	55.796104	1,619,035.55	110.790000	3,214,793.43	1,595,757.88	0.15
		Base		55.796104	1,619,035.55	110.790000	3,214,793.43	1,595,757.88	0.15
N59465109	MYLAN NV COMMON STOCK EUR.01								
		Local	46,506.000	53.199092	2,474,076.95	37.310000	1,735,138.86	-738,938.09	0.08
		Base		53.199092	2,474,076.95	37.310000	1,735,138.86	-738,938.09	0.08
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01								
		Local	15,287.000	79.656240	1,217,704.94	112.760000	1,723,762.12	506,057.18	0.08
		Base		79.656240	1,217,704.94	112.760000	1,723,762.12	506,057.18	0.08
US DOLLAR Total									
		Local	26,255,418.000		1,070,419,859.43		2,159,143,794.01	1,088,723,934.58	99.92
		Base			1,070,419,859.43		2,159,143,794.01	1,088,723,934.58	99.92
EQUITY Total									
		Base	26,255,418.000		1,070,419,859.43		2,159,143,794.01	1,088,723,934.58	99.92

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Holdings

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

As of: *July 31, 2018* *View Date:* *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		28,046,381.440	Base	1,072,211,504.64		2,160,935,478.03	1,088,723,973.39	100.00

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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	144,110.780	1.000000	144,110.78	1.000000	144,110.78	0.00	0.01
		Base		1.000000	144,110.78	1.000000	144,110.78	0.00	0.01
US DOLLAR Total									
		Local	144,110.780		144,110.78		144,110.78	0.00	0.01
		Base			144,110.78		144,110.78	0.00	0.01
CASH Total									
		Base	144,110.780		144,110.78		144,110.78	0.00	0.01
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796NV7	TREASURY BILL 09/18 0.00000					1.2825	13 Sep 2018		
		Local	10,000,000.000	99.846813	9,984,681.25	99.846813	9,984,681.25	0.00	0.97
		Base		99.846813	9,984,681.25	99.846813	9,984,681.25	0.00	0.97
912796NZ8	TREASURY BILL 10/18 0.00000					1.35	11 Oct 2018		
		Local	5,000,000.000	99.733750	4,986,687.50	99.733750	4,986,687.50	0.00	0.49
		Base		99.733750	4,986,687.50	99.733750	4,986,687.50	0.00	0.49
912796PD5	TREASURY BILL 11/18 0.00000					2.0057	08 Nov 2018		
		Local	15,000,000.000	99.448433	14,917,264.88	99.457597	14,918,639.55	1,374.67	1.45
		Base		99.448433	14,917,264.88	99.457597	14,918,639.55	1,374.67	1.45
912796PK9	TREASURY BILL 01/19 0.00000					1.7254	03 Jan 2019		
		Local	20,000,000.000	99.245365	19,849,073.06	99.100597	19,835,771.65	-13,301.41	1.93
		Base		99.245365	19,849,073.06	99.100597	19,835,771.65	-13,301.41	1.93
912796PP8	TREASURY BILL 01/19 0.00000					1.8375	31 Jan 2019		
		Local	20,000,000.000	99.065938	19,813,187.50	98.909264	19,781,852.80	-31,334.70	1.93
		Base		99.065938	19,813,187.50	98.909264	19,781,852.80	-31,334.70	1.93

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796PS2	TREASURY BILL 08/18 0.00000					1.636	02 Aug 2018		
		30,000,000.000	Local	99.995469	29,998,640.55	99.995469	29,998,640.55	0.00	2.92
			Base	99.995469	29,998,640.55	99.995469	29,998,640.55	0.00	2.92
912796PU7	TREASURY BILL 08/18 0.00000					1.6313	09 Aug 2018		
		20,000,000.000	Local	99.963749	19,992,749.78	99.963749	19,992,749.78	0.00	1.95
			Base	99.963749	19,992,749.78	99.963749	19,992,749.78	0.00	1.95
912796PZ6	TREASURY BILL 09/18 0.00000					1.9205	20 Sep 2018		
		20,000,000.000	Local	99.733264	19,946,652.78	99.733264	19,946,652.78	0.00	1.94
			Base	99.733264	19,946,652.78	99.733264	19,946,652.78	0.00	1.94
912796QA0	TREASURY BILL 09/18 0.00000					1.8935	27 Sep 2018		
		25,000,000.000	Local	99.700196	24,925,048.96	99.700196	24,925,048.96	0.00	2.43
			Base	99.700196	24,925,048.96	99.700196	24,925,048.96	0.00	2.43
912796QH5	TREASURY BILL 05/19 0.00000					2.25	23 May 2019		
		20,000,000.000	Local	98.156250	19,631,250.00	98.125750	19,625,150.00	-6,100.00	1.91
			Base	98.156250	19,631,250.00	98.125750	19,625,150.00	-6,100.00	1.91
912796QL6	TREASURY BILL 11/18 0.00000					2.025	29 Nov 2018		
		20,000,000.000	Local	99.325000	19,865,000.00	99.333104	19,866,620.80	1,620.80	1.94
			Base	99.325000	19,865,000.00	99.333104	19,866,620.80	1,620.80	1.94
978UHK000	DAIWA CAPITAL MARKETS REPO					1.88	01 Aug 2018		
		200,000,000.000	Local	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	19.50
			Base	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	19.50
979QHT009	WELLS FARGO REPO					1.9	07 Aug 2018		
		174,822,374.780	Local	100.000000	174,822,374.78	100.000000	174,822,374.78	0.00	17.04
			Base	100.000000	174,822,374.78	100.000000	174,822,374.78	0.00	17.04
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					1.91	01 Aug 2018		
		20,054,952.120	Local	100.000000	20,054,952.12	100.000000	20,054,952.12	0.00	1.95
			Base	100.000000	20,054,952.12	100.000000	20,054,952.12	0.00	1.95
US DOLLAR Total									
		599,877,326.900	Local		598,787,563.16		598,739,822.52	-47,740.64	58.36
			Base		598,787,563.16		598,739,822.52	-47,740.64	58.36

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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
CASH EQUIVALENT Total									
			599,877,326.900	Base	598,787,563.16		598,739,822.52	-47,740.64	58.36
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		
			4,707,266.040	Local	100.539128	4,732,644.25	98.260010	4,625,360.08	-107,284.17	0.45
				Base	100.539128	4,732,644.25	98.260010	4,625,360.08	-107,284.17	0.45
3137F4ZH8	FREDDIE MAC FHR 4791 GA					3.5	15 Sep 2040		
			4,864,103.000	Local	101.019517	4,913,693.35	100.191330	4,873,409.49	-40,283.86	0.48
	Original Face:		5,000,000.000	Base	101.019517	4,913,693.35	100.191330	4,873,409.49	-40,283.86	0.48
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.625	20 Apr 2042		
			2,704,138.950	Local	102.934703	2,783,497.41	102.835041	2,780,802.40	-2,695.01	0.27
	Original Face:		15,000,000.000	Base	102.934703	2,783,497.41	102.835041	2,780,802.40	-2,695.01	0.27
36179TDL6	GNMA II POOL MA4607 G2 07/47 FLOATING VAR					2.0	20 Jul 2047		
			3,896,670.400	Local	100.394468	3,912,041.53	98.589232	3,841,697.42	-70,344.11	0.37
	Original Face:		5,000,000.000	Base	100.394468	3,912,041.53	98.589232	3,841,697.42	-70,344.11	0.37
36202D4H1	GNMA II POOL 003524 G2 03/19 FIXED 5					5.0	20 Mar 2019		
			567.660	Local	100.605997	571.10	101.195593	574.45	3.35	0.00
	Original Face:		159,822.000	Base	100.605997	571.10	101.195593	574.45	3.35	0.00
36202D6M8	GNMA II POOL 003576 G2 07/19 FIXED 5					5.0	20 Jul 2019		
			2,009.390	Local	100.885841	2,027.19	101.284465	2,035.20	8.01	0.00
	Original Face:		200,000.000	Base	100.885841	2,027.19	101.284465	2,035.20	8.01	0.00
36202DZ79	GNMA II POOL 003466 G2 11/18 FIXED 5					5.0	20 Nov 2018		
			75.560	Local	100.304394	75.79	100.903518	76.24	0.45	0.00
	Original Face:		50,000.000	Base	100.304394	75.79	100.903518	76.24	0.45	0.00
36202DZC8	GNMA II POOL 003439 G2 09/18 FIXED 5					5.0	20 Sep 2018		
			1,227.930	Local	100.141702	1,229.67	100.141702	1,229.67	0.00	0.00
	Original Face:		2,975,426.000	Base	100.141702	1,229.67	100.141702	1,229.67	0.00	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
36202EDL0	GNMA II POOL 003707 G2 05/20 FIXED 5					5.0	20 May 2020		
		Local	42,703.190	101.498928	43,343.28	102.699299	43,855.88	512.60	0.00
Original Face:		Base	2,793,101.000	101.498928	43,343.28	102.699299	43,855.88	512.60	0.00
36202EEC9	GNMA II POOL 003731 G2 07/20 FIXED 5					5.0	20 Jul 2020		
		Local	47,799.960	101.628579	48,578.42	102.925965	49,198.57	620.15	0.00
Original Face:		Base	1,680,083.000	101.628579	48,578.42	102.925965	49,198.57	620.15	0.00
36202EJP5	GNMA II POOL 003870 G2 07/21 FIXED 5					5.0	20 Jul 2021		
		Local	31,679.840	102.184544	32,371.90	104.293536	33,040.03	668.13	0.00
Original Face:		Base	754,224.000	102.184544	32,371.90	104.293536	33,040.03	668.13	0.00
36202EK32	GNMA II POOL 003914 G2 10/21 FIXED 5					5.0	20 Oct 2021		
		Local	4,608.410	101.923006	4,697.03	104.633984	4,821.96	124.93	0.00
Original Face:		Base	300,000.000	101.923006	4,697.03	104.633984	4,821.96	124.93	0.00
36202EL31	GNMA II POOL 003946 G2 02/22 FIXED 5					5.0	20 Feb 2022		
		Local	34,317.910	102.471188	35,165.97	105.007074	36,036.23	870.26	0.00
Original Face:		Base	300,000.000	102.471188	35,165.97	105.007074	36,036.23	870.26	0.00
36202ELP2	GNMA II POOL 003934 G2 01/22 FIXED 5					5.0	20 Jan 2022		
		Local	25,481.720	102.492257	26,116.79	104.643300	26,664.91	548.12	0.00
Original Face:		Base	1,297,789.000	102.492257	26,116.79	104.643300	26,664.91	548.12	0.00
36202EM48	GNMA II POOL 003979 G2 05/22 FIXED 5					5.0	20 May 2022		
		Local	10,734.810	102.587191	11,012.54	104.548438	11,223.08	210.54	0.00
Original Face:		Base	1,048,917.000	102.587191	11,012.54	104.548438	11,223.08	210.54	0.00
36202EMT3	GNMA II POOL 003970 G2 04/22 FIXED 5					5.0	20 Apr 2022		
		Local	22,008.620	102.545730	22,568.90	105.061791	23,122.65	553.75	0.00
Original Face:		Base	438,038.000	102.545730	22,568.90	105.061791	23,122.65	553.75	0.00
36241LTJ5	GNMA POOL 783253 GN 05/25 FIXED 4.5					4.5	15 May 2025		
		Local	1,637,762.600	103.180949	1,689,858.99	104.561571	1,712,470.30	22,611.31	0.17
Original Face:		Base	10,000,000.000	103.180949	1,689,858.99	104.561571	1,712,470.30	22,611.31	0.17
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ					4.0	16 Jul 2039		
		Local	913,806.700	105.758750	966,430.54	100.923710	922,247.62	-44,182.92	0.09
Original Face:		Base	17,600,000.000	105.758750	966,430.54	100.923710	922,247.62	-44,182.92	0.09

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38373V5B2	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 76 TA					4.5	16 Dec 2029		
		Local	253,407.140	100.822242	255,490.76	103.692140	262,763.29	7,272.53	0.03
Original Face:		Base	16,300,000.000	100.822242	255,490.76	103.692140	262,763.29	7,272.53	0.03
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA					4.0	20 May 2039		
		Local	2,791,556.500	105.713001	2,951,038.15	100.723720	2,811,759.55	-139,278.60	0.27
Original Face:		Base	50,000,000.000	105.713001	2,951,038.15	100.723720	2,811,759.55	-139,278.60	0.27
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF					2.48625	20 Jun 2042		
		Local	1,500,642.000	100.117259	1,502,401.64	99.899600	1,499,135.36	-3,266.28	0.15
Original Face:		Base	10,000,000.000	100.117259	1,502,401.64	99.899600	1,499,135.36	-3,266.28	0.15
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB					2.0	16 May 2042		
		Local	18,110,514.630	102.472345	18,558,269.06	94.876080	17,182,546.35	-1,375,722.71	1.67
Original Face:		Base	41,570,000.000	102.472345	18,558,269.06	94.876080	17,182,546.35	-1,375,722.71	1.67
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF					2.37163	16 Jun 2037		
		Local	2,071,994.900	100.193695	2,076,008.25	99.714610	2,066,081.63	-9,926.62	0.20
Original Face:		Base	32,313,742.000	100.193695	2,076,008.25	99.714610	2,066,081.63	-9,926.62	0.20
38375U4P2	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA					2.0	20 Jan 2065		
		Local	6,299,884.120	99.795177	6,286,980.51	98.901560	6,230,683.67	-56,296.84	0.61
Original Face:		Base	8,021,011.000	99.795177	6,286,980.51	98.901560	6,230,683.67	-56,296.84	0.61
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA					2.0	20 Dec 2063		
		Local	2,271,539.930	99.675458	2,264,167.82	98.705390	2,242,132.35	-22,035.47	0.22
Original Face:		Base	2,750,000.000	99.675458	2,264,167.82	98.705390	2,242,132.35	-22,035.47	0.22
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA					4.5	16 Aug 2039		
		Local	1,121,256.750	106.708532	1,196,476.62	103.039810	1,155,340.82	-41,135.80	0.11
Original Face:		Base	10,300,000.000	106.708532	1,196,476.62	103.039810	1,155,340.82	-41,135.80	0.11
38376G4S6	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 121 B					3.328	16 Jun 2043		
		Local	10,000,000.000	102.832768	10,283,276.75	98.278110	9,827,811.00	-455,465.75	0.96
Original Face:		Base	10,000,000.000	102.832768	10,283,276.75	98.278110	9,827,811.00	-455,465.75	0.96
38376PN97	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 116 JG					4.0	20 Dec 2038		
		Local	416,477.800	103.543925	431,237.46	101.480320	422,643.00	-8,594.46	0.04
Original Face:		Base	5,000,000.000	103.543925	431,237.46	101.480320	422,643.00	-8,594.46	0.04

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38376R3G9	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP					2.22468	20 Apr 2067		
		Local	1,819,383.540	100.000000	1,819,383.54	99.965670	1,818,758.95	-624.59	0.18
Original Face:		Base	2,754,386.000	100.000000	1,819,383.54	99.965670	1,818,758.95	-624.59	0.18
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE					2.20468	20 Jun 2063		
		Local	6,070,292.720	100.000000	6,070,292.72	99.788720	6,057,467.41	-12,825.31	0.59
Original Face:		Base	9,934,606.000	100.000000	6,070,292.72	99.788720	6,057,467.41	-12,825.31	0.59
38376TPK2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 7 BG					3.0	16 Sep 2024		
		Local	556,809.350	101.243384	563,732.63	100.097960	557,354.80	-6,377.83	0.05
Original Face:		Base	8,000,000.000	101.243384	563,732.63	100.097960	557,354.80	-6,377.83	0.05
38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE					2.5	20 Dec 2045		
		Local	4,631,682.850	100.135687	4,637,967.46	95.471580	4,421,940.80	-216,026.66	0.43
Original Face:		Base	5,000,000.000	100.135687	4,637,967.46	95.471580	4,421,940.80	-216,026.66	0.43
38376XQY2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 29 CG					3.5	20 Dec 2038		
		Local	593,082.800	103.883421	616,114.70	100.264780	594,653.16	-21,461.54	0.06
Original Face:		Base	10,000,000.000	103.883421	616,114.70	100.264780	594,653.16	-21,461.54	0.06
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA					4.0	20 Aug 2039		
		Local	660,378.320	105.788891	698,606.90	100.632960	664,558.25	-34,048.65	0.06
Original Face:		Base	7,350,000.000	105.788891	698,606.90	100.632960	664,558.25	-34,048.65	0.06
38377KA26	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 112 BG					2.0	16 Mar 2035		
		Local	887,728.880	100.896649	895,688.69	99.658300	884,695.51	-10,993.18	0.09
Original Face:		Base	10,000,000.000	100.896649	895,688.69	99.658300	884,695.51	-10,993.18	0.09
38377MTJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 144 BA					3.0	16 Sep 2037		
		Local	112,177.330	100.181498	112,380.93	100.052950	112,236.73	-144.20	0.01
Original Face:		Base	3,600,000.000	100.181498	112,380.93	100.052950	112,236.73	-144.20	0.01
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	919,512.910	99.965171	919,192.65	98.662460	907,214.06	-11,978.59	0.09
Original Face:		Base	5,000,000.000	99.965171	919,192.65	98.662460	907,214.06	-11,978.59	0.09
38377QTC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 25 AB					3.5	16 Dec 2025		
		Local	126,051.030	101.478520	127,914.72	100.212670	126,319.10	-1,595.62	0.01
Original Face:		Base	5,000,000.000	101.478520	127,914.72	100.212670	126,319.10	-1,595.62	0.01

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38377RET8	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HJ					3.0	20 Oct 2039		
		Local	1,639,045.800	99.790789	1,635,616.73	99.171420	1,625,464.99	-10,151.74	0.16
Original Face:		Base	10,000,000.000	99.790789	1,635,616.73	99.171420	1,625,464.99	-10,151.74	0.16
38377REV3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HA					3.5	20 Oct 2039		
		Local	1,639,045.800	101.085144	1,656,831.80	100.215470	1,642,577.45	-14,254.35	0.16
Original Face:		Base	10,000,000.000	101.085144	1,656,831.80	100.215470	1,642,577.45	-14,254.35	0.16
38377RUW3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 166 PM					2.75	20 Mar 2038		
		Local	832,459.200	99.954131	832,077.36	99.916920	831,767.59	-309.77	0.08
Original Face:		Base	10,000,000.000	99.954131	832,077.36	99.916920	831,767.59	-309.77	0.08
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ					4.5	20 Feb 2026		
		Local	356,761.300	102.419506	365,393.16	103.635280	369,730.57	4,337.41	0.04
Original Face:		Base	5,000,000.000	102.419506	365,393.16	103.635280	369,730.57	4,337.41	0.04
38377TGH8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 11 PA					3.0	20 Apr 2040		
		Local	572,769.200	99.906336	572,232.72	98.752270	565,622.59	-6,610.13	0.06
Original Face:		Base	5,000,000.000	99.906336	572,232.72	98.752270	565,622.59	-6,610.13	0.06
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
		Local	1,837,692.170	99.811907	1,834,235.60	97.064830	1,783,752.78	-50,482.82	0.17
Original Face:		Base	10,815,142.000	99.811907	1,834,235.60	97.064830	1,783,752.78	-50,482.82	0.17
38377UJH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CA					3.0	16 Dec 2025		
		Local	239,609.720	101.561656	243,351.60	100.162570	239,999.25	-3,352.35	0.02
Original Face:		Base	5,000,000.000	101.561656	243,351.60	100.162570	239,999.25	-3,352.35	0.02
38377UKT4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CE					2.5	16 Dec 2025		
		Local	479,219.440	100.536454	481,790.23	99.912340	478,799.36	-2,990.87	0.05
Original Face:		Base	10,000,000.000	100.536454	481,790.23	99.912340	478,799.36	-2,990.87	0.05
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA					4.0	20 Aug 2039		
		Local	675,221.410	102.484517	691,997.40	101.060330	682,380.99	-9,616.41	0.07
Original Face:		Base	5,648,629.000	102.484517	691,997.40	101.060330	682,380.99	-9,616.41	0.07
38377WL77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 94 AB					2.0	20 Jan 2039		
		Local	607,441.800	101.191941	614,682.15	99.723320	605,761.13	-8,921.02	0.06
Original Face:		Base	30,000,000.000	101.191941	614,682.15	99.723320	605,761.13	-8,921.02	0.06

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38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA					2.38625	20 Nov 2042		
		Local	12,399,461.140	100.000000	12,399,461.14	100.238380	12,429,018.98	29,557.84	1.21
Original Face:		Base	25,333,333.000	100.000000	12,399,461.14	100.238380	12,429,018.98	29,557.84	1.21
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF					2.42163	16 Nov 2041		
		Local	3,435,974.940	100.149200	3,441,101.42	100.449380	3,451,415.52	10,314.10	0.34
Original Face:		Base	10,000,000.000	100.149200	3,441,101.42	100.449380	3,451,415.52	10,314.10	0.34
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ					3.5	20 Jun 2041		
		Local	1,615,417.310	104.686439	1,691,122.85	100.154190	1,617,908.12	-73,214.73	0.16
Original Face:		Base	10,359,452.000	104.686439	1,691,122.85	100.154190	1,617,908.12	-73,214.73	0.16
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF					2.42163	16 Dec 2041		
		Local	5,626,251.220	100.149308	5,634,651.65	100.567120	5,658,158.82	23,507.17	0.55
Original Face:		Base	12,911,372.000	100.149308	5,634,651.65	100.567120	5,658,158.82	23,507.17	0.55
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	5,611,208.460	101.575298	5,699,601.73	99.454660	5,580,608.30	-118,993.43	0.54
Original Face:		Base	15,000,000.000	101.575298	5,699,601.73	99.454660	5,580,608.30	-118,993.43	0.54
38378BWG0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 79 A					1.8	16 Apr 2039		
		Local	12,045,830.700	101.319125	12,204,730.25	97.262390	11,716,062.83	-488,667.42	1.14
Original Face:		Base	20,000,000.000	101.319125	12,204,730.25	97.262390	11,716,062.83	-488,667.42	1.14
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.61987	16 Jun 2053		
		Local	4,867,058.320	95.224483	4,634,631.10	93.991580	4,574,625.01	-60,006.09	0.45
Original Face:		Base	10,000,000.000	95.224483	4,634,631.10	93.991580	4,574,625.01	-60,006.09	0.45
38378CRA7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 7 ML					3.0	20 Feb 2038		
		Local	1,289,213.900	104.036583	1,341,254.09	99.450440	1,282,128.90	-59,125.19	0.12
Original Face:		Base	10,000,000.000	104.036583	1,341,254.09	99.450440	1,282,128.90	-59,125.19	0.12
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA					1.5	20 Sep 2040		
		Local	8,186,697.260	101.026582	8,270,740.41	95.087820	7,784,551.95	-486,188.46	0.76
Original Face:		Base	25,000,000.000	101.026582	8,270,740.41	95.087820	7,784,551.95	-486,188.46	0.76
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB					1.75	16 Mar 2041		
		Local	4,195,245.660	100.184882	4,203,001.91	93.419940	3,919,195.98	-283,805.93	0.38
Original Face:		Base	10,000,000.000	100.184882	4,203,001.91	93.419940	3,919,195.98	-283,805.93	0.38

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38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	4,195,245.660	100.885491	4,232,394.17	94.560250	3,967,034.78	-265,359.39	0.39
Original Face:		Base	10,000,000.000	100.885491	4,232,394.17	94.560250	3,967,034.78	-265,359.39	0.39
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA					2.0	20 Jan 2042		
		Local	5,458,787.310	101.888282	5,561,864.62	93.634520	5,111,309.30	-450,555.32	0.50
Original Face:		Base	18,249,312.000	101.888282	5,561,864.62	93.634520	5,111,309.30	-450,555.32	0.50
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD					1.5	20 Oct 2042		
		Local	4,662,928.600	100.000000	4,662,928.58	92.948500	4,334,122.19	-328,806.39	0.42
Original Face:		Base	10,000,000.000	100.000000	4,662,928.58	92.948500	4,334,122.19	-328,806.39	0.42
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA					2.0	20 Oct 2042		
		Local	4,662,928.600	101.693731	4,741,906.08	93.305500	4,350,768.84	-391,137.24	0.42
Original Face:		Base	10,000,000.000	101.693731	4,741,906.08	93.305500	4,350,768.84	-391,137.24	0.42
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE					2.0	16 Oct 2042		
		Local	4,482,374.360	101.847558	4,565,188.84	95.179320	4,266,293.44	-298,895.40	0.42
Original Face:		Base	10,000,000.000	101.847558	4,565,188.84	95.179320	4,266,293.44	-298,895.40	0.42
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	11,163,125.390	99.131487	11,066,172.17	96.097060	10,727,435.30	-338,736.87	1.05
Original Face:		Base	18,000,000.000	99.131487	11,066,172.17	96.097060	10,727,435.30	-338,736.87	1.05
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.9	16 Sep 2053		
		Local	7,262,512.680	94.173227	6,839,342.54	92.201820	6,696,168.87	-143,173.67	0.65
Original Face:		Base	10,000,000.000	94.173227	6,839,342.54	92.201820	6,696,168.87	-143,173.67	0.65
38378KP78	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 125 AB					1.36748	16 Nov 2041		
		Local	3,436,261.650	98.993339	3,401,670.16	96.214870	3,306,194.68	-95,475.48	0.32
Original Face:		Base	5,000,000.000	98.993339	3,401,670.16	96.214870	3,306,194.68	-95,475.48	0.32
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB					2.0	16 Jun 2045		
		Local	9,764,916.510	99.308992	9,697,440.12	93.104030	9,091,530.80	-605,909.32	0.89
Original Face:		Base	15,000,000.000	99.308992	9,697,440.12	93.104030	9,091,530.80	-605,909.32	0.89
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A					2.5	16 Dec 2044		
		Local	1,952,909.330	101.454409	1,981,312.62	98.150380	1,916,787.93	-64,524.69	0.19
Original Face:		Base	3,000,000.000	101.454409	1,981,312.62	98.150380	1,916,787.93	-64,524.69	0.19

& 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
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.0	16 Jul 2050		
		Local	597,177.440	101.379068	605,412.92	97.542690	582,502.94	-22,909.98	0.06
Original Face:		Base	1,000,000.000	101.379068	605,412.92	97.542690	582,502.94	-22,909.98	0.06
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028	16 Aug 2052		
		Local	1,399,992.020	100.768594	1,410,752.28	96.234130	1,347,270.14	-63,482.14	0.13
Original Face:		Base	2,000,000.000	100.768594	1,410,752.28	96.234130	1,347,270.14	-63,482.14	0.13
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.85	16 Feb 2049		
		Local	647,052.400	100.872551	652,698.26	97.055190	627,997.94	-24,700.32	0.06
Original Face:		Base	1,000,000.000	100.872551	652,698.26	97.055190	627,997.94	-24,700.32	0.06
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG					2.5	20 May 2045		
		Local	2,084,042.750	101.147435	2,107,955.79	96.654550	2,014,322.14	-93,633.65	0.20
Original Face:		Base	5,000,000.000	101.147435	2,107,955.79	96.654550	2,014,322.14	-93,633.65	0.20
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.6	16 Dec 2049		
		Local	4,986,895.060	100.828750	5,028,223.95	97.486210	4,861,534.99	-166,688.96	0.47
Original Face:		Base	5,985,000.000	100.828750	5,028,223.95	97.486210	4,861,534.99	-166,688.96	0.47
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.6	16 Dec 2056		
		Local	4,634,684.940	97.625931	4,524,654.30	94.500370	4,379,794.42	-144,859.88	0.43
Original Face:		Base	5,000,000.000	97.625931	4,524,654.30	94.500370	4,379,794.42	-144,859.88	0.43
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.75	20 Dec 2045		
		Local	9,595,554.600	100.877902	9,679,794.20	97.723620	9,377,123.31	-302,670.89	0.91
Original Face:		Base	20,000,000.000	100.877902	9,679,794.20	97.723620	9,377,123.31	-302,670.89	0.91
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE					2.5	20 Dec 2045		
		Local	5,012,551.190	100.242180	5,024,690.59	97.238200	4,874,114.55	-150,576.04	0.48
Original Face:		Base	10,000,000.000	100.242180	5,024,690.59	97.238200	4,874,114.55	-150,576.04	0.48
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A					2.0	16 Aug 2056		
		Local	3,845,270.490	95.656888	3,678,266.09	93.222020	3,584,638.83	-93,627.26	0.35
Original Face:		Base	4,000,000.000	95.656888	3,678,266.09	93.222020	3,584,638.83	-93,627.26	0.35
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.05	16 Aug 2057		
		Local	4,836,907.210	96.237109	4,654,899.66	94.157860	4,554,328.32	-100,571.34	0.44
Original Face:		Base	5,000,000.000	96.237109	4,654,899.66	94.157860	4,554,328.32	-100,571.34	0.44

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38380G5B6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 147 AC					2.0	20 Mar 2044		
		Local	4,703,474.650	99.515172	4,680,670.89	96.682350	4,547,429.82	-133,241.07	0.44
Original Face:		Base	5,000,000.000	99.515172	4,680,670.89	96.682350	4,547,429.82	-133,241.07	0.44
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.25	20 Oct 2046		
		Local	9,298,020.570	99.893939	9,288,158.95	96.545460	8,976,816.73	-311,342.22	0.88
Original Face:		Base	10,000,000.000	99.893939	9,288,158.95	96.545460	8,976,816.73	-311,342.22	0.88
38380K3L7	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 21 BC					3.5	20 May 2039		
		Local	4,901,388.230	101.227484	4,961,551.99	100.654730	4,933,479.09	-28,072.90	0.48
Original Face:		Base	5,110,000.000	101.227484	4,961,551.99	100.654730	4,933,479.09	-28,072.90	0.48
38380TQW9	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 173 CA					3.0	20 Nov 2044		
		Local	2,644,488.080	101.562394	2,685,805.39	98.536090	2,605,775.15	-80,030.24	0.25
Original Face:		Base	3,000,000.000	101.562394	2,685,805.39	98.536090	2,605,775.15	-80,030.24	0.25
62889CAA7	NCUA GUARANTEED NOTES NGN 2011 R2 1A					2.42454	06 Feb 2020		
		Local	1,081,149.040	99.933214	1,080,426.98	100.171940	1,083,007.97	2,580.99	0.11
Original Face:		Base	4,000,000.000	99.933214	1,080,426.98	100.171940	1,083,007.97	2,580.99	0.11
62889KAD3	NCUA GUARANTEED NOTES US GOVT GUAR 06/19 3					3.0	12 Jun 2019		
		Local	4,700,000.000	101.401198	4,765,856.31	100.363000	4,717,061.00	-48,795.31	0.46
		Base		101.401198	4,765,856.31	100.363000	4,717,061.00	-48,795.31	0.46
6903533N5	OVERSEAS PRIVATE INV COR US GOVT GUAR 03/30 VAR					1.0	15 Mar 2030		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.44
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.44
690353L54	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000						26 Jan 2021		
		Local	1,200,000.000	104.164730	1,249,976.76	100.710000	1,208,520.00	-41,456.76	0.12
		Base		104.164730	1,249,976.76	100.710000	1,208,520.00	-41,456.76	0.12
690353V20	OVERSEAS PRIVATE INV COR US GOVT GUAR 02/20 0.00000					0.01	11 Feb 2020		
		Local	3,000,000.000	101.810084	3,054,302.53	101.280000	3,038,400.00	-15,902.53	0.30
		Base		101.810084	3,054,302.53	101.280000	3,038,400.00	-15,902.53	0.30
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1					5.32	01 Apr 2027		
		Local	3,981,918.270	108.765299	4,330,945.30	102.802980	4,093,530.64	-237,414.66	0.40
Original Face:		Base	28,600,000.000	108.765299	4,330,945.30	102.802980	4,093,530.64	-237,414.66	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
83164LK83	SBA POOL 509319 SBA 12/18 VARIABLE					4.825	25 Dec 2018		
		Local	32,708.130	100.423840	32,846.76	99.337284	32,491.37	-355.39	0.00
Original Face:		Base	2,152,855.000	100.423840	32,846.76	99.337284	32,491.37	-355.39	0.00
83164LLC3	SBA POOL 509323 SBA 09/22 VARIABLE					4.575	25 Sep 2022		
		Local	291,530.170	103.361841	301,330.95	100.457113	292,862.79	-8,468.16	0.03
Original Face:		Base	2,348,960.000	103.361841	301,330.95	100.457113	292,862.79	-8,468.16	0.03
83164LLM1	SBA POOL 509332 SBA 08/24 VARIABLE					4.325	25 Aug 2024		
		Local	1,159,660.400	104.165169	1,207,962.21	102.084906	1,183,838.23	-24,123.98	0.12
Original Face:		Base	4,240,960.000	104.165169	1,207,962.21	102.084906	1,183,838.23	-24,123.98	0.12
83164LLS8	SBA POOL 509337 SBA 02/24 VARIABLE					4.575	25 Feb 2024		
		Local	1,839,846.810	104.419544	1,921,159.65	102.240413	1,881,066.98	-40,092.67	0.18
Original Face:		Base	6,113,646.000	104.419544	1,921,159.65	102.240413	1,881,066.98	-40,092.67	0.18
83164LLT6	SBA POOL 509338 SBA 07/24 VARIABLE					5.825	25 Jul 2024		
		Local	1,605,943.220	107.265009	1,722,615.14	105.568539	1,695,370.79	-27,244.35	0.17
Original Face:		Base	4,650,545.000	107.265009	1,722,615.14	105.568539	1,695,370.79	-27,244.35	0.17
83165ABF0	SBA POOL 521638 SBA 08/19 VARIABLE					6.093	25 Aug 2019		
		Local	199,983.240	101.467318	202,917.63	99.804127	199,591.53	-3,326.10	0.02
Original Face:		Base	5,080,000.000	101.467318	202,917.63	99.804127	199,591.53	-3,326.10	0.02
83165ALC6	SBA POOL 521923 SBA 11/24 VARIABLE					5.962	25 Nov 2024		
		Local	3,778,977.840	107.926377	4,078,513.88	105.537877	3,988,252.98	-90,260.90	0.39
Original Face:		Base	12,180,140.000	107.926377	4,078,513.88	105.537877	3,988,252.98	-90,260.90	0.39
83165ALV4	SBA POOL 521940 SBA 01/25 VARIABLE					5.779	25 Jan 2025		
		Local	4,356,898.770	107.680084	4,691,512.24	105.787382	4,609,049.15	-82,463.09	0.45
Original Face:		Base	10,243,765.000	107.680084	4,691,512.24	105.787382	4,609,049.15	-82,463.09	0.45
83165AW91	SBA POOL 522272 SBA 01/29 VARIABLE					6.295	25 Jan 2029		
		Local	3,799,209.450	111.898909	4,251,273.92	109.569932	4,162,791.21	-88,482.71	0.41
Original Face:		Base	5,000,000.000	111.898909	4,251,273.92	109.569932	4,162,791.21	-88,482.71	0.41
912796RX9	CASH MGMT BILL 12/17 0.00000						08 Dec 2017		
		Local	0.000	0.000000	-0.16	0.000000	0.00	0.16	0.00
		Base		0.000000	-0.16	0.000000	0.00	0.16	0.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9128284Q0	US TREASURY N/B 05/20 2.5					2.5	31 May 2020		
		20,000,000.000	Local	99.923031	19,984,606.20	99.714844	19,942,968.80	-41,637.40	1.94
			Base	99.923031	19,984,606.20	99.714844	19,942,968.80	-41,637.40	1.94
912828A75	US TREASURY N/B 12/18 1.5					1.5	31 Dec 2018		
		5,000,000.000	Local	99.998610	4,999,930.48	99.710938	4,985,546.90	-14,383.58	0.49
			Base	99.998610	4,999,930.48	99.710938	4,985,546.90	-14,383.58	0.49
912828B58	US TREASURY N/B 01/21 2.125					2.125	31 Jan 2021		
		5,000,000.000	Local	101.775206	5,088,760.28	98.515625	4,925,781.25	-162,979.03	0.48
			Base	101.775206	5,088,760.28	98.515625	4,925,781.25	-162,979.03	0.48
912828M64	US TREASURY N/B 11/18 1.25					1.25	15 Nov 2018		
		4,000,000.000	Local	100.070766	4,002,830.63	99.766498	3,990,659.92	-12,170.71	0.39
			Base	100.070766	4,002,830.63	99.766498	3,990,659.92	-12,170.71	0.39
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		5,000,000.000	Local	99.529952	4,976,497.60	95.984375	4,799,218.75	-177,278.85	0.47
			Base	99.529952	4,976,497.60	95.984375	4,799,218.75	-177,278.85	0.47
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		
		0.000	Local	0.000000	-0.15	0.000000	0.00	0.15	0.00
			Base	0.000000	-0.15	0.000000	0.00	0.15	0.00
912828R93	US TREASURY N/B 06/18 0.625					0.625	30 Jun 2018		
		0.000	Local	0.000000	46,101.80	0.000000	0.00	-46,101.80	0.00
			Base	0.000000	46,101.80	0.000000	0.00	-46,101.80	0.00
912828T83	US TREASURY N/B 10/18 0.75					0.75	31 Oct 2018		
		5,000,000.000	Local	99.906721	4,995,336.05	99.681655	4,984,082.75	-11,253.30	0.49
			Base	99.906721	4,995,336.05	99.681655	4,984,082.75	-11,253.30	0.49

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828TR1	US TREASURY N/B 09/19 1					1.0	30 Sep 2019		
		10,000,000.000	Local	99.997361	9,999,736.06	98.277344	9,827,734.40	-172,001.66	0.96
			Base	99.997361	9,999,736.06	98.277344	9,827,734.40	-172,001.66	0.96
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		
		0.000	Local	0.000000	3,127.38	0.000000	0.00	-3,127.38	0.00
			Base	0.000000	3,127.38	0.000000	0.00	-3,127.38	0.00
912828VP2	US TREASURY N/B 07/20 2					2.0	31 Jul 2020		
		5,000,000.000	Local	101.301800	5,065,090.02	98.687500	4,934,375.00	-130,715.02	0.48
			Base	101.301800	5,065,090.02	98.687500	4,934,375.00	-130,715.02	0.48
912828X54	US TREASURY FRN 04/19 VAR					2.0498591	30 Apr 2019		
		15,000,000.000	Local	100.002183	15,000,327.52	100.081638	15,012,245.70	11,918.18	1.46
			Base	100.002183	15,000,327.52	100.081638	15,012,245.70	11,918.18	1.46
912828XG0	US TREASURY N/B 06/22 2.125					2.125	30 Jun 2022		
		5,000,000.000	Local	100.796052	5,039,802.59	97.464844	4,873,242.20	-166,560.39	0.48
			Base	100.796052	5,039,802.59	97.464844	4,873,242.20	-166,560.39	0.48
912828XV7	US TREASURY N/B 06/19 1.25					1.25	30 Jun 2019		
		10,000,000.000	Local	99.292558	9,929,255.76	98.929688	9,892,968.80	-36,286.96	0.96
			Base	99.292558	9,929,255.76	98.929688	9,892,968.80	-36,286.96	0.96
912828XY1	US TREASURY N/B 06/20 2.5					2.5	30 Jun 2020		
		25,000,000.000	Local	99.804693	24,951,173.24	99.683594	24,920,898.50	-30,274.74	2.43
			Base	99.804693	24,951,173.24	99.683594	24,920,898.50	-30,274.74	2.43
US DOLLAR Total									
		434,570,276.000	Local		437,649,022.50		426,983,825.19	-10,665,197.31	41.62
	Original Face:	843,514,256.000	Base		437,649,022.50		426,983,825.19	-10,665,197.31	41.62
FIXED INCOME Total									
		434,570,276.000	Base		437,649,022.50		426,983,825.19	-10,665,197.31	41.62

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Base Currency: USD - US DOLLAR

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

Original Face: 843,514,256.000

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Holdings

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

As of: *July 31, 2018* *View Date:* *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		1,034,591,713.680	Base		1,036,580,696.44		1,025,867,758.49	-10,712,937.95	100.00
Original Face:		843,514,256.000							

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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	99,999.840	1.000000	99,999.84	1.000000	99,999.84	0.00	0.01
		Base		1.000000	99,999.84	1.000000	99,999.84	0.00	0.01
US DOLLAR Total									
		Local	99,999.840		99,999.84		99,999.84	0.00	0.01
		Base			99,999.84		99,999.84	0.00	0.01
CASH Total									
		Base	99,999.840		99,999.84		99,999.84	0.00	0.01
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
03785EKG8	APPLE INC					2.12	16 Oct 2018		
		Local	25,000,000.000	99.552444	24,888,111.11	99.552444	24,888,111.11	0.00	1.44
		Base		99.552444	24,888,111.11	99.552444	24,888,111.11	0.00	1.44
04249LH17	ARMY & AIR FORCE EXCHA					1.89	01 Aug 2018		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.45
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.45
07644BNX6	BEDFORD ROW FDG CORP					2.54	31 Jan 2019		
		Local	20,000,000.000	98.708833	19,741,766.66	98.741875	19,748,375.00	6,608.34	1.14
		Base		98.708833	19,741,766.66	98.741875	19,748,375.00	6,608.34	1.14
13606BWJ1	CANADIAN IMPERIAL BK					2.88	08 May 2020		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.16
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.16
2063C1HD5	CONCORD MIN CPTL CO					2.1	13 Aug 2018		
		Local	25,000,000.000	99.930000	24,982,500.00	99.930000	24,982,500.00	0.00	1.45
		Base		99.930000	24,982,500.00	99.930000	24,982,500.00	0.00	1.45

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
233851CX0	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 05/20 VAR					2.89313	05 May 2020		
		Local	7,000,000.000	100.000000	7,000,000.00	100.334803	7,023,436.21	23,436.21	0.41
		Base		100.000000	7,000,000.00	100.334803	7,023,436.21	23,436.21	0.41
30229BKG1	EXXON MOBIL CORP					2.03	16 Oct 2018		
		Local	30,000,000.000	99.571444	29,871,433.34	99.571444	29,871,433.34	0.00	1.73
		Base		99.571444	29,871,433.34	99.571444	29,871,433.34	0.00	1.73
36955EK23	GEN DYNAMICS CORP					2.07	02 Oct 2018		
		Local	25,000,000.000	99.643500	24,910,875.00	99.643500	24,910,875.00	0.00	1.44
		Base		99.643500	24,910,875.00	99.643500	24,910,875.00	0.00	1.44
36955EK98	GEN DYNAMICS CORP					2.05	09 Oct 2018		
		Local	25,000,000.000	99.607083	24,901,770.83	99.607083	24,901,770.83	0.00	1.44
		Base		99.607083	24,901,770.83	99.607083	24,901,770.83	0.00	1.44
38346MKW3	GOTHAM FDG CORP					2.26	30 Oct 2018		
		Local	20,000,000.000	99.435000	19,887,000.00	99.422500	19,884,500.00	-2,500.00	1.15
		Base		99.435000	19,887,000.00	99.422500	19,884,500.00	-2,500.00	1.15
40588MK14	HALKIN FINANCE LLC USC					2.11	01 Oct 2018		
		Local	25,000,000.000	99.642472	24,910,618.06	99.642472	24,910,618.06	0.00	1.44
		Base		99.642472	24,910,618.06	99.642472	24,910,618.06	0.00	1.44
45826FHE6	INTEL CORPORATION					1.91	14 Aug 2018		
		Local	40,000,000.000	99.931028	39,972,411.11	99.931028	39,972,411.11	0.00	2.32
		Base		99.931028	39,972,411.11	99.931028	39,972,411.11	0.00	2.32
48803T4A9	KELLS FDG LLC					0.01	21 Sep 2018		
		Local	25,000,000.000	99.701000	24,925,250.00	99.701000	24,925,250.00	0.00	1.44
		Base		99.701000	24,925,250.00	99.701000	24,925,250.00	0.00	1.44
62455BJ63	MOUNTCLIFF					2.25	06 Sep 2018		
		Local	25,000,000.000	99.775000	24,943,750.00	99.775000	24,943,750.00	0.00	1.44
		Base		99.775000	24,943,750.00	99.775000	24,943,750.00	0.00	1.44
63763QKJ5	NATIONAL SECS CLEARING					2.2	18 Oct 2018		
		Local	20,000,000.000	99.523333	19,904,666.67	99.523333	19,904,666.67	0.00	1.15
		Base		99.523333	19,904,666.67	99.523333	19,904,666.67	0.00	1.15

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Holdings

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

As of: *July 31, 2018* *View Date:* *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
64105HHD7	NESTLE CAP CORP					1.9	13 Aug 2018		
		20,000,000.000	Local	99.936667	19,987,333.33	99.936667	19,987,333.33	0.00	1.16
			Base	99.936667	19,987,333.33	99.936667	19,987,333.33	0.00	1.16
64105HK35	NESTLE CAP CORP					2.14	03 Oct 2018		
		25,000,000.000	Local	99.625500	24,906,375.00	99.625500	24,906,375.00	0.00	1.44
			Base	99.625500	24,906,375.00	99.625500	24,906,375.00	0.00	1.44
66844DKS0	NORTHWESTERN UNIVERS					2.2	26 Oct 2018		
		16,167,000.000	Local	99.474444	16,082,033.44	99.474444	16,082,033.44	0.00	0.93
			Base	99.474444	16,082,033.44	99.474444	16,082,033.44	0.00	0.93
67983UJH7	OLD LINE FUNDING LLC					2.05	17 Sep 2018		
		25,000,000.000	Local	99.732361	24,933,090.28	99.732361	24,933,090.28	0.00	1.44
			Base	99.732361	24,933,090.28	99.732361	24,933,090.28	0.00	1.44
912796PK9	TREASURY BILL 01/19 0.00000					1.78	03 Jan 2019		
		10,000,000.000	Local	99.233611	9,923,361.11	99.100597	9,910,059.70	-13,301.41	0.57
			Base	99.233611	9,923,361.11	99.100597	9,910,059.70	-13,301.41	0.57
912796PS2	TREASURY BILL 08/18 0.00000					1.622	02 Aug 2018		
		10,000,000.000	Local	99.995494	9,999,549.44	99.995494	9,999,549.44	0.00	0.58
			Base	99.995494	9,999,549.44	99.995494	9,999,549.44	0.00	0.58
926NKW009	AMHERST PIERPONT 04/15 VAR					2.01	01 Aug 2018		
		67,153,200.690	Local	100.000000	67,153,200.69	100.000000	67,153,200.69	0.00	3.89
			Base	100.000000	67,153,200.69	100.000000	67,153,200.69	0.00	3.89
979QHR003	SOUTH STREET REPO					2.03	01 Aug 2018		
		520,000,000.000	Local	100.000000	520,000,000.00	100.000000	520,000,000.00	0.00	30.12
			Base	100.000000	520,000,000.00	100.000000	520,000,000.00	0.00	30.12
US DOLLAR Total									
		1,050,320,200.690	Local		1,048,825,096.07		1,048,839,339.21	14,243.14	60.75
			Base		1,048,825,096.07		1,048,839,339.21	14,243.14	60.75
CASH EQUIVALENT Total									
		1,050,320,200.690	Base		1,048,825,096.07		1,048,839,339.21	14,243.14	60.75

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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
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	100.375500	5,018,775.00	18,775.00	0.29
		Base		100.000000	5,000,000.00	100.375500	5,018,775.00	18,775.00	0.29
037833AP5	APPLE INC SR UNSECURED 05/19 VAR					2.66313	06 May 2019		
		Local	5,000,000.000	100.085382	5,004,269.10	100.238336	5,011,916.80	7,647.70	0.29
		Base		100.085382	5,004,269.10	100.238336	5,011,916.80	7,647.70	0.29
06367TRS1	BANK OF MONTREAL SR UNSECURED 02/22 VAR					2.25	10 Feb 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	97.830182	9,783,018.20	-216,981.80	0.57
		Base		100.000000	10,000,000.00	97.830182	9,783,018.20	-216,981.80	0.57
06367TYL8	BANK OF MONTREAL SR UNSECURED 06/20 2.1					2.1	15 Jun 2020		
		Local	10,000,000.000	98.198445	9,819,844.49	98.177540	9,817,754.00	-2,090.49	0.57
		Base		98.198445	9,819,844.49	98.177540	9,817,754.00	-2,090.49	0.57
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.5	28 Apr 2023		
		Local	7,000,000.000	99.896558	6,992,759.03	99.944015	6,996,081.05	3,322.02	0.41
		Base		99.896558	6,992,759.03	99.944015	6,996,081.05	3,322.02	0.41
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR					2.78919	15 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.377338	10,037,733.80	37,733.80	0.58
		Base		100.000000	10,000,000.00	100.377338	10,037,733.80	37,733.80	0.58
084664CP4	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/19 VAR					2.58313	11 Jan 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.131252	5,006,562.60	6,562.60	0.29
		Base		100.000000	5,000,000.00	100.131252	5,006,562.60	6,562.60	0.29
126802DN4	CABELA S MASTER CREDIT CARD TR CABMT 2016 1 A1					1.78	15 Jun 2022		
		Local	20,000,000.000	99.089844	19,817,968.75	99.077490	19,815,498.00	-2,470.75	1.15
Original Face:		Base	20,000,000.000	99.089844	19,817,968.75	99.077490	19,815,498.00	-2,470.75	1.15
14040HBY0	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/21 3.45					3.45	30 Apr 2021		
		Local	15,000,000.000	99.919757	14,987,963.60	99.590477	14,938,571.55	-49,392.05	0.87
		Base		99.919757	14,987,963.60	99.590477	14,938,571.55	-49,392.05	0.87

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	100.107686	10,010,768.60	10,768.60	0.58
		Base		100.000000	10,000,000.00	100.107686	10,010,768.60	10,768.60	0.58
14313YAC2	CARMAX AUTO OWNER TRUST CARMX 2016 1 A3					1.61	16 Nov 2020		
		Local	2,373,073.090	99.988377	2,372,797.27	99.477900	2,360,683.28	-12,113.99	0.14
	Original Face:	Base	4,000,000.000	99.988377	2,372,797.27	99.477900	2,360,683.28	-12,113.99	0.14
161571HN7	CHASE ISSUANCE TRUST CHAIT 2018 A1 A1					2.27163	17 Apr 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.029710	10,002,971.00	2,971.00	0.58
	Original Face:	Base	10,000,000.000	100.000000	10,000,000.00	100.029710	10,002,971.00	2,971.00	0.58
191216AR1	COCA COLA CO/THE SR UNSECURED 11/20 3.15					3.15	15 Nov 2020		
		Local	2,000,000.000	100.515153	2,010,303.05	100.486237	2,009,724.74	-578.31	0.12
		Base		100.515153	2,010,303.05	100.486237	2,009,724.74	-578.31	0.12
24704AAA4	DELL EQUIPMENT FINANCE TRUST DEFT 2018 1 A1 144A					2.45	24 Jun 2019		
		Local	4,019,231.810	100.000000	4,019,231.81	99.999710	4,019,220.15	-11.66	0.23
	Original Face:	Base	4,500,000.000	100.000000	4,019,231.81	99.999710	4,019,220.15	-11.66	0.23
254683CG8	DISCOVER CARD EXECUTION NOTE T DCENT 2018 A4 A4					3.11	16 Jan 2024		
		Local	18,000,000.000	99.972854	17,995,113.65	99.972840	17,995,111.20	-2.45	1.04
	Original Face:	Base	18,000,000.000	99.972854	17,995,113.65	99.972840	17,995,111.20	-2.45	1.04
25468PDG8	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 VAR					2.65863	08 Jan 2019		
		Local	4,000,000.000	100.000000	4,000,000.00	100.144712	4,005,788.48	5,788.48	0.23
		Base		100.000000	4,000,000.00	100.144712	4,005,788.48	5,788.48	0.23
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.8	07 Feb 2020		
		Local	3,000,000.000	99.992891	2,999,786.73	98.295061	2,948,851.83	-50,934.90	0.17
		Base		99.992891	2,999,786.73	98.295061	2,948,851.83	-50,934.90	0.17
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	825,470.680	101.739153	839,826.88	99.664985	822,705.23	-17,121.65	0.05
	Original Face:	Base	2,752,950.000	101.739153	839,826.88	99.664985	822,705.23	-17,121.65	0.05
31294KTB1	FED HM LN PC POOL E01446 FG 09/18 FIXED 4.5					4.5	01 Sep 2018		
		Local	1,888.230	100.120748	1,890.51	100.120748	1,890.51	0.00	0.00
	Original Face:	Base	3,000,000.000	100.120748	1,890.51	100.120748	1,890.51	0.00	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
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	5,161,449.790	105.058955	5,422,565.20	99.861242	5,154,287.87	-268,277.33	0.30
Original Face:		Base	11,354,753.000	105.058955	5,422,565.20	99.861242	5,154,287.87	-268,277.33	0.30
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	2,267,654.120	104.957801	2,380,079.89	99.860843	2,264,498.52	-115,581.37	0.13
Original Face:		Base	5,677,376.000	104.957801	2,380,079.89	99.860843	2,264,498.52	-115,581.37	0.13
3132X0EY3	FARMER MAC UNSECURED 02/20 VAR					2.53125	19 Feb 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.429342	10,042,934.20	42,934.20	0.58
		Base		100.000000	10,000,000.00	100.429342	10,042,934.20	42,934.20	0.58
3133EFQJ9	FEDERAL FARM CREDIT BANK BONDS 11/18 VAR					2.201	23 Nov 2018		
		Local	15,000,000.000	99.980963	14,997,144.40	100.087574	15,013,136.10	15,991.70	0.87
		Base		99.980963	14,997,144.40	100.087574	15,013,136.10	15,991.70	0.87
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					2.421	22 Jan 2021		
		Local	20,000,000.000	99.990093	19,998,018.61	100.831106	20,166,221.20	168,202.59	1.17
		Base		99.990093	19,998,018.61	100.831106	20,166,221.20	168,202.59	1.17
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	99.311200	24,728,488.80	-171,511.20	1.43
		Base		100.000000	24,900,000.00	99.311200	24,728,488.80	-171,511.20	1.43
3133EJDG1	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR					2.151	21 Feb 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	99.869982	9,986,998.20	-13,001.80	0.58
		Base		100.000000	10,000,000.00	99.869982	9,986,998.20	-13,001.80	0.58
3134G8LV9	FREDDIE MAC NOTES 11/18 1					1.0	23 Nov 2018		
		Local	11,000,000.000	100.000000	11,000,000.00	99.669400	10,963,634.00	-36,366.00	0.64
		Base		100.000000	11,000,000.00	99.669400	10,963,634.00	-36,366.00	0.64
3135G0T52	FANNIE MAE NOTES 05/20 VAR					1.375	01 May 2020		
		Local	20,000,000.000	99.969099	19,993,819.89	99.008500	19,801,700.00	-192,119.89	1.15
		Base		99.969099	19,993,819.89	99.008500	19,801,700.00	-192,119.89	1.15
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.5	25 Jul 2040		
		Local	352,030.580	103.036637	362,720.47	98.808960	347,837.75	-14,882.72	0.02
Original Face:		Base	2,838,688.000	103.036637	362,720.47	98.808960	347,837.75	-14,882.72	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
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	521,700.440	100.141380	522,438.02	99.220080	517,631.59	-4,806.43	0.03
Original Face:		Base	5,677,376.000	100.141380	522,438.02	99.220080	517,631.59	-4,806.43	0.03
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.0	25 Apr 2042		
		Local	1,882,690.150	101.608131	1,912,966.28	92.952650	1,750,010.39	-162,955.89	0.10
Original Face:		Base	5,677,376.000	101.608131	1,912,966.28	92.952650	1,750,010.39	-162,955.89	0.10
3136A76N7	FANNIE MAE FNR 2012 101 B					2.0	25 May 2039		
		Local	3,568,927.580	101.684494	3,629,045.95	97.490640	3,479,370.34	-149,675.61	0.20
Original Face:		Base	11,275,256.000	101.684494	3,629,045.95	97.490640	3,479,370.34	-149,675.61	0.20
3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.75	25 May 2039		
		Local	1,569,095.920	100.854454	1,582,503.13	99.117760	1,555,252.73	-27,250.40	0.09
Original Face:		Base	7,317,571.000	100.854454	1,582,503.13	99.117760	1,555,252.73	-27,250.40	0.09
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.0	25 May 2040		
		Local	1,634,179.880	101.531965	1,659,214.95	93.414090	1,526,554.26	-132,660.69	0.09
Original Face:		Base	5,677,376.000	101.531965	1,659,214.95	93.414090	1,526,554.26	-132,660.69	0.09
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.75	25 Jul 2041		
		Local	3,431,729.860	100.864878	3,461,410.13	93.511960	3,209,077.85	-252,332.28	0.19
Original Face:		Base	6,713,909.000	100.864878	3,461,410.13	93.511960	3,209,077.85	-252,332.28	0.19
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		Local	2,242,530.700	99.693094	2,235,648.24	92.805220	2,081,185.55	-154,462.69	0.12
Original Face:		Base	5,677,376.000	99.693094	2,235,648.24	92.805220	2,081,185.55	-154,462.69	0.12
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		Local	3,345,337.590	101.636570	3,400,086.37	93.914210	3,141,747.37	-258,339.00	0.18
Original Face:		Base	6,995,663.000	101.636570	3,400,086.37	93.914210	3,141,747.37	-258,339.00	0.18
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	2,242,530.700	100.297005	2,249,191.12	93.512050	2,097,036.43	-152,154.69	0.12
Original Face:		Base	5,677,376.000	100.297005	2,249,191.12	93.512050	2,097,036.43	-152,154.69	0.12
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	4,288,073.650	100.739945	4,319,803.03	92.097720	3,949,218.06	-370,584.97	0.23
Original Face:		Base	11,354,753.000	100.739945	4,319,803.03	92.097720	3,949,218.06	-370,584.97	0.23

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3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	1,981,789.890	100.435939	1,990,429.29	97.472100	1,931,692.22	-58,737.07	0.11
	Original Face:	Base	5,677,376.000	100.435939	1,990,429.29	97.472100	1,931,692.22	-58,737.07	0.11
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.5	25 Aug 2041		
		Local	995,147.700	98.485701	980,078.19	94.624920	941,657.72	-38,420.47	0.05
	Original Face:	Base	2,000,000.000	98.485701	980,078.19	94.624920	941,657.72	-38,420.47	0.05
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	2,992,517.560	101.737913	3,044,524.92	93.768870	2,806,049.90	-238,475.02	0.16
	Original Face:	Base	8,516,065.000	101.737913	3,044,524.92	93.768870	2,806,049.90	-238,475.02	0.16
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		Local	2,107,413.070	99.856364	2,104,386.07	93.619330	1,972,946.00	-131,440.07	0.11
	Original Face:	Base	5,677,376.000	99.856364	2,104,386.07	93.619330	1,972,946.00	-131,440.07	0.11
3136AJ2X3	FANNIE MAE FNR 2014 25 WA					1.5	25 May 2029		
		Local	3,314,635.690	98.158413	3,253,593.79	93.181490	3,088,626.92	-164,966.87	0.18
	Original Face:	Base	6,060,416.000	98.158413	3,253,593.79	93.181490	3,088,626.92	-164,966.87	0.18
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	532,017.340	98.102913	521,924.51	95.149470	506,211.68	-15,712.83	0.03
	Original Face:	Base	2,838,688.000	98.102913	521,924.51	95.149470	506,211.68	-15,712.83	0.03
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		Local	31,734.800	101.270561	32,138.01	99.812660	31,675.35	-462.66	0.00
	Original Face:	Base	648,587.000	101.270561	32,138.01	99.812660	31,675.35	-462.66	0.00
3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		Local	1,164,786.000	100.143047	1,166,452.19	97.079470	1,130,768.08	-35,684.11	0.07
	Original Face:	Base	5,946,910.000	100.143047	1,166,452.19	97.079470	1,130,768.08	-35,684.11	0.07
3137A6SX1	FREDDIE MAC FHR 3812 BE					2.75	15 Sep 2018		
		Local	5,351.240	100.045223	5,353.66	100.045223	5,353.66	0.00	0.00
	Original Face:	Base	4,000,000.000	100.045223	5,353.66	100.045223	5,353.66	0.00	0.00
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		Local	177,721.060	104.305258	185,372.41	100.397730	178,427.91	-6,944.50	0.01
	Original Face:	Base	500,000.000	104.305258	185,372.41	100.397730	178,427.91	-6,944.50	0.01

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3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		Local	1,397,034.080	101.488155	1,417,824.11	98.088420	1,370,328.66	-47,495.45	0.08
Original Face:		Base	11,354,753.000	101.488155	1,417,824.11	98.088420	1,370,328.66	-47,495.45	0.08
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	724,732.090	99.354292	720,052.44	97.576870	707,170.89	-12,881.55	0.04
Original Face:		Base	2,838,688.000	99.354292	720,052.44	97.576870	707,170.89	-12,881.55	0.04
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	855,479.360	99.975791	855,272.26	95.693660	818,639.51	-36,632.75	0.05
Original Face:		Base	2,838,688.000	99.975791	855,272.26	95.693660	818,639.51	-36,632.75	0.05
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
		Local	752,752.000	99.951677	752,388.25	95.819980	721,286.82	-31,101.43	0.04
Original Face:		Base	3,247,459.000	99.951677	752,388.25	95.819980	721,286.82	-31,101.43	0.04
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	1,430,542.510	100.252385	1,434,152.99	94.507070	1,351,963.81	-82,189.18	0.08
Original Face:		Base	5,677,376.000	100.252385	1,434,152.99	94.507070	1,351,963.81	-82,189.18	0.08
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	3,129,490.380	100.394048	3,141,822.06	94.670380	2,962,700.43	-179,121.63	0.17
Original Face:		Base	8,516,065.000	100.394048	3,141,822.06	94.670380	2,962,700.43	-179,121.63	0.17
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
		Local	2,937,304.150	100.080386	2,939,665.32	93.682080	2,751,727.62	-187,937.70	0.16
Original Face:		Base	7,380,589.000	100.080386	2,939,665.32	93.682080	2,751,727.62	-187,937.70	0.16
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
		Local	3,090,675.270	101.364329	3,132,842.25	91.632320	2,832,057.45	-300,784.80	0.16
Original Face:		Base	5,677,376.000	101.364329	3,132,842.25	91.632320	2,832,057.45	-300,784.80	0.16
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
		Local	2,572,669.950	100.025709	2,573,331.35	94.319940	2,426,540.75	-146,790.60	0.14
Original Face:		Base	5,677,376.000	100.025709	2,573,331.35	94.319940	2,426,540.75	-146,790.60	0.14
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
		Local	6,431,675.330	100.797099	6,482,942.15	93.920230	6,040,644.26	-442,297.89	0.35
Original Face:		Base	14,193,441.000	100.797099	6,482,942.15	93.920230	6,040,644.26	-442,297.89	0.35

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3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	4,392,937.690	100.507380	4,415,226.56	94.640650	4,157,504.78	-257,721.78	0.24
	Original Face:	Base	14,193,441.000	100.507380	4,415,226.56	94.640650	4,157,504.78	-257,721.78	0.24
3137B1EM0	FREDDIE MAC FHR 4191 AP					2.0	15 Mar 2043		
		Local	1,438,877.860	99.886097	1,437,238.93	94.544550	1,360,380.60	-76,858.33	0.08
	Original Face:	Base	3,250,000.000	99.886097	1,437,238.93	94.544550	1,360,380.60	-76,858.33	0.08
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	2,852,627.090	100.567285	2,868,809.61	96.135270	2,742,380.76	-126,428.85	0.16
	Original Face:	Base	5,677,376.000	100.567285	2,868,809.61	96.135270	2,742,380.76	-126,428.85	0.16
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	4,195,336.970	99.897216	4,191,024.83	92.934110	3,898,899.07	-292,125.76	0.23
	Original Face:	Base	8,516,065.000	99.897216	4,191,024.83	92.934110	3,898,899.07	-292,125.76	0.23
3137B2CF5	FREDDIE MAC FHR 4203 DC					1.75	15 Apr 2033		
		Local	1,040,512.830	97.600940	1,015,550.30	95.988820	998,775.99	-16,774.31	0.06
	Original Face:	Base	2,500,000.000	97.600940	1,015,550.30	95.988820	998,775.99	-16,774.31	0.06
3137BUFZ6	FREDDIE MAC FHR 4646 TB					3.5	15 Apr 2028		
		Local	3,793,957.500	103.329935	3,920,293.82	100.373260	3,808,118.83	-112,174.99	0.22
	Original Face:	Base	10,000,000.000	103.329935	3,920,293.82	100.373260	3,808,118.83	-112,174.99	0.22
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.0	15 Oct 2040		
		Local	4,319,071.000	101.909092	4,401,526.05	98.366310	4,248,510.77	-153,015.28	0.25
	Original Face:	Base	5,000,000.000	101.909092	4,401,526.05	98.366310	4,248,510.77	-153,015.28	0.25
3137F4VC3	FREDDIE MAC FHR 4774 G					4.0	15 Aug 2042		
		Local	9,712,893.200	102.649775	9,970,263.05	101.125150	9,822,177.82	-148,085.23	0.57
	Original Face:	Base	10,000,000.000	102.649775	9,970,263.05	101.125150	9,822,177.82	-148,085.23	0.57
3137FEVG2	FREDDIE MAC FHR 4800 TA					4.0	15 Apr 2042		
		Local	4,906,610.150	101.923724	5,000,999.81	102.284200	5,018,686.94	17,687.13	0.29
	Original Face:	Base	5,000,000.000	101.923724	5,000,999.81	102.284200	5,018,686.94	17,687.13	0.29
3137FGYY5	FREDDIE MAC FHR 4819 MA					4.0	15 Apr 2040		
		Local	7,000,000.000	102.093486	7,146,544.02	102.093750	7,146,562.50	18.48	0.41
	Original Face:	Base	7,000,000.000	102.093486	7,146,544.02	102.093750	7,146,562.50	18.48	0.41

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3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.0	01 Oct 2026		
		Local	146,582.250	103.512888	151,731.52	99.357327	145,640.21	-6,091.31	0.01
Original Face:		Base	495,228.000	103.512888	151,731.52	99.357327	145,640.21	-6,091.31	0.01
3138L33G8	FNMA POOL AM3498 FN 06/20 FIXED 2.01					2.01	01 Jun 2020		
		Local	1,000,000.000	101.232921	1,012,329.21	98.161008	981,610.08	-30,719.13	0.06
Original Face:		Base	1,000,000.000	101.232921	1,012,329.21	98.161008	981,610.08	-30,719.13	0.06
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	4,071,035.810	103.168439	4,200,024.09	97.515283	3,969,882.09	-230,142.00	0.23
Original Face:		Base	8,516,065.000	103.168439	4,200,024.09	97.515283	3,969,882.09	-230,142.00	0.23
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	863,584.390	101.327774	875,050.84	99.496560	859,236.76	-15,814.08	0.05
Original Face:		Base	44,567,405.000	101.327774	875,050.84	99.496560	859,236.76	-15,814.08	0.05
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.5	25 Jun 2027		
		Local	39,043.260	109.139836	42,611.75	106.951290	41,757.27	-854.48	0.00
Original Face:		Base	1,000,000.000	109.139836	42,611.75	106.951290	41,757.27	-854.48	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	912,698.120	106.170345	969,014.74	107.532690	981,448.84	12,434.10	0.06
Original Face:		Base	24,898,134.000	106.170345	969,014.74	107.532690	981,448.84	12,434.10	0.06
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	805,351.680	99.158106	798,571.47	98.862770	796,192.98	-2,378.49	0.05
Original Face:		Base	5,677,376.000	99.158106	798,571.47	98.862770	796,192.98	-2,378.49	0.05
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	522,499.420	105.470437	551,082.42	103.315440	539,822.57	-11,259.85	0.03
Original Face:		Base	8,516,065.000	105.470437	551,082.42	103.315440	539,822.57	-11,259.85	0.03
31677QBP3	FIFTH THIRD BANK SR UNSECURED 07/21 VAR					2.77488	26 Jul 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	100.101500	2,002,030.00	2,030.00	0.12
		Base		100.000000	2,000,000.00	100.101500	2,002,030.00	2,030.00	0.12
345397XS7	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/19 VAR					3.91863	08 Jan 2019		
		Local	9,000,000.000	100.000000	9,000,000.00	100.533574	9,048,021.66	48,021.66	0.52
		Base		100.000000	9,000,000.00	100.533574	9,048,021.66	48,021.66	0.52

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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	99.043251	4,952,162.55	-47,837.45	0.29
		Base		100.000000	5,000,000.00	99.043251	4,952,162.55	-47,837.45	0.29
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	100.683000	20,136,600.00	136,600.00	1.17
		Base		100.000000	20,000,000.00	100.683000	20,136,600.00	136,600.00	1.17
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		Local	35,074.150	102.434471	35,928.02	102.521592	35,958.58	30.56	0.00
Original Face:		Base	1,675,000.000	102.434471	35,928.02	102.521592	35,958.58	30.56	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	100.557073	5,027,853.65	27,853.65	0.29
		Base		100.000000	5,000,000.00	100.557073	5,027,853.65	27,853.65	0.29
370334CB8	GENERAL MILLS INC SR UNSECURED 04/21 VAR					2.87919	16 Apr 2021		
		Local	3,000,000.000	100.000000	3,000,000.00	100.384748	3,011,542.44	11,542.44	0.17
		Base		100.000000	3,000,000.00	100.384748	3,011,542.44	11,542.44	0.17
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	99.881280	9,988,128.00	-11,872.00	0.58
		Base		100.000000	10,000,000.00	99.881280	9,988,128.00	-11,872.00	0.58
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	10,000,000.000	99.974977	9,997,497.72	99.166590	9,916,659.00	-80,838.72	0.57
		Base		99.974977	9,997,497.72	99.166590	9,916,659.00	-80,838.72	0.57
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.0	16 Nov 2039		
		Local	86,715.730	105.842123	91,781.77	102.956970	89,279.89	-2,501.88	0.01
Original Face:		Base	877,500.000	105.842123	91,781.77	102.956970	89,279.89	-2,501.88	0.01
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	3,740,805.640	101.580242	3,799,919.43	99.454660	3,720,405.53	-79,513.90	0.22
Original Face:		Base	10,000,000.000	101.580242	3,799,919.43	99.454660	3,720,405.53	-79,513.90	0.22
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC					1.7185	16 May 2045		
		Local	2,329,780.030	98.791266	2,301,619.18	91.235310	2,125,582.03	-176,037.15	0.12
Original Face:		Base	3,000,000.000	98.791266	2,301,619.18	91.235310	2,125,582.03	-176,037.15	0.12

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38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.61987	16 Jun 2053		
		Local	4,867,058.320	95.224483	4,634,631.10	93.991580	4,574,625.01	-60,006.09	0.26
Original Face:		Base	10,000,000.000	95.224483	4,634,631.10	93.991580	4,574,625.01	-60,006.09	0.26
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	4,402,278.940	102.261154	4,501,821.23	94.560250	4,162,805.97	-339,015.26	0.24
Original Face:		Base	10,493,495.000	102.261154	4,501,821.23	94.560250	4,162,805.97	-339,015.26	0.24
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.05	16 Aug 2057		
		Local	4,836,907.210	96.237109	4,654,899.66	94.157860	4,554,328.32	-100,571.34	0.26
Original Face:		Base	5,000,000.000	96.237109	4,654,899.66	94.157860	4,554,328.32	-100,571.34	0.26
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.25	20 Oct 2046		
		Local	4,649,010.290	99.893938	4,644,079.47	96.545460	4,488,408.37	-155,671.10	0.26
Original Face:		Base	5,000,000.000	99.893938	4,644,079.47	96.545460	4,488,408.37	-155,671.10	0.26
44932HAA1	IBM CREDIT LLC SR UNSECURED 09/19 1.625					1.625	06 Sep 2019		
		Local	5,000,000.000	99.958137	4,997,906.87	98.850005	4,942,500.25	-55,406.62	0.29
		Base		99.958137	4,997,906.87	98.850005	4,942,500.25	-55,406.62	0.29
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	99.103800	19,820,760.00	-179,240.00	1.15
		Base		100.000000	20,000,000.00	99.103800	19,820,760.00	-179,240.00	1.15
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					2.725	12 Feb 2019		
		Local	1,987,082.000	100.000000	1,987,082.00	100.223259	1,991,518.34	4,436.34	0.12
		Base		100.000000	1,987,082.00	100.223259	1,991,518.34	4,436.34	0.12
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		Local	15,000,000.000	99.989984	14,998,497.58	99.381419	14,907,212.85	-91,284.73	0.86
		Base		99.989984	14,998,497.58	99.381419	14,907,212.85	-91,284.73	0.86
459200JP7	IBM CORP SR UNSECURED 01/20 VAR					2.56688	27 Jan 2020		
		Local	30,000,000.000	100.000000	30,000,000.00	100.410635	30,123,190.50	123,190.50	1.74
		Base		100.000000	30,000,000.00	100.410635	30,123,190.50	123,190.50	1.74
46649CAQ6	JP MORGAN MORTGAGE TRUST JPMMT 2018 4 A15 144A					3.5	25 Oct 2048		
		Local	4,847,962.690	99.599974	4,828,569.59	99.298530	4,813,955.69	-14,613.90	0.28
Original Face:		Base	5,000,000.000	99.599974	4,828,569.59	99.298530	4,813,955.69	-14,613.90	0.28

& 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
478160BG8	JOHNSON + JOHNSON SR UNSECURED 12/18 1.65					1.65	05 Dec 2018		
		Local	10,000,000.000	100.225745	10,022,574.50	99.783421	9,978,342.10	-44,232.40	0.58
		Base		100.225745	10,022,574.50	99.783421	9,978,342.10	-44,232.40	0.58
63254AAT5	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/20 2.25					2.25	10 Jan 2020		
		Local	10,000,000.000	99.995668	9,999,566.84	98.815178	9,881,517.80	-118,049.04	0.57
		Base		99.995668	9,999,566.84	98.815178	9,881,517.80	-118,049.04	0.57
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	99.920623	2,997,618.69	96.546598	2,896,397.94	-101,220.75	0.17
		Base		99.920623	2,997,618.69	96.546598	2,896,397.94	-101,220.75	0.17
654740AN9	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55					2.55	08 Mar 2021		
		Local	10,000,000.000	99.937014	9,993,701.36	97.586688	9,758,668.80	-235,032.56	0.57
		Base		99.937014	9,993,701.36	97.586688	9,758,668.80	-235,032.56	0.57
71713UAQ5	PHARMACIA LLC COMPANY GUAR 12/18 6.5					6.5	01 Dec 2018		
		Local	1,000,000.000	101.489227	1,014,892.27	101.272103	1,012,721.03	-2,171.24	0.06
		Base		101.489227	1,014,892.27	101.272103	1,012,721.03	-2,171.24	0.06
78010UDP9	ROYAL BANK OF CANADA SR UNSECURED 01/19 VAR					2.95706	22 Jan 2019		
		Local	10,000,000.000	100.185022	10,018,502.22	100.229163	10,022,916.30	4,414.08	0.58
		Base		100.185022	10,018,502.22	100.229163	10,022,916.30	4,414.08	0.58
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					2.76363	25 Jan 2029		
		Local	1,134,830.080	100.000000	1,134,830.08	99.825480	1,132,849.57	-1,980.51	0.07
	Original Face:	Base	2,838,688.000	100.000000	1,134,830.08	99.825480	1,132,849.57	-1,980.51	0.07
89236TDM4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 1.7					1.7	09 Jan 2019		
		Local	10,000,000.000	99.992281	9,999,228.08	99.701000	9,970,100.00	-29,128.08	0.58
		Base		99.992281	9,999,228.08	99.701000	9,970,100.00	-29,128.08	0.58
89236TEX9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 VAR					3.05	26 Apr 2021		
		Local	5,000,000.000	99.752967	4,987,648.37	98.984009	4,949,200.45	-38,447.92	0.29
		Base		99.752967	4,987,648.37	98.984009	4,949,200.45	-38,447.92	0.29

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	99.991994	9,999,199.40	-800.60	0.58
		Base		100.000000	10,000,000.00	99.991994	9,999,199.40	-800.60	0.58
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		Local	5,000,000.000	99.529952	4,976,497.60	95.984375	4,799,218.75	-177,278.85	0.28
		Base		99.529952	4,976,497.60	95.984375	4,799,218.75	-177,278.85	0.28
912828T83	US TREASURY N/B 10/18 0.75					0.75	31 Oct 2018		
		Local	5,000,000.000	99.906721	4,995,336.05	99.681655	4,984,082.75	-11,253.30	0.29
		Base		99.906721	4,995,336.05	99.681655	4,984,082.75	-11,253.30	0.29
912828VK3	US TREASURY N/B 06/18 1.375					1.375	30 Jun 2018		
		Local	0.000	0.000000	-0.05	0.000000	0.00	0.05	0.00
		Base		0.000000	-0.05	0.000000	0.00	0.05	0.00
912828XV7	US TREASURY N/B 06/19 1.25					1.25	30 Jun 2019		
		Local	10,000,000.000	99.292558	9,929,255.76	98.929688	9,892,968.80	-36,286.96	0.57
		Base		99.292558	9,929,255.76	98.929688	9,892,968.80	-36,286.96	0.57
91324PDG4	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 VAR					2.56271	15 Jun 2021		
		Local	3,000,000.000	100.000000	3,000,000.00	100.190982	3,005,729.46	5,729.46	0.17
		Base		100.000000	3,000,000.00	100.190982	3,005,729.46	5,729.46	0.17
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15					3.15	15 Jun 2021		
		Local	3,000,000.000	99.948126	2,998,443.79	100.039837	3,001,195.11	2,751.32	0.17
		Base		99.948126	2,998,443.79	100.039837	3,001,195.11	2,751.32	0.17
92348NAA5	VERIZON OWNER TRUST VZOT 2017 1A A 144A					2.06	20 Sep 2021		
		Local	10,000,000.000	98.918780	9,891,877.99	98.846570	9,884,657.00	-7,220.99	0.57
Original Face:		Base	10,000,000.000	98.918780	9,891,877.99	98.846570	9,884,657.00	-7,220.99	0.57
931142EF6	WALMART INC SR UNSECURED 06/20 VAR					2.377	23 Jun 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.096947	10,009,694.70	9,694.70	0.58
		Base		100.000000	10,000,000.00	100.096947	10,009,694.70	9,694.70	0.58
931142EG4	WALMART INC SR UNSECURED 06/20 2.85					2.85	23 Jun 2020		
		Local	5,000,000.000	99.970492	4,998,524.62	100.147171	5,007,358.55	8,833.93	0.29
		Base		99.970492	4,998,524.62	100.147171	5,007,358.55	8,833.93	0.29

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Holdings

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

As of: *July 31, 2018* *View Date:* *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	101.086015	4,043,440.60	43,440.60	0.23
		Base		100.000000	4,000,000.00	101.086015	4,043,440.60	43,440.60	0.23
94988J5G8	WELLS FARGO BANK NA SR UNSECURED 12/19 2.15					2.15	06 Dec 2019		
		Local	5,000,000.000	99.937881	4,996,894.05	98.920252	4,946,012.60	-50,881.45	0.29
		Base		99.937881	4,996,894.05	98.920252	4,946,012.60	-50,881.45	0.29
98163EAA4	WORLD OMNI AUTO RECEIVABLES TR WOART 2018 C A1					2.36	15 Aug 2019		
		Local	15,500,000.000	100.000000	15,500,000.00	100.000000	15,500,000.00	0.00	0.90
Original Face:		Base	15,500,000.000	100.000000	15,500,000.00	100.000000	15,500,000.00	0.00	0.90
US DOLLAR Total									
		Local	684,684,188.540		685,520,475.54		677,584,306.07	-7,936,169.47	39.25
Original Face:		Base	508,626,866.000		685,520,475.54		677,584,306.07	-7,936,169.47	39.25
FIXED INCOME Total									
		Base	684,684,188.540		685,520,475.54		677,584,306.07	-7,936,169.47	39.25
Original Face:			508,626,866.000						

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Books Closed

Prepared by State Street

Holdings

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

As of: *July 31, 2018* *View Date:* *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		1,735,104,389.070	Base	1,734,445,571.45		1,726,523,645.12	-7,921,926.33	100.00
Original Face:		508,626,866.000						

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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									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	3,532.990	1.000000	3,532.99	1.000000	3,532.99	0.00	0.00
		Base		1.000000	3,532.99	1.000000	3,532.99	0.00	0.00
US DOLLAR Total									
		Local	3,532.990		3,532.99		3,532.99	0.00	0.00
		Base			3,532.99		3,532.99	0.00	0.00
CASH Total									
		Base	3,532.990		3,532.99		3,532.99	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
06371EKG1	BANK OF MONTREAL-					1.57	16 Aug 2018		
		Local	750,000.000	99.983840	749,878.80	99.983840	749,878.80	0.00	0.71
		Base		99.983840	749,878.80	99.983840	749,878.80	0.00	0.71
06417GK98	BANK OF NOVA SCOTIA					2.45	15 Feb 2019		
		Local	500,000.000	99.934478	499,672.39	99.965229	499,826.15	153.76	0.47
		Base		99.934478	499,672.39	99.965229	499,826.15	153.76	0.47
313385A97	FED HOME LN DISCOUNT NT DISCOUNT NOT 08/18 0.00000					1.85	07 Aug 2018		
		Local	400,000.000	99.969168	399,876.67	99.969168	399,876.67	0.00	0.38
		Base		99.969168	399,876.67	99.969168	399,876.67	0.00	0.38
3135G0N58	FANNIE MAE NOTES 08/19 1.2					1.2	16 Aug 2019		
		Local	3,000,000.000	99.977443	2,999,323.29	98.663300	2,959,899.00	-39,424.29	2.81
		Base		99.977443	2,999,323.29	98.663300	2,959,899.00	-39,424.29	2.81
3135G0P23	FANNIE MAE NOTES 08/19 1.25					1.25	23 Aug 2019		
		Local	2,000,000.000	99.994665	1,999,893.29	98.665800	1,973,316.00	-26,577.29	1.87
		Base		99.994665	1,999,893.29	98.665800	1,973,316.00	-26,577.29	1.87

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
459200HX2	IBM CORP SR UNSECURED 11/21 VAR					2.94313	06 Nov 2021		
		1,000,000.000	Local	100.203618	1,002,036.18	101.178290	1,011,782.90	9,746.72	0.96
			Base	100.203618	1,002,036.18	101.178290	1,011,782.90	9,746.72	0.96
78009N2L9	ROYAL BK OF CANADA					1.7	04 Oct 2018		
		1,500,000.000	Local	99.876574	1,498,148.61	99.876574	1,498,148.61	0.00	1.42
			Base	99.876574	1,498,148.61	99.876574	1,498,148.61	0.00	1.42
78012UAA3	ROYAL BK OF CANADA					2.24	01 Feb 2019		
		400,000.000	Local	99.833220	399,332.88	99.882692	399,530.77	197.89	0.38
			Base	99.833220	399,332.88	99.882692	399,530.77	197.89	0.38
86958JJG5	SVENSKA HANDLSBNKN A					2.755	12 Feb 2019		
		1,500,000.000	Local	100.000000	1,500,000.00	100.157000	1,502,355.00	2,355.00	1.42
			Base	100.000000	1,500,000.00	100.157000	1,502,355.00	2,355.00	1.42
89113XXP4	TORONTO-DOMINION					2.38	21 Feb 2019		
		400,000.000	Local	99.921825	399,687.30	99.933335	399,733.34	46.04	0.38
			Base	99.921825	399,687.30	99.933335	399,733.34	46.04	0.38
96121T4N5	WESTPAC BKING CORP N					1.6	19 Sep 2018		
		1,000,000.000	Local	99.903419	999,034.19	99.903419	999,034.19	0.00	0.95
			Base	99.903419	999,034.19	99.903419	999,034.19	0.00	0.95
96121T4V7	WESTPAC BKING CORP N					1.71	19 Oct 2018		
		800,000.000	Local	99.913878	799,311.02	99.913878	799,311.02	0.00	0.76
			Base	99.913878	799,311.02	99.913878	799,311.02	0.00	0.76
US DOLLAR Total									
		13,250,000.000	Local		13,246,194.62		13,192,692.45	-53,502.17	12.51
			Base		13,246,194.62		13,192,692.45	-53,502.17	12.51
CASH EQUIVALENT Total									
		13,250,000.000	Base		13,246,194.62		13,192,692.45	-53,502.17	12.51

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
020002BE0	ALLSTATE CORP SR UNSECURED 03/21 VAR					2.76438	29 Mar 2021		
		Local	1,274,000.000	100.155087	1,275,975.81	100.133800	1,275,704.61	-271.20	1.21
		Base		100.155087	1,275,975.81	100.133800	1,275,704.61	-271.20	1.21
02582JHJ2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2017 6 A					2.04	15 May 2023		
		Local	650,000.000	99.986978	649,915.36	97.959630	636,737.60	-13,177.76	0.60
Original Face:		Base	650,000.000	99.986978	649,915.36	97.959630	636,737.60	-13,177.76	0.60
02587AAJ3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2017 1 A					1.93	15 Sep 2022		
		Local	1,000,000.000	98.592341	985,923.41	98.517770	985,177.70	-745.71	0.93
Original Face:		Base	1,000,000.000	98.592341	985,923.41	98.517770	985,177.70	-745.71	0.93
0258M0DK2	AMERICAN EXPRESS CREDIT SR UNSECURED 03/19 2.125					2.125	18 Mar 2019		
		Local	650,000.000	99.736098	648,284.64	99.739824	648,308.86	24.22	0.61
		Base		99.736098	648,284.64	99.739824	648,308.86	24.22	0.61
02665WBE0	AMERICAN HONDA FINANCE SR UNSECURED 07/19 1.2					1.2	12 Jul 2019		
		Local	475,000.000	99.968493	474,850.34	98.665762	468,662.37	-6,187.97	0.44
		Base		99.968493	474,850.34	98.665762	468,662.37	-6,187.97	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	100.253651	1,002,536.51	2,536.51	0.95
		Base		100.000000	1,000,000.00	100.253651	1,002,536.51	2,536.51	0.95
05522RCX4	BANK OF AMERICA CREDIT CARD TR BACCT 2017 A2 A2					1.84	17 Jan 2023		
		Local	1,950,000.000	97.906972	1,909,185.96	97.735510	1,905,842.45	-3,343.51	1.81
Original Face:		Base	1,950,000.000	97.906972	1,909,185.96	97.735510	1,905,842.45	-3,343.51	1.81
05582QAD9	BMW VEHICLE OWNER TRUST BMWOT 2016 A A3					1.16	25 Nov 2020		
		Local	914,326.050	99.578724	910,474.21	99.211820	907,119.51	-3,354.70	0.86
Original Face:		Base	1,185,000.000	99.578724	910,474.21	99.211820	907,119.51	-3,354.70	0.86
05582QAE7	BMW VEHICLE OWNER TRUST BMWOT 2016 A A4					1.37	27 Dec 2022		
		Local	1,300,000.000	98.906929	1,285,790.08	97.788390	1,271,249.07	-14,541.01	1.21
Original Face:		Base	1,300,000.000	98.906929	1,285,790.08	97.788390	1,271,249.07	-14,541.01	1.21
06050TME9	BANK OF AMERICA NA SR UNSECURED 12/18 2.05					2.05	07 Dec 2018		
		Local	500,000.000	100.006858	500,034.29	99.902005	499,510.03	-524.26	0.47
		Base		100.006858	500,034.29	99.902005	499,510.03	-524.26	0.47

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06406HDF3	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45					2.45	27 Nov 2020		
		Local	1,000,000.000	98.612070	986,120.70	98.304919	983,049.19	-3,071.51	0.93
		Base		98.612070	986,120.70	98.304919	983,049.19	-3,071.51	0.93
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR					2.78919	15 Jan 2020		
		Local	1,850,000.000	100.000000	1,850,000.00	100.377338	1,856,980.75	6,980.75	1.76
		Base		100.000000	1,850,000.00	100.377338	1,856,980.75	6,980.75	1.76
084664CG4	BERKSHIRE HATHAWAY FIN COMPANY GUAR 03/19 1.7					1.7	15 Mar 2019		
		Local	590,000.000	99.984314	589,907.45	99.515817	587,143.32	-2,764.13	0.56
		Base		99.984314	589,907.45	99.515817	587,143.32	-2,764.13	0.56
084664CH2	BERKSHIRE HATHAWAY FIN COMPANY GUAR 03/19 VAR					3.03063	15 Mar 2019		
		Local	1,100,000.000	100.189537	1,102,084.91	100.407486	1,104,482.35	2,397.44	1.05
		Base		100.189537	1,102,084.91	100.407486	1,104,482.35	2,397.44	1.05
12592WAC2	CNH EQUIPMENT TRUST CNH 2015 A A3					1.3	15 Apr 2020		
		Local	74,925.190	99.973080	74,905.02	99.865680	74,824.55	-80.47	0.07
Original Face:		Base	1,250,000.000	99.973080	74,905.02	99.865680	74,824.55	-80.47	0.07
12594BAD4	CNH EQUIPMENT TRUST CNH 2016 A A3					1.48	15 Apr 2021		
		Local	832,506.230	99.366312	827,230.74	99.211220	825,939.59	-1,291.15	0.78
Original Face:		Base	1,065,000.000	99.366312	827,230.74	99.211220	825,939.59	-1,291.15	0.78
12594DAD0	CNH EQUIPMENT TRUST CNH 2016 B A3					1.63	15 Aug 2021		
		Local	923,945.200	99.865422	922,701.77	99.109920	915,721.35	-6,980.42	0.87
Original Face:		Base	1,060,000.000	99.865422	922,701.77	99.109920	915,721.35	-6,980.42	0.87
12635YAD5	CNH EQUIPMENT TRUST CNH 2016 C A3					1.44	15 Dec 2021		
		Local	190,000.000	99.987021	189,975.34	98.651350	187,437.57	-2,537.77	0.18
Original Face:		Base	190,000.000	99.987021	189,975.34	98.651350	187,437.57	-2,537.77	0.18
14041NFB2	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A8 A8					2.05	15 Aug 2023		
		Local	1,000,000.000	98.393814	983,938.14	97.918420	979,184.20	-4,753.94	0.93
Original Face:		Base	1,000,000.000	98.393814	983,938.14	97.918420	979,184.20	-4,753.94	0.93
14041NFH9	CAPITAL ONE MULTI ASSET EXECUT COMET 2016 A6 A6					1.82	15 Sep 2022		
		Local	935,000.000	99.989672	934,903.43	98.676810	922,628.17	-12,275.26	0.87
Original Face:		Base	935,000.000	99.989672	934,903.43	98.676810	922,628.17	-12,275.26	0.87

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14041NFK2	CAPITAL ONE MULTI ASSET EXECUT COMET 2017 A1 A1					2.0	17 Jan 2023		
		Local	500,000.000	99.983132	499,915.66	98.503070	492,515.35	-7,400.31	0.47
	Original Face:	Base	500,000.000	99.983132	499,915.66	98.503070	492,515.35	-7,400.31	0.47
14912L6M8	CATERPILLAR FINL SERVICE SR UNSECURED 11/18 1.8					1.8	13 Nov 2018		
		Local	1,300,000.000	100.035992	1,300,467.90	99.801287	1,297,416.73	-3,051.17	1.23
		Base		100.035992	1,300,467.90	99.801287	1,297,416.73	-3,051.17	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	99.117588	1,090,293.47	-9,706.53	1.03
		Base		100.000000	1,100,000.00	99.117588	1,090,293.47	-9,706.53	1.03
17275RAX0	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45					2.45	15 Jun 2020		
		Local	2,000,000.000	99.554978	1,991,099.55	99.244360	1,984,887.20	-6,212.35	1.88
		Base		99.554978	1,991,099.55	99.244360	1,984,887.20	-6,212.35	1.88
172967LE9	CITIGROUP INC SR UNSECURED 01/20 VAR					3.12144	10 Jan 2020		
		Local	710,000.000	100.000000	710,000.00	100.701302	714,979.24	4,979.24	0.68
		Base		100.000000	710,000.00	100.701302	714,979.24	4,979.24	0.68
17325FAK4	CITIBANK NA SR UNSECURED 10/20 VAR					2.6475	20 Oct 2020		
		Local	1,750,000.000	100.000000	1,750,000.00	99.967000	1,749,422.50	-577.50	1.66
		Base		100.000000	1,750,000.00	99.967000	1,749,422.50	-577.50	1.66
17401QAC5	CITIZENS BANK NA/RI SR UNSECURED 12/18 2.3					2.3	03 Dec 2018		
		Local	590,000.000	99.988536	589,932.36	99.940907	589,651.35	-281.01	0.56
		Base		99.988536	589,932.36	99.940907	589,651.35	-281.01	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	100.327087	561,831.69	1,831.69	0.53
		Base		100.000000	560,000.00	100.327087	561,831.69	1,831.69	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	100.264997	1,002,649.97	2,649.97	0.95
		Base		100.000000	1,000,000.00	100.264997	1,002,649.97	2,649.97	0.95
191216BV1	COCA COLA CO/THE SR UNSECURED 05/19 1.375					1.375	30 May 2019		
		Local	660,000.000	99.980676	659,872.46	99.111706	654,137.26	-5,735.20	0.62
		Base		99.980676	659,872.46	99.111706	654,137.26	-5,735.20	0.62

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19416QEF3	COLGATE PALMOLIVE CO SR UNSECURED 03/19 1.75					1.75	15 Mar 2019		
		Local	440,000.000	100.101470	440,446.47	99.566560	438,092.86	-2,353.61	0.42
		Base		100.101470	440,446.47	99.566560	438,092.86	-2,353.61	0.42
235851AN2	DANAHER CORP SR UNSECURED 09/18 1.65					1.65	15 Sep 2018		
		Local	710,000.000	99.994497	709,960.93	99.994497	709,960.93	0.00	0.67
		Base		99.994497	709,960.93	99.994497	709,960.93	0.00	0.67
24422EUG2	JOHN DEERE CAPITAL CORP SR UNSECURED 06/23 VAR					2.86919	07 Jun 2023		
		Local	850,000.000	100.094344	850,801.92	100.114651	850,974.53	172.61	0.81
		Base		100.094344	850,801.92	100.114651	850,974.53	172.61	0.81
254683BP9	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A2 A					1.9	17 Oct 2022		
		Local	340,000.000	99.564059	338,517.80	98.201120	333,883.81	-4,633.99	0.32
	Original Face:	Base	340,000.000	99.564059	338,517.80	98.201120	333,883.81	-4,633.99	0.32
254683BV6	DISCOVER CARD EXECUTION NOTE T DCENT 2016 A4 A4					1.39	15 Mar 2022		
		Local	2,120,000.000	99.994311	2,119,879.40	98.411720	2,086,328.46	-33,550.94	1.98
	Original Face:	Base	2,120,000.000	99.994311	2,119,879.40	98.411720	2,086,328.46	-33,550.94	1.98
25468PDC7	WALT DISNEY COMPANY/THE SR UNSECURED 05/19 VAR					2.62813	30 May 2019		
		Local	1,100,000.000	99.988466	1,099,873.13	100.251929	1,102,771.22	2,898.09	1.05
		Base		99.988466	1,099,873.13	100.251929	1,102,771.22	2,898.09	1.05
25468PDH6	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 1.65					1.65	08 Jan 2019		
		Local	305,000.000	99.980436	304,940.33	99.701784	304,090.44	-849.89	0.29
		Base		99.980436	304,940.33	99.701784	304,090.44	-849.89	0.29
25468PDU7	WALT DISNEY COMPANY/THE SR UNSECURED 06/20 1.8					1.8	05 Jun 2020		
		Local	1,000,000.000	99.928599	999,285.99	97.729338	977,293.38	-21,992.61	0.93
		Base		99.928599	999,285.99	97.729338	977,293.38	-21,992.61	0.93
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.8	07 Feb 2020		
		Local	305,000.000	99.992889	304,978.31	98.295061	299,799.94	-5,178.37	0.28
		Base		99.992889	304,978.31	98.295061	299,799.94	-5,178.37	0.28
30231GAD4	EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.819					1.819	15 Mar 2019		
		Local	1,200,000.000	100.083377	1,201,000.52	99.573560	1,194,882.72	-6,117.80	1.13
		Base		100.083377	1,201,000.52	99.573560	1,194,882.72	-6,117.80	1.13

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3128MDND1	FED HM LN PC POOL G14688 FG 03/23 FIXED 2					2.0	01 Mar 2023		
		Local	356,146.680	101.244793	360,579.97	97.267073	346,413.45	-14,166.52	0.33
Original Face:		Base	1,419,000.000	101.244793	360,579.97	97.267073	346,413.45	-14,166.52	0.33
3134G9Q75	FREDDIE MAC NOTES 07/19 1.25					1.25	26 Jul 2019		
		Local	2,800,000.000	99.966231	2,799,054.46	98.750000	2,765,000.00	-34,054.46	2.62
		Base		99.966231	2,799,054.46	98.750000	2,765,000.00	-34,054.46	2.62
3134GABN3	FREDDIE MAC NOTES 08/19 1.3					1.3	23 Aug 2019		
		Local	1,100,000.000	100.000000	1,100,000.00	98.724400	1,085,968.40	-14,031.60	1.03
		Base		100.000000	1,100,000.00	98.724400	1,085,968.40	-14,031.60	1.03
3136A5KR6	FANNIE MAE FNR 2012 31 AD					1.75	25 Oct 2022		
		Local	143,109.420	100.705292	144,118.76	98.487310	140,944.62	-3,174.14	0.13
Original Face:		Base	1,000,000.000	100.705292	144,118.76	98.487310	140,944.62	-3,174.14	0.13
3137A4WA1	FREDDIE MAC FHR 3775 LH					2.25	15 Dec 2020		
		Local	53,764.850	100.850240	54,221.98	99.240760	53,356.65	-865.33	0.05
Original Face:		Base	1,000,000.000	100.850240	54,221.98	99.240760	53,356.65	-865.33	0.05
3138NYD28	FNMA POOL AR1920 FN 01/23 FIXED 2.5					2.5	01 Jan 2023		
		Local	151,570.240	101.298461	153,538.32	99.186446	150,337.13	-3,201.19	0.14
Original Face:		Base	485,000.000	101.298461	153,538.32	99.186446	150,337.13	-3,201.19	0.14
31398VAH9	FREDDIE MAC FHR 3649 HB					2.0	15 Nov 2018		
		Local	985.830	100.095351	986.77	99.890740	984.75	-2.02	0.00
Original Face:		Base	550,000.000	100.095351	986.77	99.890740	984.75	-2.02	0.00
31418AS90	FNMA POOL MA1443 FN 05/23 FIXED 2					2.0	01 May 2023		
		Local	1,401,546.900	101.082885	1,416,724.04	98.027740	1,373,904.75	-42,819.29	1.30
Original Face:		Base	5,000,000.000	101.082885	1,416,724.04	98.027740	1,373,904.75	-42,819.29	1.30
31677QBJ7	FIFTH THIRD BANK SR UNSECURED 09/19 VAR					2.927	27 Sep 2019		
		Local	1,205,000.000	100.224523	1,207,705.50	100.270728	1,208,262.27	556.77	1.15
		Base		100.224523	1,207,705.50	100.270728	1,208,262.27	556.77	1.15
31677QBK4	FIFTH THIRD BANK SR UNSECURED 10/20 2.2					2.2	30 Oct 2020		
		Local	900,000.000	99.971803	899,746.23	97.765252	879,887.27	-19,858.96	0.83
		Base		99.971803	899,746.23	97.765252	879,887.27	-19,858.96	0.83

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31679RAD7	FIFTH THIRD AUTO TRUST FITAT 2017 1 A3					1.8	15 Feb 2022		
		Local	325,000.000	99.998080	324,993.76	98.600180	320,450.59	-4,543.17	0.30
Original Face:		Base	325,000.000	99.998080	324,993.76	98.600180	320,450.59	-4,543.17	0.30
34528FAD0	FORD CREDIT AUTO OWNER TRUST FORDO 2018 A A3					3.03	15 Nov 2022		
		Local	700,000.000	99.984531	699,891.72	100.013940	700,097.58	205.86	0.66
Original Face:		Base	700,000.000	99.984531	699,891.72	100.013940	700,097.58	205.86	0.66
34530VAD1	FORD CREDIT AUTO OWNER TRUST FORDO 2015 B A3					1.16	15 Nov 2019		
		Local	43,700.230	100.000000	43,700.23	99.937560	43,672.94	-27.29	0.04
Original Face:		Base	1,050,000.000	100.000000	43,700.23	99.937560	43,672.94	-27.29	0.04
34530YAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2015 C A3					1.41	15 Feb 2020		
		Local	182,142.440	99.993022	182,129.73	99.829860	181,832.54	-297.19	0.17
Original Face:		Base	995,000.000	99.993022	182,129.73	99.829860	181,832.54	-297.19	0.17
34531HAD1	FORD CREDIT AUTO OWNER TRUST FORDO 2017 B A3					1.69	15 Nov 2021		
		Local	630,000.000	99.996890	629,980.41	98.272350	619,115.81	-10,864.60	0.59
Original Face:		Base	630,000.000	99.996890	629,980.41	98.272350	619,115.81	-10,864.60	0.59
34532AAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2017 C A3					2.01	15 Mar 2022		
		Local	750,000.000	99.984867	749,886.50	98.490840	738,681.30	-11,205.20	0.70
Original Face:		Base	750,000.000	99.984867	749,886.50	98.490840	738,681.30	-11,205.20	0.70
36962G7M0	GENERAL ELECTRIC CO SR UNSECURED 01/20 2.2					2.2	09 Jan 2020		
		Local	850,000.000	100.351728	852,989.69	98.913197	840,762.17	-12,227.52	0.80
		Base		100.351728	852,989.69	98.913197	840,762.17	-12,227.52	0.80
36966THX3	GENERAL ELECTRIC CO SR UNSECURED 04/20 VAR					3.13919	15 Apr 2020		
		Local	750,000.000	100.037219	750,279.14	100.745900	755,594.25	5,315.11	0.72
		Base		100.037219	750,279.14	100.745900	755,594.25	5,315.11	0.72
375558AV5	GILEAD SCIENCES INC SR UNSECURED 04/19 2.05					2.05	01 Apr 2019		
		Local	500,000.000	99.876164	499,380.82	99.616815	498,084.08	-1,296.74	0.47
		Base		99.876164	499,380.82	99.616815	498,084.08	-1,296.74	0.47
375558BE2	GILEAD SCIENCES INC SR UNSECURED 09/18 1.85					1.85	04 Sep 2018		
		Local	1,000,000.000	100.003469	1,000,034.69	100.003469	1,000,034.69	0.00	0.95
		Base		100.003469	1,000,034.69	100.003469	1,000,034.69	0.00	0.95

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375558BR3	GILEAD SCIENCES INC SR UNSECURED 09/19 1.85					1.85	20 Sep 2019		
		Local	570,000.000	99.980075	569,886.43	98.801760	563,170.03	-6,716.40	0.53
		Base		99.980075	569,886.43	98.801760	563,170.03	-6,716.40	0.53
38377XPJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 115 PD					2.0	20 Oct 2038		
		Local	51,910.430	101.391628	52,632.83	99.576930	51,690.81	-942.02	0.05
Original Face:		Base	2,750,000.000	101.391628	52,632.83	99.576930	51,690.81	-942.02	0.05
40428HPU0	HSBC USA INC SR UNSECURED 08/18 2					2.0	07 Aug 2018		
		Local	1,000,000.000	99.999834	999,998.34	99.999834	999,998.34	0.00	0.95
		Base		99.999834	999,998.34	99.999834	999,998.34	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	0.64
		Base		100.000000	680,000.00	100.000000	680,000.00	0.00	0.64
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	100.278370	1,012,811.54	2,811.54	0.96
		Base		100.000000	1,010,000.00	100.278370	1,012,811.54	2,811.54	0.96
43811BAC8	HONDA AUTO RECEIVABLES OWNER T HAROT 2017 2 A3					1.68	16 Aug 2021		
		Local	830,000.000	99.994081	829,950.87	98.579310	818,208.27	-11,742.60	0.78
Original Face:		Base	830,000.000	99.994081	829,950.87	98.579310	818,208.27	-11,742.60	0.78
43814PAC4	HONDA AUTO RECEIVABLES OWNER T HAROT 2017 3 A3					1.79	20 Sep 2021		
		Local	255,000.000	99.991451	254,978.20	98.382690	250,875.86	-4,102.34	0.24
Original Face:		Base	255,000.000	99.991451	254,978.20	98.382690	250,875.86	-4,102.34	0.24
43814QAC2	HONDA AUTO RECEIVABLES OWNER T HAROT 2016 2 A3					1.39	15 Apr 2020		
		Local	220,374.240	99.999360	220,372.83	99.538400	219,356.99	-1,015.84	0.21
Original Face:		Base	435,000.000	99.999360	220,372.83	99.538400	219,356.99	-1,015.84	0.21
43814UAG4	HONDA AUTO RECEIVABLES OWNER T HAROT 2018 2 A3					3.01	18 May 2022		
		Local	325,000.000	99.997917	324,993.23	99.951760	324,843.22	-150.01	0.31
Original Face:		Base	325,000.000	99.997917	324,993.23	99.951760	324,843.22	-150.01	0.31
438516BJ4	HONEYWELL INTERNATIONAL SR UNSECURED 10/19 1.4					1.4	30 Oct 2019		
		Local	1,500,000.000	99.967143	1,499,507.15	98.369000	1,475,535.00	-23,972.15	1.40
		Base		99.967143	1,499,507.15	98.369000	1,475,535.00	-23,972.15	1.40

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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	100.200894	1,002,008.94	2,008.94	0.95
		Base		100.000000	1,000,000.00	100.200894	1,002,008.94	2,008.94	0.95
44890YAD8	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 B A3					1.12	15 Nov 2019		
		Local	44,983.410	99.998644	44,982.80	99.873920	44,926.69	-56.11	0.04
	Original Face:	Base	565,000.000	99.998644	44,982.80	99.873920	44,926.69	-56.11	0.04
44918LAD4	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 C A3					1.46	18 Feb 2020		
		Local	114,621.520	99.993300	114,613.84	99.784860	114,374.92	-238.92	0.11
	Original Face:	Base	395,000.000	99.993300	114,613.84	99.784860	114,374.92	-238.92	0.11
44930UAD8	HYUNDAI AUTO RECEIVABLES TRUST HART 2016 A A3					1.56	15 Sep 2020		
		Local	665,546.790	99.981226	665,421.84	99.529770	662,417.19	-3,004.65	0.63
	Original Face:	Base	900,000.000	99.981226	665,421.84	99.529770	662,417.19	-3,004.65	0.63
44932GAD7	HYUNDAI AUTO RECEIVABLES TRUST HART 2017 B A3					1.77	18 Jan 2022		
		Local	1,147,000.000	99.222854	1,138,086.14	98.180680	1,126,132.40	-11,953.74	1.07
	Original Face:	Base	1,147,000.000	99.222854	1,138,086.14	98.180680	1,126,132.40	-11,953.74	1.07
458140BC3	INTEL CORP SR UNSECURED 05/22 VAR					2.70575	11 May 2022		
		Local	1,500,000.000	100.180691	1,502,710.37	100.633267	1,509,499.01	6,788.64	1.43
		Base		100.180691	1,502,710.37	100.633267	1,509,499.01	6,788.64	1.43
46625HJS0	JPMORGAN CHASE + CO SR UNSECURED 01/19 VAR					2.96888	28 Jan 2019		
		Local	1,251,000.000	99.774321	1,248,176.75	100.253173	1,254,167.19	5,990.44	1.19
		Base		99.774321	1,248,176.75	100.253173	1,254,167.19	5,990.44	1.19
46625HNY2	JPMORGAN CHASE + CO SR UNSECURED 10/20 VAR					3.54388	29 Oct 2020		
		Local	500,000.000	101.163982	505,819.91	101.884468	509,422.34	3,602.43	0.48
		Base		101.163982	505,819.91	101.884468	509,422.34	3,602.43	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	100.545200	603,271.20	3,271.20	0.57
		Base		100.000000	600,000.00	100.545200	603,271.20	3,271.20	0.57
47787WAC3	JOHN DEERE OWNER TRUST JDOT 2015 B A3					1.44	15 Oct 2019		
		Local	148,298.980	100.000000	148,298.98	99.878440	148,118.71	-180.27	0.14
	Original Face:	Base	1,400,000.000	100.000000	148,298.98	99.878440	148,118.71	-180.27	0.14

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
47787XAB3	JOHN DEERE OWNER TRUST JDOT 2017 A A2					1.5	15 Oct 2019		
		Local	227,239.260	99.999820	227,238.85	99.864450	226,931.24	-307.61	0.22
Original Face:		Base	740,000.000	99.999820	227,238.85	99.864450	226,931.24	-307.61	0.22
47788BAE4	JOHN DEERE OWNER TRUST JDOT 2017 B A4					2.11	15 Jul 2024		
		Local	1,000,000.000	98.120138	981,201.38	97.509590	975,095.90	-6,105.48	0.92
Original Face:		Base	1,000,000.000	98.120138	981,201.38	97.509590	975,095.90	-6,105.48	0.92
478160CH5	JOHNSON + JOHNSON SR UNSECURED 11/20 1.95					1.95	10 Nov 2020		
		Local	135,000.000	99.918770	134,890.34	98.183978	132,548.37	-2,341.97	0.13
		Base		99.918770	134,890.34	98.183978	132,548.37	-2,341.97	0.13
49327M2F0	KEY BANK NA SR UNSECURED 12/19 2.5					2.5	15 Dec 2019		
		Local	955,000.000	99.557837	950,777.34	99.222472	947,574.61	-3,202.73	0.90
		Base		99.557837	950,777.34	99.222472	947,574.61	-3,202.73	0.90
49327M2R4	KEY BANK NA SR UNSECURED 11/21 VAR					3.13938	22 Nov 2021		
		Local	990,000.000	101.183900	1,001,720.61	101.041020	1,000,306.10	-1,414.51	0.95
		Base		101.183900	1,001,720.61	101.041020	1,000,306.10	-1,414.51	0.95
494368BT9	KIMBERLY CLARK CORP SR UNSECURED 02/19 1.4					1.4	15 Feb 2019		
		Local	900,000.000	99.998909	899,990.18	99.341255	894,071.30	-5,918.88	0.85
		Base		99.998909	899,990.18	99.341255	894,071.30	-5,918.88	0.85
548661DL8	LOWE S COS INC SR UNSECURED 04/19 1.15					1.15	15 Apr 2019		
		Local	1,370,000.000	99.974536	1,369,651.14	99.094005	1,357,587.87	-12,063.27	1.29
		Base		99.974536	1,369,651.14	99.094005	1,357,587.87	-12,063.27	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	100.393631	1,807,085.36	7,085.36	1.71
		Base		100.000000	1,800,000.00	100.393631	1,807,085.36	7,085.36	1.71
58769BAD6	MERCEDES BENZ AUTO RECEIVABLES MBART 2016 1 A3					1.26	16 Feb 2021		
		Local	613,828.750	99.992933	613,785.37	99.136600	608,528.95	-5,256.42	0.58
Original Face:		Base	840,000.000	99.992933	613,785.37	99.136600	608,528.95	-5,256.42	0.58
58772PAD0	MERCEDES BENZ AUTO RECEIVABLES MBART 2015 1 A3					1.34	16 Dec 2019		
		Local	92,866.160	99.948647	92,818.47	99.830180	92,708.45	-110.02	0.09
Original Face:		Base	600,000.000	99.948647	92,818.47	99.830180	92,708.45	-110.02	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
58772PAE8	MERCEDES BENZ AUTO RECEIVABLES MBART 2015 1 A4					1.75	15 Dec 2021		
		Local	1,300,000.000	99.822246	1,297,689.20	99.269480	1,290,503.24	-7,185.96	1.22
Original Face:		Base	1,300,000.000	99.822246	1,297,689.20	99.269480	1,290,503.24	-7,185.96	1.22
58772RAB0	MERCEDES BENZ AUTO RECEIVABLES MBART 2018 1 A2A					2.71	15 Apr 2021		
		Local	400,000.000	99.996653	399,986.61	99.973960	399,895.84	-90.77	0.38
Original Face:		Base	400,000.000	99.996653	399,986.61	99.973960	399,895.84	-90.77	0.38
594918BF0	MICROSOFT CORP SR UNSECURED 11/18 1.3					1.3	03 Nov 2018		
		Local	990,000.000	99.991423	989,915.09	99.761903	987,642.84	-2,272.25	0.94
		Base		99.991423	989,915.09	99.761903	987,642.84	-2,272.25	0.94
594918BN3	MICROSOFT CORP SR UNSECURED 08/19 1.1					1.1	08 Aug 2019		
		Local	660,000.000	99.965008	659,769.05	98.582219	650,642.65	-9,126.40	0.62
		Base		99.965008	659,769.05	98.582219	650,642.65	-9,126.40	0.62
61746BDX1	MORGAN STANLEY SR UNSECURED 02/19 2.45					2.45	01 Feb 2019		
		Local	1,000,000.000	100.014114	1,000,141.14	99.908314	999,083.14	-1,058.00	0.95
		Base		100.014114	1,000,141.14	99.908314	999,083.14	-1,058.00	0.95
637432NB7	NATIONAL RURAL UTIL COOP COLLATERAL T 11/19 2.3					2.3	15 Nov 2019		
		Local	1,450,000.000	100.608763	1,458,827.06	99.224910	1,438,761.20	-20,065.86	1.36
		Base		100.608763	1,458,827.06	99.224910	1,438,761.20	-20,065.86	1.36
654747AD6	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 A A3					1.74	16 Aug 2021		
		Local	420,000.000	99.993512	419,972.75	98.683170	414,469.31	-5,503.44	0.39
Original Face:		Base	420,000.000	99.993512	419,972.75	98.683170	414,469.31	-5,503.44	0.39
65477UAC4	NISSAN AUTO RECEIVABLES OWNER NAROT 2015 A A3					1.05	15 Oct 2019		
		Local	35,889.890	99.956534	35,874.29	99.941940	35,869.05	-5.24	0.03
Original Face:		Base	1,150,000.000	99.956534	35,874.29	99.941940	35,869.05	-5.24	0.03
65478GAD2	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 B A3					1.75	15 Oct 2021		
		Local	900,000.000	98.603292	887,429.63	98.418360	885,765.24	-1,664.39	0.84
Original Face:		Base	900,000.000	98.603292	887,429.63	98.418360	885,765.24	-1,664.39	0.84
65478HAD0	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 C A3					2.12	18 Apr 2022		
		Local	335,000.000	99.986003	334,953.11	98.492940	329,951.35	-5,001.76	0.31
Original Face:		Base	335,000.000	99.986003	334,953.11	98.492940	329,951.35	-5,001.76	0.31

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
65478VAD9	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 B A3					1.32	15 Jan 2021		
		Local	398,255.310	99.757450	397,289.34	99.103270	394,684.04	-2,605.30	0.37
	Original Face:	Base	500,000.000	99.757450	397,289.34	99.103270	394,684.04	-2,605.30	0.37
69353RCH9	PNC BANK NA SR UNSECURED 01/19 2.2					2.2	28 Jan 2019		
		Local	672,000.000	100.228728	673,537.05	99.823584	670,814.48	-2,722.57	0.64
		Base		100.228728	673,537.05	99.823584	670,814.48	-2,722.57	0.64
69353RES3	PNC BANK NA SR UNSECURED 07/20 2.6					2.6	21 Jul 2020		
		Local	950,000.000	98.964509	940,162.84	98.882436	939,383.14	-779.70	0.89
		Base		98.964509	940,162.84	98.882436	939,383.14	-779.70	0.89
69353REX2	PNC BANK NA SR UNSECURED 07/19 1.45					1.45	29 Jul 2019		
		Local	250,000.000	99.953716	249,884.29	98.840459	247,101.15	-2,783.14	0.23
		Base		99.953716	249,884.29	98.840459	247,101.15	-2,783.14	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	98.465784	265,857.62	-4,142.38	0.25
		Base		100.000000	270,000.00	98.465784	265,857.62	-4,142.38	0.25
69371RP34	PACCAR FINANCIAL CORP SR UNSECURED 05/21 VAR					2.6125	10 May 2021		
		Local	1,580,000.000	100.142301	1,582,248.36	100.317486	1,585,016.28	2,767.92	1.50
		Base		100.142301	1,582,248.36	100.317486	1,585,016.28	2,767.92	1.50
74005PBH6	PRAXAIR INC SR UNSECURED 11/18 1.25					1.25	07 Nov 2018		
		Local	1,000,000.000	99.944850	999,448.50	99.629004	996,290.04	-3,158.46	0.94
		Base		99.944850	999,448.50	99.629004	996,290.04	-3,158.46	0.94
742718FA2	PROCTER + GAMBLE CO/THE SR UNSECURED 10/20 1.9					1.9	23 Oct 2020		
		Local	780,000.000	99.886159	779,112.04	97.932946	763,876.98	-15,235.06	0.72
		Base		99.886159	779,112.04	97.932946	763,876.98	-15,235.06	0.72
857477AS2	STATE STREET CORP SR UNSECURED 08/20 2.55					2.55	18 Aug 2020		
		Local	1,050,000.000	101.353747	1,064,214.34	99.095844	1,040,506.36	-23,707.98	0.99
		Base		101.353747	1,064,214.34	99.095844	1,040,506.36	-23,707.98	0.99
88579YAP6	3M COMPANY SR UNSECURED 08/18 1.375					1.375	07 Aug 2018		
		Local	1,535,000.000	99.999271	1,534,988.81	99.999271	1,534,988.81	0.00	1.46
		Base		99.999271	1,534,988.81	99.999271	1,534,988.81	0.00	1.46

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89190BAB4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2017 B A2A					1.46	15 Jan 2020		
		Local	201,050.790	99.998413	201,047.60	99.743840	200,535.78	-511.82	0.19
	Original Face:	Base	440,000.000	99.998413	201,047.60	99.743840	200,535.78	-511.82	0.19
89231LAD9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2016 D A3					1.23	15 Oct 2020		
		Local	307,543.730	99.992999	307,522.20	99.213410	305,124.62	-2,397.58	0.29
	Original Face:	Base	320,000.000	99.992999	307,522.20	99.213410	305,124.62	-2,397.58	0.29
89237KAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2016 A A3					1.25	16 Mar 2020		
		Local	315,642.420	99.842613	315,145.64	99.525800	314,145.64	-1,000.00	0.30
	Original Face:	Base	750,000.000	99.842613	315,145.64	99.525800	314,145.64	-1,000.00	0.30
89237RAD0	TOYOTA AUTO RECEIVABLES OWNER TAOT 2017 C A3					1.78	15 Nov 2021		
		Local	545,000.000	99.994226	544,968.53	98.176320	535,060.94	-9,907.59	0.51
	Original Face:	Base	545,000.000	99.994226	544,968.53	98.176320	535,060.94	-9,907.59	0.51
913017CK3	UNITED TECHNOLOGIES CORP SR UNSECURED 11/19 VAR					2.70805	01 Nov 2019		
		Local	685,000.000	100.000000	685,000.00	100.268005	686,835.83	1,835.83	0.65
		Base		100.000000	685,000.00	100.268005	686,835.83	1,835.83	0.65
931142EH2	WALMART INC SR UNSECURED 06/21 VAR					2.567	23 Jun 2021		
		Local	625,000.000	100.000000	625,000.00	100.450000	627,812.50	2,812.50	0.60
		Base		100.000000	625,000.00	100.450000	627,812.50	2,812.50	0.60
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR					3.66125	04 Mar 2021		
		Local	500,000.000	101.756448	508,782.24	102.371892	511,859.46	3,077.22	0.49
		Base		101.756448	508,782.24	102.371892	511,859.46	3,077.22	0.49
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					3.28575	11 Feb 2022		
		Local	1,000,000.000	100.615719	1,006,157.19	101.086015	1,010,860.15	4,702.96	0.96
		Base		100.615719	1,006,157.19	101.086015	1,010,860.15	4,702.96	0.96
94988J5M5	WELLS FARGO BANK NA SR UNSECURED 01/21 VAR					2.64919	15 Jan 2021		
		Local	600,000.000	100.000000	600,000.00	99.944093	599,664.56	-335.44	0.57
		Base		100.000000	600,000.00	99.944093	599,664.56	-335.44	0.57
US DOLLAR Total									
		Local	92,845,720.940		92,754,688.14		92,253,757.08	-500,931.06	87.49
	Original Face:	Base	47,691,000.000		92,754,688.14		92,253,757.08	-500,931.06	87.49

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME Total								
		92,845,720.940	Base	92,754,688.14		92,253,757.08	-500,931.06	87.49
	Original Face:	47,691,000.000						

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Holdings

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

As of: *July 31, 2018* *View Date:* *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		106,099,253.930	Base	106,004,415.75		105,449,982.52	-554,433.23	100.00
Original Face:		47,691,000.000						

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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			-0.070	Local	1.000000	-0.07	1.000000	-0.07	0.00	0.00
				Base	1.000000	-0.07	1.000000	-0.07	0.00	0.00
US DOLLAR Total									
			-0.070	Local		-0.07		-0.07	0.00	0.00
				Base		-0.07		-0.07	0.00	0.00
CASH Total									
			-0.070	Base		-0.07		-0.07	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796PD5	TREASURY BILL 11/18 0.00000					1.9922	08 Nov 2018		
			40,000,000.000	Local	99.452145	39,780,858.00	99.457597	39,783,038.80	2,180.80	4.46
				Base	99.452145	39,780,858.00	99.457597	39,783,038.80	2,180.80	4.46
912796PK9	TREASURY BILL 01/19 0.00000					1.7254	03 Jan 2019		
			20,000,000.000	Local	99.245365	19,849,073.06	99.100597	19,835,771.65	-13,301.41	2.22
				Base	99.245365	19,849,073.06	99.100597	19,835,771.65	-13,301.41	2.22
912796PS2	TREASURY BILL 08/18 0.00000					1.636	02 Aug 2018		
			20,000,000.000	Local	99.995475	19,999,095.00	99.995475	19,999,095.00	0.00	2.24
				Base	99.995475	19,999,095.00	99.995475	19,999,095.00	0.00	2.24
912796PU7	TREASURY BILL 08/18 0.00000					1.6313	09 Aug 2018		
			20,000,000.000	Local	99.963749	19,992,749.78	99.963749	19,992,749.78	0.00	2.24
				Base	99.963749	19,992,749.78	99.963749	19,992,749.78	0.00	2.24
912796QL6	TREASURY BILL 11/18 0.00000					2.0259	29 Nov 2018		
			20,000,000.000	Local	99.324700	19,864,940.00	99.333104	19,866,620.80	1,680.80	2.23
				Base	99.324700	19,864,940.00	99.333104	19,866,620.80	1,680.80	2.23

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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
912796QR3	TREASURY BILL 07/19 0.00000					2.315	18 Jul 2019		
		Local	20,000,000.000	97.742875	19,548,575.00	97.707986	19,541,597.20	-6,977.80	2.19
		Base		97.742875	19,548,575.00	97.707986	19,541,597.20	-6,977.80	2.19
926NKW009	AMHERST PIERPONT 04/15 VAR					2.01	01 Aug 2018		
		Local	336,392,214.990	100.000000	336,392,214.99	100.000000	336,392,214.99	0.00	37.68
		Base		100.000000	336,392,214.99	100.000000	336,392,214.99	0.00	37.68
US DOLLAR Total									
		Local	476,392,214.990		475,427,505.83		475,411,088.22	-16,417.61	53.24
		Base			475,427,505.83		475,411,088.22	-16,417.61	53.24
CASH EQUIVALENT Total									
		Base	476,392,214.990		475,427,505.83		475,411,088.22	-16,417.61	53.24
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	9,438,297.400	101.376074	9,568,175.31	97.365822	9,189,675.85	-378,499.46	1.03
	Original Face:	Base	20,540,000.000	101.376074	9,568,175.31	97.365822	9,189,675.85	-378,499.46	1.03
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	11,131,333.850	105.058954	11,694,462.92	99.861242	11,115,888.23	-578,574.69	1.24
	Original Face:	Base	24,487,993.000	105.058954	11,694,462.92	99.861242	11,115,888.23	-578,574.69	1.24
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	3,994,194.000	104.957800	4,192,218.14	99.860843	3,988,635.80	-203,582.34	0.45
	Original Face:	Base	10,000,000.000	104.957800	4,192,218.14	99.860843	3,988,635.80	-203,582.34	0.45
3132X0EY3	FARMER MAC UNSECURED 02/20 VAR					2.53125	19 Feb 2020		
		Local	20,000,000.000	100.000000	20,000,000.00	100.429342	20,085,868.40	85,868.40	2.25
		Base		100.000000	20,000,000.00	100.429342	20,085,868.40	85,868.40	2.25
3132X0NX5	FARMER MAC NOTES 01/22 VAR					2.41575	03 Jan 2022		
		Local	5,000,000.000	100.272147	5,013,607.37	100.498003	5,024,900.15	11,292.78	0.56
		Base		100.272147	5,013,607.37	100.498003	5,024,900.15	11,292.78	0.56

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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
313385YH3	FED HOME LN DISCOUNT NT DISCOUNT NOT 06/18 0.00000					0.01	20 Jun 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
313385YK6	FED HOME LN DISCOUNT NT DISCOUNT NOT 06/18 0.00000						22 Jun 2018		
			0.000	Local 0.000000	-0.13	0.000000	0.00	0.13	0.00
				Base 0.000000	-0.13	0.000000	0.00	0.13	0.00
313385YN0	FED HOME LN DISCOUNT NT DISCOUNT NOT 06/18 0.00000						25 Jun 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

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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	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
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	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
3133EFJP3	FEDERAL FARM CREDIT BANK BONDS 10/18 1.1					1.1	15 Oct 2018		
		Local	20,000,000.000	99.997947	19,999,589.40	99.997947	19,999,589.40	0.00	2.24
		Base		99.997947	19,999,589.40	99.997947	19,999,589.40	0.00	2.24
3133EFQJ9	FEDERAL FARM CREDIT BANK BONDS 11/18 VAR					2.201	23 Nov 2018		
		Local	20,000,000.000	99.980963	19,996,192.53	100.087574	20,017,514.80	21,322.27	2.24
		Base		99.980963	19,996,192.53	100.087574	20,017,514.80	21,322.27	2.24
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	99.627400	6,849,383.75	-25,616.25	0.77
		Base		100.000000	6,875,000.00	99.627400	6,849,383.75	-25,616.25	0.77
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					2.421	22 Jan 2021		
		Local	10,000,000.000	99.990093	9,999,009.30	100.831106	10,083,110.60	84,101.30	1.13
		Base		99.990093	9,999,009.30	100.831106	10,083,110.60	84,101.30	1.13

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3133EGMU6	FEDERAL FARM CREDIT BANK BONDS 01/19 VAR					2.251	22 Jan 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.151436	5,007,571.80	7,571.80	0.56
		Base		100.000000	5,000,000.00	100.151436	5,007,571.80	7,571.80	0.56
3133EGUP8	FEDERAL FARM CREDIT BANK BONDS 03/19 VAR					2.22163	15 Mar 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	100.153812	10,015,381.20	15,381.20	1.12
		Base		100.000000	10,000,000.00	100.153812	10,015,381.20	15,381.20	1.12
3133EGZS7	FEDERAL FARM CREDIT BANK BONDS 10/19 VAR					2.249	24 Oct 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	100.352171	10,035,217.10	35,217.10	1.12
		Base		100.000000	10,000,000.00	100.352171	10,035,217.10	35,217.10	1.12
3134G8KY4	FREDDIE MAC NOTES 02/19 1.25					1.25	26 Feb 2019		
		Local	5,700,000.000	100.000000	5,700,000.00	99.427400	5,667,361.80	-32,638.20	0.63
		Base		100.000000	5,700,000.00	99.427400	5,667,361.80	-32,638.20	0.63
3134G8L56	FREDDIE MAC NOTES 02/19 VAR					1.5	26 Feb 2019		
		Local	4,100,000.000	100.000000	4,100,000.00	99.931600	4,097,195.60	-2,804.40	0.46
		Base		100.000000	4,100,000.00	99.931600	4,097,195.60	-2,804.40	0.46
3135G0H63	FANNIE MAE NOTES 01/19 1.375					1.375	28 Jan 2019		
		Local	9,000,000.000	99.990000	8,999,100.00	99.555600	8,960,004.00	-39,096.00	1.00
		Base		99.990000	8,999,100.00	99.555600	8,960,004.00	-39,096.00	1.00
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.7	27 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	98.586300	9,858,630.00	-141,370.00	1.10
		Base		100.000000	10,000,000.00	98.586300	9,858,630.00	-141,370.00	1.10
3135G0T52	FANNIE MAE NOTES 05/20 VAR					1.375	01 May 2020		
		Local	10,000,000.000	99.969099	9,996,909.94	99.008500	9,900,850.00	-96,059.94	1.11
		Base		99.969099	9,996,909.94	99.008500	9,900,850.00	-96,059.94	1.11
3135G0U35	FANNIE MAE NOTES 06/21 2.75					2.75	22 Jun 2021		
		Local	10,000,000.000	99.977779	9,997,777.86	99.735300	9,973,530.00	-24,247.86	1.12
		Base		99.977779	9,997,777.86	99.735300	9,973,530.00	-24,247.86	1.12
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	459,455.600	100.141378	460,105.17	99.220080	455,872.21	-4,232.96	0.05
Original Face:		Base	5,000,000.000	100.141378	460,105.17	99.220080	455,872.21	-4,232.96	0.05

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3136A8PR5	FANNIE MAE FNR 2012 100 TA					1.75	25 Apr 2042		
		Local	4,660,429.220	99.749908	4,648,773.84	91.850740	4,280,638.73	-368,135.11	0.48
Original Face:		Base	11,452,445.000	99.749908	4,648,773.84	91.850740	4,280,638.73	-368,135.11	0.48
3136ACHX2	FANNIE MAE FNR 2013 17 WB					1.75	25 Aug 2042		
		Local	5,950,178.540	100.307974	5,968,503.56	90.843720	5,405,363.53	-563,140.03	0.61
Original Face:		Base	11,058,708.000	100.307974	5,968,503.56	90.843720	5,405,363.53	-563,140.03	0.61
3136AM6C8	FANNIE MAE FNR 2015 24 A					3.0	25 Jun 2039		
		Local	11,598,123.300	102.018139	11,832,189.53	99.376140	11,525,767.25	-306,422.28	1.29
Original Face:		Base	38,900,000.000	102.018139	11,832,189.53	99.376140	11,525,767.25	-306,422.28	1.29
3136ANMF1	FANNIEMAE ACES FNA 2015 M8 FA					2.25494	25 Nov 2018		
		Local	3,073,459.430	100.704474	3,095,111.14	99.956840	3,072,132.92	-22,978.22	0.34
Original Face:		Base	26,125,000.000	100.704474	3,095,111.14	99.956840	3,072,132.92	-22,978.22	0.34
3136AP3Z3	FANNIEMAE ACES FNA 2015 M12 FA					2.42494	25 Apr 2020		
		Local	1,750,867.450	99.987751	1,750,652.99	99.961270	1,750,189.34	-463.65	0.20
Original Face:		Base	5,000,000.000	99.987751	1,750,652.99	99.961270	1,750,189.34	-463.65	0.20
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		Local	766,770.500	98.489131	755,185.60	99.001400	759,113.53	3,927.93	0.09
Original Face:		Base	5,000,000.000	98.489131	755,185.60	99.001400	759,113.53	3,927.93	0.09
3137A6DT6	FREDDIE MAC FHR 3815 GD					4.0	15 Sep 2025		
		Local	108,780.350	101.779595	110,716.20	100.301510	109,108.33	-1,607.87	0.01
Original Face:		Base	5,000,000.000	101.779595	110,716.20	100.301510	109,108.33	-1,607.87	0.01
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	3,013,643.500	99.975796	3,012,914.08	95.693660	2,883,865.76	-129,048.32	0.32
Original Face:		Base	10,000,000.000	99.975796	3,012,914.08	95.693660	2,883,865.76	-129,048.32	0.32
3137APS27	FREDDIE MAC FHR 4053 PA					3.0	15 Apr 2040		
		Local	2,288,803.400	103.144717	2,360,779.78	97.944620	2,241,759.79	-119,019.99	0.25
Original Face:		Base	10,000,000.000	103.144717	2,360,779.78	97.944620	2,241,759.79	-119,019.99	0.25
3137AQTX6	FREDDIE MAC FHR 4048 CA					2.0	15 Sep 2041		
		Local	3,337,848.380	100.792308	3,364,294.42	95.887300	3,200,572.69	-163,721.73	0.36
Original Face:		Base	12,022,600.000	100.792308	3,364,294.42	95.887300	3,200,572.69	-163,721.73	0.36

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3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	5,645,861.830	100.394047	5,668,109.20	94.670380	5,344,958.85	-323,150.35	0.60
Original Face:		Base	15,363,692.000	100.394047	5,668,109.20	94.670380	5,344,958.85	-323,150.35	0.60
3137ARV78	FREDDIE MAC FHR 4079 AH					2.0	15 Jul 2027		
		Local	8,691,527.760	101.656430	8,835,496.79	95.485040	8,299,108.76	-536,388.03	0.93
Original Face:		Base	24,000,000.000	101.656430	8,835,496.79	95.485040	8,299,108.76	-536,388.03	0.93
3137ASUV4	FREDDIE MAC FHR 4094 CA					2.0	15 Aug 2039		
		Local	2,377,896.600	100.365228	2,386,581.35	97.478880	2,317,946.97	-68,634.38	0.26
Original Face:		Base	10,000,000.000	100.365228	2,386,581.35	97.478880	2,317,946.97	-68,634.38	0.26
3137AUBR9	FREDDIE MAC FHR 4111 AG					1.75	15 Aug 2039		
		Local	6,355,864.000	100.819831	6,407,971.36	98.180510	6,240,219.69	-167,751.67	0.70
Original Face:		Base	29,723,368.000	100.819831	6,407,971.36	98.180510	6,240,219.69	-167,751.67	0.70
3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.0	15 Feb 2042		
		Local	1,524,328.490	101.772218	1,551,342.92	93.874540	1,430,956.36	-120,386.56	0.16
Original Face:		Base	9,815,000.000	101.772218	1,551,342.92	93.874540	1,430,956.36	-120,386.56	0.16
3137BMUC8	FHLMC MULTIFAMILY STRUCTURED P FHMS KJ03 A1					1.669	25 Jan 2021		
		Local	2,519,710.470	100.150762	2,523,509.24	97.287600	2,451,365.84	-72,143.40	0.27
Original Face:		Base	4,690,000.000	100.150762	2,523,509.24	97.287600	2,451,365.84	-72,143.40	0.27
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.0	15 Oct 2040		
		Local	8,638,142.000	101.909093	8,803,052.14	98.366310	8,497,021.54	-306,030.60	0.95
Original Face:		Base	10,000,000.000	101.909093	8,803,052.14	98.366310	8,497,021.54	-306,030.60	0.95
3137GACU9	FREDDIE MAC FHR 3721 DB					3.0	15 Sep 2030		
		Local	1,311,919.300	101.970778	1,337,774.32	96.938220	1,271,751.22	-66,023.10	0.14
Original Face:		Base	10,000,000.000	101.970778	1,337,774.32	96.938220	1,271,751.22	-66,023.10	0.14
3138WCBZ5	FNMA POOL AS2755 FN 06/24 FIXED 2.5					2.5	01 Jun 2024		
		Local	7,162,254.720	101.696808	7,283,784.42	98.908681	7,084,091.67	-199,692.75	0.79
Original Face:		Base	19,415,417.000	101.696808	7,283,784.42	98.908681	7,084,091.67	-199,692.75	0.79
313921FR4	FANNIE MAE FNR 2001 56 KZ					6.5	25 Oct 2031		
		Local	1,517,682.470	110.295681	1,673,938.21	109.531570	1,662,341.44	-11,596.77	0.19
Original Face:		Base	12,777,000.000	110.295681	1,673,938.21	109.531570	1,662,341.44	-11,596.77	0.19

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31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	366,572.900	106.170347	389,191.72	107.532690	394,185.70	4,993.98	0.04
Original Face:		Base	10,000,000.000	106.170347	389,191.72	107.532690	394,185.70	4,993.98	0.04
31397UG52	FANNIE MAE FNR 2011 64 DB					4.0	25 Jul 2041		
		Local	428,922.550	104.507285	448,255.31	101.344240	434,688.30	-13,567.01	0.05
Original Face:		Base	5,000,000.000	104.507285	448,255.31	101.344240	434,688.30	-13,567.01	0.05
31398CD47	FREDDIE MAC FHR 3527 DA					4.0	15 Apr 2029		
		Local	651,096.640	103.084220	671,177.89	102.091930	664,717.13	-6,460.76	0.07
Original Face:		Base	16,000,000.000	103.084220	671,177.89	102.091930	664,717.13	-6,460.76	0.07
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	306,772.800	105.470436	323,554.61	103.315440	316,943.67	-6,610.94	0.04
Original Face:		Base	5,000,000.000	105.470436	323,554.61	103.315440	316,943.67	-6,610.94	0.04
31418BED4	FNMA POOL MA1931 FN 06/24 FIXED 2.5					2.5	01 Jun 2024		
		Local	3,386,801.600	101.666204	3,443,232.61	99.184703	3,359,189.11	-84,043.50	0.38
Original Face:		Base	10,000,000.000	101.666204	3,443,232.61	99.184703	3,359,189.11	-84,043.50	0.38
31418BK70	FNMA POOL MA2117 FN 12/24 FIXED 2.5					2.5	01 Dec 2024		
		Local	1,737,592.780	101.759028	1,768,157.52	98.987265	1,719,995.57	-48,161.95	0.19
Original Face:		Base	4,245,000.000	101.759028	1,768,157.52	98.987265	1,719,995.57	-48,161.95	0.19
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.625	20 Apr 2042		
		Local	1,780,373.540	102.934663	1,832,621.51	102.835041	1,830,847.86	-1,773.65	0.21
Original Face:		Base	9,875,825.000	102.934663	1,832,621.51	102.835041	1,830,847.86	-1,773.65	0.21
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA					2.0	20 Aug 2041		
		Local	4,376,109.300	101.067595	4,422,828.44	95.603220	4,183,701.40	-239,127.04	0.47
Original Face:		Base	10,000,000.000	101.067595	4,422,828.44	95.603220	4,183,701.40	-239,127.04	0.47
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA					2.0	20 Dec 2063		
		Local	1,652,029.040	99.675458	1,646,667.51	98.705390	1,630,641.71	-16,025.80	0.18
Original Face:		Base	2,000,000.000	99.675458	1,646,667.51	98.705390	1,630,641.71	-16,025.80	0.18
38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE					2.5	20 Dec 2045		
		Local	4,631,682.850	100.135687	4,637,967.46	95.471580	4,421,940.80	-216,026.66	0.50
Original Face:		Base	5,000,000.000	100.135687	4,637,967.46	95.471580	4,421,940.80	-216,026.66	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
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	3,740,805.640	101.580242	3,799,919.43	99.454660	3,720,405.53	-79,513.90	0.42
Original Face:		Base	10,000,000.000	101.580242	3,799,919.43	99.454660	3,720,405.53	-79,513.90	0.42
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.61987	16 Jun 2053		
		Local	4,867,058.320	95.224483	4,634,631.10	93.991580	4,574,625.01	-60,006.09	0.51
Original Face:		Base	10,000,000.000	95.224483	4,634,631.10	93.991580	4,574,625.01	-60,006.09	0.51
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.9	16 Sep 2053		
		Local	7,262,512.680	94.173227	6,839,342.54	92.201820	6,696,168.87	-143,173.67	0.75
Original Face:		Base	10,000,000.000	94.173227	6,839,342.54	92.201820	6,696,168.87	-143,173.67	0.75
38379HVF9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 180 PB					2.5	20 Apr 2043		
		Local	11,635,033.000	100.000000	11,635,033.00	98.742540	11,488,727.11	-146,305.89	1.29
Original Face:		Base	11,635,033.000	100.000000	11,635,033.00	98.742540	11,488,727.11	-146,305.89	1.29
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.6	16 Dec 2056		
		Local	4,634,684.940	97.625931	4,524,654.30	94.500370	4,379,794.42	-144,859.88	0.49
Original Face:		Base	5,000,000.000	97.625931	4,524,654.30	94.500370	4,379,794.42	-144,859.88	0.49
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.75	20 Dec 2045		
		Local	4,797,777.300	100.877902	4,839,897.10	97.723620	4,688,561.66	-151,335.44	0.53
Original Face:		Base	10,000,000.000	100.877902	4,839,897.10	97.723620	4,688,561.66	-151,335.44	0.53
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE					2.5	20 Dec 2045		
		Local	5,012,551.190	100.242180	5,024,690.59	97.238200	4,874,114.55	-150,576.04	0.55
Original Face:		Base	10,000,000.000	100.242180	5,024,690.59	97.238200	4,874,114.55	-150,576.04	0.55
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A					2.0	16 Aug 2056		
		Local	3,845,270.490	95.656888	3,678,266.09	93.222020	3,584,638.83	-93,627.26	0.40
Original Face:		Base	4,000,000.000	95.656888	3,678,266.09	93.222020	3,584,638.83	-93,627.26	0.40
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.05	16 Aug 2057		
		Local	4,836,907.210	96.237109	4,654,899.66	94.157860	4,554,328.32	-100,571.34	0.51
Original Face:		Base	5,000,000.000	96.237109	4,654,899.66	94.157860	4,554,328.32	-100,571.34	0.51
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.25	20 Oct 2046		
		Local	9,298,020.570	99.893939	9,288,158.96	96.545460	8,976,816.73	-311,342.23	1.01
Original Face:		Base	10,000,000.000	99.893939	9,288,158.96	96.545460	8,976,816.73	-311,342.23	1.01

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
742651DG4	PRIVATE EXPORT FUNDING US GOVT GUAR 03/19 4.375					4.375	15 Mar 2019		
		Local	16,077,000.000	101.317784	16,288,860.18	101.228000	16,274,425.56	-14,434.62	1.82
		Base		101.317784	16,288,860.18	101.228000	16,274,425.56	-14,434.62	1.82
9128284Q0	US TREASURY N/B 05/20 2.5					2.5	31 May 2020		
		Local	20,000,000.000	99.915701	19,983,140.12	99.714844	19,942,968.80	-40,171.32	2.23
		Base		99.915701	19,983,140.12	99.714844	19,942,968.80	-40,171.32	2.23
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		Local	5,000,000.000	99.529952	4,976,497.60	95.984375	4,799,218.75	-177,278.85	0.54
		Base		99.529952	4,976,497.60	95.984375	4,799,218.75	-177,278.85	0.54
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	0.000	0.000000	-0.08	0.000000	0.00	0.08	0.00
		Base		0.000000	-0.08	0.000000	0.00	0.08	0.00
912828T83	US TREASURY N/B 10/18 0.75					0.75	31 Oct 2018		
		Local	5,000,000.000	99.906721	4,995,336.05	99.681655	4,984,082.75	-11,253.30	0.56
		Base		99.906721	4,995,336.05	99.681655	4,984,082.75	-11,253.30	0.56
912828UU2	US TREASURY N/B 03/18 0.75					0.75	31 Mar 2018		
		Local	0.000	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base		0.000000	-0.03	0.000000	0.00	0.03	0.00
912828VK3	US TREASURY N/B 06/18 1.375					1.375	30 Jun 2018		
		Local	0.000	0.000000	-57,544.17	0.000000	0.00	57,544.17	0.00
		Base		0.000000	-57,544.17	0.000000	0.00	57,544.17	0.00
912828XV7	US TREASURY N/B 06/19 1.25					1.25	30 Jun 2019		
		Local	10,000,000.000	99.292558	9,929,255.76	98.929688	9,892,968.80	-36,286.96	1.11
		Base		99.292558	9,929,255.76	98.929688	9,892,968.80	-36,286.96	1.11
912828XY1	US TREASURY N/B 06/20 2.5					2.5	30 Jun 2020		
		Local	25,000,000.000	99.772139	24,943,034.77	99.683594	24,920,898.50	-22,136.27	2.79
		Base		99.772139	24,943,034.77	99.683594	24,920,898.50	-22,136.27	2.79

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Holdings

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

As of: *July 31, 2018* *View Date:* *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		423,317,947.900	Local		424,524,555.41		417,464,050.34	-7,060,505.07	46.76
	Original Face:	503,127,081.000	Base		424,524,555.41		417,464,050.34	-7,060,505.07	46.76
FIXED INCOME Total									
		423,317,947.900	Base		424,524,555.41		417,464,050.34	-7,060,505.07	46.76
	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: *July 31, 2018* *View Date:* *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		899,710,162.820	Base		899,952,061.17		892,875,138.49	-7,076,922.68	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								
		Local	-0.050	1.000000	-0.05	1.000000	-0.05	0.00	0.00
		Base		1.000000	-0.05	1.000000	-0.05	0.00	0.00
US DOLLAR Total									
		Local	-0.050		-0.05		-0.05	0.00	0.00
		Base			-0.05		-0.05	0.00	0.00
CASH Total									
		Base	-0.050		-0.05		-0.05	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
02665KKN6	AMERICAN HONDA FINAN					2.15	22 Oct 2018		
		Local	8,050,000.000	99.510278	8,010,577.36	99.510278	8,010,577.36	0.00	0.56
		Base		99.510278	8,010,577.36	99.510278	8,010,577.36	0.00	0.56
03785EJD7	APPLE INC					2.07	13 Sep 2018		
		Local	10,000,000.000	99.752750	9,975,275.00	99.752750	9,975,275.00	0.00	0.70
		Base		99.752750	9,975,275.00	99.752750	9,975,275.00	0.00	0.70
03785EJR6	APPLE INC					2.09	25 Sep 2018		
		Local	20,000,000.000	99.680694	19,936,138.89	99.680694	19,936,138.89	0.00	1.40
		Base		99.680694	19,936,138.89	99.680694	19,936,138.89	0.00	1.40
03785EKP8	APPLE INC					2.12	23 Oct 2018		
		Local	10,000,000.000	99.511222	9,951,122.22	99.511222	9,951,122.22	0.00	0.70
		Base		99.511222	9,951,122.22	99.511222	9,951,122.22	0.00	0.70
04821UJ60	ATLANTIC ASSET SECUR					2.27	06 Sep 2018		
		Local	25,000,000.000	99.773000	24,943,250.00	99.773000	24,943,250.00	0.00	1.75
		Base		99.773000	24,943,250.00	99.773000	24,943,250.00	0.00	1.75

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	1.40
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.40
07644BPN6	BEDFORD ROW FDG CORP					2.49	22 Feb 2019		
		25,000,000.000	Local	98.582083	24,645,520.83	98.571264	24,642,816.00	-2,704.83	1.73
			Base	98.582083	24,645,520.83	98.571264	24,642,816.00	-2,704.83	1.73
13738KKR7	CAN AST & CAN LTD JT					2.27	25 Oct 2018		
		20,000,000.000	Local	99.464028	19,892,805.56	99.464028	19,892,805.56	0.00	1.40
			Base	99.464028	19,892,805.56	99.464028	19,892,805.56	0.00	1.40
14912EJE8	CATERPLR FIN SRV CO.					2.28	14 Sep 2018		
		20,000,000.000	Local	99.721333	19,944,266.67	99.721333	19,944,266.67	0.00	1.40
			Base	99.721333	19,944,266.67	99.721333	19,944,266.67	0.00	1.40
15060YH29	CEDAR SPRING CPTL CO					2.05	02 Aug 2018		
		25,000,000.000	Local	99.994306	24,998,576.39	99.994306	24,998,576.39	0.00	1.76
			Base	99.994306	24,998,576.39	99.994306	24,998,576.39	0.00	1.76
15060YHD5	CEDAR SPRING CPTL CO					2.12	13 Aug 2018		
		25,300,000.000	Local	99.929333	25,282,121.33	99.929333	25,282,121.33	0.00	1.78
			Base	99.929333	25,282,121.33	99.929333	25,282,121.33	0.00	1.78
16677KHX4	CHEVRON CORP					2.0	31 Aug 2018		
		25,000,000.000	Local	99.833333	24,958,333.33	99.833333	24,958,333.33	0.00	1.75
			Base	99.833333	24,958,333.33	99.833333	24,958,333.33	0.00	1.75
16677KKP7	CHEVRON CORP					2.04	23 Oct 2018		
		25,000,000.000	Local	99.529667	24,882,416.67	99.529667	24,882,416.67	0.00	1.75
			Base	99.529667	24,882,416.67	99.529667	24,882,416.67	0.00	1.75
19121BJD2	COCA-COLA COMPANY					2.08	13 Sep 2018		
		10,000,000.000	Local	99.751556	9,975,155.55	99.751556	9,975,155.55	0.00	0.70
			Base	99.751556	9,975,155.55	99.751556	9,975,155.55	0.00	0.70
19121BJU4	COCA-COLA COMPANY					2.15	28 Sep 2018		
		25,000,000.000	Local	99.653611	24,913,402.78	99.653611	24,913,402.78	0.00	1.75
			Base	99.653611	24,913,402.78	99.653611	24,913,402.78	0.00	1.75

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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
2063C1HD5	CONCORD MIN CPTL CO				2.05	13 Aug 2018		
	25,000,000.000	Local	99.931667	24,982,916.67	99.931667	24,982,916.67	0.00	1.75
		Base	99.931667	24,982,916.67	99.931667	24,982,916.67	0.00	1.75
2063C1JA9	CONCORD MIN CPTL CO				2.1	10 Sep 2018		
	25,000,000.000	Local	99.766667	24,941,666.67	99.766667	24,941,666.67	0.00	1.75
		Base	99.766667	24,941,666.67	99.766667	24,941,666.67	0.00	1.75
22599G006	CREDIT AGRICOLE REPO REPO				1.92	01 Aug 2018		
	106,278,116.260	Local	100.000000	106,278,116.26	100.000000	106,278,116.26	0.00	7.47
		Base	100.000000	106,278,116.26	100.000000	106,278,116.26	0.00	7.47
2284K1HL0	CROWN POINT CAP CO.				2.3	20 Aug 2018		
	25,000,000.000	Local	99.878611	24,969,652.78	99.878611	24,969,652.78	0.00	1.75
		Base	99.878611	24,969,652.78	99.878611	24,969,652.78	0.00	1.75
2546R3JM7	DISNEY (WALT) CO THE				2.1	21 Sep 2018		
	25,000,000.000	Local	99.702500	24,925,625.00	99.702500	24,925,625.00	0.00	1.75
		Base	99.702500	24,925,625.00	99.702500	24,925,625.00	0.00	1.75
30229BHG5	EXXON MOBIL CORP				1.97	16 Aug 2018		
	25,000,000.000	Local	99.917917	24,979,479.17	99.917917	24,979,479.17	0.00	1.75
		Base	99.917917	24,979,479.17	99.917917	24,979,479.17	0.00	1.75
30229BJD0	EXXON MOBIL CORP				2.02	13 Sep 2018		
	25,000,000.000	Local	99.758722	24,939,680.55	99.758722	24,939,680.55	0.00	1.75
		Base	99.758722	24,939,680.55	99.758722	24,939,680.55	0.00	1.75
30601WHM4	FAIRWAY FINANCE CORP				2.05	21 Aug 2018		
	10,000,000.000	Local	99.886111	9,988,611.11	99.886111	9,988,611.11	0.00	0.70
		Base	99.886111	9,988,611.11	99.886111	9,988,611.11	0.00	0.70
30601WJ75	FAIRWAY FINANCE CORP				2.24	07 Sep 2018		
	10,000,000.000	Local	99.769778	9,976,977.78	99.769778	9,976,977.78	0.00	0.70
		Base	99.769778	9,976,977.78	99.769778	9,976,977.78	0.00	0.70
30601WJA8	FAIRWAY FINANCE CORP				2.24	10 Sep 2018		
	31,000,000.000	Local	99.751111	30,922,844.44	99.751111	30,922,844.44	0.00	2.17
		Base	99.751111	30,922,844.44	99.751111	30,922,844.44	0.00	2.17

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36955EHM3	GEN DYNAMICS CORP					2.1	21 Aug 2018		
		25,000,000.000	Local	99.883333	24,970,833.33	99.883333	24,970,833.33	0.00	1.75
			Base	99.883333	24,970,833.33	99.883333	24,970,833.33	0.00	1.75
38346MHW7	GOTHAM FDG CORP					2.24	30 Aug 2018		
		10,000,000.000	Local	99.819556	9,981,955.55	99.819556	9,981,955.55	0.00	0.70
			Base	99.819556	9,981,955.55	99.819556	9,981,955.55	0.00	0.70
38346MK11	GOTHAM FDG CORP					2.25	01 Oct 2018		
		15,000,000.000	Local	99.618750	14,942,812.50	99.618750	14,942,812.50	0.00	1.05
			Base	99.618750	14,942,812.50	99.618750	14,942,812.50	0.00	1.05
38346MKR4	GOTHAM FDG CORP					2.26	25 Oct 2018		
		25,400,000.000	Local	99.466389	25,264,462.78	99.466389	25,264,462.78	0.00	1.77
			Base	99.466389	25,264,462.78	99.466389	25,264,462.78	0.00	1.77
40588MHE0	HALKIN FINANCE LLC USC					2.32	14 Aug 2018		
		25,000,000.000	Local	99.916222	24,979,055.56	99.916222	24,979,055.56	0.00	1.75
			Base	99.916222	24,979,055.56	99.916222	24,979,055.56	0.00	1.75
40588MJ57	HALKIN FINANCE LLC USC					2.16	05 Sep 2018		
		25,000,000.000	Local	99.790000	24,947,500.00	99.790000	24,947,500.00	0.00	1.75
			Base	99.790000	24,947,500.00	99.790000	24,947,500.00	0.00	1.75
45113VJH4	IBM CREDIT LLC					2.07	17 Sep 2018		
		25,000,000.000	Local	99.729750	24,932,437.50	99.729750	24,932,437.50	0.00	1.75
			Base	99.729750	24,932,437.50	99.729750	24,932,437.50	0.00	1.75
45113VKA7	IBM CREDIT LLC					2.13	10 Oct 2018		
		20,000,000.000	Local	99.585833	19,917,166.66	99.585833	19,917,166.66	0.00	1.40
			Base	99.585833	19,917,166.66	99.585833	19,917,166.66	0.00	1.40
45779QHD1	INSTITUTIONAL SECURED					2.2	13 Aug 2018		
		25,000,000.000	Local	99.926667	24,981,666.67	99.926667	24,981,666.67	0.00	1.75
			Base	99.926667	24,981,666.67	99.926667	24,981,666.67	0.00	1.75
45779QHF6	INSTITUTIONAL SECURED					2.12	15 Aug 2018		
		19,300,000.000	Local	99.917556	19,284,088.22	99.917556	19,284,088.22	0.00	1.35
			Base	99.917556	19,284,088.22	99.917556	19,284,088.22	0.00	1.35

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
45779QHV1	INSTITUTIONAL SECURED				2.3	29 Aug 2018		
	5,200,000.000	Local	99.821111	5,190,697.78	99.821111	5,190,697.78	0.00	0.36
		Base	99.821111	5,190,697.78	99.821111	5,190,697.78	0.00	0.36
52952MH11	LEXINGTN PKR CAP CO LL				2.1	01 Aug 2018		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.05
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.05
52952MHD5	LEXINGTN PKR CAP CO LL				2.12	13 Aug 2018		
	10,000,000.000	Local	99.929333	9,992,933.33	99.929333	9,992,933.33	0.00	0.70
		Base	99.929333	9,992,933.33	99.929333	9,992,933.33	0.00	0.70
52952MJ43	LEXINGTN PKR CAP CO LL				2.13	04 Sep 2018		
	25,000,000.000	Local	99.798833	24,949,708.34	99.798833	24,949,708.34	0.00	1.75
		Base	99.798833	24,949,708.34	99.798833	24,949,708.34	0.00	1.75
53127UH11	LIBERTY FUNDING LLC				2.28	01 Aug 2018		
	15,500,000.000	Local	100.000000	15,500,000.00	100.000000	15,500,000.00	0.00	1.09
		Base	100.000000	15,500,000.00	100.000000	15,500,000.00	0.00	1.09
56274MH62	MANHATTAN ASSET FDG.				2.14	06 Aug 2018		
	25,000,000.000	Local	99.970278	24,992,569.44	99.970278	24,992,569.44	0.00	1.76
		Base	99.970278	24,992,569.44	99.970278	24,992,569.44	0.00	1.76
56274MJE3	MANHATTAN ASSET FDG.				2.1	14 Sep 2018		
	8,000,000.000	Local	99.743333	7,979,466.66	99.743333	7,979,466.66	0.00	0.56
		Base	99.743333	7,979,466.66	99.743333	7,979,466.66	0.00	0.56
62455BJ63	MOUNTCLIFF				2.33	06 Sep 2018		
	25,000,000.000	Local	99.767000	24,941,750.00	99.767000	24,941,750.00	0.00	1.75
		Base	99.767000	24,941,750.00	99.767000	24,941,750.00	0.00	1.75
62455BJA4	MOUNTCLIFF				2.25	10 Sep 2018		
	25,000,000.000	Local	99.750000	24,937,500.00	99.750000	24,937,500.00	0.00	1.75
		Base	99.750000	24,937,500.00	99.750000	24,937,500.00	0.00	1.75
63763QJH1	NATIONAL SECS CLEARING				2.2	17 Sep 2018		
	10,000,000.000	Local	99.712778	9,971,277.78	99.712778	9,971,277.78	0.00	0.70
		Base	99.712778	9,971,277.78	99.712778	9,971,277.78	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
63763QK14	NATIONAL SECS CLEARING					2.2	01 Oct 2018		
		26,500,000.000	Local	99.627222	26,401,213.89	99.627222	26,401,213.89	0.00	1.85
			Base	99.627222	26,401,213.89	99.627222	26,401,213.89	0.00	1.85
64105HJ45	NESTLE CAP CORP					2.07	04 Sep 2018		
		25,000,000.000	Local	99.804500	24,951,125.00	99.804500	24,951,125.00	0.00	1.75
			Base	99.804500	24,951,125.00	99.804500	24,951,125.00	0.00	1.75
64105HK43	NESTLE CAP CORP					2.16	04 Oct 2018		
		25,000,000.000	Local	99.616000	24,904,000.00	99.616000	24,904,000.00	0.00	1.75
			Base	99.616000	24,904,000.00	99.616000	24,904,000.00	0.00	1.75
65409SH68	NIEUW AMSTERDAM RECV					2.05	06 Aug 2018		
		25,000,000.000	Local	99.971528	24,992,881.94	99.971528	24,992,881.94	0.00	1.76
			Base	99.971528	24,992,881.94	99.971528	24,992,881.94	0.00	1.76
65409SJ66	NIEUW AMSTERDAM RECV					2.13	06 Sep 2018		
		25,000,000.000	Local	99.787000	24,946,750.00	99.787000	24,946,750.00	0.00	1.75
			Base	99.787000	24,946,750.00	99.787000	24,946,750.00	0.00	1.75
66844DHV7	NORTHWESTERN UNIVERS					2.1	29 Aug 2018		
		30,000,000.000	Local	99.836667	29,951,000.00	99.836667	29,951,000.00	0.00	2.10
			Base	99.836667	29,951,000.00	99.836667	29,951,000.00	0.00	2.10
71838MH86	PHILIP MORRIS INTL					2.0	08 Aug 2018		
		25,000,000.000	Local	99.961111	24,990,277.78	99.961111	24,990,277.78	0.00	1.76
			Base	99.961111	24,990,277.78	99.961111	24,990,277.78	0.00	1.76
82124MH29	SHEFFIELD RECEIVABLE					2.27	02 Aug 2018		
		25,000,000.000	Local	99.993694	24,998,423.61	99.993694	24,998,423.61	0.00	1.76
			Base	99.993694	24,998,423.61	99.993694	24,998,423.61	0.00	1.76
82124MJR2	SHEFFIELD RECEIVABLE					2.1	25 Sep 2018		
		25,000,000.000	Local	99.679167	24,919,791.67	99.679167	24,919,791.67	0.00	1.75
			Base	99.679167	24,919,791.67	99.679167	24,919,791.67	0.00	1.75
88602UJA9	THUNDER BAY FNDNG LLC					2.25	10 Sep 2018		
		9,750,000.000	Local	99.750000	9,725,625.00	99.750000	9,725,625.00	0.00	0.68
			Base	99.750000	9,725,625.00	99.750000	9,725,625.00	0.00	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
92646LHD5	VICTORY RECEIVABLES				2.24	13 Aug 2018		
	20,000,000.000	Local	99.925333	19,985,066.67	99.925333	19,985,066.67	0.00	1.40
		Base	99.925333	19,985,066.67	99.925333	19,985,066.67	0.00	1.40
92646LK58	VICTORY RECEIVABLES				2.28	05 Oct 2018		
	30,000,000.000	Local	99.588333	29,876,500.00	99.588333	29,876,500.00	0.00	2.10
		Base	99.588333	29,876,500.00	99.588333	29,876,500.00	0.00	2.10
979QRC005	BANK OF AMERICA REPO				1.8	01 Aug 2018		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	7.02
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	7.02
US DOLLAR Total								
	1,370,278,116.260	Local		1,367,515,070.67		1,367,512,365.84	-2,704.83	96.06
		Base		1,367,515,070.67		1,367,512,365.84	-2,704.83	96.06
CASH EQUIVALENT Total								
	1,370,278,116.260	Base		1,367,515,070.67		1,367,512,365.84	-2,704.83	96.06

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

14314XAA7	CARMAX AUTO OWNER TRUST CARMX 2018 2 A1				2.3	15 May 2019		
	5,247,305.750	Local	100.000000	5,247,305.75	100.001960	5,247,408.60	102.85	0.37
Original Face:	9,000,000.000	Base	100.000000	5,247,305.75	100.001960	5,247,408.60	102.85	0.37
24704AAA4	DELL EQUIPMENT FINANCE TRUST DEFT 2018 1 A1 144A				2.45	24 Jun 2019		
	4,019,231.810	Local	100.000000	4,019,231.81	99.999710	4,019,220.15	-11.66	0.28
Original Face:	4,500,000.000	Base	100.000000	4,019,231.81	99.999710	4,019,220.15	-11.66	0.28
3133EHUJ0	FEDERAL FARM CREDIT BANK BONDS 08/18 1.25				1.25	10 Aug 2018		
	10,000,000.000	Local	99.999426	9,999,942.58	99.999426	9,999,942.58	0.00	0.70
		Base	99.999426	9,999,942.58	99.999426	9,999,942.58	0.00	0.70
38014BAA7	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2018 1 A1				1.9	20 Feb 2019		
	2,559,599.230	Local	100.000000	2,559,599.23	100.000380	2,559,608.96	9.73	0.18
Original Face:	20,000,000.000	Base	100.000000	2,559,599.23	100.000380	2,559,608.96	9.73	0.18

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Holdings

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

As of: *July 31, 2018* *View Date:* *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	100.003000	25,000,750.00	750.00	1.76
		Base		100.000000	25,000,000.00	100.003000	25,000,750.00	750.00	1.76
58772RAA2	MERCEDES BENZ AUTO RECEIVABLES MBART 2018 1 A1					2.35	15 Aug 2019		
		Local	6,500,000.000	100.000000	6,500,000.00	100.002140	6,500,139.10	139.10	0.46
	Original Face:	Base	6,500,000.000	100.000000	6,500,000.00	100.002140	6,500,139.10	139.10	0.46
98162QAA8	WORLD OMNI AUTO RECEIVABLES TR WOART 2018 B A1					2.25	15 Apr 2019		
		Local	2,693,311.380	100.000000	2,693,311.38	100.001470	2,693,350.97	39.59	0.19
		Base		100.000000	2,693,311.38	100.001470	2,693,350.97	39.59	0.19
US DOLLAR Total									
		Local	56,019,448.170		56,019,390.75		56,020,420.36	1,029.61	3.94
	Original Face:	Base	40,000,000.000		56,019,390.75		56,020,420.36	1,029.61	3.94
FIXED INCOME Total									
		Base	56,019,448.170		56,019,390.75		56,020,420.36	1,029.61	3.94
	Original Face:		40,000,000.000						

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Books Closed

Holdings

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

As of: *July 31, 2018* *View Date:* *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		1,426,297,564.380	Base	1,423,534,461.37		1,423,532,786.15	-1,675.22	100.00
Original Face:		40,000,000.000						

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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	-0.040	1.000000	-0.04	1.000000	-0.04	0.00	0.00
		Base		1.000000	-0.04	1.000000	-0.04	0.00	0.00
US DOLLAR Total									
		Local	-0.040		-0.04		-0.04	0.00	0.00
		Base			-0.04		-0.04	0.00	0.00
CASH Total									
		Base	-0.040		-0.04		-0.04	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
22599G006	CREDIT AGRICOLE REPO REPO					1.92	01 Aug 2018		
		Local	93,721,883.740	100.000000	93,721,883.74	100.000000	93,721,883.74	0.00	7.02
		Base		100.000000	93,721,883.74	100.000000	93,721,883.74	0.00	7.02
912796NQ8	TREASURY BILL 08/18 0.00000					1.7555	16 Aug 2018		
		Local	80,000,000.000	99.931552	79,945,241.67	99.931552	79,945,241.67	0.00	5.99
		Base		99.931552	79,945,241.67	99.931552	79,945,241.67	0.00	5.99
912796NV7	TREASURY BILL 09/18 0.00000					1.891	13 Sep 2018		
		Local	60,000,000.000	99.795631	59,877,378.33	99.795631	59,877,378.33	0.00	4.49
		Base		99.795631	59,877,378.33	99.795631	59,877,378.33	0.00	4.49
912796NZ8	TREASURY BILL 10/18 0.00000					1.613	11 Oct 2018		
		Local	50,000,000.000	99.681959	49,840,979.72	99.681959	49,840,979.72	0.00	3.74
		Base		99.681959	49,840,979.72	99.681959	49,840,979.72	0.00	3.74
912796PD5	TREASURY BILL 11/18 0.00000					1.608	08 Nov 2018		
		Local	40,000,000.000	99.557800	39,823,120.00	99.457597	39,783,038.80	-40,081.20	2.98
		Base		99.557800	39,823,120.00	99.457597	39,783,038.80	-40,081.20	2.98

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796PU7	TREASURY BILL 08/18 0.00000					1.8305	09 Aug 2018		
		40,000,000.000	Local	99.959322	39,983,728.89	99.959322	39,983,728.89	0.00	3.00
			Base	99.959322	39,983,728.89	99.959322	39,983,728.89	0.00	3.00
912796PV5	TREASURY BILL 08/18 0.00000					1.8369	23 Aug 2018		
		40,000,000.000	Local	99.887745	39,955,098.00	99.887745	39,955,098.00	0.00	2.99
			Base	99.887745	39,955,098.00	99.887745	39,955,098.00	0.00	2.99
912796PW3	TREASURY BILL 08/18 0.00000					1.8723	30 Aug 2018		
		40,000,000.000	Local	99.849176	39,939,670.33	99.849176	39,939,670.33	0.00	2.99
			Base	99.849176	39,939,670.33	99.849176	39,939,670.33	0.00	2.99
912796PY9	TREASURY BILL 09/18 0.00000					1.9071	06 Sep 2018		
		40,000,000.000	Local	99.809290	39,923,716.00	99.809290	39,923,716.00	0.00	2.99
			Base	99.809290	39,923,716.00	99.809290	39,923,716.00	0.00	2.99
912796QA0	TREASURY BILL 09/18 0.00000					1.91	27 Sep 2018		
		80,000,000.000	Local	99.698217	79,758,573.33	99.698217	79,758,573.33	0.00	5.98
			Base	99.698217	79,758,573.33	99.698217	79,758,573.33	0.00	5.98
912796QB8	TREASURY BILL 10/18 0.00000					1.9659	04 Oct 2018		
		20,000,000.000	Local	99.650507	19,930,101.33	99.650507	19,930,101.33	0.00	1.49
			Base	99.650507	19,930,101.33	99.650507	19,930,101.33	0.00	1.49
912796QD4	TREASURY BILL 10/18 0.00000					1.98	18 Oct 2018		
		40,000,000.000	Local	99.571000	39,828,400.00	99.571000	39,828,400.00	0.00	2.99
			Base	99.571000	39,828,400.00	99.571000	39,828,400.00	0.00	2.99
912796QF9	TREASURY BILL 11/18 0.00000					1.995	01 Nov 2018		
		40,000,000.000	Local	99.495708	39,798,283.33	99.496340	39,798,536.00	252.67	2.98
			Base	99.495708	39,798,283.33	99.496340	39,798,536.00	252.67	2.98
912796QP7	TREASURY BILL 12/18 0.00000					2.05	20 Dec 2018		
		20,000,000.000	Local	99.197083	19,839,416.66	99.201806	19,840,361.20	944.54	1.49
			Base	99.197083	19,839,416.66	99.201806	19,840,361.20	944.54	1.49
912796QU6	TREASURY BILL 01/19 0.00000					2.1305	24 Jan 2019		
		20,000,000.000	Local	98.958422	19,791,684.45	98.963368	19,792,673.60	989.15	1.48
			Base	98.958422	19,791,684.45	98.963368	19,792,673.60	989.15	1.48

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					1.89	01 Aug 2018		
		Local	200,000,000.000	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	14.99
		Base		100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	14.99
926NKW009	AMHERST PIERPONT 04/15 VAR					1.97	02 Aug 2018		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	7.50
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	7.50
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR					1.89	01 Aug 2018		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	7.50
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	7.50
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					1.91	01 Aug 2018		
		Local	92,945,047.880	100.000000	92,945,047.88	100.000000	92,945,047.88	0.00	6.97
		Base		100.000000	92,945,047.88	100.000000	92,945,047.88	0.00	6.97
US DOLLAR Total									
		Local	1,196,666,931.620		1,194,902,323.66		1,194,864,428.82	-37,894.84	89.56
		Base			1,194,902,323.66		1,194,864,428.82	-37,894.84	89.56
CASH EQUIVALENT Total									
		Base	1,196,666,931.620		1,194,902,323.66		1,194,864,428.82	-37,894.84	89.56
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
912796NZ8	TREASURY BILL 10/18 0.00000						11 Oct 2018		
		Local	30,000,000.000	99.616205	29,884,861.56	98.674167	29,884,861.56	0.00	2.24
		Base		99.616205	29,884,861.56	98.674167	29,884,861.56	0.00	2.24
912796PZ6	TREASURY BILL 09/18 0.00000						20 Sep 2018		
		Local	40,000,000.000	99.734569	39,893,827.69	99.734569	39,893,827.69	0.00	2.99
		Base		99.734569	39,893,827.69	99.734569	39,893,827.69	0.00	2.99
912796QK8	TREASURY BILL 11/18 0.00000					0.01	23 Nov 2018		
		Local	40,000,000.000	99.347508	39,739,003.29	99.364687	39,745,874.80	6,871.51	2.98
		Base		99.347508	39,739,003.29	99.364687	39,745,874.80	6,871.51	2.98

& Issue has redenominated but Local is not converted
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Holdings

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

As of: *July 31, 2018* *View Date:* *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796QQ5	TREASURY BILL 12/18 0.00000					0.01	27 Dec 2018		
		30,000,000.000	Local	99.146451	29,743,935.44	99.137760	29,741,328.00	-2,607.44	2.23
			Base	99.146451	29,743,935.44	99.137760	29,741,328.00	-2,607.44	2.23
US DOLLAR Total									
		140,000,000.000	Local		139,261,627.98		139,265,892.05	4,264.07	10.44
			Base		139,261,627.98		139,265,892.05	4,264.07	10.44
FIXED INCOME Total									
		140,000,000.000	Base		139,261,627.98		139,265,892.05	4,264.07	10.44

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

Books Closed

Prepared by State Street

Holdings

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

As of: *July 31, 2018* *View Date:* *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		1,336,666,931.580	Base	1,334,163,951.60		1,334,130,320.83	-33,630.77	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
264474GS0	DULUTH MN INDEP SCH DIST 709C DULEDU 02/19 FIXED 3					3.0	01 Feb 2019		
		Local	2,125,000.000	100.976143	2,145,743.03	100.652000	2,138,855.00	-6,888.03	1.57
		Base		100.976143	2,145,743.03	100.652000	2,138,855.00	-6,888.03	1.57
8500004D9	SPRING TX INDEP SCH DIST SPGSCD 08/18 FIXED 4					4.0	15 Aug 2018		
		Local	1,000,000.000	100.119000	1,001,190.00	100.119000	1,001,190.00	0.00	0.73
		Base		100.119000	1,001,190.00	100.119000	1,001,190.00	0.00	0.73
919TFTII0	DREYFUS TAX EXEMPT CASH MGT DREYFUS TAX EX CASH MGT FD 264					0.9366995	31 Dec 2030		
		Local	8,772,904.840	100.000000	8,772,904.84	100.000000	8,772,904.84	0.00	6.43
		Base		100.000000	8,772,904.84	100.000000	8,772,904.84	0.00	6.43
US DOLLAR Total									
		Local	11,897,904.840		11,919,837.87		11,912,949.84	-6,888.03	8.74
		Base			11,919,837.87		11,912,949.84	-6,888.03	8.74
CASH EQUIVALENT Total									
		Base	11,897,904.840		11,919,837.87		11,912,949.84	-6,888.03	8.74
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
021087VV0	ALPINE UT SCH DIST ALPSCD 03/19 FIXED 5					5.0	15 Mar 2019		
		Local	10,050,000.000	102.225925	10,273,705.42	102.211000	10,272,205.50	-1,499.92	7.53
		Base		102.225925	10,273,705.42	102.211000	10,272,205.50	-1,499.92	7.53
091753DW0	BIWABIK MN BIW 12/18 FIXED 2					2.0	01 Dec 2018		
		Local	2,865,000.000	100.187453	2,870,370.52	100.034000	2,865,974.10	-4,396.42	2.10
		Base		100.187453	2,870,370.52	100.034000	2,865,974.10	-4,396.42	2.10
145628YG2	CARROLLTON FARMERS BRANCH TX I CLTSCD 02/19 FIXED 5					5.0	15 Feb 2019		
		Local	3,550,000.000	101.939826	3,618,863.83	101.937000	3,618,763.50	-100.33	2.65
		Base		101.939826	3,618,863.83	101.937000	3,618,763.50	-100.33	2.65

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
186103FJ1	CLEVELAND CUYAHOGA CNTY OH POR CLETRN 01/37 ADJUSTABLE VAR					0.9	01 Jan 2037		
		Local	5,650,000.000	100.000000	5,650,000.00	100.000000	5,650,000.00	0.00	4.14
		Base		100.000000	5,650,000.00	100.000000	5,650,000.00	0.00	4.14
20774YQN0	CONNECTICUT ST HLTH EDUCTNL CTSMED 07/48 ADJUSTABLE VAR					0.94	01 Jul 2048		
		Local	3,700,000.000	100.000000	3,700,000.00	100.000000	3,700,000.00	0.00	2.71
		Base		100.000000	3,700,000.00	100.000000	3,700,000.00	0.00	2.71
248866W27	DENTON TX DNN 02/19 FIXED 3					3.0	15 Feb 2019		
		Local	3,000,000.000	100.778890	3,023,366.71	100.803000	3,024,090.00	723.29	2.22
		Base		100.778890	3,023,366.71	100.803000	3,024,090.00	723.29	2.22
250325SC2	DESCHUTES CNTY OR ADMIN SCH DI DESSCD 06/19 FIXED 4					4.0	15 Jun 2019		
		Local	1,675,000.000	102.182715	1,711,560.48	102.185000	1,711,598.75	38.27	1.26
		Base		102.182715	1,711,560.48	102.185000	1,711,598.75	38.27	1.26
373384UN4	GEORGIA ST GAS 07/18 FIXED 5					5.0	01 Jul 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
37358MCW9	GEORGIA ST ROAD TOLLWAY AUTH GASTRN 03/19 FIXED 5					5.0	01 Mar 2019		
		Local	7,850,000.000	102.052123	8,011,091.64	102.079000	8,013,201.50	2,109.86	5.88
		Base		102.052123	8,011,091.64	102.079000	8,013,201.50	2,109.86	5.88
45200F6G9	ILLINOIS ST FIN AUTH REVENUE ILSGEN 08/44 ADJUSTABLE VAR					1.45	01 Aug 2044		
		Local	5,875,000.000	100.000000	5,875,000.00	100.000000	5,875,000.00	0.00	4.31
		Base		100.000000	5,875,000.00	100.000000	5,875,000.00	0.00	4.31
45471ABR2	INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR					0.94	01 Nov 2039		
		Local	6,585,000.000	100.000000	6,585,000.00	100.000000	6,585,000.00	0.00	4.83
		Base		100.000000	6,585,000.00	100.000000	6,585,000.00	0.00	4.83
495260G21	KING CNTY WA SCH DIST 414 LAK KINSCD 12/18 FIXED 4					4.0	01 Dec 2018		
		Local	2,955,000.000	100.859530	2,980,399.11	100.879000	2,980,974.45	575.34	2.19
		Base		100.859530	2,980,399.11	100.879000	2,980,974.45	575.34	2.19
54659LAK0	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/39 ADJUSTABLE VAR					0.92	01 Oct 2039		
		Local	2,335,000.000	100.000000	2,335,000.00	100.000000	2,335,000.00	0.00	1.71
		Base		100.000000	2,335,000.00	100.000000	2,335,000.00	0.00	1.71

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
574193FY9	MARYLAND ST MDS 08/18 FIXED 5					5.0	01 Aug 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	3.67
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	3.67
574193JF6	MARYLAND ST MDS 08/19 FIXED 5					5.0	01 Aug 2019		
		Local	4,950,000.000	103.536091	5,125,036.49	103.482000	5,122,359.00	-2,677.49	3.76
		Base		103.536091	5,125,036.49	103.482000	5,122,359.00	-2,677.49	3.76
597146AK5	MIDDLETOWN OH HOSP FACS REVENU MIDMED 11/39 ADJUSTABLE VAR					0.98	15 Nov 2039		
		Local	2,320,000.000	100.000000	2,320,000.00	100.000000	2,320,000.00	0.00	1.70
		Base		100.000000	2,320,000.00	100.000000	2,320,000.00	0.00	1.70
60528ABZ6	MISSISSIPPI ST BUSINESS FIN CO MSSDEV 11/35 ADJUSTABLE VAR					1.45	01 Nov 2035		
		Local	6,500,000.000	100.000000	6,500,000.00	100.000000	6,500,000.00	0.00	4.77
		Base		100.000000	6,500,000.00	100.000000	6,500,000.00	0.00	4.77
727199XR7	PLANO TX INDEP SCH DIST PNOSCD 02/19 FIXED 5					5.0	15 Feb 2019		
		Local	3,600,000.000	101.935231	3,669,668.31	101.970000	3,670,920.00	1,251.69	2.69
		Base		101.935231	3,669,668.31	101.970000	3,670,920.00	1,251.69	2.69
7417013T1	PRINCE GEORGES CNTY MD PRI 07/19 FIXED 5					5.0	15 Jul 2019		
		Local	9,850,000.000	103.367606	10,181,709.21	103.346000	10,179,581.00	-2,128.21	7.47
		Base		103.367606	10,181,709.21	103.346000	10,179,581.00	-2,128.21	7.47
779240LN8	ROUND ROCK TX INDEP SCH DIST ROUSCD 08/19 FIXED 5					5.0	01 Aug 2019		
		Local	5,210,000.000	103.464438	5,390,497.22	103.502000	5,392,454.20	1,956.98	3.95
		Base		103.464438	5,390,497.22	103.502000	5,392,454.20	1,956.98	3.95
821686N65	SHELBY CNTY TN SHE 04/19 FIXED 5					5.0	01 Apr 2019		
		Local	9,480,000.000	102.341183	9,701,944.13	102.355000	9,703,254.00	1,309.87	7.12
		Base		102.341183	9,701,944.13	102.355000	9,703,254.00	1,309.87	7.12
882724DQ7	TEXAS ST TXS 08/18 FIXED 4					4.0	30 Aug 2018		
		Local	9,000,000.000	100.212958	9,019,166.26	100.212958	9,019,166.26	0.00	6.61
		Base		100.212958	9,019,166.26	100.212958	9,019,166.26	0.00	6.61
91514AGG4	UNIV OF TEXAS TX UNIV REVENUES UNIHGR 08/18 FIXED 5					5.0	15 Aug 2018		
		Local	2,140,000.000	100.140595	2,143,008.74	100.140595	2,143,008.74	0.00	1.57
		Base		100.140595	2,143,008.74	100.140595	2,143,008.74	0.00	1.57

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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
977109CC9	WISCONSIN ST PETROLEUM INSPECT WISGEN 07/19 FIXED 4					4.0	01 Jul 2019		
			8,560,000.000	Local	102.310807	8,757,805.09	102.250000	8,752,600.00	-5,205.09	6.42
				Base	102.310807	8,757,805.09	102.250000	8,752,600.00	-5,205.09	6.42
US DOLLAR Total										
			122,700,000.000	Local		124,443,193.14		124,435,151.00	-8,042.14	91.26
				Base		124,443,193.14		124,435,151.00	-8,042.14	91.26
FIXED INCOME Total										
			122,700,000.000	Base		124,443,193.14		124,435,151.00	-8,042.14	91.26

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Holdings

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

As of: *July 31, 2018* *View Date:* *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		134,597,904.840	Base	136,363,031.01		136,348,100.84	-14,930.17	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	3,773,271.350	1.000000	3,773,271.35	1.000000	3,773,271.35	0.00	0.98
		Base		1.000000	3,773,271.35	1.000000	3,773,271.35	0.00	0.98
US DOLLAR Total									
		Local	3,773,271.350		3,773,271.35		3,773,271.35	0.00	0.98
		Base			3,773,271.35		3,773,271.35	0.00	0.98
CASH Total									
		Base	3,773,271.350		3,773,271.35		3,773,271.35	0.00	0.98
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	100.433555	5,021,677.75	21,677.75	1.30
		Base		100.000000	5,000,000.00	100.433555	5,021,677.75	21,677.75	1.30
04821UH39	ATLANTIC ASSET SECUR					2.28	03 Aug 2018		
		Local	10,000,000.000	99.987333	9,998,733.33	99.987333	9,998,733.33	0.00	2.60
		Base		99.987333	9,998,733.33	99.987333	9,998,733.33	0.00	2.60
07644BNX6	BEDFORD ROW FDG CORP					2.52	31 Jan 2019		
		Local	5,000,000.000	98.719000	4,935,950.00	98.741875	4,937,093.75	1,143.75	1.28
		Base		98.719000	4,935,950.00	98.741875	4,937,093.75	1,143.75	1.28
2284K1N74	CROWN POINT CAP CO.					2.52	07 Jan 2019		
		Local	5,000,000.000	98.887000	4,944,350.00	98.915708	4,945,785.40	1,435.40	1.29
		Base		98.887000	4,944,350.00	98.915708	4,945,785.40	1,435.40	1.29
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.6	15 Jun 2022		
		Local	5,000,000.000	99.978318	4,998,915.88	96.461035	4,823,051.75	-175,864.13	1.25
		Base		99.978318	4,998,915.88	96.461035	4,823,051.75	-175,864.13	1.25

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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
40588MN29	HALKIN FINANCE LLC USC				2.13	02 Jan 2019		
	5,000,000.000	Local	99.088833	4,954,441.67	98.957078	4,947,853.90	-6,587.77	1.29
		Base	99.088833	4,954,441.67	98.957078	4,947,853.90	-6,587.77	1.29
48802TZV0	KELLS FDG LLC				2.24	10 Aug 2018		
	5,000,000.000	Local	99.944000	4,997,200.00	99.944000	4,997,200.00	0.00	1.30
		Base	99.944000	4,997,200.00	99.944000	4,997,200.00	0.00	1.30
56274MHE5	MANHATTAN ASSET FDG.				2.17	14 Aug 2018		
	10,000,000.000	Local	99.921639	9,992,163.89	99.921639	9,992,163.89	0.00	2.60
		Base	99.921639	9,992,163.89	99.921639	9,992,163.89	0.00	2.60
82124MHU7	SHEFFIELD RECEIVABLE				2.36	28 Aug 2018		
	5,000,000.000	Local	99.823000	4,991,150.00	99.823000	4,991,150.00	0.00	1.30
		Base	99.823000	4,991,150.00	99.823000	4,991,150.00	0.00	1.30
86563HJU5	SUMITOMO MITSUI TRUST NY				2.28	28 Sep 2018		
	10,000,000.000	Local	99.632667	9,963,266.66	99.632667	9,963,266.66	0.00	2.59
		Base	99.632667	9,963,266.66	99.632667	9,963,266.66	0.00	2.59
88602UHF0	THUNDER BAY FNDNG LLC				2.25	15 Aug 2018		
	5,000,000.000	Local	99.912500	4,995,625.00	99.912500	4,995,625.00	0.00	1.30
		Base	99.912500	4,995,625.00	99.912500	4,995,625.00	0.00	1.30
92646LH37	VICTORY RECEIVABLES				2.3	03 Aug 2018		
	10,000,000.000	Local	99.987222	9,998,722.22	99.987222	9,998,722.22	0.00	2.60
		Base	99.987222	9,998,722.22	99.987222	9,998,722.22	0.00	2.60
926NKW009	AMHERST PIERPONT 04/15 VAR				1.84	01 Aug 2018		
	59,632,209.530	Local	100.000000	59,632,209.53	100.000000	59,632,209.53	0.00	15.50
		Base	100.000000	59,632,209.53	100.000000	59,632,209.53	0.00	15.50
979QHR003	SOUTH STREET REPO				1.8	01 Aug 2018		
	7,000,000.000	Local	100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	1.82
		Base	100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	1.82
US DOLLAR Total								
	146,632,209.530	Local		146,402,728.18		146,244,533.18	-158,195.00	38.00
		Base		146,402,728.18		146,244,533.18	-158,195.00	38.00

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CASH EQUIVALENT Total									
			146,632,209.530	Base	146,402,728.18		146,244,533.18	-158,195.00	38.00
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	101.188253	2,023,765.05	98.549347	1,970,986.94	-52,778.11	0.51
				Base	101.188253	2,023,765.05	98.549347	1,970,986.94	-52,778.11	0.51
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.25	05 May 2021		
			2,000,000.000	Local	99.966798	1,999,335.96	97.494475	1,949,889.50	-49,446.46	0.51
				Base	99.966798	1,999,335.96	97.494475	1,949,889.50	-49,446.46	0.51
037411AX3	APACHE CORP SR UNSECURED 02/21 3.625					3.625	01 Feb 2021		
			1,000,000.000	Local	99.766807	997,668.07	100.186801	1,001,868.01	4,199.94	0.26
				Base	99.766807	997,668.07	100.186801	1,001,868.01	4,199.94	0.26
037833BQ2	APPLE INC SR UNSECURED 02/19 1.7					1.7	22 Feb 2019		
			5,000,000.000	Local	99.996817	4,999,840.86	99.653011	4,982,650.55	-17,190.31	1.29
				Base	99.996817	4,999,840.86	99.653011	4,982,650.55	-17,190.31	1.29
05522RCQ9	BANK OF AMERICA CREDIT CARD TR BACCT 2014 A1 A					2.45163	15 Jun 2021		
			3,000,000.000	Local	100.000000	3,000,000.00	100.145680	3,004,370.40	4,370.40	0.78
	Original Face:		3,000,000.000	Base	100.000000	3,000,000.00	100.145680	3,004,370.40	4,370.40	0.78
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	96.008158	2,400,203.95	-99,796.05	0.62
				Base	100.000000	2,500,000.00	96.008158	2,400,203.95	-99,796.05	0.62
06367TRS1	BANK OF MONTREAL SR UNSECURED 02/22 VAR					2.25	10 Feb 2022		
			5,000,000.000	Local	100.000000	5,000,000.00	97.830182	4,891,509.10	-108,490.90	1.27
				Base	100.000000	5,000,000.00	97.830182	4,891,509.10	-108,490.90	1.27
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR					3.0	24 Jul 2024		
			5,000,000.000	Local	100.000000	5,000,000.00	99.486204	4,974,310.20	-25,689.80	1.29
				Base	100.000000	5,000,000.00	99.486204	4,974,310.20	-25,689.80	1.29

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07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR					2.78919	15 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.377338	5,018,866.90	18,866.90	1.30
		Base		100.000000	5,000,000.00	100.377338	5,018,866.90	18,866.90	1.30
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					2.74163	17 Jul 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	100.750410	3,022,512.30	22,512.30	0.79
	Original Face:	Base	3,000,000.000	100.000000	3,000,000.00	100.750410	3,022,512.30	22,512.30	0.79
14041NEW7	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3					2.47163	15 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.419270	5,020,963.50	20,963.50	1.30
	Original Face:	Base	5,000,000.000	100.000000	5,000,000.00	100.419270	5,020,963.50	20,963.50	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	100.107686	5,005,384.30	5,384.30	1.30
		Base		100.000000	5,000,000.00	100.107686	5,005,384.30	5,384.30	1.30
166764BQ2	CHEVRON CORP SR UNSECURED 03/20 VAR					2.53125	03 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.243307	5,012,165.35	12,165.35	1.30
		Base		100.000000	5,000,000.00	100.243307	5,012,165.35	12,165.35	1.30
17120CAC6	CHRYSLER CAPITAL AUTO RECEIVAB CCART 2016 AA A3 144A					1.77	15 Oct 2020		
		Local	1,546,249.140	99.993469	1,546,148.15	99.827500	1,543,581.86	-2,566.29	0.40
	Original Face:	Base	5,000,000.000	99.993469	1,546,148.15	99.827500	1,543,581.86	-2,566.29	0.40
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	100.341010	5,017,050.50	17,050.50	1.30
		Base		100.000000	5,000,000.00	100.341010	5,017,050.50	17,050.50	1.30
191216BT6	COCA COLA CO/THE SR UNSECURED 10/20 1.875					1.875	27 Oct 2020		
		Local	3,000,000.000	99.921200	2,997,635.99	97.701822	2,931,054.66	-66,581.33	0.76
		Base		99.921200	2,997,635.99	97.701822	2,931,054.66	-66,581.33	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	100.230958	5,011,547.90	11,547.90	1.30
		Base		100.000000	5,000,000.00	100.230958	5,011,547.90	11,547.90	1.30
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	4,000,000.000	99.993635	3,999,745.38	99.871970	3,994,878.80	-4,866.58	1.04
	Original Face:	Base	4,000,000.000	99.993635	3,999,745.38	99.871970	3,994,878.80	-4,866.58	1.04

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254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5					2.67163	15 Dec 2026		
		Local	4,000,000.000	100.000000	4,000,000.00	100.718970	4,028,758.80	28,758.80	1.05
Original Face:		Base	4,000,000.000	100.000000	4,000,000.00	100.718970	4,028,758.80	28,758.80	1.05
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	799,303.190	99.992188	799,240.75	99.831410	797,955.64	-1,285.11	0.21
Original Face:		Base	4,000,000.000	99.992188	799,240.75	99.831410	797,955.64	-1,285.11	0.21
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	99.610587	3,984,423.48	-15,576.52	1.04
		Base		100.000000	4,000,000.00	99.610587	3,984,423.48	-15,576.52	1.04
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222					2.222	01 Mar 2021		
		Local	1,500,000.000	100.000000	1,500,000.00	98.289963	1,474,349.45	-25,650.55	0.38
		Base		100.000000	1,500,000.00	98.289963	1,474,349.45	-25,650.55	0.38
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.5	15 Aug 2042		
		Local	2,463,505.400	101.366939	2,497,180.02	93.792282	2,310,577.93	-186,602.09	0.60
Original Face:		Base	5,000,000.000	101.366939	2,497,180.02	93.792282	2,310,577.93	-186,602.09	0.60
312962EA7	FED HM LN PC POOL B10129 FG 10/18 FIXED 3.5					3.5	01 Oct 2018		
		Local	3,246.580	100.066532	3,248.74	100.066532	3,248.74	0.00	0.00
Original Face:		Base	3,158,366.000	100.066532	3,248.74	100.066532	3,248.74	0.00	0.00
312969QJ0	FED HM LN PC POOL B16757 FG 10/19 FIXED 5					5.0	01 Oct 2019		
		Local	26,233.900	100.108219	26,262.29	100.504541	26,366.26	103.97	0.01
Original Face:		Base	2,500,000.000	100.108219	26,262.29	100.504541	26,366.26	103.97	0.01
3133EG6J9	FEDERAL FARM CREDIT BANK BONDS 02/24 VAR					2.42713	07 Feb 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.154917	5,007,745.85	7,745.85	1.30
		Base		100.000000	5,000,000.00	100.154917	5,007,745.85	7,745.85	1.30
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.7	27 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	98.586300	4,929,315.00	-70,685.00	1.28
		Base		100.000000	5,000,000.00	98.586300	4,929,315.00	-70,685.00	1.28
3136A53R5	FANNIE MAE FNR 2012 55 PD					3.0	25 May 2042		
		Local	1,884,956.530	102.782289	1,937,401.47	95.976240	1,809,110.40	-128,291.07	0.47
Original Face:		Base	5,100,000.000	102.782289	1,937,401.47	95.976240	1,809,110.40	-128,291.07	0.47

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3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					2.56363	25 Jun 2022		
		Local	2,477,349.300	100.000000	2,477,349.30	99.783750	2,471,992.03	-5,357.27	0.64
Original Face:		Base	3,000,000.000	100.000000	2,477,349.30	99.783750	2,471,992.03	-5,357.27	0.64
3136A9LG1	FANNIE MAE FNR 2012 114 GB					1.75	25 Mar 2040		
		Local	2,428,239.240	100.418553	2,438,402.71	96.213160	2,336,285.71	-102,117.00	0.61
Original Face:		Base	7,000,000.000	100.418553	2,438,402.71	96.213160	2,336,285.71	-102,117.00	0.61
3136ACJY8	FANNIE MAE FNR 2013 17 PC					2.0	25 Mar 2039		
		Local	1,745,339.650	100.224769	1,749,262.63	97.759400	1,706,233.57	-43,029.06	0.44
Original Face:		Base	5,000,000.000	100.224769	1,749,262.63	97.759400	1,706,233.57	-43,029.06	0.44
3136AEFZ5	FANNIE MAE FNR 2013 53 JL					3.0	25 Jun 2043		
		Local	2,058,750.270	99.379028	2,045,966.01	101.358430	2,086,716.95	40,750.94	0.54
Original Face:		Base	9,000,000.000	99.379028	2,045,966.01	101.358430	2,086,716.95	40,750.94	0.54
3136AU5B3	FANNIE MAE FNR 2017 4 CA					3.5	25 Jun 2042		
		Local	1,142,504.020	102.297869	1,168,757.27	99.547500	1,137,334.19	-31,423.08	0.30
Original Face:		Base	1,445,000.000	102.297869	1,168,757.27	99.547500	1,137,334.19	-31,423.08	0.30
3136FTR68	FANNIE MAE NOTES 02/19 1.65					1.65	28 Feb 2019		
		Local	5,370,000.000	100.000000	5,370,000.00	99.590300	5,347,999.11	-22,000.89	1.39
		Base		100.000000	5,370,000.00	99.590300	5,347,999.11	-22,000.89	1.39
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		Local	766,770.500	98.489131	755,185.60	99.001400	759,113.53	3,927.93	0.20
Original Face:		Base	5,000,000.000	98.489131	755,185.60	99.001400	759,113.53	3,927.93	0.20
3137A0WX9	FREDDIE MAC FHR 3714 KA					2.75	15 Nov 2039		
		Local	3,985,101.600	101.501854	4,044,952.00	97.860510	3,899,840.75	-145,111.25	1.01
Original Face:		Base	40,000,000.000	101.501854	4,044,952.00	97.860510	3,899,840.75	-145,111.25	1.01
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	937,083.150	98.102908	919,305.82	95.149470	891,629.65	-27,676.17	0.23
Original Face:		Base	5,000,000.000	98.102908	919,305.82	95.149470	891,629.65	-27,676.17	0.23
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		Local	195,716.520	100.423914	196,546.19	99.812660	195,349.86	-1,196.33	0.05
Original Face:		Base	4,000,000.000	100.423914	196,546.19	99.812660	195,349.86	-1,196.33	0.05

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3137A6DT6	FREDDIE MAC FHR 3815 GD					4.0	15 Sep 2025		
		Local	65,268.210	101.779595	66,429.72	100.301510	65,465.00	-964.72	0.02
Original Face:		Base	3,000,000.000	101.779595	66,429.72	100.301510	65,465.00	-964.72	0.02
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		Local	710,884.220	102.346257	727,563.39	100.397730	713,711.62	-13,851.77	0.19
Original Face:		Base	2,000,000.000	102.346257	727,563.39	100.397730	713,711.62	-13,851.77	0.19
3137A8L89	FREDDIE MAC FHR 3819 DE					2.5	15 Nov 2018		
		Local	7,911.270	100.068763	7,916.71	99.920280	7,904.96	-11.75	0.00
Original Face:		Base	3,000,000.000	100.068763	7,916.71	99.920280	7,904.96	-11.75	0.00
3137A8Q92	FREDDIE MAC FHR 3841 AB					4.0	15 Jan 2037		
		Local	367,190.550	102.115487	374,958.42	101.192440	371,569.08	-3,389.34	0.10
Original Face:		Base	3,000,000.000	102.115487	374,958.42	101.192440	371,569.08	-3,389.34	0.10
3137A8QA9	FREDDIE MAC FHR 3841 AV					4.0	15 Mar 2024		
		Local	2,382,609.790	102.276146	2,436,841.46	101.477910	2,417,822.62	-19,018.84	0.63
Original Face:		Base	4,750,000.000	102.276146	2,436,841.46	101.477910	2,417,822.62	-19,018.84	0.63
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	510,610.600	99.354308	507,313.63	97.576870	498,237.84	-9,075.79	0.13
Original Face:		Base	2,000,000.000	99.354308	507,313.63	97.576870	498,237.84	-9,075.79	0.13
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		Local	2,000,000.000	103.642537	2,072,850.73	101.646620	2,032,932.40	-39,918.33	0.53
Original Face:		Base	2,000,000.000	103.642537	2,072,850.73	101.646620	2,032,932.40	-39,918.33	0.53
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	503,944.960	100.252387	505,216.85	94.507070	476,263.62	-28,953.23	0.12
Original Face:		Base	2,000,000.000	100.252387	505,216.85	94.507070	476,263.62	-28,953.23	0.12
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.5	15 Apr 2028		
		Local	1,896,978.750	103.379306	1,961,083.46	99.733640	1,891,925.96	-69,157.50	0.49
Original Face:		Base	5,000,000.000	103.379306	1,961,083.46	99.733640	1,891,925.96	-69,157.50	0.49
3137F5MS5	FREDDIE MAC FHR 4798 G					4.0	15 Nov 2030		
		Local	5,449,232.760	102.099903	5,563,661.37	101.511840	5,531,616.44	-32,044.93	1.44
Original Face:		Base	5,705,000.000	102.099903	5,563,661.37	101.511840	5,531,616.44	-32,044.93	1.44

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3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.0	01 Oct 2026		
		Local	147,994.720	101.722832	150,544.42	99.357327	147,043.60	-3,500.82	0.04
Original Face:		Base	500,000.000	101.722832	150,544.42	99.357327	147,043.60	-3,500.82	0.04
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.5	01 Mar 2031		
		Local	3,778,820.350	100.676001	3,804,365.21	97.494590	3,684,145.41	-120,219.80	0.96
Original Face:		Base	5,000,000.000	100.676001	3,804,365.21	97.494590	3,684,145.41	-120,219.80	0.96
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4					4.0	01 Mar 2034		
		Local	3,882,872.630	105.124477	4,081,849.56	103.061574	4,001,749.65	-80,099.91	1.04
Original Face:		Base	7,000,000.000	105.124477	4,081,849.56	103.061574	4,001,749.65	-80,099.91	1.04
31393C4C4	FANNIE MAE FNR 2003 66 PA					3.5	25 Feb 2033		
		Local	20,511.300	100.058651	20,523.33	101.168380	20,750.95	227.62	0.01
Original Face:		Base	6,000,000.000	100.058651	20,523.33	101.168380	20,750.95	227.62	0.01
31393MGQ8	FREDDIE MAC FHR 2585 CJ					4.5	15 Dec 2032		
		Local	49,793.800	101.830730	50,705.39	100.900830	50,242.36	-463.03	0.01
Original Face:		Base	10,000,000.000	101.830730	50,705.39	100.900830	50,242.36	-463.03	0.01
31397QW53	FANNIE MAE FNR 2010 151 BL					4.0	25 Jan 2031		
		Local	5,527,763.500	102.858607	5,685,780.51	102.928280	5,689,631.89	3,851.38	1.48
Original Face:		Base	7,000,000.000	102.858607	5,685,780.51	102.928280	5,689,631.89	3,851.38	1.48
31397SAY0	FANNIE MAE FNR 2011 23 AB					2.75	25 Jun 2020		
		Local	17,838.510	100.265269	17,885.83	100.347500	17,900.50	14.67	0.00
Original Face:		Base	3,000,000.000	100.265269	17,885.83	100.347500	17,900.50	14.67	0.00
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	425,558.400	99.158106	421,975.65	98.862770	420,718.82	-1,256.83	0.11
Original Face:		Base	3,000,000.000	99.158106	421,975.65	98.862770	420,718.82	-1,256.83	0.11
31398SQU0	FANNIE MAE FNR 2010 137 MC					3.0	25 Oct 2038		
		Local	384,859.360	98.120716	377,626.76	99.479090	382,854.59	5,227.83	0.10
Original Face:		Base	4,867,385.000	98.120716	377,626.76	99.479090	382,854.59	5,227.83	0.10
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	306,772.800	105.470436	323,554.61	103.315440	316,943.67	-6,610.94	0.08
Original Face:		Base	5,000,000.000	105.470436	323,554.61	103.315440	316,943.67	-6,610.94	0.08

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31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.0	01 Nov 2019		
		Local	14,778.720	100.144938	14,800.14	101.722439	15,033.27	233.13	0.00
Original Face:		Base	3,000,000.000	100.144938	14,800.14	101.722439	15,033.27	233.13	0.00
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5					3.5	01 Jan 2034		
		Local	3,094,525.490	102.702448	3,178,153.43	101.041071	3,126,741.70	-51,411.73	0.81
Original Face:		Base	7,000,000.000	102.702448	3,178,153.43	101.041071	3,126,741.70	-51,411.73	0.81
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A					2.03	15 Dec 2027		
		Local	5,000,000.000	96.764996	4,838,249.82	96.476030	4,823,801.50	-14,448.32	1.25
Original Face:		Base	5,000,000.000	96.764996	4,838,249.82	96.476030	4,823,801.50	-14,448.32	1.25
34531PAD3	FORD CREDIT AUTO OWNER TRUST FORDO 2016 A A3					1.39	15 Jul 2020		
		Local	3,359,573.930	99.924748	3,357,045.78	99.546040	3,344,322.81	-12,722.97	0.87
Original Face:		Base	7,450,000.000	99.924748	3,357,045.78	99.546040	3,344,322.81	-12,722.97	0.87
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		Local	37,864.940	100.798047	38,167.12	102.521592	38,819.74	652.62	0.01
Original Face:		Base	1,808,277.000	100.798047	38,167.12	102.521592	38,819.74	652.62	0.01
36250UAD6	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2016 1 A3					1.64	20 Jul 2019		
		Local	1,026,467.140	99.999131	1,026,458.22	99.937650	1,025,827.14	-631.08	0.27
Original Face:		Base	10,000,000.000	99.999131	1,026,458.22	99.937650	1,025,827.14	-631.08	0.27
38014BAA7	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2018 1 A1					1.9	20 Feb 2019		
		Local	639,899.810	100.000000	639,899.81	100.000380	639,902.24	2.43	0.17
Original Face:		Base	5,000,000.000	100.000000	639,899.81	100.000380	639,902.24	2.43	0.17
38014BAC3	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2018 1 A2B					2.28625	20 Apr 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	99.999990	4,999,999.50	-0.50	1.30
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	99.999990	4,999,999.50	-0.50	1.30
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	98.489087	4,924,454.35	-75,545.65	1.28
		Base		100.000000	5,000,000.00	98.489087	4,924,454.35	-75,545.65	1.28
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	5,000,000.000	99.974977	4,998,748.86	99.166590	4,958,329.50	-40,419.36	1.29
		Base		99.974977	4,998,748.86	99.166590	4,958,329.50	-40,419.36	1.29

& 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
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	919,512.910	99.965153	919,192.49	98.662460	907,214.06	-11,978.43	0.24
Original Face:		Base	5,000,000.000	99.965153	919,192.49	98.662460	907,214.06	-11,978.43	0.24
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
		Local	509,755.350	99.811863	508,796.31	97.064830	494,793.16	-14,003.15	0.13
Original Face:		Base	3,000,000.000	99.811863	508,796.31	97.064830	494,793.16	-14,003.15	0.13
38378B7E3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC					1.744	16 May 2046		
		Local	525,464.640	96.037832	504,644.85	93.911880	493,473.72	-11,171.13	0.13
Original Face:		Base	675,000.000	96.037832	504,644.85	93.911880	493,473.72	-11,171.13	0.13
38378XAW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 92 AB					1.78	16 Jun 2040		
		Local	1,045,486.550	101.851227	1,064,840.88	98.735740	1,032,268.88	-32,572.00	0.27
Original Face:		Base	2,289,667.000	101.851227	1,064,840.88	98.735740	1,032,268.88	-32,572.00	0.27
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.75	20 Dec 2045		
		Local	2,398,888.650	100.877902	2,419,948.55	97.723620	2,344,280.83	-75,667.72	0.61
Original Face:		Base	5,000,000.000	100.877902	2,419,948.55	97.723620	2,344,280.83	-75,667.72	0.61
38379UK39	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF					2.15	16 Feb 2057		
		Local	1,535,136.820	95.814511	1,470,883.84	92.791900	1,424,482.62	-46,401.22	0.37
Original Face:		Base	1,600,000.000	95.814511	1,470,883.84	92.791900	1,424,482.62	-46,401.22	0.37
437076BB7	HOME DEPOT INC SR UNSECURED 09/18 2.25					2.25	10 Sep 2018		
		Local	1,000,000.000	100.081405	1,000,814.05	100.081405	1,000,814.05	0.00	0.26
		Base		100.081405	1,000,814.05	100.081405	1,000,814.05	0.00	0.26
43814NAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2016 1 A3					1.22	18 Dec 2019		
		Local	2,125,121.270	99.994847	2,125,011.76	99.593220	2,116,476.70	-8,535.06	0.55
Original Face:		Base	6,000,000.000	99.994847	2,125,011.76	99.593220	2,116,476.70	-8,535.06	0.55
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					2.725	12 Feb 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.223259	3,006,697.77	6,697.77	0.78
		Base		100.000000	3,000,000.00	100.223259	3,006,697.77	6,697.77	0.78
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		Local	3,000,000.000	99.989984	2,999,699.51	99.381419	2,981,442.57	-18,256.94	0.77
		Base		99.989984	2,999,699.51	99.381419	2,981,442.57	-18,256.94	0.77

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Base Currency: 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	767,700.190	99.999815	767,698.77	99.864450	766,659.57	-1,039.20	0.20
	Original Face:	Base	2,500,000.000	99.999815	767,698.77	99.864450	766,659.57	-1,039.20	0.20
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4					2.4	01 Mar 2022		
		Local	1,000,000.000	99.456854	994,568.54	97.052563	970,525.63	-24,042.91	0.25
		Base		99.456854	994,568.54	97.052563	970,525.63	-24,042.91	0.25
494368BT9	KIMBERLY CLARK CORP SR UNSECURED 02/19 1.4					1.4	15 Feb 2019		
		Local	4,000,000.000	99.998909	3,999,956.36	99.341255	3,973,650.20	-26,306.16	1.03
		Base		99.998909	3,999,956.36	99.341255	3,973,650.20	-26,306.16	1.03
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR					2.987	13 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.166000	5,008,300.00	8,300.00	1.30
		Base		100.000000	5,000,000.00	100.166000	5,008,300.00	8,300.00	1.30
65478UAD1	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 A A3					1.34	15 Oct 2020		
		Local	1,238,437.510	99.989263	1,238,304.54	99.363960	1,230,560.55	-7,743.99	0.32
	Original Face:	Base	2,000,000.000	99.989263	1,238,304.54	99.363960	1,230,560.55	-7,743.99	0.32
65479AAD4	NISSAN AUTO LEASE TRUST NALT 2017 A A3					1.91	15 Apr 2020		
		Local	4,000,000.000	99.989507	3,999,580.27	99.234350	3,969,374.00	-30,206.27	1.03
	Original Face:	Base	4,000,000.000	99.989507	3,999,580.27	99.234350	3,969,374.00	-30,206.27	1.03
69371RN69	PACCAR FINANCIAL CORP SR UNSECURED 02/20 1.95					1.95	27 Feb 2020		
		Local	3,000,000.000	99.905479	2,997,164.38	98.429835	2,952,895.05	-44,269.33	0.77
		Base		99.905479	2,997,164.38	98.429835	2,952,895.05	-44,269.33	0.77
74256LAR0	PRINCIPAL LFE GLB FND II SR SECURED 144A 04/19 1.5					1.5	18 Apr 2019		
		Local	4,000,000.000	99.925918	3,997,036.71	99.075903	3,963,036.12	-34,000.59	1.03
		Base		99.925918	3,997,036.71	99.075903	3,963,036.12	-34,000.59	1.03
78010UDP9	ROYAL BANK OF CANADA SR UNSECURED 01/19 VAR					2.95706	22 Jan 2019		
		Local	5,000,000.000	100.185022	5,009,251.11	100.229163	5,011,458.15	2,207.04	1.30
		Base		100.185022	5,009,251.11	100.229163	5,011,458.15	2,207.04	1.30
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	94.848564	1,896,971.28	-103,028.72	0.49
		Base		100.000000	2,000,000.00	94.848564	1,896,971.28	-103,028.72	0.49

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Base Currency: 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	2,750,000.000	99.428329	2,734,279.04	99.746481	2,743,028.23	8,749.19	0.71
		Base		99.428329	2,734,279.04	99.746481	2,743,028.23	8,749.19	0.71
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625					2.625	24 Jan 2022		
		Local	2,500,000.000	99.880184	2,497,004.60	97.700716	2,442,517.90	-54,486.70	0.63
		Base		99.880184	2,497,004.60	97.700716	2,442,517.90	-54,486.70	0.63
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR					2.98156	24 Jan 2022		
		Local	2,500,000.000	100.000000	2,500,000.00	100.816281	2,520,407.03	20,407.03	0.65
		Base		100.000000	2,500,000.00	100.816281	2,520,407.03	20,407.03	0.65
912828D80	US TREASURY N/B 08/19 1.625					1.625	31 Aug 2019		
		Local	5,000,000.000	99.156750	4,957,837.48	99.074219	4,953,710.95	-4,126.53	1.29
		Base		99.156750	4,957,837.48	99.074219	4,953,710.95	-4,126.53	1.29
912828NT3	US TREASURY N/B 08/20 2.625					2.625	15 Aug 2020		
		Local	5,000,000.000	100.168325	5,008,416.26	99.894531	4,994,726.55	-13,689.71	1.30
		Base		100.168325	5,008,416.26	99.894531	4,994,726.55	-13,689.71	1.30
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	101.086015	3,032,580.45	32,580.45	0.79
		Base		100.000000	3,000,000.00	101.086015	3,032,580.45	32,580.45	0.79
US DOLLAR Total									
		Local	236,256,379.390		236,958,300.75		234,827,150.37	-2,131,150.38	61.02
	Original Face:	Base	283,348,695.000		236,958,300.75		234,827,150.37	-2,131,150.38	61.02
FIXED INCOME Total									
		Base	236,256,379.390		236,958,300.75		234,827,150.37	-2,131,150.38	61.02
	Original Face:		283,348,695.000						

& Issue has redenominated but Local is not converted
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Holdings

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

As of: *July 31, 2018* *View Date:* *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		386,661,860.270	Base		387,134,300.28		384,844,954.90	-2,289,345.38	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: *July 31, 2018* *View Date:* *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		2,239.570	Local	1.000000	2,239.57	1.000000	2,239.57	0.00	100.00
			Base	1.000000	2,239.57	1.000000	2,239.57	0.00	100.00
US DOLLAR Total									
		2,239.570	Local		2,239.57		2,239.57	0.00	100.00
			Base		2,239.57		2,239.57	0.00	100.00
CASH Total									
		2,239.570	Base		2,239.57		2,239.57	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: *July 31, 2018* *View Date:* *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		2,239.570	Base	2,239.57		2,239.57	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	902,542.250	1.000000	902,542.25	1.000000	902,542.25	0.00	0.26
		Base		1.000000	902,542.25	1.000000	902,542.25	0.00	0.26
US DOLLAR Total									
		Local	902,542.250		902,542.25		902,542.25	0.00	0.26
		Base			902,542.25		902,542.25	0.00	0.26
CASH Total									
		Base	902,542.250		902,542.25		902,542.25	0.00	0.26
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
04821UH39	ATLANTIC ASSET SECUR					2.28	03 Aug 2018		
		Local	5,000,000.000	99.987333	4,999,366.67	99.987333	4,999,366.67	0.00	1.46
		Base		99.987333	4,999,366.67	99.987333	4,999,366.67	0.00	1.46
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.6	15 Jun 2022		
		Local	5,000,000.000	99.978318	4,998,915.88	96.461035	4,823,051.75	-175,864.13	1.41
		Base		99.978318	4,998,915.88	96.461035	4,823,051.75	-175,864.13	1.41
40588MN29	HALKIN FINANCE LLC USC					2.13	02 Jan 2019		
		Local	5,000,000.000	99.088833	4,954,441.67	98.957078	4,947,853.90	-6,587.77	1.45
		Base		99.088833	4,954,441.67	98.957078	4,947,853.90	-6,587.77	1.45
56274MHE5	MANHATTAN ASSET FDG.					2.17	14 Aug 2018		
		Local	5,000,000.000	99.921639	4,996,081.94	99.921639	4,996,081.94	0.00	1.46
		Base		99.921639	4,996,081.94	99.921639	4,996,081.94	0.00	1.46
62455BJ63	MOUNTCLIFF					2.33	06 Sep 2018		
		Local	3,450,000.000	99.767000	3,441,961.50	99.767000	3,441,961.50	0.00	1.01
		Base		99.767000	3,441,961.50	99.767000	3,441,961.50	0.00	1.01

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
82124MHU7	SHEFFIELD RECEIVABLE					2.36	28 Aug 2018		
		5,000,000.000	Local	99.823000	4,991,150.00	99.823000	4,991,150.00	0.00	1.46
			Base	99.823000	4,991,150.00	99.823000	4,991,150.00	0.00	1.46
86563HJR2	SUMITOMO MITSUI TRUST NY					2.29	25 Sep 2018		
		5,000,000.000	Local	99.650139	4,982,506.94	99.650139	4,982,506.94	0.00	1.46
			Base	99.650139	4,982,506.94	99.650139	4,982,506.94	0.00	1.46
86563HJU5	SUMITOMO MITSUI TRUST NY					2.28	28 Sep 2018		
		5,000,000.000	Local	99.632667	4,981,633.34	99.632667	4,981,633.34	0.00	1.46
			Base	99.632667	4,981,633.34	99.632667	4,981,633.34	0.00	1.46
92646LH37	VICTORY RECEIVABLES					2.3	03 Aug 2018		
		5,000,000.000	Local	99.987222	4,999,361.11	99.987222	4,999,361.11	0.00	1.46
			Base	99.987222	4,999,361.11	99.987222	4,999,361.11	0.00	1.46
92646LJM3	VICTORY RECEIVABLES					2.3	21 Sep 2018		
		5,000,000.000	Local	99.674167	4,983,708.33	99.674167	4,983,708.33	0.00	1.46
			Base	99.674167	4,983,708.33	99.674167	4,983,708.33	0.00	1.46
979QHR003	SOUTH STREET REPO					1.8	01 Aug 2018		
		26,000,000.000	Local	100.000000	26,000,000.00	100.000000	26,000,000.00	0.00	7.61
			Base	100.000000	26,000,000.00	100.000000	26,000,000.00	0.00	7.61
US DOLLAR Total									
		74,450,000.000	Local		74,329,127.38		74,146,675.48	-182,451.90	21.71
			Base		74,329,127.38		74,146,675.48	-182,451.90	21.71
CASH EQUIVALENT Total									
		74,450,000.000	Base		74,329,127.38		74,146,675.48	-182,451.90	21.71
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	101.188253	2,023,765.05	98.549347	1,970,986.94	-52,778.11	0.58
			Base	101.188253	2,023,765.05	98.549347	1,970,986.94	-52,778.11	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
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.25	05 May 2021		
		Local	3,000,000.000	99.966798	2,999,003.94	97.494475	2,924,834.25	-74,169.69	0.86
		Base		99.966798	2,999,003.94	97.494475	2,924,834.25	-74,169.69	0.86
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	100.375500	5,018,775.00	18,775.00	1.47
		Base		100.000000	5,000,000.00	100.375500	5,018,775.00	18,775.00	1.47
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					2.75805	01 Feb 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.170222	5,008,511.10	8,511.10	1.47
		Base		100.000000	5,000,000.00	100.170222	5,008,511.10	8,511.10	1.47
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	96.008158	2,400,203.95	-99,796.05	0.70
		Base		100.000000	2,500,000.00	96.008158	2,400,203.95	-99,796.05	0.70
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.5	28 Apr 2023		
		Local	5,000,000.000	99.896558	4,994,827.88	99.944015	4,997,200.75	2,372.87	1.46
		Base		99.896558	4,994,827.88	99.944015	4,997,200.75	2,372.87	1.46
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	99.486204	4,974,310.20	-25,689.80	1.46
		Base		100.000000	5,000,000.00	99.486204	4,974,310.20	-25,689.80	1.46
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR					2.78919	15 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.377338	5,018,866.90	18,866.90	1.47
		Base		100.000000	5,000,000.00	100.377338	5,018,866.90	18,866.90	1.47
084670BQ0	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2					2.2	15 Mar 2021		
		Local	3,000,000.000	99.890463	2,996,713.88	98.266574	2,947,997.22	-48,716.66	0.86
		Base		99.890463	2,996,713.88	98.266574	2,947,997.22	-48,716.66	0.86
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					2.74163	17 Jul 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	100.750410	3,022,512.30	22,512.30	0.89
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.750410	3,022,512.30	22,512.30	0.89
14041NEW7	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3					2.47163	15 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.419270	5,020,963.50	20,963.50	1.47
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	100.419270	5,020,963.50	20,963.50	1.47

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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	100.107686	5,005,384.30	5,384.30	1.47
		Base		100.000000	5,000,000.00	100.107686	5,005,384.30	5,384.30	1.47
161571HE7	CHASE ISSUANCE TRUST CHAIT 2016 A4 A4					1.49	15 Jul 2022		
		Local	5,000,000.000	99.988929	4,999,446.47	97.142390	4,857,119.50	-142,326.97	1.42
	Original Face:	Base	5,000,000.000	99.988929	4,999,446.47	97.142390	4,857,119.50	-142,326.97	1.42
166764BQ2	CHEVRON CORP SR UNSECURED 03/20 VAR					2.53125	03 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.243307	5,012,165.35	12,165.35	1.47
		Base		100.000000	5,000,000.00	100.243307	5,012,165.35	12,165.35	1.47
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	100.341010	5,017,050.50	17,050.50	1.47
		Base		100.000000	5,000,000.00	100.341010	5,017,050.50	17,050.50	1.47
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	100.230958	5,011,547.90	11,547.90	1.47
		Base		100.000000	5,000,000.00	100.230958	5,011,547.90	11,547.90	1.47
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	4,000,000.000	99.993635	3,999,745.38	99.871970	3,994,878.80	-4,866.58	1.17
	Original Face:	Base	4,000,000.000	99.993635	3,999,745.38	99.871970	3,994,878.80	-4,866.58	1.17
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5					2.67163	15 Dec 2026		
		Local	4,725,000.000	100.000000	4,725,000.00	100.718970	4,758,971.33	33,971.33	1.39
	Original Face:	Base	4,725,000.000	100.000000	4,725,000.00	100.718970	4,758,971.33	33,971.33	1.39
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	799,303.190	99.992188	799,240.75	99.831410	797,955.64	-1,285.11	0.23
	Original Face:	Base	4,000,000.000	99.992188	799,240.75	99.831410	797,955.64	-1,285.11	0.23
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	99.610587	3,984,423.48	-15,576.52	1.17
		Base		100.000000	4,000,000.00	99.610587	3,984,423.48	-15,576.52	1.17
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	98.289963	1,474,349.45	-25,650.55	0.43
		Base		100.000000	1,500,000.00	98.289963	1,474,349.45	-25,650.55	0.43

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3128HVKE8	FREDDIEMAC STRIP FHS 237 F22					2.42163	15 May 2036		
		Local	422,361.440	99.970528	422,236.96	100.026260	422,472.35	235.39	0.12
Original Face:		Base	16,000,000.000	99.970528	422,236.96	100.026260	422,472.35	235.39	0.12
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.5	15 Aug 2042		
		Local	2,463,505.400	101.366939	2,497,180.02	93.792282	2,310,577.93	-186,602.09	0.68
Original Face:		Base	5,000,000.000	101.366939	2,497,180.02	93.792282	2,310,577.93	-186,602.09	0.68
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.0	15 Aug 2042		
		Local	5,001,527.200	104.896454	5,246,424.67	97.079910	4,855,478.10	-390,946.57	1.42
Original Face:		Base	10,000,000.000	104.896454	5,246,424.67	97.079910	4,855,478.10	-390,946.57	1.42
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.3	25 Jan 2027		
		Local	2,500,000.000	114.840309	2,871,007.72	114.600800	2,865,020.00	-5,987.72	0.84
		Base		114.840309	2,871,007.72	114.600800	2,865,020.00	-5,987.72	0.84
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25					5.25	22 Mar 2027		
		Local	2,500,000.000	114.067052	2,851,676.31	114.335300	2,858,382.50	6,706.19	0.84
		Base		114.067052	2,851,676.31	114.335300	2,858,382.50	6,706.19	0.84
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.7	27 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	98.586300	4,929,315.00	-70,685.00	1.44
		Base		100.000000	5,000,000.00	98.586300	4,929,315.00	-70,685.00	1.44
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					2.56363	25 Jun 2022		
		Local	2,477,349.300	100.000000	2,477,349.30	99.783750	2,471,992.03	-5,357.27	0.72
Original Face:		Base	3,000,000.000	100.000000	2,477,349.30	99.783750	2,471,992.03	-5,357.27	0.72
3136A6UL6	FANNIE MAE FNR 2012 63 BT					3.0	25 Mar 2039		
		Local	5,000,000.000	101.143379	5,057,168.93	98.456790	4,922,839.50	-134,329.43	1.44
Original Face:		Base	5,000,000.000	101.143379	5,057,168.93	98.456790	4,922,839.50	-134,329.43	1.44
3136A9MN5	FANNIEMAE ACES FNA 2012 M14 A2					2.301	25 Sep 2022		
		Local	2,000,000.000	100.523048	2,010,460.95	96.595890	1,931,917.80	-78,543.15	0.57
Original Face:		Base	2,000,000.000	100.523048	2,010,460.95	96.595890	1,931,917.80	-78,543.15	0.57
3137AJ6H2	FREDDIE MAC FHR 3955 BK					2.0	15 Feb 2041		
		Local	1,302,143.000	100.801447	1,312,578.98	96.144640	1,251,940.70	-60,638.28	0.37
Original Face:		Base	5,000,000.000	100.801447	1,312,578.98	96.144640	1,251,940.70	-60,638.28	0.37

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3137AJMF8	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2					2.9676	25 Oct 2021		
		Local	5,000,000.000	102.262473	5,113,123.64	99.509310	4,975,465.50	-137,658.14	1.46
Original Face:		Base	5,000,000.000	102.262473	5,113,123.64	99.509310	4,975,465.50	-137,658.14	1.46
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		Local	3,000,000.000	103.645864	3,109,375.93	101.646620	3,049,398.60	-59,977.33	0.89
Original Face:		Base	3,000,000.000	103.645864	3,109,375.93	101.646620	3,049,398.60	-59,977.33	0.89
3137AL2X6	FREDDIE MAC FHR 3990 BH					3.5	15 Jan 2032		
		Local	4,065,185.480	101.452223	4,124,221.05	98.498460	4,004,145.09	-120,075.96	1.17
Original Face:		Base	5,565,000.000	101.452223	4,124,221.05	98.498460	4,004,145.09	-120,075.96	1.17
3137AMMY0	FREDDIE MAC FHR 4012 GC					3.5	15 Jun 2040		
		Local	4,494,000.000	106.027450	4,764,873.61	99.773810	4,483,835.02	-281,038.59	1.31
Original Face:		Base	4,494,000.000	106.027450	4,764,873.61	99.773810	4,483,835.02	-281,038.59	1.31
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	503,944.960	100.252387	505,216.85	94.507070	476,263.62	-28,953.23	0.14
Original Face:		Base	2,000,000.000	100.252387	505,216.85	94.507070	476,263.62	-28,953.23	0.14
3137APJG6	FREDDIE MAC FHR 4030 BC					2.0	15 Jan 2042		
		Local	1,175,649.850	100.395424	1,180,298.65	94.877100	1,115,422.48	-64,876.17	0.33
Original Face:		Base	5,000,000.000	100.395424	1,180,298.65	94.877100	1,115,422.48	-64,876.17	0.33
3137ATR20	FREDDIE MAC FHR 4097 VH					1.5	15 Oct 2041		
		Local	2,878,646.240	100.399661	2,890,151.06	94.131450	2,709,711.45	-180,439.61	0.79
Original Face:		Base	14,878,168.000	100.399661	2,890,151.06	94.131450	2,709,711.45	-180,439.61	0.79
3137AYK42	FREDDIE MAC FHR 4172 PE					3.0	15 Feb 2043		
		Local	5,000,000.000	99.051293	4,952,564.65	94.412400	4,720,620.00	-231,944.65	1.38
Original Face:		Base	5,000,000.000	99.051293	4,952,564.65	94.412400	4,720,620.00	-231,944.65	1.38
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	1,547,523.850	99.602636	1,541,374.54	94.640650	1,464,586.63	-76,787.91	0.43
Original Face:		Base	5,000,000.000	99.602636	1,541,374.54	94.640650	1,464,586.63	-76,787.91	0.43
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.5	15 Apr 2028		
		Local	1,896,978.750	103.379306	1,961,083.46	99.733640	1,891,925.96	-69,157.50	0.55
Original Face:		Base	5,000,000.000	103.379306	1,961,083.46	99.733640	1,891,925.96	-69,157.50	0.55

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3137F5Y94	FREDDIE MAC FHR 4800 MA					4.0	15 Apr 2042		
		Local	4,935,254.900	102.283999	5,047,976.09	101.504200	5,009,491.00	-38,485.09	1.47
Original Face:		Base	5,000,000.000	102.283999	5,047,976.09	101.504200	5,009,491.00	-38,485.09	1.47
3137FGA39	FREDDIE MAC FHR 4806 A					4.0	15 Jun 2042		
		Local	4,951,086.450	102.171469	5,058,597.76	101.428440	5,021,809.75	-36,788.01	1.47
Original Face:		Base	5,000,000.000	102.171469	5,058,597.76	101.428440	5,021,809.75	-36,788.01	1.47
3137GAWQ6	FREDDIE MAC FHR 3738 BH					3.0	15 Dec 2038		
		Local	2,397,796.950	101.307028	2,429,136.82	98.915490	2,371,792.60	-57,344.22	0.69
Original Face:		Base	5,000,000.000	101.307028	2,429,136.82	98.915490	2,371,792.60	-57,344.22	0.69
3137GAWS2	FREDDIE MAC FHR 3738 BJ					3.5	15 Dec 2038		
		Local	2,397,796.950	103.160616	2,473,582.11	99.808960	2,393,216.20	-80,365.91	0.70
Original Face:		Base	5,000,000.000	103.160616	2,473,582.11	99.808960	2,393,216.20	-80,365.91	0.70
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.5	01 Apr 2042		
		Local	2,430,056.650	103.853964	2,523,710.16	99.900613	2,427,641.49	-96,068.67	0.71
Original Face:		Base	5,000,000.000	103.853964	2,523,710.16	99.900613	2,427,641.49	-96,068.67	0.71
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.5	01 Mar 2031		
		Local	3,778,820.350	100.676001	3,804,365.21	97.494590	3,684,145.41	-120,219.80	1.08
Original Face:		Base	5,000,000.000	100.676001	3,804,365.21	97.494590	3,684,145.41	-120,219.80	1.08
3138L0WA5	FNMA POOL AM0640 FN 05/21 FIXED 2.21					2.21	01 May 2021		
		Local	1,661,451.340	100.796729	1,674,688.60	97.616333	1,621,847.87	-52,840.73	0.47
Original Face:		Base	1,800,000.000	100.796729	1,674,688.60	97.616333	1,621,847.87	-52,840.73	0.47
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	366,572.900	106.169889	389,190.04	107.532690	394,185.70	4,995.66	0.12
Original Face:		Base	10,000,000.000	106.169889	389,190.04	107.532690	394,185.70	4,995.66	0.12
31397SBC7	FANNIE MAE FNR 2011 16 GE					2.75	25 Mar 2026		
		Local	7,025.730	100.307584	7,047.34	99.761400	7,008.97	-38.37	0.00
Original Face:		Base	2,500,000.000	100.307584	7,047.34	99.761400	7,008.97	-38.37	0.00
31398NY24	FANNIE MAE FNR 2010 123 PM					4.0	25 Jul 2040		
		Local	6,000,000.000	107.541100	6,452,466.00	101.881250	6,112,875.00	-339,591.00	1.79
Original Face:		Base	6,000,000.000	107.541100	6,452,466.00	101.881250	6,112,875.00	-339,591.00	1.79

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31398T7A3	FANNIE MAE FNR 2010 113 LV					4.0	25 Jun 2030		
		Local	2,684,643.660	105.748580	2,838,972.56	99.921940	2,682,548.03	-156,424.53	0.79
Original Face:		Base	5,568,000.000	105.748580	2,838,972.56	99.921940	2,682,548.03	-156,424.53	0.79
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	306,772.800	105.470436	323,554.61	103.315440	316,943.67	-6,610.94	0.09
Original Face:		Base	5,000,000.000	105.470436	323,554.61	103.315440	316,943.67	-6,610.94	0.09
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A					2.03	15 Dec 2027		
		Local	5,000,000.000	96.764996	4,838,249.82	96.476030	4,823,801.50	-14,448.32	1.41
Original Face:		Base	5,000,000.000	96.764996	4,838,249.82	96.476030	4,823,801.50	-14,448.32	1.41
38014BAA7	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2018 1 A1					1.9	20 Feb 2019		
		Local	639,899.810	100.000000	639,899.81	100.000380	639,902.24	2.43	0.19
Original Face:		Base	5,000,000.000	100.000000	639,899.81	100.000380	639,902.24	2.43	0.19
38014BAC3	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2018 1 A2B					2.28625	20 Apr 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	99.999990	4,999,999.50	-0.50	1.46
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	99.999990	4,999,999.50	-0.50	1.46
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	98.489087	4,924,454.35	-75,545.65	1.44
		Base		100.000000	5,000,000.00	98.489087	4,924,454.35	-75,545.65	1.44
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	5,000,000.000	99.974977	4,998,748.86	99.166590	4,958,329.50	-40,419.36	1.45
		Base		99.974977	4,998,748.86	99.166590	4,958,329.50	-40,419.36	1.45
38377XC75	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 133 MN					3.5	16 Apr 2035		
		Local	3,971,607.460	103.343022	4,104,379.18	100.026700	3,972,667.88	-131,711.30	1.16
Original Face:		Base	5,000,000.000	103.343022	4,104,379.18	100.026700	3,972,667.88	-131,711.30	1.16
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.9	16 Sep 2053		
		Local	3,631,256.340	94.173227	3,419,671.27	92.201820	3,348,084.43	-71,586.84	0.98
Original Face:		Base	5,000,000.000	94.173227	3,419,671.27	92.201820	3,348,084.43	-71,586.84	0.98
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.75	20 Dec 2045		
		Local	2,398,888.650	100.877902	2,419,948.55	97.723620	2,344,280.83	-75,667.72	0.69
Original Face:		Base	5,000,000.000	100.877902	2,419,948.55	97.723620	2,344,280.83	-75,667.72	0.69

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437076AW2	HOME DEPOT INC SR UNSECURED 04/21 4.4					4.4	01 Apr 2021		
		Local	3,000,000.000	103.961593	3,118,847.80	103.489757	3,104,692.71	-14,155.09	0.91
		Base		103.961593	3,118,847.80	103.489757	3,104,692.71	-14,155.09	0.91
437076BB7	HOME DEPOT INC SR UNSECURED 09/18 2.25					2.25	10 Sep 2018		
		Local	1,000,000.000	100.081405	1,000,814.05	100.081405	1,000,814.05	0.00	0.29
		Base		100.081405	1,000,814.05	100.081405	1,000,814.05	0.00	0.29
44932HAA1	IBM CREDIT LLC SR UNSECURED 09/19 1.625					1.625	06 Sep 2019		
		Local	5,000,000.000	99.958137	4,997,906.87	98.850005	4,942,500.25	-55,406.62	1.45
		Base		99.958137	4,997,906.87	98.850005	4,942,500.25	-55,406.62	1.45
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					2.725	12 Feb 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.223259	3,006,697.77	6,697.77	0.88
		Base		100.000000	3,000,000.00	100.223259	3,006,697.77	6,697.77	0.88
47787XAB3	JOHN DEERE OWNER TRUST JDOT 2017 A A2					1.5	15 Oct 2019		
		Local	767,700.190	99.999815	767,698.77	99.864450	766,659.57	-1,039.20	0.22
Original Face:		Base	2,500,000.000	99.999815	767,698.77	99.864450	766,659.57	-1,039.20	0.22
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.25	03 Mar 2022		
		Local	3,500,000.000	99.804863	3,493,170.21	97.497000	3,412,395.00	-80,775.21	1.00
		Base		99.804863	3,493,170.21	97.497000	3,412,395.00	-80,775.21	1.00
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR					2.987	13 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.166000	5,008,300.00	8,300.00	1.47
		Base		100.000000	5,000,000.00	100.166000	5,008,300.00	8,300.00	1.47
65479AAD4	NISSAN AUTO LEASE TRUST NALT 2017 A A3					1.91	15 Apr 2020		
		Local	4,000,000.000	99.989507	3,999,580.27	99.234350	3,969,374.00	-30,206.27	1.16
Original Face:		Base	4,000,000.000	99.989507	3,999,580.27	99.234350	3,969,374.00	-30,206.27	1.16
713448BY3	PEPSICO INC SR UNSECURED 03/22 2.75					2.75	05 Mar 2022		
		Local	3,000,000.000	99.937543	2,998,126.30	98.824149	2,964,724.47	-33,401.83	0.87
		Base		99.937543	2,998,126.30	98.824149	2,964,724.47	-33,401.83	0.87
742718DY2	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3					2.3	06 Feb 2022		
		Local	3,000,000.000	99.751297	2,992,538.90	97.331232	2,919,936.96	-72,601.94	0.85
		Base		99.751297	2,992,538.90	97.331232	2,919,936.96	-72,601.94	0.85

& 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
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	100.126980	3,003,809.40	3,809.40	0.88
		Base		100.000000	3,000,000.00	100.126980	3,003,809.40	3,809.40	0.88
78010UDP9	ROYAL BANK OF CANADA SR UNSECURED 01/19 VAR					2.95706	22 Jan 2019		
		Local	5,000,000.000	100.185022	5,009,251.11	100.229163	5,011,458.15	2,207.04	1.47
		Base		100.185022	5,009,251.11	100.229163	5,011,458.15	2,207.04	1.47
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	94.848564	1,896,971.28	-103,028.72	0.56
		Base		100.000000	2,000,000.00	94.848564	1,896,971.28	-103,028.72	0.56
87165LAX9	SYNCHRONY CREDIT CARD MASTER N SYNCT 2016 1 A					2.04	15 Mar 2022		
		Local	4,500,000.000	99.987312	4,499,429.03	99.602950	4,482,132.75	-17,296.28	1.31
Original Face:		Base	4,500,000.000	99.987312	4,499,429.03	99.602950	4,482,132.75	-17,296.28	1.31
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					2.755	13 Feb 2020		
		Local	2,000,000.000	99.428329	1,988,566.57	99.746481	1,994,929.62	6,363.05	0.58
		Base		99.428329	1,988,566.57	99.746481	1,994,929.62	6,363.05	0.58
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625					2.625	24 Jan 2022		
		Local	2,500,000.000	99.865309	2,496,632.73	97.700716	2,442,517.90	-54,114.83	0.72
		Base		99.865309	2,496,632.73	97.700716	2,442,517.90	-54,114.83	0.72
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR					2.98156	24 Jan 2022		
		Local	2,500,000.000	100.000000	2,500,000.00	100.816281	2,520,407.03	20,407.03	0.74
		Base		100.000000	2,500,000.00	100.816281	2,520,407.03	20,407.03	0.74
912828NT3	US TREASURY N/B 08/20 2.625					2.625	15 Aug 2020		
		Local	5,000,000.000	100.168325	5,008,416.26	99.894531	4,994,726.55	-13,689.71	1.46
		Base		100.168325	5,008,416.26	99.894531	4,994,726.55	-13,689.71	1.46
92343VBC7	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5					3.5	01 Nov 2021		
		Local	3,000,000.000	101.462333	3,043,869.98	100.534775	3,016,043.25	-27,826.73	0.88
		Base		101.462333	3,043,869.98	100.534775	3,016,043.25	-27,826.73	0.88
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	101.086015	3,032,580.45	32,580.45	0.89
		Base		100.000000	3,000,000.00	101.086015	3,032,580.45	32,580.45	0.89

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Holdings

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

As of: *July 31, 2018* *View Date:* *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		268,079,749.790	Local		270,785,144.27		266,477,015.70	-4,308,128.57	78.03
	Original Face:	228,530,168.000	Base		270,785,144.27		266,477,015.70	-4,308,128.57	78.03
FIXED INCOME Total									
		268,079,749.790	Base		270,785,144.27		266,477,015.70	-4,308,128.57	78.03
	Original Face:	228,530,168.000							

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Books Closed

Holdings

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

As of: *July 31, 2018* *View Date:* *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		343,432,292.040	Base	346,016,813.90		341,526,233.43	-4,490,580.47	100.00
Original Face:		228,530,168.000						

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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	176,210.410	1.000000	176,210.41	1.000000	176,210.41	0.00	0.02
		Base		1.000000	176,210.41	1.000000	176,210.41	0.00	0.02
US DOLLAR Total									
		Local	176,210.410		176,210.41		176,210.41	0.00	0.02
		Base			176,210.41		176,210.41	0.00	0.02
CASH Total									
		Base	176,210.410		176,210.41		176,210.41	0.00	0.02
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
04821UKK7	ATLANTIC ASSET SECUR					2.28	19 Oct 2018		
		Local	20,000,000.000	99.499667	19,899,933.33	99.499667	19,899,933.33	0.00	1.93
		Base		99.499667	19,899,933.33	99.499667	19,899,933.33	0.00	1.93
07644BNX6	BEDFORD ROW FDG CORP					2.54	31 Jan 2019		
		Local	20,000,000.000	98.708833	19,741,766.66	98.741875	19,748,375.00	6,608.34	1.91
		Base		98.708833	19,741,766.66	98.741875	19,748,375.00	6,608.34	1.91
12619UHA2	CRC FUNDING LLC					2.28	10 Aug 2018		
		Local	20,000,000.000	99.943000	19,988,600.00	99.943000	19,988,600.00	0.00	1.94
		Base		99.943000	19,988,600.00	99.943000	19,988,600.00	0.00	1.94
13738KKR7	CAN AST & CAN LTD JT					2.27	25 Oct 2018		
		Local	13,000,000.000	99.464028	12,930,323.62	99.464028	12,930,323.62	0.00	1.25
		Base		99.464028	12,930,323.62	99.464028	12,930,323.62	0.00	1.25
15060YHA1	CEDAR SPRING CPTL CO					2.3	10 Aug 2018		
		Local	20,000,000.000	99.942500	19,988,500.00	99.942500	19,988,500.00	0.00	1.94
		Base		99.942500	19,988,500.00	99.942500	19,988,500.00	0.00	1.94

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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
19121BN96	COCA-COLA COMPANY					2.42	09 Jan 2019		
		25,000,000.000	Local	98.917722	24,729,430.56	98.921300	24,730,325.00	894.44	2.40
			Base	98.917722	24,729,430.56	98.921300	24,730,325.00	894.44	2.40
2284K1HF3	CROWN POINT CAP CO.					2.3	15 Aug 2018		
		20,000,000.000	Local	99.910556	19,982,111.11	99.910556	19,982,111.11	0.00	1.94
			Base	99.910556	19,982,111.11	99.910556	19,982,111.11	0.00	1.94
2284K1MX8	CROWN POINT CAP CO.					2.52	31 Dec 2018		
		20,000,000.000	Local	98.936000	19,787,200.00	98.968511	19,793,702.20	6,502.20	1.92
			Base	98.936000	19,787,200.00	98.968511	19,793,702.20	6,502.20	1.92
30601WKB4	FAIRWAY FINANCE CORP					2.26	11 Oct 2018		
		15,000,000.000	Local	99.554278	14,933,141.67	99.554278	14,933,141.67	0.00	1.45
			Base	99.554278	14,933,141.67	99.554278	14,933,141.67	0.00	1.45
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.6	15 Jun 2022		
		5,000,000.000	Local	99.978318	4,998,915.88	96.461035	4,823,051.75	-175,864.13	0.47
			Base	99.978318	4,998,915.88	96.461035	4,823,051.75	-175,864.13	0.47
40588MKN6	HALKIN FINANCE LLC USC					2.3	22 Oct 2018		
		10,000,000.000	Local	99.476111	9,947,611.11	99.476111	9,947,611.11	0.00	0.96
			Base	99.476111	9,947,611.11	99.476111	9,947,611.11	0.00	0.96
40588MN29	HALKIN FINANCE LLC USC					2.13	02 Jan 2019		
		10,000,000.000	Local	99.088833	9,908,883.33	98.957078	9,895,707.80	-13,175.53	0.96
			Base	99.088833	9,908,883.33	98.957078	9,895,707.80	-13,175.53	0.96
45113VKA7	IBM CREDIT LLC					2.13	10 Oct 2018		
		5,000,000.000	Local	99.585833	4,979,291.66	99.585833	4,979,291.66	0.00	0.48
			Base	99.585833	4,979,291.66	99.585833	4,979,291.66	0.00	0.48
45779QHD1	INSTITUTIONAL SECURED					2.21	13 Aug 2018		
		5,000,000.000	Local	99.926333	4,996,316.67	99.926333	4,996,316.67	0.00	0.48
			Base	99.926333	4,996,316.67	99.926333	4,996,316.67	0.00	0.48
45779QHP4	INSTITUTIONAL SECURED					2.1	23 Aug 2018		
		4,000,000.000	Local	99.871667	3,994,866.66	99.871667	3,994,866.66	0.00	0.39
			Base	99.871667	3,994,866.66	99.871667	3,994,866.66	0.00	0.39

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
45779QKC9	INSTITUTIONAL SECURED					2.33	12 Oct 2018		
		15,000,000.000	Local	99.534000	14,930,100.00	99.534000	14,930,100.00	0.00	1.45
			Base	99.534000	14,930,100.00	99.534000	14,930,100.00	0.00	1.45
48802TZV0	KELLS FDG LLC					2.24	10 Aug 2018		
		20,000,000.000	Local	99.944000	19,988,800.00	99.944000	19,988,800.00	0.00	1.94
			Base	99.944000	19,988,800.00	99.944000	19,988,800.00	0.00	1.94
52952MHN3	LEXINGTN PKR CAP CO LL					2.13	22 Aug 2018		
		10,000,000.000	Local	99.875750	9,987,575.00	99.875750	9,987,575.00	0.00	0.97
			Base	99.875750	9,987,575.00	99.875750	9,987,575.00	0.00	0.97
56274MHE5	MANHATTAN ASSET FDG.					2.17	14 Aug 2018		
		20,000,000.000	Local	99.921639	19,984,327.78	99.921639	19,984,327.78	0.00	1.94
			Base	99.921639	19,984,327.78	99.921639	19,984,327.78	0.00	1.94
56274MJB9	MANHATTAN ASSET FDG.					2.22	11 Sep 2018		
		10,000,000.000	Local	99.747167	9,974,716.67	99.747167	9,974,716.67	0.00	0.97
			Base	99.747167	9,974,716.67	99.747167	9,974,716.67	0.00	0.97
62455BH16	MOUNTCLIFF					2.39	01 Aug 2018		
		15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.45
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.45
8010M3L99	SANOFI					2.29	09 Nov 2018		
		20,000,000.000	Local	99.363889	19,872,777.78	99.375000	19,875,000.00	2,222.22	1.93
			Base	99.363889	19,872,777.78	99.375000	19,875,000.00	2,222.22	1.93
82124MHU7	SHEFFIELD RECEIVABLE					2.36	28 Aug 2018		
		20,000,000.000	Local	99.823000	19,964,600.00	99.823000	19,964,600.00	0.00	1.93
			Base	99.823000	19,964,600.00	99.823000	19,964,600.00	0.00	1.93
82124MP12	SHEFFIELD RECEIVABLE					2.49	01 Feb 2019		
		10,000,000.000	Local	98.727333	9,872,733.33	98.724267	9,872,426.70	-306.63	0.96
			Base	98.727333	9,872,733.33	98.724267	9,872,426.70	-306.63	0.96
86563HJR2	SUMITOMO MITSUI TRUST NY					2.29	25 Sep 2018		
		20,000,000.000	Local	99.650139	19,930,027.78	99.650139	19,930,027.78	0.00	1.93
			Base	99.650139	19,930,027.78	99.650139	19,930,027.78	0.00	1.93

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
86563HJU5	SUMITOMO MITSUI TRUST NY					2.28	28 Sep 2018		
		10,000,000.000	Local	99.632667	9,963,266.66	99.632667	9,963,266.66	0.00	0.97
			Base	99.632667	9,963,266.66	99.632667	9,963,266.66	0.00	0.97
88602UHF0	THUNDER BAY FNDNG LLC					2.25	15 Aug 2018		
		20,000,000.000	Local	99.912500	19,982,500.00	99.912500	19,982,500.00	0.00	1.94
			Base	99.912500	19,982,500.00	99.912500	19,982,500.00	0.00	1.94
912796QR3	TREASURY BILL 07/19 0.00000					2.334	18 Jul 2019		
		5,000,000.000	Local	97.724350	4,886,217.50	97.707986	4,885,399.30	-818.20	0.47
			Base	97.724350	4,886,217.50	97.707986	4,885,399.30	-818.20	0.47
92646LH37	VICTORY RECEIVABLES					2.3	03 Aug 2018		
		15,000,000.000	Local	99.987222	14,998,083.33	99.987222	14,998,083.33	0.00	1.45
			Base	99.987222	14,998,083.33	99.987222	14,998,083.33	0.00	1.45
92646LJM3	VICTORY RECEIVABLES					2.3	21 Sep 2018		
		10,000,000.000	Local	99.674167	9,967,416.67	99.674167	9,967,416.67	0.00	0.97
			Base	99.674167	9,967,416.67	99.674167	9,967,416.67	0.00	0.97
926NKW009	AMHERST PIERPONT 04/15 VAR					1.84	01 Aug 2018		
		10,367,790.470	Local	100.000000	10,367,790.47	100.000000	10,367,790.47	0.00	1.00
			Base	100.000000	10,367,790.47	100.000000	10,367,790.47	0.00	1.00
926NKW009	AMHERST PIERPONT 04/15 VAR					2.01	01 Aug 2018		
		96,454,584.320	Local	100.000000	96,454,584.32	100.000000	96,454,584.32	0.00	9.34
			Base	100.000000	96,454,584.32	100.000000	96,454,584.32	0.00	9.34
979QHT009	WELLS FARGO REPO					1.9	07 Aug 2018		
		45,177,625.210	Local	100.000000	45,177,625.21	100.000000	45,177,625.21	0.00	4.38
			Base	100.000000	45,177,625.21	100.000000	45,177,625.21	0.00	4.38
US DOLLAR Total									
		584,000,000.000	Local		582,110,034.76		581,936,097.47	-173,937.29	56.38
			Base		582,110,034.76		581,936,097.47	-173,937.29	56.38
CASH EQUIVALENT Total									
		584,000,000.000	Base		582,110,034.76		581,936,097.47	-173,937.29	56.38

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.8	17 Feb 2021		
			4,000,000.000	Local	101.188253	4,047,530.10	98.549347	3,941,973.88	-105,556.22	0.38
				Base	101.188253	4,047,530.10	98.549347	3,941,973.88	-105,556.22	0.38
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.25	05 May 2021		
			5,000,000.000	Local	99.966798	4,998,339.91	97.494475	4,874,723.75	-123,616.16	0.47
				Base	99.966798	4,998,339.91	97.494475	4,874,723.75	-123,616.16	0.47
037833CZ1	APPLE INC SR UNSECURED 09/19 1.5					1.5	12 Sep 2019		
			10,000,000.000	Local	99.952052	9,995,205.20	98.811284	9,881,128.40	-114,076.80	0.96
				Base	99.952052	9,995,205.20	98.811284	9,881,128.40	-114,076.80	0.96
06051GFW4	BANK OF AMERICA CORP SR UNSECURED 04/21 2.625					2.625	19 Apr 2021		
			3,000,000.000	Local	99.987505	2,999,625.14	98.241834	2,947,255.02	-52,370.12	0.29
				Base	99.987505	2,999,625.14	98.241834	2,947,255.02	-52,370.12	0.29
06367TF88	BANK OF MONTREAL SR UNSECURED 09/21 VAR					2.0	15 Sep 2021		
			5,000,000.000	Local	100.000000	5,000,000.00	96.008158	4,800,407.90	-199,592.10	0.47
				Base	100.000000	5,000,000.00	96.008158	4,800,407.90	-199,592.10	0.47
084664CP4	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/19 VAR					2.58313	11 Jan 2019		
			5,000,000.000	Local	100.000000	5,000,000.00	100.131252	5,006,562.60	6,562.60	0.49
				Base	100.000000	5,000,000.00	100.131252	5,006,562.60	6,562.60	0.49
110122BA5	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/19 1.6					1.6	27 Feb 2019		
			5,000,000.000	Local	99.976986	4,998,849.31	99.602150	4,980,107.50	-18,741.81	0.48
				Base	99.976986	4,998,849.31	99.602150	4,980,107.50	-18,741.81	0.48
14913Q2A6	CATERPILLAR FINL SERVICE SR UNSECURED 09/20 1.85					1.85	04 Sep 2020		
			10,000,000.000	Local	99.941208	9,994,120.77	97.565631	9,756,563.10	-237,557.67	0.95
				Base	99.941208	9,994,120.77	97.565631	9,756,563.10	-237,557.67	0.95
161571HE7	CHASE ISSUANCE TRUST CHAIT 2016 A4 A4					1.49	15 Jul 2022		
			5,000,000.000	Local	99.988929	4,999,446.47	97.142390	4,857,119.50	-142,326.97	0.47
	Original Face:		5,000,000.000	Base	99.988929	4,999,446.47	97.142390	4,857,119.50	-142,326.97	0.47

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24422ETM1	JOHN DEERE CAPITAL CORP SR UNSECURED 10/18 1.65					1.65	15 Oct 2018		
		Local	2,000,000.000	100.021731	2,000,434.62	100.021731	2,000,434.62	0.00	0.19
		Base		100.021731	2,000,434.62	100.021731	2,000,434.62	0.00	0.19
254683BX2	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A2 A2					2.39	15 Jul 2024		
		Local	10,000,000.000	99.962779	9,996,277.91	97.649740	9,764,974.00	-231,303.91	0.95
Original Face:		Base	10,000,000.000	99.962779	9,996,277.91	97.649740	9,764,974.00	-231,303.91	0.95
25468PDH6	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 1.65					1.65	08 Jan 2019		
		Local	5,000,000.000	99.980438	4,999,021.89	99.701784	4,985,089.20	-13,932.69	0.48
		Base		99.980438	4,999,021.89	99.701784	4,985,089.20	-13,932.69	0.48
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	1,998,257.980	99.992177	1,998,101.66	99.831410	1,994,889.12	-3,212.54	0.19
Original Face:		Base	10,000,000.000	99.992177	1,998,101.66	99.831410	1,994,889.12	-3,212.54	0.19
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	628,494.150	101.739152	639,424.62	99.664985	626,388.60	-13,036.02	0.06
Original Face:		Base	2,096,032.000	101.739152	639,424.62	99.664985	626,388.60	-13,036.02	0.06
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5					3.5	01 Dec 2030		
		Local	4,771,672.350	101.206962	4,829,264.61	100.865930	4,812,991.69	-16,272.92	0.47
Original Face:		Base	5,000,000.000	101.206962	4,829,264.61	100.865930	4,812,991.69	-16,272.92	0.47
3130A8PK3	FEDERAL HOME LOAN BANK BONDS 08/18 0.625					0.625	07 Aug 2018		
		Local	10,000,000.000	99.998358	9,999,835.79	99.998358	9,999,835.79	0.00	0.97
		Base		99.998358	9,999,835.79	99.998358	9,999,835.79	0.00	0.97
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	3,929,808.810	105.058953	4,128,615.98	99.861242	3,924,355.89	-204,260.09	0.38
Original Face:		Base	8,645,247.000	105.058953	4,128,615.98	99.861242	3,924,355.89	-204,260.09	0.38
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	1,726,539.880	104.957801	1,812,138.29	99.860843	1,724,137.28	-88,001.01	0.17
Original Face:		Base	4,322,624.000	104.957801	1,812,138.29	99.860843	1,724,137.28	-88,001.01	0.17
313586RC5	FANNIE MAE SUBORDINATED 10/19 0.00000					0.01	09 Oct 2019		
		Local	5,000,000.000	97.612004	4,880,600.19	96.864698	4,843,234.90	-37,365.29	0.47
		Base		97.612004	4,880,600.19	96.864698	4,843,234.90	-37,365.29	0.47

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3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.7	27 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	98.586300	9,858,630.00	-141,370.00	0.96
		Base		100.000000	10,000,000.00	98.586300	9,858,630.00	-141,370.00	0.96
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.5	25 Jul 2040		
		Local	268,028.020	103.036630	276,167.04	98.808960	264,835.70	-11,331.34	0.03
Original Face:		Base	2,161,312.000	103.036630	276,167.04	98.808960	264,835.70	-11,331.34	0.03
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	397,210.760	100.141383	397,772.35	99.220080	394,112.83	-3,659.52	0.04
Original Face:		Base	4,322,624.000	100.141383	397,772.35	99.220080	394,112.83	-3,659.52	0.04
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.0	25 Apr 2042		
		Local	1,433,437.150	101.608130	1,456,488.69	92.952650	1,332,417.82	-124,070.87	0.13
Original Face:		Base	4,322,624.000	101.608130	1,456,488.69	92.952650	1,332,417.82	-124,070.87	0.13
3136A76N7	FANNIE MAE FNR 2012 101 B					2.0	25 May 2039		
		Local	2,717,299.190	101.684493	2,763,071.91	97.490640	2,649,112.37	-113,959.54	0.26
Original Face:		Base	8,584,720.000	101.684493	2,763,071.91	97.490640	2,649,112.37	-113,959.54	0.26
3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.75	25 May 2039		
		Local	1,194,673.270	100.854455	1,204,881.21	99.117760	1,184,133.38	-20,747.83	0.11
Original Face:		Base	5,571,429.000	100.854455	1,204,881.21	99.117760	1,184,133.38	-20,747.83	0.11
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.0	25 May 2040		
		Local	1,244,227.120	101.531962	1,263,288.21	93.414090	1,162,283.44	-101,004.77	0.11
Original Face:		Base	4,322,624.000	101.531962	1,263,288.21	93.414090	1,162,283.44	-101,004.77	0.11
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.75	25 Jul 2041		
		Local	2,612,840.240	100.864878	2,635,438.11	93.511960	2,443,318.12	-192,119.99	0.24
Original Face:		Base	5,111,816.000	100.864878	2,635,438.11	93.511960	2,443,318.12	-192,119.99	0.24
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		Local	1,707,411.500	99.693094	1,702,171.36	92.805220	1,584,567.00	-117,604.36	0.15
Original Face:		Base	4,322,624.000	99.693094	1,702,171.36	92.805220	1,584,567.00	-117,604.36	0.15
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		Local	2,547,063.140	101.636570	2,588,747.61	93.914210	2,392,054.23	-196,693.38	0.23
Original Face:		Base	5,326,337.000	101.636570	2,588,747.61	93.914210	2,392,054.23	-196,693.38	0.23

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3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	1,707,411.500	100.297006	1,712,482.61	93.512050	1,596,635.50	-115,847.11	0.15
Original Face:		Base	4,322,624.000	100.297006	1,712,482.61	93.512050	1,596,635.50	-115,847.11	0.15
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	3,264,840.350	100.739945	3,288,998.37	92.097720	3,006,843.52	-282,154.85	0.29
Original Face:		Base	8,645,247.000	100.739945	3,288,998.37	92.097720	3,006,843.52	-282,154.85	0.29
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	1,508,889.410	100.435940	1,515,467.27	97.472100	1,470,746.19	-44,721.08	0.14
Original Face:		Base	4,322,624.000	100.435940	1,515,467.27	97.472100	1,470,746.19	-44,721.08	0.14
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	2,278,433.690	101.737912	2,318,030.86	93.768870	2,136,461.52	-181,569.34	0.21
Original Face:		Base	6,483,935.000	101.737912	2,318,030.86	93.768870	2,136,461.52	-181,569.34	0.21
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		Local	1,604,536.030	99.856362	1,602,231.31	93.619330	1,502,155.88	-100,075.43	0.15
Original Face:		Base	4,322,624.000	99.856362	1,602,231.31	93.619330	1,502,155.88	-100,075.43	0.15
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	405,065.810	98.102906	397,381.33	95.149470	385,417.97	-11,963.36	0.04
Original Face:		Base	2,161,312.000	98.102906	397,381.33	95.149470	385,417.97	-11,963.36	0.04
3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		Local	886,841.170	100.143046	888,109.76	97.079470	860,940.71	-27,169.05	0.08
Original Face:		Base	4,527,840.000	100.143046	888,109.76	97.079470	860,940.71	-27,169.05	0.08
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2					4.333	25 Oct 2020		
		Local	4,600,000.000	102.639250	4,721,405.50	102.507580	4,715,348.68	-6,056.82	0.46
Original Face:		Base	4,600,000.000	102.639250	4,721,405.50	102.507580	4,715,348.68	-6,056.82	0.46
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		Local	1,063,669.520	101.488157	1,079,498.59	98.088420	1,043,336.63	-36,161.96	0.10
Original Face:		Base	8,645,247.000	101.488157	1,079,498.59	98.088420	1,043,336.63	-36,161.96	0.10
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	551,794.410	99.354294	548,231.44	97.576870	538,423.71	-9,807.73	0.05
Original Face:		Base	2,161,312.000	99.354294	548,231.44	97.576870	538,423.71	-9,807.73	0.05

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3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	651,342.390	99.975778	651,184.62	95.693660	623,293.37	-27,891.25	0.06
Original Face:		Base	2,161,312.000	99.975778	651,184.62	95.693660	623,293.37	-27,891.25	0.06
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
		Local	573,128.150	99.951676	572,851.19	95.819980	549,171.28	-23,679.91	0.05
Original Face:		Base	2,472,541.000	99.951676	572,851.19	95.819980	549,171.28	-23,679.91	0.05
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	1,089,182.290	100.252377	1,091,931.14	94.507070	1,029,354.27	-62,576.87	0.10
Original Face:		Base	4,322,624.000	100.252377	1,091,931.14	94.507070	1,029,354.27	-62,576.87	0.10
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	2,382,721.620	100.394046	2,392,110.64	94.670380	2,255,731.61	-136,379.03	0.22
Original Face:		Base	6,483,935.000	100.394046	2,392,110.64	94.670380	2,255,731.61	-136,379.03	0.22
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
		Local	2,236,395.940	100.080385	2,238,193.67	93.682080	2,095,102.23	-143,091.44	0.20
Original Face:		Base	5,619,411.000	100.080385	2,238,193.67	93.682080	2,095,102.23	-143,091.44	0.20
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
		Local	2,353,169.330	101.364330	2,385,274.33	91.632320	2,156,263.65	-229,010.68	0.21
Original Face:		Base	4,322,624.000	101.364330	2,385,274.33	91.632320	2,156,263.65	-229,010.68	0.21
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
		Local	1,958,771.950	100.025708	1,959,275.52	94.319940	1,847,512.53	-111,762.99	0.18
Original Face:		Base	4,322,624.000	100.025708	1,959,275.52	94.319940	1,847,512.53	-111,762.99	0.18
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
		Local	4,896,929.420	100.797098	4,935,962.77	93.920230	4,599,207.37	-336,755.40	0.45
Original Face:		Base	10,806,559.000	100.797098	4,935,962.77	93.920230	4,599,207.37	-336,755.40	0.45
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	3,344,681.560	100.507379	3,361,651.78	94.640650	3,165,428.37	-196,223.41	0.31
Original Face:		Base	10,806,559.000	100.507379	3,361,651.78	94.640650	3,165,428.37	-196,223.41	0.31
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	2,171,924.910	100.567284	2,184,245.90	96.135270	2,087,985.88	-96,260.02	0.20
Original Face:		Base	4,322,624.000	100.567284	2,184,245.90	96.135270	2,087,985.88	-96,260.02	0.20

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3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	3,194,232.580	99.897215	3,190,949.38	92.934110	2,968,531.62	-222,417.76	0.29
	Original Face:	Base	6,483,935.000	99.897215	3,190,949.38	92.934110	2,968,531.62	-222,417.76	0.29
3137B2CM0	FREDDIE MAC FHR 4203 DM					3.0	15 Apr 2033		
		Local	2,497,230.780	102.733797	2,565,500.00	99.376080	2,481,650.06	-83,849.94	0.24
	Original Face:	Base	6,000,000.000	102.733797	2,565,500.00	99.376080	2,481,650.06	-83,849.94	0.24
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.5	15 Apr 2028		
		Local	3,793,957.500	103.379305	3,922,166.89	99.733640	3,783,851.91	-138,314.98	0.37
	Original Face:	Base	10,000,000.000	103.379305	3,922,166.89	99.733640	3,783,851.91	-138,314.98	0.37
3137BUFZ6	FREDDIE MAC FHR 4646 TB					3.5	15 Apr 2028		
		Local	3,793,957.500	103.329935	3,920,293.82	100.373260	3,808,118.83	-112,174.99	0.37
	Original Face:	Base	10,000,000.000	103.329935	3,920,293.82	100.373260	3,808,118.83	-112,174.99	0.37
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.0	15 Oct 2040		
		Local	4,319,071.000	101.909092	4,401,526.05	98.366310	4,248,510.77	-153,015.28	0.41
	Original Face:	Base	5,000,000.000	101.909092	4,401,526.05	98.366310	4,248,510.77	-153,015.28	0.41
3137FGA39	FREDDIE MAC FHR 4806 A					4.0	15 Jun 2042		
		Local	4,951,086.450	102.171469	5,058,597.76	101.428440	5,021,809.75	-36,788.01	0.49
	Original Face:	Base	5,000,000.000	102.171469	5,058,597.76	101.428440	5,021,809.75	-36,788.01	0.49
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.5	01 Mar 2031		
		Local	10,872,449.120	100.676000	10,945,946.91	97.494590	10,600,049.69	-345,897.22	1.03
	Original Face:	Base	14,386,036.000	100.676000	10,945,946.91	97.494590	10,600,049.69	-345,897.22	1.03
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	3,099,592.540	103.168438	3,197,801.20	97.515283	3,022,576.44	-175,224.76	0.29
	Original Face:	Base	6,483,935.000	103.168438	3,197,801.20	97.515283	3,022,576.44	-175,224.76	0.29
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	657,513.250	101.327776	666,243.55	99.496560	654,203.07	-12,040.48	0.06
	Original Face:	Base	33,932,595.000	101.327776	666,243.55	99.496560	654,203.07	-12,040.48	0.06
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	694,907.330	106.170339	737,785.47	107.532690	747,252.54	9,467.07	0.07
	Original Face:	Base	18,956,866.000	106.170339	737,785.47	107.532690	747,252.54	9,467.07	0.07

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31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	613,176.320	99.158105	608,014.02	98.862770	606,203.09	-1,810.93	0.06
Original Face:		Base	4,322,624.000	99.158105	608,014.02	98.862770	606,203.09	-1,810.93	0.06
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	397,818.980	105.470438	419,581.42	103.315440	411,008.43	-8,572.99	0.04
Original Face:		Base	6,483,935.000	105.470438	419,581.42	103.315440	411,008.43	-8,572.99	0.04
34530WAA5	FORD CREDIT AUTO OWNER TRUST/F FORDR 2015 2 A 144A					2.44	15 Jan 2027		
		Local	6,000,000.000	98.793359	5,927,601.56	98.590810	5,915,448.60	-12,152.96	0.57
Original Face:		Base	6,000,000.000	98.793359	5,927,601.56	98.590810	5,915,448.60	-12,152.96	0.57
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A					2.03	15 Dec 2027		
		Local	10,000,000.000	96.764996	9,676,499.64	96.476030	9,647,603.00	-28,896.64	0.93
Original Face:		Base	10,000,000.000	96.764996	9,676,499.64	96.476030	9,647,603.00	-28,896.64	0.93
34532EAD7	FORD CREDIT AUTO OWNER TRUST FORDO 2016 B A3					1.33	15 Oct 2020		
		Local	1,918,472.170	99.997745	1,918,428.91	99.385200	1,906,677.40	-11,751.51	0.18
Original Face:		Base	3,000,000.000	99.997745	1,918,428.91	99.385200	1,906,677.40	-11,751.51	0.18
36250UAD6	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2016 1 A3					1.64	20 Jul 2019		
		Local	1,165,040.210	100.024837	1,165,329.57	99.937650	1,164,313.81	-1,015.76	0.11
Original Face:		Base	11,350,000.000	100.024837	1,165,329.57	99.937650	1,164,313.81	-1,015.76	0.11
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	100.328000	7,022,960.00	22,960.00	0.68
		Base		100.000000	7,000,000.00	100.328000	7,022,960.00	22,960.00	0.68
38014BAA7	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2018 1 A1					1.9	20 Feb 2019		
		Local	1,279,799.620	100.000000	1,279,799.62	100.000380	1,279,804.48	4.86	0.12
Original Face:		Base	10,000,000.000	100.000000	1,279,799.62	100.000380	1,279,804.48	4.86	0.12
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	10,000,000.000	99.974977	9,997,497.72	99.166590	9,916,659.00	-80,838.72	0.96
		Base		99.974977	9,997,497.72	99.166590	9,916,659.00	-80,838.72	0.96
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	2,618,563.950	101.580242	2,659,943.60	99.454660	2,604,283.87	-55,659.73	0.25
Original Face:		Base	7,000,000.000	101.580242	2,659,943.60	99.454660	2,604,283.87	-55,659.73	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
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	3,351,793.620	102.261154	3,427,582.82	94.560250	3,169,464.43	-258,118.39	0.31
	Original Face:	Base	7,989,505.000	102.261154	3,427,582.82	94.560250	3,169,464.43	-258,118.39	0.31
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.9	16 Sep 2053		
		Local	7,262,512.680	94.173227	6,839,342.54	92.201820	6,696,168.87	-143,173.67	0.65
	Original Face:	Base	10,000,000.000	94.173227	6,839,342.54	92.201820	6,696,168.87	-143,173.67	0.65
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.6	16 Dec 2056		
		Local	4,634,684.940	97.625931	4,524,654.30	94.500370	4,379,794.42	-144,859.88	0.42
	Original Face:	Base	5,000,000.000	97.625931	4,524,654.30	94.500370	4,379,794.42	-144,859.88	0.42
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.75	20 Dec 2045		
		Local	4,797,777.300	100.877902	4,839,897.10	97.723620	4,688,561.66	-151,335.44	0.45
	Original Face:	Base	10,000,000.000	100.877902	4,839,897.10	97.723620	4,688,561.66	-151,335.44	0.45
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.05	16 Aug 2057		
		Local	4,836,907.210	96.237109	4,654,899.66	94.157860	4,554,328.32	-100,571.34	0.44
	Original Face:	Base	5,000,000.000	96.237109	4,654,899.66	94.157860	4,554,328.32	-100,571.34	0.44
39154TAJ7	GREAT AMERICA LEASING RECEIVAB GALC 2017 1 A3 144A					2.06	22 Jun 2020		
		Local	4,000,000.000	99.999819	3,999,992.76	99.407270	3,976,290.80	-23,701.96	0.39
	Original Face:	Base	4,000,000.000	99.999819	3,999,992.76	99.407270	3,976,290.80	-23,701.96	0.39
41283LAG0	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/19 2.25					2.25	15 Jan 2019		
		Local	4,000,000.000	99.998183	3,999,927.32	99.811371	3,992,454.84	-7,472.48	0.39
		Base		99.998183	3,999,927.32	99.811371	3,992,454.84	-7,472.48	0.39
437076BE1	HOME DEPOT INC SR UNSECURED 06/19 2					2.0	15 Jun 2019		
		Local	7,000,000.000	99.938865	6,995,720.54	99.530602	6,967,142.14	-28,578.40	0.67
		Base		99.938865	6,995,720.54	99.530602	6,967,142.14	-28,578.40	0.67
44932HAA1	IBM CREDIT LLC SR UNSECURED 09/19 1.625					1.625	06 Sep 2019		
		Local	10,000,000.000	99.958137	9,995,813.74	98.850005	9,885,000.50	-110,813.24	0.96
		Base		99.958137	9,995,813.74	98.850005	9,885,000.50	-110,813.24	0.96
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					2.725	12 Feb 2019		
		Local	1,512,918.000	100.000003	1,512,918.04	100.223259	1,516,295.73	3,377.69	0.15
		Base		100.000003	1,512,918.04	100.223259	1,516,295.73	3,377.69	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
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	0.48
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.48
46513CSW7	ISRAEL ST SVG BD 05/21 2.72					2.72	01 May 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	97.697868	4,884,893.40	-115,106.60	0.47
		Base		100.000000	5,000,000.00	97.697868	4,884,893.40	-115,106.60	0.47
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.25	03 Mar 2022		
		Local	3,500,000.000	99.804863	3,493,170.21	97.497000	3,412,395.00	-80,775.21	0.33
		Base		99.804863	3,493,170.21	97.497000	3,412,395.00	-80,775.21	0.33
494368BP7	KIMBERLY CLARK CORP SR UNSECURED 03/20 1.85					1.85	01 Mar 2020		
		Local	3,000,000.000	99.980406	2,999,412.19	98.219235	2,946,577.05	-52,835.14	0.29
		Base		99.980406	2,999,412.19	98.219235	2,946,577.05	-52,835.14	0.29
58013MEQ3	MCDONALD S CORP SR UNSECURED 05/19 1.875					1.875	29 May 2019		
		Local	7,500,000.000	99.983555	7,498,766.59	99.411030	7,455,827.25	-42,939.34	0.72
		Base		99.983555	7,498,766.59	99.411030	7,455,827.25	-42,939.34	0.72
63254AAT5	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/20 2.25					2.25	10 Jan 2020		
		Local	5,000,000.000	99.995668	4,999,783.42	98.815178	4,940,758.90	-59,024.52	0.48
		Base		99.995668	4,999,783.42	98.815178	4,940,758.90	-59,024.52	0.48
65478VAD9	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 B A3					1.32	15 Jan 2021		
		Local	1,593,021.240	99.991913	1,592,892.42	99.103270	1,578,736.14	-14,156.28	0.15
	Original Face:	Base	2,000,000.000	99.991913	1,592,892.42	99.103270	1,578,736.14	-14,156.28	0.15
78012KZG5	ROYAL BANK OF CANADA SR UNSECURED 02/22 2.75					2.75	01 Feb 2022		
		Local	7,000,000.000	99.983886	6,998,872.03	97.948487	6,856,394.09	-142,477.94	0.66
		Base		99.983886	6,998,872.03	97.948487	6,856,394.09	-142,477.94	0.66
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					2.76363	25 Jan 2029		
		Local	864,033.620	100.000001	864,033.63	99.825480	862,525.71	-1,507.92	0.08
	Original Face:	Base	2,161,312.000	100.000001	864,033.63	99.825480	862,525.71	-1,507.92	0.08
81376NAB1	SECURITIZED TERM AUTO RECEIVAB SSTRT 2017 2A A2A 144A					1.775	27 Jan 2020		
		Local	2,011,799.700	100.000000	2,011,799.70	99.605380	2,003,860.74	-7,938.96	0.19
	Original Face:	Base	3,000,000.000	100.000000	2,011,799.70	99.605380	2,003,860.74	-7,938.96	0.19

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
81379JAD3	SECURITIZED TERM AUTO RECEIVAB SSTRT 2017 1A A3 144A					1.89	25 Aug 2020		
		Local	11,903,048.200	100.000000	11,903,048.20	99.521520	11,846,094.49	-56,953.71	1.15
Original Face:		Base	12,500,000.000	100.000000	11,903,048.20	99.521520	11,846,094.49	-56,953.71	1.15
86787EAR8	SUNTRUST BANK SR UNSECURED 01/20 2.25					2.25	31 Jan 2020		
		Local	3,000,000.000	99.980965	2,999,428.95	98.771855	2,963,155.65	-36,273.30	0.29
		Base		99.980965	2,999,428.95	98.771855	2,963,155.65	-36,273.30	0.29
87612EBB1	TARGET CORP SR UNSECURED 06/19 2.3					2.3	26 Jun 2019		
		Local	7,000,000.000	99.959461	6,997,162.24	99.688790	6,978,215.30	-18,946.94	0.68
		Base		99.959461	6,997,162.24	99.688790	6,978,215.30	-18,946.94	0.68
88579YAG6	3M COMPANY SR UNSECURED 06/19 1.625					1.625	15 Jun 2019		
		Local	7,000,000.000	99.765108	6,983,557.54	99.137385	6,939,616.95	-43,940.59	0.67
		Base		99.765108	6,983,557.54	99.137385	6,939,616.95	-43,940.59	0.67
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	99.746481	4,987,324.05	-12,675.95	0.48
		Base		100.000000	5,000,000.00	99.746481	4,987,324.05	-12,675.95	0.48
89236TDM4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 1.7					1.7	09 Jan 2019		
		Local	10,000,000.000	99.992281	9,999,228.08	99.701000	9,970,100.00	-29,128.08	0.97
		Base		99.992281	9,999,228.08	99.701000	9,970,100.00	-29,128.08	0.97
912828D23	US TREASURY N/B 04/19 1.625					1.625	30 Apr 2019		
		Local	10,000,000.000	100.007734	10,000,773.39	99.457031	9,945,703.10	-55,070.29	0.96
		Base		100.007734	10,000,773.39	99.457031	9,945,703.10	-55,070.29	0.96
912828D80	US TREASURY N/B 08/19 1.625					1.625	31 Aug 2019		
		Local	20,000,000.000	99.134015	19,826,803.00	99.074219	19,814,843.80	-11,959.20	1.92
		Base		99.134015	19,826,803.00	99.074219	19,814,843.80	-11,959.20	1.92
912828WL0	US TREASURY N/B 05/19 1.5					1.5	31 May 2019		
		Local	20,000,000.000	99.862788	19,972,557.60	99.273438	19,854,687.60	-117,870.00	1.92
		Base		99.862788	19,972,557.60	99.273438	19,854,687.60	-117,870.00	1.92
912828XY1	US TREASURY N/B 06/20 2.5					2.5	30 Jun 2020		
		Local	10,000,000.000	99.792914	9,979,291.39	99.683594	9,968,359.40	-10,931.99	0.97
		Base		99.792914	9,979,291.39	99.683594	9,968,359.40	-10,931.99	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
92347XAA4	VERIZON OWNER TRUST VZOT 2016 1A A 144A					1.42	20 Jan 2021		
		Local	4,250,000.000	99.990756	4,249,607.12	99.497220	4,228,631.85	-20,975.27	0.41
Original Face:		Base	4,250,000.000	99.990756	4,249,607.12	99.497220	4,228,631.85	-20,975.27	0.41
92348NAA5	VERIZON OWNER TRUST VZOT 2017 1A A 144A					2.06	20 Sep 2021		
		Local	9,605,000.000	100.497396	9,652,774.87	98.846570	9,494,213.05	-158,561.82	0.92
Original Face:		Base	9,605,000.000	100.497396	9,652,774.87	98.846570	9,494,213.05	-158,561.82	0.92
92887KAC4	VOLVO FINANCIAL EQUIPMENT LLC VFET 2017 1A A3 144A					1.92	15 Mar 2021		
		Local	4,000,000.000	99.996842	3,999,873.69	99.061520	3,962,460.80	-37,412.89	0.38
Original Face:		Base	4,000,000.000	99.996842	3,999,873.69	99.061520	3,962,460.80	-37,412.89	0.38
94988J5G8	WELLS FARGO BANK NA SR UNSECURED 12/19 2.15					2.15	06 Dec 2019		
		Local	5,000,000.000	99.937881	4,996,894.05	98.920252	4,946,012.60	-50,881.45	0.48
		Base		99.937881	4,996,894.05	98.920252	4,946,012.60	-50,881.45	0.48
US DOLLAR Total									
		Local	458,197,058.820		458,519,363.77		450,131,403.49	-8,387,960.28	43.61
Original Face:		Base	448,849,334.000		458,519,363.77		450,131,403.49	-8,387,960.28	43.61
FIXED INCOME Total									
		Base	458,197,058.820		458,519,363.77		450,131,403.49	-8,387,960.28	43.61
Original Face:			448,849,334.000						

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Holdings

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

As of: *July 31, 2018* *View Date:* *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		1,042,373,269.230	Base	1,040,805,608.94		1,032,243,711.37	-8,561,897.57	100.00
Original Face:		448,849,334.000						

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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	949,952.170	1.000000	949,952.17	1.000000	949,952.17	0.00	1.58
		Base		1.000000	949,952.17	1.000000	949,952.17	0.00	1.58
US DOLLAR Total									
		Local	949,952.170		949,952.17		949,952.17	0.00	1.58
		Base			949,952.17		949,952.17	0.00	1.58
CASH Total									
		Base	949,952.170		949,952.17		949,952.17	0.00	1.58
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24				1.0	31 Dec 2030		
		Local	6,227,539.870	100.039990	6,230,030.29	100.040000	6,230,030.89	0.60	10.35
		Base		100.039990	6,230,030.29	100.040000	6,230,030.89	0.60	10.35
04249LH17	ARMY & AIR FORCE EXCHA					1.9	01 Aug 2018		
		Local	12,000,000.000	100.000000	12,000,000.00	100.000000	12,000,000.00	0.00	19.94
		Base		100.000000	12,000,000.00	100.000000	12,000,000.00	0.00	19.94
2063C1HM5	CONCORD MIN CPTL CO					2.12	21 Aug 2018		
		Local	5,000,000.000	99.882222	4,994,111.11	99.882222	4,994,111.11	0.00	8.30
		Base		99.882222	4,994,111.11	99.882222	4,994,111.11	0.00	8.30
40588MHM2	HALKIN FINANCE LLC USC					2.01	21 Aug 2018		
		Local	10,000,000.000	99.888333	9,988,833.33	99.888333	9,988,833.33	0.00	16.60
		Base		99.888333	9,988,833.33	99.888333	9,988,833.33	0.00	16.60
52952MHM5	LEXINGTN PKR CAP CO LL					2.13	21 Aug 2018		
		Local	5,000,000.000	99.881667	4,994,083.33	99.881667	4,994,083.33	0.00	8.30
		Base		99.881667	4,994,083.33	99.881667	4,994,083.33	0.00	8.30

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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
56274MHM7	MANHATTAN ASSET FDG.				2.16	21 Aug 2018		
	5,000,000.000	Local	99.880000	4,994,000.00	99.880000	4,994,000.00	0.00	8.30
		Base	99.880000	4,994,000.00	99.880000	4,994,000.00	0.00	8.30
62455BHM0	MOUNTCLIFF				2.14	21 Aug 2018		
	4,500,000.000	Local	99.881111	4,494,650.00	99.881111	4,494,650.00	0.00	7.47
		Base	99.881111	4,494,650.00	99.881111	4,494,650.00	0.00	7.47
62455BJ63	MOUNTCLIFF				2.33	06 Sep 2018		
	3,000,000.000	Local	99.767000	2,993,010.00	99.767000	2,993,010.00	0.00	4.97
		Base	99.767000	2,993,010.00	99.767000	2,993,010.00	0.00	4.97
67983UH97	OLD LINE FUNDING LLC				2.08	09 Aug 2018		
	3,000,000.000	Local	99.953778	2,998,613.33	99.953778	2,998,613.33	0.00	4.98
		Base	99.953778	2,998,613.33	99.953778	2,998,613.33	0.00	4.98
92646LHF0	VICTORY RECEIVABLES				2.23	15 Aug 2018		
	5,000,000.000	Local	99.913278	4,995,663.89	99.913278	4,995,663.89	0.00	8.30
		Base	99.913278	4,995,663.89	99.913278	4,995,663.89	0.00	8.30
US DOLLAR Total								
	58,727,539.870	Local		58,682,995.28		58,682,995.88	0.60	97.52
		Base		58,682,995.28		58,682,995.88	0.60	97.52
CASH EQUIVALENT Total								
	58,727,539.870	Base		58,682,995.28		58,682,995.88	0.60	97.52

EQUITY

US DOLLAR Exchange Rate: 1.000000

ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND							
	544,343.370	Local	1.000000	544,343.37	1.000000	544,343.37	0.00	0.90
		Base	1.000000	544,343.37	1.000000	544,343.37	0.00	0.90
US DOLLAR Total								
	544,343.370	Local		544,343.37		544,343.37	0.00	0.90

& 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
			Base		544,343.37		544,343.37	0.00	0.90
EQUITY Total									
		544,343.370	Base		544,343.37		544,343.37	0.00	0.90

& 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: *July 31, 2018* *View Date:* *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		60,221,835.410	Base	60,177,290.82		60,177,291.42	0.60	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: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-957,868.980	Local	-957,868.98	-957,868.98	0.11	0.00		0.00
		Base	-957,868.98	-957,868.98	0.11	0.00	0.00	0.00
CASH EQUIVALENT								
	1,312,494.260	Local	1,313,016.77	1,313,019.26	0.15	2.49		2.49
		Base	1,313,016.77	1,313,019.26	0.15	2.49	0.00	2.49
EQUITY								
	19,572,421.000	Local	626,609,571.40	895,284,269.34	99.75	268,674,697.94		268,674,697.94
		Base	626,609,571.40	895,284,269.34	99.75	268,674,697.94	0.00	268,674,697.94
US DOLLAR Total								
	19,927,046.280	Local	626,964,719.19	895,639,419.62	100.00	268,674,700.43		268,674,700.43
		Base	626,964,719.19	895,639,419.62	100.00	268,674,700.43	0.00	268,674,700.43
FUND Total								
	19,927,046.280	Base	626,964,719.19	895,639,419.62	100.00	268,674,700.43	0.00	268,674,700.43

Holdings

Currency Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-3,212.040	Local	-3,212.04	-3,212.04	0.00	0.00		0.00
		Base	-3,212.04	-3,212.04	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	2,301,360.610	Local	2,302,262.83	2,302,281.15	0.36	18.32		18.32
		Base	2,302,262.83	2,302,281.15	0.36	18.32	0.00	18.32
EQUITY								
	21,088,477.060	Local	444,355,910.43	640,572,554.80	99.64	196,216,644.37		196,216,644.37
		Base	444,355,910.43	640,572,554.80	99.64	196,216,644.37	0.00	196,216,644.37
US DOLLAR Total								
	23,386,625.630	Local	446,654,961.22	642,871,623.91	100.00	196,216,662.69		196,216,662.69
		Base	446,654,961.22	642,871,623.91	100.00	196,216,662.69	0.00	196,216,662.69
FUND Total								
	23,386,625.630	Base	446,654,961.22	642,871,623.91	100.00	196,216,662.69	0.00	196,216,662.69

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								
	84,086,719.840	Local	83,631,553.43	83,631,428.69	3.70	-124.74		-124.74
		Base	83,631,553.43	83,631,428.69	3.70	-124.74	0.00	-124.74
FIXED INCOME								
	2,109,235,237.320	Local	2,208,413,972.84	2,176,090,088.73	96.30	-32,323,884.11		-32,323,884.11
Original Face:	2,146,889,539.000	Base	2,208,413,972.84	2,176,090,088.73	96.30	-32,323,884.11	0.00	-32,323,884.11
US DOLLAR Total								
	2,193,321,957.160	Local	2,292,045,526.27	2,259,721,517.42	100.00	-32,324,008.85		-32,324,008.85
Original Face:	2,146,889,539.000	Base	2,292,045,526.27	2,259,721,517.42	100.00	-32,324,008.85	0.00	-32,324,008.85
FUND Total								
	2,193,321,957.160	Base	2,292,045,526.27	2,259,721,517.42	100.00	-32,324,008.85	0.00	-32,324,008.85
Original Face:	2,146,889,539.000							

Holdings

Currency Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	467,789.900	Local	467,789.90	467,789.90	0.14	0.00		0.00
		Base	467,789.90	467,789.90	0.14	0.00	0.00	0.00
CASH EQUIVALENT								
	20,000,000.000	Local	19,997,837.98	19,898,720.00	5.80	-99,117.98		-99,117.98
		Base	19,997,837.98	19,898,720.00	5.80	-99,117.98	0.00	-99,117.98
FIXED INCOME								
	325,083,028.620	Local	325,897,295.85	322,545,523.16	94.06	-3,351,772.69		-3,351,772.69
Original Face:	184,818,802.000	Base	325,897,295.85	322,545,523.16	94.06	-3,351,772.69	0.00	-3,351,772.69
US DOLLAR Total								
	345,550,818.520	Local	346,362,923.73	342,912,033.06	100.00	-3,450,890.67		-3,450,890.67
Original Face:	184,818,802.000	Base	346,362,923.73	342,912,033.06	100.00	-3,450,890.67	0.00	-3,450,890.67
FUND Total								
	345,550,818.520	Base	346,362,923.73	342,912,033.06	100.00	-3,450,890.67	0.00	-3,450,890.67
Original Face:	184,818,802.000							

Holdings

Currency Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	215,688.750	Local	215,688.75	215,688.75	0.18	0.00		0.00
		Base	215,688.75	215,688.75	0.18	0.00	0.00	0.00
CASH EQUIVALENT								
	7,244,337.020	Local	7,244,337.02	7,244,337.02	6.15	0.00		0.00
		Base	7,244,337.02	7,244,337.02	6.15	0.00	0.00	0.00
FIXED INCOME								
	111,864,182.750	Local	112,855,229.88	110,385,899.57	93.67	-2,469,330.31		-2,469,330.31
Original Face:	156,264,820.000	Base	112,855,229.88	110,385,899.57	93.67	-2,469,330.31	0.00	-2,469,330.31
US DOLLAR Total								
	119,324,208.520	Local	120,315,255.65	117,845,925.34	100.00	-2,469,330.31		-2,469,330.31
Original Face:	156,264,820.000	Base	120,315,255.65	117,845,925.34	100.00	-2,469,330.31	0.00	-2,469,330.31
FUND Total								
	119,324,208.520	Base	120,315,255.65	117,845,925.34	100.00	-2,469,330.31	0.00	-2,469,330.31
Original Face:	156,264,820.000							

Holdings

Currency Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-10,478.040	Local	-10,478.04	-10,478.04	0.00	0.00		0.00
		Base	-10,478.04	-10,478.04	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,801,441.480	Local	1,802,123.25	1,802,162.06	0.08	38.81		38.81
		Base	1,802,123.25	1,802,162.06	0.08	38.81	0.00	38.81
EQUITY								
	26,255,418.000	Local	1,070,419,859.43	2,159,143,794.01	99.92	1,088,723,934.58		1,088,723,934.58
		Base	1,070,419,859.43	2,159,143,794.01	99.92	1,088,723,934.58	0.00	1,088,723,934.58
US DOLLAR Total								
	28,046,381.440	Local	1,072,211,504.64	2,160,935,478.03	100.00	1,088,723,973.39		1,088,723,973.39
		Base	1,072,211,504.64	2,160,935,478.03	100.00	1,088,723,973.39	0.00	1,088,723,973.39
FUND Total								
	28,046,381.440	Base	1,072,211,504.64	2,160,935,478.03	100.00	1,088,723,973.39	0.00	1,088,723,973.39

Holdings

Currency Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	144,110.780	Local	144,110.78	144,110.78	0.01	0.00		0.00
		Base	144,110.78	144,110.78	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	599,877,326.900	Local	598,787,563.16	598,739,822.52	58.36	-47,740.64		-47,740.64
		Base	598,787,563.16	598,739,822.52	58.36	-47,740.64	0.00	-47,740.64
FIXED INCOME								
	434,570,276.000	Local	437,649,022.50	426,983,825.19	41.62	-10,665,197.31		-10,665,197.31
Original Face:	843,514,256.000	Base	437,649,022.50	426,983,825.19	41.62	-10,665,197.31	0.00	-10,665,197.31
US DOLLAR Total								
	1,034,591,713.680	Local	1,036,580,696.44	1,025,867,758.49	100.00	-10,712,937.95		-10,712,937.95
Original Face:	843,514,256.000	Base	1,036,580,696.44	1,025,867,758.49	100.00	-10,712,937.95	0.00	-10,712,937.95
FUND Total								
	1,034,591,713.680	Base	1,036,580,696.44	1,025,867,758.49	100.00	-10,712,937.95	0.00	-10,712,937.95
Original Face:	843,514,256.000							

Holdings

Currency Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	99,999.840	Local	99,999.84	99,999.84	0.01	0.00		0.00
		Base	99,999.84	99,999.84	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	1,050,320,200.690	Local	1,048,825,096.07	1,048,839,339.21	60.75	14,243.14		14,243.14
		Base	1,048,825,096.07	1,048,839,339.21	60.75	14,243.14	0.00	14,243.14
FIXED INCOME								
	684,684,188.540	Local	685,520,475.54	677,584,306.07	39.25	-7,936,169.47		-7,936,169.47
Original Face:	508,626,866.000	Base	685,520,475.54	677,584,306.07	39.25	-7,936,169.47	0.00	-7,936,169.47
US DOLLAR Total								
	1,735,104,389.070	Local	1,734,445,571.45	1,726,523,645.12	100.00	-7,921,926.33		-7,921,926.33
Original Face:	508,626,866.000	Base	1,734,445,571.45	1,726,523,645.12	100.00	-7,921,926.33	0.00	-7,921,926.33
FUND Total								
	1,735,104,389.070	Base	1,734,445,571.45	1,726,523,645.12	100.00	-7,921,926.33	0.00	-7,921,926.33
Original Face:	508,626,866.000							

Holdings

Currency Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	3,532.990	Local	3,532.99	3,532.99	0.00	0.00		0.00
		Base	3,532.99	3,532.99	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	13,250,000.000	Local	13,246,194.62	13,192,692.45	12.51	-53,502.17		-53,502.17
		Base	13,246,194.62	13,192,692.45	12.51	-53,502.17	0.00	-53,502.17
FIXED INCOME								
	92,845,720.940	Local	92,754,688.14	92,253,757.08	87.49	-500,931.06		-500,931.06
Original Face:	47,691,000.000	Base	92,754,688.14	92,253,757.08	87.49	-500,931.06	0.00	-500,931.06
US DOLLAR Total								
	106,099,253.930	Local	106,004,415.75	105,449,982.52	100.00	-554,433.23		-554,433.23
Original Face:	47,691,000.000	Base	106,004,415.75	105,449,982.52	100.00	-554,433.23	0.00	-554,433.23
FUND Total								
	106,099,253.930	Base	106,004,415.75	105,449,982.52	100.00	-554,433.23	0.00	-554,433.23
Original Face:	47,691,000.000							

Holdings

Currency Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-0.070	Local	-0.07	-0.07	0.00	0.00		0.00
		Base	-0.07	-0.07	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	476,392,214.990	Local	475,427,505.83	475,411,088.22	53.24	-16,417.61		-16,417.61
		Base	475,427,505.83	475,411,088.22	53.24	-16,417.61	0.00	-16,417.61
FIXED INCOME								
	423,317,947.900	Local	424,524,555.41	417,464,050.34	46.76	-7,060,505.07		-7,060,505.07
Original Face:	503,127,081.000	Base	424,524,555.41	417,464,050.34	46.76	-7,060,505.07	0.00	-7,060,505.07
US DOLLAR Total								
	899,710,162.820	Local	899,952,061.17	892,875,138.49	100.00	-7,076,922.68		-7,076,922.68
Original Face:	503,127,081.000	Base	899,952,061.17	892,875,138.49	100.00	-7,076,922.68	0.00	-7,076,922.68
FUND Total								
	899,710,162.820	Base	899,952,061.17	892,875,138.49	100.00	-7,076,922.68	0.00	-7,076,922.68
Original Face:	503,127,081.000							

Holdings

Currency Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-0.050	Local	-0.05	-0.05	0.00	0.00		0.00
		Base	-0.05	-0.05	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,370,278,116.260	Local	1,367,515,070.67	1,367,512,365.84	96.06	-2,704.83		-2,704.83
		Base	1,367,515,070.67	1,367,512,365.84	96.06	-2,704.83	0.00	-2,704.83
FIXED INCOME								
	56,019,448.170	Local	56,019,390.75	56,020,420.36	3.94	1,029.61		1,029.61
Original Face:	40,000,000.000	Base	56,019,390.75	56,020,420.36	3.94	1,029.61	0.00	1,029.61
US DOLLAR Total								
	1,426,297,564.380	Local	1,423,534,461.37	1,423,532,786.15	100.00	-1,675.22		-1,675.22
Original Face:	40,000,000.000	Base	1,423,534,461.37	1,423,532,786.15	100.00	-1,675.22	0.00	-1,675.22
FUND Total								
	1,426,297,564.380	Base	1,423,534,461.37	1,423,532,786.15	100.00	-1,675.22	0.00	-1,675.22
Original Face:	40,000,000.000							

Holdings

Currency Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-0.040	Local	-0.04	-0.04	0.00	0.00		0.00
		Base	-0.04	-0.04	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,196,666,931.620	Local	1,194,902,323.66	1,194,864,428.82	89.56	-37,894.84		-37,894.84
		Base	1,194,902,323.66	1,194,864,428.82	89.56	-37,894.84	0.00	-37,894.84
FIXED INCOME								
	140,000,000.000	Local	139,261,627.98	139,265,892.05	10.44	4,264.07		4,264.07
		Base	139,261,627.98	139,265,892.05	10.44	4,264.07	0.00	4,264.07
US DOLLAR Total								
	1,336,666,931.580	Local	1,334,163,951.60	1,334,130,320.83	100.00	-33,630.77		-33,630.77
		Base	1,334,163,951.60	1,334,130,320.83	100.00	-33,630.77	0.00	-33,630.77
FUND Total								
	1,336,666,931.580	Base	1,334,163,951.60	1,334,130,320.83	100.00	-33,630.77	0.00	-33,630.77

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								
	11,897,904.840	Local	11,919,837.87	11,912,949.84	8.74	-6,888.03		-6,888.03
		Base	11,919,837.87	11,912,949.84	8.74	-6,888.03	0.00	-6,888.03
FIXED INCOME								
	122,700,000.000	Local	124,443,193.14	124,435,151.00	91.26	-8,042.14		-8,042.14
		Base	124,443,193.14	124,435,151.00	91.26	-8,042.14	0.00	-8,042.14
US DOLLAR Total								
	134,597,904.840	Local	136,363,031.01	136,348,100.84	100.00	-14,930.17		-14,930.17
		Base	136,363,031.01	136,348,100.84	100.00	-14,930.17	0.00	-14,930.17
FUND Total								
	134,597,904.840	Base	136,363,031.01	136,348,100.84	100.00	-14,930.17	0.00	-14,930.17

Holdings

Currency Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	3,773,271.350	Local	3,773,271.35	3,773,271.35	0.98	0.00		0.00
		Base	3,773,271.35	3,773,271.35	0.98	0.00	0.00	0.00
CASH EQUIVALENT								
	146,632,209.530	Local	146,402,728.18	146,244,533.18	38.00	-158,195.00		-158,195.00
		Base	146,402,728.18	146,244,533.18	38.00	-158,195.00	0.00	-158,195.00
FIXED INCOME								
	236,256,379.390	Local	236,958,300.75	234,827,150.37	61.02	-2,131,150.38		-2,131,150.38
Original Face:	283,348,695.000	Base	236,958,300.75	234,827,150.37	61.02	-2,131,150.38	0.00	-2,131,150.38
US DOLLAR Total								
	386,661,860.270	Local	387,134,300.28	384,844,954.90	100.00	-2,289,345.38		-2,289,345.38
Original Face:	283,348,695.000	Base	387,134,300.28	384,844,954.90	100.00	-2,289,345.38	0.00	-2,289,345.38
FUND Total								
	386,661,860.270	Base	387,134,300.28	384,844,954.90	100.00	-2,289,345.38	0.00	-2,289,345.38
Original Face:	283,348,695.000							

Holdings

Currency Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	2,239.570	Local	2,239.57	2,239.57	100.00	0.00		0.00
		Base	2,239.57	2,239.57	100.00	0.00	0.00	0.00
US DOLLAR Total								
	2,239.570	Local	2,239.57	2,239.57	100.00	0.00		0.00
		Base	2,239.57	2,239.57	100.00	0.00	0.00	0.00
FUND Total								
	2,239.570	Base	2,239.57	2,239.57	100.00	0.00	0.00	0.00

Holdings

Currency Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	902,542.250	Local	902,542.25	902,542.25	0.26	0.00		0.00
		Base	902,542.25	902,542.25	0.26	0.00	0.00	0.00
CASH EQUIVALENT								
	74,450,000.000	Local	74,329,127.38	74,146,675.48	21.71	-182,451.90		-182,451.90
		Base	74,329,127.38	74,146,675.48	21.71	-182,451.90	0.00	-182,451.90
FIXED INCOME								
	268,079,749.790	Local	270,785,144.27	266,477,015.70	78.03	-4,308,128.57		-4,308,128.57
Original Face:	228,530,168.000	Base	270,785,144.27	266,477,015.70	78.03	-4,308,128.57	0.00	-4,308,128.57
US DOLLAR Total								
	343,432,292.040	Local	346,016,813.90	341,526,233.43	100.00	-4,490,580.47		-4,490,580.47
Original Face:	228,530,168.000	Base	346,016,813.90	341,526,233.43	100.00	-4,490,580.47	0.00	-4,490,580.47
FUND Total								
	343,432,292.040	Base	346,016,813.90	341,526,233.43	100.00	-4,490,580.47	0.00	-4,490,580.47
Original Face:	228,530,168.000							

Holdings

Currency Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	176,210.410	Local	176,210.41	176,210.41	0.02	0.00		0.00
		Base	176,210.41	176,210.41	0.02	0.00	0.00	0.00
CASH EQUIVALENT								
	584,000,000.000	Local	582,110,034.76	581,936,097.47	56.38	-173,937.29		-173,937.29
		Base	582,110,034.76	581,936,097.47	56.38	-173,937.29	0.00	-173,937.29
FIXED INCOME								
	458,197,058.820	Local	458,519,363.77	450,131,403.49	43.61	-8,387,960.28		-8,387,960.28
Original Face:	448,849,334.000	Base	458,519,363.77	450,131,403.49	43.61	-8,387,960.28	0.00	-8,387,960.28
US DOLLAR Total								
	1,042,373,269.230	Local	1,040,805,608.94	1,032,243,711.37	100.00	-8,561,897.57		-8,561,897.57
Original Face:	448,849,334.000	Base	1,040,805,608.94	1,032,243,711.37	100.00	-8,561,897.57	0.00	-8,561,897.57
FUND Total								
	1,042,373,269.230	Base	1,040,805,608.94	1,032,243,711.37	100.00	-8,561,897.57	0.00	-8,561,897.57
Original Face:	448,849,334.000							

Holdings

Currency Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	949,952.170	Local	949,952.17	949,952.17	1.58	0.00		0.00
		Base	949,952.17	949,952.17	1.58	0.00	0.00	0.00
CASH EQUIVALENT								
	58,727,539.870	Local	58,682,995.28	58,682,995.88	97.52	0.60		0.60
		Base	58,682,995.28	58,682,995.88	97.52	0.60	0.00	0.60
EQUITY								
	544,343.370	Local	544,343.37	544,343.37	0.90	0.00		0.00
		Base	544,343.37	544,343.37	0.90	0.00	0.00	0.00
US DOLLAR Total								
	60,221,835.410	Local	60,177,290.82	60,177,291.42	100.00	0.60		0.60
		Base	60,177,290.82	60,177,291.42	100.00	0.60	0.00	0.60
FUND Total								
	60,221,835.410	Base	60,177,290.82	60,177,291.42	100.00	0.60	0.00	0.60

Holdings

Asset Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-957,868.980	-957,868.98	-957,868.98	0.11	0.00	0.00	0.00
CASH Total	-957,868.980	-957,868.98	-957,868.98	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	1,312,494.260	1,313,016.77	1,313,019.26	0.15	2.49	0.00	2.49
CASH EQUIVALENT Total	1,312,494.260	1,313,016.77	1,313,019.26	0.15	2.49	0.00	2.49

Holdings

Asset Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR							
	19,572,421.000	626,609,571.40	895,284,269.34	99.75	268,674,697.94	0.00	268,674,697.94
EQUITY Total							
	19,572,421.000	626,609,571.40	895,284,269.34	99.75	268,674,697.94	0.00	268,674,697.94

Holdings

Asset Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	19,927,046.280	626,964,719.19	895,639,419.62	100.00	268,674,700.43	0.00	268,674,700.43

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	-3,212.040	-3,212.04	-3,212.04	0.00	0.00	0.00	0.00
CASH Total	-3,212.040	-3,212.04	-3,212.04	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	2,301,360.610	2,302,262.83	2,302,281.15	0.36	18.32	0.00	18.32
CASH EQUIVALENT Total	2,301,360.610	2,302,262.83	2,302,281.15	0.36	18.32	0.00	18.32

Holdings

Asset Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	21,088,477.060	444,355,910.43	640,572,554.80	99.64	196,216,644.37	0.00	196,216,644.37
EQUITY Total	21,088,477.060	444,355,910.43	640,572,554.80	99.64	196,216,644.37	0.00	196,216,644.37

Holdings

Asset Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	23,386,625.630	446,654,961.22	642,871,623.91	100.00	196,216,662.69	0.00	196,216,662.69

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	84,086,719.840	83,631,553.43	83,631,428.69	3.70	-124.74	0.00	-124.74
CASH EQUIVALENT Total	84,086,719.840	83,631,553.43	83,631,428.69	3.70	-124.74	0.00	-124.74

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	2,109,235,237.320	2,208,413,972.84	2,176,090,088.73	96.30	-32,323,884.11	0.00	-32,323,884.11
FIXED INCOME Total	2,109,235,237.320	2,208,413,972.84	2,176,090,088.73	96.30	-32,323,884.11	0.00	-32,323,884.11

Holdings

Asset Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	2,193,321,957.160	2,292,045,526.27	2,259,721,517.42	100.00	-32,324,008.85	0.00	-32,324,008.85

Holdings

Asset Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	467,789.900	467,789.90	467,789.90	0.14	0.00	0.00	0.00
CASH Total	467,789.900	467,789.90	467,789.90	0.14	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
CASH EQUIVALENT							
US DOLLAR	20,000,000.000	19,997,837.98	19,898,720.00	5.80	-99,117.98	0.00	-99,117.98
CASH EQUIVALENT Total	20,000,000.000	19,997,837.98	19,898,720.00	5.80	-99,117.98	0.00	-99,117.98

Holdings

Asset Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	325,083,028.620	325,897,295.85	322,545,523.16	94.06	-3,351,772.69	0.00	-3,351,772.69
FIXED INCOME Total							
	325,083,028.620	325,897,295.85	322,545,523.16	94.06	-3,351,772.69	0.00	-3,351,772.69

Holdings

Asset Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	345,550,818.520	346,362,923.73	342,912,033.06	100.00	-3,450,890.67	0.00	-3,450,890.67

Holdings

Asset Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	215,688.750	215,688.75	215,688.75	0.18	0.00	0.00	0.00
CASH Total	215,688.750	215,688.75	215,688.75	0.18	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	7,244,337.020	7,244,337.02	7,244,337.02	6.15	0.00	0.00	0.00
CASH EQUIVALENT Total	7,244,337.020	7,244,337.02	7,244,337.02	6.15	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	111,864,182.750	112,855,229.88	110,385,899.57	93.67	-2,469,330.31	0.00	-2,469,330.31
FIXED INCOME Total	111,864,182.750	112,855,229.88	110,385,899.57	93.67	-2,469,330.31	0.00	-2,469,330.31

Holdings

Asset Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	119,324,208.520	120,315,255.65	117,845,925.34	100.00	-2,469,330.31	0.00	-2,469,330.31

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	-10,478.040	-10,478.04	-10,478.04	0.00	0.00	0.00	0.00
CASH Total	-10,478.040	-10,478.04	-10,478.04	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,801,441.480	1,802,123.25	1,802,162.06	0.08	38.81	0.00	38.81
CASH EQUIVALENT Total	1,801,441.480	1,802,123.25	1,802,162.06	0.08	38.81	0.00	38.81

Holdings

Asset Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	26,255,418.000	1,070,419,859.43	2,159,143,794.01	99.92	1,088,723,934.58	0.00	1,088,723,934.58
EQUITY Total	26,255,418.000	1,070,419,859.43	2,159,143,794.01	99.92	1,088,723,934.58	0.00	1,088,723,934.58

Holdings

Asset Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	28,046,381.440	1,072,211,504.64	2,160,935,478.03	100.00	1,088,723,973.39	0.00	1,088,723,973.39

Holdings

Asset Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	144,110.780	144,110.78	144,110.78	0.01	0.00	0.00	0.00
CASH Total	144,110.780	144,110.78	144,110.78	0.01	0.00	0.00	0.00

Holdings

Asset Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	599,877,326.900	598,787,563.16	598,739,822.52	58.36	-47,740.64	0.00	-47,740.64
CASH EQUIVALENT Total	599,877,326.900	598,787,563.16	598,739,822.52	58.36	-47,740.64	0.00	-47,740.64

Holdings

Asset Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	434,570,276.000	437,649,022.50	426,983,825.19	41.62	-10,665,197.31	0.00	-10,665,197.31
FIXED INCOME Total							
	434,570,276.000	437,649,022.50	426,983,825.19	41.62	-10,665,197.31	0.00	-10,665,197.31

Holdings

Asset Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,034,591,713.680	1,036,580,696.44	1,025,867,758.49	100.00	-10,712,937.95	0.00	-10,712,937.95

Holdings

Asset Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	99,999.840	99,999.84	99,999.84	0.01	0.00	0.00	0.00
CASH Total	99,999.840	99,999.84	99,999.84	0.01	0.00	0.00	0.00

Holdings

Asset Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,050,320,200.690	1,048,825,096.07	1,048,839,339.21	60.75	14,243.14	0.00	14,243.14
CASH EQUIVALENT Total	1,050,320,200.690	1,048,825,096.07	1,048,839,339.21	60.75	14,243.14	0.00	14,243.14

Holdings

Asset Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	684,684,188.540	685,520,475.54	677,584,306.07	39.25	-7,936,169.47	0.00	-7,936,169.47
FIXED INCOME Total							
	684,684,188.540	685,520,475.54	677,584,306.07	39.25	-7,936,169.47	0.00	-7,936,169.47

Holdings

Asset Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,735,104,389.070	1,734,445,571.45	1,726,523,645.12	100.00	-7,921,926.33	0.00	-7,921,926.33

Holdings

Asset Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	3,532.990	3,532.99	3,532.99	0.00	0.00	0.00	0.00
CASH Total	3,532.990	3,532.99	3,532.99	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	13,250,000.000	13,246,194.62	13,192,692.45	12.51	-53,502.17	0.00	-53,502.17
CASH EQUIVALENT Total	13,250,000.000	13,246,194.62	13,192,692.45	12.51	-53,502.17	0.00	-53,502.17

Holdings

Asset Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	92,845,720.940	92,754,688.14	92,253,757.08	87.49	-500,931.06	0.00	-500,931.06
FIXED INCOME Total	92,845,720.940	92,754,688.14	92,253,757.08	87.49	-500,931.06	0.00	-500,931.06

Holdings

Asset Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	106,099,253.930	106,004,415.75	105,449,982.52	100.00	-554,433.23	0.00	-554,433.23

Holdings

Asset Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-0.070	-0.07	-0.07	0.00	0.00	0.00	0.00
CASH Total	-0.070	-0.07	-0.07	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	476,392,214.990	475,427,505.83	475,411,088.22	53.24	-16,417.61	0.00	-16,417.61
CASH EQUIVALENT Total	476,392,214.990	475,427,505.83	475,411,088.22	53.24	-16,417.61	0.00	-16,417.61

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	423,317,947.900	424,524,555.41	417,464,050.34	46.76	-7,060,505.07	0.00	-7,060,505.07
FIXED INCOME Total	423,317,947.900	424,524,555.41	417,464,050.34	46.76	-7,060,505.07	0.00	-7,060,505.07

Holdings

Asset Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	899,710,162.820	899,952,061.17	892,875,138.49	100.00	-7,076,922.68	0.00	-7,076,922.68

Holdings

Asset Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-0.050	-0.05	-0.05	0.00	0.00	0.00	0.00
CASH Total	-0.050	-0.05	-0.05	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,370,278,116.260	1,367,515,070.67	1,367,512,365.84	96.06	-2,704.83	0.00	-2,704.83
CASH EQUIVALENT Total	1,370,278,116.260	1,367,515,070.67	1,367,512,365.84	96.06	-2,704.83	0.00	-2,704.83

Holdings

Asset Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	56,019,448.170	56,019,390.75	56,020,420.36	3.94	1,029.61	0.00	1,029.61
FIXED INCOME Total							
	56,019,448.170	56,019,390.75	56,020,420.36	3.94	1,029.61	0.00	1,029.61

Holdings

Asset Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,426,297,564.380	1,423,534,461.37	1,423,532,786.15	100.00	-1,675.22	0.00	-1,675.22

Holdings

Asset Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-0.040	-0.04	-0.04	0.00	0.00	0.00	0.00
CASH Total	-0.040	-0.04	-0.04	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,196,666,931.620	1,194,902,323.66	1,194,864,428.82	89.56	-37,894.84	0.00	-37,894.84
CASH EQUIVALENT Total	1,196,666,931.620	1,194,902,323.66	1,194,864,428.82	89.56	-37,894.84	0.00	-37,894.84

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							
	140,000,000.000	139,261,627.98	139,265,892.05	10.44	4,264.07	0.00	4,264.07
FIXED INCOME Total							
	140,000,000.000	139,261,627.98	139,265,892.05	10.44	4,264.07	0.00	4,264.07

Holdings

Asset Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,336,666,931.580	1,334,163,951.60	1,334,130,320.83	100.00	-33,630.77	0.00	-33,630.77

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	11,897,904.840	11,919,837.87	11,912,949.84	8.74	-6,888.03	0.00	-6,888.03
CASH EQUIVALENT Total	11,897,904.840	11,919,837.87	11,912,949.84	8.74	-6,888.03	0.00	-6,888.03

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	122,700,000.000	124,443,193.14	124,435,151.00	91.26	-8,042.14	0.00	-8,042.14
FIXED INCOME Total							
	122,700,000.000	124,443,193.14	124,435,151.00	91.26	-8,042.14	0.00	-8,042.14

Holdings

Asset Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	134,597,904.840	136,363,031.01	136,348,100.84	100.00	-14,930.17	0.00	-14,930.17

Holdings

Asset Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	3,773,271.350	3,773,271.35	3,773,271.35	0.98	0.00	0.00	0.00
CASH Total	3,773,271.350	3,773,271.35	3,773,271.35	0.98	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	146,632,209.530	146,402,728.18	146,244,533.18	38.00	-158,195.00	0.00	-158,195.00
CASH EQUIVALENT Total	146,632,209.530	146,402,728.18	146,244,533.18	38.00	-158,195.00	0.00	-158,195.00

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							
	236,256,379.390	236,958,300.75	234,827,150.37	61.02	-2,131,150.38	0.00	-2,131,150.38
FIXED INCOME Total							
	236,256,379.390	236,958,300.75	234,827,150.37	61.02	-2,131,150.38	0.00	-2,131,150.38

Holdings

Asset Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	386,661,860.270	387,134,300.28	384,844,954.90	100.00	-2,289,345.38	0.00	-2,289,345.38

Holdings

Asset Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	2,239.570	2,239.57	2,239.57	100.00	0.00	0.00	0.00
CASH Total	2,239.570	2,239.57	2,239.57	100.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	2,239.570	2,239.57	2,239.57	100.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	902,542.250	902,542.25	902,542.25	0.26	0.00	0.00	0.00
CASH Total	902,542.250	902,542.25	902,542.25	0.26	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	74,450,000.000	74,329,127.38	74,146,675.48	21.71	-182,451.90	0.00	-182,451.90
CASH EQUIVALENT Total	74,450,000.000	74,329,127.38	74,146,675.48	21.71	-182,451.90	0.00	-182,451.90

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							
	268,079,749.790	270,785,144.27	266,477,015.70	78.03	-4,308,128.57	0.00	-4,308,128.57
FIXED INCOME Total							
	268,079,749.790	270,785,144.27	266,477,015.70	78.03	-4,308,128.57	0.00	-4,308,128.57

Holdings

Asset Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	343,432,292.040	346,016,813.90	341,526,233.43	100.00	-4,490,580.47	0.00	-4,490,580.47

Holdings

Asset Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	176,210.410	176,210.41	176,210.41	0.02	0.00	0.00	0.00
CASH Total	176,210.410	176,210.41	176,210.41	0.02	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	584,000,000.000	582,110,034.76	581,936,097.47	56.38	-173,937.29	0.00	-173,937.29
CASH EQUIVALENT Total	584,000,000.000	582,110,034.76	581,936,097.47	56.38	-173,937.29	0.00	-173,937.29

Holdings

Asset Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	458,197,058.820	458,519,363.77	450,131,403.49	43.61	-8,387,960.28	0.00	-8,387,960.28
FIXED INCOME Total	458,197,058.820	458,519,363.77	450,131,403.49	43.61	-8,387,960.28	0.00	-8,387,960.28

Holdings

Asset Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,042,373,269.230	1,040,805,608.94	1,032,243,711.37	100.00	-8,561,897.57	0.00	-8,561,897.57

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	949,952.170	949,952.17	949,952.17	1.58	0.00	0.00	0.00
CASH Total	949,952.170	949,952.17	949,952.17	1.58	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	58,727,539.870	58,682,995.28	58,682,995.88	97.52	0.60	0.00	0.60
CASH EQUIVALENT Total	58,727,539.870	58,682,995.28	58,682,995.88	97.52	0.60	0.00	0.60

Holdings

Asset Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	544,343.370	544,343.37	544,343.37	0.90	0.00	0.00	0.00
EQUITY Total	544,343.370	544,343.37	544,343.37	0.90	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	60,221,835.410	60,177,290.82	60,177,291.42	100.00	0.60	0.00	0.60

Holdings

Fund Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-957,868.980	-957,868.98	-957,868.98	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							
	1,312,494.260	1,313,016.77	1,313,019.26	0.15	2.49	0.00	2.49
					2.49 GN	0.00 GN	2.49 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	19,572,421.000	626,609,571.40	895,284,269.34	99.75	268,674,697.94	0.00	268,674,697.94
					301,820,370.03 GN	0.00 GN	301,820,370.03 GN
					-33,145,672.09 LS	0.00 LS	-33,145,672.09 LS
FUND Total							
0.000	19,927,046.280	626,964,719.19	895,639,419.62	100.00	268,674,700.43	0.00	268,674,700.43
					301,820,372.52 GN	0.00 GN	301,820,372.52 GN
					-33,145,672.09 LS	0.00 LS	-33,145,672.09 LS

Holdings

Fund Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-3,212.040	-3,212.04	-3,212.04	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	2,301,360.610	2,302,262.83	2,302,281.15	0.36	18.32	0.00	18.32
					18.32 GN	0.00 GN	18.32 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	21,088,477.060	444,355,910.43	640,572,554.80	99.64	196,216,644.37	0.00	196,216,644.37
					227,975,107.70 GN	0.00 GN	227,975,107.70 GN
					-31,758,463.33 LS	0.00 LS	-31,758,463.33 LS
FUND Total							
0.000	23,386,625.630	446,654,961.22	642,871,623.91	100.00	196,216,662.69	0.00	196,216,662.69
					227,975,126.02 GN	0.00 GN	227,975,126.02 GN
					-31,758,463.33 LS	0.00 LS	-31,758,463.33 LS

Holdings

Fund Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	84,086,719.840	83,631,553.43	83,631,428.69	3.70	-124.74	0.00	-124.74
					693.46 GN	0.00 GN	693.46 GN
					-818.20 LS	0.00 LS	-818.20 LS
FIXED INCOME							
	2,109,235,237.320	2,208,413,972.84	2,176,090,088.73	96.30	-32,323,884.11	0.00	-32,323,884.11
					20,086,702.69 GN	0.00 GN	20,086,702.69 GN
					-52,410,586.80 LS	0.00 LS	-52,410,586.80 LS
Original Face: 2,146,889,539.000							
FUND Total							
0.000	2,193,321,957.160	2,292,045,526.27	2,259,721,517.42	100.00	-32,324,008.85	0.00	-32,324,008.85
					20,087,396.15 GN	0.00 GN	20,087,396.15 GN
					-52,411,405.00 LS	0.00 LS	-52,411,405.00 LS
Original Face: 2,146,889,539.000							

Holdings

Fund Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	467,789.900	467,789.90	467,789.90	0.14	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	20,000,000.000	19,997,837.98	19,898,720.00	5.80	-99,117.98	0.00	-99,117.98
					0.00 GN	0.00 GN	0.00 GN
					-99,117.98 LS	0.00 LS	-99,117.98 LS
FIXED INCOME							
	325,083,028.620	325,897,295.85	322,545,523.16	94.06	-3,351,772.69	0.00	-3,351,772.69
					353,486.84 GN	0.00 GN	353,486.84 GN
					-3,705,259.53 LS	0.00 LS	-3,705,259.53 LS
Original Face:	184,818,802.000						
FUND Total							
0.000	345,550,818.520	346,362,923.73	342,912,033.06	100.00	-3,450,890.67	0.00	-3,450,890.67
					353,486.84 GN	0.00 GN	353,486.84 GN
					-3,804,377.51 LS	0.00 LS	-3,804,377.51 LS
Original Face:	184,818,802.000						

Holdings

Fund Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	215,688.750	215,688.75	215,688.75	0.18	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							
	7,244,337.020	7,244,337.02	7,244,337.02	6.15	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	111,864,182.750	112,855,229.88	110,385,899.57	93.67	-2,469,330.31	0.00	-2,469,330.31
					53,221.83 GN	0.00 GN	53,221.83 GN
					-2,522,552.14 LS	0.00 LS	-2,522,552.14 LS
Original Face:	156,264,820.000						
FUND Total							
0.000	119,324,208.520	120,315,255.65	117,845,925.34	100.00	-2,469,330.31	0.00	-2,469,330.31
					53,221.83 GN	0.00 GN	53,221.83 GN
					-2,522,552.14 LS	0.00 LS	-2,522,552.14 LS
Original Face:	156,264,820.000						

Holdings

Fund Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-10,478.040	-10,478.04	-10,478.04	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							
	1,801,441.480	1,802,123.25	1,802,162.06	0.08	38.81	0.00	38.81
					38.81 GN	0.00 GN	38.81 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	26,255,418.000	1,070,419,859.43	2,159,143,794.01	99.92	1,088,723,934.58	0.00	1,088,723,934.58
					1,136,296,191.62 GN	0.00 GN	1,136,296,191.62 GN
					-47,572,257.04 LS	0.00 LS	-47,572,257.04 LS
FUND Total							
0.000	28,046,381.440	1,072,211,504.64	2,160,935,478.03	100.00	1,088,723,973.39	0.00	1,088,723,973.39
					1,136,296,230.43 GN	0.00 GN	1,136,296,230.43 GN
					-47,572,257.04 LS	0.00 LS	-47,572,257.04 LS

Holdings

Fund Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	144,110.780	144,110.78	144,110.78	0.01	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	599,877,326.900	598,787,563.16	598,739,822.52	58.36	-47,740.64	0.00	-47,740.64
					2,995.47 GN	0.00 GN	2,995.47 GN
					-50,736.11 LS	0.00 LS	-50,736.11 LS
FIXED INCOME							
	434,570,276.000	437,649,022.50	426,983,825.19	41.62	-10,665,197.31	0.00	-10,665,197.31
					116,220.26 GN	0.00 GN	116,220.26 GN
					-10,781,417.57 LS	0.00 LS	-10,781,417.57 LS
Original Face:	843,514,256.000						
FUND Total							
0.000	1,034,591,713.680	1,036,580,696.44	1,025,867,758.49	100.00	-10,712,937.95	0.00	-10,712,937.95
					119,215.73 GN	0.00 GN	119,215.73 GN
					-10,832,153.68 LS	0.00 LS	-10,832,153.68 LS
Original Face:	843,514,256.000						

Holdings

Fund Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	99,999.840	99,999.84	99,999.84	0.01	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	1,050,320,200.690	1,048,825,096.07	1,048,839,339.21	60.75	14,243.14	0.00	14,243.14
					30,044.55 GN	0.00 GN	30,044.55 GN
					-15,801.41 LS	0.00 LS	-15,801.41 LS
FIXED INCOME							
	684,684,188.540	685,520,475.54	677,584,306.07	39.25	-7,936,169.47	0.00	-7,936,169.47
					779,406.78 GN	0.00 GN	779,406.78 GN
					-8,715,576.25 LS	0.00 LS	-8,715,576.25 LS
Original Face: 508,626,866.000							
FUND Total							
0.000	1,735,104,389.070	1,734,445,571.45	1,726,523,645.12	100.00	-7,921,926.33	0.00	-7,921,926.33
					809,451.33 GN	0.00 GN	809,451.33 GN
					-8,731,377.66 LS	0.00 LS	-8,731,377.66 LS
Original Face: 508,626,866.000							

Holdings

Fund Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	3,532.990	3,532.99	3,532.99	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							
	13,250,000.000	13,246,194.62	13,192,692.45	12.51	-53,502.17	0.00	-53,502.17
					12,499.41 GN	0.00 GN	12,499.41 GN
					-66,001.58 LS	0.00 LS	-66,001.58 LS
FIXED INCOME							
	92,845,720.940	92,754,688.14	92,253,757.08	87.49	-500,931.06	0.00	-500,931.06
					77,303.24 GN	0.00 GN	77,303.24 GN
					-578,234.30 LS	0.00 LS	-578,234.30 LS
Original Face:	47,691,000.000						
FUND Total							
0.000	106,099,253.930	106,004,415.75	105,449,982.52	100.00	-554,433.23	0.00	-554,433.23
					89,802.65 GN	0.00 GN	89,802.65 GN
					-644,235.88 LS	0.00 LS	-644,235.88 LS
Original Face:	47,691,000.000						

Holdings

Fund Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-0.070	-0.07	-0.07	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							
	476,392,214.990	475,427,505.83	475,411,088.22	53.24	-16,417.61	0.00	-16,417.61
					3,861.60 GN	0.00 GN	3,861.60 GN
					-20,279.21 LS	0.00 LS	-20,279.21 LS
FIXED INCOME							
	423,317,947.900	424,524,555.41	417,464,050.34	46.76	-7,060,505.07	0.00	-7,060,505.07
					327,222.21 GN	0.00 GN	327,222.21 GN
					-7,387,727.28 LS	0.00 LS	-7,387,727.28 LS
Original Face:	503,127,081.000						
FUND Total							
0.000	899,710,162.820	899,952,061.17	892,875,138.49	100.00	-7,076,922.68	0.00	-7,076,922.68
					331,083.81 GN	0.00 GN	331,083.81 GN
					-7,408,006.49 LS	0.00 LS	-7,408,006.49 LS
Original Face:	503,127,081.000						

Holdings

Fund Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-0.050	-0.05	-0.05	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	1,370,278,116.260	1,367,515,070.67	1,367,512,365.84	96.06	-2,704.83	0.00	-2,704.83
					0.00 GN	0.00 GN	0.00 GN
					-2,704.83 LS	0.00 LS	-2,704.83 LS
FIXED INCOME							
	56,019,448.170	56,019,390.75	56,020,420.36	3.94	1,029.61	0.00	1,029.61
					1,041.27 GN	0.00 GN	1,041.27 GN
					-11.66 LS	0.00 LS	-11.66 LS
Original Face:	40,000,000.000						
FUND Total							
0.000	1,426,297,564.380	1,423,534,461.37	1,423,532,786.15	100.00	-1,675.22	0.00	-1,675.22
					1,041.27 GN	0.00 GN	1,041.27 GN
					-2,716.49 LS	0.00 LS	-2,716.49 LS
Original Face:	40,000,000.000						

Holdings

Fund Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-0.040	-0.04	-0.04	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							
	1,196,666,931.620	1,194,902,323.66	1,194,864,428.82	89.56	-37,894.84	0.00	-37,894.84
					2,186.36 GN	0.00 GN	2,186.36 GN
					-40,081.20 LS	0.00 LS	-40,081.20 LS
FIXED INCOME							
	140,000,000.000	139,261,627.98	139,265,892.05	10.44	4,264.07	0.00	4,264.07
					6,871.51 GN	0.00 GN	6,871.51 GN
					-2,607.44 LS	0.00 LS	-2,607.44 LS
FUND Total							
0.000	1,336,666,931.580	1,334,163,951.60	1,334,130,320.83	100.00	-33,630.77	0.00	-33,630.77
					9,057.87 GN	0.00 GN	9,057.87 GN
					-42,688.64 LS	0.00 LS	-42,688.64 LS

Holdings

Fund Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	11,897,904.840	11,919,837.87	11,912,949.84	8.74	-6,888.03	0.00	-6,888.03
					0.00 GN	0.00 GN	0.00 GN
					-6,888.03 LS	0.00 LS	-6,888.03 LS
FIXED INCOME							
	122,700,000.000	124,443,193.14	124,435,151.00	91.26	-8,042.14	0.00	-8,042.14
					7,965.32 GN	0.00 GN	7,965.32 GN
					-16,007.46 LS	0.00 LS	-16,007.46 LS
FUND Total							
0.000	134,597,904.840	136,363,031.01	136,348,100.84	100.00	-14,930.17	0.00	-14,930.17
					7,965.32 GN	0.00 GN	7,965.32 GN
					-22,895.49 LS	0.00 LS	-22,895.49 LS

Holdings

Fund Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	3,773,271.350	3,773,271.35	3,773,271.35	0.98	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	146,632,209.530	146,402,728.18	146,244,533.18	38.00	-158,195.00	0.00	-158,195.00
					24,256.90 GN	0.00 GN	24,256.90 GN
					-182,451.90 LS	0.00 LS	-182,451.90 LS
FIXED INCOME							
	236,256,379.390	236,958,300.75	234,827,150.37	61.02	-2,131,150.38	0.00	-2,131,150.38
					287,499.74 GN	0.00 GN	287,499.74 GN
					-2,418,650.12 LS	0.00 LS	-2,418,650.12 LS
Original Face:	283,348,695.000						
FUND Total							
0.000	386,661,860.270	387,134,300.28	384,844,954.90	100.00	-2,289,345.38	0.00	-2,289,345.38
					311,756.64 GN	0.00 GN	311,756.64 GN
					-2,601,102.02 LS	0.00 LS	-2,601,102.02 LS
Original Face:	283,348,695.000						

Holdings

Fund Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	2,239.570	2,239.57	2,239.57	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	2,239.570	2,239.57	2,239.57	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: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	902,542.250	902,542.25	902,542.25	0.26	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							
	74,450,000.000	74,329,127.38	74,146,675.48	21.71	-182,451.90	0.00	-182,451.90
					0.00 GN	0.00 GN	0.00 GN
					-182,451.90 LS	0.00 LS	-182,451.90 LS
FIXED INCOME							
	268,079,749.790	270,785,144.27	266,477,015.70	78.03	-4,308,128.57	0.00	-4,308,128.57
					264,425.46 GN	0.00 GN	264,425.46 GN
					-4,572,554.03 LS	0.00 LS	-4,572,554.03 LS
Original Face:	228,530,168.000						
FUND Total							
0.000	343,432,292.040	346,016,813.90	341,526,233.43	100.00	-4,490,580.47	0.00	-4,490,580.47
					264,425.46 GN	0.00 GN	264,425.46 GN
					-4,755,005.93 LS	0.00 LS	-4,755,005.93 LS
Original Face:	228,530,168.000						

Holdings

Fund Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	176,210.410	176,210.41	176,210.41	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							
	584,000,000.000	582,110,034.76	581,936,097.47	56.38	-173,937.29	0.00	-173,937.29
					16,227.20 GN	0.00 GN	16,227.20 GN
					-190,164.49 LS	0.00 LS	-190,164.49 LS
FIXED INCOME							
	458,197,058.820	458,519,363.77	450,131,403.49	43.61	-8,387,960.28	0.00	-8,387,960.28
					42,372.22 GN	0.00 GN	42,372.22 GN
					-8,430,332.50 LS	0.00 LS	-8,430,332.50 LS
Original Face:	448,849,334.000						
FUND Total							
0.000	1,042,373,269.230	1,040,805,608.94	1,032,243,711.37	100.00	-8,561,897.57	0.00	-8,561,897.57
					58,599.42 GN	0.00 GN	58,599.42 GN
					-8,620,496.99 LS	0.00 LS	-8,620,496.99 LS
Original Face:	448,849,334.000						

Holdings

Fund Summary

As of: *July 31, 2018*

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

View Date: *August 8, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	949,952.170	949,952.17	949,952.17	1.58	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							
	58,727,539.870	58,682,995.28	58,682,995.88	97.52	0.60	0.00	0.60
					0.60 GN	0.00 GN	0.60 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	544,343.370	544,343.37	544,343.37	0.90	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	60,221,835.410	60,177,290.82	60,177,291.42	100.00	0.60	0.00	0.60
					0.60 GN	0.00 GN	0.60 GN
					0.00 LS	0.00 LS	0.00 LS