Holdings

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

As of: *August 31, 2018* *View Date:* *September 11, 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								
		-961,727.400	Local	1.000000	-961,727.40	1.000000	-961,727.40	0.00	0.10
			Base	1.000000	-961,727.40	1.000000	-961,727.40	0.00	0.10
US DOLLAR Total									
		-961,727.400	Local		-961,727.40		-961,727.40	0.00	0.10
			Base		-961,727.40		-961,727.40	0.00	0.10
CASH Total									
		-961,727.400	Base		-961,727.40		-961,727.40	0.00	0.10
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					2.0706085	31 Dec 2030		
		1,156,037.440	Local	100.040353	1,156,503.94	100.050000	1,156,615.46	111.52	0.13
			Base	100.040353	1,156,503.94	100.050000	1,156,615.46	111.52	0.13
US DOLLAR Total									
		1,156,037.440	Local		1,156,503.94		1,156,615.46	111.52	0.13
			Base		1,156,503.94		1,156,615.46	111.52	0.13
CASH EQUIVALENT Total									
		1,156,037.440	Base		1,156,503.94		1,156,615.46	111.52	0.13
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001084102	AGCO CORP COMMON STOCK USD.01								
		31,383.000	Local	39.103904	1,227,197.82	59.660000	1,872,309.78	645,111.96	0.20
			Base	39.103904	1,227,197.82	59.660000	1,872,309.78	645,111.96	0.20

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

Books Closed

Prepared by State Street

Holdings

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00164V103	AMC NETWORKS INC A COMMON STOCK								
		Local	21,852.000	49.023293	1,071,257.00	62.810000	1,372,524.12	301,267.12	0.15
		Base		49.023293	1,071,257.00	62.810000	1,372,524.12	301,267.12	0.15
002535300	AARON S INC COMMON STOCK USD.5								
		Local	29,422.000	21.563885	634,452.63	49.720000	1,462,861.84	828,409.21	0.16
		Base		21.563885	634,452.63	49.720000	1,462,861.84	828,409.21	0.16
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01								
		Local	39,012.000	41.709277	1,627,162.30	41.530000	1,620,168.36	-6,993.94	0.18
		Base		41.709277	1,627,162.30	41.530000	1,620,168.36	-6,993.94	0.18
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005								
		Local	55,359.000	10.497800	581,147.72	28.410000	1,572,749.19	991,601.47	0.17
		Base		10.497800	581,147.72	28.410000	1,572,749.19	991,601.47	0.17
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01								
		Local	19,484.000	120.139600	2,340,799.97	152.840000	2,977,934.56	637,134.59	0.32
		Base		120.139600	2,340,799.97	152.840000	2,977,934.56	637,134.59	0.32
005125109	ACXIOM CORP COMMON STOCK USD.1								
		Local	36,640.000	16.831971	616,723.42	45.690000	1,674,081.60	1,057,358.18	0.18
		Base		16.831971	616,723.42	45.690000	1,674,081.60	1,057,358.18	0.18
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01								
		Local	28,656.000	26.208892	751,042.01	47.850000	1,371,189.60	620,147.59	0.15
		Base		26.208892	751,042.01	47.850000	1,371,189.60	620,147.59	0.15
00766T100	AECOM COMMON STOCK USD.01								
		Local	27,499.000	29.045505	798,722.35	33.640000	925,066.36	126,344.01	0.10
		Base		29.045505	798,722.35	33.640000	925,066.36	126,344.01	0.10
009728106	AKORN INC COMMON STOCK								
		Local	44,652.000	40.592347	1,812,529.48	15.690000	700,589.88	-1,111,939.60	0.08
		Base		40.592347	1,812,529.48	15.690000	700,589.88	-1,111,939.60	0.08
014491104	ALEXANDER + BALDWIN INC REIT								
		Local	45,199.000	24.072453	1,088,050.79	23.470000	1,060,820.53	-27,230.26	0.12
		Base		24.072453	1,088,050.79	23.470000	1,060,820.53	-27,230.26	0.12

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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
017175100	ALLEGHANY CORP COMMON STOCK USD1.0								
		Local	7,285.000	350.945612	2,556,638.78	631.780000	4,602,517.30	2,045,878.52	0.50
		Base		350.945612	2,556,638.78	631.780000	4,602,517.30	2,045,878.52	0.50
01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	59,744.000	27.589257	1,648,292.56	27.030000	1,614,880.32	-33,412.24	0.18
		Base		27.589257	1,648,292.56	27.030000	1,614,880.32	-33,412.24	0.18
018522300	ALLETE INC COMMON STOCK								
		Local	24,366.000	67.441183	1,643,271.87	75.080000	1,829,399.28	186,127.41	0.20
		Base		67.441183	1,643,271.87	75.080000	1,829,399.28	186,127.41	0.20
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01								
		Local	84,582.000	15.891011	1,344,093.46	14.610000	1,235,743.02	-108,350.44	0.13
		Base		15.891011	1,344,093.46	14.610000	1,235,743.02	-108,350.44	0.13
024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01								
		Local	64,981.000	41.644474	2,706,099.57	41.930000	2,724,653.33	18,553.76	0.30
		Base		41.644474	2,706,099.57	41.930000	2,724,653.33	18,553.76	0.30
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01								
		Local	79,780.000	17.749144	1,416,026.69	25.960000	2,071,088.80	655,062.11	0.22
		Base		17.749144	1,416,026.69	25.960000	2,071,088.80	655,062.11	0.22
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK								
		Local	32,983.000	37.990649	1,253,045.57	111.360000	3,672,986.88	2,419,941.31	0.40
		Base		37.990649	1,253,045.57	111.360000	3,672,986.88	2,419,941.31	0.40
03755L104	APERGY CORP COMMON STOCK USD.01								
		Local	36,788.000	42.888234	1,577,772.36	45.220000	1,663,553.36	85,781.00	0.18
		Base		42.888234	1,577,772.36	45.220000	1,663,553.36	85,781.00	0.18
038336103	APTARGROUP INC COMMON STOCK USD.01								
		Local	29,659.000	45.128697	1,338,472.01	104.710000	3,105,593.89	1,767,121.88	0.34
		Base		45.128697	1,338,472.01	104.710000	3,105,593.89	1,767,121.88	0.34
03836W103	AQUA AMERICA INC COMMON STOCK USD.5								
		Local	84,578.000	17.282238	1,461,697.16	37.180000	3,144,610.04	1,682,912.88	0.34
		Base		17.282238	1,461,697.16	37.180000	3,144,610.04	1,682,912.88	0.34

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042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0								
		Local	41,640.000	31.925717	1,329,386.87	77.530000	3,228,349.20	1,898,962.33	0.35
		Base		31.925717	1,329,386.87	77.530000	3,228,349.20	1,898,962.33	0.35
044186104	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK								
		Local	29,660.000	25.398826	753,329.17	84.200000	2,497,372.00	1,744,042.83	0.27
		Base		25.398826	753,329.17	84.200000	2,497,372.00	1,744,042.83	0.27
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01								
		Local	80,367.000	18.590319	1,494,048.17	27.250000	2,190,000.75	695,952.58	0.24
		Base		18.590319	1,494,048.17	27.250000	2,190,000.75	695,952.58	0.24
049560105	ATMOS ENERGY CORP COMMON STOCK								
		Local	52,801.000	38.186893	2,016,306.13	92.230000	4,869,836.23	2,853,530.10	0.53
		Base		38.186893	2,016,306.13	92.230000	4,869,836.23	2,853,530.10	0.53
05329W102	AUTONATION INC COMMON STOCK USD.01								
		Local	28,123.000	41.616100	1,170,369.58	45.350000	1,275,378.05	105,008.47	0.14
		Base		41.616100	1,170,369.58	45.350000	1,275,378.05	105,008.47	0.14
05350V106	AVANOS MEDICAL INC COMMON STOCK USD.01								
		Local	22,355.000	39.162615	875,480.25	72.100000	1,611,795.50	736,315.25	0.18
		Base		39.162615	875,480.25	72.100000	1,611,795.50	736,315.25	0.18
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01								
		Local	33,987.000	36.382438	1,236,529.92	31.110000	1,057,335.57	-179,194.35	0.11
		Base		36.382438	1,236,529.92	31.110000	1,057,335.57	-179,194.35	0.11
053807103	AVNET INC COMMON STOCK USD1.0								
		Local	56,104.000	29.047725	1,629,693.54	48.400000	2,715,433.60	1,085,740.06	0.29
		Base		29.047725	1,629,693.54	48.400000	2,715,433.60	1,085,740.06	0.29
05971J102	BANCORPSOUTH BANK COMMON STOCK								
		Local	39,052.000	18.052760	704,996.37	34.800000	1,359,009.60	654,013.23	0.15
		Base		18.052760	704,996.37	34.800000	1,359,009.60	654,013.23	0.15
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01								
		Local	20,089.000	52.976440	1,064,243.70	83.130000	1,669,998.57	605,754.87	0.18
		Base		52.976440	1,064,243.70	83.130000	1,669,998.57	605,754.87	0.18

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06417N103	BANK OZK COMMON STOCK								
		57,729.000	Local	44.712053	2,581,182.09	40.460000	2,335,715.34	-245,466.75	0.25
			Base	44.712053	2,581,182.09	40.460000	2,335,715.34	-245,466.75	0.25
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01								
		66,597.000	Local	29.923064	1,992,786.31	17.940000	1,194,750.18	-798,036.13	0.13
			Base	29.923064	1,992,786.31	17.940000	1,194,750.18	-798,036.13	0.13
077454106	BELDEN INC COMMON STOCK USD.01								
		19,318.000	Local	78.257377	1,511,776.01	72.720000	1,404,804.96	-106,971.05	0.15
			Base	78.257377	1,511,776.01	72.720000	1,404,804.96	-106,971.05	0.15
081437105	BEMIS COMPANY COMMON STOCK USD.1								
		43,241.000	Local	45.021411	1,946,770.85	49.280000	2,130,916.48	184,145.63	0.23
			Base	45.021411	1,946,770.85	49.280000	2,130,916.48	184,145.63	0.23
084423102	WR BERKLEY CORP COMMON STOCK USD.2								
		45,691.000	Local	27.880122	1,273,870.65	78.260000	3,575,777.66	2,301,907.01	0.39
			Base	27.880122	1,273,870.65	78.260000	3,575,777.66	2,301,907.01	0.39
089302103	BIG LOTS INC COMMON STOCK USD.01								
		20,054.000	Local	35.352845	708,965.96	43.050000	863,324.70	154,358.74	0.09
			Base	35.352845	708,965.96	43.050000	863,324.70	154,358.74	0.09
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001								
		9,630.000	Local	102.613589	988,168.86	325.300000	3,132,639.00	2,144,470.14	0.34
			Base	102.613589	988,168.86	325.300000	3,132,639.00	2,144,470.14	0.34
09073M104	BIO TECHNE CORP COMMON STOCK USD.01								
		17,863.000	Local	74.680908	1,334,025.06	192.170000	3,432,732.71	2,098,707.65	0.37
			Base	74.680908	1,334,025.06	192.170000	3,432,732.71	2,098,707.65	0.37
092113109	BLACK HILLS CORP COMMON STOCK USD1.0								
		25,468.000	Local	35.893290	914,130.30	58.850000	1,498,791.80	584,661.50	0.16
			Base	35.893290	914,130.30	58.850000	1,498,791.80	584,661.50	0.16
09227Q100	BLACKBAUD INC COMMON STOCK USD.001								
		23,066.000	Local	89.739552	2,069,932.50	104.570000	2,412,011.62	342,079.12	0.26
			Base	89.739552	2,069,932.50	104.570000	2,412,011.62	342,079.12	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	303.150000	1,261,710.30	4,300.28	0.14
		Base		302.116776	1,257,410.02	303.150000	1,261,710.30	4,300.28	0.14
103304101	BOYD GAMING CORP COMMON STOCK USD.01								
		Local	39,049.000	35.188289	1,374,067.48	36.420000	1,422,164.58	48,097.10	0.15
		Base		35.188289	1,374,067.48	36.420000	1,422,164.58	48,097.10	0.15
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		Local	20,848.000	21.174640	441,448.89	44.280000	923,149.44	481,700.55	0.10
		Base		21.174640	441,448.89	44.280000	923,149.44	481,700.55	0.10
109696104	BRINK S CO/THE COMMON STOCK USD1.0								
		Local	24,180.000	80.908829	1,956,375.48	75.100000	1,815,918.00	-140,457.48	0.20
		Base		80.908829	1,956,375.48	75.100000	1,815,918.00	-140,457.48	0.20
115236101	BROWN + BROWN INC COMMON STOCK USD.1								
		Local	109,057.000	11.423517	1,245,814.47	30.480000	3,324,057.36	2,078,242.89	0.36
		Base		11.423517	1,245,814.47	30.480000	3,324,057.36	2,078,242.89	0.36
117043109	BRUNSWICK CORP COMMON STOCK USD.75								
		Local	41,443.000	25.003018	1,036,200.08	66.420000	2,752,644.06	1,716,443.98	0.30
		Base		25.003018	1,036,200.08	66.420000	2,752,644.06	1,716,443.98	0.30
12508E101	CDK GLOBAL INC COMMON STOCK USD.01								
		Local	58,810.000	31.612772	1,859,147.11	62.320000	3,665,039.20	1,805,892.09	0.40
		Base		31.612772	1,859,147.11	62.320000	3,665,039.20	1,805,892.09	0.40
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	79,586.000	17.697748	1,408,492.99	21.610000	1,719,853.46	311,360.47	0.19
		Base		17.697748	1,408,492.99	21.610000	1,719,853.46	311,360.47	0.19
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01								
		Local	93,217.000	10.065505	938,276.18	15.940000	1,485,878.98	547,602.80	0.16
		Base		10.065505	938,276.18	15.940000	1,485,878.98	547,602.80	0.16
12685J105	CABLE ONE INC COMMON STOCK USD.01								
		Local	2,237.000	381.559991	853,549.70	837.740000	1,874,024.38	1,020,474.68	0.20
		Base		381.559991	853,549.70	837.740000	1,874,024.38	1,020,474.68	0.20

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127055101	CABOT CORP COMMON STOCK USD1.0								
		29,402.000	Local	30.993751	911,278.27	64.920000	1,908,777.84	997,499.57	0.21
			Base	30.993751	911,278.27	64.920000	1,908,777.84	997,499.57	0.21
13123X102	CALLON PETROLEUM CO COMMON STOCK USD.01								
		106,658.000	Local	11.221775	1,196,892.08	11.300000	1,205,235.40	8,343.32	0.13
			Base	11.221775	1,196,892.08	11.300000	1,205,235.40	8,343.32	0.13
133131102	CAMDEN PROPERTY TRUST REIT USD.01								
		44,100.000	Local	49.600619	2,187,387.29	95.060000	4,192,146.00	2,004,758.71	0.46
			Base	49.600619	2,187,387.29	95.060000	4,192,146.00	2,004,758.71	0.46
138098108	CANTEL MEDICAL CORP COMMON STOCK USD.1								
		16,855.000	Local	113.572241	1,914,260.12	97.000000	1,634,935.00	-279,325.12	0.18
			Base	113.572241	1,914,260.12	97.000000	1,634,935.00	-279,325.12	0.18
142339100	CARLISLE COS INC COMMON STOCK USD1.0								
		28,974.000	Local	46.994976	1,361,632.43	126.810000	3,674,192.94	2,312,560.51	0.40
			Base	46.994976	1,361,632.43	126.810000	3,674,192.94	2,312,560.51	0.40
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0								
		22,314.000	Local	40.990456	914,661.03	59.670000	1,331,476.38	416,815.35	0.14
			Base	40.990456	914,661.03	59.670000	1,331,476.38	416,815.35	0.14
14575E105	CARS.COM INC COMMON STOCK USD.01								
		34,179.000	Local	27.641930	944,773.54	26.910000	919,756.89	-25,016.65	0.10
			Base	27.641930	944,773.54	26.910000	919,756.89	-25,016.65	0.10
146229109	CARTER S INC COMMON STOCK USD.01								
		22,335.000	Local	51.671989	1,154,093.87	105.930000	2,365,946.55	1,211,852.68	0.26
			Base	51.671989	1,154,093.87	105.930000	2,365,946.55	1,211,852.68	0.26
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV								
		17,844.000	Local	97.829966	1,745,677.92	114.170000	2,037,249.48	291,571.56	0.22
			Base	97.829966	1,745,677.92	114.170000	2,037,249.48	291,571.56	0.22
148806102	CATALENT INC COMMON STOCK USD.01								
		63,421.000	Local	32.703584	2,074,094.01	41.800000	2,650,997.80	576,903.79	0.29
			Base	32.703584	2,074,094.01	41.800000	2,650,997.80	576,903.79	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	42.300000	1,535,701.50	992,070.35	0.17
		Base		14.974002	543,631.15	42.300000	1,535,701.50	992,070.35	0.17
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01								
		Local	22,776.000	41.651221	948,648.22	123.510000	2,813,063.76	1,864,415.54	0.31
		Base		41.651221	948,648.22	123.510000	2,813,063.76	1,864,415.54	0.31
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01								
		Local	20,260.000	27.413921	555,406.04	53.170000	1,077,224.20	521,818.16	0.12
		Base		27.413921	555,406.04	53.170000	1,077,224.20	521,818.16	0.12
16359R103	CHEMED CORP COMMON STOCK USD1.0								
		Local	7,581.000	323.603853	2,453,240.81	323.540000	2,452,756.74	-484.07	0.27
		Base		323.603853	2,453,240.81	323.540000	2,452,756.74	-484.07	0.27
163731102	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0								
		Local	33,921.000	44.042728	1,493,973.38	57.120000	1,937,567.52	443,594.14	0.21
		Base		44.042728	1,493,973.38	57.120000	1,937,567.52	443,594.14	0.21
163851108	CHEMOURS CO/THE COMMON STOCK								
		Local	84,563.000	22.546645	1,906,611.98	43.600000	3,686,946.80	1,780,334.82	0.40
		Base		22.546645	1,906,611.98	43.600000	3,686,946.80	1,780,334.82	0.40
165167107	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01								
		Local	434,226.000	3.065214	1,330,995.43	4.430000	1,923,621.18	592,625.75	0.21
		Base		3.065214	1,330,995.43	4.430000	1,923,621.18	592,625.75	0.21
171484108	CHURCHILL DOWNS INC COMMON STOCK								
		Local	5,407.000	127.987544	692,028.65	282.600000	1,528,018.20	835,989.55	0.17
		Base		127.987544	692,028.65	282.600000	1,528,018.20	835,989.55	0.17
171779309	CIENA CORP COMMON STOCK USD.01								
		Local	68,224.000	17.735119	1,209,960.78	31.580000	2,154,513.92	944,553.14	0.23
		Base		17.735119	1,209,960.78	31.580000	2,154,513.92	944,553.14	0.23
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001								
		Local	50,495.000	24.927458	1,258,711.97	37.320000	1,884,473.40	625,761.43	0.20
		Base		24.927458	1,258,711.97	37.320000	1,884,473.40	625,761.43	0.20

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172755100	CIRRUS LOGIC INC COMMON STOCK USD.001								
		Local	28,991.000	55.894463	1,620,436.37	43.950000	1,274,154.45	-346,281.92	0.14
		Base		55.894463	1,620,436.37	43.950000	1,274,154.45	-346,281.92	0.14
184496107	CLEAN HARBORS INC COMMON STOCK USD.01								
		Local	24,299.000	41.146940	999,829.50	68.590000	1,666,668.41	666,838.91	0.18
		Base		41.146940	999,829.50	68.590000	1,666,668.41	666,838.91	0.18
192422103	COGNEX CORP COMMON STOCK USD.002								
		Local	82,221.000	22.374164	1,839,626.15	53.800000	4,423,489.80	2,583,863.65	0.48
		Base		22.374164	1,839,626.15	53.800000	4,423,489.80	2,583,863.65	0.48
192479103	COHERENT INC COMMON STOCK USD.01								
		Local	11,822.000	192.618094	2,277,131.11	190.600000	2,253,273.20	-23,857.91	0.24
		Base		192.618094	2,277,131.11	190.600000	2,253,273.20	-23,857.91	0.24
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0								
		Local	44,597.000	28.257962	1,260,220.31	71.060000	3,169,062.82	1,908,842.51	0.34
		Base		28.257962	1,260,220.31	71.060000	3,169,062.82	1,908,842.51	0.34
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01								
		Local	55,638.000	14.524135	808,093.85	21.600000	1,201,780.80	393,686.95	0.13
		Base		14.524135	808,093.85	21.600000	1,201,780.80	393,686.95	0.13
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01								
		Local	20,134.000	73.330597	1,476,438.24	69.650000	1,402,333.10	-74,105.14	0.15
		Base		73.330597	1,476,438.24	69.650000	1,402,333.10	-74,105.14	0.15
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01								
		Local	16,089.000	86.892780	1,398,017.94	62.550000	1,006,366.95	-391,650.99	0.11
		Base		86.892780	1,398,017.94	62.550000	1,006,366.95	-391,650.99	0.11
212485106	CONVERGYS CORP COMMON STOCK								
		Local	43,489.000	11.742382	510,664.43	24.730000	1,075,482.97	564,818.54	0.12
		Base		11.742382	510,664.43	24.730000	1,075,482.97	564,818.54	0.12
21870Q105	CORESITE REALTY CORP REIT USD.01								
		Local	16,376.000	106.347296	1,741,543.32	116.470000	1,907,312.72	165,769.40	0.21
		Base		106.347296	1,741,543.32	116.470000	1,907,312.72	165,769.40	0.21

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21871D103	CORELOGIC INC COMMON STOCK USD1.0								
		38,816.000	Local	19.446899	754,850.83	50.840000	1,973,405.44	1,218,554.61	0.21
			Base	19.446899	754,850.83	50.840000	1,973,405.44	1,218,554.61	0.21
21871N101	CORECIVIC INC REIT USD.01								
		64,480.000	Local	29.953090	1,931,375.23	25.890000	1,669,387.20	-261,988.03	0.18
			Base	29.953090	1,931,375.23	25.890000	1,669,387.20	-261,988.03	0.18
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01								
		48,549.000	Local	31.734252	1,540,666.20	30.780000	1,494,338.22	-46,327.98	0.16
			Base	31.734252	1,540,666.20	30.780000	1,494,338.22	-46,327.98	0.16
222795106	COUSINS PROPERTIES INC REIT USD1.0								
		199,743.000	Local	9.882454	1,973,950.99	9.350000	1,867,597.05	-106,353.94	0.20
			Base	9.882454	1,973,950.99	9.350000	1,867,597.05	-106,353.94	0.20
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01								
		11,415.000	Local	151.667203	1,731,281.12	149.090000	1,701,862.35	-29,418.77	0.18
			Base	151.667203	1,731,281.12	149.090000	1,701,862.35	-29,418.77	0.18
224399105	CRANE CO COMMON STOCK USD1.0								
		24,123.000	Local	39.176619	945,057.58	91.280000	2,201,947.44	1,256,889.86	0.24
			Base	39.176619	945,057.58	91.280000	2,201,947.44	1,256,889.86	0.24
225447101	CREE INC COMMON STOCK USD.00125								
		47,772.000	Local	34.449840	1,645,737.78	48.110000	2,298,310.92	652,573.14	0.25
			Base	34.449840	1,645,737.78	48.110000	2,298,310.92	652,573.14	0.25
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01								
		27,598.000	Local	61.113646	1,686,614.39	110.890000	3,060,342.22	1,373,727.83	0.33
			Base	61.113646	1,686,614.39	110.890000	3,060,342.22	1,373,727.83	0.33
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0								
		21,013.000	Local	70.130896	1,473,660.51	133.950000	2,814,691.35	1,341,030.84	0.31
			Base	70.130896	1,473,660.51	133.950000	2,814,691.35	1,341,030.84	0.31
232806109	CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01								
		170,500.000	Local	15.445768	2,633,503.45	17.210000	2,934,305.00	300,801.55	0.32
			Base	15.445768	2,633,503.45	17.210000	2,934,305.00	300,801.55	0.32

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23283R100	CYRUSONE INC REIT USD.01								
		47,117.000	Local	51.690404	2,435,496.75	66.960000	3,154,954.32	719,457.57	0.34
			Base	51.690404	2,435,496.75	66.960000	3,154,954.32	719,457.57	0.34
235825205	DANA INC COMMON STOCK USD.01								
		69,111.000	Local	21.446643	1,482,198.91	19.570000	1,352,502.27	-129,696.64	0.15
			Base	21.446643	1,482,198.91	19.570000	1,352,502.27	-129,696.64	0.15
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01								
		14,475.000	Local	63.899786	924,949.40	121.840000	1,763,634.00	838,684.60	0.19
			Base	63.899786	924,949.40	121.840000	1,763,634.00	838,684.60	0.19
248019101	DELUXE CORP COMMON STOCK USD1.0								
		22,744.000	Local	25.728590	585,171.05	59.220000	1,346,899.68	761,728.63	0.15
			Base	25.728590	585,171.05	59.220000	1,346,899.68	761,728.63	0.15
25271C102	DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01								
		30,685.000	Local	17.622924	540,759.42	17.420000	534,532.70	-6,226.72	0.06
			Base	17.622924	540,759.42	17.420000	534,532.70	-6,226.72	0.06
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01								
		37,048.000	Local	32.602665	1,207,863.54	37.440000	1,387,077.12	179,213.58	0.15
			Base	32.602665	1,207,863.54	37.440000	1,387,077.12	179,213.58	0.15
254067101	DILLARDS INC CL A COMMON STOCK								
		9,419.000	Local	54.416902	512,552.80	78.580000	740,145.02	227,592.22	0.08
			Base	54.416902	512,552.80	78.580000	740,145.02	227,592.22	0.08
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01								
		20,099.000	Local	64.930507	1,305,038.27	298.560000	6,000,757.44	4,695,719.17	0.65
			Base	64.930507	1,305,038.27	298.560000	6,000,757.44	4,695,719.17	0.65
257559203	DOMTAR CORP COMMON STOCK USD.01								
		29,876.000	Local	49.865598	1,489,784.60	50.900000	1,520,688.40	30,903.80	0.17
			Base	49.865598	1,489,784.60	50.900000	1,520,688.40	30,903.80	0.17
257651109	DONALDSON CO INC COMMON STOCK USD5.0								
		61,729.000	Local	26.607849	1,642,475.93	50.600000	3,123,487.40	1,481,011.47	0.34
			Base	26.607849	1,642,475.93	50.600000	3,123,487.40	1,481,011.47	0.34

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25960P109	DOUGLAS EMMETT INC REIT USD.01								
		Local	75,897.000	31.030360	2,355,111.21	39.060000	2,964,536.82	609,425.61	0.32
		Base		31.030360	2,355,111.21	39.060000	2,964,536.82	609,425.61	0.32
262037104	DRIL QUIP INC COMMON STOCK USD.01								
		Local	18,147.000	73.852553	1,340,202.28	52.650000	955,439.55	-384,762.73	0.10
		Base		73.852553	1,340,202.28	52.650000	955,439.55	-384,762.73	0.10
26483E100	DUN + BRADSTREET CORP COMMON STOCK USD.01								
		Local	17,632.000	110.277245	1,944,408.38	142.920000	2,519,965.44	575,557.06	0.27
		Base		110.277245	1,944,408.38	142.920000	2,519,965.44	575,557.06	0.27
265504100	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001								
		Local	39,434.000	52.852504	2,084,185.63	72.890000	2,874,344.26	790,158.63	0.31
		Base		52.852504	2,084,185.63	72.890000	2,874,344.26	790,158.63	0.31
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333								
		Local	14,830.000	88.072167	1,306,110.23	83.910000	1,244,385.30	-61,724.93	0.14
		Base		88.072167	1,306,110.23	83.910000	1,244,385.30	-61,724.93	0.14
26884U109	EPR PROPERTIES REIT USD.01								
		Local	30,742.000	54.768578	1,683,695.63	70.180000	2,157,473.56	473,777.93	0.23
		Base		54.768578	1,683,695.63	70.180000	2,157,473.56	473,777.93	0.23
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01								
		Local	22,804.000	70.722665	1,612,759.66	92.330000	2,105,493.32	492,733.66	0.23
		Base		70.722665	1,612,759.66	92.330000	2,105,493.32	492,733.66	0.23
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001								
		Local	68,880.000	23.499814	1,618,667.21	63.390000	4,366,303.20	2,747,635.99	0.47
		Base		23.499814	1,618,667.21	63.390000	4,366,303.20	2,747,635.99	0.47
278265103	EATON VANCE CORP COMMON STOCK USD.00390625								
		Local	56,656.000	29.351125	1,662,917.32	52.730000	2,987,470.88	1,324,553.56	0.32
		Base		29.351125	1,662,917.32	52.730000	2,987,470.88	1,324,553.56	0.32
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01								
		Local	25,671.000	46.652949	1,197,627.86	56.470000	1,449,641.37	252,013.51	0.16
		Base		46.652949	1,197,627.86	56.470000	1,449,641.37	252,013.51	0.16

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28140H203	EDUCATION REALTY TRUST INC REIT USD.01								
		Local	36,041.000	42.438305	1,529,518.95	41.380000	1,491,376.58	-38,142.37	0.16
		Base		42.438305	1,529,518.95	41.380000	1,491,376.58	-38,142.37	0.16
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01								
		Local	27,791.000	49.381232	1,372,353.83	80.100000	2,226,059.10	853,705.27	0.24
		Base		49.381232	1,372,353.83	80.100000	2,226,059.10	853,705.27	0.24
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01								
		Local	46,990.000	41.328617	1,942,031.71	81.590000	3,833,914.10	1,891,882.39	0.42
		Base		41.328617	1,942,031.71	81.590000	3,833,914.10	1,891,882.39	0.42
29265N108	ENERGEN CORP COMMON STOCK USD.01								
		Local	46,315.000	53.739789	2,488,958.31	77.550000	3,591,728.25	1,102,769.94	0.39
		Base		53.739789	2,488,958.31	77.550000	3,591,728.25	1,102,769.94	0.39
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK								
		Local	28,359.000	25.476640	722,492.04	63.590000	1,803,348.81	1,080,856.77	0.20
		Base		25.476640	722,492.04	63.590000	1,803,348.81	1,080,856.77	0.20
29275Y102	ENERSYS COMMON STOCK USD.01								
		Local	20,021.000	67.996099	1,361,349.89	82.990000	1,661,542.79	300,192.90	0.18
		Base		67.996099	1,361,349.89	82.990000	1,661,542.79	300,192.90	0.18
297425100	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2								
		Local	12,308.000	81.541727	1,003,615.57	85.950000	1,057,872.60	54,257.03	0.11
		Base		81.541727	1,003,615.57	85.950000	1,057,872.60	54,257.03	0.11
29977A105	EVERCORE INC A COMMON STOCK USD.01								
		Local	19,375.000	84.004659	1,627,590.27	106.150000	2,056,656.25	429,065.98	0.22
		Base		84.004659	1,627,590.27	106.150000	2,056,656.25	429,065.98	0.22
30161Q104	EXELIXIS INC COMMON STOCK USD.001								
		Local	134,101.000	21.524023	2,886,393.00	18.790000	2,519,757.79	-366,635.21	0.27
		Base		21.524023	2,886,393.00	18.790000	2,519,757.79	-366,635.21	0.27
302520101	FNB CORP COMMON STOCK USD.01								
		Local	154,040.000	12.806873	1,972,770.74	13.450000	2,071,838.00	99,067.26	0.23
		Base		12.806873	1,972,770.74	13.450000	2,071,838.00	99,067.26	0.23

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303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01								
		Local	18,479.000	69.168138	1,278,158.02	229.390000	4,238,897.81	2,960,739.79	0.46
		Base		69.168138	1,278,158.02	229.390000	4,238,897.81	2,960,739.79	0.46
303250104	FAIR ISAAC CORP COMMON STOCK USD.01								
		Local	14,185.000	32.511287	461,172.61	230.980000	3,276,451.30	2,815,278.69	0.36
		Base		32.511287	461,172.61	230.980000	3,276,451.30	2,815,278.69	0.36
314211103	FEDERATED INVESTORS INC CL B COMMON STOCK								
		Local	45,320.000	22.151969	1,003,927.23	23.160000	1,049,611.20	45,683.97	0.11
		Base		22.151969	1,003,927.23	23.160000	1,049,611.20	45,683.97	0.11
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001								
		Local	53,017.000	17.770368	942,131.61	56.860000	3,014,546.62	2,072,415.01	0.33
		Base		17.770368	942,131.61	56.860000	3,014,546.62	2,072,415.01	0.33
320517105	FIRST HORIZON NATIONAL CORP COMMON STOCK USD.625								
		Local	155,602.000	13.707102	2,132,852.44	18.420000	2,866,188.84	733,336.40	0.31
		Base		13.707102	2,132,852.44	18.420000	2,866,188.84	733,336.40	0.31
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01								
		Local	59,601.000	23.660543	1,410,192.00	32.460000	1,934,648.46	524,456.46	0.21
		Base		23.660543	1,410,192.00	32.460000	1,934,648.46	524,456.46	0.21
336433107	FIRST SOLAR INC COMMON STOCK USD.001								
		Local	38,854.000	31.475281	1,222,940.57	52.080000	2,023,516.32	800,575.75	0.22
		Base		31.475281	1,222,940.57	52.080000	2,023,516.32	800,575.75	0.22
33829M101	FIVE BELOW COMMON STOCK USD.01								
		Local	26,438.000	76.452387	2,021,248.22	116.470000	3,079,233.86	1,057,985.64	0.33
		Base		76.452387	2,021,248.22	116.470000	3,079,233.86	1,057,985.64	0.33
343498101	FLOWERS FOODS INC COMMON STOCK USD.01								
		Local	88,217.000	13.588565	1,198,742.46	20.150000	1,777,572.55	578,830.09	0.19
		Base		13.588565	1,198,742.46	20.150000	1,777,572.55	578,830.09	0.19
34959E109	FORTINET INC COMMON STOCK USD.001								
		Local	68,711.000	23.809011	1,635,940.94	83.760000	5,755,233.36	4,119,292.42	0.63
		Base		23.809011	1,635,940.94	83.760000	5,755,233.36	4,119,292.42	0.63

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5								
		Local	83,536.000	10.152131	848,068.43	18.200000	1,520,355.20	672,286.77	0.17
		Base		10.152131	848,068.43	18.200000	1,520,355.20	672,286.77	0.17
361448103	GATX CORP COMMON STOCK USD.625								
		Local	17,918.000	31.806235	569,904.12	84.450000	1,513,175.10	943,270.98	0.16
		Base		31.806235	569,904.12	84.450000	1,513,175.10	943,270.98	0.16
36162J106	GEO GROUP INC/THE REIT USD.01								
		Local	58,495.000	29.813999	1,743,969.89	25.370000	1,484,018.15	-259,951.74	0.16
		Base		29.813999	1,743,969.89	25.370000	1,484,018.15	-259,951.74	0.16
371559105	GENESEE + WYOMING INC CL A COMMON STOCK USD.01								
		Local	28,594.000	75.821256	2,168,033.00	87.890000	2,513,126.66	345,093.66	0.27
		Base		75.821256	2,168,033.00	87.890000	2,513,126.66	345,093.66	0.27
371901109	GENTEX CORP COMMON STOCK USD.06								
		Local	130,163.000	10.025322	1,304,926.03	23.380000	3,043,210.94	1,738,284.91	0.33
		Base		10.025322	1,304,926.03	23.380000	3,043,210.94	1,738,284.91	0.33
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001								
		Local	237,811.000	4.992029	1,187,159.36	4.650000	1,105,821.15	-81,338.21	0.12
		Base		4.992029	1,187,159.36	4.650000	1,105,821.15	-81,338.21	0.12
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001								
		Local	34,841.000	25.491169	888,137.82	53.270000	1,855,980.07	967,842.25	0.20
		Base		25.491169	888,137.82	53.270000	1,855,980.07	967,842.25	0.20
384109104	GRACO INC COMMON STOCK USD1.0								
		Local	79,681.000	13.000667	1,035,906.18	47.010000	3,745,803.81	2,709,897.63	0.41
		Base		13.000667	1,035,906.18	47.010000	3,745,803.81	2,709,897.63	0.41
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0								
		Local	2,093.000	435.245198	910,968.20	562.650000	1,177,626.45	266,658.25	0.13
		Base		435.245198	910,968.20	562.650000	1,177,626.45	266,658.25	0.13
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01								
		Local	21,613.000	30.936009	668,619.97	45.680000	987,281.84	318,661.87	0.11
		Base		30.936009	668,619.97	45.680000	987,281.84	318,661.87	0.11

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397624107	GREIF INC CL A COMMON STOCK								
		Local	12,320.000	52.481246	646,568.95	55.180000	679,817.60	33,248.65	0.07
		Base		52.481246	646,568.95	55.180000	679,817.60	33,248.65	0.07
402635304	GULFPORT ENERGY CORP COMMON STOCK USD.01								
		Local	74,286.000	46.056776	3,421,373.65	11.760000	873,603.36	-2,547,770.29	0.09
		Base		46.056776	3,421,373.65	11.760000	873,603.36	-2,547,770.29	0.09
404251100	HNI CORP COMMON STOCK USD1.0								
		Local	20,689.000	31.162953	644,730.33	44.100000	912,384.90	267,654.57	0.10
		Base		31.162953	644,730.33	44.100000	912,384.90	267,654.57	0.10
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01								
		Local	24,825.000	92.110593	2,286,645.48	111.640000	2,771,463.00	484,817.52	0.30
		Base		92.110593	2,286,645.48	111.640000	2,771,463.00	484,817.52	0.30
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01								
		Local	49,412.000	25.055002	1,238,017.77	28.560000	1,411,206.72	173,188.95	0.15
		Base		25.055002	1,238,017.77	28.560000	1,411,206.72	173,188.95	0.15
410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33								
		Local	40,580.000	32.687062	1,326,440.98	51.550000	2,091,899.00	765,458.02	0.23
		Base		32.687062	1,326,440.98	51.550000	2,091,899.00	765,458.02	0.23
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01								
		Local	20,221.000	48.207012	974,793.98	122.490000	2,476,870.29	1,502,076.31	0.27
		Base		48.207012	974,793.98	122.490000	2,476,870.29	1,502,076.31	0.27
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK								
		Local	51,732.000	24.624914	1,273,896.04	35.270000	1,824,587.64	550,691.60	0.20
		Base		24.624914	1,273,896.04	35.270000	1,824,587.64	550,691.60	0.20
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01								
		Local	36,035.000	51.669726	1,861,918.59	41.210000	1,485,002.35	-376,916.24	0.16
		Base		51.669726	1,861,918.59	41.210000	1,485,002.35	-376,916.24	0.16
421946104	HEALTHCARE REALTY TRUST INC REIT USD.01								
		Local	59,466.000	30.220858	1,797,113.57	30.960000	1,841,067.36	43,953.79	0.20
		Base		30.220858	1,797,113.57	30.960000	1,841,067.36	43,953.79	0.20

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426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01								
		Local	36,741.000	32.113367	1,179,877.23	158.440000	5,821,244.04	4,641,366.81	0.63
		Base		32.113367	1,179,877.23	158.440000	5,821,244.04	4,641,366.81	0.63
431284108	HIGHWOODS PROPERTIES INC REIT USD.01								
		Local	49,166.000	33.499058	1,647,014.69	49.740000	2,445,516.84	798,502.15	0.27
		Base		33.499058	1,647,014.69	49.740000	2,445,516.84	798,502.15	0.27
431475102	HILL ROM HOLDINGS INC COMMON STOCK								
		Local	31,498.000	39.610075	1,247,638.15	97.270000	3,063,810.46	1,816,172.31	0.33
		Base		39.610075	1,247,638.15	97.270000	3,063,810.46	1,816,172.31	0.33
436893200	HOME BANCSHARES INC COMMON STOCK USD.01								
		Local	75,020.000	23.178203	1,738,828.77	23.410000	1,756,218.20	17,389.43	0.19
		Base		23.178203	1,738,828.77	23.410000	1,756,218.20	17,389.43	0.19
44106M102	HOSPITALITY PROPERTIES TRUST REIT USD.01								
		Local	78,142.000	22.873292	1,787,364.77	28.990000	2,265,336.58	477,971.81	0.25
		Base		22.873292	1,787,364.77	28.990000	2,265,336.58	477,971.81	0.25
443510607	HUBBELL INC COMMON STOCK USD.01								
		Local	26,079.000	60.623700	1,581,005.46	126.360000	3,295,342.44	1,714,336.98	0.36
		Base		60.623700	1,581,005.46	126.360000	3,295,342.44	1,714,336.98	0.36
44930G107	ICU MEDICAL INC COMMON STOCK USD.1								
		Local	7,245.000	251.645910	1,823,174.62	306.000000	2,216,970.00	393,795.38	0.24
		Base		251.645910	1,823,174.62	306.000000	2,216,970.00	393,795.38	0.24
44967H101	ILG INC COMMON STOCK USD.01								
		Local	50,226.000	25.485765	1,280,048.01	34.130000	1,714,213.38	434,165.37	0.19
		Base		25.485765	1,280,048.01	34.130000	1,714,213.38	434,165.37	0.19
45073V108	ITT INC COMMON STOCK USD1.0								
		Local	41,549.000	21.894637	909,700.27	59.110000	2,455,961.39	1,546,261.12	0.27
		Base		21.894637	909,700.27	59.110000	2,455,961.39	1,546,261.12	0.27
451107106	IDACORP INC COMMON STOCK								
		Local	23,951.000	39.341078	942,258.15	97.850000	2,343,605.35	1,401,347.20	0.25
		Base		39.341078	942,258.15	97.850000	2,343,605.35	1,401,347.20	0.25

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45167R104	IDEX CORP COMMON STOCK USD.01								
		Local	36,464.000	41.044806	1,496,657.79	153.210000	5,586,649.44	4,089,991.65	0.61
		Base		41.044806	1,496,657.79	153.210000	5,586,649.44	4,089,991.65	0.61
457187102	INGREDION INC COMMON STOCK USD.01								
		Local	34,339.000	46.770321	1,606,046.05	101.070000	3,470,642.73	1,864,596.68	0.38
		Base		46.770321	1,606,046.05	101.070000	3,470,642.73	1,864,596.68	0.38
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01								
		Local	33,534.000	62.635094	2,100,405.24	59.470000	1,994,266.98	-106,138.26	0.22
		Base		62.635094	2,100,405.24	59.470000	1,994,266.98	-106,138.26	0.22
458118106	INTEGRATED DEVICE TECH INC COMMON STOCK USD.001								
		Local	61,460.000	7.725434	474,805.17	42.490000	2,611,435.40	2,136,630.23	0.28
		Base		7.725434	474,805.17	42.490000	2,611,435.40	2,136,630.23	0.28
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01								
		Local	33,975.000	59.502504	2,021,597.59	62.160000	2,111,886.00	90,288.41	0.23
		Base		59.502504	2,021,597.59	62.160000	2,111,886.00	90,288.41	0.23
45867G101	INTERDIGITAL INC COMMON STOCK USD.01								
		Local	16,525.000	39.791593	657,556.08	82.600000	1,364,965.00	707,408.92	0.15
		Base		39.791593	657,556.08	82.600000	1,364,965.00	707,408.92	0.15
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0								
		Local	25,796.000	19.649329	506,874.08	46.850000	1,208,542.60	701,668.52	0.13
		Base		19.649329	506,874.08	46.850000	1,208,542.60	701,668.52	0.13
460335201	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01								
		Local	11,620.000	27.645466	321,240.32	44.150000	513,023.00	191,782.68	0.06
		Base		27.645466	321,240.32	44.150000	513,023.00	191,782.68	0.06
46590V100	JBG SMITH PROPERTIES REIT USD.01								
		Local	44,290.000	35.601138	1,576,774.38	37.460000	1,659,103.40	82,329.02	0.18
		Base		35.601138	1,576,774.38	37.460000	1,659,103.40	82,329.02	0.18
466313103	JABIL INC COMMON STOCK USD.001								
		Local	81,349.000	21.093529	1,715,937.48	29.560000	2,404,676.44	688,738.96	0.26
		Base		21.093529	1,715,937.48	29.560000	2,404,676.44	688,738.96	0.26

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466367109	JACK IN THE BOX INC COMMON STOCK USD.01								
		13,522.000	Local	88.804854	1,200,819.23	90.640000	1,225,634.08	24,814.85	0.13
			Base	88.804854	1,200,819.23	90.640000	1,225,634.08	24,814.85	0.13
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01								
		150,433.000	Local	11.856225	1,783,567.53	19.080000	2,870,261.64	1,086,694.11	0.31
			Base	11.856225	1,783,567.53	19.080000	2,870,261.64	1,086,694.11	0.31
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01								
		21,623.000	Local	70.440659	1,523,138.37	152.520000	3,297,939.96	1,774,801.59	0.36
			Base	70.440659	1,523,138.37	152.520000	3,297,939.96	1,774,801.59	0.36
48123V102	J2 GLOBAL INC COMMON STOCK USD.01								
		23,347.000	Local	77.341736	1,805,697.52	82.570000	1,927,761.79	122,064.27	0.21
			Base	77.341736	1,805,697.52	82.570000	1,927,761.79	122,064.27	0.21
48242W106	KBR INC COMMON STOCK USD.001								
		66,876.000	Local	25.869772	1,730,066.89	20.980000	1,403,058.48	-327,008.41	0.15
			Base	25.869772	1,730,066.89	20.980000	1,403,058.48	-327,008.41	0.15
482539103	KLX INC COMMON STOCK USD.01								
		24,120.000	Local	20.587247	496,564.40	73.840000	1,781,020.80	1,284,456.40	0.19
			Base	20.587247	496,564.40	73.840000	1,781,020.80	1,284,456.40	0.19
48666K109	KB HOME COMMON STOCK USD1.0								
		40,139.000	Local	13.682024	549,182.78	24.850000	997,454.15	448,271.37	0.11
			Base	13.682024	549,182.78	24.850000	997,454.15	448,271.37	0.11
488401100	KEMPER CORP COMMON STOCK USD.1								
		29,509.000	Local	37.895626	1,118,262.02	81.350000	2,400,557.15	1,282,295.13	0.26
			Base	37.895626	1,118,262.02	81.350000	2,400,557.15	1,282,295.13	0.26
489170100	KENNAMETAL INC COMMON STOCK USD1.25								
		38,808.000	Local	29.826356	1,157,501.23	40.840000	1,584,918.72	427,417.49	0.17
			Base	29.826356	1,157,501.23	40.840000	1,584,918.72	427,417.49	0.17
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK								
		88,865.000	Local	32.333702	2,873,334.47	64.890000	5,766,449.85	2,893,115.38	0.63
			Base	32.333702	2,873,334.47	64.890000	5,766,449.85	2,893,115.38	0.63

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49427F108	KILROY REALTY CORP REIT USD.01								
		Local	46,985.000	57.343447	2,694,281.86	73.140000	3,436,482.90	742,201.04	0.37
		Base		57.343447	2,694,281.86	73.140000	3,436,482.90	742,201.04	0.37
497266106	KIRBY CORP COMMON STOCK USD.1								
		Local	25,536.000	49.927758	1,274,955.22	87.300000	2,229,292.80	954,337.58	0.24
		Base		49.927758	1,274,955.22	87.300000	2,229,292.80	954,337.58	0.24
499049104	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001								
		Local	60,958.000	38.514283	2,347,753.65	34.130000	2,080,496.54	-267,257.11	0.23
		Base		38.514283	2,347,753.65	34.130000	2,080,496.54	-267,257.11	0.23
512816109	LAMAR ADVERTISING CO A REIT USD.001								
		Local	39,956.000	37.818485	1,511,075.39	77.050000	3,078,609.80	1,567,534.41	0.33
		Base		37.818485	1,511,075.39	77.050000	3,078,609.80	1,567,534.41	0.33
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0								
		Local	69,523.000	35.064046	2,437,757.70	67.600000	4,699,754.80	2,261,997.10	0.51
		Base		35.064046	2,437,757.70	67.600000	4,699,754.80	2,261,997.10	0.51
513847103	LANCASTER COLONY CORP COMMON STOCK								
		Local	9,279.000	62.622971	581,078.55	156.270000	1,450,029.33	868,950.78	0.16
		Base		62.622971	581,078.55	156.270000	1,450,029.33	868,950.78	0.16
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01								
		Local	20,004.000	44.785650	895,892.15	115.800000	2,316,463.20	1,420,571.05	0.25
		Base		44.785650	895,892.15	115.800000	2,316,463.20	1,420,571.05	0.25
517942108	LASALLE HOTEL PROPERTIES REIT USD.01								
		Local	52,512.000	35.735999	1,876,568.77	35.110000	1,843,696.32	-32,872.45	0.20
		Base		35.735999	1,876,568.77	35.110000	1,843,696.32	-32,872.45	0.20
524901105	LEGG MASON INC COMMON STOCK USD.1								
		Local	40,619.000	31.593501	1,283,296.43	31.200000	1,267,312.80	-15,983.63	0.14
		Base		31.593501	1,283,296.43	31.200000	1,267,312.80	-15,983.63	0.14
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001								
		Local	67,815.000	43.060640	2,920,157.30	70.770000	4,799,267.55	1,879,110.25	0.52
		Base		43.060640	2,920,157.30	70.770000	4,799,267.55	1,879,110.25	0.52

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52603B107	LENDINGTREE INC COMMON STOCK USD.01								
		Local	3,742.000	344.690302	1,289,831.11	253.350000	948,035.70	-341,795.41	0.10
		Base		344.690302	1,289,831.11	253.350000	948,035.70	-341,795.41	0.10
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01								
		Local	17,644.000	53.435496	942,815.90	222.810000	3,931,259.64	2,988,443.74	0.43
		Base		53.435496	942,815.90	222.810000	3,931,259.64	2,988,443.74	0.43
531172104	LIBERTY PROPERTY TRUST REIT USD.001								
		Local	70,244.000	34.677137	2,435,860.83	43.750000	3,073,175.00	637,314.17	0.33
		Base		34.677137	2,435,860.83	43.750000	3,073,175.00	637,314.17	0.33
53219L109	LIFEPOINT HEALTH INC COMMON STOCK USD.01								
		Local	18,450.000	37.727199	696,066.83	64.400000	1,188,180.00	492,113.17	0.13
		Base		37.727199	696,066.83	64.400000	1,188,180.00	492,113.17	0.13
53223X107	LIFE STORAGE INC REIT USD.01								
		Local	22,109.000	101.840642	2,251,594.75	97.600000	2,157,838.40	-93,756.35	0.23
		Base		101.840642	2,251,594.75	97.600000	2,157,838.40	-93,756.35	0.23
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK								
		Local	29,331.000	33.651963	987,045.74	94.160000	2,761,806.96	1,774,761.22	0.30
		Base		33.651963	987,045.74	94.160000	2,761,806.96	1,774,761.22	0.30
537008104	LITTELFUSE INC COMMON STOCK USD.01								
		Local	11,870.000	155.499582	1,845,780.04	223.560000	2,653,657.20	807,877.16	0.29
		Base		155.499582	1,845,780.04	223.560000	2,653,657.20	807,877.16	0.29
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01								
		Local	64,544.000	25.431400	1,641,444.31	49.680000	3,206,545.92	1,565,101.61	0.35
		Base		25.431400	1,641,444.31	49.680000	3,206,545.92	1,565,101.61	0.35
54142L109	LOGMEIN INC COMMON STOCK USD.01								
		Local	24,828.000	104.937557	2,605,389.67	85.950000	2,133,966.60	-471,423.07	0.23
		Base		104.937557	2,605,389.67	85.950000	2,133,966.60	-471,423.07	0.23
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0								
		Local	69,028.000	9.733573	671,889.11	29.160000	2,012,856.48	1,340,967.37	0.22
		Base		9.733573	671,889.11	29.160000	2,012,856.48	1,340,967.37	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
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001								
		Local	29,923.000	58.415055	1,747,953.70	67.900000	2,031,771.70	283,818.00	0.22
		Base		58.415055	1,747,953.70	67.900000	2,031,771.70	283,818.00	0.22
55264U108	MB FINANCIAL INC COMMON STOCK USD.01								
		Local	39,971.000	39.615106	1,583,455.40	48.460000	1,936,994.66	353,539.26	0.21
		Base		39.615106	1,583,455.40	48.460000	1,936,994.66	353,539.26	0.21
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0								
		Local	92,828.000	20.558301	1,908,385.99	27.890000	2,588,972.92	680,586.93	0.28
		Base		20.558301	1,908,385.99	27.890000	2,588,972.92	680,586.93	0.28
55306N104	MKS INSTRUMENTS INC COMMON STOCK								
		Local	26,004.000	105.057595	2,731,917.70	92.900000	2,415,771.60	-316,146.10	0.26
		Base		105.057595	2,731,917.70	92.900000	2,415,771.60	-316,146.10	0.26
553498106	MSA SAFETY INC COMMON STOCK								
		Local	16,212.000	35.806779	580,499.50	101.090000	1,638,871.08	1,058,371.58	0.18
		Base		35.806779	580,499.50	101.090000	1,638,871.08	1,058,371.58	0.18
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001								
		Local	21,796.000	64.355307	1,402,688.27	85.480000	1,863,122.08	460,433.81	0.20
		Base		64.355307	1,402,688.27	85.480000	1,863,122.08	460,433.81	0.20
554489104	MACK CALI REALTY CORP REIT USD.01								
		Local	42,841.000	26.096679	1,118,007.81	21.840000	935,647.44	-182,360.37	0.10
		Base		26.096679	1,118,007.81	21.840000	935,647.44	-182,360.37	0.10
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01								
		Local	31,781.000	57.544848	1,828,832.81	57.990000	1,842,980.19	14,147.38	0.20
		Base		57.544848	1,828,832.81	57.990000	1,842,980.19	14,147.38	0.20
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01								
		Local	31,296.000	49.552518	1,550,795.60	93.730000	2,933,374.08	1,382,578.48	0.32
		Base		49.552518	1,550,795.60	93.730000	2,933,374.08	1,382,578.48	0.32
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003								
		Local	17,885.000	103.662121	1,853,997.04	189.820000	3,394,930.70	1,540,933.66	0.37
		Base		103.662121	1,853,997.04	189.820000	3,394,930.70	1,540,933.66	0.37

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574795100	MASIMO CORP COMMON STOCK USD.001								
		22,644.000	Local	93.042480	2,106,853.91	117.890000	2,669,501.16	562,647.25	0.29
			Base	93.042480	2,106,853.91	117.890000	2,669,501.16	562,647.25	0.29
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01								
		49,196.000	Local	21.561569	1,060,742.97	32.740000	1,610,677.04	549,934.07	0.17
			Base	21.561569	1,060,742.97	32.740000	1,610,677.04	549,934.07	0.17
577933104	MAXIMUS INC COMMON STOCK								
		31,010.000	Local	62.933118	1,951,555.99	66.500000	2,062,165.00	110,609.01	0.22
			Base	62.933118	1,951,555.99	66.500000	2,062,165.00	110,609.01	0.22
580037703	MCDERMOTT INTL INC COMMON STOCK USD1.0								
		85,506.000	Local	20.892372	1,786,423.15	19.340000	1,653,686.04	-132,737.11	0.18
			Base	20.892372	1,786,423.15	19.340000	1,653,686.04	-132,737.11	0.18
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001								
		173,484.000	Local	14.102474	2,446,553.56	15.050000	2,610,934.20	164,380.64	0.28
			Base	14.102474	2,446,553.56	15.050000	2,610,934.20	164,380.64	0.28
58471A105	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01								
		28,151.000	Local	79.361884	2,234,116.41	84.980000	2,392,271.98	158,155.57	0.26
			Base	79.361884	2,234,116.41	84.980000	2,392,271.98	158,155.57	0.26
58502B106	MEDNAX INC COMMON STOCK USD.01								
		44,924.000	Local	33.579128	1,508,508.73	47.350000	2,127,151.40	618,642.67	0.23
			Base	33.579128	1,508,508.73	47.350000	2,127,151.40	618,642.67	0.23
589400100	MERCURY GENERAL CORP COMMON STOCK								
		17,361.000	Local	43.530335	755,730.15	53.900000	935,757.90	180,027.75	0.10
			Base	43.530335	755,730.15	53.900000	935,757.90	180,027.75	0.10
589433101	MEREDITH CORP COMMON STOCK USD1.0								
		18,916.000	Local	39.148040	740,524.32	51.650000	977,011.40	236,487.08	0.11
			Base	39.148040	740,524.32	51.650000	977,011.40	236,487.08	0.11
59408Q106	MICHAELS COS INC/THE COMMON STOCK USD.06775								
		52,782.000	Local	23.602257	1,245,774.32	16.990000	896,766.18	-349,008.14	0.10
			Base	23.602257	1,245,774.32	16.990000	896,766.18	-349,008.14	0.10

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600544100	HERMAN MILLER INC COMMON STOCK USD.2								
		28,381.000	Local	21.439977	608,487.99	38.300000	1,086,992.30	478,504.31	0.12
			Base	21.439977	608,487.99	38.300000	1,086,992.30	478,504.31	0.12
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1								
		16,819.000	Local	32.043428	538,938.42	67.150000	1,129,395.85	590,457.43	0.12
			Base	32.043428	538,938.42	67.150000	1,129,395.85	590,457.43	0.12
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001								
		22,577.000	Local	71.450818	1,613,145.12	138.000000	3,115,626.00	1,502,480.88	0.34
			Base	71.450818	1,613,145.12	138.000000	3,115,626.00	1,502,480.88	0.34
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001								
		18,448.000	Local	79.081878	1,458,902.49	149.870000	2,764,801.76	1,305,899.27	0.30
			Base	79.081878	1,458,902.49	149.870000	2,764,801.76	1,305,899.27	0.30
626717102	MURPHY OIL CORP COMMON STOCK USD1.0								
		77,333.000	Local	26.753049	2,068,893.54	30.830000	2,384,176.39	315,282.85	0.26
			Base	26.753049	2,068,893.54	30.830000	2,384,176.39	315,282.85	0.26
626755102	MURPHY USA INC COMMON STOCK								
		14,692.000	Local	38.984483	572,760.03	82.980000	1,219,142.16	646,382.13	0.13
			Base	38.984483	572,760.03	82.980000	1,219,142.16	646,382.13	0.13
62886E108	NCR CORPORATION COMMON STOCK USD.01								
		56,228.000	Local	17.477378	982,718.02	28.410000	1,597,437.48	614,719.46	0.17
			Base	17.477378	982,718.02	28.410000	1,597,437.48	614,719.46	0.17
62944T105	NVR INC COMMON STOCK USD.01								
		1,642.000	Local	796.872046	1,308,463.90	2,668.450000	4,381,594.90	3,073,131.00	0.48
			Base	796.872046	1,308,463.90	2,668.450000	4,381,594.90	3,073,131.00	0.48
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0								
		40,841.000	Local	45.020277	1,838,673.15	55.530000	2,267,900.73	429,227.58	0.25
			Base	45.020277	1,838,673.15	55.530000	2,267,900.73	429,227.58	0.25
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01								
		51,149.000	Local	24.720804	1,264,444.38	47.750000	2,442,364.75	1,177,920.37	0.27
			Base	24.720804	1,264,444.38	47.750000	2,442,364.75	1,177,920.37	0.27

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637417106	NATIONAL RETAIL PROPERTIES REIT USD.01								
		Local	73,141.000	31.317245	2,290,574.58	46.090000	3,371,068.69	1,080,494.11	0.37
		Base		31.317245	2,290,574.58	46.090000	3,371,068.69	1,080,494.11	0.37
63938C108	NAVIENT CORP COMMON STOCK USD.01								
		Local	125,768.000	13.022931	1,637,867.97	13.640000	1,715,475.52	77,607.55	0.19
		Base		13.022931	1,637,867.97	13.640000	1,715,475.52	77,607.55	0.19
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001								
		Local	38,219.000	38.533791	1,472,722.95	25.000000	955,475.00	-517,247.95	0.10
		Base		38.533791	1,472,722.95	25.000000	955,475.00	-517,247.95	0.10
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5								
		Local	41,746.000	34.220412	1,428,565.32	45.600000	1,903,617.60	475,052.28	0.21
		Base		34.220412	1,428,565.32	45.600000	1,903,617.60	475,052.28	0.21
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	0.27
		Base		15.935505	3,710,996.74	10.770000	2,508,074.52	-1,202,922.22	0.27
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1								
		Local	60,943.000	11.038205	672,701.34	23.300000	1,419,971.90	747,270.56	0.15
		Base		11.038205	672,701.34	23.300000	1,419,971.90	747,270.56	0.15
651587107	NEWMARKET CORP COMMON STOCK								
		Local	4,375.000	159.373897	697,260.80	401.040000	1,754,550.00	1,057,289.20	0.19
		Base		159.373897	697,260.80	401.040000	1,754,550.00	1,057,289.20	0.19
655663102	NORDSON CORP COMMON STOCK								
		Local	24,311.000	44.691186	1,086,487.42	139.020000	3,379,715.22	2,293,227.80	0.37
		Base		44.691186	1,086,487.42	139.020000	3,379,715.22	2,293,227.80	0.37
668074305	NORTHWESTERN CORP COMMON STOCK USD.01								
		Local	23,515.000	59.915320	1,408,908.76	59.960000	1,409,959.40	1,050.64	0.15
		Base		59.915320	1,408,908.76	59.960000	1,409,959.40	1,050.64	0.15
67011P100	NOW INC COMMON STOCK USD.01								
		Local	51,399.000	31.084471	1,597,710.73	17.190000	883,548.81	-714,161.92	0.10
		Base		31.084471	1,597,710.73	17.190000	883,548.81	-714,161.92	0.10

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67018T105	NU SKIN ENTERPRISES INC A COMMON STOCK USD.001								
		Local	26,446.000	55.458195	1,466,647.43	79.600000	2,105,101.60	638,454.17	0.23
		Base		55.458195	1,466,647.43	79.600000	2,105,101.60	638,454.17	0.23
670704105	NUVASIVE INC COMMON STOCK USD.001								
		Local	24,373.000	67.642334	1,648,646.61	70.190000	1,710,740.87	62,094.26	0.19
		Base		67.642334	1,648,646.61	70.190000	1,710,740.87	62,094.26	0.19
670837103	OGE ENERGY CORP COMMON STOCK USD.01								
		Local	94,905.000	20.455319	1,941,312.09	36.830000	3,495,351.15	1,554,039.06	0.38
		Base		20.455319	1,941,312.09	36.830000	3,495,351.15	1,554,039.06	0.38
674215108	OASIS PETROLEUM INC COMMON STOCK USD.01								
		Local	126,782.000	13.043174	1,653,639.71	13.460000	1,706,485.72	52,846.01	0.19
		Base		13.043174	1,653,639.71	13.460000	1,706,485.72	52,846.01	0.19
675232102	OCEANEERING INTL INC COMMON STOCK USD.25								
		Local	46,832.000	27.317324	1,279,324.94	28.270000	1,323,940.64	44,615.70	0.14
		Base		27.317324	1,279,324.94	28.270000	1,323,940.64	44,615.70	0.14
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1								
		Local	32,425.000	32.022660	1,038,334.76	152.400000	4,941,570.00	3,903,235.24	0.54
		Base		32.022660	1,038,334.76	152.400000	4,941,570.00	3,903,235.24	0.54
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0								
		Local	119,272.000	14.934536	1,781,272.03	22.180000	2,645,452.96	864,180.93	0.29
		Base		14.934536	1,781,272.03	22.180000	2,645,452.96	864,180.93	0.29
680665205	OLIN CORP COMMON STOCK USD1.0								
		Local	79,476.000	18.961037	1,506,947.39	30.730000	2,442,297.48	935,350.09	0.27
		Base		18.961037	1,506,947.39	30.730000	2,442,297.48	935,350.09	0.27
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001								
		Local	23,723.000	72.451013	1,718,755.39	87.100000	2,066,273.30	347,517.91	0.22
		Base		72.451013	1,718,755.39	87.100000	2,066,273.30	347,517.91	0.22
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1								
		Local	94,395.000	28.392465	2,680,106.77	33.050000	3,119,754.75	439,647.98	0.34
		Base		28.392465	2,680,106.77	33.050000	3,119,754.75	439,647.98	0.34

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68235P108	ONE GAS INC COMMON STOCK								
		Local	24,935.000	35.995460	897,546.80	78.530000	1,958,145.55	1,060,598.75	0.21
		Base		35.995460	897,546.80	78.530000	1,958,145.55	1,060,598.75	0.21
688239201	OSHKOSH CORP COMMON STOCK USD.01								
		Local	35,144.000	35.705802	1,254,844.71	70.260000	2,469,217.44	1,214,372.73	0.27
		Base		35.705802	1,254,844.71	70.260000	2,469,217.44	1,214,372.73	0.27
690768403	OWENS ILLINOIS INC COMMON STOCK USD.01								
		Local	76,859.000	17.828751	1,370,299.99	17.670000	1,358,098.53	-12,201.46	0.15
		Base		17.828751	1,370,299.99	17.670000	1,358,098.53	-12,201.46	0.15
69318G106	PBF ENERGY INC CLASS A COMMON STOCK USD.001								
		Local	53,343.000	21.665614	1,155,708.87	51.920000	2,769,568.56	1,613,859.69	0.30
		Base		21.665614	1,155,708.87	51.920000	2,769,568.56	1,613,859.69	0.30
69349H107	PNM RESOURCES INC COMMON STOCK								
		Local	37,859.000	14.842137	561,908.48	38.950000	1,474,608.05	912,699.57	0.16
		Base		14.842137	561,908.48	38.950000	1,474,608.05	912,699.57	0.16
69354M108	PRA HEALTH SCIENCES INC COMMON STOCK USD.01								
		Local	24,059.000	93.367500	2,246,328.68	105.600000	2,540,630.40	294,301.72	0.28
		Base		93.367500	2,246,328.68	105.600000	2,540,630.40	294,301.72	0.28
69370C100	PTC INC COMMON STOCK USD.01								
		Local	54,860.000	20.897790	1,146,452.74	99.940000	5,482,708.40	4,336,255.66	0.60
		Base		20.897790	1,146,452.74	99.940000	5,482,708.40	4,336,255.66	0.60
695263103	PACWEST BANCORP COMMON STOCK								
		Local	59,488.000	43.767509	2,603,641.55	50.490000	3,003,549.12	399,907.57	0.33
		Base		43.767509	2,603,641.55	50.490000	3,003,549.12	399,907.57	0.33
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01								
		Local	11,171.000	87.308823	975,326.86	46.120000	515,206.52	-460,120.34	0.06
		Base		87.308823	975,326.86	46.120000	515,206.52	-460,120.34	0.06
703395103	PATTERSON COS INC COMMON STOCK USD.01								
		Local	38,699.000	22.611808	875,054.37	22.550000	872,662.45	-2,391.92	0.09
		Base		22.611808	875,054.37	22.550000	872,662.45	-2,391.92	0.09

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01								
		Local	105,483.000	17.472128	1,843,012.45	17.130000	1,806,923.79	-36,088.66	0.20
		Base		17.472128	1,843,012.45	17.130000	1,806,923.79	-36,088.66	0.20
715347100	PERSPECTA INC COMMON STOCK USD.01								
		Local	67,796.000	20.934011	1,419,242.19	23.260000	1,576,934.96	157,692.77	0.17
		Base		20.934011	1,419,242.19	23.260000	1,576,934.96	157,692.77	0.17
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0								
		Local	35,188.000	65.544933	2,306,395.11	64.550000	2,271,385.40	-35,009.71	0.25
		Base		65.544933	2,306,395.11	64.550000	2,271,385.40	-35,009.71	0.25
724479100	PITNEY BOWES INC COMMON STOCK USD1.0								
		Local	89,143.000	13.513280	1,204,614.35	7.260000	647,178.18	-557,436.17	0.07
		Base		13.513280	1,204,614.35	7.260000	647,178.18	-557,436.17	0.07
727493108	PLANTRONICS INC COMMON STOCK USD.01								
		Local	15,807.000	34.786558	549,871.13	67.220000	1,062,546.54	512,675.41	0.12
		Base		34.786558	549,871.13	67.220000	1,062,546.54	512,675.41	0.12
731068102	POLARIS INDUSTRIES INC COMMON STOCK USD.01								
		Local	27,916.000	58.361453	1,629,218.33	108.450000	3,027,490.20	1,398,271.87	0.33
		Base		58.361453	1,629,218.33	108.450000	3,027,490.20	1,398,271.87	0.33
73179P106	POLYONE CORPORATION COMMON STOCK USD.01								
		Local	38,010.000	37.567239	1,427,930.75	42.260000	1,606,302.60	178,371.85	0.17
		Base		37.567239	1,427,930.75	42.260000	1,606,302.60	178,371.85	0.17
73278L105	POOL CORP COMMON STOCK USD.001								
		Local	19,247.000	79.309645	1,526,472.74	164.260000	3,161,512.22	1,635,039.48	0.34
		Base		79.309645	1,526,472.74	164.260000	3,161,512.22	1,635,039.48	0.34
737446104	POST HOLDINGS INC COMMON STOCK USD.01								
		Local	31,986.000	43.126997	1,379,460.12	97.260000	3,110,958.36	1,731,498.24	0.34
		Base		43.126997	1,379,460.12	97.260000	3,110,958.36	1,731,498.24	0.34
737630103	POTLATCHDELTIC CORP REIT USD1.0								
		Local	28,663.000	40.152295	1,150,885.24	48.300000	1,384,422.90	233,537.66	0.15
		Base		40.152295	1,150,885.24	48.300000	1,384,422.90	233,537.66	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
74112D101	PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01								
		Local	25,239.000	56.040142	1,414,397.15	38.500000	971,701.50	-442,695.65	0.11
		Base		56.040142	1,414,397.15	38.500000	971,701.50	-442,695.65	0.11
74164M108	PRIMERICA INC COMMON STOCK								
		Local	20,954.000	35.800489	750,163.45	122.250000	2,561,626.50	1,811,463.05	0.28
		Base		35.800489	750,163.45	122.250000	2,561,626.50	1,811,463.05	0.28
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0								
		Local	33,202.000	45.517277	1,511,264.62	74.840000	2,484,837.68	973,573.06	0.27
		Base		45.517277	1,511,264.62	74.840000	2,484,837.68	973,573.06	0.27
74733V100	QEP RESOURCES INC COMMON STOCK USD.01								
		Local	112,984.000	17.334561	1,958,528.04	9.970000	1,126,450.48	-832,077.56	0.12
		Base		17.334561	1,958,528.04	9.970000	1,126,450.48	-832,077.56	0.12
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01								
		Local	63,496.000	25.848976	1,641,306.56	67.500000	4,285,980.00	2,644,673.44	0.47
		Base		25.848976	1,641,306.56	67.500000	4,285,980.00	2,644,673.44	0.47
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01								
		Local	107,801.000	16.733390	1,803,876.16	16.420000	1,770,092.42	-33,783.74	0.19
		Base		16.733390	1,803,876.16	16.420000	1,770,092.42	-33,783.74	0.19
754907103	RAYONIER INC REIT								
		Local	61,516.000	23.285821	1,432,450.55	34.830000	2,142,602.28	710,151.73	0.23
		Base		23.285821	1,432,450.55	34.830000	2,142,602.28	710,151.73	0.23
758750103	REGAL BELOIT CORP COMMON STOCK USD.01								
		Local	20,904.000	65.219639	1,363,351.33	83.700000	1,749,664.80	386,313.47	0.19
		Base		65.219639	1,363,351.33	83.700000	1,749,664.80	386,313.47	0.19
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01								
		Local	30,667.000	49.459731	1,516,781.57	142.850000	4,380,780.95	2,863,999.38	0.48
		Base		49.459731	1,516,781.57	142.850000	4,380,780.95	2,863,999.38	0.48
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK								
		Local	34,381.000	38.590330	1,326,774.14	87.890000	3,021,746.09	1,694,971.95	0.33
		Base		38.590330	1,326,774.14	87.890000	3,021,746.09	1,694,971.95	0.33

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775711104	ROLLINS INC COMMON STOCK USD1.0								
		Local	45,604.000	12.756465	581,745.85	60.080000	2,739,888.32	2,158,142.47	0.30
		Base		12.756465	581,745.85	60.080000	2,739,888.32	2,158,142.47	0.30
780287108	ROYAL GOLD INC COMMON STOCK USD.01								
		Local	31,096.000	75.958037	2,361,991.12	76.260000	2,371,380.96	9,389.84	0.26
		Base		75.958037	2,361,991.12	76.260000	2,371,380.96	9,389.84	0.26
783549108	RYDER SYSTEM INC COMMON STOCK USD.5								
		Local	25,239.000	71.382321	1,801,618.39	76.840000	1,939,364.76	137,746.37	0.21
		Base		71.382321	1,801,618.39	76.840000	1,939,364.76	137,746.37	0.21
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01								
		Local	62,364.000	25.686833	1,601,933.65	63.080000	3,933,921.12	2,331,987.47	0.43
		Base		25.686833	1,601,933.65	63.080000	3,933,921.12	2,331,987.47	0.43
78442P106	SLM CORP COMMON STOCK USD.2								
		Local	206,861.000	9.531696	1,971,736.23	11.720000	2,424,410.92	452,674.69	0.26
		Base		9.531696	1,971,736.23	11.720000	2,424,410.92	452,674.69	0.26
78454L100	SM ENERGY CO COMMON STOCK USD.01								
		Local	48,838.000	49.902307	2,437,128.87	30.090000	1,469,535.42	-967,593.45	0.16
		Base		49.902307	2,437,128.87	30.090000	1,469,535.42	-967,593.45	0.16
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST								
		Local	118,559.000	336.505274	39,895,728.82	372.490000	44,162,041.91	4,266,313.09	4.80
		Base		336.505274	39,895,728.82	372.490000	44,162,041.91	4,266,313.09	4.80
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01								
		Local	84,774.000	25.498792	2,161,634.62	23.580000	1,998,970.92	-162,663.70	0.22
		Base		25.498792	2,161,634.62	23.580000	1,998,970.92	-162,663.70	0.22
78573M104	SABRE CORP COMMON STOCK USD.01								
		Local	120,187.000	23.386954	2,810,807.80	26.110000	3,138,082.57	327,274.77	0.34
		Base		23.386954	2,810,807.80	26.110000	3,138,082.57	327,274.77	0.34
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01								
		Local	58,067.000	25.820900	1,499,342.21	15.400000	894,231.80	-605,110.41	0.10
		Base		25.820900	1,499,342.21	15.400000	894,231.80	-605,110.41	0.10

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800013104	SANDERSON FARMS INC COMMON STOCK USD1.0								
		Local	9,553.000	160.435419	1,532,639.56	105.760000	1,010,325.28	-522,314.28	0.11
		Base		160.435419	1,532,639.56	105.760000	1,010,325.28	-522,314.28	0.11
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001								
		Local	20,095.000	38.427312	772,196.84	90.220000	1,812,970.90	1,040,774.06	0.20
		Base		38.427312	772,196.84	90.220000	1,812,970.90	1,040,774.06	0.20
80874P109	SCIENTIFIC GAMES CORP COMMON STOCK USD.001								
		Local	25,445.000	49.954661	1,271,096.34	30.300000	770,983.50	-500,112.84	0.08
		Base		49.954661	1,271,096.34	30.300000	770,983.50	-500,112.84	0.08
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01								
		Local	18,419.000	48.198279	887,764.10	74.720000	1,376,267.68	488,503.58	0.15
		Base		48.198279	887,764.10	74.720000	1,376,267.68	488,503.58	0.15
81721M109	SENIOR HOUSING PROP TRUST REIT USD.01								
		Local	113,008.000	22.185769	2,507,169.38	19.110000	2,159,582.88	-347,586.50	0.23
		Base		22.185769	2,507,169.38	19.110000	2,159,582.88	-347,586.50	0.23
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1								
		Local	20,134.000	31.089931	625,964.68	71.020000	1,429,916.68	803,952.00	0.16
		Base		31.089931	625,964.68	71.020000	1,429,916.68	803,952.00	0.16
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0								
		Local	87,144.000	9.732534	848,131.96	41.960000	3,656,562.24	2,808,430.28	0.40
		Base		9.732534	848,131.96	41.960000	3,656,562.24	2,808,430.28	0.40
82669G104	SIGNATURE BANK COMMON STOCK USD.01								
		Local	25,517.000	77.159086	1,968,868.40	115.740000	2,953,337.58	984,469.18	0.32
		Base		77.159086	1,968,868.40	115.740000	2,953,337.58	984,469.18	0.32
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001								
		Local	20,558.000	45.978296	945,221.81	98.000000	2,014,684.00	1,069,462.19	0.22
		Base		45.978296	945,221.81	98.000000	2,014,684.00	1,069,462.19	0.22
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
		Local	35,207.000	16.568404	583,323.81	27.250000	959,390.75	376,066.94	0.10
		Base		16.568404	583,323.81	27.250000	959,390.75	376,066.94	0.10

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83001A102	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK								
		Local	36,935.000	62.443082	2,306,335.24	67.550000	2,494,959.25	188,624.01	0.27
		Base		62.443082	2,306,335.24	67.550000	2,494,959.25	188,624.01	0.27
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001								
		Local	64,567.000	36.544176	2,359,547.81	29.480000	1,903,435.16	-456,112.65	0.21
		Base		36.544176	2,359,547.81	29.480000	1,903,435.16	-456,112.65	0.21
835495102	SONOCO PRODUCTS CO COMMON STOCK								
		Local	47,322.000	31.511112	1,491,168.82	56.040000	2,651,924.88	1,160,756.06	0.29
		Base		31.511112	1,491,168.82	56.040000	2,651,924.88	1,160,756.06	0.29
835898107	SOTHEBY S COMMON STOCK USD.01								
		Local	17,486.000	27.704605	484,442.73	48.020000	839,677.72	355,234.99	0.09
		Base		27.704605	484,442.73	48.020000	839,677.72	355,234.99	0.09
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0								
		Local	22,992.000	78.395212	1,802,462.71	77.320000	1,777,741.44	-24,721.27	0.19
		Base		78.395212	1,802,462.71	77.320000	1,777,741.44	-24,721.27	0.19
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
		Local	243,106.000	7.577456	1,842,125.07	5.620000	1,366,255.72	-475,869.35	0.15
		Base		7.577456	1,842,125.07	5.620000	1,366,255.72	-475,869.35	0.15
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001								
		Local	58,306.000	21.716826	1,266,221.23	26.470000	1,543,359.82	277,138.59	0.17
		Base		21.716826	1,266,221.23	26.470000	1,543,359.82	277,138.59	0.17
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005								
		Local	112,140.000	13.876941	1,556,160.17	45.730000	5,128,162.20	3,572,002.03	0.56
		Base		13.876941	1,556,160.17	45.730000	5,128,162.20	3,572,002.03	0.56
85917A100	STERLING BANCORP/DE COMMON STOCK USD.01								
		Local	107,394.000	24.618507	2,643,879.97	22.850000	2,453,952.90	-189,927.07	0.27
		Base		24.618507	2,643,879.97	22.850000	2,453,952.90	-189,927.07	0.27
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15								
		Local	34,018.000	49.074727	1,669,424.05	55.870000	1,900,585.66	231,161.61	0.21
		Base		49.074727	1,669,424.05	55.870000	1,900,585.66	231,161.61	0.21

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868157108	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001								
		Local	73,309.000	24.484462	1,794,931.42	9.000000	659,781.00	-1,135,150.42	0.07
		Base		24.484462	1,794,931.42	9.000000	659,781.00	-1,135,150.42	0.07
87157D109	SYNAPTICS INC COMMON STOCK USD.001								
		Local	16,458.000	81.078526	1,334,390.38	48.260000	794,263.08	-540,127.30	0.09
		Base		81.078526	1,334,390.38	48.260000	794,263.08	-540,127.30	0.09
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0								
		Local	56,389.000	19.990789	1,127,260.62	50.060000	2,822,833.34	1,695,572.72	0.31
		Base		19.990789	1,127,260.62	50.060000	2,822,833.34	1,695,572.72	0.31
87162W100	SYNNEX CORP COMMON STOCK USD.001								
		Local	13,931.000	91.415664	1,273,511.61	96.970000	1,350,889.07	77,377.46	0.15
		Base		91.415664	1,273,511.61	96.970000	1,350,889.07	77,377.46	0.15
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01								
		Local	26,381.000	45.186953	1,192,077.01	49.850000	1,315,092.85	123,015.84	0.14
		Base		45.186953	1,192,077.01	49.850000	1,315,092.85	123,015.84	0.14
872275102	TCF FINANCIAL CORP COMMON STOCK USD.01								
		Local	79,972.000	15.865404	1,268,788.08	25.350000	2,027,290.20	758,502.12	0.22
		Base		15.865404	1,268,788.08	25.350000	2,027,290.20	758,502.12	0.22
87265H109	TRI POINTE GROUP INC COMMON STOCK USD.01								
		Local	72,209.000	14.491502	1,046,416.89	14.490000	1,046,308.41	-108.48	0.11
		Base		14.491502	1,046,416.89	14.490000	1,046,308.41	-108.48	0.11
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01								
		Local	44,860.000	33.768739	1,514,865.63	24.060000	1,079,331.60	-435,534.03	0.12
		Base		33.768739	1,514,865.63	24.060000	1,079,331.60	-435,534.03	0.12
876664103	TAUBMAN CENTERS INC REIT USD.01								
		Local	29,004.000	57.753144	1,675,072.19	64.610000	1,873,948.44	198,876.25	0.20
		Base		57.753144	1,675,072.19	64.610000	1,873,948.44	198,876.25	0.20
878237106	TECH DATA CORP COMMON STOCK USD.0015								
		Local	16,567.000	42.224664	699,536.01	72.750000	1,205,249.25	505,713.24	0.13
		Base		42.224664	699,536.01	72.750000	1,205,249.25	505,713.24	0.13

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87901J105	TEGNA INC COMMON STOCK USD1.0								
		Local	102,513.000	14.408673	1,477,076.31	11.640000	1,193,251.32	-283,824.99	0.13
		Base		14.408673	1,477,076.31	11.640000	1,193,251.32	-283,824.99	0.13
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	16,998.000	103.284005	1,755,621.51	237.260000	4,032,945.48	2,277,323.97	0.44
		Base		103.284005	1,755,621.51	237.260000	4,032,945.48	2,277,323.97	0.44
879369106	TELEFLEX INC COMMON STOCK USD1.0								
		Local	21,653.000	73.855833	1,599,200.36	247.430000	5,357,601.79	3,758,401.43	0.58
		Base		73.855833	1,599,200.36	247.430000	5,357,601.79	3,758,401.43	0.58
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01								
		Local	44,140.000	33.763607	1,490,325.62	30.040000	1,325,965.60	-164,360.02	0.14
		Base		33.763607	1,490,325.62	30.040000	1,325,965.60	-164,360.02	0.14
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01								
		Local	21,980.000	49.372475	1,085,207.01	55.390000	1,217,472.20	132,265.19	0.13
		Base		49.372475	1,085,207.01	55.390000	1,217,472.20	132,265.19	0.13
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05								
		Local	38,815.000	31.521455	1,223,505.28	33.720000	1,308,841.80	85,336.52	0.14
		Base		31.521455	1,223,505.28	33.720000	1,308,841.80	85,336.52	0.14
88076W103	TERADATA CORP COMMON STOCK USD.01								
		Local	57,469.000	30.194478	1,735,246.43	41.470000	2,383,239.43	647,993.00	0.26
		Base		30.194478	1,735,246.43	41.470000	2,383,239.43	647,993.00	0.26
880770102	TERADYNE INC COMMON STOCK USD.125								
		Local	90,934.000	20.275638	1,843,744.87	41.190000	3,745,571.46	1,901,826.59	0.41
		Base		20.275638	1,843,744.87	41.190000	3,745,571.46	1,901,826.59	0.41
880779103	TEREX CORP COMMON STOCK USD.01								
		Local	34,316.000	23.712282	813,710.66	38.750000	1,329,745.00	516,034.34	0.14
		Base		23.712282	813,710.66	38.750000	1,329,745.00	516,034.34	0.14
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01								
		Local	23,623.000	80.947667	1,912,226.74	88.900000	2,100,084.70	187,857.96	0.23
		Base		80.947667	1,912,226.74	88.900000	2,100,084.70	187,857.96	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
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001								
		Local	31,227.000	44.988321	1,404,850.30	68.950000	2,153,101.65	748,251.35	0.23
		Base		44.988321	1,404,850.30	68.950000	2,153,101.65	748,251.35	0.23
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1								
		Local	23,290.000	37.105131	864,178.49	95.440000	2,222,797.60	1,358,619.11	0.24
		Base		37.105131	864,178.49	95.440000	2,222,797.60	1,358,619.11	0.24
887389104	TIMKEN CO COMMON STOCK								
		Local	32,493.000	25.762351	837,096.06	48.650000	1,580,784.45	743,688.39	0.17
		Base		25.762351	837,096.06	48.650000	1,580,784.45	743,688.39	0.17
889478103	TOLL BROTHERS INC COMMON STOCK USD.01								
		Local	67,129.000	27.995371	1,879,301.29	36.230000	2,432,083.67	552,782.38	0.26
		Base		27.995371	1,879,301.29	36.230000	2,432,083.67	552,782.38	0.26
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694								
		Local	9,216.000	21.367473	196,922.63	28.800000	265,420.80	68,498.17	0.03
		Base		21.367473	196,922.63	28.800000	265,420.80	68,498.17	0.03
891092108	TORO CO COMMON STOCK USD1.0								
		Local	50,433.000	35.843495	1,807,694.99	60.790000	3,065,822.07	1,258,127.08	0.33
		Base		35.843495	1,807,694.99	60.790000	3,065,822.07	1,258,127.08	0.33
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01								
		Local	26,771.000	81.963825	2,194,253.56	52.100000	1,394,769.10	-799,484.46	0.15
		Base		81.963825	2,194,253.56	52.100000	1,394,769.10	-799,484.46	0.15
896239100	TRIMBLE INC COMMON STOCK								
		Local	118,455.000	20.076936	2,378,213.44	42.100000	4,986,955.50	2,608,742.06	0.54
		Base		20.076936	2,378,213.44	42.100000	4,986,955.50	2,608,742.06	0.54
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01								
		Local	70,979.000	13.042635	925,753.18	35.840000	2,543,887.36	1,618,134.18	0.28
		Base		13.042635	925,753.18	35.840000	2,543,887.36	1,618,134.18	0.28
898402102	TRUSTMARK CORP COMMON STOCK								
		Local	32,226.000	21.957299	707,595.91	35.480000	1,143,378.48	435,782.57	0.12
		Base		21.957299	707,595.91	35.480000	1,143,378.48	435,782.57	0.12

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899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01								
		Local	24,301.000	37.336307	907,309.60	32.520000	790,268.52	-117,041.08	0.09
		Base		37.336307	907,309.60	32.520000	790,268.52	-117,041.08	0.09
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	16,921.000	119.594940	2,023,665.98	246.950000	4,178,640.95	2,154,974.97	0.45
		Base		119.594940	2,023,665.98	246.950000	4,178,640.95	2,154,974.97	0.45
902681105	UGI CORP COMMON STOCK								
		Local	82,346.000	19.911928	1,639,667.64	54.050000	4,450,801.30	2,811,133.66	0.48
		Base		19.911928	1,639,667.64	54.050000	4,450,801.30	2,811,133.66	0.48
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0								
		Local	20,945.000	78.227727	1,638,479.75	75.240000	1,575,901.80	-62,577.95	0.17
		Base		78.227727	1,638,479.75	75.240000	1,575,901.80	-62,577.95	0.17
90385D107	ULTIMATE SOFTWARE GROUP INC COMMON STOCK USD.01								
		Local	13,827.000	152.141828	2,103,665.05	309.670000	4,281,807.09	2,178,142.04	0.47
		Base		152.141828	2,103,665.05	309.670000	4,281,807.09	2,178,142.04	0.47
904214103	UMPQUA HOLDINGS CORP COMMON STOCK								
		Local	104,740.000	18.122125	1,898,111.40	21.400000	2,241,436.00	343,324.60	0.24
		Base		18.122125	1,898,111.40	21.400000	2,241,436.00	343,324.60	0.24
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5								
		Local	50,041.000	40.985435	2,050,952.13	39.400000	1,971,615.40	-79,336.73	0.21
		Base		40.985435	2,050,952.13	39.400000	1,971,615.40	-79,336.73	0.21
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01								
		Local	23,965.000	57.025835	1,366,624.13	35.510000	850,997.15	-515,626.98	0.09
		Base		57.025835	1,366,624.13	35.510000	850,997.15	-515,626.98	0.09
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0								
		Local	84,055.000	30.249240	2,542,599.87	29.680000	2,494,752.40	-47,847.47	0.27
		Base		30.249240	2,542,599.87	29.680000	2,494,752.40	-47,847.47	0.27
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01								
		Local	20,696.000	63.024094	1,304,346.65	122.990000	2,545,401.04	1,241,054.39	0.28
		Base		63.024094	1,304,346.65	122.990000	2,545,401.04	1,241,054.39	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
91325V108	UNITI GROUP INC REIT USD.0001								
		78,541.000	Local	27.779924	2,181,863.05	20.820000	1,635,223.62	-546,639.43	0.18
			Base	27.779924	2,181,863.05	20.820000	1,635,223.62	-546,639.43	0.18
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001								
		38,230.000	Local	23.583640	901,602.56	46.480000	1,776,930.40	875,327.84	0.19
			Base	23.583640	901,602.56	46.480000	1,776,930.40	875,327.84	0.19
91704F104	URBAN EDGE PROPERTIES REIT USD.01								
		50,384.000	Local	23.901745	1,204,265.50	22.860000	1,151,778.24	-52,487.26	0.13
			Base	23.901745	1,204,265.50	22.860000	1,151,778.24	-52,487.26	0.13
919794107	VALLEY NATIONAL BANCORP COMMON STOCK								
		126,061.000	Local	11.179825	1,409,339.86	12.050000	1,519,035.05	109,695.19	0.16
			Base	11.179825	1,409,339.86	12.050000	1,519,035.05	109,695.19	0.16
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0								
		10,719.000	Local	95.413447	1,022,736.74	140.400000	1,504,947.60	482,210.86	0.16
			Base	95.413447	1,022,736.74	140.400000	1,504,947.60	482,210.86	0.16
92047W101	VALVOLINE INC COMMON STOCK USD.01								
		93,009.000	Local	11.517118	1,071,195.59	21.520000	2,001,553.68	930,358.09	0.22
			Base	11.517118	1,071,195.59	21.520000	2,001,553.68	930,358.09	0.22
92240G101	VECTREN CORP COMMON STOCK								
		39,505.000	Local	27.672187	1,093,189.74	71.200000	2,812,756.00	1,719,566.26	0.31
			Base	27.672187	1,093,189.74	71.200000	2,812,756.00	1,719,566.26	0.31
92532W103	VERSUM MATERIALS INC COMMON STOCK USD1.0								
		51,780.000	Local	23.891022	1,237,077.11	39.790000	2,060,326.20	823,249.09	0.22
			Base	23.891022	1,237,077.11	39.790000	2,060,326.20	823,249.09	0.22
92552V100	VIASAT INC COMMON STOCK USD.0001								
		26,043.000	Local	74.245370	1,933,572.17	62.820000	1,636,021.26	-297,550.91	0.18
			Base	74.245370	1,933,572.17	62.820000	1,636,021.26	-297,550.91	0.18
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1								
		62,932.000	Local	9.080089	571,428.16	23.800000	1,497,781.60	926,353.44	0.16
			Base	9.080089	571,428.16	23.800000	1,497,781.60	926,353.44	0.16

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92839U206	VISTEON CORP COMMON STOCK								
		Local	14,014.000	131.914800	1,848,654.01	110.390000	1,547,005.46	-301,648.55	0.17
		Base		131.914800	1,848,654.01	110.390000	1,547,005.46	-301,648.55	0.17
929740108	WABTEC CORP COMMON STOCK USD.01								
		Local	40,737.000	32.411985	1,320,367.02	108.320000	4,412,631.84	3,092,264.82	0.48
		Base		32.411985	1,320,367.02	108.320000	4,412,631.84	3,092,264.82	0.48
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0								
		Local	40,152.000	17.088981	686,156.76	34.100000	1,369,183.20	683,026.44	0.15
		Base		17.088981	686,156.76	34.100000	1,369,183.20	683,026.44	0.15
942622200	WATSCO INC COMMON STOCK USD.5								
		Local	15,234.000	85.689065	1,305,387.21	174.990000	2,665,797.66	1,360,410.45	0.29
		Base		85.689065	1,305,387.21	174.990000	2,665,797.66	1,360,410.45	0.29
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01								
		Local	43,781.000	22.451546	982,951.15	65.380000	2,862,401.78	1,879,450.63	0.31
		Base		22.451546	982,951.15	65.380000	2,862,401.78	1,879,450.63	0.31
948741103	WEINGARTEN REALTY INVESTORS REIT USD.03								
		Local	56,682.000	23.961223	1,358,170.02	30.930000	1,753,174.26	395,004.24	0.19
		Base		23.961223	1,358,170.02	30.930000	1,753,174.26	395,004.24	0.19
94946T106	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01								
		Local	21,277.000	41.439300	881,703.98	302.570000	6,437,781.89	5,556,077.91	0.70
		Base		41.439300	881,703.98	302.570000	6,437,781.89	5,556,077.91	0.70
95058W100	WENDY S CO/THE COMMON STOCK USD.1								
		Local	85,373.000	5.175199	441,822.29	17.650000	1,506,833.45	1,065,011.16	0.16
		Base		5.175199	441,822.29	17.650000	1,506,833.45	1,065,011.16	0.16
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01								
		Local	21,334.000	23.244449	495,897.08	37.050000	790,424.70	294,527.62	0.09
		Base		23.244449	495,897.08	37.050000	790,424.70	294,527.62	0.09
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25								
		Local	34,978.000	61.180541	2,139,972.96	117.050000	4,094,174.90	1,954,201.94	0.44
		Base		61.180541	2,139,972.96	117.050000	4,094,174.90	1,954,201.94	0.44

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96208T104	WEX INC COMMON STOCK USD.01								
		Local	19,060.000	74.418697	1,418,420.37	190.220000	3,625,593.20	2,207,172.83	0.39
		Base		74.418697	1,418,420.37	190.220000	3,625,593.20	2,207,172.83	0.39
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0								
		Local	21,349.000	43.391373	926,362.43	64.550000	1,378,077.95	451,715.52	0.15
		Base		43.391373	926,362.43	64.550000	1,378,077.95	451,715.52	0.15
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01								
		Local	36,397.000	30.651411	1,115,619.41	70.230000	2,556,161.31	1,440,541.90	0.28
		Base		30.651411	1,115,619.41	70.230000	2,556,161.31	1,440,541.90	0.28
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK								
		Local	26,754.000	72.295838	1,934,202.85	88.550000	2,369,066.70	434,863.85	0.26
		Base		72.295838	1,934,202.85	88.550000	2,369,066.70	434,863.85	0.26
980745103	WOODWARD INC COMMON STOCK USD.00292								
		Local	26,316.000	31.632617	832,443.96	80.560000	2,120,016.96	1,287,573.00	0.23
		Base		31.632617	832,443.96	80.560000	2,120,016.96	1,287,573.00	0.23
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01								
		Local	32,196.000	40.960271	1,318,756.89	28.030000	902,453.88	-416,303.01	0.10
		Base		40.960271	1,318,756.89	28.030000	902,453.88	-416,303.01	0.10
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01								
		Local	18,978.000	79.110000	1,501,349.58	87.410000	1,658,866.98	157,517.40	0.18
		Base		79.110000	1,501,349.58	87.410000	1,658,866.98	157,517.40	0.18
981811102	WORTHINGTON INDUSTRIES COMMON STOCK								
		Local	20,464.000	16.986999	347,621.94	46.580000	953,213.12	605,591.18	0.10
		Base		16.986999	347,621.94	46.580000	953,213.12	605,591.18	0.10
98212B103	WPX ENERGY INC COMMON STOCK USD.01								
		Local	189,943.000	14.730389	2,797,934.22	19.070000	3,622,213.01	824,278.79	0.39
		Base		14.730389	2,797,934.22	19.070000	3,622,213.01	824,278.79	0.39
98310W108	WYNDHAM DESTINATIONS INC COMMON STOCK USD.01								
		Local	47,438.000	45.251171	2,146,625.06	44.200000	2,096,759.60	-49,865.46	0.23
		Base		45.251171	2,146,625.06	44.200000	2,096,759.60	-49,865.46	0.23

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98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01								
		Local	47,422.000	59.330203	2,813,556.88	56.750000	2,691,198.50	-122,358.38	0.29
		Base		59.330203	2,813,556.88	56.750000	2,691,198.50	-122,358.38	0.29
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01								
		Local	25,380.000	39.376881	999,385.23	171.740000	4,358,761.20	3,359,375.97	0.47
		Base		39.376881	999,385.23	171.740000	4,358,761.20	3,359,375.97	0.47
G0084W101	ADIENT PLC COMMON STOCK USD.001								
		Local	44,171.000	43.753523	1,932,636.85	43.290000	1,912,162.59	-20,474.26	0.21
		Base		43.753523	1,932,636.85	43.290000	1,912,162.59	-20,474.26	0.21
G05384105	ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456								
		Local	28,388.000	31.908639	905,822.44	41.150000	1,168,166.20	262,343.76	0.13
		Base		31.908639	905,822.44	41.150000	1,168,166.20	262,343.76	0.13
G0551A103	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001								
		Local	83,253.000	29.380231	2,445,992.37	25.910000	2,157,085.23	-288,907.14	0.23
		Base		29.380231	2,445,992.37	25.910000	2,157,085.23	-288,907.14	0.23
G2709G107	DELPHI TECHNOLOGIES PLC COMMON STOCK USD.01								
		Local	42,209.000	51.587794	2,177,469.19	35.230000	1,487,023.07	-690,446.12	0.16
		Base		51.587794	2,177,469.19	35.230000	1,487,023.07	-690,446.12	0.16
G3157S106	ENSCO PLC CL A COMMON STOCK USD.1								
		Local	207,758.000	8.743294	1,816,489.20	6.840000	1,421,064.72	-395,424.48	0.15
		Base		8.743294	1,816,489.20	6.840000	1,421,064.72	-395,424.48	0.15
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1								
		Local	12,659.000	102.699281	1,300,070.20	118.950000	1,505,788.05	205,717.85	0.16
		Base		102.699281	1,300,070.20	118.950000	1,505,788.05	205,717.85	0.16
G4474Y214	JANUS HENDERSON GROUP PLC COMMON STOCK								
		Local	85,788.000	27.347250	2,346,065.87	28.250000	2,423,511.00	77,445.13	0.26
		Base		27.347250	2,346,065.87	28.250000	2,423,511.00	77,445.13	0.26
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0								
		Local	20,723.000	67.815186	1,405,334.10	125.550000	2,601,772.65	1,196,438.55	0.28
		Base		67.815186	1,405,334.10	125.550000	2,601,772.65	1,196,438.55	0.28

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G5785G107	MALLINCKRODT PLC COMMON STOCK USD.2								
		Local	39,512.000	45.934400	1,814,960.03	34.460000	1,361,583.52	-453,376.51	0.15
		Base		45.934400	1,814,960.03	34.460000	1,361,583.52	-453,376.51	0.15
G6359F103	NABORS INDUSTRIES LTD COMMON STOCK USD.001								
		Local	167,769.000	12.143077	2,037,231.88	6.170000	1,035,134.73	-1,002,097.15	0.11
		Base		12.143077	2,037,231.88	6.170000	1,035,134.73	-1,002,097.15	0.11
G6700G107	NVENT ELECTRIC PLC COMMON STOCK USD.01								
		Local	77,170.000	26.229524	2,024,132.34	28.090000	2,167,705.30	143,572.96	0.24
		Base		26.229524	2,024,132.34	28.090000	2,167,705.30	143,572.96	0.24
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0								
		Local	19,141.000	94.377093	1,806,471.93	132.960000	2,544,987.36	738,515.43	0.28
		Base		94.377093	1,806,471.93	132.960000	2,544,987.36	738,515.43	0.28
G7665A101	ROWAN COMPANIES PLC A COMMON STOCK USD.125								
		Local	54,283.000	28.561225	1,550,389.00	14.040000	762,133.32	-788,255.68	0.08
		Base		28.561225	1,550,389.00	14.040000	762,133.32	-788,255.68	0.08
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18								
		Local	28,056.000	38.519915	1,080,714.73	64.200000	1,801,195.20	720,480.47	0.20
		Base		38.519915	1,080,714.73	64.200000	1,801,195.20	720,480.47	0.20
G84720104	STERIS PLC COMMON STOCK								
		Local	40,219.000	74.908607	3,012,749.27	114.420000	4,601,857.98	1,589,108.71	0.50
		Base		74.908607	3,012,749.27	114.420000	4,601,857.98	1,589,108.71	0.50
H8817H100	TRANSOCEAN LTD COMMON STOCK CHF.1								
		Local	208,481.000	8.966656	1,869,377.38	12.110000	2,524,704.91	655,327.53	0.27
		Base		8.966656	1,869,377.38	12.110000	2,524,704.91	655,327.53	0.27
N22717107	CORE LABORATORIES N.V. COMMON STOCK EUR.02								
		Local	20,970.000	106.043580	2,223,733.88	114.550000	2,402,113.50	178,379.62	0.26
		Base		106.043580	2,223,733.88	114.550000	2,402,113.50	178,379.62	0.26
US DOLLAR Total									
		Local	19,472,961.000		624,866,669.85		918,531,788.58	293,665,118.73	99.77
		Base			624,866,669.85		918,531,788.58	293,665,118.73	99.77

& 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
EQUITY Total								
		19,472,961.000	Base	624,866,669.85		918,531,788.58	293,665,118.73	99.77

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

Holdings

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

As of: *August 31, 2018*

View Date: *September 11, 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								
		19,667,271.040	Base	625,061,446.39		918,726,676.64	293,665,230.25	100.00

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

Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			-1,223.930	Local 1.000000	-1,223.93	1.000000	-1,223.93	0.00	0.00
				Base 1.000000	-1,223.93	1.000000	-1,223.93	0.00	0.00
US DOLLAR Total									
			-1,223.930	Local	-1,223.93		-1,223.93	0.00	0.00
				Base	-1,223.93		-1,223.93	0.00	0.00
CASH Total									
			-1,223.930	Base	-1,223.93		-1,223.93	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24				2.0533805	31 Dec 2030		
			2,356,192.260	Local 100.040352	2,357,143.03	100.050000	2,357,370.36	227.33	0.35
				Base 100.040352	2,357,143.03	100.050000	2,357,370.36	227.33	0.35
US DOLLAR Total									
			2,356,192.260	Local	2,357,143.03		2,357,370.36	227.33	0.35
				Base	2,357,143.03		2,357,370.36	227.33	0.35
CASH EQUIVALENT Total									
			2,356,192.260	Base	2,357,143.03		2,357,370.36	227.33	0.35
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
000360206	AAON INC COMMON STOCK USD.004								
			28,805.000	Local 12.126474	349,303.08	40.400000	1,163,722.00	814,418.92	0.17
				Base 12.126474	349,303.08	40.400000	1,163,722.00	814,418.92	0.17

& 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
000361105	AAR CORP COMMON STOCK USD1.0								
		Local	23,015.000	24.317625	559,670.14	46.670000	1,074,110.05	514,439.91	0.16
		Base		24.317625	559,670.14	46.670000	1,074,110.05	514,439.91	0.16
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01								
		Local	46,939.000	25.212663	1,183,457.19	31.720000	1,488,905.08	305,447.89	0.22
		Base		25.212663	1,183,457.19	31.720000	1,488,905.08	305,447.89	0.22
001547108	AK STEEL HOLDING CORP COMMON STOCK USD.01								
		Local	225,789.000	6.110842	1,379,760.98	4.440000	1,002,503.16	-377,257.82	0.15
		Base		6.110842	1,379,760.98	4.440000	1,002,503.16	-377,257.82	0.15
00163U106	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	24,525.000	26.057416	639,058.13	24.400000	598,410.00	-40,648.13	0.09
		Base		26.057416	639,058.13	24.400000	598,410.00	-40,648.13	0.09
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01								
		Local	34,190.000	11.752045	401,802.43	58.300000	1,993,277.00	1,591,474.57	0.30
		Base		11.752045	401,802.43	58.300000	1,993,277.00	1,591,474.57	0.30
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	6,483.000	64.574533	418,636.70	58.200000	377,310.60	-41,326.10	0.06
		Base		64.574533	418,636.70	58.200000	377,310.60	-41,326.10	0.06
00191U102	ASGN INC COMMON STOCK USD.01								
		Local	35,126.000	19.310828	678,312.13	92.590000	3,252,316.34	2,574,004.21	0.48
		Base		19.310828	678,312.13	92.590000	3,252,316.34	2,574,004.21	0.48
00215F107	ATN INTERNATIONAL INC COMMON STOCK USD.01								
		Local	7,766.000	46.680554	362,521.18	73.230000	568,704.18	206,183.00	0.08
		Base		46.680554	362,521.18	73.230000	568,704.18	206,183.00	0.08
002474104	AZZ INC COMMON STOCK USD1.0								
		Local	18,636.000	29.935943	557,886.24	53.750000	1,001,685.00	443,798.76	0.15
		Base		29.935943	557,886.24	53.750000	1,001,685.00	443,798.76	0.15
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01								
		Local	48,509.000	15.475437	750,697.95	21.670000	1,051,190.03	300,492.08	0.16
		Base		15.475437	750,697.95	21.670000	1,051,190.03	300,492.08	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
004239109	ACADIA REALTY TRUST REIT USD.001								
		Local	58,270.000	26.715440	1,556,708.67	28.520000	1,661,860.40	105,151.73	0.25
		Base		26.715440	1,556,708.67	28.520000	1,661,860.40	105,151.73	0.25
004446100	ACETO CORP COMMON STOCK USD.01								
		Local	21,996.000	20.462548	450,094.21	3.320000	73,026.72	-377,067.49	0.01
		Base		20.462548	450,094.21	3.320000	73,026.72	-377,067.49	0.01
00484M106	ACORDA THERAPEUTICS INC COMMON STOCK USD.001								
		Local	33,687.000	28.682212	966,217.68	28.800000	970,185.60	3,967.92	0.14
		Base		28.682212	966,217.68	28.800000	970,185.60	3,967.92	0.14
00508X203	ACTUANT CORP A COMMON STOCK USD.2								
		Local	43,355.000	25.961871	1,125,576.90	29.450000	1,276,804.75	151,227.85	0.19
		Base		25.961871	1,125,576.90	29.450000	1,276,804.75	151,227.85	0.19
00738A106	ADTRAN INC COMMON STOCK USD.01								
		Local	34,232.000	20.908165	715,728.32	17.200000	588,790.40	-126,937.92	0.09
		Base		20.908165	715,728.32	17.200000	588,790.40	-126,937.92	0.09
00770F104	AEGION CORP COMMON STOCK USD.01								
		Local	23,148.000	20.014780	463,302.12	24.960000	577,774.08	114,471.96	0.09
		Base		20.014780	463,302.12	24.960000	577,774.08	114,471.96	0.09
00773T101	ADVANSIX INC COMMON STOCK USD.01								
		Local	21,790.000	16.478436	359,065.11	33.840000	737,373.60	378,308.49	0.11
		Base		16.478436	359,065.11	33.840000	737,373.60	378,308.49	0.11
007800105	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1								
		Local	53,940.000	10.567744	570,024.09	35.110000	1,893,833.40	1,323,809.31	0.28
		Base		10.567744	570,024.09	35.110000	1,893,833.40	1,323,809.31	0.28
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001								
		Local	28,103.000	16.875315	474,246.97	59.580000	1,674,376.74	1,200,129.77	0.25
		Base		16.875315	474,246.97	59.580000	1,674,376.74	1,200,129.77	0.25
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001								
		Local	15,203.000	29.023730	441,247.76	87.960000	1,337,255.88	896,008.12	0.20
		Base		29.023730	441,247.76	87.960000	1,337,255.88	896,008.12	0.20

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00847J105	AGILYSYS INC COMMON STOCK USD.3								
		10,956.000	Local	8.608300	94,312.54	16.070000	176,062.92	81,750.38	0.03
			Base	8.608300	94,312.54	16.070000	176,062.92	81,750.38	0.03
008492100	AGREE REALTY CORP REIT USD.0001								
		22,176.000	Local	36.804486	816,176.29	57.070000	1,265,584.32	449,408.03	0.19
			Base	36.804486	816,176.29	57.070000	1,265,584.32	449,408.03	0.19
011311107	ALAMO GROUP INC COMMON STOCK USD.1								
		6,831.000	Local	61.182292	417,936.24	95.300000	650,994.30	233,058.06	0.10
			Base	61.182292	417,936.24	95.300000	650,994.30	233,058.06	0.10
011642105	ALARM.COM HOLDINGS INC COMMON STOCK								
		17,904.000	Local	38.283687	685,431.14	56.290000	1,007,816.16	322,385.02	0.15
			Base	38.283687	685,431.14	56.290000	1,007,816.16	322,385.02	0.15
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001								
		20,719.000	Local	27.020755	559,843.02	77.150000	1,598,470.85	1,038,627.83	0.24
			Base	27.020755	559,843.02	77.150000	1,598,470.85	1,038,627.83	0.24
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001								
		9,000.000	Local	70.082439	630,741.95	136.250000	1,226,250.00	595,508.05	0.18
			Base	70.082439	630,741.95	136.250000	1,226,250.00	595,508.05	0.18
023139884	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01								
		32,386.000	Local	19.857500	643,105.00	21.130000	684,316.18	41,211.18	0.10
			Base	19.857500	643,105.00	21.130000	684,316.18	41,211.18	0.10
023436108	AMEDISYS INC COMMON STOCK USD.001								
		20,638.000	Local	24.603518	507,767.41	125.010000	2,579,956.38	2,072,188.97	0.38
			Base	24.603518	507,767.41	125.010000	2,579,956.38	2,072,188.97	0.38
024013104	AMERICAN ASSETS TRUST INC REIT USD.01								
		29,677.000	Local	33.587447	996,774.65	39.500000	1,172,241.50	175,466.85	0.17
			Base	33.587447	996,774.65	39.500000	1,172,241.50	175,466.85	0.17
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01								
		70,953.000	Local	16.752645	1,188,650.43	17.710000	1,256,577.63	67,927.20	0.19
			Base	16.752645	1,188,650.43	17.710000	1,256,577.63	67,927.20	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
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0								
		Local	64,404.000	25.146682	1,619,546.88	37.090000	2,388,744.36	769,197.48	0.36
		Base		25.146682	1,619,546.88	37.090000	2,388,744.36	769,197.48	0.36
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01								
		Local	11,716.000	37.854024	443,497.74	34.750000	407,131.00	-36,366.74	0.06
		Base		37.854024	443,497.74	34.750000	407,131.00	-36,366.74	0.06
029899101	AMERICAN STATES WATER CO COMMON STOCK								
		Local	26,244.000	21.865982	573,850.82	60.430000	1,585,924.92	1,012,074.10	0.24
		Base		21.865982	573,850.82	60.430000	1,585,924.92	1,012,074.10	0.24
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1								
		Local	18,818.000	14.380321	270,608.88	21.900000	412,114.20	141,505.32	0.06
		Base		14.380321	270,608.88	21.900000	412,114.20	141,505.32	0.06
030506109	AMERICAN WOODMARK CORP COMMON STOCK								
		Local	10,129.000	43.246124	438,039.99	84.950000	860,458.55	422,418.56	0.13
		Base		43.246124	438,039.99	84.950000	860,458.55	422,418.56	0.13
03071H100	AMERISAFE INC COMMON STOCK USD.01								
		Local	13,761.000	28.308217	389,549.38	63.800000	877,951.80	488,402.42	0.13
		Base		28.308217	389,549.38	63.800000	877,951.80	488,402.42	0.13
03076K108	AMERIS BANCORP COMMON STOCK USD1.0								
		Local	29,006.000	35.239829	1,022,166.48	49.650000	1,440,147.90	417,981.42	0.21
		Base		35.239829	1,022,166.48	49.650000	1,440,147.90	417,981.42	0.21
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001								
		Local	25,642.000	20.275104	519,894.21	18.980000	486,685.16	-33,209.05	0.07
		Base		20.275104	519,894.21	18.980000	486,685.16	-33,209.05	0.07
034164103	ANDERSONS INC/THE COMMON STOCK								
		Local	18,921.000	32.679076	618,320.80	40.850000	772,922.85	154,602.05	0.11
		Base		32.679076	618,320.80	40.850000	772,922.85	154,602.05	0.11
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01								
		Local	26,295.000	16.625693	437,172.61	22.420000	589,533.90	152,361.29	0.09
		Base		16.625693	437,172.61	22.420000	589,533.90	152,361.29	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
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01								
		Local	10,542.000	36.345562	383,154.91	41.390000	436,333.38	53,178.47	0.06
		Base		36.345562	383,154.91	41.390000	436,333.38	53,178.47	0.06
035290105	ANIXTER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	20,782.000	66.660620	1,385,341.00	72.100000	1,498,382.20	113,041.20	0.22
		Base		66.660620	1,385,341.00	72.100000	1,498,382.20	113,041.20	0.22
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333								
		Local	20,178.000	20.018051	403,924.24	49.220000	993,161.16	589,236.92	0.15
		Base		20.018051	403,924.24	49.220000	993,161.16	589,236.92	0.15
03762U105	APOLLO COMMERCIAL REAL ESTAT REIT USD.01								
		Local	79,979.000	18.681354	1,494,116.01	19.430000	1,553,991.97	59,875.96	0.23
		Base		18.681354	1,494,116.01	19.430000	1,553,991.97	59,875.96	0.23
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK								
		Local	27,686.000	36.245593	1,003,495.49	77.050000	2,133,206.30	1,129,710.81	0.32
		Base		36.245593	1,003,495.49	77.050000	2,133,206.30	1,129,710.81	0.32
03823U102	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001								
		Local	13,988.000	48.917872	684,263.19	41.360000	578,543.68	-105,719.51	0.09
		Base		48.917872	684,263.19	41.360000	578,543.68	-105,719.51	0.09
03937C105	ARCBEST CORP COMMON STOCK USD.01								
		Local	18,320.000	23.868885	437,277.98	48.100000	881,192.00	443,914.02	0.13
		Base		23.868885	437,277.98	48.100000	881,192.00	443,914.02	0.13
03957W106	ARCHROCK INC COMMON STOCK USD.01								
		Local	92,769.000	11.267249	1,045,251.46	12.650000	1,173,527.85	128,276.39	0.17
		Base		11.267249	1,045,251.46	12.650000	1,173,527.85	128,276.39	0.17
04208T108	ARMADA HOFFLER PROPERTIES IN REIT USD.01								
		Local	34,821.000	13.197434	459,547.84	15.590000	542,859.39	83,311.55	0.08
		Base		13.197434	459,547.84	15.590000	542,859.39	83,311.55	0.08
042315507	ARMOUR RESIDENTIAL REIT INC REIT USD.0001								
		Local	29,937.000	26.137859	782,489.08	23.520000	704,118.24	-78,370.84	0.10
		Base		26.137859	782,489.08	23.520000	704,118.24	-78,370.84	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
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01								
		Local	13,119.000	47.749385	626,424.18	74.500000	977,365.50	350,941.32	0.15
		Base		47.749385	626,424.18	74.500000	977,365.50	350,941.32	0.15
04351G101	ASCENA RETAIL GROUP INC COMMON STOCK USD.01								
		Local	122,238.000	5.945299	726,741.51	4.580000	559,850.04	-166,891.47	0.08
		Base		5.945299	726,741.51	4.580000	559,850.04	-166,891.47	0.08
04545L107	ASSERTIO THERAPEUTICS INC COMMON STOCK								
		Local	45,562.000	12.154001	553,760.59	6.380000	290,685.56	-263,075.03	0.04
		Base		12.154001	553,760.59	6.380000	290,685.56	-263,075.03	0.04
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2								
		Local	13,693.000	37.022670	506,951.42	48.650000	666,164.45	159,213.03	0.10
		Base		37.022670	506,951.42	48.650000	666,164.45	159,213.03	0.10
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01								
		Local	18,263.000	45.833231	837,052.30	60.900000	1,112,216.70	275,164.40	0.17
		Base		45.833231	837,052.30	60.900000	1,112,216.70	275,164.40	0.17
05379B107	AVISTA CORP COMMON STOCK								
		Local	46,908.000	27.982074	1,312,583.13	51.310000	2,406,849.48	1,094,266.35	0.36
		Base		27.982074	1,312,583.13	51.310000	2,406,849.48	1,094,266.35	0.36
054303102	AVON PRODUCTS INC COMMON STOCK USD.25								
		Local	315,550.000	2.850616	899,511.96	2.000000	631,100.00	-268,411.96	0.09
		Base		2.850616	899,511.96	2.000000	631,100.00	-268,411.96	0.09
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	23,025.000	32.653507	751,847.01	20.200000	465,105.00	-286,742.01	0.07
		Base		32.653507	751,847.01	20.200000	465,105.00	-286,742.01	0.07
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001								
		Local	41,072.000	22.289649	915,480.48	68.260000	2,803,574.72	1,888,094.24	0.42
		Base		22.289649	915,480.48	68.260000	2,803,574.72	1,888,094.24	0.42
05508R106	B+G FOODS INC COMMON STOCK USD.01								
		Local	47,652.000	26.141736	1,245,706.02	31.950000	1,522,481.40	276,775.38	0.23
		Base		26.141736	1,245,706.02	31.950000	1,522,481.40	276,775.38	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	37.240000	1,464,909.88	720,986.58	0.22
		Base		18.911541	743,923.30	37.240000	1,464,909.88	720,986.58	0.22
056525108	BADGER METER INC COMMON STOCK USD1.0								
		Local	20,824.000	20.744439	431,982.19	54.950000	1,144,278.80	712,296.61	0.17
		Base		20.744439	431,982.19	54.950000	1,144,278.80	712,296.61	0.17
057665200	BALCHEM CORP COMMON STOCK USD.0667								
		Local	22,939.000	43.920167	1,007,484.71	110.890000	2,543,705.71	1,536,221.00	0.38
		Base		43.920167	1,007,484.71	110.890000	2,543,705.71	1,536,221.00	0.38
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01								
		Local	30,452.000	17.763700	540,940.18	20.150000	613,607.80	72,667.62	0.09
		Base		17.763700	540,940.18	20.150000	613,607.80	72,667.62	0.09
06652V208	BANNER CORPORATION COMMON STOCK USD.01								
		Local	23,118.000	40.479655	935,808.66	64.330000	1,487,180.94	551,372.28	0.22
		Base		40.479655	935,808.66	64.330000	1,487,180.94	551,372.28	0.22
067774109	BARNES + NOBLE INC COMMON STOCK USD.001								
		Local	40,565.000	11.870347	481,520.62	5.250000	212,966.25	-268,554.37	0.03
		Base		11.870347	481,520.62	5.250000	212,966.25	-268,554.37	0.03
06777U101	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01								
		Local	26,814.000	11.708773	313,959.04	5.980000	160,347.72	-153,611.32	0.02
		Base		11.708773	313,959.04	5.980000	160,347.72	-153,611.32	0.02
067806109	BARNES GROUP INC COMMON STOCK USD.01								
		Local	34,561.000	27.487086	949,981.19	68.060000	2,352,221.66	1,402,240.47	0.35
		Base		27.487086	949,981.19	68.060000	2,352,221.66	1,402,240.47	0.35
077347300	BEL FUSE INC CL B COMMON STOCK USD.1								
		Local	7,036.000	21.028437	147,956.08	28.650000	201,581.40	53,625.32	0.03
		Base		21.028437	147,956.08	28.650000	201,581.40	53,625.32	0.03
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1								
		Local	33,981.000	17.394589	591,085.52	25.850000	878,408.85	287,323.33	0.13
		Base		17.394589	591,085.52	25.850000	878,408.85	287,323.33	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	42.250000	1,113,287.50	18,586.48	0.17
		Base		41.544631	1,094,701.02	42.250000	1,113,287.50	18,586.48	0.17
08915P101	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01								
		Local	14,383.000	9.779546	140,659.21	5.700000	81,983.10	-58,676.11	0.01
		Base		9.779546	140,659.21	5.700000	81,983.10	-58,676.11	0.01
090672106	BIOTELEMETRY INC COMMON STOCK USD.001								
		Local	22,258.000	19.498175	433,990.39	61.800000	1,375,544.40	941,554.01	0.20
		Base		19.498175	433,990.39	61.800000	1,375,544.40	941,554.01	0.20
09180C106	BJ S RESTAURANTS INC COMMON STOCK								
		Local	12,918.000	44.384898	573,364.11	75.700000	977,892.60	404,528.49	0.15
		Base		44.384898	573,364.11	75.700000	977,892.60	404,528.49	0.15
095229100	BLUCORA INC COMMON STOCK USD.0001								
		Local	33,565.000	12.943580	434,451.27	36.200000	1,215,053.00	780,601.73	0.18
		Base		12.943580	434,451.27	36.200000	1,215,053.00	780,601.73	0.18
09739D100	BOISE CASCADE CO COMMON STOCK USD.01								
		Local	27,773.000	30.335138	842,497.79	43.700000	1,213,680.10	371,182.31	0.18
		Base		30.335138	842,497.79	43.700000	1,213,680.10	371,182.31	0.18
097793400	BONANZA CREEK ENERGY INC COMMON STOCK								
		Local	14,601.000	36.991575	540,113.99	31.000000	452,631.00	-87,482.99	0.07
		Base		36.991575	540,113.99	31.000000	452,631.00	-87,482.99	0.07
101119105	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0								
		Local	60,169.000	8.577415	516,094.51	14.450000	869,442.05	353,347.54	0.13
		Base		8.577415	516,094.51	14.450000	869,442.05	353,347.54	0.13
101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001								
		Local	25,021.000	25.269092	632,257.95	65.970000	1,650,635.37	1,018,377.42	0.25
		Base		25.269092	632,257.95	65.970000	1,650,635.37	1,018,377.42	0.25
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01								
		Local	34,482.000	30.632492	1,056,269.58	40.450000	1,394,796.90	338,527.32	0.21
		Base		30.632492	1,056,269.58	40.450000	1,394,796.90	338,527.32	0.21

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109043109	BRIGGS + STRATTON COMMON STOCK USD.01								
		Local	30,482.000	18.786319	572,644.59	20.160000	614,517.12	41,872.53	0.09
		Base		18.786319	572,644.59	20.160000	614,517.12	41,872.53	0.09
110394103	BRISTOW GROUP INC COMMON STOCK USD.01								
		Local	23,114.000	48.290005	1,116,175.18	10.960000	253,329.44	-862,845.74	0.04
		Base		48.290005	1,116,175.18	10.960000	253,329.44	-862,845.74	0.04
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01								
		Local	57,533.000	10.011457	575,989.15	18.150000	1,044,223.95	468,234.80	0.16
		Base		10.011457	575,989.15	18.150000	1,044,223.95	468,234.80	0.16
114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01								
		Local	50,396.000	10.977956	553,245.07	39.410000	1,986,106.36	1,432,861.29	0.30
		Base		10.977956	553,245.07	39.410000	1,986,106.36	1,432,861.29	0.30
118440106	BUCKLE INC/THE COMMON STOCK USD.01								
		Local	20,323.000	42.183032	857,285.76	25.750000	523,317.25	-333,968.51	0.08
		Base		42.183032	857,285.76	25.750000	523,317.25	-333,968.51	0.08
124830100	CBL + ASSOCIATES PROPERTIES REIT USD.01								
		Local	123,570.000	9.611259	1,187,663.27	4.460000	551,122.20	-636,541.07	0.08
		Base		9.611259	1,187,663.27	4.460000	551,122.20	-636,541.07	0.08
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01								
		Local	24,049.000	20.811389	500,493.10	37.350000	898,230.15	397,737.05	0.13
		Base		20.811389	500,493.10	37.350000	898,230.15	397,737.05	0.13
126501105	CTS CORP COMMON STOCK								
		Local	23,590.000	11.756921	277,345.77	36.950000	871,650.50	594,304.73	0.13
		Base		11.756921	277,345.77	36.950000	871,650.50	594,304.73	0.13
126600105	CVB FINANCIAL CORP COMMON STOCK								
		Local	73,260.000	13.145366	963,029.49	24.050000	1,761,903.00	798,873.51	0.26
		Base		13.145366	963,029.49	24.050000	1,761,903.00	798,873.51	0.26
12674R100	C+J ENERGY SERVICES INC COMMON STOCK								
		Local	45,446.000	28.754031	1,306,755.71	20.950000	952,093.70	-354,662.01	0.14
		Base		28.754031	1,306,755.71	20.950000	952,093.70	-354,662.01	0.14

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12709P103	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001								
			18,349.000	Local 45.645265	837,544.97	112.730000	2,068,482.77	1,230,937.80	0.31
				Base 45.645265	837,544.97	112.730000	2,068,482.77	1,230,937.80	0.31
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1								
			17,645.000	Local 65.524451	1,156,178.94	195.000000	3,440,775.00	2,284,596.06	0.51
				Base 65.524451	1,156,178.94	195.000000	3,440,775.00	2,284,596.06	0.51
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01								
			21,295.000	Local 23.371746	497,701.33	49.450000	1,053,037.75	555,336.42	0.16
				Base 23.371746	497,701.33	49.450000	1,053,037.75	555,336.42	0.16
128126109	CALAMP CORP COMMON STOCK USD.01								
			25,549.000	Local 15.306259	391,059.62	23.500000	600,401.50	209,341.88	0.09
				Base 15.306259	391,059.62	23.500000	600,401.50	209,341.88	0.09
128246105	CALAVO GROWERS INC COMMON STOCK USD.001								
			11,280.000	Local 31.685151	357,408.50	105.850000	1,193,988.00	836,579.50	0.18
				Base 31.685151	357,408.50	105.850000	1,193,988.00	836,579.50	0.18
129500104	CALERES INC COMMON STOCK USD.01								
			30,857.000	Local 15.341104	473,380.45	40.480000	1,249,091.36	775,710.91	0.19
				Base 15.341104	473,380.45	40.480000	1,249,091.36	775,710.91	0.19
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01								
			34,434.000	Local 26.107008	898,968.71	41.150000	1,416,959.10	517,990.39	0.21
				Base 26.107008	898,968.71	41.150000	1,416,959.10	517,990.39	0.21
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01								
			67,493.000	Local 7.532705	508,404.83	22.810000	1,539,515.33	1,031,110.50	0.23
				Base 7.532705	508,404.83	22.810000	1,539,515.33	1,031,110.50	0.23
132011107	CAMBREX CORP COMMON STOCK USD.1								
			23,570.000	Local 13.593263	320,393.20	67.400000	1,588,618.00	1,268,224.80	0.24
				Base 13.593263	320,393.20	67.400000	1,588,618.00	1,268,224.80	0.24
14067E506	CAPSTEAD MORTGAGE CORP REIT USD.01								
			66,121.000	Local 12.202515	806,842.47	8.400000	555,416.40	-251,426.07	0.08
				Base 12.202515	806,842.47	8.400000	555,416.40	-251,426.07	0.08

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140781105	CARBO CERAMICS INC COMMON STOCK USD.01								
		Local	15,863.000	32.475183	515,153.83	8.650000	137,214.95	-377,938.88	0.02
		Base		32.475183	515,153.83	8.650000	137,214.95	-377,938.88	0.02
141665109	CAREER EDUCATION CORP COMMON STOCK USD.01								
		Local	47,275.000	6.011430	284,190.37	15.950000	754,036.25	469,845.88	0.11
		Base		6.011430	284,190.37	15.950000	754,036.25	469,845.88	0.11
14174T107	CARETRUST REIT INC REIT USD.01								
		Local	64,992.000	13.278231	862,978.81	18.450000	1,199,102.40	336,123.59	0.18
		Base		13.278231	862,978.81	18.450000	1,199,102.40	336,123.59	0.18
144577103	CARRIZO OIL + GAS INC COMMON STOCK USD.01								
		Local	61,953.000	30.149215	1,867,834.34	24.220000	1,500,501.66	-367,332.68	0.22
		Base		30.149215	1,867,834.34	24.220000	1,500,501.66	-367,332.68	0.22
149205106	CATO CORP CLASS A COMMON STOCK USD.033								
		Local	16,479.000	28.180944	464,393.78	21.450000	353,474.55	-110,919.23	0.05
		Base		28.180944	464,393.78	21.450000	353,474.55	-110,919.23	0.05
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,078.000	100.571583	611,274.08	245.400000	1,491,541.20	880,267.12	0.22
		Base		100.571583	611,274.08	245.400000	1,491,541.20	880,267.12	0.22
150602209	CEDAR REALTY TRUST INC REIT USD.06								
		Local	56,285.000	5.499006	309,511.53	4.470000	251,593.95	-57,917.58	0.04
		Base		5.499006	309,511.53	4.470000	251,593.95	-57,917.58	0.04
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01								
		Local	7,376.000	16.217914	119,623.33	39.700000	292,827.20	173,203.87	0.04
		Base		16.217914	119,623.33	39.700000	292,827.20	173,203.87	0.04
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01								
		Local	28,324.000	13.143659	372,280.99	36.330000	1,029,010.92	656,729.93	0.15
		Base		13.143659	372,280.99	36.330000	1,029,010.92	656,729.93	0.15
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK								
		Local	21,162.000	21.707299	459,369.86	28.330000	599,519.46	140,149.60	0.09
		Base		21.707299	459,369.86	28.330000	599,519.46	140,149.60	0.09

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156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01								
		Local	35,686.000	13.506913	482,007.68	12.620000	450,357.32	-31,650.36	0.07
		Base		13.506913	482,007.68	12.620000	450,357.32	-31,650.36	0.07
157210105	CEVA INC COMMON STOCK USD.001								
		Local	15,902.000	26.098244	415,014.28	30.600000	486,601.20	71,586.92	0.07
		Base		26.098244	415,014.28	30.600000	486,601.20	71,586.92	0.07
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01								
		Local	22,133.000	34.422605	761,875.52	75.550000	1,672,148.15	910,272.63	0.25
		Base		34.422605	761,875.52	75.550000	1,672,148.15	910,272.63	0.25
16208T102	CHATHAM LODGING TRUST REIT USD.01								
		Local	32,756.000	20.669380	677,046.20	21.450000	702,616.20	25,570.00	0.10
		Base		20.669380	677,046.20	21.450000	702,616.20	25,570.00	0.10
165240102	CHESAPEAKE LODGING TRUST REIT USD.01								
		Local	43,166.000	30.359100	1,310,480.92	32.910000	1,420,593.06	110,112.14	0.21
		Base		30.359100	1,310,480.92	32.910000	1,420,593.06	110,112.14	0.21
168615102	CHICO S FAS INC COMMON STOCK USD.01								
		Local	92,388.000	8.782239	811,373.47	9.120000	842,578.56	31,205.09	0.13
		Base		8.782239	811,373.47	9.120000	842,578.56	31,205.09	0.13
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1								
		Local	11,888.000	50.544830	600,876.94	140.750000	1,673,236.00	1,072,359.06	0.25
		Base		50.544830	600,876.94	140.750000	1,673,236.00	1,072,359.06	0.25
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01								
		Local	12,093.000	30.301905	366,440.94	28.950000	350,092.35	-16,348.59	0.05
		Base		30.301905	366,440.94	28.950000	350,092.35	-16,348.59	0.05
171871502	CINCINNATI BELL INC COMMON STOCK USD.01								
		Local	35,781.000	16.940765	606,157.52	13.000000	465,153.00	-141,004.52	0.07
		Base		16.940765	606,157.52	13.000000	465,153.00	-141,004.52	0.07
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01								
		Local	14,167.000	42.379380	600,388.67	45.360000	642,615.12	42,226.45	0.10
		Base		42.379380	600,388.67	45.360000	642,615.12	42,226.45	0.10

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177835105	CITY HOLDING CO COMMON STOCK USD2.5								
		Local	11,028.000	36.770747	405,507.80	81.080000	894,150.24	488,642.44	0.13
		Base		36.770747	405,507.80	81.080000	894,150.24	488,642.44	0.13
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001								
		Local	11,786.000	40.617472	478,717.53	29.050000	342,383.30	-136,334.23	0.05
		Base		40.617472	478,717.53	29.050000	342,383.30	-136,334.23	0.05
18911Q102	CLOUD PEAK ENERGY INC COMMON STOCK USD.01								
		Local	54,286.000	14.447179	784,279.56	2.360000	128,114.96	-656,164.60	0.02
		Base		14.447179	784,279.56	2.360000	128,114.96	-656,164.60	0.02
191098102	COCA COLA BOTTLING CO CONSOL COMMON STOCK USD1.0								
		Local	3,324.000	209.841600	697,513.48	169.560000	563,617.44	-133,896.04	0.08
		Base		209.841600	697,513.48	169.560000	563,617.44	-133,896.04	0.08
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001								
		Local	29,793.000	36.875988	1,098,646.32	54.700000	1,629,677.10	531,030.78	0.24
		Base		36.875988	1,098,646.32	54.700000	1,629,677.10	531,030.78	0.24
192576106	COHU INC COMMON STOCK USD1.0								
		Local	20,582.000	13.336678	274,495.50	26.380000	542,953.16	268,457.66	0.08
		Base		13.336678	274,495.50	26.380000	542,953.16	268,457.66	0.08
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK								
		Local	52,337.000	26.983005	1,412,209.51	42.250000	2,211,238.25	799,028.74	0.33
		Base		26.983005	1,412,209.51	42.250000	2,211,238.25	799,028.74	0.33
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
		Local	26,542.000	13.408971	355,900.90	57.400000	1,523,510.80	1,167,609.90	0.23
		Base		13.408971	355,900.90	57.400000	1,523,510.80	1,167,609.90	0.23
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0								
		Local	36,431.000	31.952904	1,164,076.23	66.130000	2,409,182.03	1,245,105.80	0.36
		Base		31.952904	1,164,076.23	66.130000	2,409,182.03	1,245,105.80	0.36
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01								
		Local	83,301.000	11.186094	931,812.80	3.880000	323,207.88	-608,604.92	0.05
		Base		11.186094	931,812.80	3.880000	323,207.88	-608,604.92	0.05

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Base Currency: USD - US DOLLAR

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20369C106	COMMUNITY HEALTHCARE TRUST I REIT USD.01								
		Local	12,352.000	27.028449	333,855.40	31.030000	383,282.56	49,427.16	0.06
		Base		27.028449	333,855.40	31.030000	383,282.56	49,427.16	0.06
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001								
		Local	8,176.000	58.597220	479,090.87	27.300000	223,204.80	-255,886.07	0.03
		Base		58.597220	479,090.87	27.300000	223,204.80	-255,886.07	0.03
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1								
		Local	16,875.000	23.532706	397,114.42	35.850000	604,968.75	207,854.33	0.09
		Base		23.532706	397,114.42	35.850000	604,968.75	207,854.33	0.09
207410101	CONMED CORP COMMON STOCK USD.01								
		Local	17,831.000	31.282528	557,798.75	80.430000	1,434,147.33	876,348.58	0.21
		Base		31.282528	557,798.75	80.430000	1,434,147.33	876,348.58	0.21
20854L108	CONSOL ENERGY INC COMMON STOCK USD.01								
		Local	18,013.000	22.999118	414,283.11	42.900000	772,757.70	358,474.59	0.11
		Base		22.999118	414,283.11	42.900000	772,757.70	358,474.59	0.11
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01								
		Local	46,324.000	22.876210	1,059,717.57	11.810000	547,086.44	-512,631.13	0.08
		Base		22.876210	1,059,717.57	11.810000	547,086.44	-512,631.13	0.08
21240D107	CONTROL4 CORP COMMON STOCK USD.0001								
		Local	14,500.000	24.214374	351,108.43	32.410000	469,945.00	118,836.57	0.07
		Base		24.214374	351,108.43	32.410000	469,945.00	118,836.57	0.07
21676P103	COOPER STANDARD HOLDING COMMON STOCK USD.001								
		Local	11,616.000	99.748694	1,158,680.83	138.430000	1,608,002.88	449,322.05	0.24
		Base		99.748694	1,158,680.83	138.430000	1,608,002.88	449,322.05	0.24
216831107	COOPER TIRE + RUBBER COMMON STOCK USD1.0								
		Local	36,117.000	26.302543	949,968.95	28.850000	1,041,975.45	92,006.50	0.15
		Base		26.302543	949,968.95	28.850000	1,041,975.45	92,006.50	0.15
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001								
		Local	68,376.000	21.501003	1,470,152.56	15.020000	1,027,007.52	-443,145.04	0.15
		Base		21.501003	1,470,152.56	15.020000	1,027,007.52	-443,145.04	0.15

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218681104	CORE MARK HOLDING CO INC COMMON STOCK USD.01								
		Local	32,960.000	33.671312	1,109,806.45	35.770000	1,178,979.20	69,172.75	0.18
		Base		33.671312	1,109,806.45	35.770000	1,178,979.20	69,172.75	0.18
221006109	CORVEL CORP COMMON STOCK USD.0001								
		Local	6,886.000	28.045990	193,124.69	59.450000	409,372.70	216,248.01	0.06
		Base		28.045990	193,124.69	59.450000	409,372.70	216,248.01	0.06
225223304	CRAY INC COMMON STOCK USD.01								
		Local	29,041.000	37.087880	1,077,069.12	21.700000	630,189.70	-446,879.42	0.09
		Base		37.087880	1,077,069.12	21.700000	630,189.70	-446,879.42	0.09
227046109	CROCS INC COMMON STOCK USD.001								
		Local	48,809.000	19.845301	968,629.29	20.660000	1,008,393.94	39,764.65	0.15
		Base		19.845301	968,629.29	20.660000	1,008,393.94	39,764.65	0.15
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001								
		Local	26,029.000	8.910385	231,928.42	10.010000	260,550.29	28,621.87	0.04
		Base		8.910385	231,928.42	10.010000	260,550.29	28,621.87	0.04
228903100	CRYOLIFE INC COMMON STOCK USD.01								
		Local	24,077.000	9.447577	227,469.32	34.700000	835,471.90	608,002.58	0.12
		Base		9.447577	227,469.32	34.700000	835,471.90	608,002.58	0.12
229669106	CUBIC CORP COMMON STOCK								
		Local	17,897.000	47.901651	857,295.84	75.700000	1,354,802.90	497,507.06	0.20
		Base		47.901651	857,295.84	75.700000	1,354,802.90	497,507.06	0.20
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0								
		Local	21,161.000	26.471844	560,170.70	24.700000	522,676.70	-37,494.00	0.08
		Base		26.471844	560,170.70	24.700000	522,676.70	-37,494.00	0.08
232109108	CUTERA INC COMMON STOCK USD.001								
		Local	9,741.000	45.460900	442,834.63	34.000000	331,194.00	-111,640.63	0.05
		Base		45.460900	442,834.63	34.000000	331,194.00	-111,640.63	0.05
23282W605	CYTOKINETICS INC COMMON STOCK USD.001								
		Local	36,398.000	16.259942	591,829.37	7.900000	287,544.20	-304,285.17	0.04
		Base		16.259942	591,829.37	7.900000	287,544.20	-304,285.17	0.04

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23332B106	DSP GROUP INC COMMON STOCK USD.001								
		Local	16,200.000	7.917754	128,267.61	12.850000	208,170.00	79,902.39	0.03
		Base		7.917754	128,267.61	12.850000	208,170.00	79,902.39	0.03
23334L102	DSW INC CLASS A COMMON STOCK								
		Local	51,796.000	20.835905	1,079,216.53	33.260000	1,722,734.96	643,518.43	0.26
		Base		20.835905	1,079,216.53	33.260000	1,722,734.96	643,518.43	0.26
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01								
		Local	11,285.000	59.513043	671,604.69	45.890000	517,868.65	-153,736.04	0.08
		Base		59.513043	671,604.69	45.890000	517,868.65	-153,736.04	0.08
234264109	DAKTRONICS INC COMMON STOCK								
		Local	27,961.000	10.347898	289,337.58	8.110000	226,763.71	-62,573.87	0.03
		Base		10.347898	289,337.58	8.110000	226,763.71	-62,573.87	0.03
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01								
		Local	117,692.000	16.845443	1,982,573.86	19.780000	2,327,947.76	345,373.90	0.35
		Base		16.845443	1,982,573.86	19.780000	2,327,947.76	345,373.90	0.35
238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01								
		Local	28,315.000	41.913150	1,186,770.84	58.170000	1,647,083.55	460,312.71	0.24
		Base		41.913150	1,186,770.84	58.170000	1,647,083.55	460,312.71	0.24
242370203	DEAN FOODS CO COMMON STOCK USD.01								
		Local	65,259.000	8.692807	567,283.86	7.620000	497,273.58	-70,010.28	0.07
		Base		8.692807	567,283.86	7.620000	497,273.58	-70,010.28	0.07
247916208	DENBURY RESOURCES INC COMMON STOCK USD.001								
		Local	287,068.000	2.188192	628,159.90	5.570000	1,598,968.76	970,808.86	0.24
		Base		2.188192	628,159.90	5.570000	1,598,968.76	970,808.86	0.24
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01								
		Local	143,289.000	10.563757	1,513,670.14	11.960000	1,713,736.44	200,066.30	0.25
		Base		10.563757	1,513,670.14	11.960000	1,713,736.44	200,066.30	0.25
253651103	DIEBOLD NIXDORF INC COMMON STOCK USD1.25								
		Local	54,494.000	12.671410	690,515.79	4.750000	258,846.50	-431,669.29	0.04
		Base		12.671410	690,515.79	4.750000	258,846.50	-431,669.29	0.04

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253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01								
		Local	19,471.000	11.224648	218,555.13	13.450000	261,884.95	43,329.82	0.04
		Base		11.224648	218,555.13	13.450000	261,884.95	43,329.82	0.04
253922108	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01								
		Local	22,067.000	14.331498	316,253.17	18.150000	400,516.05	84,262.88	0.06
		Base		14.331498	316,253.17	18.150000	400,516.05	84,262.88	0.06
254423106	DINE BRANDS GLOBAL INC COMMON STOCK USD.01								
		Local	12,743.000	61.080801	778,352.65	83.420000	1,063,021.06	284,668.41	0.16
		Base		61.080801	778,352.65	83.420000	1,063,021.06	284,668.41	0.16
254543101	DIODES INC COMMON STOCK USD.667								
		Local	27,634.000	24.680662	682,025.40	37.920000	1,047,881.28	365,855.88	0.16
		Base		24.680662	682,025.40	37.920000	1,047,881.28	365,855.88	0.16
25456K101	DIPLOMAT PHARMACY INC COMMON STOCK								
		Local	34,426.000	27.014549	930,002.85	20.660000	711,241.16	-218,761.69	0.11
		Base		27.014549	930,002.85	20.660000	711,241.16	-218,761.69	0.11
257867200	RR DONNELLEY + SONS CO COMMON STOCK USD1.25								
		Local	50,225.000	25.172046	1,264,265.99	5.060000	254,138.50	-1,010,127.49	0.04
		Base		25.172046	1,264,265.99	5.060000	254,138.50	-1,010,127.49	0.04
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01								
		Local	24,247.000	25.455191	617,212.01	20.890000	506,519.83	-110,692.18	0.08
		Base		25.455191	617,212.01	20.890000	506,519.83	-110,692.18	0.08
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01								
		Local	21,194.000	39.431762	835,716.76	80.980000	1,716,290.12	880,573.36	0.26
		Base		39.431762	835,716.76	80.980000	1,716,290.12	880,573.36	0.26
268603107	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01								
		Local	15,528.000	13.323494	206,887.22	11.900000	184,783.20	-22,104.02	0.03
		Base		13.323494	206,887.22	11.900000	184,783.20	-22,104.02	0.03
26885G109	ERA GROUP INC COMMON STOCK USD.01								
		Local	14,719.000	20.058453	295,240.37	11.940000	175,744.86	-119,495.51	0.03
		Base		20.058453	295,240.37	11.940000	175,744.86	-119,495.51	0.03

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269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	5,946.000	61.273004	364,329.28	69.130000	411,046.98	46,717.70	0.06
		Base		61.273004	364,329.28	69.130000	411,046.98	46,717.70	0.06
27616P103	EASTERLY GOVERNMENT PROPERTI REIT USD.01								
		Local	43,074.000	21.142354	910,685.75	20.250000	872,248.50	-38,437.25	0.13
		Base		21.142354	910,685.75	20.250000	872,248.50	-38,437.25	0.13
277276101	EASTGROUP PROPERTIES INC REIT								
		Local	24,976.000	50.970418	1,273,037.15	97.270000	2,429,415.52	1,156,378.37	0.36
		Base		50.970418	1,273,037.15	97.270000	2,429,415.52	1,156,378.37	0.36
278715206	EBIX INC COMMON STOCK USD.1								
		Local	15,738.000	21.394588	336,708.03	79.650000	1,253,531.70	916,823.67	0.19
		Base		21.394588	336,708.03	79.650000	1,253,531.70	916,823.67	0.19
27875T101	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001								
		Local	19,052.000	25.231202	480,704.86	33.200000	632,526.40	151,821.54	0.09
		Base		25.231202	480,704.86	33.200000	632,526.40	151,821.54	0.09
28238P109	EHEALTH INC COMMON STOCK USD.001								
		Local	11,940.000	16.460507	196,538.45	29.190000	348,528.60	151,990.15	0.05
		Base		16.460507	196,538.45	29.190000	348,528.60	151,990.15	0.05
282914100	8X8 INC COMMON STOCK USD.001								
		Local	66,445.000	10.322451	685,875.28	22.700000	1,508,301.50	822,426.22	0.22
		Base		10.322451	685,875.28	22.700000	1,508,301.50	822,426.22	0.22
283677854	EL PASO ELECTRIC CO COMMON STOCK								
		Local	29,053.000	33.634989	977,197.34	61.300000	1,780,948.90	803,751.56	0.26
		Base		33.634989	977,197.34	61.300000	1,780,948.90	803,751.56	0.26
285229100	ELECTRO SCIENTIFIC INDS INC COMMON STOCK								
		Local	24,567.000	11.931568	293,122.83	21.950000	539,245.65	246,122.82	0.08
		Base		11.931568	293,122.83	21.950000	539,245.65	246,122.82	0.08
286082102	ELECTRONICS FOR IMAGING COMMON STOCK USD.01								
		Local	31,951.000	24.369137	778,618.29	34.790000	1,111,575.29	332,957.00	0.17
		Base		24.369137	778,618.29	34.790000	1,111,575.29	332,957.00	0.17

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288853104	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01								
		Local	9,066.000	22.568243	204,603.69	27.530000	249,586.98	44,983.29	0.04
		Base		22.568243	204,603.69	27.530000	249,586.98	44,983.29	0.04
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001								
		Local	25,277.000	21.851747	552,346.61	62.000000	1,567,174.00	1,014,827.39	0.23
		Base		21.851747	552,346.61	62.000000	1,567,174.00	1,014,827.39	0.23
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01								
		Local	23,404.000	18.697316	437,591.98	45.850000	1,073,073.40	635,481.42	0.16
		Base		18.697316	437,591.98	45.850000	1,073,073.40	635,481.42	0.16
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	10,335.000	45.900846	474,385.24	90.930000	939,761.55	465,376.31	0.14
		Base		45.900846	474,385.24	90.930000	939,761.55	465,376.31	0.14
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	18,220.000	29.873321	544,291.90	38.750000	706,025.00	161,733.10	0.10
		Base		29.873321	544,291.90	38.750000	706,025.00	161,733.10	0.10
292562105	ENCORE WIRE CORP COMMON STOCK USD.01								
		Local	14,892.000	29.018075	432,137.17	50.250000	748,323.00	316,185.83	0.11
		Base		29.018075	432,137.17	50.250000	748,323.00	316,185.83	0.11
29286C107	ENGILITY HOLDINGS INC COMMON STOCK USD.01								
		Local	12,682.000	21.717068	275,415.86	34.710000	440,192.22	164,776.36	0.07
		Base		21.717068	275,415.86	34.710000	440,192.22	164,776.36	0.07
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01								
		Local	15,011.000	47.482252	712,756.09	75.070000	1,126,875.77	414,119.68	0.17
		Base		47.482252	712,756.09	75.070000	1,126,875.77	414,119.68	0.17
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001								
		Local	24,170.000	23.760323	574,287.01	33.200000	802,444.00	228,156.99	0.12
		Base		23.760323	574,287.01	33.200000	802,444.00	228,156.99	0.12
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001								
		Local	34,794.000	12.463472	433,654.03	39.070000	1,359,401.58	925,747.55	0.20
		Base		12.463472	433,654.03	39.070000	1,359,401.58	925,747.55	0.20

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
294268107	EPLUS INC COMMON STOCK USD.01								
		Local	9,787.000	42.022101	411,270.30	103.650000	1,014,422.55	603,152.25	0.15
		Base		42.022101	411,270.30	103.650000	1,014,422.55	603,152.25	0.15
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	18,526.000	34.944196	647,376.18	67.650000	1,253,283.90	605,907.72	0.19
		Base		34.944196	647,376.18	67.650000	1,253,283.90	605,907.72	0.19
296689102	ESSENDANT INC COMMON STOCK USD.1								
		Local	26,903.000	33.435510	899,515.53	14.430000	388,210.29	-511,305.24	0.06
		Base		33.435510	899,515.53	14.430000	388,210.29	-511,305.24	0.06
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01								
		Local	17,909.000	22.321194	399,750.27	22.250000	398,475.25	-1,275.02	0.06
		Base		22.321194	399,750.27	22.250000	398,475.25	-1,275.02	0.06
30040P103	EVERTEC INC COMMON STOCK USD.01								
		Local	43,161.000	19.747998	852,343.34	24.050000	1,038,022.05	185,678.71	0.15
		Base		19.747998	852,343.34	24.050000	1,038,022.05	185,678.71	0.15
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001								
		Local	24,574.000	29.243994	718,641.91	64.080000	1,574,701.92	856,060.01	0.23
		Base		29.243994	718,641.91	64.080000	1,574,701.92	856,060.01	0.23
30214U102	EXPONENT INC COMMON STOCK USD.001								
		Local	37,158.000	13.637037	506,725.01	52.350000	1,945,221.30	1,438,496.29	0.29
		Base		13.637037	506,725.01	52.350000	1,945,221.30	1,438,496.29	0.29
30219E103	EXPRESS INC COMMON STOCK								
		Local	53,879.000	17.796749	958,871.02	11.220000	604,522.38	-354,348.64	0.09
		Base		17.796749	958,871.02	11.220000	604,522.38	-354,348.64	0.09
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001								
		Local	82,903.000	14.938426	1,238,440.34	6.270000	519,801.81	-718,638.53	0.08
		Base		14.938426	1,238,440.34	6.270000	519,801.81	-718,638.53	0.08
30227H106	EXTERRAN CORP COMMON STOCK USD.01								
		Local	22,984.000	15.253958	350,596.96	27.390000	629,531.76	278,934.80	0.09
		Base		15.253958	350,596.96	27.390000	629,531.76	278,934.80	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
302301106	EZCORP INC CL A COMMON STOCK USD.01								
		Local	36,942.000	22.654702	836,909.99	11.100000	410,056.20	-426,853.79	0.06
		Base		22.654702	836,909.99	11.100000	410,056.20	-426,853.79	0.06
30281V108	FTD COS INC COMMON STOCK USD.0001								
		Local	12,096.000	24.452304	295,775.07	3.580000	43,303.68	-252,471.39	0.01
		Base		24.452304	295,775.07	3.580000	43,303.68	-252,471.39	0.01
302941109	FTI CONSULTING INC COMMON STOCK USD.01								
		Local	26,987.000	32.781381	884,671.14	76.220000	2,056,949.14	1,172,278.00	0.31
		Base		32.781381	884,671.14	76.220000	2,056,949.14	1,172,278.00	0.31
311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	12,113.000	42.626233	516,331.56	68.200000	826,106.60	309,775.04	0.12
		Base		42.626233	516,331.56	68.200000	826,106.60	309,775.04	0.12
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0								
		Local	42,869.000	7.706954	330,389.43	26.030000	1,115,880.07	785,490.64	0.17
		Base		7.706954	330,389.43	26.030000	1,115,880.07	785,490.64	0.17
316394105	FIDELITY SOUTHERN CORP COMMON STOCK								
		Local	15,840.000	19.848002	314,392.35	24.300000	384,912.00	70,519.65	0.06
		Base		19.848002	314,392.35	24.300000	384,912.00	70,519.65	0.06
31660B101	FIESTA RESTAURANT GROUP COMMON STOCK USD.01								
		Local	19,470.000	24.213035	471,427.80	28.750000	559,762.50	88,334.70	0.08
		Base		24.213035	471,427.80	28.750000	559,762.50	88,334.70	0.08
31787A507	FINISAR CORPORATION COMMON STOCK USD.001								
		Local	81,942.000	19.255721	1,577,852.33	20.400000	1,671,616.80	93,764.47	0.25
		Base		19.255721	1,577,852.33	20.400000	1,671,616.80	93,764.47	0.25
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1								
		Local	130,037.000	5.363547	697,459.53	8.750000	1,137,823.75	440,364.22	0.17
		Base		5.363547	697,459.53	8.750000	1,137,823.75	440,364.22	0.17
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0								
		Local	71,701.000	7.052101	505,642.72	16.750000	1,200,991.75	695,349.03	0.18
		Base		7.052101	505,642.72	16.750000	1,200,991.75	695,349.03	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
320209109	FIRST FINANCIAL BANCORP COMMON STOCK								
		Local	69,880.000	21.120873	1,475,926.63	31.400000	2,194,232.00	718,305.37	0.33
		Base		21.120873	1,475,926.63	31.400000	2,194,232.00	718,305.37	0.33
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01								
		Local	48,312.000	20.920581	1,010,715.11	60.400000	2,918,044.80	1,907,329.69	0.43
		Base		20.920581	1,010,715.11	60.400000	2,918,044.80	1,907,329.69	0.43
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01								
		Local	73,676.000	14.795144	1,090,047.01	27.180000	2,002,513.68	912,466.67	0.30
		Base		14.795144	1,090,047.01	27.180000	2,002,513.68	912,466.67	0.30
33767D105	FIRSTCASH INC COMMON STOCK USD.01								
		Local	32,446.000	40.512399	1,314,465.30	81.300000	2,637,859.80	1,323,394.50	0.39
		Base		40.512399	1,314,465.30	81.300000	2,637,859.80	1,323,394.50	0.39
343389102	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001								
		Local	40,751.000	19.599168	798,685.71	2.490000	101,469.99	-697,215.72	0.02
		Base		19.599168	798,685.71	2.490000	101,469.99	-697,215.72	0.02
346375108	FORMFACTOR INC COMMON STOCK USD.001								
		Local	52,177.000	13.947261	727,726.22	15.450000	806,134.65	78,408.43	0.12
		Base		13.947261	727,726.22	15.450000	806,134.65	78,408.43	0.12
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01								
		Local	7,067.000	34.970788	247,138.56	49.200000	347,696.40	100,557.84	0.05
		Base		34.970788	247,138.56	49.200000	347,696.40	100,557.84	0.05
349853101	FORWARD AIR CORP COMMON STOCK USD.01								
		Local	21,015.000	35.572185	747,549.47	64.260000	1,350,423.90	602,874.43	0.20
		Base		35.572185	747,549.47	64.260000	1,350,423.90	602,874.43	0.20
34988V106	FOSSIL GROUP INC COMMON STOCK USD.01								
		Local	31,318.000	17.032052	533,409.79	22.670000	709,979.06	176,569.27	0.11
		Base		17.032052	533,409.79	22.670000	709,979.06	176,569.27	0.11
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001								
		Local	60,801.000	19.520741	1,186,880.55	26.940000	1,637,978.94	451,098.39	0.24
		Base		19.520741	1,186,880.55	26.940000	1,637,978.94	451,098.39	0.24

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35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001								
		Local	26,915.000	25.490839	686,085.93	66.050000	1,777,735.75	1,091,649.82	0.26
		Base		25.490839	686,085.93	66.050000	1,777,735.75	1,091,649.82	0.26
351793104	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01								
		Local	24,793.000	26.015146	644,993.52	6.280000	155,700.04	-489,293.48	0.02
		Base		26.015146	644,993.52	6.280000	155,700.04	-489,293.48	0.02
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1								
		Local	27,585.000	26.535720	731,987.83	48.900000	1,348,906.50	616,918.67	0.20
		Base		26.535720	731,987.83	48.900000	1,348,906.50	616,918.67	0.20
35352P104	FRANKLIN FINANCIAL NETWORK COMMON STOCK								
		Local	8,626.000	37.607501	324,402.30	38.650000	333,394.90	8,992.60	0.05
		Base		37.607501	324,402.30	38.650000	333,394.90	8,992.60	0.05
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001								
		Local	76,517.000	12.618665	965,542.42	8.570000	655,750.69	-309,791.73	0.10
		Base		12.618665	965,542.42	8.570000	655,750.69	-309,791.73	0.10
35906A306	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25								
		Local	57,307.000	9.438707	540,904.01	5.200000	297,996.40	-242,907.61	0.04
		Base		9.438707	540,904.01	5.200000	297,996.40	-242,907.61	0.04
359694106	H.B. FULLER CO. COMMON STOCK USD1.0								
		Local	36,104.000	28.474320	1,028,036.86	56.990000	2,057,566.96	1,029,530.10	0.31
		Base		28.474320	1,028,036.86	56.990000	2,057,566.96	1,029,530.10	0.31
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001								
		Local	18,139.000	15.215098	275,986.66	14.830000	269,001.37	-6,985.29	0.04
		Base		15.215098	275,986.66	14.830000	269,001.37	-6,985.29	0.04
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01								
		Local	29,839.000	38.427069	1,146,625.31	45.480000	1,357,077.72	210,452.41	0.20
		Base		38.427069	1,146,625.31	45.480000	1,357,077.72	210,452.41	0.20
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001								
		Local	72,779.000	14.814433	1,078,179.64	13.270000	965,777.33	-112,402.31	0.14
		Base		14.814433	1,078,179.64	13.270000	965,777.33	-112,402.31	0.14

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36473H104	GANNETT CO INC COMMON STOCK USD.01								
		Local	80,757.000	12.264561	990,449.19	10.280000	830,181.96	-160,267.23	0.12
		Base		12.264561	990,449.19	10.280000	830,181.96	-160,267.23	0.12
371532102	GENESCO INC COMMON STOCK USD1.0								
		Local	14,247.000	55.325621	788,224.12	50.850000	724,459.95	-63,764.17	0.11
		Base		55.325621	788,224.12	50.850000	724,459.95	-63,764.17	0.11
37253A103	GENTHERM INC COMMON STOCK								
		Local	26,321.000	50.850994	1,338,449.01	49.200000	1,294,993.20	-43,455.81	0.19
		Base		50.850994	1,338,449.01	49.200000	1,294,993.20	-43,455.81	0.19
37364X109	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	9,701.000	44.922079	435,789.09	14.130000	137,075.13	-298,713.96	0.02
		Base		44.922079	435,789.09	14.130000	137,075.13	-298,713.96	0.02
374297109	GETTY REALTY CORP REIT USD.01								
		Local	23,843.000	20.912140	498,608.15	29.110000	694,069.73	195,461.58	0.10
		Base		20.912140	498,608.15	29.110000	694,069.73	195,461.58	0.10
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01								
		Local	22,691.000	14.756742	334,845.24	45.400000	1,030,171.40	695,326.16	0.15
		Base		14.756742	334,845.24	45.400000	1,030,171.40	695,326.16	0.15
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01								
		Local	56,770.000	17.300564	982,153.03	45.680000	2,593,253.60	1,611,100.57	0.39
		Base		17.300564	982,153.03	45.680000	2,593,253.60	1,611,100.57	0.39
377316104	GLATFELTER COMMON STOCK USD.01								
		Local	31,220.000	19.602840	612,000.65	19.230000	600,360.60	-11,640.05	0.09
		Base		19.602840	612,000.65	19.230000	600,360.60	-11,640.05	0.09
379378201	GLOBAL NET LEASE INC REIT USD.01								
		Local	50,805.000	17.199858	873,838.77	21.690000	1,101,960.45	228,121.68	0.16
		Base		17.199858	873,838.77	21.690000	1,101,960.45	228,121.68	0.16
38376A103	GOVERNMENT PROPERTIES INCOME REIT USD.01								
		Local	70,835.000	21.544119	1,526,077.66	16.910000	1,197,819.85	-328,257.81	0.18
		Base		21.544119	1,526,077.66	16.910000	1,197,819.85	-328,257.81	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
38741L107	GRANITE POINT MORTGAGE TRUST REIT USD.01								
		Local	30,937.000	18.705500	578,692.06	19.140000	592,134.18	13,442.12	0.09
		Base		18.705500	578,692.06	19.140000	592,134.18	13,442.12	0.09
391416104	GREAT WESTERN BANCORP INC COMMON STOCK USD.01								
		Local	42,078.000	31.183898	1,312,156.05	43.540000	1,832,076.12	519,920.07	0.27
		Base		31.183898	1,312,156.05	43.540000	1,832,076.12	519,920.07	0.27
39260X100	GREEN BANCORP INC COMMON STOCK USD.01								
		Local	18,950.000	22.219103	421,052.01	24.000000	454,800.00	33,747.99	0.07
		Base		22.219103	421,052.01	24.000000	454,800.00	33,747.99	0.07
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001								
		Local	33,387.000	22.698075	757,820.62	85.670000	2,860,264.29	2,102,443.67	0.43
		Base		22.698075	757,820.62	85.670000	2,860,264.29	2,102,443.67	0.43
393222104	GREEN PLAINS INC COMMON STOCK USD.001								
		Local	27,792.000	23.313662	647,933.30	17.750000	493,308.00	-154,625.30	0.07
		Base		23.313662	647,933.30	17.750000	493,308.00	-154,625.30	0.07
393657101	GREENBRIER COMPANIES INC COMMON STOCK								
		Local	20,237.000	32.986479	667,547.37	58.000000	1,173,746.00	506,198.63	0.17
		Base		32.986479	667,547.37	58.000000	1,173,746.00	506,198.63	0.17
395259104	GREENHILL + CO INC COMMON STOCK USD.01								
		Local	16,640.000	45.086933	750,246.56	27.500000	457,600.00	-292,646.56	0.07
		Base		45.086933	750,246.56	27.500000	457,600.00	-292,646.56	0.07
398433102	GRIFFON CORP COMMON STOCK USD.25								
		Local	24,190.000	12.286606	297,213.00	18.250000	441,467.50	144,254.50	0.07
		Base		12.286606	297,213.00	18.250000	441,467.50	144,254.50	0.07
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	14,056.000	53.381333	750,328.01	77.090000	1,083,577.04	333,249.03	0.16
		Base		53.381333	750,328.01	77.090000	1,083,577.04	333,249.03	0.16
401617105	GUESS? INC COMMON STOCK USD.01								
		Local	41,643.000	13.636610	567,869.37	24.500000	1,020,253.50	452,384.13	0.15
		Base		13.636610	567,869.37	24.500000	1,020,253.50	452,384.13	0.15

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402307102	GULF ISLAND FABRICATION INC COMMON STOCK								
		Local	9,780.000	25.279223	247,230.80	9.450000	92,421.00	-154,809.80	0.01
		Base		25.279223	247,230.80	9.450000	92,421.00	-154,809.80	0.01
40416E103	HCI GROUP INC COMMON STOCK								
		Local	5,409.000	42.083124	227,627.62	40.500000	219,064.50	-8,563.12	0.03
		Base		42.083124	227,627.62	40.500000	219,064.50	-8,563.12	0.03
40418F108	HFF INC CLASS A COMMON STOCK USD.01								
		Local	26,552.000	21.146248	561,475.19	45.410000	1,205,726.32	644,251.13	0.18
		Base		21.146248	561,475.19	45.410000	1,205,726.32	644,251.13	0.18
40425J101	HMS HOLDINGS CORP COMMON STOCK USD.01								
		Local	59,453.000	14.568603	866,147.17	32.050000	1,905,468.65	1,039,321.48	0.28
		Base		14.568603	866,147.17	32.050000	1,905,468.65	1,039,321.48	0.28
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001								
		Local	23,176.000	12.013772	278,431.19	26.100000	604,893.60	326,462.41	0.09
		Base		12.013772	278,431.19	26.100000	604,893.60	326,462.41	0.09
413160102	HARMONIC INC COMMON STOCK USD.001								
		Local	60,880.000	6.088661	370,677.69	5.450000	331,796.00	-38,881.69	0.05
		Base		6.088661	370,677.69	5.450000	331,796.00	-38,881.69	0.05
415864107	HARSCO CORP COMMON STOCK USD1.25								
		Local	57,695.000	15.864825	915,321.06	28.250000	1,629,883.75	714,562.69	0.24
		Base		15.864825	915,321.06	28.250000	1,629,883.75	714,562.69	0.24
419596101	HAVERTY FURNITURE COMMON STOCK USD1.0								
		Local	13,796.000	14.683447	202,572.84	22.100000	304,891.60	102,318.76	0.05
		Base		14.683447	202,572.84	22.100000	304,891.60	102,318.76	0.05
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01								
		Local	36,274.000	27.575852	1,000,286.44	41.500000	1,505,371.00	505,084.56	0.22
		Base		27.575852	1,000,286.44	41.500000	1,505,371.00	505,084.56	0.22
420261109	HAWKINS INC COMMON STOCK USD.05								
		Local	6,794.000	39.079700	265,507.48	41.300000	280,592.20	15,084.72	0.04
		Base		39.079700	265,507.48	41.300000	280,592.20	15,084.72	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
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001								
		Local	8,952.000	54.545909	488,294.98	39.400000	352,708.80	-135,586.18	0.05
		Base		54.545909	488,294.98	39.400000	352,708.80	-135,586.18	0.05
42222N103	HEALTHSTREAM INC COMMON STOCK								
		Local	18,470.000	27.316060	504,527.63	31.730000	586,053.10	81,525.47	0.09
		Base		27.316060	504,527.63	31.730000	586,053.10	81,525.47	0.09
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001								
		Local	37,527.000	35.554485	1,334,253.15	94.210000	3,535,418.67	2,201,165.52	0.53
		Base		35.554485	1,334,253.15	94.210000	3,535,418.67	2,201,165.52	0.53
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01								
		Local	35,284.000	18.063046	637,336.50	20.450000	721,557.80	84,221.30	0.11
		Base		18.063046	637,336.50	20.450000	721,557.80	84,221.30	0.11
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01								
		Local	13,520.000	21.496823	290,637.05	44.200000	597,584.00	306,946.95	0.09
		Base		21.496823	290,637.05	44.200000	597,584.00	306,946.95	0.09
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK								
		Local	99,453.000	6.275038	624,071.34	9.360000	930,880.08	306,808.74	0.14
		Base		6.275038	624,071.34	9.360000	930,880.08	306,808.74	0.14
42722X106	HERITAGE FINANCIAL CORP COMMON STOCK								
		Local	20,802.000	34.867139	725,306.22	36.300000	755,112.60	29,806.38	0.11
		Base		34.867139	725,306.22	36.300000	755,112.60	29,806.38	0.11
427825500	HERSHA HOSPITALITY TRUST REIT USD.01								
		Local	26,414.000	19.564174	516,768.10	23.600000	623,370.40	106,602.30	0.09
		Base		19.564174	516,768.10	23.600000	623,370.40	106,602.30	0.09
42805E306	HESKA CORP COMMON STOCK USD.001								
		Local	4,796.000	105.338668	505,204.25	107.000000	513,172.00	7,967.75	0.08
		Base		105.338668	505,204.25	107.000000	513,172.00	7,967.75	0.08
428567101	HIBBETT SPORTS INC COMMON STOCK USD.01								
		Local	13,568.000	41.434584	562,184.43	20.550000	278,822.40	-283,362.03	0.04
		Base		41.434584	562,184.43	20.550000	278,822.40	-283,362.03	0.04

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43114K108	HIGHPOINT RESOURCES CORP COMMON STOCK USD.001								
		Local	142,292.000	9.238551	1,314,571.94	5.510000	784,028.92	-530,543.02	0.12
		Base		9.238551	1,314,571.94	5.510000	784,028.92	-530,543.02	0.12
431571108	HILLENBRAND INC COMMON STOCK								
		Local	44,662.000	23.838158	1,064,659.82	51.150000	2,284,461.30	1,219,801.48	0.34
		Base		23.838158	1,064,659.82	51.150000	2,284,461.30	1,219,801.48	0.34
43785V102	HOMESTREET INC COMMON STOCK								
		Local	19,274.000	31.360948	604,450.91	29.450000	567,619.30	-36,831.61	0.08
		Base		31.360948	604,450.91	29.450000	567,619.30	-36,831.61	0.08
43940T109	HOPE BANCORP INC COMMON STOCK USD.001								
		Local	92,029.000	9.758408	898,056.52	17.510000	1,611,427.79	713,371.27	0.24
		Base		9.758408	898,056.52	17.510000	1,611,427.79	713,371.27	0.24
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001								
		Local	29,249.000	19.541973	571,583.16	46.300000	1,354,228.70	782,645.54	0.20
		Base		19.541973	571,583.16	46.300000	1,354,228.70	782,645.54	0.20
443320106	HUB GROUP INC CL A COMMON STOCK USD.01								
		Local	24,101.000	35.692095	860,215.18	52.850000	1,273,737.85	413,522.67	0.19
		Base		35.692095	860,215.18	52.850000	1,273,737.85	413,522.67	0.19
45031U101	ISTAR INC REIT USD.001								
		Local	14,870.000	11.143900	165,709.80	11.143900	165,709.80	0.00	0.02
		Base		11.143900	165,709.80	11.143900	165,709.80	0.00	0.02
45378A106	INDEPENDENCE REALTY TRUST IN REIT USD.01								
		Local	62,136.000	9.848363	611,937.91	10.330000	641,864.88	29,926.97	0.10
		Base		9.848363	611,937.91	10.330000	641,864.88	29,926.97	0.10
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01								
		Local	19,704.000	33.036000	650,941.35	91.100000	1,795,034.40	1,144,093.05	0.27
		Base		33.036000	650,941.35	91.100000	1,795,034.40	1,144,093.05	0.27
45688C107	INGEVITY CORP COMMON STOCK USD.01								
		Local	30,075.000	26.959852	810,817.56	101.010000	3,037,875.75	2,227,058.19	0.45
		Base		26.959852	810,817.56	101.010000	3,037,875.75	2,227,058.19	0.45

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45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01								
		Local	25,327.000	19.286853	488,478.13	55.140000	1,396,530.78	908,052.65	0.21
		Base		19.286853	488,478.13	55.140000	1,396,530.78	908,052.65	0.21
45768S105	INNOSPEC INC COMMON STOCK USD.01								
		Local	17,435.000	47.520999	828,528.61	77.600000	1,352,956.00	524,427.39	0.20
		Base		47.520999	828,528.61	77.600000	1,352,956.00	524,427.39	0.20
45774N108	INNOPHOS HOLDINGS INC COMMON STOCK USD.001								
		Local	13,961.000	50.161099	700,299.10	43.710000	610,235.31	-90,063.79	0.09
		Base		50.161099	700,299.10	43.710000	610,235.31	-90,063.79	0.09
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK								
		Local	12,962.000	40.381008	523,418.62	38.350000	497,092.70	-26,325.92	0.07
		Base		40.381008	523,418.62	38.350000	497,092.70	-26,325.92	0.07
45778Q107	INSPERITY INC COMMON STOCK USD.01								
		Local	26,723.000	19.270457	514,964.43	119.850000	3,202,751.55	2,687,787.12	0.48
		Base		19.270457	514,964.43	119.850000	3,202,751.55	2,687,787.12	0.48
45780L104	INOGEN INC COMMON STOCK USD.001								
		Local	12,438.000	49.343119	613,729.72	264.910000	3,294,950.58	2,681,220.86	0.49
		Base		49.343119	613,729.72	264.910000	3,294,950.58	2,681,220.86	0.49
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	14,876.000	27.225089	405,000.42	46.550000	692,477.80	287,477.38	0.10
		Base		27.225089	405,000.42	46.550000	692,477.80	287,477.38	0.10
45781M101	INNOVIVA INC COMMON STOCK								
		Local	49,332.000	10.579619	521,913.77	14.520000	716,300.64	194,386.87	0.11
		Base		10.579619	521,913.77	14.520000	716,300.64	194,386.87	0.11
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001								
		Local	20,372.000	27.814217	566,631.23	79.900000	1,627,722.80	1,061,091.57	0.24
		Base		27.814217	566,631.23	79.900000	1,627,722.80	1,061,091.57	0.24
458334109	INTER PARFUMS INC COMMON STOCK USD.001								
		Local	12,316.000	22.089465	272,053.85	65.300000	804,234.80	532,180.95	0.12
		Base		22.089465	272,053.85	65.300000	804,234.80	532,180.95	0.12

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458665304	INTERFACE INC COMMON STOCK USD.1								
		Local	42,598.000	16.418584	699,398.86	23.550000	1,003,182.90	303,784.04	0.15
		Base		16.418584	699,398.86	23.550000	1,003,182.90	303,784.04	0.15
46116V105	INTL FCSTONE INC COMMON STOCK USD.01								
		Local	11,228.000	30.076356	337,697.33	55.760000	626,073.28	288,375.95	0.09
		Base		30.076356	337,697.33	55.760000	626,073.28	288,375.95	0.09
461203101	INVACARE CORP COMMON STOCK USD.25								
		Local	23,751.000	23.078230	548,131.03	15.200000	361,015.20	-187,115.83	0.05
		Base		23.078230	548,131.03	15.200000	361,015.20	-187,115.83	0.05
46131B100	INVESCO MORTGAGE CAPITAL REIT USD.01								
		Local	79,807.000	17.667131	1,409,960.70	16.230000	1,295,267.61	-114,693.09	0.19
		Base		17.667131	1,409,960.70	16.230000	1,295,267.61	-114,693.09	0.19
46145F105	INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01								
		Local	23,595.000	14.952973	352,815.39	21.880000	516,258.60	163,443.21	0.08
		Base		14.952973	352,815.39	21.880000	516,258.60	163,443.21	0.08
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001								
		Local	59,931.000	9.501003	569,404.64	20.250000	1,213,602.75	644,198.11	0.18
		Base		9.501003	569,404.64	20.250000	1,213,602.75	644,198.11	0.18
462726100	IROBOT CORP COMMON STOCK USD.01								
		Local	19,865.000	29.857159	593,112.46	113.500000	2,254,677.50	1,661,565.04	0.34
		Base		29.857159	593,112.46	113.500000	2,254,677.50	1,661,565.04	0.34
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E								
		Local	526,603.000	80.696319	42,494,923.49	90.310000	47,557,516.93	5,062,593.44	7.07
		Base		80.696319	42,494,923.49	90.310000	47,557,516.93	5,062,593.44	7.07
465741106	ITRON INC COMMON STOCK								
		Local	24,646.000	35.122561	865,630.65	66.400000	1,636,494.40	770,863.75	0.24
		Base		35.122561	865,630.65	66.400000	1,636,494.40	770,863.75	0.24
466032109	J + J SNACK FOODS CORP COMMON STOCK								
		Local	10,690.000	63.876512	682,839.91	145.500000	1,555,395.00	872,555.09	0.23
		Base		63.876512	682,839.91	145.500000	1,555,395.00	872,555.09	0.23

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477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	22,673.000	27.228453	617,350.72	118.300000	2,682,215.90	2,064,865.18	0.40
		Base		27.228453	617,350.72	118.300000	2,682,215.90	2,064,865.18	0.40
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01								
		Local	11,979.000	59.084843	707,777.34	109.590000	1,312,778.61	605,001.27	0.20
		Base		59.084843	707,777.34	109.590000	1,312,778.61	605,001.27	0.20
483548103	KAMAN CORP COMMON STOCK USD1.0								
		Local	19,952.000	35.774153	713,765.90	65.210000	1,301,069.92	587,304.02	0.19
		Base		35.774153	713,765.90	65.210000	1,301,069.92	587,304.02	0.19
48562P103	KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001								
		Local	62,878.000	13.354956	839,732.91	34.350000	2,159,859.30	1,320,126.39	0.32
		Base		13.354956	839,732.91	34.350000	2,159,859.30	1,320,126.39	0.32
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0								
		Local	21,982.000	17.082219	375,501.33	25.210000	554,166.22	178,664.89	0.08
		Base		17.082219	375,501.33	25.210000	554,166.22	178,664.89	0.08
488360207	KEMET CORP COMMON STOCK USD.01								
		Local	35,379.000	25.685918	908,742.09	25.840000	914,193.36	5,451.27	0.14
		Base		25.685918	908,742.09	25.840000	914,193.36	5,451.27	0.14
497498105	KIRKLAND S INC COMMON STOCK								
		Local	11,256.000	14.150123	159,273.79	9.090000	102,317.04	-56,956.75	0.02
		Base		14.150123	159,273.79	9.090000	102,317.04	-56,956.75	0.02
49803T300	KITE REALTY GROUP TRUST REIT USD.01								
		Local	59,780.000	24.419749	1,459,812.61	17.480000	1,044,954.40	-414,858.21	0.16
		Base		24.419749	1,459,812.61	17.480000	1,044,954.40	-414,858.21	0.16
49926D109	KNOWLES CORP COMMON STOCK USD.01								
		Local	64,226.000	13.443808	863,442.03	18.130000	1,164,417.38	300,975.35	0.17
		Base		13.443808	863,442.03	18.130000	1,164,417.38	300,975.35	0.17
500600101	KOPIN CORP COMMON STOCK USD.01								
		Local	44,287.000	3.945133	174,718.09	2.320000	102,745.84	-71,972.25	0.02
		Base		3.945133	174,718.09	2.320000	102,745.84	-71,972.25	0.02

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50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01								
		Local	15,067.000	35.170160	529,908.80	35.450000	534,125.15	4,216.35	0.08
		Base		35.170160	529,908.80	35.450000	534,125.15	4,216.35	0.08
500643200	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01								
		Local	40,390.000	19.719210	796,458.89	67.130000	2,711,380.70	1,914,921.81	0.40
		Base		19.719210	796,458.89	67.130000	2,711,380.70	1,914,921.81	0.40
50077C106	KRATON CORP COMMON STOCK USD.01								
		Local	22,802.000	28.659667	653,497.72	47.030000	1,072,378.06	418,880.34	0.16
		Base		28.659667	653,497.72	47.030000	1,072,378.06	418,880.34	0.16
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK								
		Local	49,394.000	10.670563	527,061.79	25.790000	1,273,871.26	746,809.47	0.19
		Base		10.670563	527,061.79	25.790000	1,273,871.26	746,809.47	0.19
50187A107	LHC GROUP INC COMMON STOCK USD.01								
		Local	20,880.000	34.669450	723,898.11	98.930000	2,065,658.40	1,341,760.29	0.31
		Base		34.669450	723,898.11	98.930000	2,065,658.40	1,341,760.29	0.31
50187T106	LGI HOMES INC COMMON STOCK USD.01								
		Local	12,923.000	37.985981	490,892.83	57.600000	744,364.80	253,471.97	0.11
		Base		37.985981	490,892.83	57.600000	744,364.80	253,471.97	0.11
50189K103	LCI INDUSTRIES COMMON STOCK USD.01								
		Local	18,012.000	35.852698	645,778.80	92.950000	1,674,215.40	1,028,436.60	0.25
		Base		35.852698	645,778.80	92.950000	1,674,215.40	1,028,436.60	0.25
502160104	LSB INDUSTRIES INC COMMON STOCK USD.1								
		Local	14,543.000	34.236835	497,906.29	8.720000	126,814.96	-371,091.33	0.02
		Base		34.236835	497,906.29	8.720000	126,814.96	-371,091.33	0.02
502175102	LTC PROPERTIES INC REIT USD.01								
		Local	28,313.000	34.893065	987,927.36	46.450000	1,315,138.85	327,211.49	0.20
		Base		34.893065	987,927.36	46.450000	1,315,138.85	327,211.49	0.20
50218P107	LSC COMMUNICATIONS INC COMMON STOCK USD.01								
		Local	23,835.000	31.992047	762,530.44	12.230000	291,502.05	-471,028.39	0.04
		Base		31.992047	762,530.44	12.230000	291,502.05	-471,028.39	0.04

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505336107	LA Z BOY INC COMMON STOCK USD1.0								
		Local	33,682.000	13.781113	464,175.45	33.250000	1,119,926.50	655,751.05	0.17
		Base		13.781113	464,175.45	33.250000	1,119,926.50	655,751.05	0.17
516012101	LANNETT CO INC COMMON STOCK USD.001								
		Local	21,727.000	38.877415	844,689.59	5.350000	116,239.45	-728,450.14	0.02
		Base		38.877415	844,689.59	5.350000	116,239.45	-728,450.14	0.02
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01								
		Local	21,605.000	17.100152	369,448.79	16.100000	347,840.50	-21,608.29	0.05
		Base		17.100152	369,448.79	16.100000	347,840.50	-21,608.29	0.05
52471Y106	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	30,345.000	20.075499	609,191.01	46.270000	1,404,063.15	794,872.14	0.21
		Base		20.075499	609,191.01	46.270000	1,404,063.15	794,872.14	0.21
525558201	LEMAITRE VASCULAR INC COMMON STOCK USD.01								
		Local	10,907.000	31.990139	348,916.45	37.510000	409,121.57	60,205.12	0.06
		Base		31.990139	348,916.45	37.510000	409,121.57	60,205.12	0.06
529043101	LEXINGTON REALTY TRUST REIT USD.0001								
		Local	154,307.000	9.641820	1,487,800.32	9.340000	1,441,227.38	-46,572.94	0.21
		Base		9.641820	1,487,800.32	9.340000	1,441,227.38	-46,572.94	0.21
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001								
		Local	15,231.000	71.006788	1,081,504.39	259.690000	3,955,338.39	2,873,834.00	0.59
		Base		71.006788	1,081,504.39	259.690000	3,955,338.39	2,873,834.00	0.59
535555106	LINDSAY CORP COMMON STOCK USD1.0								
		Local	7,701.000	69.572445	535,777.40	95.770000	737,524.77	201,747.37	0.11
		Base		69.572445	535,777.40	95.770000	737,524.77	201,747.37	0.11
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001								
		Local	18,578.000	24.376726	452,870.82	7.200000	133,761.60	-319,109.22	0.02
		Base		24.376726	452,870.82	7.200000	133,761.60	-319,109.22	0.02
536797103	LITHIA MOTORS INC CL A COMMON STOCK								
		Local	17,109.000	41.454212	709,240.11	86.400000	1,478,217.60	768,977.49	0.22
		Base		41.454212	709,240.11	86.400000	1,478,217.60	768,977.49	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
538146101	LIVEPERSON INC COMMON STOCK USD.001								
		Local	40,003.000	12.103258	484,166.62	26.900000	1,076,080.70	591,914.08	0.16
		Base		12.103258	484,166.62	26.900000	1,076,080.70	591,914.08	0.16
55003T107	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001								
		Local	20,392.000	28.188281	574,815.42	17.430000	355,432.56	-219,382.86	0.05
		Base		28.188281	574,815.42	17.430000	355,432.56	-219,382.86	0.05
55027E102	LUMINEX CORP COMMON STOCK USD.001								
		Local	29,533.000	21.988557	649,388.04	28.210000	833,125.93	183,737.89	0.12
		Base		21.988557	649,388.04	28.210000	833,125.93	183,737.89	0.12
550819106	LYDALL INC COMMON STOCK USD.1								
		Local	12,413.000	15.299965	189,918.47	42.800000	531,276.40	341,357.93	0.08
		Base		15.299965	189,918.47	42.800000	531,276.40	341,357.93	0.08
552074700	WILLIAM LYON HOMES CL A COMMON STOCK USD.01								
		Local	19,926.000	20.753408	413,532.40	19.570000	389,951.82	-23,580.58	0.06
		Base		20.753408	413,532.40	19.570000	389,951.82	-23,580.58	0.06
552676108	MDC HOLDINGS INC COMMON STOCK USD.01								
		Local	32,146.000	21.350864	686,344.86	31.700000	1,019,028.20	332,683.34	0.15
		Base		21.350864	686,344.86	31.700000	1,019,028.20	332,683.34	0.15
55303J106	MGP INGREDIENTS INC COMMON STOCK								
		Local	9,029.000	89.425223	807,420.34	77.110000	696,226.19	-111,194.15	0.10
		Base		89.425223	807,420.34	77.110000	696,226.19	-111,194.15	0.10
55305B101	M/I HOMES INC COMMON STOCK USD.01								
		Local	20,396.000	18.245930	372,143.99	25.910000	528,460.36	156,316.37	0.08
		Base		18.245930	372,143.99	25.910000	528,460.36	156,316.37	0.08
553777103	MTS SYSTEMS CORP COMMON STOCK USD.25								
		Local	12,738.000	46.036353	586,411.07	54.100000	689,125.80	102,714.73	0.10
		Base		46.036353	586,411.07	54.100000	689,125.80	102,714.73	0.10
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01								
		Local	11,793.000	30.689925	361,926.29	34.770000	410,042.61	48,116.32	0.06
		Base		30.689925	361,926.29	34.770000	410,042.61	48,116.32	0.06

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Base Currency: USD - US DOLLAR

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556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001								
		Local	37,628.000	26.547089	998,913.85	58.150000	2,188,068.20	1,189,154.35	0.33
		Base		26.547089	998,913.85	58.150000	2,188,068.20	1,189,154.35	0.33
559079207	MAGELLAN HEALTH INC COMMON STOCK USD.01								
		Local	17,594.000	54.555184	959,843.91	73.500000	1,293,159.00	333,315.09	0.19
		Base		54.555184	959,843.91	73.500000	1,293,159.00	333,315.09	0.19
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01								
		Local	18,826.000	29.833065	561,637.29	66.320000	1,248,540.32	686,903.03	0.19
		Base		29.833065	561,637.29	66.320000	1,248,540.32	686,903.03	0.19
566330106	MARCUS CORPORATION COMMON STOCK USD1.0								
		Local	13,907.000	13.112538	182,356.07	40.600000	564,624.20	382,268.13	0.08
		Base		13.112538	182,356.07	40.600000	564,624.20	382,268.13	0.08
567908108	MARINEMAX INC COMMON STOCK USD.001								
		Local	15,882.000	11.451592	181,874.19	22.500000	357,345.00	175,470.81	0.05
		Base		11.451592	181,874.19	22.500000	357,345.00	175,470.81	0.05
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01								
		Local	16,895.000	30.182240	509,928.95	119.000000	2,010,505.00	1,500,576.05	0.30
		Base		30.182240	509,928.95	119.000000	2,010,505.00	1,500,576.05	0.30
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01								
		Local	27,692.000	13.041294	361,139.52	22.050000	610,608.60	249,469.08	0.09
		Base		13.041294	361,139.52	22.050000	610,608.60	249,469.08	0.09
576690101	MATERION CORP COMMON STOCK								
		Local	14,426.000	32.999354	476,048.68	63.800000	920,378.80	444,330.12	0.14
		Base		32.999354	476,048.68	63.800000	920,378.80	444,330.12	0.14
576853105	MATRIX SERVICE CO COMMON STOCK USD.01								
		Local	19,164.000	14.984255	287,158.26	20.900000	400,527.60	113,369.34	0.06
		Base		14.984255	287,158.26	20.900000	400,527.60	113,369.34	0.06
57686G105	MATSON INC COMMON STOCK								
		Local	30,466.000	26.076121	794,435.11	37.360000	1,138,209.76	343,774.65	0.17
		Base		26.076121	794,435.11	37.360000	1,138,209.76	343,774.65	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	51.900000	1,191,520.20	197,537.98	0.18
		Base		43.295680	993,982.22	51.900000	1,191,520.20	197,537.98	0.18
57776J100	MAXLINEAR INC COMMON STOCK								
		Local	44,287.000	30.480790	1,349,902.74	19.280000	853,853.36	-496,049.38	0.13
		Base		30.480790	1,349,902.74	19.280000	853,853.36	-496,049.38	0.13
584688105	MEDICINES COMPANY COMMON STOCK USD.001								
		Local	46,266.000	23.863084	1,104,049.46	39.610000	1,832,596.26	728,546.80	0.27
		Base		23.863084	1,104,049.46	39.610000	1,832,596.26	728,546.80	0.27
58470H101	MEDIFAST INC COMMON STOCK USD.001								
		Local	7,588.000	25.160194	190,915.55	228.750000	1,735,755.00	1,544,839.45	0.26
		Base		25.160194	190,915.55	228.750000	1,735,755.00	1,544,839.45	0.26
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01								
		Local	34,429.000	19.214864	661,548.56	54.510000	1,876,724.79	1,215,176.23	0.28
		Base		19.214864	661,548.56	54.510000	1,876,724.79	1,215,176.23	0.28
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK								
		Local	30,252.000	20.191873	610,844.54	15.700000	474,956.40	-135,888.14	0.07
		Base		20.191873	610,844.54	15.700000	474,956.40	-135,888.14	0.07
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK								
		Local	38,442.000	19.633363	754,745.73	58.850000	2,262,311.70	1,507,565.97	0.34
		Base		19.633363	754,745.73	58.850000	2,262,311.70	1,507,565.97	0.34
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	86.600000	564,718.60	87,025.35	0.08
		Base		73.254601	477,693.25	86.600000	564,718.60	87,025.35	0.08
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5								
		Local	26,325.000	16.965266	446,610.64	39.650000	1,043,786.25	597,175.61	0.16
		Base		16.965266	446,610.64	39.650000	1,043,786.25	597,175.61	0.16

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594972408	MICROSTRATEGY INC CL A COMMON STOCK USD.001								
		Local	6,724.000	140.019963	941,494.23	149.000000	1,001,876.00	60,381.77	0.15
		Base		140.019963	941,494.23	149.000000	1,001,876.00	60,381.77	0.15
602496101	MIMEDX GROUP INC COMMON STOCK USD.001								
		Local	73,096.000	11.232556	821,054.91	5.300000	387,408.80	-433,646.11	0.06
		Base		11.232556	821,054.91	5.300000	387,408.80	-433,646.11	0.06
60740F105	MOBILE MINI INC COMMON STOCK USD.01								
		Local	31,843.000	26.464096	842,696.20	42.900000	1,366,064.70	523,368.50	0.20
		Base		26.464096	842,696.20	42.900000	1,366,064.70	523,368.50	0.20
60877T100	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	55,431.000	15.702454	870,402.70	26.500000	1,468,921.50	598,518.80	0.22
		Base		15.702454	870,402.70	26.500000	1,468,921.50	598,518.80	0.22
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01								
		Local	8,136.000	13.079961	106,418.56	47.050000	382,798.80	276,380.24	0.06
		Base		13.079961	106,418.56	47.050000	382,798.80	276,380.24	0.06
61022P100	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001								
		Local	30,204.000	17.515990	529,052.96	20.600000	622,202.40	93,149.44	0.09
		Base		17.515990	529,052.96	20.600000	622,202.40	93,149.44	0.09
610236101	MONRO INC COMMON STOCK USD.01								
		Local	23,497.000	42.367604	995,511.58	70.950000	1,667,112.15	671,600.57	0.25
		Base		42.367604	995,511.58	70.950000	1,667,112.15	671,600.57	0.25
615394202	MOOG INC CLASS A COMMON STOCK USD1.0								
		Local	23,174.000	46.026357	1,066,614.80	78.910000	1,828,660.34	762,045.54	0.27
		Base		46.026357	1,066,614.80	78.910000	1,828,660.34	762,045.54	0.27
620071100	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01								
		Local	13,628.000	33.789817	460,487.63	26.540000	361,687.12	-98,800.51	0.05
		Base		33.789817	460,487.63	26.540000	361,687.12	-98,800.51	0.05
624580106	MOVADO GROUP INC COMMON STOCK USD.01								
		Local	11,178.000	20.418497	228,237.96	42.600000	476,182.80	247,944.84	0.07
		Base		20.418497	228,237.96	42.600000	476,182.80	247,944.84	0.07

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624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01								
		41,127.000	Local	23.029788	947,146.10	31.970000	1,314,830.19	367,684.09	0.20
			Base	23.029788	947,146.10	31.970000	1,314,830.19	367,684.09	0.20
625383104	MULTI COLOR CORP COMMON STOCK								
		9,945.000	Local	61.392583	610,549.24	61.750000	614,103.75	3,554.51	0.09
			Base	61.392583	610,549.24	61.750000	614,103.75	3,554.51	0.09
628464109	MYERS INDUSTRIES INC COMMON STOCK								
		19,275.000	Local	13.866267	267,272.29	22.250000	428,868.75	161,596.46	0.06
			Base	13.866267	267,272.29	22.250000	428,868.75	161,596.46	0.06
62855J104	MYRIAD GENETICS INC COMMON STOCK USD.01								
		49,958.000	Local	19.623063	980,328.98	49.790000	2,487,408.82	1,507,079.84	0.37
			Base	19.623063	980,328.98	49.790000	2,487,408.82	1,507,079.84	0.37
628778102	N B T BANCORP INC COMMON STOCK USD.01								
		31,173.000	Local	22.565269	703,427.13	40.480000	1,261,883.04	558,455.91	0.19
			Base	22.565269	703,427.13	40.480000	1,261,883.04	558,455.91	0.19
62914B100	NIC INC COMMON STOCK								
		47,672.000	Local	16.935880	807,367.26	16.800000	800,889.60	-6,477.66	0.12
			Base	16.935880	807,367.26	16.800000	800,889.60	-6,477.66	0.12
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01								
		41,695.000	Local	14.729508	614,146.82	21.600000	900,612.00	286,465.18	0.13
			Base	14.729508	614,146.82	21.600000	900,612.00	286,465.18	0.13
630077105	NANOMETRICS INC COMMON STOCK								
		17,074.000	Local	16.427933	280,490.52	43.810000	748,011.94	467,521.42	0.11
			Base	16.427933	280,490.52	43.810000	748,011.94	467,521.42	0.11
633707104	NATIONAL BANK HOLD CL A COMMON STOCK								
		19,413.000	Local	31.602011	613,489.83	40.150000	779,431.95	165,942.12	0.12
			Base	31.602011	613,489.83	40.150000	779,431.95	165,942.12	0.12
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0								
		3,592.000	Local	93.349780	335,312.41	132.600000	476,299.20	140,986.79	0.07
			Base	93.349780	335,312.41	132.600000	476,299.20	140,986.79	0.07

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637870106	NATIONAL STORAGE AFFILIATES REIT USD.01								
		Local	40,323.000	24.520846	988,754.08	28.360000	1,143,560.28	154,806.20	0.17
		Base		24.520846	988,754.08	28.360000	1,143,560.28	154,806.20	0.17
638904102	NAVIGATORS GROUP INC COMMON STOCK USD.1								
		Local	16,153.000	27.517189	444,485.15	70.000000	1,130,710.00	686,224.85	0.17
		Base		27.517189	444,485.15	70.000000	1,130,710.00	686,224.85	0.17
639050103	NATUS MEDICAL INC COMMON STOCK USD.001								
		Local	23,944.000	21.276742	509,450.32	37.300000	893,111.20	383,660.88	0.13
		Base		21.276742	509,450.32	37.300000	893,111.20	383,660.88	0.13
63910B102	NAUTILUS INC COMMON STOCK								
		Local	21,730.000	23.595540	512,731.08	14.650000	318,344.50	-194,386.58	0.05
		Base		23.595540	512,731.08	14.650000	318,344.50	-194,386.58	0.05
63935N107	NAVIGANT CONSULTING INC COMMON STOCK USD.001								
		Local	32,313.000	11.918424	385,120.03	23.890000	771,957.57	386,837.54	0.11
		Base		11.918424	385,120.03	23.890000	771,957.57	386,837.54	0.11
640079109	NEENAH INC COMMON STOCK USD.01								
		Local	12,013.000	30.592072	367,502.56	91.250000	1,096,186.25	728,683.69	0.16
		Base		30.592072	367,502.56	91.250000	1,096,186.25	728,683.69	0.16
640491106	NEOGEN CORP COMMON STOCK USD.16								
		Local	36,856.000	24.776437	913,160.37	93.440000	3,443,824.64	2,530,664.27	0.51
		Base		24.776437	913,160.37	93.440000	3,443,824.64	2,530,664.27	0.51
64111Q104	NETGEAR INC COMMON STOCK USD.001								
		Local	22,542.000	35.546333	801,285.44	70.850000	1,597,100.70	795,815.26	0.24
		Base		35.546333	801,285.44	70.850000	1,597,100.70	795,815.26	0.24
64704V106	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01								
		Local	43,097.000	16.069270	692,537.31	15.900000	685,242.30	-7,295.01	0.10
		Base		16.069270	692,537.31	15.900000	685,242.30	-7,295.01	0.10
649604501	NEW YORK MORTGAGE TRUST INC REIT USD.02								
		Local	97,438.000	6.124619	596,770.65	6.400000	623,603.20	26,832.55	0.09
		Base		6.124619	596,770.65	6.400000	623,603.20	26,832.55	0.09

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651718504	NEWPARK RESOURCES INC COMMON STOCK USD.01								
			64,098.000	Local 11.463111	734,762.47	10.500000	673,029.00	-61,733.47	0.10
				Base 11.463111	734,762.47	10.500000	673,029.00	-61,733.47	0.10
65343C102	NEXTGEN HEALTHCARE INC COMMON STOCK								
			33,774.000	Local 33.501347	1,131,474.49	22.890000	773,086.86	-358,387.63	0.11
				Base 33.501347	1,131,474.49	22.890000	773,086.86	-358,387.63	0.11
66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01								
			33,327.000	Local 15.604627	520,055.41	16.280000	542,563.56	22,508.15	0.08
				Base 15.604627	520,055.41	16.280000	542,563.56	22,508.15	0.08
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01								
			73,304.000	Local 12.659924	928,023.08	18.220000	1,335,598.88	407,575.80	0.20
				Base 12.659924	928,023.08	18.220000	1,335,598.88	407,575.80	0.20
667655104	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167								
			20,565.000	Local 46.726264	960,925.61	64.900000	1,334,668.50	373,742.89	0.20
				Base 46.726264	960,925.61	64.900000	1,334,668.50	373,742.89	0.20
67069D108	NUTRISYSTEM INC COMMON STOCK USD.001								
			21,254.000	Local 15.100606	320,948.29	37.000000	786,398.00	465,449.71	0.12
				Base 15.100606	320,948.29	37.000000	786,398.00	465,449.71	0.12
67103X102	OFG BANCORP COMMON STOCK USD1.0								
			31,413.000	Local 15.210291	477,800.87	16.200000	508,890.60	31,089.73	0.08
				Base 15.210291	477,800.87	16.200000	508,890.60	31,089.73	0.08
671044105	OSI SYSTEMS INC COMMON STOCK								
			12,138.000	Local 49.574390	601,733.94	77.890000	945,428.82	343,694.88	0.14
				Base 49.574390	601,733.94	77.890000	945,428.82	343,694.88	0.14
67555N206	OCLARO INC COMMON STOCK USD.01								
			122,064.000	Local 8.789627	1,072,897.06	9.540000	1,164,490.56	91,593.50	0.17
				Base 8.789627	1,072,897.06	9.540000	1,164,490.56	91,593.50	0.17
676220106	OFFICE DEPOT INC COMMON STOCK USD.01								
			368,043.000	Local 2.703757	995,098.95	3.350000	1,232,944.05	237,845.10	0.18
				Base 2.703757	995,098.95	3.350000	1,232,944.05	237,845.10	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
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01								
		42,836.000	Local	24.767708	1,060,949.54	33.850000	1,449,998.60	389,049.06	0.22
			Base	24.767708	1,060,949.54	33.850000	1,449,998.60	389,049.06	0.22
680033107	OLD NATIONAL BANCORP COMMON STOCK								
		95,925.000	Local	12.114362	1,162,070.14	20.300000	1,947,277.50	785,207.36	0.29
			Base	12.114362	1,162,070.14	20.300000	1,947,277.50	785,207.36	0.29
68162K106	OLYMPIC STEEL INC COMMON STOCK								
		6,522.000	Local	23.237389	151,554.25	22.040000	143,744.88	-7,809.37	0.02
			Base	23.237389	151,554.25	22.040000	143,744.88	-7,809.37	0.02
68213N109	OMNICELL INC COMMON STOCK USD.001								
		27,776.000	Local	20.690882	574,709.94	68.750000	1,909,600.00	1,334,890.06	0.28
			Base	20.690882	574,709.94	68.750000	1,909,600.00	1,334,890.06	0.28
68287N100	ONESPAN INC COMMON STOCK USD.001								
		21,601.000	Local	12.463148	269,216.45	18.750000	405,018.75	135,802.30	0.06
			Base	12.463148	269,216.45	18.750000	405,018.75	135,802.30	0.06
684000102	OPUS BANK COMMON STOCK								
		12,348.000	Local	34.748689	429,076.81	28.350000	350,065.80	-79,011.01	0.05
			Base	34.748689	429,076.81	28.350000	350,065.80	-79,011.01	0.05
68554V108	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001								
		43,627.000	Local	13.051263	569,387.44	16.010000	698,468.27	129,080.83	0.10
			Base	13.051263	569,387.44	16.010000	698,468.27	129,080.83	0.10
68628V308	ORION GROUP HOLDINGS INC COMMON STOCK USD.01								
		20,274.000	Local	8.496227	172,252.51	8.620000	174,761.88	2,509.37	0.03
			Base	8.496227	172,252.51	8.620000	174,761.88	2,509.37	0.03
68633D103	ORITANI FINANCIAL CORP COMMON STOCK USD.01								
		28,309.000	Local	13.801299	390,700.98	16.200000	458,605.80	67,904.82	0.07
			Base	13.801299	390,700.98	16.200000	458,605.80	67,904.82	0.07
68752M108	ORTHOFIX MEDICAL INC COMMON STOCK USD.1								
		13,476.000	Local	39.455934	531,708.16	53.560000	721,774.56	190,066.40	0.11
			Base	39.455934	531,708.16	53.560000	721,774.56	190,066.40	0.11

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690732102	OWENS + MINOR INC COMMON STOCK USD2.0								
		Local	44,147.000	15.979872	705,463.40	16.980000	749,616.06	44,152.66	0.11
		Base		15.979872	705,463.40	16.980000	749,616.06	44,152.66	0.11
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0								
		Local	12,108.000	47.727224	577,881.23	93.090000	1,127,133.72	549,252.49	0.17
		Base		47.727224	577,881.23	93.090000	1,127,133.72	549,252.49	0.17
69327R101	PDC ENERGY INC COMMON STOCK USD.01								
		Local	47,200.000	47.672295	2,250,132.34	52.690000	2,486,968.00	236,835.66	0.37
		Base		47.672295	2,250,132.34	52.690000	2,486,968.00	236,835.66	0.37
693282105	PDF SOLUTIONS INC COMMON STOCK USD.00015								
		Local	19,647.000	18.255100	358,657.95	8.720000	171,321.84	-187,336.11	0.03
		Base		18.255100	358,657.95	8.720000	171,321.84	-187,336.11	0.03
69336V101	PGT INNOVATIONS INC COMMON STOCK USD.01								
		Local	35,706.000	9.120168	325,644.72	24.300000	867,655.80	542,011.08	0.13
		Base		9.120168	325,644.72	24.300000	867,655.80	542,011.08	0.13
69354N106	PRA GROUP INC COMMON STOCK USD.01								
		Local	32,346.000	30.838334	997,496.74	36.550000	1,182,246.30	184,749.56	0.18
		Base		30.838334	997,496.74	36.550000	1,182,246.30	184,749.56	0.18
69360J107	PS BUSINESS PARKS INC/CA REIT USD.01								
		Local	14,247.000	66.116267	941,958.45	130.430000	1,858,236.21	916,277.76	0.28
		Base		66.116267	941,958.45	130.430000	1,858,236.21	916,277.76	0.28
69478X105	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01								
		Local	27,924.000	40.404979	1,128,268.63	39.550000	1,104,394.20	-23,874.43	0.16
		Base		40.404979	1,128,268.63	39.550000	1,104,394.20	-23,874.43	0.16
69888T207	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01								
		Local	18,019.000	20.979901	378,036.83	20.310000	365,965.89	-12,070.94	0.05
		Base		20.979901	378,036.83	20.310000	365,965.89	-12,070.94	0.05
700416209	PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1								
		Local	13,588.000	26.794269	364,080.53	21.380000	290,511.44	-73,569.09	0.04
		Base		26.794269	364,080.53	21.380000	290,511.44	-73,569.09	0.04

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703343103	PATRICK INDUSTRIES INC COMMON STOCK								
		Local	16,831.000	43.413750	730,696.82	64.000000	1,077,184.00	346,487.18	0.16
		Base		43.413750	730,696.82	64.000000	1,077,184.00	346,487.18	0.16
707569109	PENN NATIONAL GAMING INC COMMON STOCK USD.01								
		Local	60,359.000	18.897492	1,140,633.74	34.460000	2,079,971.14	939,337.40	0.31
		Base		18.897492	1,140,633.74	34.460000	2,079,971.14	939,337.40	0.31
70788V102	PENN VIRGINIA CORP COMMON STOCK								
		Local	9,682.000	84.897501	821,977.60	88.940000	861,117.08	39,139.48	0.13
		Base		84.897501	821,977.60	88.940000	861,117.08	39,139.48	0.13
708160106	J.C. PENNEY CO INC COMMON STOCK USD.5								
		Local	225,478.000	4.773741	1,076,373.49	1.770000	399,096.06	-677,277.43	0.06
		Base		4.773741	1,076,373.49	1.770000	399,096.06	-677,277.43	0.06
709102107	PENN REAL ESTATE INVEST TST REIT USD1.0								
		Local	50,264.000	16.115468	810,027.89	10.200000	512,692.80	-297,335.09	0.08
		Base		16.115468	810,027.89	10.200000	512,692.80	-297,335.09	0.08
70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01								
		Local	43,474.000	16.107165	700,242.88	19.980000	868,610.52	168,367.64	0.13
		Base		16.107165	700,242.88	19.980000	868,610.52	168,367.64	0.13
71375U101	PERFICIENT INC COMMON STOCK USD.001								
		Local	25,057.000	12.973310	325,072.22	28.730000	719,887.61	394,815.39	0.11
		Base		12.973310	325,072.22	28.730000	719,887.61	394,815.39	0.11
716382106	PETMED EXPRESS INC COMMON STOCK USD.001								
		Local	14,718.000	13.002459	191,370.19	36.690000	540,003.42	348,633.23	0.08
		Base		13.002459	191,370.19	36.690000	540,003.42	348,633.23	0.08
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001								
		Local	14,167.000	32.122593	455,080.77	47.200000	668,682.40	213,601.63	0.10
		Base		32.122593	455,080.77	47.200000	668,682.40	213,601.63	0.10
719405102	PHOTRONICS INC COMMON STOCK USD.01								
		Local	49,924.000	9.723200	485,421.03	10.700000	534,186.80	48,765.77	0.08
		Base		9.723200	485,421.03	10.700000	534,186.80	48,765.77	0.08

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723664108	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1								
		Local	55,820.000	9.746483	544,048.67	3.200000	178,624.00	-365,424.67	0.03
		Base		9.746483	544,048.67	3.200000	178,624.00	-365,424.67	0.03
724078100	PIPER JAFFRAY COS COMMON STOCK USD.01								
		Local	10,200.000	34.696527	353,904.58	77.000000	785,400.00	431,495.42	0.12
		Base		34.696527	353,904.58	77.000000	785,400.00	431,495.42	0.12
729132100	PLEXUS CORP COMMON STOCK USD.01								
		Local	23,561.000	33.254490	783,509.03	63.290000	1,491,175.69	707,666.66	0.22
		Base		33.254490	783,509.03	63.290000	1,491,175.69	707,666.66	0.22
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,227.000	38.258890	238,238.11	39.150000	243,787.05	5,548.94	0.04
		Base		38.258890	238,238.11	39.150000	243,787.05	5,548.94	0.04
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001								
		Local	21,134.000	40.595092	857,936.67	73.350000	1,550,178.90	692,242.23	0.23
		Base		40.595092	857,936.67	73.350000	1,550,178.90	692,242.23	0.23
740367404	PREFERRED BANK/LOS ANGELES COMMON STOCK								
		Local	9,836.000	67.425400	663,196.23	61.210000	602,061.56	-61,134.67	0.09
		Base		67.425400	663,196.23	61.210000	602,061.56	-61,134.67	0.09
74267C106	PROASSURANCE CORP COMMON STOCK USD.01								
		Local	38,236.000	38.710747	1,480,144.12	48.350000	1,848,710.60	368,566.48	0.27
		Base		38.710747	1,480,144.12	48.350000	1,848,710.60	368,566.48	0.27
743187106	PROGENICS PHARMACEUTICALS COMMON STOCK USD.0013								
		Local	58,977.000	10.715935	631,993.70	7.830000	461,789.91	-170,203.79	0.07
		Base		10.715935	631,993.70	7.830000	461,789.91	-170,203.79	0.07
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01								
		Local	32,504.000	24.230178	787,577.72	40.930000	1,330,388.72	542,811.00	0.20
		Base		24.230178	787,577.72	40.930000	1,330,388.72	542,811.00	0.20
74347M108	PROPETRO HOLDING CORP COMMON STOCK								
		Local	51,250.000	18.128184	929,069.42	15.220000	780,025.00	-149,044.42	0.12
		Base		18.128184	929,069.42	15.220000	780,025.00	-149,044.42	0.12

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743713109	PROTO LABS INC COMMON STOCK USD.001								
		Local	17,897.000	76.503738	1,369,187.40	155.450000	2,782,088.65	1,412,901.25	0.41
		Base		76.503738	1,369,187.40	155.450000	2,782,088.65	1,412,901.25	0.41
743815102	PROVIDENCE SERVICE CORP COMMON STOCK USD.001								
		Local	7,816.000	45.084401	352,379.68	67.140000	524,766.24	172,386.56	0.08
		Base		45.084401	352,379.68	67.140000	524,766.24	172,386.56	0.08
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	43,567.000	15.359879	669,183.87	25.230000	1,099,195.41	430,011.54	0.16
		Base		15.359879	669,183.87	25.230000	1,099,195.41	430,011.54	0.16
747316107	QUAKER CHEMICAL CORP COMMON STOCK USD1.0								
		Local	9,518.000	49.728221	473,313.21	180.140000	1,714,572.52	1,241,259.31	0.25
		Base		49.728221	473,313.21	180.140000	1,714,572.52	1,241,259.31	0.25
74758T303	QUALYS INC COMMON STOCK USD.001								
		Local	23,405.000	29.891330	699,606.59	91.050000	2,131,025.25	1,431,418.66	0.32
		Base		29.891330	699,606.59	91.050000	2,131,025.25	1,431,418.66	0.32
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	25,060.000	17.203496	431,119.60	16.400000	410,984.00	-20,135.60	0.06
		Base		17.203496	431,119.60	16.400000	410,984.00	-20,135.60	0.06
74874Q100	QUINSTREET INC COMMON STOCK USD.001								
		Local	26,285.000	7.665321	201,482.97	15.170000	398,743.45	197,260.48	0.06
		Base		7.665321	201,482.97	15.170000	398,743.45	197,260.48	0.06
74909E106	QUORUM HEALTH CORP COMMON STOCK USD.0001								
		Local	20,187.000	12.344965	249,207.80	4.550000	91,850.85	-157,356.95	0.01
		Base		12.344965	249,207.80	4.550000	91,850.85	-157,356.95	0.01
749607107	RLI CORP COMMON STOCK USD1.0								
		Local	27,846.000	37.312254	1,038,997.03	76.970000	2,143,306.62	1,104,309.59	0.32
		Base		37.312254	1,038,997.03	76.970000	2,143,306.62	1,104,309.59	0.32
74967X103	RH COMMON STOCK USD.0001								
		Local	13,687.000	26.969879	369,136.73	159.000000	2,176,233.00	1,807,096.27	0.32
		Base		26.969879	369,136.73	159.000000	2,176,233.00	1,807,096.27	0.32

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750917106	RAMBUS INC COMMON STOCK USD.001								
		Local	76,791.000	11.468269	880,659.81	12.220000	938,386.02	57,726.21	0.14
		Base		11.468269	880,659.81	12.220000	938,386.02	57,726.21	0.14
751452202	RAMCO GERSHENSON PROPERTIES REIT USD.01								
		Local	57,219.000	13.139511	751,829.66	13.960000	798,777.24	46,947.58	0.12
		Base		13.139511	751,829.66	13.960000	798,777.24	46,947.58	0.12
754212108	RAVEN INDUSTRIES INC COMMON STOCK USD1.0								
		Local	25,639.000	21.004634	538,537.81	48.400000	1,240,927.60	702,389.79	0.18
		Base		21.004634	538,537.81	48.400000	1,240,927.60	702,389.79	0.18
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01								
		Local	37,057.000	22.215737	823,248.58	20.900000	774,491.30	-48,757.28	0.12
		Base		22.215737	823,248.58	20.900000	774,491.30	-48,757.28	0.12
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001								
		Local	12,691.000	32.649407	414,353.62	49.250000	625,031.75	210,678.13	0.09
		Base		32.649407	414,353.62	49.250000	625,031.75	210,678.13	0.09
75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001								
		Local	9,287.000	41.675585	387,041.16	41.300000	383,553.10	-3,488.06	0.06
		Base		41.675585	387,041.16	41.300000	383,553.10	-3,488.06	0.06
758075402	REDWOOD TRUST INC REIT USD.01								
		Local	59,112.000	16.239559	959,952.82	16.980000	1,003,721.76	43,768.94	0.15
		Base		16.239559	959,952.82	16.980000	1,003,721.76	43,768.94	0.15
758932107	REGIS CORP COMMON STOCK USD.05								
		Local	24,731.000	15.579383	385,293.73	21.390000	528,996.09	143,702.36	0.08
		Base		15.579383	385,293.73	21.390000	528,996.09	143,702.36	0.08
75901B107	REGENXBIO INC COMMON STOCK USD.0001								
		Local	20,721.000	71.675521	1,485,188.47	70.450000	1,459,794.45	-25,394.02	0.22
		Base		71.675521	1,485,188.47	70.450000	1,459,794.45	-25,394.02	0.22
75972A301	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001								
		Local	23,461.000	17.855220	418,901.32	26.950000	632,273.95	213,372.63	0.09
		Base		17.855220	418,901.32	26.950000	632,273.95	213,372.63	0.09

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759916109	REPLIGEN CORP COMMON STOCK USD.01								
		Local	26,858.000	20.563298	552,289.07	54.880000	1,473,967.04	921,677.97	0.22
		Base		20.563298	552,289.07	54.880000	1,473,967.04	921,677.97	0.22
76009N100	RENT A CENTER INC COMMON STOCK USD.01								
		Local	38,136.000	11.850777	451,941.24	14.740000	562,124.64	110,183.40	0.08
		Base		11.850777	451,941.24	14.740000	562,124.64	110,183.40	0.08
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01								
		Local	21,165.000	11.713061	247,906.94	16.550000	350,280.75	102,373.81	0.05
		Base		11.713061	247,906.94	16.550000	350,280.75	102,373.81	0.05
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001								
		Local	80,573.000	16.591465	1,336,824.14	19.740000	1,590,511.02	253,686.88	0.24
		Base		16.591465	1,336,824.14	19.740000	1,590,511.02	253,686.88	0.24
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01								
		Local	4,042.000	57.741526	233,391.25	80.580000	325,704.36	92,313.11	0.05
		Base		57.741526	233,391.25	80.580000	325,704.36	92,313.11	0.05
76680V108	RING ENERGY INC COMMON STOCK USD.001								
		Local	38,800.000	15.062851	584,438.60	11.800000	457,840.00	-126,598.60	0.07
		Base		15.062851	584,438.60	11.800000	457,840.00	-126,598.60	0.07
775133101	ROGERS CORP COMMON STOCK USD1.0								
		Local	13,123.000	49.961115	655,639.71	138.070000	1,811,892.61	1,156,252.90	0.27
		Base		49.961115	655,639.71	138.070000	1,811,892.61	1,156,252.90	0.27
781270103	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	22,724.000	10.132588	230,252.93	27.800000	631,727.20	401,474.27	0.09
		Base		10.132588	230,252.93	27.800000	631,727.20	401,474.27	0.09
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01								
		Local	20,593.000	7.527904	155,022.12	30.800000	634,264.40	479,242.28	0.09
		Base		7.527904	155,022.12	30.800000	634,264.40	479,242.28	0.09
783859101	S + T BANCORP INC COMMON STOCK USD2.5								
		Local	25,006.000	22.951101	573,915.23	46.660000	1,166,779.96	592,864.73	0.17
		Base		22.951101	573,915.23	46.660000	1,166,779.96	592,864.73	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
784635104	SPX CORP COMMON STOCK USD.01								
		Local	30,692.000	12.555143	385,342.44	33.990000	1,043,221.08	657,878.64	0.16
		Base		12.555143	385,342.44	33.990000	1,043,221.08	657,878.64	0.16
78463M107	SPS COMMERCE INC COMMON STOCK USD.001								
		Local	12,407.000	73.316872	909,642.43	98.270000	1,219,235.89	309,593.46	0.18
		Base		73.316872	909,642.43	98.270000	1,219,235.89	309,593.46	0.18
78469X107	SPX FLOW INC COMMON STOCK USD.01								
		Local	30,400.000	33.637266	1,022,572.88	47.940000	1,457,376.00	434,803.12	0.22
		Base		33.637266	1,022,572.88	47.940000	1,457,376.00	434,803.12	0.22
78470V108	SRC ENERGY INC COMMON STOCK USD.001								
		Local	173,091.000	8.721309	1,509,580.11	9.310000	1,611,477.21	101,897.10	0.24
		Base		8.721309	1,509,580.11	9.310000	1,611,477.21	101,897.10	0.24
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01								
		Local	10,935.000	48.843373	534,102.28	96.700000	1,057,414.50	523,312.22	0.16
		Base		48.843373	534,102.28	96.700000	1,057,414.50	523,312.22	0.16
78709Y105	SAIA INC COMMON STOCK USD.001								
		Local	18,358.000	35.332733	648,638.32	79.250000	1,454,871.50	806,233.18	0.22
		Base		35.332733	648,638.32	79.250000	1,454,871.50	806,233.18	0.22
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01								
		Local	6,254.000	73.213871	457,879.55	73.070000	456,979.78	-899.77	0.07
		Base		73.213871	457,879.55	73.070000	456,979.78	-899.77	0.07
801056102	SANMINA CORP COMMON STOCK USD.01								
		Local	49,012.000	17.137625	839,949.26	30.800000	1,509,569.60	669,620.34	0.22
		Base		17.137625	839,949.26	30.800000	1,509,569.60	669,620.34	0.22
804395101	SAUL CENTERS INC REIT USD.01								
		Local	8,686.000	43.351482	376,550.97	60.000000	521,160.00	144,609.03	0.08
		Base		43.351482	376,550.97	60.000000	521,160.00	144,609.03	0.08
806037107	SCANSOURCE INC COMMON STOCK								
		Local	18,270.000	35.490966	648,419.94	40.650000	742,675.50	94,255.56	0.11
		Base		35.490966	648,419.94	40.650000	742,675.50	94,255.56	0.11

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807066105	SCHOLASTIC CORP COMMON STOCK USD.01								
		Local	19,615.000	31.386891	615,653.87	42.040000	824,614.60	208,960.73	0.12
		Base		31.386891	615,653.87	42.040000	824,614.60	208,960.73	0.12
808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1								
		Local	21,982.000	32.274352	709,454.80	40.690000	894,447.58	184,992.78	0.13
		Base		32.274352	709,454.80	40.690000	894,447.58	184,992.78	0.13
808CVR104	SCHULMAN A INC CVR COM COMMON STOCK								
		Local	21,096.000	1.910000	40,293.36	1.910000	40,293.36	0.00	0.01
		Base		1.910000	40,293.36	1.910000	40,293.36	0.00	0.01
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01								
		Local	39,370.000	15.983517	629,271.06	14.670000	577,557.90	-51,713.16	0.09
		Base		15.983517	629,271.06	14.670000	577,557.90	-51,713.16	0.09
811707801	SEACOAST BANKING CORP/FL COMMON STOCK USD.1								
		Local	33,588.000	26.605570	893,627.89	31.620000	1,062,052.56	168,424.67	0.16
		Base		26.605570	893,627.89	31.620000	1,062,052.56	168,424.67	0.16
811904101	SEACOR HOLDINGS INC COMMON STOCK USD.01								
		Local	12,209.000	46.541063	568,219.84	51.450000	628,153.05	59,933.21	0.09
		Base		46.541063	568,219.84	51.450000	628,153.05	59,933.21	0.09
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001								
		Local	76,838.000	13.497537	1,037,123.73	19.800000	1,521,392.40	484,268.67	0.23
		Base		13.497537	1,037,123.73	19.800000	1,521,392.40	484,268.67	0.23
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0								
		Local	41,972.000	19.807732	831,370.12	64.200000	2,694,602.40	1,863,232.28	0.40
		Base		19.807732	831,370.12	64.200000	2,694,602.40	1,863,232.28	0.40
816850101	SEMTECH CORP COMMON STOCK USD.01								
		Local	47,285.000	20.009988	946,172.29	59.750000	2,825,278.75	1,879,106.46	0.42
		Base		20.009988	946,172.29	59.750000	2,825,278.75	1,879,106.46	0.42
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25								
		Local	4,826.000	27.299486	131,747.32	32.300000	155,879.80	24,132.48	0.02
		Base		27.299486	131,747.32	32.300000	155,879.80	24,132.48	0.02

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81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001								
		Local	32,282.000	22.578305	728,872.85	43.100000	1,391,354.20	662,481.35	0.21
		Base		22.578305	728,872.85	43.100000	1,391,354.20	662,481.35	0.21
819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01								
		Local	14,566.000	38.845490	565,823.41	60.450000	880,514.70	314,691.29	0.13
		Base		38.845490	565,823.41	60.450000	880,514.70	314,691.29	0.13
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01								
		Local	7,704.000	29.684001	228,685.54	44.460000	342,519.84	113,834.30	0.05
		Base		29.684001	228,685.54	44.460000	342,519.84	113,834.30	0.05
82568P304	SHUTTERFLY INC COMMON STOCK USD.0001								
		Local	23,690.000	45.819113	1,085,454.79	77.680000	1,840,239.20	754,784.41	0.27
		Base		45.819113	1,085,454.79	77.680000	1,840,239.20	754,784.41	0.27
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01								
		Local	13,202.000	45.805936	604,729.97	55.040000	726,638.08	121,908.11	0.11
		Base		45.805936	604,729.97	55.040000	726,638.08	121,908.11	0.11
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01								
		Local	56,109.000	21.434568	1,202,672.20	31.600000	1,773,044.40	570,372.20	0.26
		Base		21.434568	1,202,672.20	31.600000	1,773,044.40	570,372.20	0.26
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01								
		Local	29,447.000	30.780882	906,404.63	76.770000	2,260,646.19	1,354,241.56	0.34
		Base		30.780882	906,404.63	76.770000	2,260,646.19	1,354,241.56	0.34
830879102	SKYWEST INC COMMON STOCK								
		Local	37,184.000	14.466931	537,938.38	65.300000	2,428,115.20	1,890,176.82	0.36
		Base		14.466931	537,938.38	65.300000	2,428,115.20	1,890,176.82	0.36
83125X103	SLEEP NUMBER CORP COMMON STOCK USD.01								
		Local	26,394.000	19.679064	519,409.21	33.700000	889,477.80	370,068.59	0.13
		Base		19.679064	519,409.21	33.700000	889,477.80	370,068.59	0.13
83417M104	SOLAREDGE TECHNOLOGIES INC COMMON STOCK USD.0001								
		Local	27,012.000	25.023836	675,943.87	47.950000	1,295,225.40	619,281.53	0.19
		Base		25.023836	675,943.87	47.950000	1,295,225.40	619,281.53	0.19

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
835451105	SONIC CORP COMMON STOCK USD.01								
		Local	26,553.000	13.408060	356,024.22	35.860000	952,190.58	596,166.36	0.14
		Base		13.408060	356,024.22	35.860000	952,190.58	596,166.36	0.14
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01								
		Local	17,334.000	16.609165	287,903.26	21.500000	372,681.00	84,777.74	0.06
		Base		16.609165	287,903.26	21.500000	372,681.00	84,777.74	0.06
838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25								
		Local	61,122.000	27.719693	1,694,283.08	33.180000	2,028,027.96	333,744.88	0.30
		Base		27.719693	1,694,283.08	33.180000	2,028,027.96	333,744.88	0.30
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25								
		Local	19,790.000	26.103035	516,579.06	35.600000	704,524.00	187,944.94	0.10
		Base		26.103035	516,579.06	35.600000	704,524.00	187,944.94	0.10
847215100	SPARTANNASH CO COMMON STOCK								
		Local	25,654.000	22.119745	567,459.94	21.350000	547,712.90	-19,747.04	0.08
		Base		22.119745	567,459.94	21.350000	547,712.90	-19,747.04	0.08
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	66,906.000	11.142067	745,471.15	21.530000	1,440,486.18	695,015.03	0.21
		Base		11.142067	745,471.15	21.530000	1,440,486.18	695,015.03	0.21
84857L101	SPIRE INC COMMON STOCK USD1.0								
		Local	36,000.000	48.392333	1,742,123.98	74.550000	2,683,800.00	941,676.02	0.40
		Base		48.392333	1,742,123.98	74.550000	2,683,800.00	941,676.02	0.40
84863T106	SPOK HOLDINGS INC COMMON STOCK USD.0001								
		Local	14,199.000	15.027926	213,381.52	15.350000	217,954.65	4,573.13	0.03
		Base		15.027926	213,381.52	15.350000	217,954.65	4,573.13	0.03
852857200	STAMPS.COM INC COMMON STOCK USD.001								
		Local	11,909.000	44.248677	526,957.49	248.450000	2,958,791.05	2,431,833.56	0.44
		Base		44.248677	526,957.49	248.450000	2,958,791.05	2,431,833.56	0.44
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0								
		Local	14,468.000	21.379198	309,314.24	50.770000	734,540.36	425,226.12	0.11
		Base		21.379198	309,314.24	50.770000	734,540.36	425,226.12	0.11

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854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5								
		Local	9,181.000	44.440846	408,011.41	107.900000	990,629.90	582,618.49	0.15
		Base		44.440846	408,011.41	107.900000	990,629.90	582,618.49	0.15
858586100	STEPAN CO COMMON STOCK USD1.0								
		Local	14,237.000	45.119388	642,364.73	89.210000	1,270,082.77	627,718.04	0.19
		Base		45.119388	642,364.73	89.210000	1,270,082.77	627,718.04	0.19
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0								
		Local	16,951.000	20.825777	353,017.74	44.780000	759,065.78	406,048.04	0.11
		Base		20.825777	353,017.74	44.780000	759,065.78	406,048.04	0.11
86272C103	STRATEGIC EDUCATION INC COMMON STOCK USD.01								
		Local	14,959.000	48.092643	719,417.85	138.770000	2,075,860.43	1,356,442.58	0.31
		Base		48.092643	719,417.85	138.770000	2,075,860.43	1,356,442.58	0.31
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0								
		Local	12,464.000	35.881435	447,226.20	65.450000	815,768.80	368,542.60	0.12
		Base		35.881435	447,226.20	65.450000	815,768.80	368,542.60	0.12
866082100	SUMMIT HOTEL PROPERTIES INC REIT								
		Local	74,856.000	13.946149	1,043,952.93	13.730000	1,027,772.88	-16,180.05	0.15
		Base		13.946149	1,043,952.93	13.730000	1,027,772.88	-16,180.05	0.15
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01								
		Local	46,195.000	13.683004	632,086.39	11.160000	515,536.20	-116,550.19	0.08
		Base		13.683004	632,086.39	11.160000	515,536.20	-116,550.19	0.08
868168105	SUPERIOR INDUSTRIES INTL COMMON STOCK								
		Local	16,615.000	19.955899	331,567.26	21.700000	360,545.50	28,978.24	0.05
		Base		19.955899	331,567.26	21.700000	360,545.50	28,978.24	0.05
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	37,005.000	19.147169	708,540.99	44.300000	1,639,321.50	930,780.51	0.24
		Base		19.147169	708,540.99	44.300000	1,639,321.50	930,780.51	0.24
868536301	SUPERVALU INC COMMON STOCK USD.01								
		Local	27,452.000	36.375597	998,582.88	32.290000	886,425.08	-112,157.80	0.13
		Base		36.375597	998,582.88	32.290000	886,425.08	-112,157.80	0.13

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868873100	SURMODICS INC COMMON STOCK USD.05								
		Local	9,481.000	16.351235	155,026.06	78.750000	746,628.75	591,602.69	0.11
		Base		16.351235	155,026.06	78.750000	746,628.75	591,602.69	0.11
871237103	SYKES ENTERPRISES INC COMMON STOCK USD.01								
		Local	28,457.000	19.174986	545,662.58	30.240000	860,539.68	314,877.10	0.13
		Base		19.174986	545,662.58	30.240000	860,539.68	314,877.10	0.13
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001								
		Local	66,551.000	12.172373	810,083.61	18.700000	1,244,503.70	434,420.09	0.19
		Base		12.172373	810,083.61	18.700000	1,244,503.70	434,420.09	0.19
873379101	TABULA RASA HEALTHCARE INC COMMON STOCK USD.0001								
		Local	9,723.000	38.130462	370,742.48	87.670000	852,415.41	481,672.93	0.13
		Base		38.130462	370,742.48	87.670000	852,415.41	481,672.93	0.13
87357P100	TACTILE SYSTEMS TECHNOLOGY I COMMON STOCK USD.001								
		Local	10,599.000	30.110741	319,143.74	67.670000	717,234.33	398,090.59	0.11
		Base		30.110741	319,143.74	67.670000	717,234.33	398,090.59	0.11
87403A107	TAILORED BRANDS INC COMMON STOCK USD.01								
		Local	35,530.000	33.486736	1,189,783.73	23.540000	836,376.20	-353,407.53	0.12
		Base		33.486736	1,189,783.73	23.540000	836,376.20	-353,407.53	0.12
878155100	TEAM INC COMMON STOCK USD.3								
		Local	21,424.000	29.000557	621,307.93	23.300000	499,179.20	-122,128.73	0.07
		Base		29.000557	621,307.93	23.300000	499,179.20	-122,128.73	0.07
880345103	TENNANT CO COMMON STOCK USD.375								
		Local	12,847.000	44.377907	570,122.97	76.550000	983,437.85	413,314.88	0.15
		Base		44.377907	570,122.97	76.550000	983,437.85	413,314.88	0.15
88162F105	TETRA TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	89,712.000	8.673248	778,094.41	4.590000	411,778.08	-366,316.33	0.06
		Base		8.673248	778,094.41	4.590000	411,778.08	-366,316.33	0.06
88162G103	TETRA TECH INC COMMON STOCK USD.01								
		Local	39,734.000	23.897461	949,541.70	69.800000	2,773,433.20	1,823,891.50	0.41
		Base		23.897461	949,541.70	69.800000	2,773,433.20	1,823,891.50	0.41

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88554D205	3D SYSTEMS CORP COMMON STOCK USD.001								
		Local	81,311.000	12.179128	990,297.10	20.350000	1,654,678.85	664,381.75	0.25
		Base		12.179128	990,297.10	20.350000	1,654,678.85	664,381.75	0.25
88677Q109	TILE SHOP HLDGS INC COMMON STOCK USD.0001								
		Local	24,749.000	16.358004	404,844.25	7.650000	189,329.85	-215,514.40	0.03
		Base		16.358004	404,844.25	7.650000	189,329.85	-215,514.40	0.03
887399103	TIMKENSTEEL CORP COMMON STOCK								
		Local	27,996.000	17.950014	502,528.60	14.010000	392,223.96	-110,304.64	0.06
		Base		17.950014	502,528.60	14.010000	392,223.96	-110,304.64	0.06
88830M102	TITAN INTERNATIONAL INC COMMON STOCK								
		Local	35,507.000	21.482025	762,762.26	7.480000	265,592.36	-497,169.90	0.04
		Base		21.482025	762,762.26	7.480000	265,592.36	-497,169.90	0.04
88870P106	TIVO CORP COMMON STOCK USD.001								
		Local	88,172.000	13.936859	1,228,840.69	13.650000	1,203,547.80	-25,292.89	0.18
		Base		13.936859	1,228,840.69	13.650000	1,203,547.80	-25,292.89	0.18
88870R102	TIVITY HEALTH INC COMMON STOCK USD.001								
		Local	24,535.000	13.849240	339,791.10	34.400000	844,004.00	504,212.90	0.13
		Base		13.849240	339,791.10	34.400000	844,004.00	504,212.90	0.13
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1								
		Local	8,868.000	44.600899	395,520.77	87.870000	779,231.16	383,710.39	0.12
		Base		44.600899	395,520.77	87.870000	779,231.16	383,710.39	0.12
89055F103	TOPBUILD CORP COMMON STOCK								
		Local	25,484.000	29.120852	742,115.80	62.280000	1,587,143.52	845,027.72	0.24
		Base		29.120852	742,115.80	62.280000	1,587,143.52	845,027.72	0.24
894650100	TREDEGAR CORP COMMON STOCK								
		Local	18,259.000	19.618413	358,212.61	21.950000	400,785.05	42,572.44	0.06
		Base		19.618413	358,212.61	21.950000	400,785.05	42,572.44	0.06
89531P105	TREX COMPANY INC COMMON STOCK USD.01								
		Local	42,056.000	21.781092	916,025.62	84.700000	3,562,143.20	2,646,117.58	0.53
		Base		21.781092	916,025.62	84.700000	3,562,143.20	2,646,117.58	0.53

& 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
89679E300	TRIUMPH BANCORP INC COMMON STOCK USD.01								
		Local	15,710.000	42.391800	665,975.18	42.391800	665,975.18	0.00	0.10
		Base		42.391800	665,975.18	42.391800	665,975.18	0.00	0.10
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001								
		Local	35,617.000	27.525213	980,365.50	20.800000	740,833.60	-239,531.90	0.11
		Base		27.525213	980,365.50	20.800000	740,833.60	-239,531.90	0.11
89785X101	TRUEBLUE INC COMMON STOCK								
		Local	28,885.000	18.308381	528,837.59	29.300000	846,330.50	317,492.91	0.13
		Base		18.308381	528,837.59	29.300000	846,330.50	317,492.91	0.13
898349105	TRUSTCO BANK CORP NY COMMON STOCK USD1.0								
		Local	68,892.000	5.578435	384,309.52	9.250000	637,251.00	252,941.48	0.09
		Base		5.578435	384,309.52	9.250000	637,251.00	252,941.48	0.09
89854H102	TTEC HOLDINGS INC COMMON STOCK USD.01								
		Local	10,204.000	19.943394	203,502.39	26.200000	267,344.80	63,842.41	0.04
		Base		19.943394	203,502.39	26.200000	267,344.80	63,842.41	0.04
902104108	II VI INC COMMON STOCK								
		Local	39,322.000	21.720581	854,096.69	49.750000	1,956,269.50	1,102,172.81	0.29
		Base		21.720581	854,096.69	49.750000	1,956,269.50	1,102,172.81	0.29
90333L201	US CONCRETE INC COMMON STOCK USD.001								
		Local	11,289.000	46.189851	521,437.23	48.200000	544,129.80	22,692.57	0.08
		Base		46.189851	521,437.23	48.200000	544,129.80	22,692.57	0.08
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01								
		Local	9,057.000	49.715729	450,275.36	125.250000	1,134,389.25	684,113.89	0.17
		Base		49.715729	450,275.36	125.250000	1,134,389.25	684,113.89	0.17
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01								
		Local	55,702.000	33.212888	1,850,024.27	21.190000	1,180,325.38	-669,698.89	0.18
		Base		33.212888	1,850,024.27	21.190000	1,180,325.38	-669,698.89	0.18
90385V107	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001								
		Local	27,666.000	22.437502	620,755.94	15.260000	422,183.16	-198,572.78	0.06
		Base		22.437502	620,755.94	15.260000	422,183.16	-198,572.78	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
904677200	UNIFI INC COMMON STOCK USD.1								
		Local	12,199.000	30.353372	370,280.78	31.810000	388,050.19	17,769.41	0.06
		Base		30.353372	370,280.78	31.810000	388,050.19	17,769.41	0.06
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1								
		Local	11,024.000	68.561724	755,824.44	185.200000	2,041,644.80	1,285,820.36	0.30
		Base		68.561724	755,824.44	185.200000	2,041,644.80	1,285,820.36	0.30
909218109	UNIT CORP COMMON STOCK USD.2								
		Local	38,612.000	23.859360	921,257.61	26.290000	1,015,109.48	93,851.87	0.15
		Base		23.859360	921,257.61	26.290000	1,015,109.48	93,851.87	0.15
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0								
		Local	52,573.000	15.396534	809,441.99	30.340000	1,595,064.82	785,622.83	0.24
		Base		15.396534	809,441.99	30.340000	1,595,064.82	785,622.83	0.24
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001								
		Local	15,138.000	22.884218	346,421.29	49.530000	749,785.14	403,363.85	0.11
		Base		22.884218	346,421.29	49.530000	749,785.14	403,363.85	0.11
910710102	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001								
		Local	14,667.000	22.306516	327,169.67	20.830000	305,513.61	-21,656.06	0.05
		Base		22.306516	327,169.67	20.830000	305,513.61	-21,656.06	0.05
913456109	UNIVERSAL CORP/VA COMMON STOCK								
		Local	17,790.000	47.788099	850,150.29	59.800000	1,063,842.00	213,691.71	0.16
		Base		47.788099	850,150.29	59.800000	1,063,842.00	213,691.71	0.16
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01								
		Local	10,093.000	29.714123	299,904.64	43.200000	436,017.60	136,112.96	0.06
		Base		29.714123	299,904.64	43.200000	436,017.60	136,112.96	0.06
913543104	UNIVERSAL FOREST PRODUCTS COMMON STOCK								
		Local	43,994.000	12.758250	561,286.46	37.460000	1,648,015.24	1,086,728.78	0.25
		Base		12.758250	561,286.46	37.460000	1,648,015.24	1,086,728.78	0.25
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01								
		Local	9,040.000	43.013305	388,840.28	76.250000	689,300.00	300,459.72	0.10
		Base		43.013305	388,840.28	76.250000	689,300.00	300,459.72	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
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01								
		Local	23,330.000	16.332699	381,041.87	44.600000	1,040,518.00	659,476.13	0.15
		Base		16.332699	381,041.87	44.600000	1,040,518.00	659,476.13	0.15
917286205	URSTADT BIDDLE CLASS A REIT USD.01								
		Local	21,308.000	19.614601	417,947.92	22.750000	484,757.00	66,809.08	0.07
		Base		19.614601	417,947.92	22.750000	484,757.00	66,809.08	0.07
91732J102	US ECOLOGY INC COMMON STOCK USD.01								
		Local	15,669.000	46.971017	735,988.86	72.750000	1,139,919.75	403,930.89	0.17
		Base		46.971017	735,988.86	72.750000	1,139,919.75	403,930.89	0.17
92214X106	VAREX IMAGING CORP COMMON STOCK USD.01								
		Local	27,109.000	28.662677	777,016.50	31.400000	851,222.60	74,206.10	0.13
		Base		28.662677	777,016.50	31.400000	851,222.60	74,206.10	0.13
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01								
		Local	34,788.000	35.598175	1,238,389.30	12.000000	417,456.00	-820,933.30	0.06
		Base		35.598175	1,238,389.30	12.000000	417,456.00	-820,933.30	0.06
92335C106	VERA BRADLEY INC COMMON STOCK								
		Local	13,503.000	17.080974	230,644.39	14.660000	197,953.98	-32,690.41	0.03
		Base		17.080974	230,644.39	14.660000	197,953.98	-32,690.41	0.03
923454102	VERITIV CORP COMMON STOCK USD.01								
		Local	8,035.000	43.079179	346,141.20	47.750000	383,671.25	37,530.05	0.06
		Base		43.079179	346,141.20	47.750000	383,671.25	37,530.05	0.06
92552R406	VIAD CORP COMMON STOCK USD1.5								
		Local	14,645.000	22.889842	335,221.73	61.600000	902,132.00	566,910.27	0.13
		Base		22.889842	335,221.73	61.600000	902,132.00	566,910.27	0.13
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001								
		Local	161,687.000	6.322607	1,022,283.43	11.200000	1,810,894.40	788,610.97	0.27
		Base		6.322607	1,022,283.43	11.200000	1,810,894.40	788,610.97	0.27
925815102	VICOR CORP COMMON STOCK USD.01								
		Local	11,722.000	12.021490	140,915.91	62.450000	732,038.90	591,122.99	0.11
		Base		12.021490	140,915.91	62.450000	732,038.90	591,122.99	0.11

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92827P102	VIRTUSA CORP COMMON STOCK USD.01								
		Local	19,721.000	24.291579	479,054.22	58.260000	1,148,945.46	669,891.24	0.17
		Base		24.291579	479,054.22	58.260000	1,148,945.46	669,891.24	0.17
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01								
		Local	5,155.000	108.041348	556,953.15	129.000000	664,995.00	108,041.85	0.10
		Base		108.041348	556,953.15	129.000000	664,995.00	108,041.85	0.10
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01								
		Local	41,042.000	20.306505	833,419.56	18.470000	758,045.74	-75,373.82	0.11
		Base		20.306505	833,419.56	18.470000	758,045.74	-75,373.82	0.11
92849E101	VITAMIN SHOPPE INC COMMON STOCK USD.01								
		Local	17,437.000	40.920984	713,539.19	12.800000	223,193.60	-490,345.59	0.03
		Base		40.920984	713,539.19	12.800000	223,193.60	-490,345.59	0.03
92886T201	VONAGE HOLDINGS CORP COMMON STOCK USD.001								
		Local	154,519.000	8.387706	1,296,059.88	14.180000	2,191,079.42	895,019.54	0.33
		Base		8.387706	1,296,059.88	14.180000	2,191,079.42	895,019.54	0.33
929236107	WD 40 CO COMMON STOCK USD.001								
		Local	9,950.000	55.007665	547,326.27	177.450000	1,765,627.50	1,218,301.23	0.26
		Base		55.007665	547,326.27	177.450000	1,765,627.50	1,218,301.23	0.26
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01								
		Local	41,489.000	13.975661	579,836.19	18.240000	756,759.36	176,923.17	0.11
		Base		13.975661	579,836.19	18.240000	756,759.36	176,923.17	0.11
930059100	WADDELL + REED FINANCIAL A COMMON STOCK USD.01								
		Local	58,609.000	17.635100	1,033,575.58	20.020000	1,173,352.18	139,776.60	0.17
		Base		17.635100	1,033,575.58	20.020000	1,173,352.18	139,776.60	0.17
930427109	WAGEWORKS INC COMMON STOCK USD.001								
		Local	28,318.000	42.844436	1,213,268.74	53.500000	1,515,013.00	301,744.26	0.23
		Base		42.844436	1,213,268.74	53.500000	1,515,013.00	301,744.26	0.23
93148P102	WALKER + DUNLOP INC COMMON STOCK								
		Local	20,174.000	20.210921	407,735.12	54.500000	1,099,483.00	691,747.88	0.16
		Base		20.210921	407,735.12	54.500000	1,099,483.00	691,747.88	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
93964W108	WASHINGTON PRIME GROUP INC REIT USD.0001								
		Local	133,042.000	7.058451	939,070.42	7.740000	1,029,745.08	90,674.66	0.15
		Base		7.058451	939,070.42	7.740000	1,029,745.08	90,674.66	0.15
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1								
		Local	19,876.000	39.851186	792,082.18	82.450000	1,638,776.20	846,694.02	0.24
		Base		39.851186	792,082.18	82.450000	1,638,776.20	846,694.02	0.24
957090103	WESTAMERICA BANCORPORATION COMMON STOCK								
		Local	19,024.000	47.028712	894,674.21	64.030000	1,218,106.72	323,432.51	0.18
		Base		47.028712	894,674.21	64.030000	1,218,106.72	323,432.51	0.18
966084204	WHITESTONE REIT REIT USD.001								
		Local	28,430.000	12.933666	367,704.13	13.640000	387,785.20	20,081.07	0.06
		Base		12.933666	367,704.13	13.640000	387,785.20	20,081.07	0.06
974155103	WINGSTOP INC COMMON STOCK USD.01								
		Local	20,872.000	30.978407	646,581.32	66.950000	1,397,380.40	750,799.08	0.21
		Base		30.978407	646,581.32	66.950000	1,397,380.40	750,799.08	0.21
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5								
		Local	20,583.000	15.409967	317,183.36	36.950000	760,541.85	443,358.49	0.11
		Base		15.409967	317,183.36	36.950000	760,541.85	443,358.49	0.11
97717P104	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01								
		Local	83,221.000	8.724626	726,072.07	8.220000	684,076.62	-41,995.45	0.10
		Base		8.724626	726,072.07	8.220000	684,076.62	-41,995.45	0.10
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0								
		Local	67,717.000	20.865111	1,412,922.72	39.180000	2,653,152.06	1,240,229.34	0.39
		Base		20.865111	1,412,922.72	39.180000	2,653,152.06	1,240,229.34	0.39
981419104	WORLD ACCEPTANCE CORP COMMON STOCK								
		Local	4,347.000	65.874079	286,354.62	118.610000	515,597.67	229,243.05	0.08
		Base		65.874079	286,354.62	118.610000	515,597.67	229,243.05	0.08
983772104	XO GROUP INC COMMON STOCK USD.01								
		Local	17,401.000	11.031123	191,952.58	30.060000	523,074.06	331,121.48	0.08
		Base		11.031123	191,952.58	30.060000	523,074.06	331,121.48	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	15.700000	551,713.70	-182,629.36	0.08
		Base		20.897045	734,343.06	15.700000	551,713.70	-182,629.36	0.08
989817101	ZUMIEZ INC COMMON STOCK								
		Local	13,110.000	25.312399	331,845.55	31.150000	408,376.50	76,530.95	0.06
		Base		25.312399	331,845.55	31.150000	408,376.50	76,530.95	0.06
G1154H107	BELMOND LTD CLASS A COMMON STOCK USD.01								
		Local	60,270.000	8.742591	526,915.98	16.750000	1,009,522.50	482,606.52	0.15
		Base		8.742591	526,915.98	16.750000	1,009,522.50	482,606.52	0.15
G1991C105	CARDTRONICS PLC A COMMON STOCK								
		Local	32,823.000	27.008135	886,488.03	35.090000	1,151,759.07	265,271.04	0.17
		Base		27.008135	886,488.03	35.090000	1,151,759.07	265,271.04	0.17
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001								
		Local	143,748.000	9.255162	1,330,411.04	17.150000	2,465,278.20	1,134,867.16	0.37
		Base		9.255162	1,330,411.04	17.150000	2,465,278.20	1,134,867.16	0.37
G3323L100	FABRINET COMMON STOCK USD.01								
		Local	26,364.000	24.854675	655,268.64	47.870000	1,262,044.68	606,776.04	0.19
		Base		24.854675	655,268.64	47.870000	1,262,044.68	606,776.04	0.19
G4740B105	ICHOR HOLDINGS LTD COMMON STOCK USD.0001								
		Local	17,347.000	25.843100	448,300.25	25.843099	448,300.25	0.00	0.07
		Base		25.843100	448,300.25	25.843099	448,300.25	0.00	0.07
G5005R107	JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002								
		Local	21,338.000	34.662113	739,620.17	40.950000	873,791.10	134,170.93	0.13
		Base		34.662113	739,620.17	40.950000	873,791.10	134,170.93	0.13
G5753U112	MAIDEN HOLDINGS LTD COMMON STOCK USD.01								
		Local	48,694.000	14.177060	690,337.78	3.800000	185,037.20	-505,300.58	0.03
		Base		14.177060	690,337.78	3.800000	185,037.20	-505,300.58	0.03
G65431101	NOBLE CORP PLC COMMON STOCK USD.01								
		Local	176,308.000	4.582887	807,999.64	6.100000	1,075,478.80	267,479.16	0.16
		Base		4.582887	807,999.64	6.100000	1,075,478.80	267,479.16	0.16

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Holdings

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

As of: *August 31, 2018* *View Date:* *September 11, 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
G8827U100	THIRD POINT REINSURANCE LTD COMMON STOCK USD.1								
		Local	59,406.000	16.421648	975,544.41	13.400000	796,040.40	-179,504.01	0.12
		Base		16.421648	975,544.41	13.400000	796,040.40	-179,504.01	0.12
G9019D104	TRAVELPORT WORLDWIDE LTD COMMON STOCK USD.0025								
		Local	90,042.000	13.700500	1,233,620.42	18.570000	1,672,079.94	438,459.52	0.25
		Base		13.700500	1,233,620.42	18.570000	1,672,079.94	438,459.52	0.25
US DOLLAR Total									
		Local	21,195,794.000		446,767,972.97		670,081,887.63	223,313,914.66	99.65
		Base			446,767,972.97		670,081,887.63	223,313,914.66	99.65
EQUITY Total									
		Base	21,195,794.000		446,767,972.97		670,081,887.63	223,313,914.66	99.65

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Books Closed

Holdings

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

As of: *August 31, 2018* *View Date:* *September 11, 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								
		23,550,762.330	Base	449,123,892.07		672,438,034.06	223,314,141.99	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					2.0706085	31 Dec 2030		
		Local	6,357,501.910	100.039852	6,360,035.50	100.050000	6,360,680.66	645.16	0.28
		Base		100.039852	6,360,035.50	100.050000	6,360,680.66	645.16	0.28
40588MJ65	HALKIN FINANCE LLC USC					2.33	06 Sep 2018		
		Local	10,000,000.000	99.967639	9,996,763.89	99.967639	9,996,763.89	0.00	0.44
		Base		99.967639	9,996,763.89	99.967639	9,996,763.89	0.00	0.44
62455BKX2	MOUNTCLIFF					2.34	31 Oct 2018		
		Local	10,000,000.000	99.610000	9,961,000.00	99.610000	9,961,000.00	0.00	0.44
		Base		99.610000	9,961,000.00	99.610000	9,961,000.00	0.00	0.44
67984XEL6	OLD LINE FUNDING LLC					2.29	21 Dec 2018		
		Local	5,000,000.000	99.293917	4,964,695.83	99.293917	4,964,695.83	0.00	0.22
		Base		99.293917	4,964,695.83	99.293917	4,964,695.83	0.00	0.22
912796QM4	TREASURY BILL 06/19 0.00000					2.31	20 Jun 2019		
		Local	10,000,000.000	98.139717	9,813,971.66	98.139717	9,813,971.66	0.00	0.43
		Base		98.139717	9,813,971.66	98.139717	9,813,971.66	0.00	0.43
912796QR3	TREASURY BILL 07/19 0.00000					2.34	18 Jul 2019		
		Local	10,000,000.000	97.922667	9,792,266.66	97.924000	9,792,400.00	133.34	0.43
		Base		97.922667	9,792,266.66	97.924000	9,792,400.00	133.34	0.43
US DOLLAR Total									
		Local	51,357,501.910		50,888,733.54		50,889,512.04	778.50	2.25
		Base			50,888,733.54		50,889,512.04	778.50	2.25
CASH EQUIVALENT Total									
		Base	51,357,501.910		50,888,733.54		50,889,512.04	778.50	2.25
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
001055AJ1	AFLAC INC SR UNSECURED 02/22 4					4.0	15 Feb 2022		
		Local	5,000,000.000	99.937886	4,996,894.30	101.970480	5,098,524.00	101,629.70	0.23
		Base		99.937886	4,996,894.30	101.970480	5,098,524.00	101,629.70	0.23
00206RER9	AT+T INC SR UNSECURED 144A 02/28 4.1					4.1	15 Feb 2028		
		Local	10,205,000.000	100.288137	10,234,404.39	96.792180	9,877,641.97	-356,762.42	0.44
		Base		100.288137	10,234,404.39	96.792180	9,877,641.97	-356,762.42	0.44
00206RFM9	AT+T INC SR UNSECURED 144A 11/46 5.15					5.15	15 Nov 2046		
		Local	10,062,000.000	99.866479	10,048,565.09	95.249671	9,584,021.90	-464,543.19	0.42
		Base		99.866479	10,048,565.09	95.249671	9,584,021.90	-464,543.19	0.42
020002BE0	ALLSTATE CORP SR UNSECURED 03/21 VAR					2.76438	29 Mar 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.122555	5,006,127.75	6,127.75	0.22
		Base		100.000000	5,000,000.00	100.122555	5,006,127.75	6,127.75	0.22
02079KAB3	ALPHABET INC SR UNSECURED 02/24 3.375					3.375	25 Feb 2024		
		Local	5,000,000.000	105.723818	5,286,190.89	101.699813	5,084,990.65	-201,200.24	0.22
		Base		105.723818	5,286,190.89	101.699813	5,084,990.65	-201,200.24	0.22
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15					8.15	19 Mar 2038		
		Local	5,000,000.000	99.760843	4,988,042.17	144.219452	7,210,972.60	2,222,930.43	0.32
		Base		99.760843	4,988,042.17	144.219452	7,210,972.60	2,222,930.43	0.32
025816BT5	AMERICAN EXPRESS CO SR UNSECURED 02/23 VAR					2.96138	27 Feb 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.079039	10,007,903.90	7,903.90	0.44
		Base		100.000000	10,000,000.00	100.079039	10,007,903.90	7,903.90	0.44
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A					2.38269	15 Oct 2025		
		Local	4,000,000.000	100.000000	4,000,000.00	99.999880	3,999,995.20	-4.80	0.18
Original Face:		Base	4,000,000.000	100.000000	4,000,000.00	99.999880	3,999,995.20	-4.80	0.18
0258M0DL0	AMERICAN EXPRESS CREDIT SR UNSECURED 03/19 VAR					2.88469	18 Mar 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	100.271882	7,019,031.74	19,031.74	0.31
		Base		100.000000	7,000,000.00	100.271882	7,019,031.74	19,031.74	0.31
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625					6.625	15 Feb 2029		
		Local	3,000,000.000	99.936513	2,998,095.38	115.487897	3,464,636.91	466,541.53	0.15
		Base		99.936513	2,998,095.38	115.487897	3,464,636.91	466,541.53	0.15

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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	101.016014	10,101,601.40	101,601.40	0.45
		Base		100.000000	10,000,000.00	101.016014	10,101,601.40	101,601.40	0.45
026874CU9	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875					4.875	01 Jun 2022		
		Local	5,000,000.000	105.309875	5,265,493.77	104.813857	5,240,692.85	-24,800.92	0.23
		Base		105.309875	5,265,493.77	104.813857	5,240,692.85	-24,800.92	0.23
031162CL2	AMGEN INC SR UNSECURED 05/19 VAR					2.6605	10 May 2019		
		Local	13,000,000.000	100.000000	13,000,000.00	100.179879	13,023,384.27	23,384.27	0.58
		Base		100.000000	13,000,000.00	100.179879	13,023,384.27	23,384.27	0.58
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					2.74313	01 Feb 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	100.164319	7,011,502.33	11,502.33	0.31
		Base		100.000000	7,000,000.00	100.164319	7,011,502.33	11,502.33	0.31
037833BE9	APPLE INC SR UNSECURED 05/20 VAR					2.638	06 May 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.426443	10,042,644.30	42,644.30	0.44
		Base		100.000000	10,000,000.00	100.426443	10,042,644.30	42,644.30	0.44
053332AV4	AUTOZONE INC SR UNSECURED 06/27 3.75					3.75	01 Jun 2027		
		Local	10,000,000.000	99.995597	9,999,559.68	97.080082	9,708,008.20	-291,551.48	0.43
		Base		99.995597	9,999,559.68	97.080082	9,708,008.20	-291,551.48	0.43
05531FAR4	BB+T CORPORATION SR UNSECURED 02/19 VAR					3.00313	01 Feb 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	100.210903	7,014,763.21	14,763.21	0.31
		Base		100.000000	7,000,000.00	100.210903	7,014,763.21	14,763.21	0.31
05584PAE7	BMW VEHICLE LEASE TRUST BMWLT 2017 2 A4					2.19	22 Mar 2021		
		Local	2,750,000.000	99.981614	2,749,494.39	98.912930	2,720,105.58	-29,388.81	0.12
Original Face:		Base	2,750,000.000	99.981614	2,749,494.39	98.912930	2,720,105.58	-29,388.81	0.12
06406FAD5	BANK OF NY MELLON CORP SR UNSECURED 08/23 2.2					2.2	16 Aug 2023		
		Local	15,000,000.000	99.872829	14,980,924.32	94.483230	14,172,484.50	-808,439.82	0.63
		Base		99.872829	14,980,924.32	94.483230	14,172,484.50	-808,439.82	0.63
06406HCP2	BANK OF NY MELLON CORP SR UNSECURED 01/19 2.1					2.1	15 Jan 2019		
		Local	10,000,000.000	100.031302	10,003,130.16	99.891558	9,989,155.80	-13,974.36	0.44
		Base		100.031302	10,003,130.16	99.891558	9,989,155.80	-13,974.36	0.44

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06406HDE6	BANK OF NY MELLON CORP SR UNSECURED 08/20 VAR					3.18175	17 Aug 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	101.198537	3,035,956.11	35,956.11	0.13
		Base		100.000000	3,000,000.00	101.198537	3,035,956.11	35,956.11	0.13
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125					3.125	15 Mar 2026		
		Local	3,000,000.000	99.929751	2,997,892.52	97.310918	2,919,327.54	-78,564.98	0.13
		Base		99.929751	2,997,892.52	97.310918	2,919,327.54	-78,564.98	0.13
12527EAD0	CFCRE COMMERCIAL MORTGAGE TRUS CFCRE 2011 C1 A4 144A					4.9613	15 Apr 2044		
		Local	3,140,306.630	109.642719	3,443,117.58	103.822110	3,260,332.60	-182,784.98	0.14
Original Face:		Base	4,153,000.000	109.642719	3,443,117.58	103.822110	3,260,332.60	-182,784.98	0.14
12591VAE1	COMM MORTGAGE TRUST COMM 2014 CR16 A4					4.051	10 Apr 2047		
		Local	5,000,000.000	102.563055	5,128,152.75	103.224230	5,161,211.50	33,058.75	0.23
Original Face:		Base	5,000,000.000	102.563055	5,128,152.75	103.224230	5,161,211.50	33,058.75	0.23
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4					3.59	10 Nov 2047		
		Local	3,300,000.000	102.377687	3,378,463.67	100.770120	3,325,413.96	-53,049.71	0.15
Original Face:		Base	3,300,000.000	102.377687	3,378,463.67	100.770120	3,325,413.96	-53,049.71	0.15
12592XAY2	COMM MORTGAGE TRUST COMM 2015 CR22 A1					1.569	10 Mar 2048		
		Local	1,656,770.800	99.998602	1,656,747.64	99.498420	1,648,460.77	-8,286.87	0.07
Original Face:		Base	5,900,000.000	99.998602	1,656,747.64	99.498420	1,648,460.77	-8,286.87	0.07
12625UBA0	COMM MORTGAGE TRUST COMM 2013 CR9 ASB					3.834	10 Jul 2045		
		Local	4,926,320.720	104.439567	5,145,028.02	101.651330	5,007,670.53	-137,357.49	0.22
Original Face:		Base	5,000,000.000	104.439567	5,145,028.02	101.651330	5,007,670.53	-137,357.49	0.22
12636FBM4	COMM MORTGAGE TRUST COMM 2015 LC23 AM					4.158	10 Oct 2048		
		Local	6,258,000.000	103.019393	6,446,953.63	102.526390	6,416,101.49	-30,852.14	0.28
Original Face:		Base	6,258,000.000	103.019393	6,446,953.63	102.526390	6,416,101.49	-30,852.14	0.28
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125	01 Jun 2021		
		Local	8,000,000.000	99.849352	7,987,948.18	96.792310	7,743,384.80	-244,563.38	0.34
		Base		99.849352	7,987,948.18	96.792310	7,743,384.80	-244,563.38	0.34
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	100.595400	10,059,540.00	59,540.00	0.44
		Base		100.000000	10,000,000.00	100.595400	10,059,540.00	59,540.00	0.44

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126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.25	17 Jul 2023		
		Local	4,500,000.000	99.975778	4,498,909.99	98.864090	4,448,884.05	-50,025.94	0.20
Original Face:		Base	4,500,000.000	99.975778	4,498,909.99	98.864090	4,448,884.05	-50,025.94	0.20
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					2.73269	17 Jul 2023		
		Local	7,000,000.000	100.000000	7,000,000.00	100.719850	7,050,389.50	50,389.50	0.31
Original Face:		Base	7,000,000.000	100.000000	7,000,000.00	100.719850	7,050,389.50	50,389.50	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	100.995775	10,099,577.50	99,577.50	0.45
		Base		100.000000	10,000,000.00	100.995775	10,099,577.50	99,577.50	0.45
144141DC9	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/22 2.8					2.8	15 May 2022		
		Local	3,000,000.000	99.920240	2,997,607.20	98.584657	2,957,539.71	-40,067.49	0.13
		Base		99.920240	2,997,607.20	98.584657	2,957,539.71	-40,067.49	0.13
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR					2.85125	03 Mar 2022		
		Local	4,000,000.000	100.000000	4,000,000.00	101.283292	4,051,331.68	51,331.68	0.18
		Base		100.000000	4,000,000.00	101.283292	4,051,331.68	51,331.68	0.18
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954					2.954	16 May 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	96.186070	9,618,607.00	-381,393.00	0.43
		Base		100.000000	10,000,000.00	96.186070	9,618,607.00	-381,393.00	0.43
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05					4.05	30 Jul 2022		
		Local	2,000,000.000	100.000000	2,000,000.00	101.128002	2,022,560.04	22,560.04	0.09
		Base		100.000000	2,000,000.00	101.128002	2,022,560.04	22,560.04	0.09
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4					3.183	10 Feb 2048		
		Local	5,000,000.000	102.670044	5,133,502.20	98.498900	4,924,945.00	-208,557.20	0.22
Original Face:		Base	5,000,000.000	102.670044	5,133,502.20	98.498900	4,924,945.00	-208,557.20	0.22
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9					5.9	15 May 2038		
		Local	10,000,000.000	99.751927	9,975,192.69	121.649280	12,164,928.00	2,189,735.31	0.54
		Base		99.751927	9,975,192.69	121.649280	12,164,928.00	2,189,735.31	0.54
23305XAD3	DBUBS MORTGAGE TRUST DBUBS 2011 LC2A A4 144A					4.537	10 Jul 2044		
		Local	4,999,620.130	110.941356	5,546,646.36	103.095260	5,154,371.37	-392,274.99	0.23
Original Face:		Base	5,000,000.000	110.941356	5,546,646.36	103.095260	5,154,371.37	-392,274.99	0.23

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24422ERR2	JOHN DEERE CAPITAL CORP SR UNSECURED 04/19 2.25					2.25	17 Apr 2019		
		Local	3,000,000.000	99.975962	2,999,278.85	99.741671	2,992,250.13	-7,028.72	0.13
		Base		99.975962	2,999,278.85	99.741671	2,992,250.13	-7,028.72	0.13
24422ERY7	JOHN DEERE CAPITAL CORP SR UNSECURED 01/20 1.7					1.7	15 Jan 2020		
		Local	3,000,000.000	99.936006	2,998,080.18	98.520104	2,955,603.12	-42,477.06	0.13
		Base		99.936006	2,998,080.18	98.520104	2,955,603.12	-42,477.06	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	100.132337	10,013,233.70	13,233.70	0.44
		Base		100.000000	10,000,000.00	100.132337	10,013,233.70	13,233.70	0.44
263534CM9	E.I. DU PONT DE NEMOURS SR UNSECURED 05/20 VAR					2.87313	01 May 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.639067	5,031,953.35	31,953.35	0.22
		Base		100.000000	5,000,000.00	100.639067	5,031,953.35	31,953.35	0.22
26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55					3.55	15 Sep 2021		
		Local	5,000,000.000	99.994605	4,999,730.23	101.087948	5,054,397.40	54,667.17	0.22
		Base		99.994605	4,999,730.23	101.087948	5,054,397.40	54,667.17	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	101.171432	15,175,714.80	175,714.80	0.67
		Base		100.000000	15,000,000.00	101.171432	15,175,714.80	175,714.80	0.67
291011AX2	EMERSON ELECTRIC CO SR UNSECURED 10/18 5.25					5.25	15 Oct 2018		
		Local	5,000,000.000	99.997086	4,999,854.28	99.997086	4,999,854.28	0.00	0.22
		Base		99.997086	4,999,854.28	99.997086	4,999,854.28	0.00	0.22
291011BA1	EMERSON ELECTRIC CO SR UNSECURED 04/19 5					5.0	15 Apr 2019		
		Local	5,000,000.000	99.941487	4,997,074.36	101.585187	5,079,259.35	82,184.99	0.22
		Base		99.941487	4,997,074.36	101.585187	5,079,259.35	82,184.99	0.22
30261KAN6	FREMF MORTGAGE TRUST FREMF 2012 K711 B 144A					3.68407	25 Aug 2045		
		Local	5,695,000.000	101.984849	5,808,037.15	100.230700	5,708,138.37	-99,898.78	0.25
Original Face:		Base	5,695,000.000	101.984849	5,808,037.15	100.230700	5,708,138.37	-99,898.78	0.25
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5					5.5	01 Dec 2032		
		Local	84,234.800	100.161810	84,371.10	108.755684	91,610.13	7,239.03	0.00
Original Face:		Base	5,000,000.000	100.161810	84,371.10	108.755684	91,610.13	7,239.03	0.00

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31283KZW1	FED HM LN PC POOL G11657 FG 12/18 FIXED 4.5					4.5	01 Dec 2018		
		Local	17,253.600	100.000000	17,253.60	100.958036	17,418.90	165.30	0.00
	Original Face:	Base	15,000,000.000	100.000000	17,253.60	100.958036	17,418.90	165.30	0.00
3128H7MN9	FED HM LN PC POOL E99365 FG 09/18 FIXED 5					5.0	01 Sep 2018		
		Local	4,931.460	100.000203	4,931.47	100.000203	4,931.47	0.00	0.00
	Original Face:	Base	16,453,008.000	100.000203	4,931.47	100.000203	4,931.47	0.00	0.00
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.0	15 Aug 2042		
		Local	4,946,113.100	96.583226	4,777,115.57	97.383278	4,816,687.07	39,571.50	0.21
	Original Face:	Base	10,000,000.000	96.583226	4,777,115.57	97.383278	4,816,687.07	39,571.50	0.21
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5					4.5	01 Feb 2026		
		Local	838,469.110	102.690406	861,027.33	103.441943	867,328.74	6,301.41	0.04
	Original Face:	Base	5,085,000.000	102.690406	861,027.33	103.441943	867,328.74	6,301.41	0.04
3128MD5D1	FED HM LN PC POOL G15144 FG 07/29 FIXED 2.5					2.5	01 Jul 2029		
		Local	4,923,464.600	101.367034	4,990,770.05	97.858508	4,818,029.00	-172,741.05	0.21
	Original Face:	Base	10,000,000.000	101.367034	4,990,770.05	97.858508	4,818,029.00	-172,741.05	0.21
3128MDA94	FED HM LN PC POOL G14332 FG 12/26 FIXED 3					3.0	01 Dec 2026		
		Local	3,137,033.720	102.365635	3,211,244.50	99.940643	3,135,171.67	-76,072.83	0.14
	Original Face:	Base	11,186,424.000	102.365635	3,211,244.50	99.940643	3,135,171.67	-76,072.83	0.14
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5					3.5	01 Dec 2030		
		Local	9,349,090.800	101.198656	9,461,154.26	101.152815	9,456,868.52	-4,285.74	0.42
	Original Face:	Base	10,000,000.000	101.198656	9,461,154.26	101.152815	9,456,868.52	-4,285.74	0.42
3128MJ2U3	FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5					4.5	01 Oct 2047		
		Local	4,381,569.700	107.368977	4,704,446.55	104.338356	4,571,657.79	-132,788.76	0.20
	Original Face:	Base	5,000,000.000	107.368977	4,704,446.55	104.338356	4,571,657.79	-132,788.76	0.20
3128MMSX2	FED HM LN PC POOL G18533 FG 12/29 FIXED 2.5					2.5	01 Dec 2029		
		Local	2,702,405.760	101.897927	2,753,695.46	97.692534	2,640,048.67	-113,646.79	0.12
	Original Face:	Base	5,300,000.000	101.897927	2,753,695.46	97.692534	2,640,048.67	-113,646.79	0.12
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3					3.0	01 Apr 2033		
		Local	3,757,402.320	103.461322	3,887,458.13	99.612343	3,742,836.49	-144,621.64	0.17
	Original Face:	Base	7,000,000.000	103.461322	3,887,458.13	99.612343	3,742,836.49	-144,621.64	0.17

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3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3					3.0	01 Sep 2036		
		Local	2,977,797.080	100.957423	3,006,307.19	98.590954	2,935,838.55	-70,468.64	0.13
	Original Face:	Base	3,550,000.000	100.957423	3,006,307.19	98.590954	2,935,838.55	-70,468.64	0.13
3128P8D99	FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5					3.5	01 May 2037		
		Local	4,348,757.450	103.358865	4,494,826.35	101.016266	4,392,952.39	-101,873.96	0.19
	Original Face:	Base	5,000,000.000	103.358865	4,494,826.35	101.016266	4,392,952.39	-101,873.96	0.19
312905KW1	FREDDIE MAC FHR 1063 I					7.0	15 Apr 2021		
		Local	1,518.660	99.261191	1,507.44	101.908510	1,547.64	40.20	0.00
	Original Face:	Base	3,000,000.000	99.261191	1,507.44	101.908510	1,547.64	40.20	0.00
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5					5.5	01 Sep 2039		
		Local	1,521,504.770	104.708975	1,593,152.05	108.808168	1,655,521.47	62,369.42	0.07
	Original Face:	Base	10,300,000.000	104.708975	1,593,152.05	108.808168	1,655,521.47	62,369.42	0.07
312966BB9	FED HM LN PC POOL B13634 FG 04/19 FIXED 5					5.0	01 Apr 2019		
		Local	8,748.100	99.964907	8,745.03	100.569674	8,797.94	52.91	0.00
	Original Face:	Base	5,000,000.000	99.964907	8,745.03	100.569674	8,797.94	52.91	0.00
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5					5.0	01 Sep 2033		
		Local	790,080.070	99.608819	786,989.43	107.142919	846,514.85	59,525.42	0.04
	Original Face:	Base	14,598,876.000	99.608819	786,989.43	107.142919	846,514.85	59,525.42	0.04
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5					5.0	01 Oct 2033		
		Local	677,870.710	99.599579	675,156.37	107.144917	726,304.01	51,147.64	0.03
	Original Face:	Base	11,774,977.000	99.599579	675,156.37	107.144917	726,304.01	51,147.64	0.03
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5					5.0	01 Dec 2033		
		Local	257,677.820	99.539724	256,491.79	106.197534	273,647.49	17,155.70	0.01
	Original Face:	Base	3,598,890.000	99.539724	256,491.79	106.197534	273,647.49	17,155.70	0.01
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5					5.0	01 Dec 2033		
		Local	238,347.310	99.631055	237,467.94	106.659768	254,220.69	16,752.75	0.01
	Original Face:	Base	6,241,535.000	99.631055	237,467.94	106.659768	254,220.69	16,752.75	0.01
312970GJ9	FED HM LN PC POOL B17401 FG 12/19 FIXED 4.5					4.5	01 Dec 2019		
		Local	28,146.290	99.996305	28,145.25	100.958036	28,415.94	270.69	0.00
	Original Face:	Base	5,489,657.000	99.996305	28,145.25	100.958036	28,415.94	270.69	0.00

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31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5					5.5	01 Nov 2034		
		Local	238,445.100	100.231747	238,997.69	107.325903	255,913.36	16,915.67	0.01
Original Face:		Base	5,000,000.000	100.231747	238,997.69	107.325903	255,913.36	16,915.67	0.01
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5					5.5	01 Dec 2034		
		Local	227,350.100	100.882683	229,356.88	108.441224	246,541.23	17,184.35	0.01
Original Face:		Base	5,000,000.000	100.882683	229,356.88	108.441224	246,541.23	17,184.35	0.01
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5					5.5	01 Jan 2035		
		Local	327,030.100	100.599229	328,989.76	109.504826	358,113.74	29,123.98	0.02
Original Face:		Base	5,000,000.000	100.599229	328,989.76	109.504826	358,113.74	29,123.98	0.02
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR					3.795	01 Jan 2037		
		Local	1,306,105.020	103.735764	1,354,898.02	105.270106	1,374,938.14	20,040.12	0.06
Original Face:		Base	6,000,000.000	103.735764	1,354,898.02	105.270106	1,374,938.14	20,040.12	0.06
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR					3.54	01 Oct 2036		
		Local	996,149.300	103.684030	1,032,847.74	105.188267	1,047,832.19	14,984.45	0.05
Original Face:		Base	5,000,000.000	103.684030	1,032,847.74	105.188267	1,047,832.19	14,984.45	0.05
31306XQQ9	FED HM LN PC POOL J20463 FG 09/27 FIXED 2.5					2.5	01 Sep 2027		
		Local	3,623,008.100	103.305587	3,742,769.78	97.857381	3,545,380.84	-197,388.94	0.16
Original Face:		Base	10,000,000.000	103.305587	3,742,769.78	97.857381	3,545,380.84	-197,388.94	0.16
31306XQR7	FED HM LN PC POOL J20464 FG 09/27 FIXED 2.5					2.5	01 Sep 2027		
		Local	3,853,765.600	103.248919	3,978,971.34	97.857189	3,771,186.69	-207,784.65	0.17
Original Face:		Base	10,000,000.000	103.248919	3,978,971.34	97.857189	3,771,186.69	-207,784.65	0.17
31307JMN0	FED HM LN PC POOL J29365 FG 09/24 FIXED 3					3.0	01 Sep 2024		
		Local	2,420,879.940	102.252290	2,475,405.17	99.963287	2,419,991.16	-55,414.01	0.11
Original Face:		Base	5,920,907.000	102.252290	2,475,405.17	99.963287	2,419,991.16	-55,414.01	0.11
31307JWU3	FED HM LN PC POOL J29659 FG 10/24 FIXED 3					3.0	01 Oct 2024		
		Local	4,140,610.300	102.874771	4,259,643.36	100.199733	4,148,880.47	-110,762.89	0.18
Original Face:		Base	10,000,000.000	102.874771	4,259,643.36	100.199733	4,148,880.47	-110,762.89	0.18
31307R3T0	FED HM LN PC POOL J35310 FG 10/31 FIXED 3					3.0	01 Oct 2031		
		Local	5,275,852.680	99.924053	5,271,845.82	99.255958	5,236,598.12	-35,247.70	0.23
Original Face:		Base	8,208,821.000	99.924053	5,271,845.82	99.255958	5,236,598.12	-35,247.70	0.23

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3130ABF92	FEDERAL HOME LOAN BANK BONDS 05/19 1.375					1.375	28 May 2019		
		Local	5,000,000.000	99.931849	4,996,592.43	99.263600	4,963,180.00	-33,412.43	0.22
		Base		99.931849	4,996,592.43	99.263600	4,963,180.00	-33,412.43	0.22
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5					3.5	01 Dec 2033		
		Local	3,422,151.350	104.112131	3,562,874.69	100.963859	3,455,136.06	-107,738.63	0.15
	Original Face:	Base	5,000,000.000	104.112131	3,562,874.69	100.963859	3,455,136.06	-107,738.63	0.15
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5					4.5	01 Sep 2042		
		Local	3,933,191.080	110.963240	4,364,396.26	104.880386	4,125,145.99	-239,250.27	0.18
	Original Face:	Base	7,231,153.000	110.963240	4,364,396.26	104.880386	4,125,145.99	-239,250.27	0.18
3132J0AF4	FREDDIEMAC STRIP FHS 334 300					3.0	15 Aug 2044		
		Local	5,066,789.760	100.645915	5,099,516.92	95.354439	4,831,408.95	-268,107.97	0.21
	Original Face:	Base	8,000,000.000	100.645915	5,099,516.92	95.354439	4,831,408.95	-268,107.97	0.21
3132KGDY3	FED HM LN PC POOL V61919 FG 01/33 FIXED 4					4.0	01 Jan 2033		
		Local	5,740,701.120	103.813679	5,959,633.05	102.696617	5,895,505.84	-64,127.21	0.26
	Original Face:	Base	6,000,000.000	103.813679	5,959,633.05	102.696617	5,895,505.84	-64,127.21	0.26
3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3					3.0	01 Jan 2037		
		Local	4,196,803.400	100.504327	4,217,969.01	98.591431	4,137,688.53	-80,280.48	0.18
	Original Face:	Base	5,000,000.000	100.504327	4,217,969.01	98.591431	4,137,688.53	-80,280.48	0.18
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03					5.03	06 Oct 2025		
		Local	5,000,000.000	111.483658	5,574,182.89	112.629200	5,631,460.00	57,277.11	0.25
		Base		111.483658	5,574,182.89	112.629200	5,631,460.00	57,277.11	0.25
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43					5.43	07 Jun 2024		
		Local	5,000,000.000	112.349777	5,617,488.87	113.156400	5,657,820.00	40,331.13	0.25
		Base		112.349777	5,617,488.87	113.156400	5,657,820.00	40,331.13	0.25
313376BR5	FEDERAL HOME LOAN BANK BONDS 12/18 1.75					1.75	14 Dec 2018		
		Local	5,000,000.000	100.186383	5,009,319.17	99.862500	4,993,125.00	-16,194.17	0.22
		Base		100.186383	5,009,319.17	99.862500	4,993,125.00	-16,194.17	0.22
313379EE5	FEDERAL HOME LOAN BANK BONDS 06/19 1.625					1.625	14 Jun 2019		
		Local	5,000,000.000	100.307052	5,015,352.61	99.408700	4,970,435.00	-44,917.61	0.22
		Base		100.307052	5,015,352.61	99.408700	4,970,435.00	-44,917.61	0.22

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3133XUMS9	FEDERAL HOME LOAN BANK BONDS 09/19 4.5					4.5	13 Sep 2019		
		Local	5,000,000.000	103.171691	5,158,584.56	102.011500	5,100,575.00	-58,009.56	0.23
		Base		103.171691	5,158,584.56	102.011500	5,100,575.00	-58,009.56	0.23
3133XVRK9	FEDERAL HOME LOAN BANK BONDS 12/19 4.125					4.125	13 Dec 2019		
		Local	5,510,000.000	103.285245	5,691,017.02	101.937800	5,616,772.78	-74,244.24	0.25
		Base		103.285245	5,691,017.02	101.937800	5,616,772.78	-74,244.24	0.25
3136A2TP8	FANNIE MAE FNR 2011 127 VU					3.5	25 Dec 2024		
		Local	1,605,528.600	103.821086	1,666,877.23	100.714790	1,617,004.76	-49,872.47	0.07
Original Face:		Base	3,000,000.000	103.821086	1,666,877.23	100.714790	1,617,004.76	-49,872.47	0.07
3136A35N7	FANNIE MAE FNR 2012 21 WA					5.60328	25 Mar 2052		
		Local	507,264.600	109.303620	554,458.57	107.640480	546,022.05	-8,436.52	0.02
Original Face:		Base	4,261,779.000	109.303620	554,458.57	107.640480	546,022.05	-8,436.52	0.02
3136A3TC5	FANNIE MAE FNR 2012 11 DV					4.0	25 Apr 2023		
		Local	2,767,648.680	104.201727	2,883,937.72	101.035840	2,796,317.09	-87,620.63	0.12
Original Face:		Base	6,000,000.000	104.201727	2,883,937.72	101.035840	2,796,317.09	-87,620.63	0.12
3136A4GU7	FANNIE MAE FNR 2012 20 VK					3.5	25 Mar 2025		
		Local	693,060.000	103.466511	717,085.00	100.967260	699,763.69	-17,321.31	0.03
Original Face:		Base	1,250,000.000	103.466511	717,085.00	100.967260	699,763.69	-17,321.31	0.03
3136A56W1	FANNIEMAE ACES FNA 2012 M4 1A2					2.976	25 Apr 2022		
		Local	4,466,593.170	101.388517	4,528,612.59	99.837480	4,459,334.06	-69,278.53	0.20
Original Face:		Base	5,000,000.000	101.388517	4,528,612.59	99.837480	4,459,334.06	-69,278.53	0.20
3136A5E85	FANNIE MAE FNR 2012 44 KL					3.5	25 Dec 2031		
		Local	1,786,001.450	104.373713	1,864,116.02	101.188920	1,807,235.58	-56,880.44	0.08
Original Face:		Base	5,000,000.000	104.373713	1,864,116.02	101.188920	1,807,235.58	-56,880.44	0.08
3136A6P99	FANNIE MAE FNR 2012 76 VG					4.0	25 Mar 2029		
		Local	3,847,357.080	109.054735	4,195,725.08	103.322290	3,975,177.44	-220,547.64	0.18
Original Face:		Base	5,469,245.000	109.054735	4,195,725.08	103.322290	3,975,177.44	-220,547.64	0.18
3136A8HK9	FANNIE MAE FNR 2012 93 MC					2.5	25 Sep 2042		
		Local	1,047,285.400	100.527232	1,052,807.02	98.463410	1,031,192.92	-21,614.10	0.05
Original Face:		Base	10,000,000.000	100.527232	1,052,807.02	98.463410	1,031,192.92	-21,614.10	0.05

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3136A9ZF8	FANNIE MAE FNR 2012 126 TA					3.0	25 Oct 2042		
		Local	13,228,035.300	98.188322	12,988,385.84	97.971260	12,959,672.86	-28,712.98	0.57
	Original Face:	Base	30,000,000.000	98.188322	12,988,385.84	97.971260	12,959,672.86	-28,712.98	0.57
3136AA6K6	FANNIE MAE FNR 2012 151 YA					2.0	25 Jan 2028		
		Local	2,136,449.550	101.948088	2,178,069.46	95.161200	2,033,071.03	-144,998.43	0.09
	Original Face:	Base	5,000,000.000	101.948088	2,178,069.46	95.161200	2,033,071.03	-144,998.43	0.09
3136AAF42	FANNIE MAE FNR 2012 133 JP					2.5	25 Jul 2042		
		Local	2,572,575.600	99.920131	2,570,520.92	97.013390	2,495,742.80	-74,778.12	0.11
	Original Face:	Base	6,000,000.000	99.920131	2,570,520.92	97.013390	2,495,742.80	-74,778.12	0.11
3136ACH53	FANNIE MAE FNR 2013 13 PH					2.5	25 Apr 2042		
		Local	2,352,494.300	99.261181	2,335,113.63	97.883830	2,302,711.52	-32,402.11	0.10
	Original Face:	Base	5,000,000.000	99.261181	2,335,113.63	97.883830	2,302,711.52	-32,402.11	0.10
3136AE2K2	FANNIE MAE FNR 2013 70 KC					3.5	25 Jul 2043		
		Local	3,256,305.080	99.343010	3,234,911.47	100.647230	3,277,380.86	42,469.39	0.14
	Original Face:	Base	20,312,000.000	99.343010	3,234,911.47	100.647230	3,277,380.86	42,469.39	0.14
3136AFYS7	FANNIE MAE FNR 2013 87 GD					3.0	25 Jun 2043		
		Local	2,416,684.140	100.880952	2,437,973.97	97.472180	2,355,594.71	-82,379.26	0.10
	Original Face:	Base	6,000,000.000	100.880952	2,437,973.97	97.472180	2,355,594.71	-82,379.26	0.10
3136AGC34	FANNIE MAE FNR 2013 101 HA					3.0	25 Oct 2030		
		Local	1,039,489.230	102.538816	1,065,879.95	99.674350	1,036,104.13	-29,775.82	0.05
	Original Face:	Base	2,500,000.000	102.538816	1,065,879.95	99.674350	1,036,104.13	-29,775.82	0.05
3136AGDC3	FANNIE MAE FNR 2013 97 JF					2.41475	25 Apr 2038		
		Local	2,201,284.500	99.847964	2,197,937.75	99.550780	2,191,395.89	-6,541.86	0.10
	Original Face:	Base	5,000,000.000	99.847964	2,197,937.75	99.550780	2,191,395.89	-6,541.86	0.10
3136AGNN8	FANNIE MAE FNR 2013 103 VG					3.0	25 Mar 2030		
		Local	1,500,000.000	102.972907	1,544,593.61	98.521220	1,477,818.30	-66,775.31	0.07
	Original Face:	Base	1,500,000.000	102.972907	1,544,593.61	98.521220	1,477,818.30	-66,775.31	0.07
3136AGY30	FANNIE MAE FNR 2013 117 PA					4.0	25 Feb 2043		
		Local	2,232,959.350	106.239555	2,372,286.07	102.883260	2,297,341.37	-74,944.70	0.10
	Original Face:	Base	5,000,000.000	106.239555	2,372,286.07	102.883260	2,297,341.37	-74,944.70	0.10

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3136AH5F3	FANNIE MAE FNR 2014 5 KV					3.5	25 Feb 2027		
		Local	1,218,935.950	103.419144	1,260,613.12	100.296180	1,222,546.19	-38,066.93	0.05
	Original Face:	Base	1,750,000.000	103.419144	1,260,613.12	100.296180	1,222,546.19	-38,066.93	0.05
3136AHBT6	FANNIE MAE FNR 2013 123 PN					2.7	25 Mar 2043		
		Local	3,651,802.000	93.875153	3,428,134.71	92.387620	3,373,812.95	-54,321.76	0.15
	Original Face:	Base	3,651,802.000	93.875153	3,428,134.71	92.387620	3,373,812.95	-54,321.76	0.15
3136AHDP2	FANNIE MAE FNR 2013 118 YA					3.0	25 Jul 2028		
		Local	3,249,392.070	102.322160	3,324,848.14	97.978260	3,183,697.81	-141,150.33	0.14
	Original Face:	Base	8,500,000.000	102.322160	3,324,848.14	97.978260	3,183,697.81	-141,150.33	0.14
3136AHRY8	FANNIE MAE FNR 2013 131 KH					3.0	25 Aug 2041		
		Local	2,475,237.450	102.895384	2,546,905.08	98.315590	2,433,544.30	-113,360.78	0.11
	Original Face:	Base	5,000,000.000	102.895384	2,546,905.08	98.315590	2,433,544.30	-113,360.78	0.11
3136AJDJ2	FANNIE MAE FNR 2014 9 A					4.0	25 May 2037		
		Local	2,407,356.950	105.591794	2,541,971.40	102.345690	2,463,826.08	-78,145.32	0.11
	Original Face:	Base	5,000,000.000	105.591794	2,541,971.40	102.345690	2,463,826.08	-78,145.32	0.11
3136AJJ80	FANNIE MAE FNR 2014 30 KC					3.0	25 May 2033		
		Local	2,133,878.900	102.582909	2,188,995.06	99.698280	2,127,440.56	-61,554.50	0.09
	Original Face:	Base	5,000,000.000	102.582909	2,188,995.06	99.698280	2,127,440.56	-61,554.50	0.09
3136AJMT0	FANNIE MAE FNR 2014 21 GV					3.0	25 May 2027		
		Local	3,523,097.250	101.043631	3,559,865.39	98.505640	3,470,449.49	-89,415.90	0.15
	Original Face:	Base	5,000,000.000	101.043631	3,559,865.39	98.505640	3,470,449.49	-89,415.90	0.15
3136AJPN0	FANNIE MAE FNR 2014 19 VJ					4.5	25 May 2025		
		Local	5,488,564.540	106.260134	5,832,156.01	102.760680	5,640,086.24	-192,069.77	0.25
	Original Face:	Base	8,346,000.000	106.260134	5,832,156.01	102.760680	5,640,086.24	-192,069.77	0.25
3136AJSJ6	FANNIE MAE FNR 2014 14 KD					3.0	25 Jan 2033		
		Local	2,356,292.150	102.095746	2,405,674.04	99.546970	2,345,617.44	-60,056.60	0.10
	Original Face:	Base	5,000,000.000	102.095746	2,405,674.04	99.546970	2,345,617.44	-60,056.60	0.10
3136AJVF0	FANNIE MAE FNR 2014 18 TA					3.0	25 Jan 2033		
		Local	2,943,679.620	102.447668	3,015,731.11	99.015410	2,914,696.44	-101,034.67	0.13
	Original Face:	Base	6,000,000.000	102.447668	3,015,731.11	99.015410	2,914,696.44	-101,034.67	0.13

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3136AJVK9	FANNIE MAE FNR 2014 18 WV					3.5	25 Jan 2029		
		Local	6,973,346.740	103.605995	7,224,805.26	100.510560	7,008,949.86	-215,855.40	0.31
	Original Face:	Base	9,284,523.000	103.605995	7,224,805.26	100.510560	7,008,949.86	-215,855.40	0.31
3136AKJ20	FANNIE MAE FNR 2014 52 GT					2.0	25 Jan 2029		
		Local	1,436,932.900	101.321106	1,455,916.30	99.183250	1,425,196.75	-30,719.55	0.06
	Original Face:	Base	5,000,000.000	101.321106	1,455,916.30	99.183250	1,425,196.75	-30,719.55	0.06
3136AL2K6	FANNIE MAE FNR 2014 84 VK					3.0	25 Mar 2035		
		Local	10,692,273.000	102.361295	10,944,749.15	93.923990	10,042,609.42	-902,139.73	0.44
	Original Face:	Base	10,692,273.000	102.361295	10,944,749.15	93.923990	10,042,609.42	-902,139.73	0.44
3136ALTG6	FANNIE MAE FNR 2014 68 TL					3.0	25 Oct 2043		
		Local	3,647,825.700	102.229529	3,729,155.05	98.000400	3,574,883.78	-154,271.27	0.16
	Original Face:	Base	15,000,000.000	102.229529	3,729,155.05	98.000400	3,574,883.78	-154,271.27	0.16
3136AMP94	FANNIE MAE FNR 2015 15 HA					3.5	25 Sep 2041		
		Local	6,455,617.190	105.248156	6,794,418.04	101.057770	6,523,902.77	-270,515.27	0.29
	Original Face:	Base	11,000,000.000	105.248156	6,794,418.04	101.057770	6,523,902.77	-270,515.27	0.29
3136AMYU7	FANNIE MAE FNR 2015 14 MV					3.0	25 Jul 2026		
		Local	1,671,711.910	103.734144	1,734,136.04	99.380120	1,661,349.30	-72,786.74	0.07
	Original Face:	Base	2,304,044.000	103.734144	1,734,136.04	99.380120	1,661,349.30	-72,786.74	0.07
3136ARYU6	FANNIE MAE FNR 2016 21 VB					3.0	25 Aug 2027		
		Local	5,674,501.560	104.245012	5,915,384.83	98.878790	5,610,878.48	-304,506.35	0.25
	Original Face:	Base	6,976,000.000	104.245012	5,915,384.83	98.878790	5,610,878.48	-304,506.35	0.25
3136AU4B4	FANNIE MAE FNR 2017 8 BA					3.0	25 Nov 2042		
		Local	2,895,373.890	101.373663	2,935,146.58	97.283080	2,816,708.90	-118,437.68	0.12
	Original Face:	Base	3,479,000.000	101.373663	2,935,146.58	97.283080	2,816,708.90	-118,437.68	0.12
3136AU6Q9	FANNIE MAE FNR 2017 2 EA					3.0	25 Sep 2041		
		Local	4,276,701.900	101.649743	4,347,256.48	99.169730	4,241,193.73	-106,062.75	0.19
	Original Face:	Base	5,000,000.000	101.649743	4,347,256.48	99.169730	4,241,193.73	-106,062.75	0.19
3136AVJL4	FANNIE MAE FNR 2017 4 AH					3.0	25 May 2041		
		Local	2,195,168.430	101.904565	2,236,976.85	99.161270	2,176,756.89	-60,219.96	0.10
	Original Face:	Base	3,000,000.000	101.904565	2,236,976.85	99.161270	2,176,756.89	-60,219.96	0.10

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3136AVT74	FANNIE MAE FNR 2017 22 JL					3.0	25 Jan 2039		
		Local	2,241,325.390	100.776600	2,258,731.53	99.702420	2,234,655.65	-24,075.88	0.10
Original Face:		Base	2,645,000.000	100.776600	2,258,731.53	99.702420	2,234,655.65	-24,075.88	0.10
3136AYUG6	FANNIE MAE FNR 2017 86 MA					3.0	25 Apr 2046		
		Local	5,520,867.000	100.993077	5,575,693.45	98.477950	5,436,836.64	-138,856.81	0.24
Original Face:		Base	6,000,000.000	100.993077	5,575,693.45	98.477950	5,436,836.64	-138,856.81	0.24
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5					5.0	01 Nov 2033		
		Local	296,548.980	99.857700	296,126.99	106.868461	316,917.33	20,790.34	0.01
Original Face:		Base	6,625,000.000	99.857700	296,126.99	106.868461	316,917.33	20,790.34	0.01
31371LPL7	FNMA POOL 255227 FN 05/19 FIXED 4.5					4.5	01 May 2019		
		Local	18,554.150	99.999245	18,554.01	101.061976	18,751.19	197.18	0.00
Original Face:		Base	5,000,000.000	99.999245	18,554.01	101.061976	18,751.19	197.18	0.00
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5					5.5	01 Feb 2034		
		Local	286,281.360	99.932696	286,088.68	108.776432	311,406.65	25,317.97	0.01
Original Face:		Base	6,000,000.000	99.932696	286,088.68	108.776432	311,406.65	25,317.97	0.01
3137A34T3	FREDDIE MAC FHR 3763 WV					4.5	15 Dec 2021		
		Local	1,766,719.700	101.794253	1,798,419.12	100.437550	1,774,449.98	-23,969.14	0.08
Original Face:		Base	5,000,000.000	101.794253	1,798,419.12	100.437550	1,774,449.98	-23,969.14	0.08
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2					4.333	25 Oct 2020		
		Local	5,000,000.000	102.694201	5,134,710.03	102.528970	5,126,448.50	-8,261.53	0.23
Original Face:		Base	5,000,000.000	102.694201	5,134,710.03	102.528970	5,126,448.50	-8,261.53	0.23
3137A6EC2	FREDDIE MAC FHR 3815 TA					4.5	15 Oct 2040		
		Local	879,011.280	104.326079	917,038.00	102.274200	899,001.75	-18,036.25	0.04
Original Face:		Base	7,703,000.000	104.326079	917,038.00	102.274200	899,001.75	-18,036.25	0.04
3137A8BY3	FREDDIE MAC FHR 3820 WA					4.0	15 Feb 2029		
		Local	175,684.060	102.632276	180,308.55	100.105530	175,869.46	-4,439.09	0.01
Original Face:		Base	10,316,000.000	102.632276	180,308.55	100.105530	175,869.46	-4,439.09	0.01
3137A9QP4	FREDDIE MAC FHR 3842 PH					4.0	15 Apr 2041		
		Local	1,389,694.100	103.244561	1,434,783.57	103.037420	1,431,904.95	-2,878.62	0.06
Original Face:		Base	10,000,000.000	103.244561	1,434,783.57	103.037420	1,431,904.95	-2,878.62	0.06

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3137A9VR4	FREDDIE MAC FHR 3835 BA					4.0	15 Aug 2038		
		Local	1,637,755.700	103.025341	1,687,303.40	101.262850	1,658,438.10	-28,865.30	0.07
	Original Face:	Base	10,000,000.000	103.025341	1,687,303.40	101.262850	1,658,438.10	-28,865.30	0.07
3137AF2R2	FREDDIE MAC FHR 3920 AC					2.5	15 Sep 2041		
		Local	3,385,499.650	102.700370	3,476,920.67	95.846190	3,244,872.43	-232,048.24	0.14
	Original Face:	Base	13,000,000.000	102.700370	3,476,920.67	95.846190	3,244,872.43	-232,048.24	0.14
3137AGR51	FREDDIE MAC FHR 3935 GC					2.5	15 Oct 2026		
		Local	777,213.240	100.881012	784,060.58	98.139850	762,755.91	-21,304.67	0.03
	Original Face:	Base	3,000,000.000	100.881012	784,060.58	98.139850	762,755.91	-21,304.67	0.03
3137ANQX6	FREDDIE MAC FHR 4027 AB					4.0	15 Dec 2040		
		Local	1,889,986.600	106.995746	2,022,205.26	103.258110	1,951,564.44	-70,640.82	0.09
	Original Face:	Base	5,000,000.000	106.995746	2,022,205.26	103.258110	1,951,564.44	-70,640.82	0.09
3137AV3S4	FREDDIE MAC FHR 4122 VM					3.5	15 Oct 2025		
		Local	4,854,143.840	104.157554	5,055,957.49	100.995020	4,902,443.54	-153,513.95	0.22
	Original Face:	Base	8,000,000.000	104.157554	5,055,957.49	100.995020	4,902,443.54	-153,513.95	0.22
3137AVE86	FHLMC MULTIFAMILY STRUCTURED P FHMS K711 A2					1.73	25 Jul 2019		
		Local	2,397,054.750	99.716330	2,390,255.03	99.217400	2,378,295.40	-11,959.63	0.11
	Original Face:	Base	2,500,000.000	99.716330	2,390,255.03	99.217400	2,378,295.40	-11,959.63	0.11
3137AXSF1	FREDDIE MAC FHR 4153 KG					2.5	15 Aug 2042		
		Local	2,752,537.600	102.330959	2,816,698.13	96.457190	2,655,020.42	-161,677.71	0.12
	Original Face:	Base	5,000,000.000	102.330959	2,816,698.13	96.457190	2,655,020.42	-161,677.71	0.12
3137AXT29	FREDDIE MAC FHR 4153 YJ					3.0	15 Sep 2042		
		Local	1,716,876.200	103.984332	1,785,282.25	98.904970	1,698,075.89	-87,206.36	0.08
	Original Face:	Base	5,000,000.000	103.984332	1,785,282.25	98.904970	1,698,075.89	-87,206.36	0.08
3137AXUG6	FREDDIE MAC FHR 4160 HP					2.5	15 Jan 2033		
		Local	2,273,774.800	100.856021	2,293,238.80	97.698850	2,221,451.83	-71,786.97	0.10
	Original Face:	Base	5,000,000.000	100.856021	2,293,238.80	97.698850	2,221,451.83	-71,786.97	0.10
3137AYTU5	FREDDIE MAC FHR 4163 GP					3.0	15 Nov 2032		
		Local	2,525,501.550	103.974529	2,625,878.33	98.855250	2,496,590.87	-129,287.46	0.11
	Original Face:	Base	5,000,000.000	103.974529	2,625,878.33	98.855250	2,496,590.87	-129,287.46	0.11

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3137B0BB9	FREDDIE MAC FHR 4183 VC					3.0	15 Oct 2029		
		6,280,000.000	Local	100.629026	6,319,502.85	96.355450	6,051,122.26	-268,380.59	0.27
	Original Face:	6,280,000.000	Base	100.629026	6,319,502.85	96.355450	6,051,122.26	-268,380.59	0.27
3137B12M3	FREDDIE MAC FHR 4182 VB					3.5	15 Mar 2026		
		5,155,432.350	Local	104.730115	5,399,290.24	100.614880	5,187,132.07	-212,158.17	0.23
	Original Face:	8,090,000.000	Base	104.730115	5,399,290.24	100.614880	5,187,132.07	-212,158.17	0.23
3137B2BC3	FREDDIE MAC FHR 4199 YV					3.5	15 May 2026		
		1,949,399.070	Local	104.444569	2,036,041.46	100.360160	1,956,420.03	-79,621.43	0.09
	Original Face:	3,000,000.000	Base	104.444569	2,036,041.46	100.360160	1,956,420.03	-79,621.43	0.09
3137B3GL6	FREDDIE MAC FHR 4229 MA					3.5	15 May 2041		
		2,530,075.850	Local	104.925930	2,654,705.61	100.991570	2,555,163.32	-99,542.29	0.11
	Original Face:	5,000,000.000	Base	104.925930	2,654,705.61	100.991570	2,555,163.32	-99,542.29	0.11
3137B3KZ0	FREDDIE MAC FHR 4223 DG					3.0	15 Dec 2038		
		2,065,599.800	Local	101.867853	2,104,182.16	100.586600	2,077,716.61	-26,465.55	0.09
	Original Face:	5,000,000.000	Base	101.867853	2,104,182.16	100.586600	2,077,716.61	-26,465.55	0.09
3137B4JB3	FREDDIE MAC FHR 4252 GA					2.5	15 Apr 2031		
		471,071.240	Local	100.999719	475,780.63	98.194060	462,563.98	-13,216.65	0.02
	Original Face:	1,000,000.000	Base	100.999719	475,780.63	98.194060	462,563.98	-13,216.65	0.02
3137B56H1	FREDDIE MAC FHR 4257 A					2.5	15 Oct 2027		
		1,927,214.350	Local	101.391067	1,954,023.19	98.807530	1,904,232.90	-49,790.29	0.08
	Original Face:	5,000,000.000	Base	101.391067	1,954,023.19	98.807530	1,904,232.90	-49,790.29	0.08
3137B6ES6	FREDDIE MAC FHR 4288 AG					3.0	15 Sep 2037		
		3,457,551.830	Local	102.191374	3,533,319.71	99.497720	3,440,185.24	-93,134.47	0.15
	Original Face:	7,500,000.000	Base	102.191374	3,533,319.71	99.497720	3,440,185.24	-93,134.47	0.15
3137B6G54	FREDDIE MAC FHR 4279 PA					3.0	15 Dec 2043		
		5,125,128.600	Local	102.734428	5,265,271.55	99.294150	5,088,952.88	-176,318.67	0.22
	Original Face:	10,000,000.000	Base	102.734428	5,265,271.55	99.294150	5,088,952.88	-176,318.67	0.22
3137B73L1	FREDDIE MAC FHR 4289 WE					3.0	15 Aug 2031		
		2,503,501.150	Local	101.942877	2,552,141.09	100.127730	2,506,698.87	-45,442.22	0.11
	Original Face:	5,000,000.000	Base	101.942877	2,552,141.09	100.127730	2,506,698.87	-45,442.22	0.11

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3137B8Z34	FREDDIE MAC FHR 4316 DA					3.0	15 Feb 2039		
		Local	2,086,622.650	102.156744	2,131,625.76	99.578840	2,077,834.63	-53,791.13	0.09
Original Face:		Base	5,000,000.000	102.156744	2,131,625.76	99.578840	2,077,834.63	-53,791.13	0.09
3137B9SJ5	FREDDIE MAC FHR 4328 WB					3.0	15 Jul 2041		
		Local	1,026,906.440	103.338985	1,061,194.69	99.556900	1,022,356.22	-38,838.47	0.05
Original Face:		Base	6,185,000.000	103.338985	1,061,194.69	99.556900	1,022,356.22	-38,838.47	0.05
3137BAHY1	FREDDIE MAC FHR 4345 AC					3.0	15 Mar 2037		
		Local	2,497,467.060	103.011132	2,572,669.10	99.682910	2,489,547.84	-83,121.26	0.11
Original Face:		Base	6,000,000.000	103.011132	2,572,669.10	99.682910	2,489,547.84	-83,121.26	0.11
3137BAVW9	FREDDIE MAC FHR 4340 TB					3.5	15 Jul 2039		
		Local	1,784,977.000	98.803600	1,763,621.54	97.631730	1,742,703.93	-20,917.61	0.08
Original Face:		Base	1,784,977.000	98.803600	1,763,621.54	97.631730	1,742,703.93	-20,917.61	0.08
3137BBK25	FREDDIE MAC FHR 4357 MA					3.0	15 Oct 2042		
		Local	4,298,279.700	101.533365	4,364,188.02	99.074760	4,258,510.30	-105,677.72	0.19
Original Face:		Base	10,000,000.000	101.533365	4,364,188.02	99.074760	4,258,510.30	-105,677.72	0.19
3137BBPZ7	FREDDIE MAC FHR 4351 EV					3.0	15 Nov 2025		
		Local	3,480,209.710	102.256679	3,558,746.86	99.253280	3,454,222.29	-104,524.57	0.15
Original Face:		Base	5,183,921.000	102.256679	3,558,746.86	99.253280	3,454,222.29	-104,524.57	0.15
3137BCGR3	FREDDIE MAC FHR 4360 DA					3.0	15 May 2037		
		Local	2,000,800.400	102.782145	2,056,465.57	99.942090	1,999,641.74	-56,823.83	0.09
Original Face:		Base	5,000,000.000	102.782145	2,056,465.57	99.942090	1,999,641.74	-56,823.83	0.09
3137BDAM8	FREDDIE MAC FHR 4372 TC					2.5	15 Aug 2029		
		Local	2,095,253.450	101.346975	2,123,475.98	97.794920	2,049,051.44	-74,424.54	0.09
Original Face:		Base	5,000,000.000	101.346975	2,123,475.98	97.794920	2,049,051.44	-74,424.54	0.09
3137BDCR5	FREDDIE MAC FHR 4377 LA					3.0	15 Jun 2040		
		Local	7,717,695.390	102.607160	7,918,908.04	98.340210	7,589,597.85	-329,310.19	0.34
Original Face:		Base	14,550,000.000	102.607160	7,918,908.04	98.340210	7,589,597.85	-329,310.19	0.34
3137BDVQ6	FREDDIE MAC FHR 4385 TA					3.0	15 Apr 2039		
		Local	4,458,195.400	102.827732	4,584,261.24	99.124790	4,419,176.83	-165,084.41	0.20
Original Face:		Base	10,000,000.000	102.827732	4,584,261.24	99.124790	4,419,176.83	-165,084.41	0.20

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3137BDY75	FREDDIE MAC FHR 4387 CB					4.0	15 Sep 2039		
		Local	5,000,000.000	105.255039	5,262,751.97	101.677600	5,083,880.00	-178,871.97	0.22
Original Face:		Base	5,000,000.000	105.255039	5,262,751.97	101.677600	5,083,880.00	-178,871.97	0.22
3137BFYM7	FREDDIE MAC FHR 4432 JV					3.0	15 Mar 2028		
		Local	2,294,082.150	104.176765	2,389,900.57	98.955550	2,270,121.61	-119,778.96	0.10
Original Face:		Base	3,000,000.000	104.176765	2,389,900.57	98.955550	2,270,121.61	-119,778.96	0.10
3137BHYX9	FREDDIE MAC FHR 4472 AB					3.0	15 Mar 2033		
		Local	2,861,696.250	103.467555	2,960,927.15	100.878300	2,886,830.53	-74,096.62	0.13
Original Face:		Base	5,000,000.000	103.467555	2,960,927.15	100.878300	2,886,830.53	-74,096.62	0.13
3137BJAB9	FREDDIE MAC FHR 4475 MV					3.0	15 Oct 2026		
		Local	1,927,523.140	103.848476	2,001,703.41	99.311170	1,914,245.78	-87,457.63	0.08
Original Face:		Base	2,579,263.000	103.848476	2,001,703.41	99.311170	1,914,245.78	-87,457.63	0.08
3137BJWT6	FREDDIE MAC FHR 4488 BD					3.0	15 May 2033		
		Local	2,877,826.950	102.618456	2,953,181.59	100.241260	2,884,770.00	-68,411.59	0.13
Original Face:		Base	5,000,000.000	102.618456	2,953,181.59	100.241260	2,884,770.00	-68,411.59	0.13
3137BNRL0	FREDDIE MAC FHR 4567 BA					3.0	15 Jun 2043		
		Local	3,075,497.250	103.083703	3,170,336.46	98.344590	3,024,585.16	-145,751.30	0.13
Original Face:		Base	5,000,000.000	103.083703	3,170,336.46	98.344590	3,024,585.16	-145,751.30	0.13
3137BSF99	FREDDIE MAC FHR 4622 TP					3.0	15 Oct 2043		
		Local	4,261,226.100	102.027776	4,347,634.21	97.884660	4,171,086.68	-176,547.53	0.18
Original Face:		Base	5,000,000.000	102.027776	4,347,634.21	97.884660	4,171,086.68	-176,547.53	0.18
3137BTNK3	FREDDIE MAC FHR 4636 CM					3.5	15 Jan 2042		
		Local	4,296,433.980	104.011748	4,468,796.10	100.458350	4,316,126.69	-152,669.41	0.19
Original Face:		Base	6,000,000.000	104.011748	4,468,796.10	100.458350	4,316,126.69	-152,669.41	0.19
3137BTVJ7	FREDDIE MAC FHR 4651 BA					3.5	15 Jul 2044		
		Local	3,110,057.760	99.828597	3,104,727.02	100.581160	3,128,132.17	23,405.15	0.14
Original Face:		Base	3,650,000.000	99.828597	3,104,727.02	100.581160	3,128,132.17	23,405.15	0.14
3137BUDG0	FREDDIE MAC FHR 4646 DA					3.5	15 Jan 2042		
		Local	3,919,148.850	103.301237	4,048,529.26	100.444310	3,936,562.02	-111,967.24	0.17
Original Face:		Base	5,000,000.000	103.301237	4,048,529.26	100.444310	3,936,562.02	-111,967.24	0.17

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3137EADB2	FREDDIE MAC NOTES 01/22 2.375					2.375	13 Jan 2022		
		Local	2,000,000.000	99.804102	1,996,082.03	98.768000	1,975,360.00	-20,722.03	0.09
		Base		99.804102	1,996,082.03	98.768000	1,975,360.00	-20,722.03	0.09
3137F17G7	FREDDIE MAC FHR 4693 VN					3.0	15 Nov 2028		
		Local	1,006,940.330	102.470362	1,031,815.40	98.600350	992,846.69	-38,968.71	0.04
	Original Face:	Base	1,104,000.000	102.470362	1,031,815.40	98.600350	992,846.69	-38,968.71	0.04
3137F3P57	FREDDIE MAC FHR 4772 VL					4.0	15 Apr 2029		
		Local	4,820,309.650	104.295153	5,027,349.31	103.427360	4,985,519.01	-41,830.30	0.22
	Original Face:	Base	5,000,000.000	104.295153	5,027,349.31	103.427360	4,985,519.01	-41,830.30	0.22
3137F4CM2	FREDDIE MAC FHR 4773 KV					4.0	15 May 2029		
		Local	5,820,513.780	103.606200	6,030,413.17	103.447760	6,021,191.13	-9,222.04	0.27
	Original Face:	Base	6,000,000.000	103.606200	6,030,413.17	103.447760	6,021,191.13	-9,222.04	0.27
3137FBBJ4	FREDDIE MAC FHR 4726 VA					3.5	15 Jan 2029		
		Local	9,037,950.510	105.010719	9,490,816.80	101.151570	9,142,028.84	-348,787.96	0.40
	Original Face:	Base	9,629,000.000	105.010719	9,490,816.80	101.151570	9,142,028.84	-348,787.96	0.40
3137FCA20	FREDDIE MAC FHR 4735 CT					3.0	15 Dec 2047		
		Local	4,777,744.150	100.670269	4,809,767.87	97.417170	4,654,343.14	-155,424.73	0.21
	Original Face:	Base	5,000,000.000	100.670269	4,809,767.87	97.417170	4,654,343.14	-155,424.73	0.21
3137FCV27	FREDDIE MAC FHR 4749 PV					3.0	15 Mar 2031		
		Local	5,748,566.640	99.296365	5,708,117.70	98.683900	5,672,909.75	-35,207.95	0.25
	Original Face:	Base	6,000,000.000	99.296365	5,708,117.70	98.683900	5,672,909.75	-35,207.95	0.25
3137FDFE7	FREDDIE MAC FHR 4757 PT					6.0	15 Oct 2047		
		Local	9,384,077.400	113.702159	10,669,898.56	113.455760	10,646,776.33	-23,122.23	0.47
	Original Face:	Base	10,000,000.000	113.702159	10,669,898.56	113.455760	10,646,776.33	-23,122.23	0.47
3137FDFH0	FREDDIE MAC FHR 4757 VA					4.0	15 Mar 2029		
		Local	11,245,970.920	105.677887	11,884,504.39	103.937450	11,688,775.40	-195,728.99	0.52
	Original Face:	Base	11,739,000.000	105.677887	11,884,504.39	103.937450	11,688,775.40	-195,728.99	0.52
3137FDSL7	FREDDIE MAC FHR 4761 NA					3.5	15 May 2043		
		Local	14,192,022.750	100.576350	14,273,818.49	100.765300	14,300,634.30	26,815.81	0.63
	Original Face:	Base	15,000,000.000	100.576350	14,273,818.49	100.765300	14,300,634.30	26,815.81	0.63

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3137FGAD7	FREDDIE MAC FHR 4806 AL					4.5	15 Jun 2042		
		Local	4,908,659.350	103.846664	5,097,478.96	103.479680	5,079,464.99	-18,013.97	0.22
Original Face:		Base	5,000,000.000	103.846664	5,097,478.96	103.479680	5,079,464.99	-18,013.97	0.22
3137FGYW9	FREDDIE MAC FHR 4819 LV					4.0	15 Sep 2029		
		Local	4,369,888.290	103.170202	4,508,422.59	103.401720	4,518,539.65	10,117.06	0.20
Original Face:		Base	4,396,000.000	103.170202	4,508,422.59	103.401720	4,518,539.65	10,117.06	0.20
3137FH2F9	FREDDIE MAC FHR 4822 BA					4.0	15 Jul 2042		
		Local	5,000,000.000	102.226307	5,111,315.36	102.226563	5,111,328.15	12.79	0.23
Original Face:		Base	5,000,000.000	102.226307	5,111,315.36	102.226563	5,111,328.15	12.79	0.23
3137FHDQ3	FREDDIE MAC FHR 4821 EA					4.5	15 Apr 2043		
		Local	5,000,000.000	103.523046	5,176,152.29	103.523438	5,176,171.90	19.61	0.23
Original Face:		Base	5,000,000.000	103.523046	5,176,152.29	103.523438	5,176,171.90	19.61	0.23
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4					4.0	01 Jan 2041		
		Local	3,046,931.200	104.382579	3,180,465.38	102.564599	3,125,072.77	-55,392.61	0.14
Original Face:		Base	10,000,000.000	104.382579	3,180,465.38	102.564599	3,125,072.77	-55,392.61	0.14
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5					3.5	01 Sep 2026		
		Local	1,574,810.510	102.841111	1,619,552.62	101.157916	1,593,045.49	-26,507.13	0.07
Original Face:		Base	7,000,000.000	102.841111	1,619,552.62	101.157916	1,593,045.49	-26,507.13	0.07
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR					4.013	01 Nov 2035		
		Local	986,979.200	103.586501	1,022,377.22	104.943552	1,035,771.03	13,393.81	0.05
Original Face:		Base	5,000,000.000	103.586501	1,022,377.22	104.943552	1,035,771.03	13,393.81	0.05
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR					4.5	01 Apr 2041		
		Local	4,870,483.600	106.102135	5,167,687.09	104.637734	5,096,363.67	-71,323.42	0.23
Original Face:		Base	20,000,000.000	106.102135	5,167,687.09	104.637734	5,096,363.67	-71,323.42	0.23
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR					4.043	01 May 2036		
		Local	1,099,452.650	103.735954	1,140,527.69	104.843820	1,152,708.16	12,180.47	0.05
Original Face:		Base	5,000,000.000	103.735954	1,140,527.69	104.843820	1,152,708.16	12,180.47	0.05
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR					3.954	01 Oct 2037		
		Local	560,410.040	106.993865	599,604.36	104.700714	586,753.31	-12,851.05	0.03
Original Face:		Base	4,000,000.000	106.993865	599,604.36	104.700714	586,753.31	-12,851.05	0.03

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3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR					4.0	01 Aug 2032		
		Local	2,906,300.480	104.772949	3,045,016.73	102.946263	2,991,927.74	-53,088.99	0.13
	Original Face:	Base	8,000,000.000	104.772949	3,045,016.73	102.946263	2,991,927.74	-53,088.99	0.13
3138EJRP5	FNMA POOL AL2293 FN 06/21 FIXED VAR					4.381	01 Jun 2021		
		Local	3,046,091.000	105.538178	3,214,788.94	103.136493	3,141,631.43	-73,157.51	0.14
	Original Face:	Base	5,000,000.000	105.538178	3,214,788.94	103.136493	3,141,631.43	-73,157.51	0.14
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR					3.684	01 Aug 2037		
		Local	233,959.800	107.280422	250,993.06	103.593416	242,366.95	-8,626.11	0.01
	Original Face:	Base	5,000,000.000	107.280422	250,993.06	103.593416	242,366.95	-8,626.11	0.01
3138EK7G4	FNMA POOL AL3594 FN 04/23 FIXED VAR					2.705	01 Apr 2023		
		Local	4,318,117.650	103.971263	4,489,601.46	98.158457	4,238,597.66	-251,003.80	0.19
	Original Face:	Base	4,950,000.000	103.971263	4,489,601.46	98.158457	4,238,597.66	-251,003.80	0.19
3138EKW43	FNMA POOL AL3366 FN 02/23 FIXED VAR					2.436	01 Feb 2023		
		Local	5,585,945.570	102.712482	5,737,463.32	97.376573	5,439,402.37	-298,060.95	0.24
	Original Face:	Base	6,575,000.000	102.712482	5,737,463.32	97.376573	5,439,402.37	-298,060.95	0.24
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR					3.0	01 Mar 2028		
		Local	2,173,715.640	102.685253	2,232,085.41	100.009127	2,173,914.04	-58,171.37	0.10
	Original Face:	Base	6,000,000.000	102.685253	2,232,085.41	100.009127	2,173,914.04	-58,171.37	0.10
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR					3.5	01 Apr 2026		
		Local	3,035,717.100	104.588778	3,175,019.43	101.139657	3,070,313.86	-104,705.57	0.14
	Original Face:	Base	10,000,000.000	104.588778	3,175,019.43	101.139657	3,070,313.86	-104,705.57	0.14
3138EMEK3	FNMA POOL AL4637 FN 11/27 FIXED VAR					2.5	01 Nov 2027		
		Local	2,112,987.850	100.687348	2,127,511.44	97.989311	2,070,502.24	-57,009.20	0.09
	Original Face:	Base	5,000,000.000	100.687348	2,127,511.44	97.989311	2,070,502.24	-57,009.20	0.09
3138EMJG7	FNMA POOL AL4762 FN 01/21 FIXED VAR					3.563	01 Jan 2021		
		Local	6,396,146.800	102.323402	6,544,754.98	101.313421	6,480,155.14	-64,599.84	0.29
	Original Face:	Base	10,000,000.000	102.323402	6,544,754.98	101.313421	6,480,155.14	-64,599.84	0.29
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR					3.5	01 Dec 2034		
		Local	3,129,524.640	104.877165	3,282,156.71	101.404028	3,173,464.04	-108,692.67	0.14
	Original Face:	Base	6,000,000.000	104.877165	3,282,156.71	101.404028	3,173,464.04	-108,692.67	0.14

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3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR					3.5	01 May 2045		
		Local	4,330,506.310	105.292311	4,559,690.17	99.981249	4,329,694.30	-229,995.87	0.19
Original Face:		Base	6,750,000.000	105.292311	4,559,690.17	99.981249	4,329,694.30	-229,995.87	0.19
3138ER6F2	FNMA POOL AL9869 FN 10/31 FIXED VAR					2.5	01 Oct 2031		
		Local	3,890,693.500	100.505953	3,910,378.59	97.648806	3,799,215.75	-111,162.84	0.17
Original Face:		Base	5,000,000.000	100.505953	3,910,378.59	97.648806	3,799,215.75	-111,162.84	0.17
3138ERJ68	FNMA POOL AL9284 FN 12/44 FIXED VAR					4.0	01 Dec 2044		
		Local	4,727,782.360	102.947131	4,867,116.31	102.218377	4,832,662.40	-34,453.91	0.21
Original Face:		Base	7,000,000.000	102.947131	4,867,116.31	102.218377	4,832,662.40	-34,453.91	0.21
3138ESCN6	FNMA POOL AL9976 FN 09/30 FIXED VAR					2.5	01 Sep 2030		
		Local	3,811,837.900	101.320831	3,862,185.83	97.847526	3,729,789.08	-132,396.75	0.16
Original Face:		Base	5,000,000.000	101.320831	3,862,185.83	97.847526	3,729,789.08	-132,396.75	0.16
3138L95M0	FNMA POOL AM8951 FN 05/25 FIXED 2.76					2.76	01 May 2025		
		Local	4,741,933.050	99.197465	4,703,877.37	97.618280	4,628,993.48	-74,883.89	0.20
Original Face:		Base	4,920,000.000	99.197465	4,703,877.37	97.618280	4,628,993.48	-74,883.89	0.20
3138LD5G4	FNMA POOL AN1746 FN 09/23 FIXED 2.15					2.15	01 Sep 2023		
		Local	8,500,000.000	99.282877	8,439,044.54	95.775190	8,140,891.15	-298,153.39	0.36
Original Face:		Base	8,500,000.000	99.282877	8,439,044.54	95.775190	8,140,891.15	-298,153.39	0.36
3138LJHZ6	FNMA POOL AN5647 FN 11/26 FIXED 2.93					2.93	01 Nov 2026		
		Local	5,617,000.000	99.695174	5,599,877.91	97.496802	5,476,395.37	-123,482.54	0.24
Original Face:		Base	5,617,000.000	99.695174	5,599,877.91	97.496802	5,476,395.37	-123,482.54	0.24
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.5	01 Nov 2027		
		Local	3,181,801.190	101.397754	3,226,274.95	97.987532	3,117,768.46	-108,506.49	0.14
Original Face:		Base	8,125,000.000	101.397754	3,226,274.95	97.987532	3,117,768.46	-108,506.49	0.14
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5					2.5	01 Oct 2032		
		Local	2,751,388.850	101.392747	2,789,708.74	96.862272	2,665,057.75	-124,650.99	0.12
Original Face:		Base	5,948,304.000	101.392747	2,789,708.74	96.862272	2,665,057.75	-124,650.99	0.12
3138WDUN9	FNMA POOL AS4188 FN 01/30 FIXED 2.5					2.5	01 Jan 2030		
		Local	3,554,747.220	101.342064	3,602,454.21	97.646854	3,471,098.83	-131,355.38	0.15
Original Face:		Base	6,000,000.000	101.342064	3,602,454.21	97.646854	3,471,098.83	-131,355.38	0.15

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3138WF6D3	FNMA POOL AS6267 FN 12/35 FIXED 3					3.0	01 Dec 2035		
		Local	5,517,384.250	102.448767	5,652,492.16	98.595311	5,439,882.16	-212,610.00	0.24
	Original Face:	Base	7,922,201.000	102.448767	5,652,492.16	98.595311	5,439,882.16	-212,610.00	0.24
3138WHKH4	FNMA POOL AS7495 FN 07/31 FIXED 2.5					2.5	01 Jul 2031		
		Local	4,613,776.140	100.749150	4,648,340.23	97.248629	4,486,834.04	-161,506.19	0.20
	Original Face:	Base	6,000,000.000	100.749150	4,648,340.23	97.248629	4,486,834.04	-161,506.19	0.20
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5					3.5	01 Sep 2033		
		Local	3,157,358.040	102.496039	3,236,166.94	101.406969	3,201,781.09	-34,385.85	0.14
	Original Face:	Base	6,000,000.000	102.496039	3,236,166.94	101.406969	3,201,781.09	-34,385.85	0.14
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4					4.0	01 Jan 2034		
		Local	6,107,635.400	104.975765	6,411,536.97	103.337849	6,311,499.05	-100,037.92	0.28
	Original Face:	Base	11,523,254.000	104.975765	6,411,536.97	103.337849	6,311,499.05	-100,037.92	0.28
31393T7D2	FANNIE MAE FNR 2003 125 AY					4.0	25 Dec 2018		
		Local	4,175.950	100.149427	4,182.19	99.934590	4,173.22	-8.97	0.00
	Original Face:	Base	5,000,000.000	100.149427	4,182.19	99.934590	4,173.22	-8.97	0.00
31393XMJ3	FANNIE MAE FNR 2004 19 AY					4.0	25 Apr 2019		
		Local	12,245.550	100.321423	12,284.91	99.930330	12,237.02	-47.89	0.00
	Original Face:	Base	5,000,000.000	100.321423	12,284.91	99.930330	12,237.02	-47.89	0.00
31394A3E4	FANNIE MAE FNR 2004 70 BD					4.5	25 Oct 2019		
		Local	2,165.100	100.579188	2,177.64	99.973190	2,164.52	-13.12	0.00
	Original Face:	Base	5,000,000.000	100.579188	2,177.64	99.973190	2,164.52	-13.12	0.00
31394B6B5	FANNIE MAE FNR 2005 8 EY					5.0	25 Feb 2020		
		Local	1,519.670	101.252246	1,538.70	100.262890	1,523.67	-15.03	0.00
	Original Face:	Base	10,127,769.000	101.252246	1,538.70	100.262890	1,523.67	-15.03	0.00
31394GJC8	FREDDIE MAC FHR 2649 PJ					3.5	15 Jun 2033		
		Local	60,293.800	99.875576	60,218.78	100.717970	60,726.69	507.91	0.00
	Original Face:	Base	5,000,000.000	99.875576	60,218.78	100.717970	60,726.69	507.91	0.00
31394MNR7	FREDDIE MAC FHR 2715 NG					4.5	15 Dec 2018		
		Local	5,511.310	100.214831	5,523.15	100.016550	5,512.22	-10.93	0.00
	Original Face:	Base	760,000.000	100.214831	5,523.15	100.016550	5,512.22	-10.93	0.00

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31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2					7.0	25 Mar 2044		
		Local	4,643,246.310	118.381693	5,496,753.61	116.477720	5,408,347.44	-88,406.17	0.24
Original Face:		Base	41,000,000.000	118.381693	5,496,753.61	116.477720	5,408,347.44	-88,406.17	0.24
31395UEG2	FREDDIE MAC FHR 2980 QA					6.0	15 May 2035		
		Local	307,728.000	101.631649	312,749.04	109.858710	338,066.01	25,316.97	0.01
Original Face:		Base	5,000,000.000	101.631649	312,749.04	109.858710	338,066.01	25,316.97	0.01
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A					5.271	25 Oct 2032		
		Local	2,510,937.430	109.906931	2,759,694.28	107.179680	2,691,214.70	-68,479.58	0.12
Original Face:		Base	5,855,000.000	109.906931	2,759,694.28	107.179680	2,691,214.70	-68,479.58	0.12
31396Q5U9	FANNIE MAE FNR 2009 69 WA					6.02864	25 Sep 2039		
		Local	812,373.950	105.301152	855,439.13	109.607530	890,423.02	34,983.89	0.04
Original Face:		Base	5,000,000.000	105.301152	855,439.13	109.607530	890,423.02	34,983.89	0.04
31396QKJ7	FANNIE MAE FNR 2009 52 AJ					4.0	25 Jul 2024		
		Local	73,918.800	101.812705	75,258.73	100.683980	74,424.39	-834.34	0.00
Original Face:		Base	6,000,000.000	101.812705	75,258.73	100.683980	74,424.39	-834.34	0.00
31396QLE7	FANNIE MAE FNR 2009 52 KC					4.5	25 Jul 2024		
		Local	6,530.150	101.472401	6,626.30	100.001570	6,530.25	-96.05	0.00
Original Face:		Base	5,000,000.000	101.472401	6,626.30	100.001570	6,530.25	-96.05	0.00
31396QTR0	FANNIE MAE FNR 2009 62 WA					5.57642	25 Aug 2039		
		Local	2,145,739.700	102.845814	2,206,803.47	108.039640	2,318,249.45	111,445.98	0.10
Original Face:		Base	10,000,000.000	102.845814	2,206,803.47	108.039640	2,318,249.45	111,445.98	0.10
31397MD46	FANNIE MAE FNR 2008 92 AY					4.0	25 Dec 2023		
		Local	65,812.560	102.268731	67,305.67	99.956450	65,783.90	-1,521.77	0.00
Original Face:		Base	6,000,000.000	102.268731	67,305.67	99.956450	65,783.90	-1,521.77	0.00
31397QW53	FANNIE MAE FNR 2010 151 BL					4.0	25 Jan 2031		
		Local	6,689,116.020	102.839173	6,879,031.60	103.275380	6,908,209.99	29,178.39	0.31
Original Face:		Base	8,609,641.000	102.839173	6,879,031.60	103.275380	6,908,209.99	29,178.39	0.31
31397SFE9	FANNIE MAE FNR 2011 26 EB					3.0	25 Apr 2026		
		Local	5,000,000.000	99.467917	4,973,395.87	98.792130	4,939,606.50	-33,789.37	0.22
Original Face:		Base	5,000,000.000	99.467917	4,973,395.87	98.792130	4,939,606.50	-33,789.37	0.22

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31397SGM0	FANNIE MAE FNR 2011 27 JQ					4.0	25 Sep 2039		
		Local	314,005.250	103.000842	323,428.05	100.715470	316,251.86	-7,176.19	0.01
Original Face:		Base	5,000,000.000	103.000842	323,428.05	100.715470	316,251.86	-7,176.19	0.01
31398NWN0	FANNIE MAE FNR 2010 111 WA					6.05134	25 Oct 2040		
		Local	1,263,976.650	108.774657	1,374,886.27	109.526920	1,384,394.69	9,508.42	0.06
Original Face:		Base	5,000,000.000	108.774657	1,374,886.27	109.526920	1,384,394.69	9,508.42	0.06
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR					5.0	01 Apr 2034		
		Local	1,378,545.010	99.611686	1,373,191.93	107.657566	1,484,108.00	110,916.07	0.07
Original Face:		Base	11,959,998.000	99.611686	1,373,191.93	107.657566	1,484,108.00	110,916.07	0.07
31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.0	01 Nov 2019		
		Local	41,787.900	100.129511	41,842.02	102.502819	42,833.78	991.76	0.00
Original Face:		Base	10,000,000.000	100.129511	41,842.02	102.502819	42,833.78	991.76	0.00
31403DC72	FNMA POOL 745394 FN 11/20 FIXED VAR					4.5	01 Nov 2020		
		Local	32,153.470	101.325176	32,579.56	101.061976	32,494.93	-84.63	0.00
Original Face:		Base	3,640,000.000	101.325176	32,579.56	101.061976	32,494.93	-84.63	0.00
31403DE39	FNMA POOL 745454 FN 12/20 FIXED VAR					4.0	01 Dec 2020		
		Local	43,073.490	100.279220	43,193.76	102.400044	44,107.27	913.51	0.00
Original Face:		Base	4,300,000.000	100.279220	43,193.76	102.400044	44,107.27	913.51	0.00
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5					5.0	01 Feb 2035		
		Local	222,706.950	99.317978	221,188.04	106.747706	237,734.56	16,546.52	0.01
Original Face:		Base	5,000,000.000	99.317978	221,188.04	106.747706	237,734.56	16,546.52	0.01
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.5	01 Dec 2033		
		Local	237,000.470	100.656020	238,555.24	108.697180	257,612.83	19,057.59	0.01
Original Face:		Base	6,500,000.000	100.656020	238,555.24	108.697180	257,612.83	19,057.59	0.01
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.5	01 Feb 2034		
		Local	498,398.400	100.155548	499,173.65	108.930897	542,909.85	43,736.20	0.02
Original Face:		Base	8,000,000.000	100.155548	499,173.65	108.930897	542,909.85	43,736.20	0.02
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5					5.5	01 Aug 2034		
		Local	389,128.080	100.510246	391,113.59	107.820699	419,560.62	28,447.03	0.02
Original Face:		Base	5,457,127.000	100.510246	391,113.59	107.820699	419,560.62	28,447.03	0.02

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31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5					5.5	01 Nov 2034		
		Local	361,747.800	100.573054	363,820.81	107.621707	389,319.16	25,498.35	0.02
	Original Face:	Base	5,000,000.000	100.573054	363,820.81	107.621707	389,319.16	25,498.35	0.02
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5					5.5	01 Dec 2034		
		Local	940,013.100	101.051839	949,900.52	108.756835	1,022,328.50	72,427.98	0.05
	Original Face:	Base	10,547,657.000	101.051839	949,900.52	108.756835	1,022,328.50	72,427.98	0.05
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5					5.5	01 Sep 2034		
		Local	711,305.350	100.590157	715,503.17	109.020395	775,467.90	59,964.73	0.03
	Original Face:	Base	17,500,000.000	100.590157	715,503.17	109.020395	775,467.90	59,964.73	0.03
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5					5.5	01 Feb 2036		
		Local	287,921.750	103.670365	298,489.53	108.266951	311,724.10	13,234.57	0.01
	Original Face:	Base	9,397,749.000	103.670365	298,489.53	108.266951	311,724.10	13,234.57	0.01
3140ECP29	FNMA POOL BA7640 FN 01/46 FIXED 4					4.0	01 Jan 2046		
		Local	10,919,922.640	105.773673	11,550,403.29	101.991695	11,137,414.19	-412,989.10	0.49
	Original Face:	Base	15,243,777.000	105.773673	11,550,403.29	101.991695	11,137,414.19	-412,989.10	0.49
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3					3.0	01 Nov 2036		
		Local	4,152,496.490	100.685255	4,180,951.66	96.334323	4,000,279.38	-180,672.28	0.18
	Original Face:	Base	4,744,826.000	100.685255	4,180,951.66	96.334323	4,000,279.38	-180,672.28	0.18
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3					3.0	01 Dec 2036		
		Local	3,790,838.350	100.714084	3,817,908.11	96.331435	3,651,768.98	-166,139.13	0.16
	Original Face:	Base	4,166,154.000	100.714084	3,817,908.11	96.331435	3,651,768.98	-166,139.13	0.16
3140FVTZ9	FNMA POOL BE9567 FN 04/47 FIXED 3.5					3.5	01 Apr 2047		
		Local	8,988,102.800	102.704296	9,231,167.69	99.534888	8,946,298.06	-284,869.63	0.40
	Original Face:	Base	10,000,000.000	102.704296	9,231,167.69	99.534888	8,946,298.06	-284,869.63	0.40
3140GPZH4	FNMA POOL BH1643 FN 05/47 FIXED 4.5					4.5	01 May 2047		
		Local	9,349,395.010	108.707980	10,163,538.44	104.591199	9,778,644.34	-384,894.10	0.43
	Original Face:	Base	9,938,165.000	108.707980	10,163,538.44	104.591199	9,778,644.34	-384,894.10	0.43
3140GPZJ0	FNMA POOL BH1644 FN 04/47 FIXED 4.5					4.5	01 Apr 2047		
		Local	6,557,643.210	108.706960	7,128,614.55	104.591301	6,858,724.35	-269,890.20	0.30
	Original Face:	Base	6,864,195.000	108.706960	7,128,614.55	104.591301	6,858,724.35	-269,890.20	0.30

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3140HEZ39	FNMA POOL BK1661 FN 03/48 FIXED 5					5.0	01 Mar 2048		
		Local	3,057,386.140	107.439667	3,284,845.50	107.070423	3,273,556.27	-11,289.23	0.14
	Original Face:	Base	3,075,747.000	107.439667	3,284,845.50	107.070423	3,273,556.27	-11,289.23	0.14
3140HEZ47	FNMA POOL BK1662 FN 03/48 FIXED 5					5.0	01 Mar 2048		
		Local	8,775,934.340	107.439668	9,428,834.69	107.223031	9,409,822.80	-19,011.89	0.42
	Original Face:	Base	8,825,385.000	107.439668	9,428,834.69	107.223031	9,409,822.80	-19,011.89	0.42
3140HG2E6	FNMA POOL BK3472 FN 04/48 FIXED 4.5					4.5	01 Apr 2048		
		Local	11,611,718.340	105.706258	12,274,312.94	104.425213	12,125,561.61	-148,751.33	0.54
	Original Face:	Base	11,668,342.000	105.706258	12,274,312.94	104.425213	12,125,561.61	-148,751.33	0.54
3140J74R3	FNMA POOL BM3531 FN 11/31 FIXED VAR					3.0	01 Nov 2031		
		Local	8,808,508.900	99.803810	8,791,227.52	99.533845	8,767,447.60	-23,779.92	0.39
	Original Face:	Base	10,000,000.000	99.803810	8,791,227.52	99.533845	8,767,447.60	-23,779.92	0.39
31410LUB6	FNMA POOL 890778 FN 10/31 FIXED VAR					2.5	01 Oct 2031		
		Local	4,668,108.420	100.810399	4,705,938.73	97.649055	4,558,363.76	-147,574.97	0.20
	Original Face:	Base	6,000,000.000	100.810399	4,705,938.73	97.649055	4,558,363.76	-147,574.97	0.20
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5					5.5	01 Aug 2039		
		Local	1,292,648.720	105.506522	1,363,828.70	108.329740	1,400,323.00	36,494.30	0.06
	Original Face:	Base	9,100,000.000	105.506522	1,363,828.70	108.329740	1,400,323.00	36,494.30	0.06
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4					4.0	01 Mar 2026		
		Local	1,070,593.650	101.442747	1,086,039.61	102.451826	1,096,842.74	10,803.13	0.05
	Original Face:	Base	7,060,000.000	101.442747	1,086,039.61	102.451826	1,096,842.74	10,803.13	0.05
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4					4.0	01 Jul 2026		
		Local	1,008,556.920	103.300838	1,041,847.75	102.544381	1,034,218.45	-7,629.30	0.05
	Original Face:	Base	6,000,000.000	103.300838	1,041,847.75	102.544381	1,034,218.45	-7,629.30	0.05
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4					4.0	01 Jan 2042		
		Local	1,860,637.850	104.474432	1,943,890.82	102.571676	1,908,487.43	-35,403.39	0.08
	Original Face:	Base	5,000,000.000	104.474432	1,943,890.82	102.571676	1,908,487.43	-35,403.39	0.08
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3					3.0	01 Apr 2043		
		Local	4,069,845.850	103.765163	4,223,082.17	97.605040	3,972,374.67	-250,707.50	0.18
	Original Face:	Base	7,000,000.000	103.765163	4,223,082.17	97.605040	3,972,374.67	-250,707.50	0.18

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31417GWJ1	FNMA POOL AB9648 FN 06/28 FIXED 2.5					2.5	01 Jun 2028		
		Local	2,310,542.950	101.335557	2,341,401.56	97.927988	2,262,668.22	-78,733.34	0.10
Original Face:		Base	5,000,000.000	101.335557	2,341,401.56	97.927988	2,262,668.22	-78,733.34	0.10
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.0	01 Jan 2025		
		Local	488,481.840	101.341722	495,035.91	102.411147	500,259.86	5,223.95	0.02
Original Face:		Base	7,000,000.000	101.341722	495,035.91	102.411147	500,259.86	5,223.95	0.02
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4					4.0	01 Oct 2031		
		Local	1,482,207.460	106.405456	1,577,149.61	102.591170	1,520,613.98	-56,535.63	0.07
Original Face:		Base	6,100,000.000	106.405456	1,577,149.61	102.591170	1,520,613.98	-56,535.63	0.07
31417YFR3	FNMA POOL MA0175 FN 09/19 FIXED 4.5					4.5	01 Sep 2019		
		Local	212,132.810	100.880227	214,000.06	101.061976	214,385.61	385.55	0.01
Original Face:		Base	16,114,886.000	100.880227	214,000.06	101.061976	214,385.61	385.55	0.01
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3					3.0	01 Sep 2028		
		Local	4,808,077.870	102.167864	4,912,310.48	99.244286	4,771,742.55	-140,567.93	0.21
Original Face:		Base	9,500,000.000	102.167864	4,912,310.48	99.244286	4,771,742.55	-140,567.93	0.21
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5					3.5	01 Mar 2034		
		Local	2,251,445.400	103.132932	2,321,981.66	101.404763	2,283,072.87	-38,908.79	0.10
Original Face:		Base	5,000,000.000	103.132932	2,321,981.66	101.404763	2,283,072.87	-38,908.79	0.10
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4					4.0	01 Mar 2034		
		Local	3,487,953.730	104.431291	3,642,515.12	103.336338	3,604,323.66	-38,191.46	0.16
Original Face:		Base	7,899,440.000	104.431291	3,642,515.12	103.336338	3,604,323.66	-38,191.46	0.16
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5					4.5	01 Apr 2034		
		Local	3,877,764.240	106.732797	4,138,846.22	104.340265	4,046,069.48	-92,776.74	0.18
Original Face:		Base	8,000,000.000	106.732797	4,138,846.22	104.340265	4,046,069.48	-92,776.74	0.18
31418CCS1	FNMA POOL MA2780 FN 10/31 FIXED 3					3.0	01 Oct 2031		
		Local	4,568,374.620	102.621830	4,688,149.65	99.471432	4,544,227.65	-143,922.00	0.20
Original Face:		Base	6,000,000.000	102.621830	4,688,149.65	99.471432	4,544,227.65	-143,922.00	0.20
31418CJJ4	FNMA POOL MA2964 FN 04/32 FIXED 3					3.0	01 Apr 2032		
		Local	4,085,681.250	102.738867	4,197,582.61	99.471432	4,064,085.65	-133,496.96	0.18
Original Face:		Base	5,000,000.000	102.738867	4,197,582.61	99.471432	4,064,085.65	-133,496.96	0.18

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31418CVV3	FNMA POOL MA3327 FN 03/33 FIXED 4					4.0	01 Mar 2033		
		Local	4,781,512.000	103.724182	4,959,584.23	102.634296	4,907,471.18	-52,113.05	0.22
	Original Face:	Base	5,000,000.000	103.724182	4,959,584.23	102.634296	4,907,471.18	-52,113.05	0.22
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR					4.063	01 Feb 2037		
		Local	743,046.550	103.326923	767,767.14	105.287855	782,337.77	14,570.63	0.03
	Original Face:	Base	5,000,000.000	103.326923	767,767.14	105.287855	782,337.77	14,570.63	0.03
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR					5.75	01 Sep 2032		
		Local	686,313.520	106.635666	731,854.99	104.889352	719,869.80	-11,985.19	0.03
	Original Face:	Base	3,262,241.000	106.635666	731,854.99	104.889352	719,869.80	-11,985.19	0.03
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR					3.885	01 Jan 2037		
		Local	1,109,735.590	103.319338	1,146,571.47	104.986066	1,165,067.74	18,496.27	0.05
	Original Face:	Base	6,271,091.000	103.319338	1,146,571.47	104.986066	1,165,067.74	18,496.27	0.05
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR					3.5	01 Dec 2025		
		Local	1,569,668.280	103.459999	1,623,978.78	101.139657	1,587,557.11	-36,421.67	0.07
	Original Face:	Base	12,000,000.000	103.459999	1,623,978.78	101.139657	1,587,557.11	-36,421.67	0.07
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95					5.95	01 Feb 2038		
		Local	5,000,000.000	99.648411	4,982,420.55	124.626860	6,231,343.00	1,248,922.45	0.28
		Base		99.648411	4,982,420.55	124.626860	6,231,343.00	1,248,922.45	0.28
34530WAA5	FORD CREDIT AUTO OWNER TRUST/F FORDR 2015 2 A 144A					2.44	15 Jan 2027		
		Local	5,700,000.000	98.765625	5,629,640.63	98.923450	5,638,636.65	8,996.02	0.25
	Original Face:	Base	5,700,000.000	98.765625	5,629,640.63	98.923450	5,638,636.65	8,996.02	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	96.696700	6,188,588.80	588.80	0.27
	Original Face:	Base	6,400,000.000	96.687500	6,188,000.00	96.696700	6,188,588.80	588.80	0.27
345397WY5	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/19 2.597					2.597	04 Nov 2019		
		Local	20,000,000.000	99.746283	19,949,256.60	99.042000	19,808,400.00	-140,856.60	0.88
		Base		99.746283	19,949,256.60	99.042000	19,808,400.00	-140,856.60	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	100.213900	10,021,390.00	21,390.00	0.44
		Base		100.000000	10,000,000.00	100.213900	10,021,390.00	21,390.00	0.44

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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	99.793224	4,989,661.20	-10,338.80	0.22
		Base		100.000000	5,000,000.00	99.793224	4,989,661.20	-10,338.80	0.22
35671DAU9	FREEPORT MCMORAN INC COMPANY GUAR 03/22 3.55					3.55	01 Mar 2022		
		Local	5,000,000.000	99.916208	4,995,810.41	96.500000	4,825,000.00	-170,810.41	0.21
		Base		99.916208	4,995,810.41	96.500000	4,825,000.00	-170,810.41	0.21
357081AE8	FREMF MORTGAGE TRUST FREMF 2015 K720 B 144A					3.50683	25 Jul 2022		
		Local	5,000,000.000	99.238619	4,961,930.96	97.986770	4,899,338.50	-62,592.46	0.22
Original Face:		Base	5,000,000.000	99.238619	4,961,930.96	97.986770	4,899,338.50	-62,592.46	0.22
36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6					6.0	20 Aug 2046		
		Local	4,164,247.810	111.482899	4,642,424.18	107.531140	4,477,863.14	-164,561.04	0.20
Original Face:		Base	8,707,929.000	111.482899	4,642,424.18	107.531140	4,477,863.14	-164,561.04	0.20
3617BA6P3	GNMA II POOL BC7178 G2 09/47 FIXED 4					4.0	20 Sep 2047		
		Local	11,448,859.090	106.104795	12,147,788.48	103.727471	11,875,611.99	-272,176.49	0.52
Original Face:		Base	11,805,572.000	106.104795	12,147,788.48	103.727471	11,875,611.99	-272,176.49	0.52
3617G0P38	GNMA II POOL BE5842 G2 02/48 FIXED 3.5					3.5	20 Feb 2048		
		Local	9,899,048.300	100.000000	9,899,048.30	100.408917	9,939,527.19	40,478.89	0.44
Original Face:		Base	10,000,000.000	100.000000	9,899,048.30	100.408917	9,939,527.19	40,478.89	0.44
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5					5.5	20 Jun 2040		
		Local	2,377,627.620	109.896883	2,612,938.65	107.579106	2,557,830.54	-55,108.11	0.11
Original Face:		Base	6,000,000.000	109.896883	2,612,938.65	107.579106	2,557,830.54	-55,108.11	0.11
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4					4.0	20 Jan 2046		
		Local	4,740,778.090	106.111344	5,030,503.34	103.984301	4,929,664.96	-100,838.38	0.22
Original Face:		Base	5,682,660.000	106.111344	5,030,503.34	103.984301	4,929,664.96	-100,838.38	0.22
36197D2A5	GNMA II POOL AZ1669 G2 03/47 FIXED 4.5					4.5	20 Mar 2047		
		Local	4,450,934.150	106.329581	4,732,659.62	104.624593	4,656,771.74	-75,887.88	0.21
Original Face:		Base	5,271,946.000	106.329581	4,732,659.62	104.624593	4,656,771.74	-75,887.88	0.21
36197J4J1	GNMA II POOL AZ6225 G2 03/47 FIXED 4					4.0	20 Mar 2047		
		Local	8,524,735.830	106.099479	9,044,700.31	103.075974	8,786,954.49	-257,745.82	0.39
Original Face:		Base	8,934,236.000	106.099479	9,044,700.31	103.075974	8,786,954.49	-257,745.82	0.39

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36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5					5.5	15 Oct 2033		
		Local	259,172.970	101.017849	261,810.96	109.063325	282,662.66	20,851.70	0.01
Original Face:		Base	7,000,000.000	101.017849	261,810.96	109.063325	282,662.66	20,851.70	0.01
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4					4.0	20 Aug 2026		
		Local	3,381,634.770	105.081379	3,553,468.44	102.739291	3,474,267.59	-79,200.85	0.15
Original Face:		Base	22,821,698.000	105.081379	3,553,468.44	102.739291	3,474,267.59	-79,200.85	0.15
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5					3.5	20 Nov 2041		
		Local	749,809.500	102.893208	771,503.05	99.396219	745,282.29	-26,220.76	0.03
Original Face:		Base	5,000,000.000	102.893208	771,503.05	99.396219	745,282.29	-26,220.76	0.03
36206YCN9	GNMA POOL 424977 GN 10/18 FIXED 4					4.0	15 Oct 2018		
		Local	2,281.730	99.995617	2,281.63	99.995617	2,281.63	0.00	0.00
Original Face:		Base	7,500,000.000	99.995617	2,281.63	99.995617	2,281.63	0.00	0.00
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.5	20 Jun 2028		
		Local	5,717,597.590	101.321937	5,793,180.60	96.598266	5,523,100.13	-270,080.47	0.24
Original Face:		Base	13,640,889.000	101.321937	5,793,180.60	96.598266	5,523,100.13	-270,080.47	0.24
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5					5.0	20 Sep 2041		
		Local	1,849,724.150	108.787362	2,012,266.10	105.170713	1,945,368.08	-66,898.02	0.09
Original Face:		Base	5,000,000.000	108.787362	2,012,266.10	105.170713	1,945,368.08	-66,898.02	0.09
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4					4.0	15 Jul 2045		
		Local	5,657,112.300	106.760816	6,039,579.24	102.467604	5,796,707.43	-242,871.81	0.26
Original Face:		Base	10,000,000.000	106.760816	6,039,579.24	102.467604	5,796,707.43	-242,871.81	0.26
36249KAA8	GS MORTGAGE SECURITIES TRUST GSMS 2010 C1 A1 144A					3.679	10 Aug 2043		
		Local	1,284,207.230	104.205099	1,338,209.42	100.394090	1,289,268.16	-48,941.26	0.06
Original Face:		Base	14,082,000.000	104.205099	1,338,209.42	100.394090	1,289,268.16	-48,941.26	0.06
36290X3X6	GNMA POOL 621014 GN 09/18 FIXED 4					4.0	15 Sep 2018		
		Local	2,269.200	99.998678	2,269.17	99.998678	2,269.17	0.00	0.00
Original Face:		Base	5,000,000.000	99.998678	2,269.17	99.998678	2,269.17	0.00	0.00
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5					5.5	15 Mar 2034		
		Local	235,483.280	100.957185	237,737.29	109.023004	256,730.95	18,993.66	0.01
Original Face:		Base	7,322,535.000	100.957185	237,737.29	109.023004	256,730.95	18,993.66	0.01

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36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5					5.0	15 Jul 2039		
		Local	1,357,322.030	105.618616	1,433,584.74	106.908489	1,451,092.47	17,507.73	0.06
Original Face:		Base	8,800,000.000	105.618616	1,433,584.74	106.908489	1,451,092.47	17,507.73	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	101.066400	10,106,640.00	106,640.00	0.45
		Base		100.000000	10,000,000.00	101.066400	10,106,640.00	106,640.00	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	100.365635	10,036,563.50	36,563.50	0.44
		Base		100.000000	10,000,000.00	100.365635	10,036,563.50	36,563.50	0.44
38014BAC3	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2018 1 A2B					2.27738	20 Apr 2020		
		Local	7,927,614.200	100.000000	7,927,614.20	100.063560	7,932,652.99	5,038.79	0.35
Original Face:		Base	8,000,000.000	100.000000	7,927,614.20	100.063560	7,932,652.99	5,038.79	0.35
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA					3.5	16 Apr 2042		
		Local	947,442.680	106.925002	1,013,053.10	99.871340	946,223.70	-66,829.40	0.04
Original Face:		Base	2,500,000.000	106.925002	1,013,053.10	99.871340	946,223.70	-66,829.40	0.04
38375CWQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 JP					3.0	20 Jul 2039		
		Local	2,600,716.300	102.608551	2,668,557.31	99.756890	2,594,393.70	-74,163.61	0.11
Original Face:		Base	10,000,000.000	102.608551	2,668,557.31	99.756890	2,594,393.70	-74,163.61	0.11
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM					3.5	20 Apr 2042		
		Local	3,862,799.120	106.704350	4,121,774.70	98.311150	3,797,562.24	-324,212.46	0.17
Original Face:		Base	8,000,000.000	106.704350	4,121,774.70	98.311150	3,797,562.24	-324,212.46	0.17
38375UE97	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H16 FD					2.29994	20 Aug 2067		
		Local	4,199,073.800	100.000000	4,199,073.80	99.882570	4,194,142.83	-4,930.97	0.19
Original Face:		Base	10,000,000.000	100.000000	4,199,073.80	99.882570	4,194,142.83	-4,930.97	0.19
38375UYY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA					3.24669	20 Apr 2067		
		Local	9,676,989.200	103.701815	10,035,213.39	102.920540	9,959,609.54	-75,603.85	0.44
Original Face:		Base	10,000,000.000	103.701815	10,035,213.39	102.920540	9,959,609.54	-75,603.85	0.44
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E					3.0	16 Oct 2039		
		Local	632,630.600	103.831144	656,867.59	100.095950	633,237.61	-23,629.98	0.03
Original Face:		Base	10,000,000.000	103.831144	656,867.59	100.095950	633,237.61	-23,629.98	0.03

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38376CRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 77 KC					4.5	20 May 2038		
		Local	51,117.640	103.267170	52,787.74	100.092020	51,164.68	-1,623.06	0.00
Original Face:		Base	7,440,000.000	103.267170	52,787.74	100.092020	51,164.68	-1,623.06	0.00
38376FNL2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 66 UG					4.5	20 Jul 2038		
		Local	123,496.340	103.111347	127,338.74	100.945750	124,664.31	-2,674.43	0.01
Original Face:		Base	4,500,000.000	103.111347	127,338.74	100.945750	124,664.31	-2,674.43	0.01
38376GW30	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 86 B					3.0	16 Feb 2041		
		Local	1,802,590.420	102.506308	1,847,768.88	99.887750	1,800,567.01	-47,201.87	0.08
Original Face:		Base	6,500,000.000	102.506308	1,847,768.88	99.887750	1,800,567.01	-47,201.87	0.08
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE					2.29994	20 Jun 2063		
		Local	5,658,938.370	100.000000	5,658,938.37	99.803970	5,647,845.15	-11,093.22	0.25
Original Face:		Base	9,934,605.000	100.000000	5,658,938.37	99.803970	5,647,845.15	-11,093.22	0.25
38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG					2.25594	20 Dec 2066		
		Local	9,824,303.100	101.084993	9,930,896.08	101.163610	9,938,619.67	7,723.59	0.44
Original Face:		Base	10,000,000.000	101.084993	9,930,896.08	101.163610	9,938,619.67	7,723.59	0.44
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA					5.71735	20 Aug 2034		
		Local	1,085,058.150	107.923765	1,171,035.61	108.073690	1,172,662.38	1,626.77	0.05
Original Face:		Base	5,000,000.000	107.923765	1,171,035.61	108.073690	1,172,662.38	1,626.77	0.05
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW					6.044	20 Apr 2037		
		Local	2,293,344.900	109.024786	2,500,314.36	107.839710	2,473,136.49	-27,177.87	0.11
Original Face:		Base	10,000,000.000	109.024786	2,500,314.36	107.839710	2,473,136.49	-27,177.87	0.11
38378BDT3	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 22 B					2.68692	16 Aug 2041		
		Local	3,250,000.000	103.357490	3,359,118.43	98.965100	3,216,365.75	-142,752.68	0.14
Original Face:		Base	3,250,000.000	103.357490	3,359,118.43	98.965100	3,216,365.75	-142,752.68	0.14
38378BUA5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 67 B					2.67631	16 Oct 2047		
		Local	5,000,000.000	104.141447	5,207,072.33	98.617510	4,930,875.50	-276,196.83	0.22
Original Face:		Base	5,000,000.000	104.141447	5,207,072.33	98.617510	4,930,875.50	-276,196.83	0.22
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK					3.0	16 Jan 2027		
		Local	1,117,657.900	102.841208	1,149,412.89	99.688790	1,114,179.64	-35,233.25	0.05
Original Face:		Base	6,500,000.000	102.841208	1,149,412.89	99.688790	1,114,179.64	-35,233.25	0.05

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38378KX79	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 139 AG					3.0	16 Oct 2051		
		Local	2,000,000.000	99.673423	1,993,468.45	93.741290	1,874,825.80	-118,642.65	0.08
Original Face:		Base	2,000,000.000	99.673423	1,993,468.45	93.741290	1,874,825.80	-118,642.65	0.08
38378N5M1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 73 AG					3.2	16 Apr 2043		
		Local	5,000,000.000	103.571350	5,178,567.52	99.224710	4,961,235.50	-217,332.02	0.22
Original Face:		Base	5,000,000.000	103.571350	5,178,567.52	99.224710	4,961,235.50	-217,332.02	0.22
38378NY56	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 64 AC					2.25	16 Dec 2047		
		Local	1,709,195.360	100.262021	1,713,673.81	98.312440	1,680,351.66	-33,322.15	0.07
Original Face:		Base	3,000,000.000	100.262021	1,713,673.81	98.312440	1,680,351.66	-33,322.15	0.07
38378UZR1	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 144 DA					3.0	20 Sep 2041		
		Local	5,129,574.720	100.305249	5,145,232.71	98.718850	5,063,857.17	-81,375.54	0.22
Original Face:		Base	12,000,000.000	100.305249	5,145,232.71	98.718850	5,063,857.17	-81,375.54	0.22
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE					3.5	20 Sep 2043		
		Local	5,429,000.000	96.245730	5,225,180.70	98.774890	5,362,488.78	137,308.08	0.24
Original Face:		Base	5,429,000.000	96.245730	5,225,180.70	98.774890	5,362,488.78	137,308.08	0.24
38378XA50	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 172 AE					2.05	16 Jan 2041		
		Local	1,887,263.100	99.879270	1,884,984.60	98.572580	1,860,323.93	-24,660.67	0.08
Original Face:		Base	5,000,000.000	99.879270	1,884,984.60	98.572580	1,860,323.93	-24,660.67	0.08
38379GMY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 142 UQ					3.0	20 Nov 2043		
		Local	1,058,879.850	102.659663	1,087,042.49	100.124550	1,060,198.68	-26,843.81	0.05
Original Face:		Base	5,000,000.000	102.659663	1,087,042.49	100.124550	1,060,198.68	-26,843.81	0.05
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV					2.95	16 Oct 2029		
		Local	2,394,786.360	102.863775	2,463,367.65	98.197590	2,351,622.49	-111,745.16	0.10
Original Face:		Base	3,000,000.000	102.863775	2,463,367.65	98.197590	2,351,622.49	-111,745.16	0.10
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.2	16 Aug 2055		
		Local	7,141,965.060	99.884482	7,133,714.82	97.074720	6,933,042.58	-200,672.24	0.31
Original Face:		Base	10,000,000.000	99.884482	7,133,714.82	97.074720	6,933,042.58	-200,672.24	0.31
38380BC45	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 156 VA					3.0	20 Dec 2030		
		Local	5,274,882.230	102.188292	5,390,312.04	98.231200	5,181,580.11	-208,731.93	0.23
Original Face:		Base	5,879,850.000	102.188292	5,390,312.04	98.231200	5,181,580.11	-208,731.93	0.23

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38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB					6.08333	20 Nov 2042		
		Local	3,523,015.960	114.760380	4,043,026.49	110.427370	3,890,373.87	-152,652.62	0.17
Original Face:		Base	5,010,613.000	114.760380	4,043,026.49	110.427370	3,890,373.87	-152,652.62	0.17
38380CJU8	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 13 KA					3.0	20 Jul 2045		
		Local	5,388,675.300	99.540148	5,363,895.38	98.680550	5,317,574.42	-46,320.96	0.24
Original Face:		Base	6,000,000.000	99.540148	5,363,895.38	98.680550	5,317,574.42	-46,320.96	0.24
38380CRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 5 MA					3.0	20 Mar 2045		
		Local	12,110,589.760	102.293559	12,388,353.24	98.355950	11,911,485.61	-476,867.63	0.53
Original Face:		Base	13,484,830.000	102.293559	12,388,353.24	98.355950	11,911,485.61	-476,867.63	0.53
38380HX31	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 165 MC					2.5	20 Nov 2042		
		Local	4,706,794.800	100.484925	4,729,619.23	98.341270	4,628,721.78	-100,897.45	0.20
Original Face:		Base	5,000,000.000	100.484925	4,729,619.23	98.341270	4,628,721.78	-100,897.45	0.20
38380KBF1	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 174 MP					3.0	20 Apr 2043		
		Local	9,434,271.200	101.425188	9,568,727.30	98.934220	9,333,722.62	-235,004.68	0.41
Original Face:		Base	10,000,000.000	101.425188	9,568,727.30	98.934220	9,333,722.62	-235,004.68	0.41
38380UP98	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 12 T					3.0	20 Nov 2044		
		Local	9,030,566.500	100.466194	9,072,666.45	98.706910	8,913,793.15	-158,873.30	0.39
Original Face:		Base	10,000,000.000	100.466194	9,072,666.45	98.706910	8,913,793.15	-158,873.30	0.39
38380VJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 27 BD					2.5	20 Jul 2044		
		Local	9,690,126.400	97.954098	9,491,875.87	97.527270	9,450,515.74	-41,360.13	0.42
Original Face:		Base	10,000,000.000	97.954098	9,491,875.87	97.527270	9,450,515.74	-41,360.13	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	100.131791	10,013,179.10	13,179.10	0.44
		Base		100.000000	10,000,000.00	100.131791	10,013,179.10	13,179.10	0.44
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2					3.2	21 Aug 2025		
		Local	5,000,000.000	99.788170	4,989,408.50	98.325881	4,916,294.05	-73,114.45	0.22
		Base		99.788170	4,989,408.50	98.325881	4,916,294.05	-73,114.45	0.22
459200AS0	IBM CORP SR UNSECURED 01/28 6.5					6.5	15 Jan 2028		
		Local	10,000,000.000	119.776162	11,977,616.24	120.897177	12,089,717.70	112,101.46	0.53
		Base		119.776162	11,977,616.24	120.897177	12,089,717.70	112,101.46	0.53

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46590JAW7	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C32 A5					3.5982	15 Nov 2048		
		Local	5,740,000.000	103.321823	5,930,672.62	100.294130	5,756,883.06	-173,789.56	0.25
Original Face:		Base	5,740,000.000	103.321823	5,930,672.62	100.294130	5,756,883.06	-173,789.56	0.25
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4					6.4	15 May 2038		
		Local	5,000,000.000	99.241637	4,962,081.84	126.018727	6,300,936.35	1,338,854.51	0.28
		Base		99.241637	4,962,081.84	126.018727	6,300,936.35	1,338,854.51	0.28
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.7	18 May 2023		
		Local	10,000,000.000	99.823129	9,982,312.86	96.646893	9,664,689.30	-317,623.56	0.43
		Base		99.823129	9,982,312.86	96.646893	9,664,689.30	-317,623.56	0.43
46635TCG5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C3 A4 144A					4.7171	15 Feb 2046		
		Local	9,960,374.280	109.185674	10,875,301.78	102.983020	10,257,494.24	-617,807.54	0.45
Original Face:		Base	10,000,000.000	109.185674	10,875,301.78	102.983020	10,257,494.24	-617,807.54	0.45
46637WAC7	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 CBX A3					3.1388	15 Jun 2045		
		Local	1,462,306.450	102.625871	1,500,704.73	99.995360	1,462,238.60	-38,466.13	0.06
Original Face:		Base	10,000,000.000	102.625871	1,500,704.73	99.995360	1,462,238.60	-38,466.13	0.06
46638UAD8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 C8 ASB					2.3791	15 Oct 2045		
		Local	8,497,374.260	100.281271	8,521,274.89	98.703060	8,387,168.41	-134,106.48	0.37
Original Face:		Base	10,000,000.000	100.281271	8,521,274.89	98.703060	8,387,168.41	-134,106.48	0.37
46639YAP2	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 LC11 A4					2.6942	15 Apr 2046		
		Local	2,658,741.420	100.718974	2,677,857.09	97.825610	2,600,930.01	-76,927.08	0.11
Original Face:		Base	4,840,000.000	100.718974	2,677,857.09	97.825610	2,600,930.01	-76,927.08	0.11
46643TBJ0	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C26 A4					3.4943	15 Jan 2048		
		Local	9,680,152.000	103.282377	9,997,891.04	100.094420	9,689,292.00	-308,599.04	0.43
Original Face:		Base	9,680,152.000	103.282377	9,997,891.04	100.094420	9,689,292.00	-308,599.04	0.43
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95					4.95	15 May 2033		
		Local	5,000,000.000	98.209259	4,910,462.96	115.029915	5,751,495.75	841,032.79	0.25
		Base		98.209259	4,910,462.96	115.029915	5,751,495.75	841,032.79	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	99.338770	4,966,938.50	-33,061.50	0.22
		Base		100.000000	5,000,000.00	99.338770	4,966,938.50	-33,061.50	0.22

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487836BP2	KELLOGG CO SR UNSECURED 04/26 3.25					3.25	01 Apr 2026		
		Local	5,000,000.000	99.921682	4,996,084.08	94.971143	4,748,557.15	-247,526.93	0.21
		Base		99.921682	4,996,084.08	94.971143	4,748,557.15	-247,526.93	0.21
50077LAQ9	KRAFT HEINZ FOODS CO COMPANY GUAR 08/22 VAR					3.1605	10 Aug 2022		
		Local	15,000,000.000	100.000000	15,000,000.00	100.419100	15,062,865.00	62,865.00	0.67
		Base		100.000000	15,000,000.00	100.419100	15,062,865.00	62,865.00	0.67
55616XAF4	MACYS RETAIL HLDGS INC COMPANY GUAR 01/22 3.875					3.875	15 Jan 2022		
		Local	2,000,000.000	99.740738	1,994,814.76	99.619259	1,992,385.18	-2,429.58	0.09
		Base		99.740738	1,994,814.76	99.619259	1,992,385.18	-2,429.58	0.09
577081BA9	MATTEL INC SR UNSECURED 08/21 2.35					2.35	15 Aug 2021		
		Local	3,000,000.000	99.927106	2,997,813.18	90.000000	2,700,000.00	-297,813.18	0.12
		Base		99.927106	2,997,813.18	90.000000	2,700,000.00	-297,813.18	0.12
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3					6.3	01 Mar 2038		
		Local	5,000,000.000	99.695933	4,984,796.66	121.039642	6,051,982.10	1,067,185.44	0.27
		Base		99.695933	4,984,796.66	121.039642	6,051,982.10	1,067,185.44	0.27
594918AV6	MICROSOFT CORP SR UNSECURED 12/18 1.625					1.625	06 Dec 2018		
		Local	5,000,000.000	99.969714	4,998,485.72	99.819515	4,990,975.75	-7,509.97	0.22
		Base		99.969714	4,998,485.72	99.819515	4,990,975.75	-7,509.97	0.22
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375					6.375	15 Feb 2028		
		Local	10,000,000.000	120.921071	12,092,107.06	119.458608	11,945,860.80	-146,246.26	0.53
		Base		120.921071	12,092,107.06	119.458608	11,945,860.80	-146,246.26	0.53
61747YCM5	MORGAN STANLEY SR UNSECURED 01/20 5.5					5.5	26 Jan 2020		
		Local	3,100,000.000	103.126414	3,196,918.82	103.324099	3,203,047.07	6,128.25	0.14
		Base		103.126414	3,196,918.82	103.324099	3,203,047.07	6,128.25	0.14
626717AD4	MURPHY OIL CORP SR UNSECURED 06/22 4					4.0	01 Jun 2022		
		Local	5,000,000.000	99.923474	4,996,173.69	98.637387	4,931,869.35	-64,304.34	0.22
		Base		99.923474	4,996,173.69	98.637387	4,931,869.35	-64,304.34	0.22
637432NN1	NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05					3.05	25 Apr 2027		
		Local	10,000,000.000	99.819357	9,981,935.70	95.807880	9,580,788.00	-401,147.70	0.42
		Base		99.819357	9,981,935.70	95.807880	9,580,788.00	-401,147.70	0.42

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651639AN6	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5					3.5	15 Mar 2022		
		Local	8,000,000.000	99.744130	7,979,530.39	99.543286	7,963,462.88	-16,067.51	0.35
		Base		99.744130	7,979,530.39	99.543286	7,963,462.88	-16,067.51	0.35
65339KAQ3	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/20 3.342					3.342	01 Sep 2020		
		Local	10,000,000.000	100.276306	10,027,630.64	100.413000	10,041,300.00	13,669.36	0.44
		Base		100.276306	10,027,630.64	100.413000	10,041,300.00	13,669.36	0.44
655844BT4	NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15					3.15	01 Jun 2027		
		Local	5,000,000.000	99.863664	4,993,183.19	95.397601	4,769,880.05	-223,303.14	0.21
		Base		99.863664	4,993,183.19	95.397601	4,769,880.05	-223,303.14	0.21
69353RFC7	PNC BANK NA SR UNSECURED 05/20 2					2.0	19 May 2020		
		Local	8,000,000.000	99.930240	7,994,419.16	98.271859	7,861,748.72	-132,670.44	0.35
		Base		99.930240	7,994,419.16	98.271859	7,861,748.72	-132,670.44	0.35
69353RFD5	PNC BANK NA SR UNSECURED 05/20 VAR					2.68225	19 May 2020		
		Local	20,000,000.000	100.000000	20,000,000.00	100.317843	20,063,568.60	63,568.60	0.89
		Base		100.000000	20,000,000.00	100.317843	20,063,568.60	63,568.60	0.89
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6					3.6	01 Mar 2024		
		Local	5,000,000.000	99.905924	4,995,296.19	102.257570	5,112,878.50	117,582.31	0.23
		Base		99.905924	4,995,296.19	102.257570	5,112,878.50	117,582.31	0.23
713448DU9	PEPSICO INC SR UNSECURED 05/22 VAR					2.71356	02 May 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	100.797575	20,159,515.00	159,515.00	0.89
		Base		100.000000	20,000,000.00	100.797575	20,159,515.00	159,515.00	0.89
717081DZ3	PFIZER INC SR UNSECURED 12/21 2.2					2.2	15 Dec 2021		
		Local	5,000,000.000	99.940924	4,997,046.18	97.762993	4,888,149.65	-108,896.53	0.22
		Base		99.940924	4,997,046.18	97.762993	4,888,149.65	-108,896.53	0.22
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75					6.75	15 Dec 2027		
		Local	3,000,000.000	119.629178	3,588,875.35	121.901981	3,657,059.43	68,184.08	0.16
		Base		119.629178	3,588,875.35	121.901981	3,657,059.43	68,184.08	0.16
718172AH2	PHILIP MORRIS INTL INC SR UNSECURED 03/20 4.5					4.5	26 Mar 2020		
		Local	5,000,000.000	99.799280	4,989,963.99	102.386388	5,119,319.40	129,355.41	0.23
		Base		99.799280	4,989,963.99	102.386388	5,119,319.40	129,355.41	0.23

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737679DD9	POTOMAC ELECTRIC POWER 1ST MORTGAGE 04/22 3.05					3.05	01 Apr 2022		
		Local	3,000,000.000	99.896247	2,996,887.42	98.831625	2,964,948.75	-31,938.67	0.13
		Base		99.896247	2,996,887.42	98.831625	2,964,948.75	-31,938.67	0.13
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625					5.625	01 Oct 2038		
		Local	9,800,000.000	99.948906	9,794,992.75	126.974375	12,443,488.75	2,648,496.00	0.55
		Base		99.948906	9,794,992.75	126.974375	12,443,488.75	2,648,496.00	0.55
742651DV1	PRIVATE EXPORT FUNDING US GOVT GUAR 09/20 2.3					2.3	15 Sep 2020		
		Local	10,000,000.000	100.517979	10,051,797.94	98.950600	9,895,060.00	-156,737.94	0.44
		Base		100.517979	10,051,797.94	98.950600	9,895,060.00	-156,737.94	0.44
7591EPAK6	REGIONS FINANCIAL CORP SR UNSECURED 02/21 3.2					3.2	08 Feb 2021		
		Local	3,000,000.000	100.641587	3,019,247.62	99.629433	2,988,882.99	-30,364.63	0.13
		Base		100.641587	3,019,247.62	99.629433	2,988,882.99	-30,364.63	0.13
771196BE1	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35					3.35	30 Sep 2024		
		Local	5,000,000.000	100.592770	5,029,638.51	99.946994	4,997,349.70	-32,288.81	0.22
		Base		100.592770	5,029,638.51	99.946994	4,997,349.70	-32,288.81	0.22
779382AP5	ROWAN COMPANIES INC COMPANY GUAR 06/22 4.875					4.875	01 Jun 2022		
		Local	4,000,000.000	99.761812	3,990,472.48	93.000000	3,720,000.00	-270,472.48	0.16
		Base		99.761812	3,990,472.48	93.000000	3,720,000.00	-270,472.48	0.16
808513AU9	CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2					3.2	25 Jan 2028		
		Local	10,000,000.000	99.858417	9,985,841.71	96.292546	9,629,254.60	-356,587.11	0.43
		Base		99.858417	9,985,841.71	96.292546	9,629,254.60	-356,587.11	0.43
822582BH4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 VAR					2.788	11 May 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.705000	10,070,500.00	70,500.00	0.45
		Base		100.000000	10,000,000.00	100.705000	10,070,500.00	70,500.00	0.45
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95					2.95	01 Jul 2023		
		Local	5,000,000.000	99.942852	4,997,142.62	96.441855	4,822,092.75	-175,049.87	0.21
		Base		99.942852	4,997,142.62	96.441855	4,822,092.75	-175,049.87	0.21
844895AV4	SOUTHWEST GAS CORP SR UNSECURED 04/22 3.875					3.875	01 Apr 2022		
		Local	4,000,000.000	99.988413	3,999,536.50	100.779301	4,031,172.04	31,635.54	0.18
		Base		99.988413	3,999,536.50	100.779301	4,031,172.04	31,635.54	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
855244AG4	STARBUCKS CORP SR UNSECURED 06/22 2.7					2.7	15 Jun 2022		
		Local	5,000,000.000	99.989957	4,999,497.83	97.858757	4,892,937.85	-106,559.98	0.22
		Base		99.989957	4,999,497.83	97.858757	4,892,937.85	-106,559.98	0.22
857477AL7	STATE STREET CORP SUBORDINATED 05/23 3.1					3.1	15 May 2023		
		Local	5,000,000.000	99.923960	4,996,197.99	98.775629	4,938,781.45	-57,416.54	0.22
		Base		99.923960	4,996,197.99	98.775629	4,938,781.45	-57,416.54	0.22
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35					6.35	01 Nov 2032		
		Local	5,000,000.000	108.307177	5,415,358.87	123.512388	6,175,619.40	760,260.53	0.27
		Base		108.307177	5,415,358.87	123.512388	6,175,619.40	760,260.53	0.27
89233P5T9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3					3.3	12 Jan 2022		
		Local	5,000,000.000	99.875280	4,993,763.99	100.552661	5,027,633.05	33,869.06	0.22
		Base		99.875280	4,993,763.99	100.552661	5,027,633.05	33,869.06	0.22
902494AT0	TYSON FOODS INC COMPANY GUAR 06/22 4.5					4.5	15 Jun 2022		
		Local	3,000,000.000	99.803945	2,994,118.36	103.061448	3,091,843.44	97,725.08	0.14
		Base		99.803945	2,994,118.36	103.061448	3,091,843.44	97,725.08	0.14
902494BF9	TYSON FOODS INC SR UNSECURED 08/21 2.25					2.25	23 Aug 2021		
		Local	5,000,000.000	99.854582	4,992,729.12	96.753475	4,837,673.75	-155,055.37	0.21
		Base		99.854582	4,992,729.12	96.753475	4,837,673.75	-155,055.37	0.21
90327QCY3	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2					2.0	01 Jun 2021		
		Local	15,000,000.000	99.940264	14,991,039.63	96.787938	14,518,190.70	-472,848.93	0.64
		Base		99.940264	14,991,039.63	96.787938	14,518,190.70	-472,848.93	0.64
90327QCZ0	USAA CAPITAL CORP SR UNSECURED 144A 02/19 VAR					2.57313	01 Feb 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	100.068036	7,004,762.52	4,762.52	0.31
		Base		100.000000	7,000,000.00	100.068036	7,004,762.52	4,762.52	0.31
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2					6.2	15 Jan 2038		
		Local	5,000,000.000	99.668724	4,983,436.18	125.715107	6,285,755.35	1,302,319.17	0.28
		Base		99.668724	4,983,436.18	125.715107	6,285,755.35	1,302,319.17	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	99.458600	4,972,930.00	-27,070.00	0.22
		Base		100.000000	5,000,000.00	99.458600	4,972,930.00	-27,070.00	0.22

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912810ED6	US TREASURY N/B 08/19 8.125					8.125	15 Aug 2019		
		7,500,000.000	Local	103.775678	7,783,175.86	105.246094	7,893,457.05	110,281.19	0.35
			Base	103.775678	7,783,175.86	105.246094	7,893,457.05	110,281.19	0.35
912810EM6	US TREASURY N/B 08/22 7.25					7.25	15 Aug 2022		
		5,000,000.000	Local	113.863700	5,693,184.98	116.839844	5,841,992.20	148,807.22	0.26
			Base	113.863700	5,693,184.98	116.839844	5,841,992.20	148,807.22	0.26
912810EN4	US TREASURY N/B 11/22 7.625					7.625	15 Nov 2022		
		5,000,000.000	Local	115.722957	5,786,147.84	119.320312	5,966,015.60	179,867.76	0.26
			Base	115.722957	5,786,147.84	119.320312	5,966,015.60	179,867.76	0.26
912810EP9	US TREASURY N/B 02/23 7.125					7.125	15 Feb 2023		
		5,000,000.000	Local	108.641367	5,432,068.36	118.285156	5,914,257.80	482,189.44	0.26
			Base	108.641367	5,432,068.36	118.285156	5,914,257.80	482,189.44	0.26
912810ES3	US TREASURY N/B 11/24 7.5					7.5	15 Nov 2024		
		5,000,000.000	Local	130.469051	6,523,452.56	126.792969	6,339,648.45	-183,804.11	0.28
			Base	130.469051	6,523,452.56	126.792969	6,339,648.45	-183,804.11	0.28
912810EV6	US TREASURY N/B 08/25 6.875					6.875	15 Aug 2025		
		12,500,000.000	Local	125.035317	15,629,414.60	125.652344	15,706,543.00	77,128.40	0.69
			Base	125.035317	15,629,414.60	125.652344	15,706,543.00	77,128.40	0.69
912810EW4	US TREASURY N/B 02/26 6					6.0	15 Feb 2026		
		12,500,000.000	Local	117.705771	14,713,221.39	121.480469	15,185,058.63	471,837.24	0.67
			Base	117.705771	14,713,221.39	121.480469	15,185,058.63	471,837.24	0.67
912810EX2	US TREASURY N/B 08/26 6.75					6.75	15 Aug 2026		
		20,000,000.000	Local	131.070113	26,214,022.67	127.980469	25,596,093.80	-617,928.87	1.13
			Base	131.070113	26,214,022.67	127.980469	25,596,093.80	-617,928.87	1.13
912810EY0	US TREASURY N/B 11/26 6.5					6.5	15 Nov 2026		
		12,500,000.000	Local	133.864612	16,733,076.48	126.898438	15,862,304.75	-870,771.73	0.70
			Base	133.864612	16,733,076.48	126.898438	15,862,304.75	-870,771.73	0.70
912810FA1	US TREASURY N/B 08/27 6.375					6.375	15 Aug 2027		
		15,000,000.000	Local	121.360418	18,204,062.65	127.832031	19,174,804.65	970,742.00	0.85
			Base	121.360418	18,204,062.65	127.832031	19,174,804.65	970,742.00	0.85

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912810FB9	US TREASURY N/B 11/27 6.125					6.125	15 Nov 2027		
		15,000,000.000	Local	134.503578	20,175,536.66	126.359375	18,953,906.25	-1,221,630.41	0.84
			Base	134.503578	20,175,536.66	126.359375	18,953,906.25	-1,221,630.41	0.84
912810FE3	US TREASURY N/B 08/28 5.5					5.5	15 Aug 2028		
		27,500,000.000	Local	127.518512	35,067,590.70	122.730469	33,750,878.98	-1,316,711.72	1.49
			Base	127.518512	35,067,590.70	122.730469	33,750,878.98	-1,316,711.72	1.49
912810FF0	US TREASURY N/B 11/28 5.25					5.25	15 Nov 2028		
		17,500,000.000	Local	126.642259	22,162,395.27	120.992188	21,173,632.90	-988,762.37	0.94
			Base	126.642259	22,162,395.27	120.992188	21,173,632.90	-988,762.37	0.94
912810FG8	US TREASURY N/B 02/29 5.25					5.25	15 Feb 2029		
		20,000,000.000	Local	124.875571	24,975,114.24	121.445312	24,289,062.40	-686,051.84	1.07
			Base	124.875571	24,975,114.24	121.445312	24,289,062.40	-686,051.84	1.07
912810FJ2	US TREASURY N/B 08/29 6.125					6.125	15 Aug 2029		
		20,000,000.000	Local	135.622881	27,124,576.28	130.437500	26,087,500.00	-1,037,076.28	1.15
			Base	135.622881	27,124,576.28	130.437500	26,087,500.00	-1,037,076.28	1.15
912810FM5	US TREASURY N/B 05/30 6.25					6.25	15 May 2030		
		17,500,000.000	Local	143.475567	25,108,224.27	133.347656	23,335,839.80	-1,772,384.47	1.03
			Base	143.475567	25,108,224.27	133.347656	23,335,839.80	-1,772,384.47	1.03
912828B58	US TREASURY N/B 01/21 2.125					2.125	31 Jan 2021		
		5,000,000.000	Local	99.910480	4,995,524.02	98.734375	4,936,718.75	-58,805.27	0.22
			Base	99.910480	4,995,524.02	98.734375	4,936,718.75	-58,805.27	0.22
912828G38	US TREASURY N/B 11/24 2.25					2.25	15 Nov 2024		
		2,500,000.000	Local	103.186383	2,579,659.58	96.929688	2,423,242.20	-156,417.38	0.11
			Base	103.186383	2,579,659.58	96.929688	2,423,242.20	-156,417.38	0.11
912828KD1	US TREASURY N/B 02/19 2.75					2.75	15 Feb 2019		
		5,000,000.000	Local	100.540636	5,027,031.81	100.210938	5,010,546.90	-16,484.91	0.22
			Base	100.540636	5,027,031.81	100.210938	5,010,546.90	-16,484.91	0.22
912828M56	US TREASURY N/B 11/25 2.25					2.25	15 Nov 2025		
		10,000,000.000	Local	99.606750	9,960,675.00	96.343750	9,634,375.00	-326,300.00	0.43
			Base	99.606750	9,960,675.00	96.343750	9,634,375.00	-326,300.00	0.43

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912828NT3	US TREASURY N/B 08/20 2.625					2.625	15 Aug 2020		
		5,000,000.000	Local	100.161321	5,008,066.05	99.988281	4,999,414.05	-8,652.00	0.22
			Base	100.161321	5,008,066.05	99.988281	4,999,414.05	-8,652.00	0.22
912828QN3	US TREASURY N/B 05/21 3.125					3.125	15 May 2021		
		5,000,000.000	Local	104.093092	5,204,654.60	101.128906	5,056,445.30	-148,209.30	0.22
			Base	104.093092	5,204,654.60	101.128906	5,056,445.30	-148,209.30	0.22
912828SD3	US TREASURY N/B 01/19 1.25					1.25	31 Jan 2019		
		5,000,000.000	Local	99.612529	4,980,626.47	99.597656	4,979,882.80	-743.67	0.22
			Base	99.612529	4,980,626.47	99.597656	4,979,882.80	-743.67	0.22
912828TC4	US TREASURY N/B 06/19 1					1.0	30 Jun 2019		
		5,000,000.000	Local	99.869373	4,993,468.64	98.867188	4,943,359.40	-50,109.24	0.22
			Base	99.869373	4,993,468.64	98.867188	4,943,359.40	-50,109.24	0.22
912828TJ9	US TREASURY N/B 08/22 1.625					1.625	15 Aug 2022		
		5,000,000.000	Local	99.694130	4,984,706.48	95.894531	4,794,726.55	-189,979.93	0.21
			Base	99.694130	4,984,706.48	95.894531	4,794,726.55	-189,979.93	0.21
912828TR1	US TREASURY N/B 09/19 1					1.0	30 Sep 2019		
		5,000,000.000	Local	99.873727	4,993,686.36	98.417969	4,920,898.45	-72,787.91	0.22
			Base	99.873727	4,993,686.36	98.417969	4,920,898.45	-72,787.91	0.22
912828TY6	US TREASURY N/B 11/22 1.625					1.625	15 Nov 2022		
		5,000,000.000	Local	99.302053	4,965,102.67	95.617188	4,780,859.40	-184,243.27	0.21
			Base	99.302053	4,965,102.67	95.617188	4,780,859.40	-184,243.27	0.21
912828U24	US TREASURY N/B 11/26 2					2.0	15 Nov 2026		
		10,000,000.000	Local	95.857831	9,585,783.08	93.917969	9,391,796.90	-193,986.18	0.42
			Base	95.857831	9,585,783.08	93.917969	9,391,796.90	-193,986.18	0.42
912828UB4	US TREASURY N/B 11/19 1					1.0	30 Nov 2019		
		7,500,000.000	Local	99.810607	7,485,795.56	98.136719	7,360,253.93	-125,541.63	0.33
			Base	99.810607	7,485,795.56	98.136719	7,360,253.93	-125,541.63	0.33
912828V98	US TREASURY N/B 02/27 2.25					2.25	15 Feb 2027		
		5,000,000.000	Local	95.662834	4,783,141.70	95.593750	4,779,687.50	-3,454.20	0.21
			Base	95.662834	4,783,141.70	95.593750	4,779,687.50	-3,454.20	0.21

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912828WS5	US TREASURY N/B 06/19 1.625					1.625	30 Jun 2019		
		10,000,000.000	Local	99.692836	9,969,283.59	99.343750	9,934,375.00	-34,908.59	0.44
			Base	99.692836	9,969,283.59	99.343750	9,934,375.00	-34,908.59	0.44
912828WW6	US TREASURY N/B 07/19 1.625					1.625	31 Jul 2019		
		5,000,000.000	Local	99.253123	4,962,656.14	99.257812	4,962,890.60	234.46	0.22
			Base	99.253123	4,962,656.14	99.257812	4,962,890.60	234.46	0.22
912828Y46	US TREASURY N/B 07/20 2.625					2.625	31 Jul 2020		
		5,000,000.000	Local	99.921560	4,996,077.99	99.984375	4,999,218.75	3,140.76	0.22
			Base	99.921560	4,996,077.99	99.984375	4,999,218.75	3,140.76	0.22
92348NAA5	VERIZON OWNER TRUST VZOT 2017 1A A 144A					2.06	20 Sep 2021		
		5,000,000.000	Local	99.987675	4,999,383.74	99.128110	4,956,405.50	-42,978.24	0.22
Original Face:		5,000,000.000	Base	99.987675	4,999,383.74	99.128110	4,956,405.50	-42,978.24	0.22
92349FAB9	VERIZON OWNER TRUST VZOT 2018 1A A1B 144A					2.33738	20 Sep 2022		
		10,500,000.000	Local	100.000000	10,500,000.00	99.939960	10,493,695.80	-6,304.20	0.46
Original Face:		10,500,000.000	Base	100.000000	10,500,000.00	99.939960	10,493,695.80	-6,304.20	0.46
92890FAT3	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4					3.723	15 May 2047		
		9,250,000.000	Local	107.198274	9,915,840.38	101.546120	9,393,016.10	-522,824.28	0.42
Original Face:		9,250,000.000	Base	107.198274	9,915,840.38	101.546120	9,393,016.10	-522,824.28	0.42
92936TAB8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 A2					3.431	15 Jun 2045		
		5,000,000.000	Local	101.615901	5,080,795.04	100.545020	5,027,251.00	-53,544.04	0.22
Original Face:		5,000,000.000	Base	101.615901	5,080,795.04	100.545020	5,027,251.00	-53,544.04	0.22
92937EAC8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 A3					2.695	15 Mar 2045		
		1,076,506.610	Local	102.477779	1,103,180.07	99.900330	1,075,433.66	-27,746.41	0.05
Original Face:		5,000,000.000	Base	102.477779	1,103,180.07	99.900330	1,075,433.66	-27,746.41	0.05
92937FAF8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C12 AS					3.56	15 Mar 2048		
		7,400,000.000	Local	100.996361	7,473,730.75	99.719630	7,379,252.62	-94,478.13	0.33
Original Face:		7,400,000.000	Base	100.996361	7,473,730.75	99.719630	7,379,252.62	-94,478.13	0.33
931142CH4	WALMART INC SR UNSECURED 04/27 5.875					5.875	05 Apr 2027		
		5,000,000.000	Local	99.919671	4,995,983.57	116.887069	5,844,353.45	848,369.88	0.26
			Base	99.919671	4,995,983.57	116.887069	5,844,353.45	848,369.88	0.26

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931142DX8	WALMART INC SR UNSECURED 10/19 VAR					2.30863	09 Oct 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	99.992122	4,999,606.10	-393.90	0.22
		Base		100.000000	5,000,000.00	99.992122	4,999,606.10	-393.90	0.22
94106LBD0	WASTE MANAGEMENT INC COMPANY GUAR 05/23 2.4					2.4	15 May 2023		
		Local	5,000,000.000	99.932273	4,996,613.63	95.849791	4,792,489.55	-204,124.08	0.21
		Base		99.932273	4,996,613.63	95.849791	4,792,489.55	-204,124.08	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	98.675405	4,933,770.25	-66,229.75	0.22
		Base		100.000000	5,000,000.00	98.675405	4,933,770.25	-66,229.75	0.22
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.5	04 Mar 2021		
		Local	10,000,000.000	99.988475	9,998,847.48	98.104992	9,810,499.20	-188,348.28	0.43
		Base		99.988475	9,998,847.48	98.104992	9,810,499.20	-188,348.28	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	102.321671	15,348,250.65	348,250.65	0.68
		Base		100.000000	15,000,000.00	102.321671	15,348,250.65	348,250.65	0.68
94989JAW6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A1					1.531	15 May 2048		
		Local	765,173.640	99.997748	765,156.41	99.502940	761,370.27	-3,786.14	0.03
	Original Face:	Base	3,500,000.000	99.997748	765,156.41	99.502940	761,370.27	-3,786.14	0.03
94989JAZ9	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A4					3.54	15 May 2048		
		Local	5,000,000.000	103.547412	5,177,370.62	100.066000	5,003,300.00	-174,070.62	0.22
	Original Face:	Base	5,000,000.000	103.547412	5,177,370.62	100.066000	5,003,300.00	-174,070.62	0.22
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85					2.85	13 May 2026		
		Local	7,000,000.000	99.701350	6,979,094.53	93.769208	6,563,844.56	-415,249.97	0.29
		Base		99.701350	6,979,094.53	93.769208	6,563,844.56	-415,249.97	0.29
US DOLLAR Total									
		Local	2,137,068,127.450		2,235,129,042.45		2,211,298,426.93	-23,830,615.52	97.75
	Original Face:	Base	2,171,560,539.000		2,235,129,042.45		2,211,298,426.93	-23,830,615.52	97.75
FIXED INCOME Total									
		Base	2,137,068,127.450		2,235,129,042.45		2,211,298,426.93	-23,830,615.52	97.75

& 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

Original Face: 2,171,560,539.000

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Holdings

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

As of: *August 31, 2018* *View Date:* *September 11, 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								
		2,188,425,629.360	Base	2,286,017,775.99		2,262,187,938.97	-23,829,837.02	100.00
Original Face:		2,171,560,539.000						

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

Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	338,112.750	1.000000	338,112.75	1.000000	338,112.75	0.00	0.10
		Base		1.000000	338,112.75	1.000000	338,112.75	0.00	0.10
US DOLLAR Total									
		Local	338,112.750		338,112.75		338,112.75	0.00	0.10
		Base			338,112.75		338,112.75	0.00	0.10
CASH Total									
		Base	338,112.750		338,112.75		338,112.75	0.00	0.10
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	99.929511	2,997,885.34	97.263400	2,917,902.00	-79,983.34	0.85
		Base		99.929511	2,997,885.34	97.263400	2,917,902.00	-79,983.34	0.85
52952MJ43	LEXINGTN PKR CAP CO LL					2.05	04 Sep 2018		
		Local	5,000,000.000	99.982917	4,999,145.83	99.982917	4,999,145.83	0.00	1.45
		Base		99.982917	4,999,145.83	99.982917	4,999,145.83	0.00	1.45
62455BJ48	MOUNTCLIFF					2.08	04 Sep 2018		
		Local	8,150,000.000	99.982667	8,148,587.33	99.982667	8,148,587.33	0.00	2.36
		Base		99.982667	8,148,587.33	99.982667	8,148,587.33	0.00	2.36
924CUD006	MIZUHO 06/14 VAR 1					1.95	04 Sep 2018		
		Local	17,000,000.000	100.000000	17,000,000.00	100.000000	17,000,000.00	0.00	4.92
		Base		100.000000	17,000,000.00	100.000000	17,000,000.00	0.00	4.92
US DOLLAR Total									
		Local	33,150,000.000		33,145,618.50		33,065,635.16	-79,983.34	9.58
		Base			33,145,618.50		33,065,635.16	-79,983.34	9.58

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT Total									
		Base	33,150,000.000		33,145,618.50		33,065,635.16	-79,983.34	9.58
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RCD2	AT+T INC SR UNSECURED 03/19 VAR					2.99713	11 Mar 2019		
		Local	500,000.000	100.000000	500,000.00	100.269271	501,346.36	1,346.36	0.15
		Base		100.000000	500,000.00	100.269271	501,346.36	1,346.36	0.15
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.8	17 Feb 2021		
		Local	2,000,000.000	101.147324	2,022,946.48	98.875435	1,977,508.70	-45,437.78	0.57
		Base		101.147324	2,022,946.48	98.875435	1,977,508.70	-45,437.78	0.57
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A					2.38269	15 Oct 2025		
		Local	4,000,000.000	100.000000	4,000,000.00	99.999880	3,999,995.20	-4.80	1.16
Original Face:		Base	4,000,000.000	100.000000	4,000,000.00	99.999880	3,999,995.20	-4.80	1.16
0258M0EC9	AMERICAN EXPRESS CREDIT SR UNSECURED 10/19 1.7					1.7	30 Oct 2019		
		Local	2,000,000.000	99.953880	1,999,077.59	98.796560	1,975,931.20	-23,146.39	0.57
		Base		99.953880	1,999,077.59	98.796560	1,975,931.20	-23,146.39	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	100.437007	2,008,740.14	8,740.14	0.58
		Base		100.000000	2,000,000.00	100.437007	2,008,740.14	8,740.14	0.58
0258M0EJ4	AMERICAN EXPRESS CREDIT SR UNSECURED 05/19 VAR					2.67825	03 May 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.147577	3,004,427.31	4,427.31	0.87
		Base		100.000000	3,000,000.00	100.147577	3,004,427.31	4,427.31	0.87
02665WCC3	AMERICAN HONDA FINANCE SR UNSECURED 02/21 VAR					2.548	12 Feb 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.014150	5,000,707.50	707.50	1.45
		Base		100.000000	5,000,000.00	100.014150	5,000,707.50	707.50	1.45
031162CL2	AMGEN INC SR UNSECURED 05/19 VAR					2.6605	10 May 2019		
		Local	2,000,000.000	100.000000	2,000,000.00	100.179879	2,003,597.58	3,597.58	0.58
		Base		100.000000	2,000,000.00	100.179879	2,003,597.58	3,597.58	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
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					2.74313	01 Feb 2019		
		Local	2,000,000.000	100.000000	2,000,000.00	100.164319	2,003,286.38	3,286.38	0.58
		Base		100.000000	2,000,000.00	100.164319	2,003,286.38	3,286.38	0.58
037833BE9	APPLE INC SR UNSECURED 05/20 VAR					2.638	06 May 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.426443	5,021,322.15	21,322.15	1.45
		Base		100.000000	5,000,000.00	100.426443	5,021,322.15	21,322.15	1.45
037833CP3	APPLE INC SR UNSECURED 05/22 VAR					2.688	11 May 2022		
		Local	7,000,000.000	100.000000	7,000,000.00	101.008119	7,070,568.33	70,568.33	2.05
		Base		100.000000	7,000,000.00	101.008119	7,070,568.33	70,568.33	2.05
06051GFT1	BANK OF AMERICA CORP SR UNSECURED 10/20 2.625					2.625	19 Oct 2020		
		Local	5,810,000.000	100.355361	5,830,646.45	98.962903	5,749,744.66	-80,901.79	1.67
		Base		100.355361	5,830,646.45	98.962903	5,749,744.66	-80,901.79	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	100.500206	3,015,006.18	15,006.18	0.87
		Base		100.000000	3,000,000.00	100.500206	3,015,006.18	15,006.18	0.87
06367TPX2	BANK OF MONTREAL SR UNSECURED 12/19 2.1					2.1	12 Dec 2019		
		Local	500,000.000	99.981660	499,908.30	99.163592	495,817.96	-4,090.34	0.14
		Base		99.981660	499,908.30	99.163592	495,817.96	-4,090.34	0.14
06367TYL8	BANK OF MONTREAL SR UNSECURED 06/20 2.1					2.1	15 Jun 2020		
		Local	3,000,000.000	99.994638	2,999,839.13	98.479204	2,954,376.12	-45,463.01	0.86
		Base		99.994638	2,999,839.13	98.479204	2,954,376.12	-45,463.01	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	100.504821	5,025,241.05	25,241.05	1.46
		Base		100.000000	5,000,000.00	100.504821	5,025,241.05	25,241.05	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	100.007700	4,000,308.00	308.00	1.16
		Base		100.000000	4,000,000.00	100.007700	4,000,308.00	308.00	1.16
12623SAB6	COMM MORTGAGE TRUST COMM 2012 CR5 A2					1.678	10 Dec 2045		
		Local	75,437.500	100.078277	75,496.55	99.929680	75,384.45	-112.10	0.02
Original Face:		Base	3,737,000.000	100.078277	75,496.55	99.929680	75,384.45	-112.10	0.02

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125	01 Jun 2021		
		Local	2,000,000.000	99.849352	1,996,987.04	96.792310	1,935,846.20	-61,140.84	0.56
		Base		99.849352	1,996,987.04	96.792310	1,935,846.20	-61,140.84	0.56
126650DB3	CVS HEALTH CORP SR UNSECURED 03/20 VAR					2.95713	09 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.595400	5,029,770.00	29,770.00	1.46
		Base		100.000000	5,000,000.00	100.595400	5,029,770.00	29,770.00	1.46
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.25	17 Jul 2023		
		Local	1,000,000.000	99.975778	999,757.78	98.864090	988,640.90	-11,116.88	0.29
Original Face:		Base	1,000,000.000	99.975778	999,757.78	98.864090	988,640.90	-11,116.88	0.29
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					2.73269	17 Jul 2023		
		Local	2,000,000.000	100.000000	2,000,000.00	100.719850	2,014,397.00	14,397.00	0.58
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	100.719850	2,014,397.00	14,397.00	0.58
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	100.745090	3,022,352.70	22,352.70	0.88
		Base		100.000000	3,000,000.00	100.745090	3,022,352.70	22,352.70	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	100.348031	4,013,921.24	13,921.24	1.16
		Base		100.000000	4,000,000.00	100.348031	4,013,921.24	13,921.24	1.16
14042RFH9	CAPITAL ONE NA SR UNSECURED 01/20 2.35					2.35	31 Jan 2020		
		Local	5,000,000.000	99.840656	4,992,032.79	99.008322	4,950,416.10	-41,616.69	1.43
		Base		99.840656	4,992,032.79	99.008322	4,950,416.10	-41,616.69	1.43
14042RHC8	CAPITAL ONE NA SR UNSECURED 08/22 2.65					2.65	08 Aug 2022		
		Local	4,000,000.000	99.820572	3,992,822.87	96.516846	3,860,673.84	-132,149.03	1.12
		Base		99.820572	3,992,822.87	96.516846	3,860,673.84	-132,149.03	1.12
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7					2.7	30 Mar 2021		
		Local	2,370,000.000	100.270894	2,376,420.19	98.544783	2,335,511.36	-40,908.83	0.68
		Base		100.270894	2,376,420.19	98.544783	2,335,511.36	-40,908.83	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	1.16
		Base		100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.16

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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
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	1,000,000.000	99.993840	999,938.40	99.960420	999,604.20	-334.20	0.29
Original Face:		Base	1,000,000.000	99.993840	999,938.40	99.960420	999,604.20	-334.20	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	100.132337	1,001,323.37	1,323.37	0.29
		Base		100.000000	1,000,000.00	100.132337	1,001,323.37	1,323.37	0.29
278642AR4	EBAY INC SR UNSECURED 06/20 2.15					2.15	05 Jun 2020		
		Local	2,000,000.000	99.940691	1,998,813.82	98.549384	1,970,987.68	-27,826.14	0.57
		Base		99.940691	1,998,813.82	98.549384	1,970,987.68	-27,826.14	0.57
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	314,944.490	99.992338	314,920.36	99.872810	314,543.91	-376.45	0.09
Original Face:		Base	2,000,000.000	99.992338	314,920.36	99.872810	314,543.91	-376.45	0.09
29372JAB3	ENTERPRISE FLEET FINANCING LLC EFF 2017 2 A2 144A					1.97	20 Jan 2023		
		Local	2,556,859.690	100.198605	2,561,937.75	99.294530	2,538,821.81	-23,115.94	0.74
Original Face:		Base	3,000,000.000	100.198605	2,561,937.75	99.294530	2,538,821.81	-23,115.94	0.74
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.8	07 Feb 2020		
		Local	4,000,000.000	99.993288	3,999,731.53	98.612785	3,944,511.40	-55,220.13	1.14
		Base		99.993288	3,999,731.53	98.612785	3,944,511.40	-55,220.13	1.14
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	99.661022	1,993,220.44	-6,779.56	0.58
		Base		100.000000	2,000,000.00	99.661022	1,993,220.44	-6,779.56	0.58
30303KAA4	FRESB MULTIFAMILY MORTGAGE PAS FRESB 2017 SB35 A5F					2.25	25 Jun 2022		
		Local	5,101,298.860	100.000000	5,101,298.86	97.360720	4,966,661.30	-134,637.56	1.44
Original Face:		Base	5,126,000.000	100.000000	5,101,298.86	97.360720	4,966,661.30	-134,637.56	1.44
31283K2K3	FED HM LN PC POOL G11678 FG 04/20 FIXED 4.5					4.5	01 Apr 2020		
		Local	9,718.970	100.491719	9,766.76	100.958036	9,812.08	45.32	0.00
Original Face:		Base	1,100,000.000	100.491719	9,766.76	100.958036	9,812.08	45.32	0.00
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4					4.0	01 Mar 2041		
		Local	793,840.750	103.569774	822,179.07	102.745363	815,634.56	-6,544.51	0.24
Original Face:		Base	2,090,000.000	103.569774	822,179.07	102.745363	815,634.56	-6,544.51	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
3128MBX28	FED HM LN PC POOL G13197 FG 01/19 FIXED 5.5					5.5	01 Jan 2019		
		Local	681.720	100.032271	681.94	99.972486	681.53	-0.41	0.00
Original Face:		Base	1,500,000.000	100.032271	681.94	99.972486	681.53	-0.41	0.00
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5					4.5	01 Mar 2023		
		Local	3,613.570	100.998735	3,649.66	103.151678	3,727.46	77.80	0.00
Original Face:		Base	250,000.000	100.998735	3,649.66	103.151678	3,727.46	77.80	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5					4.5	01 Jun 2024		
		Local	49,451.290	100.108834	49,505.11	103.421072	51,143.05	1,637.94	0.01
Original Face:		Base	1,000,000.000	100.108834	49,505.11	103.421072	51,143.05	1,637.94	0.01
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5					4.5	01 Feb 2024		
		Local	57,312.550	100.649352	57,684.71	103.389148	59,254.96	1,570.25	0.02
Original Face:		Base	2,206,300.000	100.649352	57,684.71	103.389148	59,254.96	1,570.25	0.02
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	863,069.700	101.469396	875,751.61	99.940662	862,557.57	-13,194.04	0.25
Original Face:		Base	5,000,000.000	101.469396	875,751.61	99.940662	862,557.57	-13,194.04	0.25
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	2,219,240.500	102.122172	2,266,336.61	97.859118	2,171,729.18	-94,607.43	0.63
Original Face:		Base	5,000,000.000	102.122172	2,266,336.61	97.859118	2,171,729.18	-94,607.43	0.63
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5					4.5	01 Jun 2024		
		Local	48,856.530	101.107262	49,397.50	103.420836	50,527.83	1,130.33	0.01
Original Face:		Base	1,000,000.000	101.107262	49,397.50	103.420836	50,527.83	1,130.33	0.01
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4					4.0	01 Jul 2025		
		Local	462,811.140	101.346022	469,040.68	102.687039	475,247.06	6,206.38	0.14
Original Face:		Base	6,000,000.000	101.346022	469,040.68	102.687039	475,247.06	6,206.38	0.14
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5					3.5	01 Sep 2025		
		Local	463,572.400	101.763880	471,749.26	101.151883	468,912.21	-2,837.05	0.14
Original Face:		Base	5,000,000.000	101.763880	471,749.26	101.151883	468,912.21	-2,837.05	0.14
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5					3.5	01 Feb 2042		
		Local	2,014,088.850	103.935257	2,093,348.43	100.227756	2,018,676.06	-74,672.37	0.58
Original Face:		Base	5,000,000.000	103.935257	2,093,348.43	100.227756	2,018,676.06	-74,672.37	0.58

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312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4					4.0	01 Oct 2039		
		Local	1,344,178.390	103.842814	1,395,832.66	102.663361	1,379,978.71	-15,853.95	0.40
Original Face:		Base	5,700,000.000	103.842814	1,395,832.66	102.663361	1,379,978.71	-15,853.95	0.40
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4					4.0	01 Dec 2040		
		Local	583,858.880	103.559458	604,641.09	102.751286	599,922.51	-4,718.58	0.17
Original Face:		Base	2,000,000.000	103.559458	604,641.09	102.751286	599,922.51	-4,718.58	0.17
3130A0JR2	FEDERAL HOME LOAN BANK BONDS 12/19 2.375					2.375	13 Dec 2019		
		Local	5,000,000.000	100.338196	5,016,909.81	99.791100	4,989,555.00	-27,354.81	1.45
		Base		100.338196	5,016,909.81	99.791100	4,989,555.00	-27,354.81	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	97.501800	1,950,036.00	-49,964.00	0.56
		Base		100.000000	2,000,000.00	97.501800	1,950,036.00	-49,964.00	0.56
3133EEZ60	FEDERAL FARM CREDIT BANK BONDS 06/19 1.52					1.52	24 Jun 2019		
		Local	2,900,000.000	100.090499	2,902,624.47	99.266300	2,878,722.70	-23,901.77	0.83
		Base		100.090499	2,902,624.47	99.266300	2,878,722.70	-23,901.77	0.83
3134GBWG3	FREDDIE MAC NOTES 07/22 2.15					2.15	27 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	97.111600	4,855,580.00	-144,420.00	1.41
		Base		100.000000	5,000,000.00	97.111600	4,855,580.00	-144,420.00	1.41
3135G0H63	FANNIE MAE NOTES 01/19 1.375					1.375	28 Jan 2019		
		Local	1,000,000.000	99.991722	999,917.22	99.643000	996,430.00	-3,487.22	0.29
		Base		99.991722	999,917.22	99.643000	996,430.00	-3,487.22	0.29
3136AK2A0	FANNIEMAE ACES FNA 2014 M10 ASQ2					2.17135	25 Sep 2019		
		Local	887,341.650	100.541158	892,143.57	99.337010	881,458.66	-10,684.91	0.26
Original Face:		Base	1,000,000.000	100.541158	892,143.57	99.337010	881,458.66	-10,684.91	0.26
3136AP3Z3	FANNIEMAE ACES FNA 2015 M12 FA					2.42175	25 Apr 2020		
		Local	323,528.370	99.988350	323,490.68	99.950910	323,369.55	-121.13	0.09
Original Face:		Base	1,000,000.000	99.988350	323,490.68	99.950910	323,369.55	-121.13	0.09
31371LJV2	FNMA POOL 255076 FN 01/19 FIXED 4.5					4.5	01 Jan 2019		
		Local	2,908.730	99.955307	2,907.43	101.061976	2,939.62	32.19	0.00
Original Face:		Base	2,360,770.000	99.955307	2,907.43	101.061976	2,939.62	32.19	0.00

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3137B1AZ5	FHLMC MULTIFAMILY STRUCTURED P FHMS K712 A2					1.869	25 Nov 2019		
		Local	2,164,075.230	100.139529	2,167,094.74	98.858580	2,139,374.04	-27,720.70	0.62
Original Face:		Base	2,500,000.000	100.139529	2,167,094.74	98.858580	2,139,374.04	-27,720.70	0.62
3137BG5C9	FREDDIE MAC FHR 4425 VL					4.0	15 Mar 2026		
		Local	880,014.030	106.042092	933,185.29	103.548730	911,243.35	-21,941.94	0.26
Original Face:		Base	1,212,000.000	106.042092	933,185.29	103.548730	911,243.35	-21,941.94	0.26
3137EAEC9	FREDDIE MAC NOTES 08/21 1.125					1.125	12 Aug 2021		
		Local	2,000,000.000	99.700653	1,994,013.05	95.547200	1,910,944.00	-83,069.05	0.55
		Base		99.700653	1,994,013.05	95.547200	1,910,944.00	-83,069.05	0.55
31381N7L1	FNMA POOL 466299 FN 11/20 FIXED 3.39					3.39	01 Nov 2020		
		Local	403,475.250	102.680437	414,290.15	100.573215	405,788.03	-8,502.12	0.12
Original Face:		Base	500,000.000	102.680437	414,290.15	100.573215	405,788.03	-8,502.12	0.12
3138L9ZC9	FNMA POOL AM8838 FN 09/21 FIXED 2.48					2.48	01 Sep 2021		
		Local	1,898,780.980	101.312992	1,923,711.82	98.098906	1,862,683.37	-61,028.45	0.54
Original Face:		Base	2,000,000.000	101.312992	1,923,711.82	98.098906	1,862,683.37	-61,028.45	0.54
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.5	01 Nov 2027		
		Local	587,409.450	101.397754	595,619.99	97.987532	575,588.02	-20,031.97	0.17
Original Face:		Base	1,500,000.000	101.397754	595,619.99	97.987532	575,588.02	-20,031.97	0.17
31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR					6.0	01 May 2021		
		Local	38,518.500	100.437063	38,686.85	102.585263	39,514.30	827.45	0.01
Original Face:		Base	2,500,000.000	100.437063	38,686.85	102.585263	39,514.30	827.45	0.01
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.5	01 Jul 2039		
		Local	83,145.590	101.565699	84,447.40	104.780429	87,120.31	2,672.91	0.03
Original Face:		Base	983,845.000	101.565699	84,447.40	104.780429	87,120.31	2,672.91	0.03
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6					6.0	01 Aug 2022		
		Local	51,323.870	100.547231	51,604.73	102.503455	52,608.74	1,004.01	0.02
Original Face:		Base	1,800,000.000	100.547231	51,604.73	102.503455	52,608.74	1,004.01	0.02
31416B6K9	FNMA POOL 995574 FN 11/21 FIXED VAR					4.5	01 Nov 2021		
		Local	62,458.540	101.443662	63,360.23	101.086557	63,137.19	-223.04	0.02
Original Face:		Base	3,350,000.000	101.443662	63,360.23	101.086557	63,137.19	-223.04	0.02

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31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.0	01 Dec 2040		
		Local	1,863,151.320	103.928795	1,936,350.71	102.545685	1,910,581.28	-25,769.43	0.55
Original Face:		Base	5,200,000.000	103.928795	1,936,350.71	102.545685	1,910,581.28	-25,769.43	0.55
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.5	01 Jan 2027		
		Local	757,439.880	101.590601	769,487.73	98.050818	742,676.00	-26,811.73	0.22
Original Face:		Base	2,680,283.000	101.590601	769,487.73	98.050818	742,676.00	-26,811.73	0.22
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.5	01 Aug 2027		
		Local	5,360,251.500	102.354807	5,486,475.09	97.988036	5,252,405.17	-234,069.92	1.52
Original Face:		Base	15,000,000.000	102.354807	5,486,475.09	97.988036	5,252,405.17	-234,069.92	1.52
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	1,994,459.420	101.292399	2,020,235.79	97.927727	1,953,128.78	-67,107.01	0.57
Original Face:		Base	4,200,000.000	101.292399	2,020,235.79	97.927727	1,953,128.78	-67,107.01	0.57
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.0	01 Nov 2024		
		Local	133,478.000	102.206124	136,422.69	102.867698	137,305.75	883.06	0.04
Original Face:		Base	1,500,000.000	102.206124	136,422.69	102.867698	137,305.75	883.06	0.04
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.0	01 Jan 2025		
		Local	223,305.980	101.346493	226,312.78	102.411147	228,690.22	2,377.44	0.07
Original Face:		Base	3,200,000.000	101.346493	226,312.78	102.411147	228,690.22	2,377.44	0.07
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.5	01 Feb 2027		
		Local	197,995.690	103.089062	204,111.90	101.139657	200,252.16	-3,859.74	0.06
Original Face:		Base	765,534.000	103.089062	204,111.90	101.139657	200,252.16	-3,859.74	0.06
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.5	01 Aug 2027		
		Local	1,608,909.970	102.350506	1,646,727.49	97.992412	1,576,609.69	-70,117.80	0.46
Original Face:		Base	5,157,070.000	102.350506	1,646,727.49	97.992412	1,576,609.69	-70,117.80	0.46
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.5	01 Mar 2025		
		Local	254,838.900	101.589506	258,889.58	103.537001	263,852.55	4,962.97	0.08
Original Face:		Base	5,000,000.000	101.589506	258,889.58	103.537001	263,852.55	4,962.97	0.08
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.0	01 Aug 2025		
		Local	463,988.900	102.185214	474,128.05	102.436387	475,293.47	1,165.42	0.14
Original Face:		Base	5,000,000.000	102.185214	474,128.05	102.436387	475,293.47	1,165.42	0.14

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31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.0	01 Feb 2041		
		Local	463,168.260	103.701210	480,311.09	102.622849	475,316.46	-4,994.63	0.14
Original Face:		Base	2,000,000.000	103.701210	480,311.09	102.622849	475,316.46	-4,994.63	0.14
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5					4.5	01 Sep 2040		
		Local	291,152.050	103.525907	301,417.80	104.692826	304,815.31	3,397.51	0.09
Original Face:		Base	5,000,000.000	103.525907	301,417.80	104.692826	304,815.31	3,397.51	0.09
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5					4.5	01 Nov 2040		
		Local	2,735,669.370	106.975956	2,926,508.47	104.645302	2,862,749.47	-63,759.00	0.83
Original Face:		Base	14,750,000.000	106.975956	2,926,508.47	104.645302	2,862,749.47	-63,759.00	0.83
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3					3.0	01 Nov 2025		
		Local	283,922.960	101.231707	287,420.06	100.009194	283,949.06	-3,471.00	0.08
Original Face:		Base	2,000,000.000	101.231707	287,420.06	100.009194	283,949.06	-3,471.00	0.08
316773CT5	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875					2.875	27 Jul 2020		
		Local	4,000,000.000	100.328661	4,013,146.42	99.589709	3,983,588.36	-29,558.06	1.15
		Base		100.328661	4,013,146.42	99.589709	3,983,588.36	-29,558.06	1.15
345397WY5	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/19 2.597					2.597	04 Nov 2019		
		Local	5,000,000.000	99.746283	4,987,314.15	99.042000	4,952,100.00	-35,214.15	1.43
		Base		99.746283	4,987,314.15	99.042000	4,952,100.00	-35,214.15	1.43
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	100.345400	1,003,454.00	3,454.00	0.29
		Base		100.000000	1,000,000.00	100.345400	1,003,454.00	3,454.00	0.29
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	8,000,000.000	99.988196	7,999,055.71	98.948239	7,915,859.12	-83,196.59	2.29
		Base		99.988196	7,999,055.71	98.948239	7,915,859.12	-83,196.59	2.29
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	2,471,426.420	98.803568	2,441,857.48	96.204180	2,377,615.52	-64,241.96	0.69
Original Face:		Base	4,000,000.000	98.803568	2,441,857.48	96.204180	2,377,615.52	-64,241.96	0.69

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38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB					1.723	16 Aug 2042		
		Local	1,221,957.160	99.096260	1,210,913.84	93.116810	1,137,847.53	-73,066.31	0.33
Original Face:		Base	1,900,000.000	99.096260	1,210,913.84	93.116810	1,137,847.53	-73,066.31	0.33
38379KTC2	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF					2.4	16 May 2044		
		Local	2,357,066.830	99.543312	2,346,302.40	98.058810	2,311,311.68	-34,990.72	0.67
Original Face:		Base	3,050,000.000	99.543312	2,346,302.40	98.058810	2,311,311.68	-34,990.72	0.67
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG					2.0	16 Aug 2048		
		Local	2,907,334.770	99.285459	2,886,560.67	96.298100	2,799,708.14	-86,852.53	0.81
Original Face:		Base	3,000,000.000	99.285459	2,886,560.67	96.298100	2,799,708.14	-86,852.53	0.81
38380HX49	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 165 MD					2.25	20 Nov 2042		
		Local	4,706,794.800	99.859826	4,700,197.11	97.600100	4,593,836.43	-106,360.68	1.33
Original Face:		Base	5,000,000.000	99.859826	4,700,197.11	97.600100	4,593,836.43	-106,360.68	1.33
41283LAG0	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/19 2.25					2.25	15 Jan 2019		
		Local	1,000,000.000	99.998520	999,985.20	99.816771	998,167.71	-1,817.49	0.29
		Base		99.998520	999,985.20	99.816771	998,167.71	-1,817.49	0.29
44932HAC7	IBM CREDIT LLC SR UNSECURED 09/22 2.2					2.2	08 Sep 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	96.015848	2,880,475.44	-119,524.56	0.83
		Base		100.000000	3,000,000.00	96.015848	2,880,475.44	-119,524.56	0.83
459058FQ1	INTL BK RECON + DEVELOP SR UNSECURED 09/19 1.2					1.2	30 Sep 2019		
		Local	4,000,000.000	99.587435	3,983,497.38	98.408900	3,936,356.00	-47,141.38	1.14
		Base		99.587435	3,983,497.38	98.408900	3,936,356.00	-47,141.38	1.14
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					2.708	12 Feb 2019		
		Local	500,000.000	100.000000	500,000.00	100.159000	500,795.00	795.00	0.15
		Base		100.000000	500,000.00	100.159000	500,795.00	795.00	0.15
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		Local	2,000,000.000	99.991058	1,999,821.16	99.499623	1,989,992.46	-9,828.70	0.58
		Base		99.991058	1,999,821.16	99.499623	1,989,992.46	-9,828.70	0.58
548661DB0	LOWE S COS INC SR UNSECURED 09/19 VAR					2.74713	10 Sep 2019		
		Local	500,000.000	100.000000	500,000.00	100.455825	502,279.13	2,279.13	0.15
		Base		100.000000	500,000.00	100.455825	502,279.13	2,279.13	0.15

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55279HAN0	MANUF + TRADERS TRUST CO SR UNSECURED 08/20 2.05					2.05	17 Aug 2020		
		Local	2,000,000.000	99.945124	1,998,902.48	97.892424	1,957,848.48	-41,054.00	0.57
		Base		99.945124	1,998,902.48	97.892424	1,957,848.48	-41,054.00	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	100.010419	7,000,729.33	729.33	2.03
		Base		100.000000	7,000,000.00	100.010419	7,000,729.33	729.33	2.03
58933YAP0	MERCK + CO INC SR UNSECURED 02/20 VAR					2.7155	10 Feb 2020		
		Local	5,500,000.000	100.000000	5,500,000.00	100.418202	5,523,001.11	23,001.11	1.60
		Base		100.000000	5,500,000.00	100.418202	5,523,001.11	23,001.11	1.60
58933YAS4	MERCK + CO INC SR UNSECURED 02/20 1.85					1.85	10 Feb 2020		
		Local	3,000,000.000	99.994516	2,999,835.48	98.820420	2,964,612.60	-35,222.88	0.86
		Base		99.994516	2,999,835.48	98.820420	2,964,612.60	-35,222.88	0.86
594918AY0	MICROSOFT CORP SR UNSECURED 02/20 1.85					1.85	12 Feb 2020		
		Local	8,000,000.000	100.289245	8,023,139.62	98.910814	7,912,865.12	-110,274.50	2.29
		Base		100.289245	8,023,139.62	98.910814	7,912,865.12	-110,274.50	2.29
594918BN3	MICROSOFT CORP SR UNSECURED 08/19 1.1					1.1	08 Aug 2019		
		Local	2,000,000.000	99.967924	1,999,358.48	98.725648	1,974,512.96	-24,845.52	0.57
		Base		99.967924	1,999,358.48	98.725648	1,974,512.96	-24,845.52	0.57
65339KAQ3	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/20 3.342					3.342	01 Sep 2020		
		Local	2,000,000.000	100.276307	2,005,526.13	100.413000	2,008,260.00	2,733.87	0.58
		Base		100.276307	2,005,526.13	100.413000	2,008,260.00	2,733.87	0.58
65478UAD1	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 A A3					1.34	15 Oct 2020		
		Local	1,674,948.080	99.989694	1,674,775.46	99.470680	1,666,082.24	-8,693.22	0.48
Original Face:		Base	3,000,000.000	99.989694	1,674,775.46	99.470680	1,666,082.24	-8,693.22	0.48
69353REU8	PNC BANK NA SR UNSECURED 11/20 2.45					2.45	05 Nov 2020		
		Local	3,790,000.000	99.894559	3,786,003.77	98.570081	3,735,806.07	-50,197.70	1.08
		Base		99.894559	3,786,003.77	98.570081	3,735,806.07	-50,197.70	1.08
69353RFC7	PNC BANK NA SR UNSECURED 05/20 2					2.0	19 May 2020		
		Local	2,000,000.000	99.935458	1,998,709.16	98.271859	1,965,437.18	-33,271.98	0.57
		Base		99.935458	1,998,709.16	98.271859	1,965,437.18	-33,271.98	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					2.68225	19 May 2020		
		Local	2,000,000.000	100.000000	2,000,000.00	100.317843	2,006,356.86	6,356.86	0.58
		Base		100.000000	2,000,000.00	100.317843	2,006,356.86	6,356.86	0.58
717081DU4	PFIZER INC SR UNSECURED 06/19 1.45					1.45	03 Jun 2019		
		Local	3,000,000.000	100.110000	3,003,300.00	99.187485	2,975,624.55	-27,675.45	0.86
		Base		100.110000	3,003,300.00	99.187485	2,975,624.55	-27,675.45	0.86
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	99.548850	3,981,954.00	-18,046.00	1.15
		Base		100.000000	4,000,000.00	99.548850	3,981,954.00	-18,046.00	1.15
78012KWY9	ROYAL BANK OF CANADA SR UNSECURED 03/22 VAR					2.15	30 Mar 2022		
		Local	4,000,000.000	99.892716	3,995,708.65	99.884433	3,995,377.32	-331.33	1.16
		Base		99.892716	3,995,708.65	99.884433	3,995,377.32	-331.33	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	100.092472	5,004,623.60	4,623.60	1.45
		Base		100.000000	5,000,000.00	100.092472	5,004,623.60	4,623.60	1.45
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1					3.1	01 Mar 2023		
		Local	3,000,000.000	99.971291	2,999,138.72	98.737836	2,962,135.08	-37,003.64	0.86
		Base		99.971291	2,999,138.72	98.737836	2,962,135.08	-37,003.64	0.86
87165LBB6	SYNCHRONY CREDIT CARD MASTER N SYNCT 2016 2 A					2.21	15 May 2024		
		Local	500,000.000	99.997208	499,986.04	97.542330	487,711.65	-12,274.39	0.14
Original Face:		Base	500,000.000	99.997208	499,986.04	97.542330	487,711.65	-12,274.39	0.14
880591EV0	TENN VALLEY AUTHORITY SR UNSECURED 03/20 2.25					2.25	15 Mar 2020		
		Local	5,000,000.000	99.835805	4,991,790.24	99.365000	4,968,250.00	-23,540.24	1.44
		Base		99.835805	4,991,790.24	99.365000	4,968,250.00	-23,540.24	1.44
88579YAG6	3M COMPANY SR UNSECURED 06/19 1.625					1.625	15 Jun 2019		
		Local	3,000,000.000	100.334096	3,010,022.89	99.272390	2,978,171.70	-31,851.19	0.86
		Base		100.334096	3,010,022.89	99.272390	2,978,171.70	-31,851.19	0.86
89236TBB0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1					2.1	17 Jan 2019		
		Local	500,000.000	99.993582	499,967.91	99.849742	499,248.71	-719.20	0.14
		Base		99.993582	499,967.91	99.849742	499,248.71	-719.20	0.14

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					2.738	13 Feb 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	99.748460	4,987,423.00	-12,577.00	1.44
		Base		100.000000	5,000,000.00	99.748460	4,987,423.00	-12,577.00	1.44
89236TDE2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/19 1.4					1.4	20 May 2019		
		Local	5,000,000.000	99.274134	4,963,706.72	99.181138	4,959,056.90	-4,649.82	1.44
		Base		99.274134	4,963,706.72	99.181138	4,959,056.90	-4,649.82	1.44
90327QCZ0	USAA CAPITAL CORP SR UNSECURED 144A 02/19 VAR					2.57313	01 Feb 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.068036	5,003,401.80	3,401.80	1.45
		Base		100.000000	5,000,000.00	100.068036	5,003,401.80	3,401.80	1.45
9128283B4	US TREASURY FRN 10/19 VAR					2.1389939	31 Oct 2019		
		Local	5,000,000.000	100.003495	5,000,174.76	100.066327	5,003,316.35	3,141.59	1.45
		Base		100.003495	5,000,174.76	100.066327	5,003,316.35	3,141.59	1.45
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15					3.15	15 Jun 2021		
		Local	2,000,000.000	99.949660	1,998,993.19	100.086370	2,001,727.40	2,734.21	0.58
		Base		99.949660	1,998,993.19	100.086370	2,001,727.40	2,734.21	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	1.16
		Base		100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.16
931142DJ9	WALMART INC SR UNSECURED 12/18 1.95					1.95	15 Dec 2018		
		Local	2,000,000.000	100.269014	2,005,380.28	99.847064	1,996,941.28	-8,439.00	0.58
		Base		100.269014	2,005,380.28	99.847064	1,996,941.28	-8,439.00	0.58
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.5	04 Mar 2021		
		Local	3,000,000.000	99.988475	2,999,654.24	98.104992	2,943,149.76	-56,504.48	0.85
		Base		99.988475	2,999,654.24	98.104992	2,943,149.76	-56,504.48	0.85
949746SA0	WELLS FARGO + COMPANY SR UNSECURED 07/21 2.1					2.1	26 Jul 2021		
		Local	1,000,000.000	98.563515	985,635.15	96.671092	966,710.92	-18,924.23	0.28
		Base		98.563515	985,635.15	96.671092	966,710.92	-18,924.23	0.28
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					3.268	11 Feb 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	101.068816	3,032,064.48	32,064.48	0.88
		Base		100.000000	3,000,000.00	101.068816	3,032,064.48	32,064.48	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					2.81138	28 Nov 2018		
		Local	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.16
		Base		100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.16
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	100.146212	5,007,310.60	7,310.60	1.45
		Base		100.000000	5,000,000.00	100.146212	5,007,310.60	7,310.60	1.45
94989JAW6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A1					1.531	15 May 2048		
		Local	218,621.040	99.997745	218,616.11	99.502940	217,534.36	-1,081.75	0.06
Original Face:		Base	1,000,000.000	99.997745	218,616.11	99.502940	217,534.36	-1,081.75	0.06
961214DQ3	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5					2.5	28 Jun 2022		
		Local	2,000,000.000	99.875385	1,997,507.69	96.574109	1,931,482.18	-66,025.51	0.56
		Base		99.875385	1,997,507.69	96.574109	1,931,482.18	-66,025.51	0.56
US DOLLAR Total									
		Local	313,905,697.270		314,715,432.33		311,828,149.85	-2,887,282.48	90.32
Original Face:		Base	178,318,802.000		314,715,432.33		311,828,149.85	-2,887,282.48	90.32
FIXED INCOME Total									
		Base	313,905,697.270		314,715,432.33		311,828,149.85	-2,887,282.48	90.32
Original Face:			178,318,802.000						

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Holdings

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

As of: *August 31, 2018*

View Date: *September 11, 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									
		347,393,810.020	Base		348,199,163.58		345,231,897.76	-2,967,265.82	100.00
Original Face:		178,318,802.000							

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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	839,147.350	1.000000	839,147.35	1.000000	839,147.35	0.00	0.62
		Base		1.000000	839,147.35	1.000000	839,147.35	0.00	0.62
US DOLLAR Total									
		Local	839,147.350		839,147.35		839,147.35	0.00	0.62
		Base			839,147.35		839,147.35	0.00	0.62
CASH Total									
		Base	839,147.350		839,147.35		839,147.35	0.00	0.62
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
923UNC007	FDIC PINNACLE BANK 12/49 VAR					1.5	30 Nov 2018		
		Local	244,337.020	100.000000	244,337.02	100.000000	244,337.02	0.00	0.18
		Base		100.000000	244,337.02	100.000000	244,337.02	0.00	0.18
924CUD006	MIZUHO 06/14 VAR 1					1.95	04 Sep 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	3.69
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	3.69
926NKW009	AMHERST PIERPONT 04/15 VAR					1.98	04 Sep 2018		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	14.74
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	14.74
US DOLLAR Total									
		Local	25,244,337.020		25,244,337.02		25,244,337.02	0.00	18.61
		Base			25,244,337.02		25,244,337.02	0.00	18.61
CASH EQUIVALENT Total									
		Base	25,244,337.020		25,244,337.02		25,244,337.02	0.00	18.61

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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
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
30218HAA5	EXPORT LEASING 2009 LLC US GOVT GUAR 08/21 1.859					1.859	28 Aug 2021		
		Local	394,671.310	100.524249	396,740.37	98.428415	388,468.71	-8,271.66	0.29
Original Face:		Base	1,000,000.000	100.524249	396,740.37	98.428415	388,468.71	-8,271.66	0.29
31771KAA5	FICO STRIP PRIN SECURED 09/19 0.00000					0.01	26 Sep 2019		
		Local	1,000,000.000	98.197614	981,976.14	97.268917	972,689.17	-9,286.97	0.72
		Base		98.197614	981,976.14	97.268917	972,689.17	-9,286.97	0.72
36176S4T4	GNMA POOL 775134 GN 09/41 FIXED 4					4.0	15 Sep 2041		
		Local	1,992,466.850	105.687153	2,105,781.48	103.300064	2,058,219.53	-47,561.95	1.52
Original Face:		Base	5,000,000.000	105.687153	2,105,781.48	103.300064	2,058,219.53	-47,561.95	1.52
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3					3.0	15 Aug 2027		
		Local	1,520,630.950	104.153125	1,583,784.66	100.426453	1,527,115.73	-56,668.93	1.13
Original Face:		Base	5,000,000.000	104.153125	1,583,784.66	100.426453	1,527,115.73	-56,668.93	1.13
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5					2.5	20 Apr 2027		
		Local	1,368,735.630	103.233345	1,412,991.58	98.241362	1,344,664.53	-68,327.05	0.99
Original Face:		Base	4,372,786.000	103.233345	1,412,991.58	98.241362	1,344,664.53	-68,327.05	0.99
36179MAG5	GNMA II POOL MA0007 G2 04/27 FIXED 3					3.0	20 Apr 2027		
		Local	1,271,716.250	103.846289	1,320,630.13	100.162995	1,273,789.08	-46,841.05	0.94
Original Face:		Base	5,000,000.000	103.846289	1,320,630.13	100.162995	1,273,789.08	-46,841.05	0.94
36179MAH3	GNMA II POOL MA0008 G2 04/27 FIXED 3.5					3.5	20 Apr 2027		
		Local	1,396,759.650	104.006937	1,452,726.93	102.015962	1,424,917.79	-27,809.14	1.05
Original Face:		Base	7,500,000.000	104.006937	1,452,726.93	102.015962	1,424,917.79	-27,809.14	1.05
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5					2.5	20 May 2027		
		Local	1,654,289.250	102.837197	1,701,224.70	98.240755	1,625,186.25	-76,038.45	1.20
Original Face:		Base	5,000,000.000	102.837197	1,701,224.70	98.240755	1,625,186.25	-76,038.45	1.20
36179MGN4	GNMA II POOL MA0205 G2 07/27 FIXED 3					3.0	20 Jul 2027		
		Local	1,494,764.250	103.998229	1,554,528.35	100.163119	1,497,202.49	-57,325.86	1.10
Original Face:		Base	5,000,000.000	103.998229	1,554,528.35	100.163119	1,497,202.49	-57,325.86	1.10

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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
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5					3.5	20 Jul 2027		
		Local	962,823.140	104.596914	1,007,083.29	102.026874	982,338.35	-24,744.94	0.72
Original Face:		Base	4,169,641.000	104.596914	1,007,083.29	102.026874	982,338.35	-24,744.94	0.72
36179MGW4	GNMA II POOL MA0213 G2 07/42 FIXED 3					3.0	20 Jul 2042		
		Local	3,898,448.030	102.145818	3,982,101.63	97.007246	3,781,777.07	-200,324.56	2.79
Original Face:		Base	7,500,000.000	102.145818	3,982,101.63	97.007246	3,781,777.07	-200,324.56	2.79
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3					3.0	20 May 2043		
		Local	782,983.700	101.252201	792,788.23	97.015216	759,613.33	-33,174.90	0.56
Original Face:		Base	2,000,000.000	101.252201	792,788.23	97.015216	759,613.33	-33,174.90	0.56
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5					3.5	20 Feb 2027		
		Local	536,302.300	103.094438	552,897.84	100.226901	537,519.18	-15,378.66	0.40
Original Face:		Base	2,910,888.000	103.094438	552,897.84	100.226901	537,519.18	-15,378.66	0.40
36202FL61	GNMA II POOL 004849 G2 11/40 FIXED 4					4.0	20 Nov 2040		
		Local	1,606,397.300	105.400539	1,693,151.41	101.363613	1,628,302.34	-64,849.07	1.20
Original Face:		Base	12,190,366.000	105.400539	1,693,151.41	101.363613	1,628,302.34	-64,849.07	1.20
3620C4U57	GNMA POOL 748604 GN 09/40 FIXED 4.5					4.5	15 Sep 2040		
		Local	816,024.000	107.402467	876,429.91	105.149834	858,047.88	-18,382.03	0.63
Original Face:		Base	5,000,000.000	107.402467	876,429.91	105.149834	858,047.88	-18,382.03	0.63
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR					2.75	20 Sep 2040		
		Local	1,300,890.400	103.385032	1,344,925.96	103.939541	1,352,139.51	7,213.55	1.00
Original Face:		Base	9,450,000.000	103.385032	1,344,925.96	103.939541	1,352,139.51	7,213.55	1.00
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5					2.5	15 Dec 2027		
		Local	922,199.750	101.400266	935,113.00	97.805798	901,964.82	-33,148.18	0.66
Original Face:		Base	2,500,000.000	101.400266	935,113.00	97.805798	901,964.82	-33,148.18	0.66
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.5	20 Jun 2028		
		Local	628,727.090	101.321938	637,038.47	96.598266	607,339.47	-29,699.00	0.45
Original Face:		Base	1,500,000.000	101.321938	637,038.47	96.598266	607,339.47	-29,699.00	0.45
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4					4.0	15 Nov 2040		
		Local	1,023,623.280	105.924367	1,084,266.48	102.918845	1,053,501.26	-30,765.22	0.78
Original Face:		Base	5,872,458.000	105.924367	1,084,266.48	102.918845	1,053,501.26	-30,765.22	0.78

& 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
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5					5.5	15 Feb 2024		
		Local	41,924.350	102.909049	43,143.95	103.685510	43,469.48	325.53	0.03
Original Face:		Base	1,000,000.000	102.909049	43,143.95	103.685510	43,469.48	325.53	0.03
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5					5.0	15 Dec 2035		
		Local	42,981.090	105.226880	45,227.66	105.725726	45,442.07	214.41	0.03
Original Face:		Base	1,000,000.000	105.226880	45,227.66	105.725726	45,442.07	214.41	0.03
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5					5.0	15 Sep 2022		
		Local	536.720	101.777463	546.26	105.443225	565.93	19.67	0.00
Original Face:		Base	25,000.000	101.777463	546.26	105.443225	565.93	19.67	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5					5.0	15 Oct 2039		
		Local	120,882.460	103.543343	125,165.74	106.872827	129,190.50	4,024.76	0.10
Original Face:		Base	2,000,000.000	103.543343	125,165.74	106.872827	129,190.50	4,024.76	0.10
38374C5H0	GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD					4.0	20 Mar 2033		
		Local	8,385.210	100.000000	8,385.21	100.806820	8,452.86	67.65	0.01
Original Face:		Base	410,000.000	100.000000	8,385.21	100.806820	8,452.86	67.65	0.01
38376R3G9	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP					2.31994	20 Apr 2067		
		Local	2,447,085.840	100.000000	2,447,085.84	99.791530	2,441,984.40	-5,101.44	1.80
Original Face:		Base	4,006,379.000	100.000000	2,447,085.84	99.791530	2,441,984.40	-5,101.44	1.80
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE					2.29994	20 Jun 2063		
		Local	2,829,468.900	100.000000	2,829,468.90	99.803970	2,823,922.29	-5,546.61	2.08
Original Face:		Base	4,967,302.000	100.000000	2,829,468.90	99.803970	2,823,922.29	-5,546.61	2.08
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC					2.0	16 Aug 2039		
		Local	744,235.670	101.141238	752,729.17	97.675410	726,935.24	-25,793.93	0.54
Original Face:		Base	2,720,000.000	101.141238	752,729.17	97.675410	726,935.24	-25,793.93	0.54
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C					2.637	16 May 2051		
		Local	779,836.780	101.604693	792,350.77	97.310390	758,862.21	-33,488.56	0.56
Original Face:		Base	4,000,000.000	101.604693	792,350.77	97.310390	758,862.21	-33,488.56	0.56
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB					2.0	20 Jul 2042		
		Local	2,004,015.330	102.253986	2,049,185.55	95.604700	1,915,932.84	-133,252.71	1.41
Original Face:		Base	4,400,000.000	102.253986	2,049,185.55	95.604700	1,915,932.84	-133,252.71	1.41

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	1,853,569.810	99.299387	1,840,583.46	96.204180	1,783,211.64	-57,371.82	1.31
	Original Face:	Base	3,000,000.000	99.299387	1,840,583.46	96.204180	1,783,211.64	-57,371.82	1.31
38378KES4	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 45 AB					1.45	16 Apr 2039		
		Local	690,829.120	99.719591	688,891.97	98.144380	678,009.96	-10,882.01	0.50
	Original Face:	Base	2,000,000.000	99.719591	688,891.97	98.144380	678,009.96	-10,882.01	0.50
38378KHE2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 55 AC					1.65	16 Aug 2048		
		Local	1,270,858.520	97.494291	1,239,014.51	94.417950	1,199,918.56	-39,095.95	0.88
	Original Face:	Base	2,000,000.000	97.494291	1,239,014.51	94.417950	1,199,918.56	-39,095.95	0.88
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF					2.42618	16 Mar 2048		
		Local	656,810.150	100.646831	661,058.60	95.431870	626,806.21	-34,252.39	0.46
	Original Face:	Base	1,000,000.000	100.646831	661,058.60	95.431870	626,806.21	-34,252.39	0.46
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A					2.5	16 Dec 2044		
		Local	1,298,747.410	101.304603	1,315,690.91	98.243100	1,275,929.72	-39,761.19	0.94
	Original Face:	Base	2,000,000.000	101.304603	1,315,690.91	98.243100	1,275,929.72	-39,761.19	0.94
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.0	16 Jul 2050		
		Local	596,120.270	101.375404	604,319.33	97.844360	583,270.06	-21,049.27	0.43
	Original Face:	Base	1,000,000.000	101.375404	604,319.33	97.844360	583,270.06	-21,049.27	0.43
38378XJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC					2.154	16 May 2054		
		Local	2,650,872.300	98.865328	2,620,793.59	97.162190	2,575,645.58	-45,148.01	1.90
	Original Face:	Base	4,270,000.000	98.865328	2,620,793.59	97.162190	2,575,645.58	-45,148.01	1.90
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028	16 Aug 2052		
		Local	698,823.670	100.766681	704,181.42	96.634510	675,304.83	-28,876.59	0.50
	Original Face:	Base	1,000,000.000	100.766681	704,181.42	96.634510	675,304.83	-28,876.59	0.50
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.85	16 Feb 2049		
		Local	645,564.900	100.870125	651,182.12	97.347610	628,442.00	-22,740.12	0.46
	Original Face:	Base	1,000,000.000	100.870125	651,182.12	97.347610	628,442.00	-22,740.12	0.46
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.2	16 Aug 2055		
		Local	714,196.510	99.884479	713,371.46	97.074720	693,304.26	-20,067.20	0.51
	Original Face:	Base	1,000,000.000	99.884479	713,371.46	97.074720	693,304.26	-20,067.20	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
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A					2.1	15 Jun 2044		
		Local	734,879.920	100.331217	737,313.97	97.095530	713,535.55	-23,778.42	0.53
Original Face:		Base	1,000,000.000	100.331217	737,313.97	97.095530	713,535.55	-23,778.42	0.53
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.6	16 Dec 2049		
		Local	831,636.000	100.951187	839,546.41	97.649600	812,089.23	-27,457.18	0.60
Original Face:		Base	1,000,000.000	100.951187	839,546.41	97.649600	812,089.23	-27,457.18	0.60
38379RMD2	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC					2.3	16 Mar 2057		
		Local	7,314,396.420	98.419151	7,198,766.86	96.369450	7,048,843.60	-149,923.26	5.20
Original Face:		Base	7,500,000.000	98.419151	7,198,766.86	96.369450	7,048,843.60	-149,923.26	5.20
38380K3L7	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 21 BC					3.5	20 May 2039		
		Local	2,842,513.740	101.222476	2,877,262.78	100.935150	2,869,095.51	-8,167.27	2.11
Original Face:		Base	3,000,000.000	101.222476	2,877,262.78	100.935150	2,869,095.51	-8,167.27	2.11
418097AC5	AID JORDAN US GOVT GUAR 10/20 2.503					2.503	30 Oct 2020		
		Local	6,280,000.000	101.020338	6,344,077.20	99.400296	6,242,338.59	-101,738.61	4.60
		Base		101.020338	6,344,077.20	99.400296	6,242,338.59	-101,738.61	4.60
62889KAD3	NCUA GUARANTEED NOTES US GOVT GUAR 06/19 3					3.0	12 Jun 2019		
		Local	1,000,000.000	101.263303	1,012,633.03	100.326000	1,003,260.00	-9,373.03	0.74
		Base		101.263303	1,012,633.03	100.326000	1,003,260.00	-9,373.03	0.74
6903532L0	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.000001						26 Jan 2021		
		Local	5,000,000.000	101.577317	5,078,865.83	100.292091	5,014,604.55	-64,261.28	3.70
		Base		101.577317	5,078,865.83	100.292091	5,014,604.55	-64,261.28	3.70
690353L54	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000						26 Jan 2021		
		Local	2,500,000.000	104.325111	2,608,127.78	101.060000	2,526,500.00	-81,627.78	1.86
		Base		104.325111	2,608,127.78	101.060000	2,526,500.00	-81,627.78	1.86
690353P43	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/18 0.00000					0.01	15 Nov 2018		
		Local	1,000,000.000	97.440744	974,407.44	97.440744	974,407.44	0.00	0.72
		Base		97.440744	974,407.44	97.440744	974,407.44	0.00	0.72
690353R41	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/18 0.00000					0.01	15 Nov 2018		
		Local	1,434,205.590	102.024049	1,463,234.61	102.024049	1,463,234.61	0.00	1.08
Original Face:		Base	3,000,000.000	102.024049	1,463,234.61	102.024049	1,463,234.61	0.00	1.08

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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
690353V20	OVERSEAS PRIVATE INV COR US GOVT GUAR 02/20 0.00000					0.01	11 Feb 2020		
		Local	2,000,000.000	101.950016	2,039,000.32	101.360000	2,027,200.00	-11,800.32	1.49
		Base		101.950016	2,039,000.32	101.360000	2,027,200.00	-11,800.32	1.49
742651DU3	PRIVATE EXPORT FUNDING US GOVT GUAR 03/20 2.25					2.25	15 Mar 2020		
		Local	3,440,000.000	100.461981	3,455,892.13	99.288000	3,415,507.20	-40,384.93	2.52
		Base		100.461981	3,455,892.13	99.288000	3,415,507.20	-40,384.93	2.52
831641EV3	SMALL BUSINESS ADMINISTRATION SBIC 2011 10B 1					2.877	10 Sep 2021		
		Local	1,603,944.990	101.913607	1,634,638.20	99.553560	1,596,784.34	-37,853.86	1.18
Original Face:		Base	4,000,000.000	101.913607	1,634,638.20	99.553560	1,596,784.34	-37,853.86	1.18
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1					2.766	10 Mar 2022		
		Local	565,423.300	101.561170	574,250.52	99.114780	560,418.06	-13,832.46	0.41
Original Face:		Base	1,000,000.000	101.561170	574,250.52	99.114780	560,418.06	-13,832.46	0.41
903724AK8	AID UKRAINE US GOVT GUAR 05/19 1.844					1.844	16 May 2019		
		Local	2,270,000.000	99.999593	2,269,990.76	99.481600	2,258,232.32	-11,758.44	1.66
		Base		99.999593	2,269,990.76	99.481600	2,258,232.32	-11,758.44	1.66
903724AL6	AID UKRAINE US GOVT GUAR 05/20 1.847					1.847	29 May 2020		
		Local	1,000,000.000	100.179399	1,001,793.99	98.556800	985,568.00	-16,225.99	0.73
		Base		100.179399	1,001,793.99	98.556800	985,568.00	-16,225.99	0.73
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471					1.471	29 Sep 2021		
		Local	3,000,000.000	98.932263	2,967,967.89	96.051400	2,881,542.00	-86,425.89	2.12
		Base		98.932263	2,967,967.89	96.051400	2,881,542.00	-86,425.89	2.12
9128283G3	US TREASURY N/B 11/20 1.75					1.75	15 Nov 2020		
		Local	5,000,000.000	99.117947	4,955,897.37	98.070312	4,903,515.60	-52,381.77	3.61
		Base		99.117947	4,955,897.37	98.070312	4,903,515.60	-52,381.77	3.61
912828F62	US TREASURY N/B 10/19 1.5					1.5	31 Oct 2019		
		Local	5,000,000.000	99.716673	4,985,833.65	98.824219	4,941,210.95	-44,622.70	3.64
		Base		99.716673	4,985,833.65	98.824219	4,941,210.95	-44,622.70	3.64
912828L32	US TREASURY N/B 08/20 1.375					1.375	31 Aug 2020		
		Local	5,000,000.000	98.302496	4,915,124.80	97.566406	4,878,320.30	-36,804.50	3.60
		Base		98.302496	4,915,124.80	97.566406	4,878,320.30	-36,804.50	3.60

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828M64	US TREASURY N/B 11/18 1.25					1.25	15 Nov 2018		
		2,000,000.000	Local	100.024532	2,000,490.64	100.024532	2,000,490.64	0.00	1.47
			Base	100.024532	2,000,490.64	100.024532	2,000,490.64	0.00	1.47
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		1,000,000.000	Local	99.459281	994,592.81	96.292969	962,929.69	-31,663.12	0.71
			Base	99.459281	994,592.81	96.292969	962,929.69	-31,663.12	0.71
912828U73	US TREASURY N/B 12/19 1.375					1.375	15 Dec 2019		
		5,000,000.000	Local	99.801658	4,990,082.89	98.527344	4,926,367.20	-63,715.69	3.63
			Base	99.801658	4,990,082.89	98.527344	4,926,367.20	-63,715.69	3.63
92262BAB1	VENDEE MORTGAGE TRUST VENDE 2011 2 DG					2.75	15 Dec 2033		
		405,523.150	Local	102.356341	415,078.66	99.778340	404,624.27	-10,454.39	0.30
	Original Face:	2,000,000.000	Base	102.356341	415,078.66	99.778340	404,624.27	-10,454.39	0.30
US DOLLAR Total									
		110,890,721.250	Local		111,883,427.52		109,600,016.78	-2,283,410.74	80.78
	Original Face:	156,264,820.000	Base		111,883,427.52		109,600,016.78	-2,283,410.74	80.78
FIXED INCOME Total									
		110,890,721.250	Base		111,883,427.52		109,600,016.78	-2,283,410.74	80.78
	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: *August 31, 2018* *View Date:* *September 11, 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								
		136,974,205.620	Base	137,966,911.89		135,683,501.15	-2,283,410.74	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				2.0706085	31 Dec 2030		
		Local	865,557.600	100.039590	865,900.27	100.050000	865,990.38	90.11	0.04
		Base		100.039590	865,900.27	100.050000	865,990.38	90.11	0.04
US DOLLAR Total									
		Local	865,557.600		865,900.27		865,990.38	90.11	0.04
		Base			865,900.27		865,990.38	90.11	0.04
CASH EQUIVALENT Total									
		Base	865,557.600		865,900.27		865,990.38	90.11	0.04
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001055102	AFLAC INC COMMON STOCK USD.1								
		Local	69,851.000	19.875068	1,388,293.34	46.240000	3,229,910.24	1,841,616.90	0.15
		Base		19.875068	1,388,293.34	46.240000	3,229,910.24	1,841,616.90	0.15

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00130H105	AES CORP COMMON STOCK USD.01								
		59,689.000	Local	19.833594	1,183,847.42	13.460000	803,413.94	-380,433.48	0.04
			Base	19.833594	1,183,847.42	13.460000	803,413.94	-380,433.48	0.04
00206R102	AT+T INC COMMON STOCK USD1.0								
		654,818.000	Local	34.377271	22,510,855.83	31.940000	20,914,886.92	-1,595,968.91	0.94
			Base	34.377271	22,510,855.83	31.940000	20,914,886.92	-1,595,968.91	0.94
002824100	ABBOTT LABORATORIES COMMON STOCK								
		158,093.000	Local	27.274534	4,311,912.88	66.840000	10,566,936.12	6,255,023.24	0.48
			Base	27.274534	4,311,912.88	66.840000	10,566,936.12	6,255,023.24	0.48
00287Y109	ABBVIE INC COMMON STOCK USD.01								
		136,658.000	Local	31.017717	4,238,819.11	95.980000	13,116,434.84	8,877,615.73	0.59
			Base	31.017717	4,238,819.11	95.980000	13,116,434.84	8,877,615.73	0.59
003654100	ABIOMED INC COMMON STOCK USD.01								
		3,813.000	Local	381.403690	1,454,292.27	406.580000	1,550,289.54	95,997.27	0.07
			Base	381.403690	1,454,292.27	406.580000	1,550,289.54	95,997.27	0.07
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001								
		68,705.000	Local	36.596310	2,514,349.45	72.100000	4,953,630.50	2,439,281.05	0.22
			Base	36.596310	2,514,349.45	72.100000	4,953,630.50	2,439,281.05	0.22
00724F101	ADOBE SYSTEMS INC COMMON STOCK USD.0001								
		44,445.000	Local	38.674733	1,718,898.50	263.510000	11,711,701.95	9,992,803.45	0.53
			Base	38.674733	1,718,898.50	263.510000	11,711,701.95	9,992,803.45	0.53
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001								
		6,680.000	Local	159.429109	1,064,986.45	164.030000	1,095,720.40	30,733.95	0.05
			Base	159.429109	1,064,986.45	164.030000	1,095,720.40	30,733.95	0.05
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
		74,407.000	Local	13.147645	978,276.82	25.170000	1,872,824.19	894,547.37	0.08
			Base	13.147645	978,276.82	25.170000	1,872,824.19	894,547.37	0.08
00817Y108	AETNA INC COMMON STOCK USD.01								
		29,513.000	Local	35.583284	1,050,169.45	200.270000	5,910,568.51	4,860,399.06	0.27
			Base	35.583284	1,050,169.45	200.270000	5,910,568.51	4,860,399.06	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
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01								
			4,904.000	Local 202.299741	992,077.93	146.090000	716,425.36	-275,652.57	0.03
				Base 202.299741	992,077.93	146.090000	716,425.36	-275,652.57	0.03
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01								
			28,875.000	Local 31.022005	895,760.38	67.540000	1,950,217.50	1,054,457.12	0.09
				Base 31.022005	895,760.38	67.540000	1,950,217.50	1,054,457.12	0.09
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0								
			19,780.000	Local 73.080802	1,445,538.26	166.290000	3,289,216.20	1,843,677.94	0.15
				Base 73.080802	1,445,538.26	166.290000	3,289,216.20	1,843,677.94	0.15
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
			15,401.000	Local 43.785006	674,332.87	75.140000	1,157,231.14	482,898.27	0.05
				Base 43.785006	674,332.87	75.140000	1,157,231.14	482,898.27	0.05
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01								
			11,127.000	Local 65.609777	730,039.99	67.490000	750,961.23	20,921.24	0.03
				Base 65.609777	730,039.99	67.490000	750,961.23	20,921.24	0.03
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
			9,996.000	Local 83.368423	833,350.76	95.520000	954,817.92	121,467.16	0.04
				Base 83.368423	833,350.76	95.520000	954,817.92	121,467.16	0.04
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
			9,296.000	Local 114.851653	1,067,660.97	128.350000	1,193,141.60	125,480.63	0.05
				Base 114.851653	1,067,660.97	128.350000	1,193,141.60	125,480.63	0.05
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001								
			20,080.000	Local 109.189871	2,192,532.61	122.240000	2,454,579.20	262,046.59	0.11
				Base 109.189871	2,192,532.61	122.240000	2,454,579.20	262,046.59	0.11
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
			6,509.000	Local 147.089743	957,407.14	386.490000	2,515,663.41	1,558,256.27	0.11
				Base 147.089743	957,407.14	386.490000	2,515,663.41	1,558,256.27	0.11
018581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01								
			4,349.000	Local 254.373536	1,106,270.51	238.580000	1,037,584.42	-68,686.09	0.05
				Base 254.373536	1,106,270.51	238.580000	1,037,584.42	-68,686.09	0.05

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018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
		Local	20,895.000	40.073856	837,343.22	42.840000	895,141.80	57,798.58	0.04
		Base		40.073856	837,343.22	42.840000	895,141.80	57,798.58	0.04
020002101	ALLSTATE CORP COMMON STOCK USD.01								
		Local	31,721.000	39.459853	1,251,706.01	100.570000	3,190,180.97	1,938,474.96	0.14
		Base		39.459853	1,251,706.01	100.570000	3,190,180.97	1,938,474.96	0.14
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
		Local	27,398.000	329.932015	9,039,477.36	1,218.190000	33,375,969.62	24,336,492.26	1.50
		Base		329.932015	9,039,477.36	1,218.190000	33,375,969.62	24,336,492.26	1.50
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
		Local	26,952.000	318.035958	8,571,705.14	1,231.800000	33,199,473.60	24,627,768.46	1.49
		Base		318.035958	8,571,705.14	1,231.800000	33,199,473.60	24,627,768.46	1.49
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								
		Local	170,670.000	18.394850	3,139,449.06	58.520000	9,987,608.40	6,848,159.34	0.45
		Base		18.394850	3,139,449.06	58.520000	9,987,608.40	6,848,159.34	0.45
023135106	AMAZON.COM INC COMMON STOCK USD.01								
		Local	36,345.000	184.986385	6,723,330.16	2,012.710000	73,151,944.95	66,428,614.79	3.29
		Base		184.986385	6,723,330.16	2,012.710000	73,151,944.95	66,428,614.79	3.29
023608102	AMEREN CORPORATION COMMON STOCK USD.01								
		Local	21,996.000	39.735068	874,012.55	63.230000	1,390,807.08	516,794.53	0.06
		Base		39.735068	874,012.55	63.230000	1,390,807.08	516,794.53	0.06
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK								
		Local	37,603.000	48.323353	1,817,103.04	40.480000	1,522,169.44	-294,933.60	0.07
		Base		48.323353	1,817,103.04	40.480000	1,522,169.44	-294,933.60	0.07
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5								
		Local	44,455.000	38.235591	1,699,763.22	71.730000	3,188,757.15	1,488,993.93	0.14
		Base		38.235591	1,699,763.22	71.730000	3,188,757.15	1,488,993.93	0.14
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
		Local	64,420.000	44.935339	2,894,734.56	105.980000	6,827,231.60	3,932,497.04	0.31
		Base		44.935339	2,894,734.56	105.980000	6,827,231.60	3,932,497.04	0.31

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026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
		Local	81,028.000	107.370616	8,700,026.31	53.170000	4,308,258.76	-4,391,767.55	0.19
		Base		107.370616	8,700,026.31	53.170000	4,308,258.76	-4,391,767.55	0.19
03027X100	AMERICAN TOWER CORP REIT USD.01								
		Local	39,869.000	57.426768	2,289,547.80	149.120000	5,945,265.28	3,655,717.48	0.27
		Base		57.426768	2,289,547.80	149.120000	5,945,265.28	3,655,717.48	0.27
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01								
		Local	16,070.000	68.349701	1,098,379.70	87.530000	1,406,607.10	308,227.40	0.06
		Base		68.349701	1,098,379.70	87.530000	1,406,607.10	308,227.40	0.06
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01								
		Local	14,679.000	28.210019	414,094.87	89.970000	1,320,669.63	906,574.76	0.06
		Base		28.210019	414,094.87	89.970000	1,320,669.63	906,574.76	0.06
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01								
		Local	13,050.000	39.221559	511,841.34	141.960000	1,852,578.00	1,340,736.66	0.08
		Base		39.221559	511,841.34	141.960000	1,852,578.00	1,340,736.66	0.08
031100100	AMETEK INC COMMON STOCK USD.01								
		Local	20,899.000	46.911951	980,412.87	76.960000	1,608,387.04	627,974.17	0.07
		Base		46.911951	980,412.87	76.960000	1,608,387.04	627,974.17	0.07
031162100	AMGEN INC COMMON STOCK USD.0001								
		Local	60,104.000	65.217909	3,919,857.23	199.810000	12,009,380.24	8,089,523.01	0.54
		Base		65.217909	3,919,857.23	199.810000	12,009,380.24	8,089,523.01	0.54
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001								
		Local	27,204.000	23.378131	635,978.68	94.580000	2,572,954.32	1,936,975.64	0.12
		Base		23.378131	635,978.68	94.580000	2,572,954.32	1,936,975.64	0.12
032511107	ANADARKO PETROLEUM CORP COMMON STOCK USD.1								
		Local	46,485.000	49.632915	2,307,186.06	64.400000	2,993,634.00	686,447.94	0.13
		Base		49.632915	2,307,186.06	64.400000	2,993,634.00	686,447.94	0.13
032654105	ANALOG DEVICES INC COMMON STOCK USD.167								
		Local	33,472.000	48.372416	1,619,121.51	98.850000	3,308,707.20	1,689,585.69	0.15
		Base		48.372416	1,619,121.51	98.850000	3,308,707.20	1,689,585.69	0.15

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03349M105	ANDEAVOR COMMON STOCK USD.167								
		Local	12,544.000	52.094860	653,477.93	152.790000	1,916,597.76	1,263,119.83	0.09
		Base		52.094860	653,477.93	152.790000	1,916,597.76	1,263,119.83	0.09
03662Q105	ANSYS INC COMMON STOCK USD.01								
		Local	7,582.000	122.201104	926,528.77	185.980000	1,410,100.36	483,571.59	0.06
		Base		122.201104	926,528.77	185.980000	1,410,100.36	483,571.59	0.06
036752103	ANTHEM INC COMMON STOCK USD.01								
		Local	23,030.000	55.127776	1,269,592.69	264.730000	6,096,731.90	4,827,139.21	0.27
		Base		55.127776	1,269,592.69	264.730000	6,096,731.90	4,827,139.21	0.27
037411105	APACHE CORP COMMON STOCK USD.625								
		Local	34,495.000	66.873370	2,306,796.91	43.830000	1,511,915.85	-794,881.06	0.07
		Base		66.873370	2,306,796.91	43.830000	1,511,915.85	-794,881.06	0.07
03748R101	APARTMENT INVT + MGMT CO A REIT USD.01								
		Local	14,207.000	24.548930	348,766.65	43.800000	622,266.60	273,499.95	0.03
		Base		24.548930	348,766.65	43.800000	622,266.60	273,499.95	0.03
037833100	APPLE INC COMMON STOCK USD.00001								
		Local	443,183.000	24.578579	10,892,808.45	227.630000	100,881,746.29	89,988,937.84	4.54
		Base		24.578579	10,892,808.45	227.630000	100,881,746.29	89,988,937.84	4.54
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
		Local	90,974.000	20.081896	1,826,930.40	43.020000	3,913,701.48	2,086,771.08	0.18
		Base		20.081896	1,826,930.40	43.020000	3,913,701.48	2,086,771.08	0.18
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK								
		Local	50,464.000	24.330847	1,227,831.88	50.400000	2,543,385.60	1,315,553.72	0.11
		Base		24.330847	1,227,831.88	50.400000	2,543,385.60	1,315,553.72	0.11
03965L100	ARCONIC INC COMMON STOCK								
		Local	38,345.000	43.753404	1,677,724.28	22.380000	858,161.10	-819,563.18	0.04
		Base		43.753404	1,677,724.28	22.380000	858,161.10	-819,563.18	0.04
040413106	ARISTA NETWORKS INC COMMON STOCK USD.0001								
		Local	4,293.000	299.389301	1,285,278.27	299.389301	1,285,278.27	0.00	0.06
		Base		299.389301	1,285,278.27	299.389301	1,285,278.27	0.00	0.06

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04621X108	ASSURANT INC COMMON STOCK USD.01								
		Local	4,778.000	54.659579	261,163.47	102.820000	491,273.96	230,110.49	0.02
		Base		54.659579	261,163.47	102.820000	491,273.96	230,110.49	0.02
052769106	AUTODESK INC COMMON STOCK USD.01								
		Local	19,775.000	39.575482	782,605.15	154.350000	3,052,271.25	2,269,666.10	0.14
		Base		39.575482	782,605.15	154.350000	3,052,271.25	2,269,666.10	0.14
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
		Local	39,756.000	41.336633	1,643,379.19	146.750000	5,834,193.00	4,190,813.81	0.26
		Base		41.336633	1,643,379.19	146.750000	5,834,193.00	4,190,813.81	0.26
053332102	AUTOZONE INC COMMON STOCK USD.01								
		Local	2,405.000	217.632557	523,406.30	766.880000	1,844,346.40	1,320,940.10	0.08
		Base		217.632557	523,406.30	766.880000	1,844,346.40	1,320,940.10	0.08
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
		Local	12,473.000	132.349012	1,650,789.23	183.290000	2,286,176.17	635,386.94	0.10
		Base		132.349012	1,650,789.23	183.290000	2,286,176.17	635,386.94	0.10
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0								
		Local	7,944.000	50.248353	399,172.92	105.180000	835,549.92	436,377.00	0.04
		Base		50.248353	399,172.92	105.180000	835,549.92	436,377.00	0.04
054937107	BB+T CORP COMMON STOCK USD5.0								
		Local	70,384.000	32.825470	2,310,387.88	51.660000	3,636,037.44	1,325,649.56	0.16
		Base		32.825470	2,310,387.88	51.660000	3,636,037.44	1,325,649.56	0.16
05722G100	BAKER HUGHES A GE CO COMMON STOCK USD.0001								
		Local	37,592.000	56.928661	2,140,062.21	32.970000	1,239,408.24	-900,653.97	0.06
		Base		56.928661	2,140,062.21	32.970000	1,239,408.24	-900,653.97	0.06
058498106	BALL CORP COMMON STOCK								
		Local	31,517.000	15.838388	499,178.49	41.880000	1,319,931.96	820,753.47	0.06
		Base		15.838388	499,178.49	41.880000	1,319,931.96	820,753.47	0.06
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01								
		Local	850,860.000	23.806126	20,255,680.59	30.930000	26,317,099.80	6,061,419.21	1.18
		Base		23.806126	20,255,680.59	30.930000	26,317,099.80	6,061,419.21	1.18

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064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01								
		Local	91,210.000	35.591087	3,246,263.03	52.150000	4,756,601.50	1,510,338.47	0.21
		Base		35.591087	3,246,263.03	52.150000	4,756,601.50	1,510,338.47	0.21
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	44,467.000	26.573588	1,181,647.74	74.370000	3,307,010.79	2,125,363.05	0.15
		Base		26.573588	1,181,647.74	74.370000	3,307,010.79	2,125,363.05	0.15
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0								
		Local	24,113.000	118.228381	2,850,840.95	261.870000	6,314,471.31	3,463,630.36	0.28
		Base		118.228381	2,850,840.95	261.870000	6,314,471.31	3,463,630.36	0.28
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033								
		Local	173,570.000	83.897209	14,562,038.54	208.720000	36,227,530.40	21,665,491.86	1.63
		Base		83.897209	14,562,038.54	208.720000	36,227,530.40	21,665,491.86	1.63
086516101	BEST BUY CO INC COMMON STOCK USD.1								
		Local	22,131.000	32.786042	725,587.90	79.560000	1,760,742.36	1,035,154.46	0.08
		Base		32.786042	725,587.90	79.560000	1,760,742.36	1,035,154.46	0.08
09062X103	BIOGEN INC COMMON STOCK USD.0005								
		Local	19,043.000	92.455688	1,760,633.66	353.490000	6,731,510.07	4,970,876.41	0.30
		Base		92.455688	1,760,633.66	353.490000	6,731,510.07	4,970,876.41	0.30
09247X101	BLACKROCK INC COMMON STOCK USD.01								
		Local	11,128.000	215.870841	2,402,210.72	479.060000	5,330,979.68	2,928,768.96	0.24
		Base		215.870841	2,402,210.72	479.060000	5,330,979.68	2,928,768.96	0.24
093671105	H+R BLOCK INC COMMON STOCK								
		Local	18,888.000	19.402254	366,469.78	27.060000	511,109.28	144,639.50	0.02
		Base		19.402254	366,469.78	27.060000	511,109.28	144,639.50	0.02
097023105	BOEING CO/THE COMMON STOCK USD5.0								
		Local	49,421.000	66.335530	3,278,368.24	342.790000	16,941,024.59	13,662,656.35	0.76
		Base		66.335530	3,278,368.24	342.790000	16,941,024.59	13,662,656.35	0.76
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008								
		Local	4,348.000	357.647955	1,555,053.31	1,951.550000	8,485,339.40	6,930,286.09	0.38
		Base		357.647955	1,555,053.31	1,951.550000	8,485,339.40	6,930,286.09	0.38

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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
099724106	BORGWARNER INC COMMON STOCK USD.01								
		Local	17,823.000	33.674201	600,175.29	43.770000	780,112.71	179,937.42	0.04
		Base		33.674201	600,175.29	43.770000	780,112.71	179,937.42	0.04
101121101	BOSTON PROPERTIES INC REIT USD.01								
		Local	13,934.000	92.206254	1,284,801.94	130.450000	1,817,690.30	532,888.36	0.08
		Base		92.206254	1,284,801.94	130.450000	1,817,690.30	532,888.36	0.08
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
		Local	124,390.000	17.384733	2,162,486.89	35.560000	4,423,308.40	2,260,821.51	0.20
		Base		17.384733	2,162,486.89	35.560000	4,423,308.40	2,260,821.51	0.20
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01								
		Local	10,811.000	47.148369	509,721.02	41.510000	448,764.61	-60,956.41	0.02
		Base		47.148369	509,721.02	41.510000	448,764.61	-60,956.41	0.02
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		Local	147,395.000	40.795948	6,013,118.78	60.550000	8,924,767.25	2,911,648.47	0.40
		Base		40.795948	6,013,118.78	60.550000	8,924,767.25	2,911,648.47	0.40
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01								
		Local	10,640.000	116.397449	1,238,468.86	135.140000	1,437,889.60	199,420.74	0.06
		Base		116.397449	1,238,468.86	135.140000	1,437,889.60	199,420.74	0.06
11135F101	BROADCOM INC COMMON STOCK								
		Local	36,211.000	177.356969	6,422,273.20	219.030000	7,931,295.33	1,509,022.13	0.36
		Base		177.356969	6,422,273.20	219.030000	7,931,295.33	1,509,022.13	0.36
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
		Local	23,634.000	20.668859	488,487.81	52.220000	1,234,167.48	745,679.67	0.06
		Base		20.668859	488,487.81	52.220000	1,234,167.48	745,679.67	0.06
124857202	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001								
		Local	30,818.000	37.662432	1,160,680.84	53.020000	1,633,970.36	473,289.52	0.07
		Base		37.662432	1,160,680.84	53.020000	1,633,970.36	473,289.52	0.07
12503M108	CBOE GLOBAL MARKETS INC COMMON STOCK								
		Local	10,152.000	84.642951	859,295.24	100.800000	1,023,321.60	164,026.36	0.05
		Base		84.642951	859,295.24	100.800000	1,023,321.60	164,026.36	0.05

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12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
		Local	27,299.000	21.814624	595,517.41	48.810000	1,332,464.19	736,946.78	0.06
		Base		21.814624	595,517.41	48.810000	1,332,464.19	736,946.78	0.06
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								
		Local	21,064.000	27.286318	574,759.01	51.950000	1,094,274.80	519,515.79	0.05
		Base		27.286318	574,759.01	51.950000	1,094,274.80	519,515.79	0.05
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
		Local	12,565.000	53.286164	669,540.65	96.080000	1,207,245.20	537,704.55	0.05
		Base		53.286164	669,540.65	96.080000	1,207,245.20	537,704.55	0.05
125509109	CIGNA CORP COMMON STOCK USD.25								
		Local	21,955.000	40.021486	878,671.73	188.340000	4,135,004.70	3,256,332.97	0.19
		Base		40.021486	878,671.73	188.340000	4,135,004.70	3,256,332.97	0.19
12572Q105	CME GROUP INC COMMON STOCK USD.01								
		Local	30,730.000	87.540314	2,690,113.84	174.730000	5,369,452.90	2,679,339.06	0.24
		Base		87.540314	2,690,113.84	174.730000	5,369,452.90	2,679,339.06	0.24
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
		Local	25,486.000	20.735579	528,466.96	49.240000	1,254,930.64	726,463.68	0.06
		Base		20.735579	528,466.96	49.240000	1,254,930.64	726,463.68	0.06
126408103	CSX CORP COMMON STOCK USD1.0								
		Local	78,999.000	11.802758	932,406.07	74.160000	5,858,565.84	4,926,159.77	0.26
		Base		11.802758	932,406.07	74.160000	5,858,565.84	4,926,159.77	0.26
126650100	CVS HEALTH CORP COMMON STOCK USD.01								
		Local	91,763.000	36.088756	3,311,612.49	75.240000	6,904,248.12	3,592,635.63	0.31
		Base		36.088756	3,311,612.49	75.240000	6,904,248.12	3,592,635.63	0.31
12673P105	CA INC COMMON STOCK USD.1								
		Local	28,206.000	31.611594	891,636.63	43.800000	1,235,422.80	343,786.17	0.06
		Base		31.611594	891,636.63	43.800000	1,235,422.80	343,786.17	0.06
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1								
		Local	40,746.000	17.155911	699,034.73	23.830000	970,977.18	271,942.45	0.04
		Base		17.155911	699,034.73	23.830000	970,977.18	271,942.45	0.04

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127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01								
		Local	25,447.000	38.279942	974,109.69	47.040000	1,197,026.88	222,917.19	0.05
		Base		38.279942	974,109.69	47.040000	1,197,026.88	222,917.19	0.05
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375								
		Local	17,351.000	37.114793	643,978.78	39.450000	684,496.95	40,518.17	0.03
		Base		37.114793	643,978.78	39.450000	684,496.95	40,518.17	0.03
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
		Local	43,899.000	56.321261	2,472,447.02	99.090000	4,349,951.91	1,877,504.89	0.20
		Base		56.321261	2,472,447.02	99.090000	4,349,951.91	1,877,504.89	0.20
14149Y108	CARDINAL HEALTH INC COMMON STOCK								
		Local	28,039.000	42.861397	1,201,790.72	52.190000	1,463,355.41	261,564.69	0.07
		Base		42.861397	1,201,790.72	52.190000	1,463,355.41	261,564.69	0.07
143130102	CARMAX INC COMMON STOCK USD.5								
		Local	16,084.000	24.712573	397,477.02	78.050000	1,255,356.20	857,879.18	0.06
		Base		24.712573	397,477.02	78.050000	1,255,356.20	857,879.18	0.06
143658300	CARNIVAL CORP COMMON STOCK USD.01								
		Local	36,637.000	38.758423	1,419,992.33	61.490000	2,252,809.13	832,816.80	0.10
		Base		38.758423	1,419,992.33	61.490000	2,252,809.13	832,816.80	0.10
149123101	CATERPILLAR INC COMMON STOCK USD1.0								
		Local	53,963.000	56.879778	3,069,403.44	138.850000	7,492,762.55	4,423,359.11	0.34
		Base		56.879778	3,069,403.44	138.850000	7,492,762.55	4,423,359.11	0.34
151020104	CELGENE CORP COMMON STOCK USD.01								
		Local	63,791.000	34.143576	2,178,052.83	94.450000	6,025,059.95	3,847,007.12	0.27
		Base		34.143576	2,178,052.83	94.450000	6,025,059.95	3,847,007.12	0.27
15135B101	CENTENE CORP COMMON STOCK USD.001								
		Local	18,519.000	71.306901	1,320,532.50	146.480000	2,712,663.12	1,392,130.62	0.12
		Base		71.306901	1,320,532.50	146.480000	2,712,663.12	1,392,130.62	0.12
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01								
		Local	38,939.000	18.812878	732,554.66	27.790000	1,082,114.81	349,560.15	0.05
		Base		18.812878	732,554.66	27.790000	1,082,114.81	349,560.15	0.05

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156700106	CENTURYLINK INC COMMON STOCK USD1.0								
		Local	88,600.000	42.872240	3,798,480.44	21.360000	1,892,496.00	-1,905,984.44	0.09
		Base		42.872240	3,798,480.44	21.360000	1,892,496.00	-1,905,984.44	0.09
156782104	CERNER CORP COMMON STOCK USD.01								
		Local	28,448.000	31.178429	886,963.95	65.110000	1,852,249.28	965,285.33	0.08
		Base		31.178429	886,963.95	65.110000	1,852,249.28	965,285.33	0.08
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001								
		Local	16,720.000	274.053897	4,582,181.15	310.400000	5,189,888.00	607,706.85	0.23
		Base		274.053897	4,582,181.15	310.400000	5,189,888.00	607,706.85	0.23
166764100	CHEVRON CORP COMMON STOCK USD.75								
		Local	172,292.000	65.406092	11,268,946.48	118.460000	20,409,710.32	9,140,763.84	0.92
		Base		65.406092	11,268,946.48	118.460000	20,409,710.32	9,140,763.84	0.92
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01								
		Local	2,207.000	303.202297	669,167.47	475.180000	1,048,722.26	379,554.79	0.05
		Base		303.202297	669,167.47	475.180000	1,048,722.26	379,554.79	0.05
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0								
		Local	22,087.000	43.345547	957,373.10	56.580000	1,249,682.46	292,309.36	0.06
		Base		43.345547	957,373.10	56.580000	1,249,682.46	292,309.36	0.06
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01								
		Local	8,614.000	136.821997	1,178,584.68	84.480000	727,710.72	-450,873.96	0.03
		Base		136.821997	1,178,584.68	84.480000	727,710.72	-450,873.96	0.03
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0								
		Local	13,484.000	37.896943	511,002.38	76.670000	1,033,818.28	522,815.90	0.05
		Base		37.896943	511,002.38	76.670000	1,033,818.28	522,815.90	0.05
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
		Local	424,172.000	28.380464	12,038,198.01	47.770000	20,262,696.44	8,224,498.43	0.91
		Base		28.380464	12,038,198.01	47.770000	20,262,696.44	8,224,498.43	0.91
172908105	CINTAS CORP COMMON STOCK								
		Local	7,801.000	41.474907	323,545.75	213.370000	1,664,499.37	1,340,953.62	0.07
		Base		41.474907	323,545.75	213.370000	1,664,499.37	1,340,953.62	0.07

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172967424	CITIGROUP INC COMMON STOCK USD.01								
		229,940.000	Local	82.082107	18,873,959.61	71.240000	16,380,925.60	-2,493,034.01	0.74
			Base	82.082107	18,873,959.61	71.240000	16,380,925.60	-2,493,034.01	0.74
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01								
		43,746.000	Local	20.135778	880,859.73	41.160000	1,800,585.36	919,725.63	0.08
			Base	20.135778	880,859.73	41.160000	1,800,585.36	919,725.63	0.08
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001								
		11,621.000	Local	34.164087	397,020.86	114.020000	1,325,026.42	928,005.56	0.06
			Base	34.164087	397,020.86	114.020000	1,325,026.42	928,005.56	0.06
189054109	CLOROX COMPANY COMMON STOCK USD1.0								
		11,687.000	Local	61.451864	718,187.93	144.980000	1,694,381.26	976,193.33	0.08
			Base	61.451864	718,187.93	144.980000	1,694,381.26	976,193.33	0.08
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
		345,423.000	Local	28.804287	9,949,663.36	44.570000	15,395,503.11	5,445,839.75	0.69
			Base	28.804287	9,949,663.36	44.570000	15,395,503.11	5,445,839.75	0.69
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01								
		52,875.000	Local	25.222011	1,333,613.82	78.430000	4,146,986.25	2,813,372.43	0.19
			Base	25.222011	1,333,613.82	78.430000	4,146,986.25	2,813,372.43	0.19
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0								
		78,736.000	Local	35.564469	2,800,204.03	66.410000	5,228,857.76	2,428,653.73	0.24
			Base	35.564469	2,800,204.03	66.410000	5,228,857.76	2,428,653.73	0.24
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
		414,101.000	Local	13.369026	5,536,127.03	36.990000	15,317,595.99	9,781,468.96	0.69
			Base	13.369026	5,536,127.03	36.990000	15,317,595.99	9,781,468.96	0.69
200340107	COMERICA INC COMMON STOCK USD5.0								
		15,515.000	Local	45.210067	701,434.19	97.480000	1,512,402.20	810,968.01	0.07
			Base	45.210067	701,434.19	97.480000	1,512,402.20	810,968.01	0.07
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0								
		35,554.000	Local	19.742523	701,925.66	36.750000	1,306,609.50	604,683.84	0.06
			Base	19.742523	701,925.66	36.750000	1,306,609.50	604,683.84	0.06

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20605P101	CONCHO RESOURCES INC COMMON STOCK USD.001								
		Local	17,161.000	108.483167	1,861,679.63	137.150000	2,353,631.15	491,951.52	0.11
		Base		108.483167	1,861,679.63	137.150000	2,353,631.15	491,951.52	0.11
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01								
		Local	105,595.000	40.212305	4,246,218.33	73.430000	7,753,840.85	3,507,622.52	0.35
		Base		40.212305	4,246,218.33	73.430000	7,753,840.85	3,507,622.52	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	208.200000	3,157,144.80	2,525,566.60	0.14
		Base		41.649842	631,578.20	208.200000	3,157,144.80	2,525,566.60	0.14
216648402	COOPER COS INC/THE COMMON STOCK USD.1								
		Local	4,426.000	185.096695	819,237.97	255.780000	1,132,082.28	312,844.31	0.05
		Base		185.096695	819,237.97	255.780000	1,132,082.28	312,844.31	0.05
217204106	COPART INC COMMON STOCK								
		Local	18,222.000	56.661919	1,032,493.49	64.310000	1,171,856.82	139,363.33	0.05
		Base		56.661919	1,032,493.49	64.310000	1,171,856.82	139,363.33	0.05
219350105	CORNING INC COMMON STOCK USD.5								
		Local	74,937.000	22.371208	1,676,431.22	33.510000	2,511,138.87	834,707.65	0.11
		Base		22.371208	1,676,431.22	33.510000	2,511,138.87	834,707.65	0.11
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
		Local	39,584.000	63.601127	2,517,587.00	233.130000	9,228,217.92	6,710,630.92	0.42
		Base		63.601127	2,517,587.00	233.130000	9,228,217.92	6,710,630.92	0.42
222070203	COTY INC CL A COMMON STOCK USD.01								
		Local	42,672.000	23.290294	993,843.42	12.360000	527,425.92	-466,417.50	0.02
		Base		23.290294	993,843.42	12.360000	527,425.92	-466,417.50	0.02
22822V101	CROWN CASTLE INTL CORP REIT USD.01								
		Local	37,443.000	67.965961	2,544,849.46	114.030000	4,269,625.29	1,724,775.83	0.19
		Base		67.965961	2,544,849.46	114.030000	4,269,625.29	1,724,775.83	0.19

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231021106	CUMMINS INC COMMON STOCK USD2.5								
		Local	13,979.000	44.819147	626,526.86	141.800000	1,982,222.20	1,355,695.34	0.09
		Base		44.819147	626,526.86	141.800000	1,982,222.20	1,355,695.34	0.09
23331A109	DR HORTON INC COMMON STOCK USD.01								
		Local	31,002.000	27.780063	861,237.51	44.510000	1,379,899.02	518,661.51	0.06
		Base		27.780063	861,237.51	44.510000	1,379,899.02	518,661.51	0.06
233331107	DTE ENERGY COMPANY COMMON STOCK								
		Local	16,381.000	48.897743	800,993.93	111.140000	1,820,584.34	1,019,590.41	0.08
		Base		48.897743	800,993.93	111.140000	1,820,584.34	1,019,590.41	0.08
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD.01								
		Local	25,701.000	55.247721	1,419,921.68	91.090000	2,341,104.09	921,182.41	0.11
		Base		55.247721	1,419,921.68	91.090000	2,341,104.09	921,182.41	0.11
235851102	DANAHER CORP COMMON STOCK USD.01								
		Local	55,473.000	31.164369	1,728,781.04	103.540000	5,743,674.42	4,014,893.38	0.26
		Base		31.164369	1,728,781.04	103.540000	5,743,674.42	4,014,893.38	0.26
237194105	DARDEN RESTAURANTS INC COMMON STOCK								
		Local	11,173.000	33.821681	377,889.64	116.040000	1,296,514.92	918,625.28	0.06
		Base		33.821681	377,889.64	116.040000	1,296,514.92	918,625.28	0.06
23918K108	DAVITA INC COMMON STOCK USD.001								
		Local	12,599.000	36.124281	455,129.82	69.290000	872,984.71	417,854.89	0.04
		Base		36.124281	455,129.82	69.290000	872,984.71	417,854.89	0.04
244199105	DEERE + CO COMMON STOCK USD1.0								
		Local	29,261.000	52.833442	1,545,959.36	143.800000	4,207,731.80	2,661,772.44	0.19
		Base		52.833442	1,545,959.36	143.800000	4,207,731.80	2,661,772.44	0.19
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001								
		Local	58,242.000	23.342923	1,359,538.53	58.480000	3,405,992.16	2,046,453.63	0.15
		Base		23.342923	1,359,538.53	58.480000	3,405,992.16	2,046,453.63	0.15
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01								
		Local	20,526.000	45.496824	933,867.80	39.920000	819,397.92	-114,469.88	0.04
		Base		45.496824	933,867.80	39.920000	819,397.92	-114,469.88	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
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1								
		Local	47,247.000	44.010514	2,079,364.76	42.930000	2,028,313.71	-51,051.05	0.09
		Base		44.010514	2,079,364.76	42.930000	2,028,313.71	-51,051.05	0.09
253868103	DIGITAL REALTY TRUST INC REIT USD.01								
		Local	18,590.000	99.950044	1,858,071.32	124.280000	2,310,365.20	452,293.88	0.10
		Base		99.950044	1,858,071.32	124.280000	2,310,365.20	452,293.88	0.10
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
		Local	134,068.000	37.804787	5,068,412.14	112.020000	15,018,297.36	9,949,885.22	0.68
		Base		37.804787	5,068,412.14	112.020000	15,018,297.36	9,949,885.22	0.68
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	31,495.000	21.277023	670,119.83	78.120000	2,460,389.40	1,790,269.57	0.11
		Base		21.277023	670,119.83	78.120000	2,460,389.40	1,790,269.57	0.11
25470F104	DISCOVERY INC A COMMON STOCK USD.01								
		Local	14,088.000	19.056623	268,469.71	27.830000	392,069.04	123,599.33	0.02
		Base		19.056623	268,469.71	27.830000	392,069.04	123,599.33	0.02
25470F302	DISCOVERY INC C COMMON STOCK USD.01								
		Local	30,828.000	22.028997	679,109.93	25.640000	790,429.92	111,319.99	0.04
		Base		22.028997	679,109.93	25.640000	790,429.92	111,319.99	0.04
25470M109	DISH NETWORK CORP A COMMON STOCK USD.01								
		Local	20,661.000	61.995600	1,280,891.10	35.350000	730,366.35	-550,524.75	0.03
		Base		61.995600	1,280,891.10	35.350000	730,366.35	-550,524.75	0.03
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875								
		Local	22,940.000	52.961356	1,214,933.50	107.730000	2,471,326.20	1,256,392.70	0.11
		Base		52.961356	1,214,933.50	107.730000	2,471,326.20	1,256,392.70	0.11
256746108	DOLLAR TREE INC COMMON STOCK USD.01								
		Local	21,461.000	49.222543	1,056,364.99	80.510000	1,727,825.11	671,460.12	0.08
		Base		49.222543	1,056,364.99	80.510000	1,727,825.11	671,460.12	0.08
25746U109	DOMINION ENERGY INC COMMON STOCK								
		Local	58,908.000	43.186004	2,544,001.10	70.770000	4,168,919.16	1,624,918.06	0.19
		Base		43.186004	2,544,001.10	70.770000	4,168,919.16	1,624,918.06	0.19

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260003108	DOVER CORP COMMON STOCK USD1.0								
		13,961.000	Local	31.409859	438,513.04	85.870000	1,198,831.07	760,318.03	0.05
			Base	31.409859	438,513.04	85.870000	1,198,831.07	760,318.03	0.05
26078J100	DOWDUPONT INC COMMON STOCK USD.01								
		209,277.000	Local	36.933488	7,729,329.52	70.130000	14,676,596.01	6,947,266.49	0.66
			Base	36.933488	7,729,329.52	70.130000	14,676,596.01	6,947,266.49	0.66
264411505	DUKE REALTY CORP REIT USD.01								
		32,221.000	Local	28.498587	918,252.96	28.490000	917,976.29	-276.67	0.04
			Base	28.498587	918,252.96	28.490000	917,976.29	-276.67	0.04
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001								
		63,256.000	Local	53.784730	3,402,206.90	81.240000	5,138,917.44	1,736,710.54	0.23
			Base	53.784730	3,402,206.90	81.240000	5,138,917.44	1,736,710.54	0.23
26875P101	EOG RESOURCES INC COMMON STOCK USD.01								
		52,249.000	Local	41.658637	2,176,622.13	118.230000	6,177,399.27	4,000,777.14	0.28
			Base	41.658637	2,176,622.13	118.230000	6,177,399.27	4,000,777.14	0.28
26884L109	EQT CORP COMMON STOCK								
		22,770.000	Local	48.781283	1,110,749.81	51.020000	1,161,725.40	50,975.59	0.05
			Base	48.781283	1,110,749.81	51.020000	1,161,725.40	50,975.59	0.05
269246401	E TRADE FINANCIAL CORP COMMON STOCK USD.01								
		23,818.000	Local	26.500540	631,189.86	58.860000	1,401,927.48	770,737.62	0.06
			Base	26.500540	631,189.86	58.860000	1,401,927.48	770,737.62	0.06
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01								
		12,882.000	Local	35.016396	451,081.21	97.030000	1,249,940.46	798,859.25	0.06
			Base	35.016396	451,081.21	97.030000	1,249,940.46	798,859.25	0.06
278642103	EBAY INC COMMON STOCK USD.001								
		83,425.000	Local	11.959524	997,723.30	34.610000	2,887,339.25	1,889,615.95	0.13
			Base	11.959524	997,723.30	34.610000	2,887,339.25	1,889,615.95	0.13
278865100	ECOLAB INC COMMON STOCK USD1.0								
		23,437.000	Local	50.204874	1,176,651.64	150.480000	3,526,799.76	2,350,148.12	0.16
			Base	50.204874	1,176,651.64	150.480000	3,526,799.76	2,350,148.12	0.16

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281020107	EDISON INTERNATIONAL COMMON STOCK								
		Local	29,403.000	36.145096	1,062,774.25	65.730000	1,932,659.19	869,884.94	0.09
		Base		36.145096	1,062,774.25	65.730000	1,932,659.19	869,884.94	0.09
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0								
		Local	19,023.000	47.868701	910,606.29	144.240000	2,743,877.52	1,833,271.23	0.12
		Base		47.868701	910,606.29	144.240000	2,743,877.52	1,833,271.23	0.12
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01								
		Local	27,694.000	37.553681	1,040,011.65	113.410000	3,140,776.54	2,100,764.89	0.14
		Base		37.553681	1,040,011.65	113.410000	3,140,776.54	2,100,764.89	0.14
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5								
		Local	56,864.000	39.084323	2,222,490.95	76.730000	4,363,174.72	2,140,683.77	0.20
		Base		39.084323	2,222,490.95	76.730000	4,363,174.72	2,140,683.77	0.20
29364G103	ENTERGY CORP COMMON STOCK USD.01								
		Local	16,326.000	61.243841	999,866.95	83.590000	1,364,690.34	364,823.39	0.06
		Base		61.243841	999,866.95	83.590000	1,364,690.34	364,823.39	0.06
29414D100	ENVISION HEALTHCARE CORP COMMON STOCK								
		Local	10,931.000	63.482092	693,922.75	45.360000	495,830.16	-198,092.59	0.02
		Base		63.482092	693,922.75	45.360000	495,830.16	-198,092.59	0.02
294429105	EQUIFAX INC COMMON STOCK USD1.25								
		Local	10,857.000	108.548391	1,178,509.88	133.970000	1,454,512.29	276,002.41	0.07
		Base		108.548391	1,178,509.88	133.970000	1,454,512.29	276,002.41	0.07
29444U700	EQUINIX INC REIT USD.001								
		Local	7,171.000	270.692297	1,941,134.46	436.130000	3,127,488.23	1,186,353.77	0.14
		Base		270.692297	1,941,134.46	436.130000	3,127,488.23	1,186,353.77	0.14
29476L107	EQUITY RESIDENTIAL REIT USD.01								
		Local	33,235.000	44.777216	1,488,170.77	67.750000	2,251,671.25	763,500.48	0.10
		Base		44.777216	1,488,170.77	67.750000	2,251,671.25	763,500.48	0.10
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001								
		Local	5,960.000	180.006800	1,072,840.53	246.280000	1,467,828.80	394,988.27	0.07
		Base		180.006800	1,072,840.53	246.280000	1,467,828.80	394,988.27	0.07

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30034W106	EVERGY INC COMMON STOCK								
		Local	24,485.000	54.011014	1,322,459.69	57.050000	1,396,869.25	74,409.56	0.06
		Base		54.011014	1,322,459.69	57.050000	1,396,869.25	74,409.56	0.06
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0								
		Local	28,607.000	31.546947	902,463.52	62.430000	1,785,935.01	883,471.49	0.08
		Base		31.546947	902,463.52	62.430000	1,785,935.01	883,471.49	0.08
30161N101	EXELON CORP COMMON STOCK								
		Local	87,053.000	41.232203	3,589,386.93	43.710000	3,805,086.63	215,699.70	0.17
		Base		41.232203	3,589,386.93	43.710000	3,805,086.63	215,699.70	0.17
30212P303	EXPEDIA GROUP INC COMMON STOCK USD.001								
		Local	10,909.000	56.952428	621,294.04	130.500000	1,423,624.50	802,330.46	0.06
		Base		56.952428	621,294.04	130.500000	1,423,624.50	802,330.46	0.06
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01								
		Local	15,767.000	41.860310	660,011.50	73.280000	1,155,405.76	495,394.26	0.05
		Base		41.860310	660,011.50	73.280000	1,155,405.76	495,394.26	0.05
30219G108	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01								
		Local	50,688.000	27.135743	1,375,456.54	88.020000	4,461,557.76	3,086,101.22	0.20
		Base		27.135743	1,375,456.54	88.020000	4,461,557.76	3,086,101.22	0.20
30225T102	EXTRA SPACE STORAGE INC REIT USD.01								
		Local	11,382.000	86.157952	980,649.81	92.210000	1,049,534.22	68,884.41	0.05
		Base		86.157952	980,649.81	92.210000	1,049,534.22	68,884.41	0.05
30231G102	EXXON MOBIL CORP COMMON STOCK								
		Local	381,833.000	59.486443	22,713,886.82	80.170000	30,611,551.61	7,897,664.79	1.38
		Base		59.486443	22,713,886.82	80.170000	30,611,551.61	7,897,664.79	1.38
302445101	FLIR SYSTEMS INC COMMON STOCK USD.01								
		Local	12,386.000	29.460041	364,892.07	62.740000	777,097.64	412,205.57	0.03
		Base		29.460041	364,892.07	62.740000	777,097.64	412,205.57	0.03
302491303	FMC CORP COMMON STOCK USD.1								
		Local	12,139.000	31.785673	385,846.29	85.450000	1,037,277.55	651,431.26	0.05
		Base		31.785673	385,846.29	85.450000	1,037,277.55	651,431.26	0.05

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30303M102	FACEBOOK INC A COMMON STOCK USD.000006								
		Local	216,294.000	67.380301	14,573,954.85	175.730000	38,009,344.62	23,435,389.77	1.71
		Base		67.380301	14,573,954.85	175.730000	38,009,344.62	23,435,389.77	1.71
311900104	FASTENAL CO COMMON STOCK USD.01								
		Local	25,970.000	30.437327	790,457.39	58.360000	1,515,609.20	725,151.81	0.07
		Base		30.437327	790,457.39	58.360000	1,515,609.20	725,151.81	0.07
313747206	FEDERAL REALTY INVS TRUST REIT USD.01								
		Local	6,609.000	150.160773	992,412.55	130.610000	863,201.49	-129,211.06	0.04
		Base		150.160773	992,412.55	130.610000	863,201.49	-129,211.06	0.04
31428X106	FEDEX CORP COMMON STOCK USD.1								
		Local	22,186.000	82.143086	1,822,426.50	243.950000	5,412,274.70	3,589,848.20	0.24
		Base		82.143086	1,822,426.50	243.950000	5,412,274.70	3,589,848.20	0.24
315616102	F5 NETWORKS INC COMMON STOCK								
		Local	5,516.000	128.197806	707,139.10	189.120000	1,043,185.92	336,046.82	0.05
		Base		128.197806	707,139.10	189.120000	1,043,185.92	336,046.82	0.05
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01								
		Local	29,878.000	37.362564	1,116,318.68	108.170000	3,231,903.26	2,115,584.58	0.15
		Base		37.362564	1,116,318.68	108.170000	3,231,903.26	2,115,584.58	0.15
316773100	FIFTH THIRD BANCORP COMMON STOCK								
		Local	61,865.000	24.234847	1,499,288.79	29.430000	1,820,686.95	321,398.16	0.08
		Base		24.234847	1,499,288.79	29.430000	1,820,686.95	321,398.16	0.08
337738108	FISERV INC COMMON STOCK USD.01								
		Local	36,956.000	11.238895	415,344.61	80.070000	2,959,066.92	2,543,722.31	0.13
		Base		11.238895	415,344.61	80.070000	2,959,066.92	2,543,722.31	0.13
337932107	FIRSTENERGY CORP COMMON STOCK USD.1								
		Local	40,468.000	44.320996	1,793,582.06	37.380000	1,512,693.84	-280,888.22	0.07
		Base		44.320996	1,793,582.06	37.380000	1,512,693.84	-280,888.22	0.07
339041105	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	8,087.000	209.747126	1,696,225.01	213.740000	1,728,515.38	32,290.37	0.08
		Base		209.747126	1,696,225.01	213.740000	1,728,515.38	32,290.37	0.08

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343412102	FLUOR CORP COMMON STOCK USD.01								
		12,684.000	Local	41.936017	531,916.44	57.410000	728,188.44	196,272.00	0.03
			Base	41.936017	531,916.44	57.410000	728,188.44	196,272.00	0.03
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25								
		11,804.000	Local	24.880497	293,689.39	52.120000	615,224.48	321,535.09	0.03
			Base	24.880497	293,689.39	52.120000	615,224.48	321,535.09	0.03
344849104	FOOT LOCKER INC COMMON STOCK USD.01								
		10,662.000	Local	63.692765	679,092.26	49.300000	525,636.60	-153,455.66	0.02
			Base	63.692765	679,092.26	49.300000	525,636.60	-153,455.66	0.02
345370860	FORD MOTOR CO COMMON STOCK USD.01								
		353,318.000	Local	12.454924	4,400,548.71	9.480000	3,349,454.64	-1,051,094.07	0.15
			Base	12.454924	4,400,548.71	9.480000	3,349,454.64	-1,051,094.07	0.15
34959J108	FORTIVE CORP W/D COMMON STOCK USD.01								
		27,685.000	Local	20.272899	561,255.20	83.980000	2,324,986.30	1,763,731.10	0.10
			Base	20.272899	561,255.20	83.980000	2,324,986.30	1,763,731.10	0.10
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01								
		13,170.000	Local	56.893410	749,286.21	52.980000	697,746.60	-51,539.61	0.03
			Base	56.893410	749,286.21	52.980000	697,746.60	-51,539.61	0.03
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1								
		28,764.000	Local	25.782850	741,617.90	31.740000	912,969.36	171,351.46	0.04
			Base	25.782850	741,617.90	31.740000	912,969.36	171,351.46	0.04
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1								
		121,585.000	Local	24.653472	2,997,492.39	14.050000	1,708,269.25	-1,289,223.14	0.08
			Base	24.653472	2,997,492.39	14.050000	1,708,269.25	-1,289,223.14	0.08
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0								
		16,447.000	Local	48.701478	800,993.21	72.140000	1,186,486.58	385,493.37	0.05
			Base	48.701478	800,993.21	72.140000	1,186,486.58	385,493.37	0.05
364760108	GAP INC/THE COMMON STOCK USD.05								
		19,587.000	Local	27.306095	534,844.49	30.350000	594,465.45	59,620.96	0.03
			Base	27.306095	534,844.49	30.350000	594,465.45	59,620.96	0.03

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366651107	GARTNER INC COMMON STOCK USD.0005								
		8,232.000	Local	109.839413	904,198.05	149.760000	1,232,824.32	328,626.27	0.06
			Base	109.839413	904,198.05	149.760000	1,232,824.32	328,626.27	0.06
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0								
		24,932.000	Local	59.375089	1,480,339.72	193.400000	4,821,848.80	3,341,509.08	0.22
			Base	59.375089	1,480,339.72	193.400000	4,821,848.80	3,341,509.08	0.22
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06								
		783,828.000	Local	31.545722	24,726,419.88	12.940000	10,142,734.32	-14,583,685.56	0.46
			Base	31.545722	24,726,419.88	12.940000	10,142,734.32	-14,583,685.56	0.46
370334104	GENERAL MILLS INC COMMON STOCK USD.1								
		53,518.000	Local	29.623848	1,585,409.10	46.010000	2,462,363.18	876,954.08	0.11
			Base	29.623848	1,585,409.10	46.010000	2,462,363.18	876,954.08	0.11
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01								
		114,478.000	Local	35.471732	4,060,732.92	36.050000	4,126,931.90	66,198.98	0.19
			Base	35.471732	4,060,732.92	36.050000	4,126,931.90	66,198.98	0.19
372460105	GENUINE PARTS CO COMMON STOCK USD1.0								
		13,242.000	Local	42.455337	562,193.57	99.850000	1,322,213.70	760,020.13	0.06
			Base	42.455337	562,193.57	99.850000	1,322,213.70	760,020.13	0.06
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001								
		117,346.000	Local	22.029653	2,585,091.70	75.730000	8,886,612.58	6,301,520.88	0.40
			Base	22.029653	2,585,091.70	75.730000	8,886,612.58	6,301,520.88	0.40
37940X102	GLOBAL PAYMENTS INC COMMON STOCK								
		14,399.000	Local	73.518739	1,058,596.32	124.580000	1,793,827.42	735,231.10	0.08
			Base	73.518739	1,058,596.32	124.580000	1,793,827.42	735,231.10	0.08
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01								
		31,700.000	Local	119.569911	3,790,366.19	237.810000	7,538,577.00	3,748,210.81	0.34
			Base	119.569911	3,790,366.19	237.810000	7,538,577.00	3,748,210.81	0.34
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK								
		21,653.000	Local	23.064622	499,418.25	22.690000	491,306.57	-8,111.68	0.02
			Base	23.064622	499,418.25	22.690000	491,306.57	-8,111.68	0.02

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Base Currency: USD - US DOLLAR

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384802104	WW GRAINGER INC COMMON STOCK USD.5								
		Local	4,600.000	97.215559	447,191.57	354.070000	1,628,722.00	1,181,530.43	0.07
		Base		97.215559	447,191.57	354.070000	1,628,722.00	1,181,530.43	0.07
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01								
		Local	25,221.000	73.148574	1,844,880.18	134.110000	3,382,388.31	1,537,508.13	0.15
		Base		73.148574	1,844,880.18	134.110000	3,382,388.31	1,537,508.13	0.15
40414L109	HCP INC REIT USD1.0								
		Local	42,414.000	35.848540	1,520,479.96	27.030000	1,146,450.42	-374,029.54	0.05
		Base		35.848540	1,520,479.96	27.030000	1,146,450.42	-374,029.54	0.05
40434L105	HP INC COMMON STOCK USD.01								
		Local	148,129.000	15.409015	2,282,522.03	24.650000	3,651,379.85	1,368,857.82	0.16
		Base		15.409015	2,282,522.03	24.650000	3,651,379.85	1,368,857.82	0.16
406216101	HALLIBURTON CO COMMON STOCK USD2.5								
		Local	79,071.000	32.285475	2,552,844.81	39.890000	3,154,142.19	601,297.38	0.14
		Base		32.285475	2,552,844.81	39.890000	3,154,142.19	601,297.38	0.14
410345102	HANESBRANDS INC COMMON STOCK USD.01								
		Local	32,507.000	33.636073	1,093,407.84	17.540000	570,172.78	-523,235.06	0.03
		Base		33.636073	1,093,407.84	17.540000	570,172.78	-523,235.06	0.03
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01								
		Local	15,021.000	42.945852	645,089.65	42.620000	640,195.02	-4,894.63	0.03
		Base		42.945852	645,089.65	42.620000	640,195.02	-4,894.63	0.03
413875105	HARRIS CORP COMMON STOCK USD1.0								
		Local	10,716.000	52.463228	562,195.95	162.510000	1,741,457.16	1,179,261.21	0.08
		Base		52.463228	562,195.95	162.510000	1,741,457.16	1,179,261.21	0.08
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01								
		Local	32,327.000	43.979097	1,421,712.26	50.370000	1,628,310.99	206,598.73	0.07
		Base		43.979097	1,421,712.26	50.370000	1,628,310.99	206,598.73	0.07
418056107	HASBRO INC COMMON STOCK USD.5								
		Local	10,261.000	32.071374	329,084.37	99.310000	1,019,019.91	689,935.54	0.05
		Base		32.071374	329,084.37	99.310000	1,019,019.91	689,935.54	0.05

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423452101	HELMERICH + PAYNE COMMON STOCK USD.1								
		9,829.000	Local	47.294294	464,855.62	65.570000	644,487.53	179,631.91	0.03
			Base	47.294294	464,855.62	65.570000	644,487.53	179,631.91	0.03
427866108	HERSHEY CO/THE COMMON STOCK USD1.0								
		12,612.000	Local	45.761640	577,145.80	100.520000	1,267,758.24	690,612.44	0.06
			Base	45.761640	577,145.80	100.520000	1,267,758.24	690,612.44	0.06
42809H107	HESS CORP COMMON STOCK USD1.0								
		23,635.000	Local	51.734546	1,222,746.00	67.340000	1,591,580.90	368,834.90	0.07
			Base	51.734546	1,222,746.00	67.340000	1,591,580.90	368,834.90	0.07
42824C109	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01								
		137,779.000	Local	10.828382	1,491,923.60	16.530000	2,277,486.87	785,563.27	0.10
			Base	10.828382	1,491,923.60	16.530000	2,277,486.87	785,563.27	0.10
43300A203	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01								
		25,218.000	Local	69.593878	1,755,018.41	77.620000	1,957,421.16	202,402.75	0.09
			Base	69.593878	1,755,018.41	77.620000	1,957,421.16	202,402.75	0.09
436106108	HOLLYFRONTIER CORP COMMON STOCK USD.01								
		15,932.000	Local	70.875707	1,129,191.77	74.520000	1,187,252.64	58,060.87	0.05
			Base	70.875707	1,129,191.77	74.520000	1,187,252.64	58,060.87	0.05
436440101	HOLOGIC INC COMMON STOCK USD.01								
		24,645.000	Local	35.264938	869,104.39	39.760000	979,885.20	110,780.81	0.04
			Base	35.264938	869,104.39	39.760000	979,885.20	110,780.81	0.04
437076102	HOME DEPOT INC COMMON STOCK USD.05								
		104,099.000	Local	45.986007	4,787,097.35	200.770000	20,899,956.23	16,112,858.88	0.94
			Base	45.986007	4,787,097.35	200.770000	20,899,956.23	16,112,858.88	0.94
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0								
		67,409.000	Local	49.850180	3,360,350.77	159.060000	10,722,075.54	7,361,724.77	0.48
			Base	49.850180	3,360,350.77	159.060000	10,722,075.54	7,361,724.77	0.48
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465								
		24,372.000	Local	11.122397	271,075.06	39.150000	954,163.80	683,088.74	0.04
			Base	11.122397	271,075.06	39.150000	954,163.80	683,088.74	0.04

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44107P104	HOST HOTELS + RESORTS INC REIT USD.01								
		Local	66,935.000	18.820418	1,259,744.68	21.530000	1,441,110.55	181,365.87	0.06
		Base		18.820418	1,259,744.68	21.530000	1,441,110.55	181,365.87	0.06
444859102	HUMANA INC COMMON STOCK USD.166								
		Local	12,426.000	47.422496	589,271.94	333.260000	4,141,088.76	3,551,816.82	0.19
		Base		47.422496	589,271.94	333.260000	4,141,088.76	3,551,816.82	0.19
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01								
		Local	7,726.000	82.548382	637,768.80	120.750000	932,914.50	295,145.70	0.04
		Base		82.548382	637,768.80	120.750000	932,914.50	295,145.70	0.04
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01								
		Local	99,581.000	10.329030	1,028,575.16	16.210000	1,614,208.01	585,632.85	0.07
		Base		10.329030	1,028,575.16	16.210000	1,614,208.01	585,632.85	0.07
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01								
		Local	4,018.000	228.086685	916,452.30	244.470000	982,280.46	65,828.16	0.04
		Base		228.086685	916,452.30	244.470000	982,280.46	65,828.16	0.04
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001								
		Local	3,393.000	239.841698	813,782.88	175.480000	595,403.64	-218,379.24	0.03
		Base		239.841698	813,782.88	175.480000	595,403.64	-218,379.24	0.03
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1								
		Local	7,839.000	116.901464	916,390.58	254.040000	1,991,419.56	1,075,028.98	0.09
		Base		116.901464	916,390.58	254.040000	1,991,419.56	1,075,028.98	0.09
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01								
		Local	27,514.000	45.340089	1,247,487.20	138.880000	3,821,144.32	2,573,657.12	0.17
		Base		45.340089	1,247,487.20	138.880000	3,821,144.32	2,573,657.12	0.17
452327109	ILLUMINA INC COMMON STOCK USD.01								
		Local	13,266.000	179.856557	2,385,977.08	354.830000	4,707,174.78	2,321,197.70	0.21
		Base		179.856557	2,385,977.08	354.830000	4,707,174.78	2,321,197.70	0.21
45337C102	INCYTE CORP COMMON STOCK USD.001								
		Local	15,875.000	131.985100	2,095,263.47	73.910000	1,173,321.25	-921,942.22	0.05
		Base		131.985100	2,095,263.47	73.910000	1,173,321.25	-921,942.22	0.05

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458140100	INTEL CORP COMMON STOCK USD.001								
		Local	420,215.000	28.943347	12,162,428.43	48.430000	20,351,012.45	8,188,584.02	0.92
		Base		28.943347	12,162,428.43	48.430000	20,351,012.45	8,188,584.02	0.92
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01								
		Local	52,267.000	29.689949	1,551,804.54	76.230000	3,984,313.41	2,432,508.87	0.18
		Base		29.689949	1,551,804.54	76.230000	3,984,313.41	2,432,508.87	0.18
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2								
		Local	77,045.000	117.267446	9,034,870.40	146.480000	11,285,551.60	2,250,681.20	0.51
		Base		117.267446	9,034,870.40	146.480000	11,285,551.60	2,250,681.20	0.51
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125								
		Local	7,123.000	46.723595	332,812.17	130.290000	928,055.67	595,243.50	0.04
		Base		46.723595	332,812.17	130.290000	928,055.67	595,243.50	0.04
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0								
		Local	37,384.000	34.929203	1,305,793.32	51.140000	1,911,817.76	606,024.44	0.09
		Base		34.929203	1,305,793.32	51.140000	1,911,817.76	606,024.44	0.09
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1								
		Local	34,806.000	17.708029	616,345.67	23.350000	812,720.10	196,374.43	0.04
		Base		17.708029	616,345.67	23.350000	812,720.10	196,374.43	0.04
461202103	INTUIT INC COMMON STOCK USD.01								
		Local	22,001.000	39.854870	876,847.00	219.470000	4,828,559.47	3,951,712.47	0.22
		Base		39.854870	876,847.00	219.470000	4,828,559.47	3,951,712.47	0.22
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
		Local	10,228.000	126.078092	1,289,526.72	560.000000	5,727,680.00	4,438,153.28	0.26
		Base		126.078092	1,289,526.72	560.000000	5,727,680.00	4,438,153.28	0.26
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01								
		Local	14,597.000	97.503810	1,423,263.12	127.090000	1,855,132.73	431,869.61	0.08
		Base		97.503810	1,423,263.12	127.090000	1,855,132.73	431,869.61	0.08
46284V101	IRON MOUNTAIN INC REIT USD.01								
		Local	25,398.000	30.887380	784,477.67	36.100000	916,867.80	132,390.13	0.04
		Base		30.887380	784,477.67	36.100000	916,867.80	132,390.13	0.04

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46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0								
		307,052.000	Local	42.618855	13,086,204.67	114.580000	35,182,018.16	22,095,813.49	1.58
			Base	42.618855	13,086,204.67	114.580000	35,182,018.16	22,095,813.49	1.58
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0								
		10,876.000	Local	74.517402	810,451.26	72.690000	790,576.44	-19,874.82	0.04
			Base	74.517402	810,451.26	72.690000	790,576.44	-19,874.82	0.04
47233W109	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0								
		27,363.000	Local	31.363150	858,189.86	23.220000	635,368.86	-222,821.00	0.03
			Base	31.363150	858,189.86	23.220000	635,368.86	-222,821.00	0.03
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0								
		241,863.000	Local	61.609487	14,901,055.35	134.690000	32,576,527.47	17,675,472.12	1.47
			Base	61.609487	14,901,055.35	134.690000	32,576,527.47	17,675,472.12	1.47
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001								
		31,521.000	Local	20.160577	635,481.54	28.430000	896,142.03	260,660.49	0.04
			Base	20.160577	635,481.54	28.430000	896,142.03	260,660.49	0.04
482480100	KLA TENCOR CORP COMMON STOCK USD.001								
		14,071.000	Local	44.383207	624,516.11	116.210000	1,635,190.91	1,010,674.80	0.07
			Base	44.383207	624,516.11	116.210000	1,635,190.91	1,010,674.80	0.07
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD.01								
		9,259.000	Local	111.541195	1,032,759.92	115.960000	1,073,673.64	40,913.72	0.05
			Base	111.541195	1,032,759.92	115.960000	1,073,673.64	40,913.72	0.05
487836108	KELLOGG CO COMMON STOCK USD.25								
		22,537.000	Local	45.361095	1,022,302.99	71.790000	1,617,931.23	595,628.24	0.07
			Base	45.361095	1,022,302.99	71.790000	1,617,931.23	595,628.24	0.07
493267108	KEYCORP COMMON STOCK USD1.0								
		95,812.000	Local	13.435076	1,287,241.54	21.070000	2,018,758.84	731,517.30	0.09
			Base	13.435076	1,287,241.54	21.070000	2,018,758.84	731,517.30	0.09
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25								
		31,526.000	Local	61.721803	1,945,841.55	115.540000	3,642,514.04	1,696,672.49	0.16
			Base	61.721803	1,945,841.55	115.540000	3,642,514.04	1,696,672.49	0.16

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49446R109	KIMCO REALTY CORP REIT USD.01								
		38,368.000	Local	23.838637	914,640.81	17.110000	656,476.48	-258,164.33	0.03
			Base	23.838637	914,640.81	17.110000	656,476.48	-258,164.33	0.03
49456B101	KINDER MORGAN INC COMMON STOCK USD.01								
		171,178.000	Local	35.797122	6,127,679.80	17.700000	3,029,850.60	-3,097,829.20	0.14
			Base	35.797122	6,127,679.80	17.700000	3,029,850.60	-3,097,829.20	0.14
500255104	KOHLS CORP COMMON STOCK USD.01								
		15,180.000	Local	51.012731	774,373.26	79.110000	1,200,889.80	426,516.54	0.05
			Base	51.012731	774,373.26	79.110000	1,200,889.80	426,516.54	0.05
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01								
		53,921.000	Local	31.137364	1,678,957.81	58.270000	3,141,976.67	1,463,018.86	0.14
			Base	31.137364	1,678,957.81	58.270000	3,141,976.67	1,463,018.86	0.14
501044101	KROGER CO COMMON STOCK USD1.0								
		73,356.000	Local	13.770001	1,010,112.23	31.500000	2,310,714.00	1,300,601.77	0.10
			Base	13.770001	1,010,112.23	31.500000	2,310,714.00	1,300,601.77	0.10
501797104	L BRANDS INC COMMON STOCK USD.5								
		21,885.000	Local	31.324633	685,539.60	26.430000	578,420.55	-107,119.05	0.03
			Base	31.324633	685,539.60	26.430000	578,420.55	-107,119.05	0.03
501889208	LKQ CORP COMMON STOCK USD.01								
		27,959.000	Local	31.481642	880,195.24	34.520000	965,144.68	84,949.44	0.04
			Base	31.481642	880,195.24	34.520000	965,144.68	84,949.44	0.04
502413107	L3 TECHNOLOGIES INC COMMON STOCK USD.01								
		7,111.000	Local	81.062848	576,437.91	213.720000	1,519,762.92	943,325.01	0.07
			Base	81.062848	576,437.91	213.720000	1,519,762.92	943,325.01	0.07
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1								
		9,232.000	Local	73.690975	680,315.08	172.870000	1,595,935.84	915,620.76	0.07
			Base	73.690975	680,315.08	172.870000	1,595,935.84	915,620.76	0.07
512807108	LAM RESEARCH CORP COMMON STOCK USD.001								
		14,804.000	Local	43.614555	645,669.87	173.090000	2,562,424.36	1,916,754.49	0.12
			Base	43.614555	645,669.87	173.090000	2,562,424.36	1,916,754.49	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
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01								
		Local	20,215.000	35.414754	715,909.25	140.120000	2,832,525.80	2,116,616.55	0.13
		Base		35.414754	715,909.25	140.120000	2,832,525.80	2,116,616.55	0.13
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01								
		Local	11,850.000	23.406062	277,361.83	45.440000	538,464.00	261,102.17	0.02
		Base		23.406062	277,361.83	45.440000	538,464.00	261,102.17	0.02
526057104	LENNAR CORP A COMMON STOCK USD.1								
		Local	24,696.000	52.631061	1,299,776.69	51.670000	1,276,042.32	-23,734.37	0.06
		Base		52.631061	1,299,776.69	51.670000	1,276,042.32	-23,734.37	0.06
532457108	ELI LILLY + CO COMMON STOCK								
		Local	86,203.000	59.089129	5,093,660.23	105.650000	9,107,346.95	4,013,686.72	0.41
		Base		59.089129	5,093,660.23	105.650000	9,107,346.95	4,013,686.72	0.41
534187109	LINCOLN NATIONAL CORP COMMON STOCK								
		Local	19,740.000	40.163822	792,833.85	65.580000	1,294,549.20	501,715.35	0.06
		Base		40.163822	792,833.85	65.580000	1,294,549.20	501,715.35	0.06
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0								
		Local	22,418.000	71.427232	1,601,255.68	320.410000	7,182,951.38	5,581,695.70	0.32
		Base		71.427232	1,601,255.68	320.410000	7,182,951.38	5,581,695.70	0.32
540424108	LOEWS CORP COMMON STOCK USD.01								
		Local	23,636.000	28.733685	679,149.39	50.310000	1,189,127.16	509,977.77	0.05
		Base		28.733685	679,149.39	50.310000	1,189,127.16	509,977.77	0.05
548661107	LOWE S COS INC COMMON STOCK USD.5								
		Local	74,192.000	25.150431	1,865,960.76	108.750000	8,068,380.00	6,202,419.24	0.36
		Base		25.150431	1,865,960.76	108.750000	8,068,380.00	6,202,419.24	0.36
55261F104	M + T BANK CORP COMMON STOCK USD.5								
		Local	13,108.000	100.277333	1,314,435.28	177.150000	2,322,082.20	1,007,646.92	0.10
		Base		100.277333	1,314,435.28	177.150000	2,322,082.20	1,007,646.92	0.10
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01								
		Local	45,240.000	32.893675	1,488,109.85	28.990000	1,311,507.60	-176,602.25	0.06
		Base		32.893675	1,488,109.85	28.990000	1,311,507.60	-176,602.25	0.06

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55354G100	MSCI INC COMMON STOCK USD.01								
		Local	8,035.000	149.601600	1,202,048.86	180.260000	1,448,389.10	246,340.24	0.07
		Base		149.601600	1,202,048.86	180.260000	1,448,389.10	246,340.24	0.07
554382101	MACERICH CO/THE REIT USD.01								
		Local	9,797.000	70.144519	687,205.85	58.740000	575,475.78	-111,730.07	0.03
		Base		70.144519	687,205.85	58.740000	575,475.78	-111,730.07	0.03
55616P104	MACY S INC COMMON STOCK USD.01								
		Local	27,656.000	32.312234	893,627.14	36.550000	1,010,826.80	117,199.66	0.05
		Base		32.312234	893,627.14	36.550000	1,010,826.80	117,199.66	0.05
565849106	MARATHON OIL CORP COMMON STOCK USD1.0								
		Local	76,998.000	17.695960	1,362,553.56	21.510000	1,656,226.98	293,673.42	0.07
		Base		17.695960	1,362,553.56	21.510000	1,656,226.98	293,673.42	0.07
56585A102	MARATHON PETROLEUM CORP COMMON STOCK								
		Local	41,684.000	13.872735	578,271.08	82.290000	3,430,176.36	2,851,905.28	0.15
		Base		13.872735	578,271.08	82.290000	3,430,176.36	2,851,905.28	0.15
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0								
		Local	45,789.000	37.367511	1,711,020.94	84.630000	3,875,123.07	2,164,102.13	0.17
		Base		37.367511	1,711,020.94	84.630000	3,875,123.07	2,164,102.13	0.17
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01								
		Local	26,792.000	38.475523	1,030,836.22	126.470000	3,388,384.24	2,357,548.02	0.15
		Base		38.475523	1,030,836.22	126.470000	3,388,384.24	2,357,548.02	0.15
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
		Local	5,676.000	135.289545	767,903.46	198.720000	1,127,934.72	360,031.26	0.05
		Base		135.289545	767,903.46	198.720000	1,127,934.72	360,031.26	0.05
574599106	MASCO CORP COMMON STOCK USD1.0								
		Local	28,021.000	19.884135	557,173.36	37.970000	1,063,957.37	506,784.01	0.05
		Base		19.884135	557,173.36	37.970000	1,063,957.37	506,784.01	0.05
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001								
		Local	82,767.000	31.254235	2,586,819.24	215.560000	17,841,254.52	15,254,435.28	0.80
		Base		31.254235	2,586,819.24	215.560000	17,841,254.52	15,254,435.28	0.80

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577081102	MATTEL INC COMMON STOCK USD1.0								
		31,065.000	Local	21.948972	681,844.82	15.430000	479,332.95	-202,511.87	0.02
			Base	21.948972	681,844.82	15.430000	479,332.95	-202,511.87	0.02
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK								
		10,947.000	Local	40.963131	448,423.39	124.880000	1,367,061.36	918,637.97	0.06
			Base	40.963131	448,423.39	124.880000	1,367,061.36	918,637.97	0.06
580135101	MCDONALD S CORP COMMON STOCK USD.01								
		70,861.000	Local	51.144349	3,624,139.72	162.230000	11,495,780.03	7,871,640.31	0.52
			Base	51.144349	3,624,139.72	162.230000	11,495,780.03	7,871,640.31	0.52
58155Q103	MCKESSON CORP COMMON STOCK USD.01								
		18,235.000	Local	62.297094	1,135,987.50	128.750000	2,347,756.25	1,211,768.75	0.11
			Base	62.297094	1,135,987.50	128.750000	2,347,756.25	1,211,768.75	0.11
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
		242,598.000	Local	46.351640	11,244,815.17	68.590000	16,639,796.82	5,394,981.65	0.75
			Base	46.351640	11,244,815.17	68.590000	16,639,796.82	5,394,981.65	0.75
59156R108	METLIFE INC COMMON STOCK USD.01								
		91,740.000	Local	36.223310	3,323,126.43	45.890000	4,209,948.60	886,822.17	0.19
			Base	36.223310	3,323,126.43	45.890000	4,209,948.60	886,822.17	0.19
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01								
		2,290.000	Local	408.068118	934,475.99	584.460000	1,338,413.40	403,937.41	0.06
			Base	408.068118	934,475.99	584.460000	1,338,413.40	403,937.41	0.06
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
		692,831.000	Local	34.216684	23,706,379.54	112.330000	77,825,706.23	54,119,326.69	3.50
			Base	34.216684	23,706,379.54	112.330000	77,825,706.23	54,119,326.69	3.50
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001								
		21,216.000	Local	37.974740	805,672.09	86.030000	1,825,212.48	1,019,540.39	0.08
			Base	37.974740	805,672.09	86.030000	1,825,212.48	1,019,540.39	0.08
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
		104,582.000	Local	19.314614	2,019,961.01	52.520000	5,492,646.64	3,472,685.63	0.25
			Base	19.314614	2,019,961.01	52.520000	5,492,646.64	3,472,685.63	0.25

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59522J103	MID AMERICA APARTMENT COMM REIT USD.01								
		Local	10,269.000	89.072056	914,680.94	103.560000	1,063,457.64	148,776.70	0.05
		Base		89.072056	914,680.94	103.560000	1,063,457.64	148,776.70	0.05
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01								
		Local	5,721.000	81.608364	466,881.45	191.590000	1,096,086.39	629,204.94	0.05
		Base		81.608364	466,881.45	191.590000	1,096,086.39	629,204.94	0.05
60871R209	MOLSON COORS BREWING CO B COMMON STOCK USD.01								
		Local	16,702.000	51.862887	866,213.94	66.740000	1,114,691.48	248,477.54	0.05
		Base		51.862887	866,213.94	66.740000	1,114,691.48	248,477.54	0.05
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK								
		Local	133,121.000	17.597501	2,342,596.93	42.720000	5,686,929.12	3,344,332.19	0.26
		Base		17.597501	2,342,596.93	42.720000	5,686,929.12	3,344,332.19	0.26
61174X109	MONSTER BEVERAGE CORP COMMON STOCK								
		Local	37,070.000	27.956486	1,036,346.93	60.890000	2,257,192.30	1,220,845.37	0.10
		Base		27.956486	1,036,346.93	60.890000	2,257,192.30	1,220,845.37	0.10
615369105	MOODY S CORP COMMON STOCK USD.01								
		Local	15,067.000	33.329763	502,179.54	178.020000	2,682,227.34	2,180,047.80	0.12
		Base		33.329763	502,179.54	178.020000	2,682,227.34	2,180,047.80	0.12
617446448	MORGAN STANLEY COMMON STOCK USD.01								
		Local	122,991.000	36.651327	4,507,783.32	48.830000	6,005,650.53	1,497,867.21	0.27
		Base		36.651327	4,507,783.32	48.830000	6,005,650.53	1,497,867.21	0.27
61945C103	MOSAIC CO/THE COMMON STOCK USD.01								
		Local	31,663.000	49.570415	1,569,548.05	31.270000	990,102.01	-579,446.04	0.04
		Base		49.570415	1,569,548.05	31.270000	990,102.01	-579,446.04	0.04
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01								
		Local	14,633.000	71.526937	1,046,653.67	128.360000	1,878,291.88	831,638.21	0.08
		Base		71.526937	1,046,653.67	128.360000	1,878,291.88	831,638.21	0.08
629377508	NRG ENERGY INC COMMON STOCK USD.01								
		Local	26,997.000	24.062915	649,626.51	35.390000	955,423.83	305,797.32	0.04
		Base		24.062915	649,626.51	35.390000	955,423.83	305,797.32	0.04

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631103108	NASDAQ INC COMMON STOCK USD.01								
		Local	10,551.000	32.437517	342,248.24	95.440000	1,006,987.44	664,739.20	0.05
		Base		32.437517	342,248.24	95.440000	1,006,987.44	664,739.20	0.05
637071101	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01								
		Local	34,484.000	46.963490	1,619,488.99	47.070000	1,623,161.88	3,672.89	0.07
		Base		46.963490	1,619,488.99	47.070000	1,623,161.88	3,672.89	0.07
640268108	NEKTAR THERAPEUTICS COMMON STOCK USD.0001								
		Local	14,540.000	106.044516	1,541,887.26	66.490000	966,764.60	-575,122.66	0.04
		Base		106.044516	1,541,887.26	66.490000	966,764.60	-575,122.66	0.04
64110D104	NETAPP INC COMMON STOCK USD.001								
		Local	24,182.000	35.527272	859,120.50	86.810000	2,099,239.42	1,240,118.92	0.09
		Base		35.527272	859,120.50	86.810000	2,099,239.42	1,240,118.92	0.09
64110L106	NETFLIX INC COMMON STOCK USD.001								
		Local	39,231.000	35.620575	1,397,430.77	367.680000	14,424,454.08	13,027,023.31	0.65
		Base		35.620575	1,397,430.77	367.680000	14,424,454.08	13,027,023.31	0.65
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0								
		Local	43,833.000	34.201212	1,499,141.73	21.720000	952,052.76	-547,088.97	0.04
		Base		34.201212	1,499,141.73	21.720000	952,052.76	-547,088.97	0.04
651290108	NEWFIELD EXPLORATION CO COMMON STOCK USD.01								
		Local	18,030.000	52.450577	945,683.91	27.280000	491,858.40	-453,825.51	0.02
		Base		52.450577	945,683.91	27.280000	491,858.40	-453,825.51	0.02
651639106	NEWMONT MINING CORP COMMON STOCK USD1.6								
		Local	48,132.000	37.510564	1,805,458.49	31.030000	1,493,535.96	-311,922.53	0.07
		Base		37.510564	1,805,458.49	31.030000	1,493,535.96	-311,922.53	0.07
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01								
		Local	34,611.000	12.097509	418,706.89	13.070000	452,365.77	33,658.88	0.02
		Base		12.097509	418,706.89	13.070000	452,365.77	33,658.88	0.02
65249B208	NEWS CORP CLASS B COMMON STOCK								
		Local	10,989.000	13.030884	143,196.38	13.600000	149,450.40	6,254.02	0.01
		Base		13.030884	143,196.38	13.600000	149,450.40	6,254.02	0.01

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65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01								
		Local	42,543.000	56.026333	2,383,528.28	170.100000	7,236,564.30	4,853,036.02	0.33
		Base		56.026333	2,383,528.28	170.100000	7,236,564.30	4,853,036.02	0.33
654106103	NIKE INC CL B COMMON STOCK USD1.0								
		Local	115,667.000	15.802351	1,827,810.51	82.200000	9,507,827.40	7,680,016.89	0.43
		Base		15.802351	1,827,810.51	82.200000	9,507,827.40	7,680,016.89	0.43
65473P105	NISOURCE INC COMMON STOCK USD.01								
		Local	30,446.000	9.528148	290,093.98	27.070000	824,173.22	534,079.24	0.04
		Base		9.528148	290,093.98	27.070000	824,173.22	534,079.24	0.04
655044105	NOBLE ENERGY INC COMMON STOCK USD.01								
		Local	43,745.000	40.461874	1,770,004.67	29.720000	1,300,101.40	-469,903.27	0.06
		Base		40.461874	1,770,004.67	29.720000	1,300,101.40	-469,903.27	0.06
655664100	NORDSTROM INC COMMON STOCK								
		Local	10,600.000	29.669823	314,500.12	62.850000	666,210.00	351,709.88	0.03
		Base		29.669823	314,500.12	62.850000	666,210.00	351,709.88	0.03
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0								
		Local	25,499.000	43.221264	1,102,099.00	173.840000	4,432,746.16	3,330,647.16	0.20
		Base		43.221264	1,102,099.00	173.840000	4,432,746.16	3,330,647.16	0.20
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667								
		Local	19,089.000	57.871409	1,104,707.32	107.460000	2,051,303.94	946,596.62	0.09
		Base		57.871409	1,104,707.32	107.460000	2,051,303.94	946,596.62	0.09
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0								
		Local	15,737.000	55.543855	874,093.64	298.490000	4,697,337.13	3,823,243.49	0.21
		Base		55.543855	874,093.64	298.490000	4,697,337.13	3,823,243.49	0.21
670346105	NUCOR CORP COMMON STOCK USD.4								
		Local	28,702.000	35.360553	1,014,918.59	62.500000	1,793,875.00	778,956.41	0.08
		Base		35.360553	1,014,918.59	62.500000	1,793,875.00	778,956.41	0.08
67066G104	NVIDIA CORP COMMON STOCK USD.001								
		Local	54,780.000	31.511537	1,726,202.00	280.680000	15,375,650.40	13,649,448.40	0.69
		Base		31.511537	1,726,202.00	280.680000	15,375,650.40	13,649,448.40	0.69

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67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	7,393.000	49.199648	363,733.00	335.420000	2,479,760.06	2,116,027.06	0.11
		Base		49.199648	363,733.00	335.420000	2,479,760.06	2,116,027.06	0.11
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2								
		Local	69,108.000	45.516706	3,145,568.55	79.870000	5,519,655.96	2,374,087.41	0.25
		Base		45.516706	3,145,568.55	79.870000	5,519,655.96	2,374,087.41	0.25
681919106	OMNICOM GROUP COMMON STOCK USD.15								
		Local	20,497.000	43.026770	881,919.71	69.320000	1,420,852.04	538,932.33	0.06
		Base		43.026770	881,919.71	69.320000	1,420,852.04	538,932.33	0.06
682680103	ONEOK INC COMMON STOCK USD.01								
		Local	37,103.000	38.625518	1,433,122.59	65.910000	2,445,458.73	1,012,336.14	0.11
		Base		38.625518	1,433,122.59	65.910000	2,445,458.73	1,012,336.14	0.11
68389X105	ORACLE CORP COMMON STOCK USD.01								
		Local	268,729.000	22.088798	5,935,900.65	48.580000	13,054,854.82	7,118,954.17	0.59
		Base		22.088798	5,935,900.65	48.580000	13,054,854.82	7,118,954.17	0.59
69331C108	P G + E CORP COMMON STOCK								
		Local	46,606.000	38.913198	1,813,588.52	46.180000	2,152,265.08	338,676.56	0.10
		Base		38.913198	1,813,588.52	46.180000	2,152,265.08	338,676.56	0.10
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0								
		Local	42,371.000	80.763446	3,422,027.99	143.540000	6,081,933.34	2,659,905.35	0.27
		Base		80.763446	3,422,027.99	143.540000	6,081,933.34	2,659,905.35	0.27
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67								
		Local	22,503.000	36.525694	821,937.70	110.540000	2,487,481.62	1,665,543.92	0.11
		Base		36.525694	821,937.70	110.540000	2,487,481.62	1,665,543.92	0.11
69351T106	PPL CORP COMMON STOCK USD.01								
		Local	63,109.000	26.196948	1,653,263.22	29.740000	1,876,861.66	223,598.44	0.08
		Base		26.196948	1,653,263.22	29.740000	1,876,861.66	223,598.44	0.08
693656100	PVH CORP COMMON STOCK USD1.0								
		Local	6,954.000	119.737698	832,655.95	143.160000	995,534.64	162,878.69	0.04
		Base		119.737698	832,655.95	143.160000	995,534.64	162,878.69	0.04

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Base Currency: USD - US DOLLAR

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693718108	PACCAR INC COMMON STOCK USD1.0								
		Local	31,750.000	31.112870	987,833.62	68.420000	2,172,335.00	1,184,501.38	0.10
		Base		31.112870	987,833.62	68.420000	2,172,335.00	1,184,501.38	0.10
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01								
		Local	8,514.000	110.308890	939,169.89	109.920000	935,858.88	-3,311.01	0.04
		Base		110.308890	939,169.89	109.920000	935,858.88	-3,311.01	0.04
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5								
		Local	11,997.000	51.881237	622,419.20	175.600000	2,106,673.20	1,484,254.00	0.09
		Base		51.881237	622,419.20	175.600000	2,106,673.20	1,484,254.00	0.09
704326107	PAYCHEX INC COMMON STOCK USD.01								
		Local	28,861.000	33.638622	970,844.27	73.250000	2,114,068.25	1,143,223.98	0.10
		Base		33.638622	970,844.27	73.250000	2,114,068.25	1,143,223.98	0.10
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001								
		Local	100,638.000	18.795927	1,891,584.54	92.330000	9,291,906.54	7,400,322.00	0.42
		Base		18.795927	1,891,584.54	92.330000	9,291,906.54	7,400,322.00	0.42
712704105	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01								
		Local	31,412.000	16.589091	521,096.54	18.510000	581,436.12	60,339.58	0.03
		Base		16.589091	521,096.54	18.510000	581,436.12	60,339.58	0.03
713448108	PEPSICO INC COMMON STOCK USD.017								
		Local	127,855.000	54.907410	7,020,186.91	112.010000	14,321,038.55	7,300,851.64	0.64
		Base		54.907410	7,020,186.91	112.010000	14,321,038.55	7,300,851.64	0.64
714046109	PERKINELMER INC COMMON STOCK USD1.0								
		Local	9,987.000	27.401293	273,656.71	92.430000	923,098.41	649,441.70	0.04
		Base		27.401293	273,656.71	92.430000	923,098.41	649,441.70	0.04
717081103	PFIZER INC COMMON STOCK USD.05								
		Local	527,357.000	28.294330	14,921,212.75	41.520000	21,895,862.64	6,974,649.89	0.99
		Base		28.294330	14,921,212.75	41.520000	21,895,862.64	6,974,649.89	0.99
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK								
		Local	140,175.000	40.815725	5,721,344.28	77.890000	10,918,230.75	5,196,886.47	0.49
		Base		40.815725	5,721,344.28	77.890000	10,918,230.75	5,196,886.47	0.49

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718546104	PHILLIPS 66 COMMON STOCK								
		Local	37,865.000	28.610325	1,083,329.96	118.510000	4,487,381.15	3,404,051.19	0.20
		Base		28.610325	1,083,329.96	118.510000	4,487,381.15	3,404,051.19	0.20
723484101	PINNACLE WEST CAPITAL COMMON STOCK								
		Local	10,101.000	43.173579	436,096.32	78.550000	793,433.55	357,337.23	0.04
		Base		43.173579	436,096.32	78.550000	793,433.55	357,337.23	0.04
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01								
		Local	15,379.000	93.103930	1,431,845.34	174.700000	2,686,711.30	1,254,865.96	0.12
		Base		93.103930	1,431,845.34	174.700000	2,686,711.30	1,254,865.96	0.12
74005P104	PRAXAIR INC COMMON STOCK USD.01								
		Local	25,947.000	59.386196	1,540,893.64	158.190000	4,104,555.93	2,563,662.29	0.18
		Base		59.386196	1,540,893.64	158.190000	4,104,555.93	2,563,662.29	0.18
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2								
		Local	21,856.000	42.169689	921,660.72	115.890000	2,532,891.84	1,611,231.12	0.11
		Base		42.169689	921,660.72	115.890000	2,532,891.84	1,611,231.12	0.11
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01								
		Local	24,041.000	33.002022	793,401.62	55.190000	1,326,822.79	533,421.17	0.06
		Base		33.002022	793,401.62	55.190000	1,326,822.79	533,421.17	0.06
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK								
		Local	226,781.000	56.625494	12,841,586.23	82.950000	18,811,483.95	5,969,897.72	0.85
		Base		56.625494	12,841,586.23	82.950000	18,811,483.95	5,969,897.72	0.85
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0								
		Local	52,557.000	18.219196	957,546.27	67.530000	3,549,174.21	2,591,627.94	0.16
		Base		18.219196	957,546.27	67.530000	3,549,174.21	2,591,627.94	0.16
74340W103	PROLOGIS INC REIT USD.01								
		Local	51,573.000	44.030602	2,270,790.23	67.180000	3,464,674.14	1,193,883.91	0.16
		Base		44.030602	2,270,790.23	67.180000	3,464,674.14	1,193,883.91	0.16
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
		Local	37,908.000	50.237482	1,904,402.45	98.250000	3,724,461.00	1,820,058.55	0.17
		Base		50.237482	1,904,402.45	98.250000	3,724,461.00	1,820,058.55	0.17

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744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK								
		Local	45,577.000	29.848529	1,360,406.40	52.350000	2,385,955.95	1,025,549.55	0.11
		Base		29.848529	1,360,406.40	52.350000	2,385,955.95	1,025,549.55	0.11
74460D109	PUBLIC STORAGE REIT USD.1								
		Local	13,522.000	101.774940	1,376,200.74	212.580000	2,874,506.76	1,498,306.02	0.13
		Base		101.774940	1,376,200.74	212.580000	2,874,506.76	1,498,306.02	0.13
745867101	PULTEGROUP INC COMMON STOCK USD.01								
		Local	23,706.000	18.072489	428,426.42	27.950000	662,582.70	234,156.28	0.03
		Base		18.072489	428,426.42	27.950000	662,582.70	234,156.28	0.03
74736K101	QORVO INC COMMON STOCK USD.0001								
		Local	11,416.000	80.994135	924,629.04	80.090000	914,307.44	-10,321.60	0.04
		Base		80.994135	924,629.04	80.090000	914,307.44	-10,321.60	0.04
747525103	QUALCOMM INC COMMON STOCK USD.0001								
		Local	133,696.000	43.821778	5,858,796.39	68.710000	9,186,252.16	3,327,455.77	0.41
		Base		43.821778	5,858,796.39	68.710000	9,186,252.16	3,327,455.77	0.41
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001								
		Local	13,502.000	23.884608	322,489.98	34.590000	467,034.18	144,544.20	0.02
		Base		23.884608	322,489.98	34.590000	467,034.18	144,544.20	0.02
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01								
		Local	12,258.000	45.785031	561,232.91	109.980000	1,348,134.84	786,901.93	0.06
		Base		45.785031	561,232.91	109.980000	1,348,134.84	786,901.93	0.06
751212101	RALPH LAUREN CORP COMMON STOCK USD.01								
		Local	5,024.000	96.507050	484,851.42	132.810000	667,237.44	182,386.02	0.03
		Base		96.507050	484,851.42	132.810000	667,237.44	182,386.02	0.03
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01								
		Local	11,713.000	78.145053	915,313.01	93.040000	1,089,777.52	174,464.51	0.05
		Base		78.145053	915,313.01	93.040000	1,089,777.52	174,464.51	0.05
755111507	RAYTHEON COMPANY COMMON STOCK USD.01								
		Local	25,924.000	46.747950	1,211,893.85	199.440000	5,170,282.56	3,958,388.71	0.23
		Base		46.747950	1,211,893.85	199.440000	5,170,282.56	3,958,388.71	0.23

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756109104	REALTY INCOME CORP REIT USD1.0								
		25,660.000	Local	51.590673	1,323,816.66	58.570000	1,502,906.20	179,089.54	0.07
			Base	51.590673	1,323,816.66	58.570000	1,502,906.20	179,089.54	0.07
756577102	RED HAT INC COMMON STOCK USD.0001								
		16,035.000	Local	32.159405	515,676.06	147.730000	2,368,850.55	1,853,174.49	0.11
			Base	32.159405	515,676.06	147.730000	2,368,850.55	1,853,174.49	0.11
758849103	REGENCY CENTERS CORP REIT USD.01								
		13,304.000	Local	68.737822	914,487.98	66.030000	878,463.12	-36,024.86	0.04
			Base	68.737822	914,487.98	66.030000	878,463.12	-36,024.86	0.04
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								
		6,980.000	Local	250.920875	1,751,427.71	406.750000	2,839,115.00	1,087,687.29	0.13
			Base	250.920875	1,751,427.71	406.750000	2,839,115.00	1,087,687.29	0.13
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01								
		101,361.000	Local	12.792975	1,296,708.73	19.460000	1,972,485.06	675,776.33	0.09
			Base	12.792975	1,296,708.73	19.460000	1,972,485.06	675,776.33	0.09
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01								
		20,128.000	Local	24.150950	486,110.32	73.360000	1,476,590.08	990,479.76	0.07
			Base	24.150950	486,110.32	73.360000	1,476,590.08	990,479.76	0.07
761152107	RESMED INC COMMON STOCK USD.004								
		12,879.000	Local	77.405316	996,903.06	111.410000	1,434,849.39	437,946.33	0.06
			Base	77.405316	996,903.06	111.410000	1,434,849.39	437,946.33	0.06
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001								
		11,150.000	Local	29.838065	332,694.42	78.180000	871,707.00	539,012.58	0.04
			Base	29.838065	332,694.42	78.180000	871,707.00	539,012.58	0.04
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0								
		11,326.000	Local	47.284705	535,546.57	180.960000	2,049,552.96	1,514,006.39	0.09
			Base	47.284705	535,546.57	180.960000	2,049,552.96	1,514,006.39	0.09
774341101	ROCKWELL COLLINS INC COMMON STOCK USD.01								
		14,820.000	Local	54.998092	815,071.72	135.950000	2,014,779.00	1,199,707.28	0.09
			Base	54.998092	815,071.72	135.950000	2,014,779.00	1,199,707.28	0.09

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776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	9,311.000	76.845771	715,510.97	298.370000	2,778,123.07	2,062,612.10	0.13
		Base		76.845771	715,510.97	298.370000	2,778,123.07	2,062,612.10	0.13
778296103	ROSS STORES INC COMMON STOCK USD.01								
		Local	34,171.000	14.867751	508,045.93	95.780000	3,272,898.38	2,764,852.45	0.15
		Base		14.867751	508,045.93	95.780000	3,272,898.38	2,764,852.45	0.15
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0								
		Local	22,681.000	41.922135	950,835.94	207.050000	4,696,101.05	3,745,265.11	0.21
		Base		41.922135	950,835.94	207.050000	4,696,101.05	3,745,265.11	0.21
78410G104	SBA COMMUNICATIONS CORP REIT USD.01								
		Local	10,397.000	153.434514	1,595,258.64	155.230000	1,613,926.31	18,667.67	0.07
		Base		153.434514	1,595,258.64	155.230000	1,613,926.31	18,667.67	0.07
78440X101	SL GREEN REALTY CORP REIT USD.01								
		Local	7,980.000	131.965412	1,053,083.99	104.400000	833,112.00	-219,971.99	0.04
		Base		131.965412	1,053,083.99	104.400000	833,112.00	-219,971.99	0.04
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST								
		Local	5,400.000	276.364587	1,492,368.77	290.310000	1,567,674.00	75,305.23	0.07
		Base		276.364587	1,492,368.77	290.310000	1,567,674.00	75,305.23	0.07
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001								
		Local	4,780.000	264.876820	1,266,111.20	322.750000	1,542,745.00	276,633.80	0.07
		Base		264.876820	1,266,111.20	322.750000	1,542,745.00	276,633.80	0.07
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001								
		Local	63,649.000	38.232588	2,433,465.99	152.680000	9,717,929.32	7,284,463.33	0.44
		Base		38.232588	2,433,465.99	152.680000	9,717,929.32	7,284,463.33	0.44
80589M102	SCANA CORP COMMON STOCK								
		Local	12,878.000	40.796232	525,373.88	38.340000	493,742.52	-31,631.36	0.02
		Base		40.796232	525,373.88	38.340000	493,742.52	-31,631.36	0.02
806407102	HENRY SCHEIN INC COMMON STOCK USD.01								
		Local	13,902.000	69.833735	970,828.59	77.680000	1,079,907.36	109,078.77	0.05
		Base		69.833735	970,828.59	77.680000	1,079,907.36	109,078.77	0.05

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806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
		Local	124,985.000	85.413620	10,675,421.25	63.160000	7,894,052.60	-2,781,368.65	0.36
		Base		85.413620	10,675,421.25	63.160000	7,894,052.60	-2,781,368.65	0.36
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
		Local	108,366.000	21.807622	2,363,204.74	50.790000	5,503,909.14	3,140,704.40	0.25
		Base		21.807622	2,363,204.74	50.790000	5,503,909.14	3,140,704.40	0.25
81211K100	SEALED AIR CORP COMMON STOCK USD.1								
		Local	14,548.000	24.088469	350,439.05	40.110000	583,520.28	233,081.23	0.03
		Base		24.088469	350,439.05	40.110000	583,520.28	233,081.23	0.03
816851109	SEMPRA ENERGY COMMON STOCK								
		Local	23,818.000	56.056661	1,335,157.54	116.080000	2,764,793.44	1,429,635.90	0.12
		Base		56.056661	1,335,157.54	116.080000	2,764,793.44	1,429,635.90	0.12
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0								
		Local	7,430.000	74.366112	552,540.21	455.580000	3,384,959.40	2,832,419.19	0.15
		Base		74.366112	552,540.21	455.580000	3,384,959.40	2,832,419.19	0.15
828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
		Local	27,948.000	84.621168	2,364,992.39	183.030000	5,115,322.44	2,750,330.05	0.23
		Base		84.621168	2,364,992.39	183.030000	5,115,322.44	2,750,330.05	0.23
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25								
		Local	16,433.000	92.616537	1,521,967.56	91.300000	1,500,332.90	-21,634.66	0.07
		Base		92.616537	1,521,967.56	91.300000	1,500,332.90	-21,634.66	0.07
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0								
		Local	13,097.000	53.821274	704,897.22	58.080000	760,673.76	55,776.54	0.03
		Base		53.821274	704,897.22	58.080000	760,673.76	55,776.54	0.03
832696405	JM SMUCKER CO/THE COMMON STOCK								
		Local	10,252.000	63.095891	646,859.07	103.380000	1,059,851.76	412,992.69	0.05
		Base		63.095891	646,859.07	103.380000	1,059,851.76	412,992.69	0.05
833034101	SNAP ON INC COMMON STOCK USD1.0								
		Local	5,109.000	49.425316	252,513.94	176.780000	903,169.02	650,655.08	0.04
		Base		49.425316	252,513.94	176.780000	903,169.02	650,655.08	0.04

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842587107	SOUTHERN CO/THE COMMON STOCK USD5.0								
		Local	91,296.000	34.151773	3,117,920.30	43.780000	3,996,938.88	879,018.58	0.18
		Base		34.151773	3,117,920.30	43.780000	3,996,938.88	879,018.58	0.18
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0								
		Local	48,150.000	14.208160	684,122.88	61.300000	2,951,595.00	2,267,472.12	0.13
		Base		14.208160	684,122.88	61.300000	2,951,595.00	2,267,472.12	0.13
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5								
		Local	13,926.000	55.786410	776,881.54	140.530000	1,957,020.78	1,180,139.24	0.09
		Base		55.786410	776,881.54	140.530000	1,957,020.78	1,180,139.24	0.09
855244109	STARBUCKS CORP COMMON STOCK USD.001								
		Local	124,442.000	14.394394	1,791,267.22	53.450000	6,651,424.90	4,860,157.68	0.30
		Base		14.394394	1,791,267.22	53.450000	6,651,424.90	4,860,157.68	0.30
857477103	STATE STREET CORP COMMON STOCK USD1.0								
		Local	32,974.000	54.086727	1,783,455.72	86.910000	2,865,770.34	1,082,314.62	0.13
		Base		54.086727	1,783,455.72	86.910000	2,865,770.34	1,082,314.62	0.13
858912108	STERICYCLE INC COMMON STOCK USD.01								
		Local	7,723.000	69.018523	533,030.05	61.690000	476,431.87	-56,598.18	0.02
		Base		69.018523	533,030.05	61.690000	476,431.87	-56,598.18	0.02
863667101	STRYKER CORP COMMON STOCK USD.1								
		Local	29,006.000	55.835685	1,619,569.87	169.430000	4,914,486.58	3,294,916.71	0.22
		Base		55.835685	1,619,569.87	169.430000	4,914,486.58	3,294,916.71	0.22
867914103	SUNTRUST BANKS INC COMMON STOCK USD1.0								
		Local	41,950.000	42.826581	1,796,575.09	73.560000	3,085,842.00	1,289,266.91	0.14
		Base		42.826581	1,796,575.09	73.560000	3,085,842.00	1,289,266.91	0.14
871503108	SYMANTEC CORP COMMON STOCK USD.01								
		Local	56,092.000	28.874873	1,619,649.40	20.160000	1,130,814.72	-488,834.68	0.05
		Base		28.874873	1,619,649.40	20.160000	1,130,814.72	-488,834.68	0.05
871607107	SYNOPSYS INC COMMON STOCK USD.01								
		Local	13,447.000	70.406149	946,751.48	102.140000	1,373,476.58	426,725.10	0.06
		Base		70.406149	946,751.48	102.140000	1,373,476.58	426,725.10	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	31.670000	2,028,400.16	-7,956.48	0.09
			Base	31.794227	2,036,356.64	31.670000	2,028,400.16	-7,956.48	0.09
871829107	SYSCO CORP COMMON STOCK USD1.0								
		43,256.000	Local	28.279327	1,223,250.55	74.820000	3,236,413.92	2,013,163.37	0.15
			Base	28.279327	1,223,250.55	74.820000	3,236,413.92	2,013,163.37	0.15
872540109	TJX COMPANIES INC COMMON STOCK USD1.0								
		56,598.000	Local	17.374386	983,355.48	109.970000	6,224,082.06	5,240,726.58	0.28
			Base	17.374386	983,355.48	109.970000	6,224,082.06	5,240,726.58	0.28
874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01								
		10,322.000	Local	107.348996	1,108,056.34	133.560000	1,378,606.32	270,549.98	0.06
			Base	107.348996	1,108,056.34	133.560000	1,378,606.32	270,549.98	0.06
876030107	TAPESTRY INC COMMON STOCK USD.01								
		25,980.000	Local	32.836992	853,105.04	50.690000	1,316,926.20	463,821.16	0.06
			Base	32.836992	853,105.04	50.690000	1,316,926.20	463,821.16	0.06
87612E106	TARGET CORP COMMON STOCK USD.0833								
		48,115.000	Local	46.482149	2,236,488.58	87.500000	4,210,062.50	1,973,573.92	0.19
			Base	46.482149	2,236,488.58	87.500000	4,210,062.50	1,973,573.92	0.19
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
		88,345.000	Local	35.845999	3,166,814.82	112.400000	9,929,978.00	6,763,163.18	0.45
			Base	35.845999	3,166,814.82	112.400000	9,929,978.00	6,763,163.18	0.45
883203101	TEXTRON INC COMMON STOCK USD.125								
		23,107.000	Local	32.205623	744,175.32	69.030000	1,595,076.21	850,900.89	0.07
			Base	32.205623	744,175.32	69.030000	1,595,076.21	850,900.89	0.07
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
		36,306.000	Local	60.493135	2,196,263.76	239.100000	8,680,764.60	6,484,500.84	0.39
			Base	60.493135	2,196,263.76	239.100000	8,680,764.60	6,484,500.84	0.39
88579Y101	3M CO COMMON STOCK USD.01								
		53,570.000	Local	75.085065	4,022,306.94	210.920000	11,298,984.40	7,276,677.46	0.51
			Base	75.085065	4,022,306.94	210.920000	11,298,984.40	7,276,677.46	0.51

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886547108	TIFFANY + CO COMMON STOCK USD.01								
		Local	9,193.000	45.863046	421,618.98	122.650000	1,127,521.45	705,902.47	0.05
		Base		45.863046	421,618.98	122.650000	1,127,521.45	705,902.47	0.05
891027104	TORCHMARK CORP COMMON STOCK USD1.0								
		Local	9,532.000	21.290188	202,938.07	87.920000	838,053.44	635,115.37	0.04
		Base		21.290188	202,938.07	87.920000	838,053.44	635,115.37	0.04
891906109	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1								
		Local	14,968.000	28.340694	424,203.51	97.140000	1,453,991.52	1,029,788.01	0.07
		Base		28.340694	424,203.51	97.140000	1,453,991.52	1,029,788.01	0.07
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008								
		Local	11,015.000	72.134145	794,557.61	88.280000	972,404.20	177,846.59	0.04
		Base		72.134145	794,557.61	88.280000	972,404.20	177,846.59	0.04
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01								
		Local	4,401.000	266.156046	1,171,352.76	350.000000	1,540,350.00	368,997.24	0.07
		Base		266.156046	1,171,352.76	350.000000	1,540,350.00	368,997.24	0.07
89417E109	TRAVELERS COS INC/THE COMMON STOCK								
		Local	24,392.000	45.244789	1,103,610.90	131.600000	3,209,987.20	2,106,376.30	0.14
		Base		45.244789	1,103,610.90	131.600000	3,209,987.20	2,106,376.30	0.14
896945201	TRIPADVISOR INC COMMON STOCK USD.001								
		Local	9,671.000	36.846319	356,340.75	54.310000	525,232.01	168,891.26	0.02
		Base		36.846319	356,340.75	54.310000	525,232.01	168,891.26	0.02
90130A101	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01								
		Local	95,123.000	16.608281	1,579,829.50	45.400000	4,318,584.20	2,738,754.70	0.19
		Base		16.608281	1,579,829.50	45.400000	4,318,584.20	2,738,754.70	0.19
90130A200	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01								
		Local	39,659.000	27.004857	1,070,985.62	44.900000	1,780,689.10	709,703.48	0.08
		Base		27.004857	1,070,985.62	44.900000	1,780,689.10	709,703.48	0.08
90184L102	TWITTER INC COMMON STOCK USD.000005								
		Local	59,095.000	39.163738	2,314,381.09	35.180000	2,078,962.10	-235,418.99	0.09
		Base		39.163738	2,314,381.09	35.180000	2,078,962.10	-235,418.99	0.09

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902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
		Local	26,857.000	22.942304	616,161.47	62.810000	1,686,888.17	1,070,726.70	0.08
		Base		22.942304	616,161.47	62.810000	1,686,888.17	1,070,726.70	0.08
902653104	UDR INC REIT USD.01								
		Local	24,156.000	35.898392	867,161.56	39.970000	965,515.32	98,353.76	0.04
		Base		35.898392	867,161.56	39.970000	965,515.32	98,353.76	0.04
902973304	US BANCORP COMMON STOCK USD.01								
		Local	140,788.000	26.711916	3,760,717.22	54.110000	7,618,038.68	3,857,321.46	0.34
		Base		26.711916	3,760,717.22	54.110000	7,618,038.68	3,857,321.46	0.34
90384S303	ULTA BEAUTY INC COMMON STOCK USD.01								
		Local	5,162.000	207.343578	1,070,307.55	260.000000	1,342,120.00	271,812.45	0.06
		Base		207.343578	1,070,307.55	260.000000	1,342,120.00	271,812.45	0.06
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333								
		Local	16,783.000	28.335355	475,552.26	20.450000	343,212.35	-132,339.91	0.02
		Base		28.335355	475,552.26	20.450000	343,212.35	-132,339.91	0.02
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333								
		Local	16,997.000	25.808380	438,665.03	18.970000	322,433.09	-116,231.94	0.01
		Base		25.808380	438,665.03	18.970000	322,433.09	-116,231.94	0.01
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
		Local	69,994.000	27.852815	1,949,529.95	150.620000	10,542,496.28	8,592,966.33	0.47
		Base		27.852815	1,949,529.95	150.620000	10,542,496.28	8,592,966.33	0.47
910047109	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01								
		Local	21,267.000	56.913197	1,210,372.97	87.420000	1,859,161.14	648,788.17	0.08
		Base		56.913197	1,210,372.97	87.420000	1,859,161.14	648,788.17	0.08
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
		Local	62,236.000	70.299753	4,375,175.44	122.880000	7,647,559.68	3,272,384.24	0.34
		Base		70.299753	4,375,175.44	122.880000	7,647,559.68	3,272,384.24	0.34
911363109	UNITED RENTALS INC COMMON STOCK USD.01								
		Local	7,545.000	114.747306	865,768.42	155.870000	1,176,039.15	310,270.73	0.05
		Base		114.747306	865,768.42	155.870000	1,176,039.15	310,270.73	0.05

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913017109	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0								
		Local	67,154.000	57.652441	3,871,592.03	131.700000	8,844,181.80	4,972,589.77	0.40
		Base		57.652441	3,871,592.03	131.700000	8,844,181.80	4,972,589.77	0.40
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
		Local	86,712.000	42.257349	3,664,219.27	268.460000	23,278,703.52	19,614,484.25	1.05
		Base		42.257349	3,664,219.27	268.460000	23,278,703.52	19,614,484.25	1.05
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01								
		Local	7,866.000	114.366461	899,606.58	130.160000	1,023,838.56	124,231.98	0.05
		Base		114.366461	899,606.58	130.160000	1,023,838.56	124,231.98	0.05
91529Y106	UNUM GROUP COMMON STOCK USD.1								
		Local	19,962.000	24.025822	479,603.46	36.880000	736,198.56	256,595.10	0.03
		Base		24.025822	479,603.46	36.880000	736,198.56	256,595.10	0.03
918204108	VF CORP COMMON STOCK								
		Local	29,555.000	21.885982	646,840.21	92.130000	2,722,902.15	2,076,061.94	0.12
		Base		21.885982	646,840.21	92.130000	2,722,902.15	2,076,061.94	0.12
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01								
		Local	38,890.000	31.028199	1,206,686.67	117.880000	4,584,353.20	3,377,666.53	0.21
		Base		31.028199	1,206,686.67	117.880000	4,584,353.20	3,377,666.53	0.21
92220P105	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.0								
		Local	8,258.000	45.645435	376,940.00	112.020000	925,061.16	548,121.16	0.04
		Base		45.645435	376,940.00	112.020000	925,061.16	548,121.16	0.04
92276F100	VENTAS INC REIT USD.25								
		Local	32,161.000	43.291345	1,392,292.94	59.870000	1,925,479.07	533,186.13	0.09
		Base		43.291345	1,392,292.94	59.870000	1,925,479.07	533,186.13	0.09
92343E102	VERISIGN INC COMMON STOCK USD.001								
		Local	8,664.000	41.628707	360,671.12	158.610000	1,374,197.04	1,013,525.92	0.06
		Base		41.628707	360,671.12	158.610000	1,374,197.04	1,013,525.92	0.06
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
		Local	372,661.000	42.566427	15,862,847.12	54.370000	20,261,578.57	4,398,731.45	0.91
		Base		42.566427	15,862,847.12	54.370000	20,261,578.57	4,398,731.45	0.91

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92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001								
		Local	14,020.000	81.636650	1,144,545.83	119.090000	1,669,641.80	525,095.97	0.08
		Base		81.636650	1,144,545.83	119.090000	1,669,641.80	525,095.97	0.08
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	22,997.000	82.360036	1,894,033.74	184.400000	4,240,646.80	2,346,613.06	0.19
		Base		82.360036	1,894,033.74	184.400000	4,240,646.80	2,346,613.06	0.19
92553P201	VIACOM INC CLASS B COMMON STOCK USD.001								
		Local	31,865.000	44.040488	1,403,350.15	29.280000	933,007.20	-470,342.95	0.04
		Base		44.040488	1,403,350.15	29.280000	933,007.20	-470,342.95	0.04
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
		Local	161,024.000	27.418438	4,415,026.64	146.890000	23,652,815.36	19,237,788.72	1.06
		Base		27.418438	4,415,026.64	146.890000	23,652,815.36	19,237,788.72	1.06
929042109	VORNADO REALTY TRUST REIT USD.04								
		Local	15,617.000	59.591547	930,641.19	77.000000	1,202,509.00	271,867.81	0.05
		Base		59.591547	930,641.19	77.000000	1,202,509.00	271,867.81	0.05
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0								
		Local	11,927.000	58.257523	694,837.48	110.800000	1,321,511.60	626,674.12	0.06
		Base		58.257523	694,837.48	110.800000	1,321,511.60	626,674.12	0.06
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01								
		Local	28,480.000	36.112962	1,028,497.15	67.580000	1,924,678.40	896,181.25	0.09
		Base		36.112962	1,028,497.15	67.580000	1,924,678.40	896,181.25	0.09
931142103	WALMART INC COMMON STOCK USD.1								
		Local	130,444.000	54.799424	7,148,256.09	95.860000	12,504,361.84	5,356,105.75	0.56
		Base		54.799424	7,148,256.09	95.860000	12,504,361.84	5,356,105.75	0.56
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01								
		Local	76,965.000	41.228354	3,173,140.29	68.560000	5,276,720.40	2,103,580.11	0.24
		Base		41.228354	3,173,140.29	68.560000	5,276,720.40	2,103,580.11	0.24
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01								
		Local	35,885.000	30.905219	1,109,033.78	90.900000	3,261,946.50	2,152,912.72	0.15
		Base		30.905219	1,109,033.78	90.900000	3,261,946.50	2,152,912.72	0.15

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941848103	WATERS CORP COMMON STOCK USD.01								
		7,071.000	Local	53.756022	380,108.83	189.480000	1,339,813.08	959,704.25	0.06
			Base	53.756022	380,108.83	189.480000	1,339,813.08	959,704.25	0.06
949746101	WELLS FARGO + CO COMMON STOCK USD1.666								
		395,470.000	Local	38.568460	15,252,668.97	58.480000	23,127,085.60	7,874,416.63	1.04
			Base	38.568460	15,252,668.97	58.480000	23,127,085.60	7,874,416.63	1.04
95040Q104	WELLTOWER INC REIT USD1.0								
		33,575.000	Local	55.391932	1,859,784.11	66.710000	2,239,788.25	380,004.14	0.10
			Base	55.391932	1,859,784.11	66.710000	2,239,788.25	380,004.14	0.10
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01								
		27,005.000	Local	40.402148	1,091,060.00	63.240000	1,707,796.20	616,736.20	0.08
			Base	40.402148	1,091,060.00	63.240000	1,707,796.20	616,736.20	0.08
959802109	WESTERN UNION CO COMMON STOCK USD.01								
		41,579.000	Local	17.374431	722,411.48	18.920000	786,674.68	64,263.20	0.04
			Base	17.374431	722,411.48	18.920000	786,674.68	64,263.20	0.04
96145D105	WESTROCK CO COMMON STOCK								
		23,147.000	Local	44.439754	1,028,646.98	55.080000	1,274,936.76	246,289.78	0.06
			Base	44.439754	1,028,646.98	55.080000	1,274,936.76	246,289.78	0.06
962166104	WEYERHAEUSER CO REIT USD1.25								
		68,318.000	Local	27.909002	1,906,687.23	34.710000	2,371,317.78	464,630.55	0.11
			Base	27.909002	1,906,687.23	34.710000	2,371,317.78	464,630.55	0.11
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0								
		5,825.000	Local	92.606467	539,432.67	124.980000	728,008.50	188,575.83	0.03
			Base	92.606467	539,432.67	124.980000	728,008.50	188,575.83	0.03
969457100	WILLIAMS COS INC COMMON STOCK USD1.0								
		107,021.000	Local	28.740157	3,075,800.39	29.590000	3,166,751.39	90,951.00	0.14
			Base	28.740157	3,075,800.39	29.590000	3,166,751.39	90,951.00	0.14
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01								
		8,929.000	Local	19.035750	169,970.21	56.750000	506,720.75	336,750.54	0.02
			Base	19.035750	169,970.21	56.750000	506,720.75	336,750.54	0.02

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983134107	WYNN RESORTS LTD COMMON STOCK USD.01								
		Local	7,643.000	81.230809	620,847.07	148.340000	1,133,762.62	512,915.55	0.05
		Base		81.230809	620,847.07	148.340000	1,133,762.62	512,915.55	0.05
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5								
		Local	45,933.000	23.706843	1,088,926.43	48.050000	2,207,080.65	1,118,154.22	0.10
		Base		23.706843	1,088,926.43	48.050000	2,207,080.65	1,118,154.22	0.10
983919101	XILINX INC COMMON STOCK USD.01								
		Local	22,873.000	38.122728	871,981.16	77.830000	1,780,205.59	908,224.43	0.08
		Base		38.122728	871,981.16	77.830000	1,780,205.59	908,224.43	0.08
984121608	XEROX CORP COMMON STOCK USD1.0								
		Local	19,314.000	36.734128	709,482.94	27.860000	538,088.04	-171,394.90	0.02
		Base		36.734128	709,482.94	27.860000	538,088.04	-171,394.90	0.02
98419M100	XYLEM INC COMMON STOCK								
		Local	16,234.000	28.072139	455,723.10	75.910000	1,232,322.94	776,599.84	0.06
		Base		28.072139	455,723.10	75.910000	1,232,322.94	776,599.84	0.06
988498101	YUM BRANDS INC COMMON STOCK								
		Local	29,170.000	22.736688	663,229.20	86.890000	2,534,581.30	1,871,352.10	0.11
		Base		22.736688	663,229.20	86.890000	2,534,581.30	1,871,352.10	0.11
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01								
		Local	18,344.000	69.904014	1,282,319.24	123.630000	2,267,868.72	985,549.48	0.10
		Base		69.904014	1,282,319.24	123.630000	2,267,868.72	985,549.48	0.10
989701107	ZIONS BANCORPORATION COMMON STOCK								
		Local	17,785.000	37.224809	662,043.23	53.290000	947,762.65	285,719.42	0.04
		Base		37.224809	662,043.23	53.290000	947,762.65	285,719.42	0.04
98978V103	ZOETIS INC COMMON STOCK USD.01								
		Local	43,658.000	33.347692	1,455,893.53	90.600000	3,955,414.80	2,499,521.27	0.18
		Base		33.347692	1,455,893.53	90.600000	3,955,414.80	2,499,521.27	0.18
G0176J109	ALLEGION PLC COMMON STOCK USD.01								
		Local	8,568.000	30.208895	258,829.81	87.220000	747,300.96	488,471.15	0.03
		Base		30.208895	258,829.81	87.220000	747,300.96	488,471.15	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								
		30,605.000	Local	170.225718	5,209,758.11	191.710000	5,867,284.55	657,526.44	0.26
			Base	170.225718	5,209,758.11	191.710000	5,867,284.55	657,526.44	0.26
G0408V102	AON PLC COMMON STOCK USD.01								
		22,067.000	Local	41.915694	924,953.63	145.560000	3,212,072.52	2,287,118.89	0.14
			Base	41.915694	924,953.63	145.560000	3,212,072.52	2,287,118.89	0.14
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
		58,029.000	Local	69.242873	4,018,094.69	169.070000	9,810,963.03	5,792,868.34	0.44
			Base	69.242873	4,018,094.69	169.070000	9,810,963.03	5,792,868.34	0.44
G16249107	BROOKFIELD PROPERTY PARTNERS LTD PART								
		21,474.000	Local	20.200000	433,774.80	19.980000	429,050.52	-4,724.28	0.02
			Base	20.200000	433,774.80	19.980000	429,050.52	-4,724.28	0.02
G29183103	EATON CORP PLC COMMON STOCK USD.01								
		39,466.000	Local	36.813701	1,452,889.52	83.140000	3,281,203.24	1,828,313.72	0.15
			Base	36.813701	1,452,889.52	83.140000	3,281,203.24	1,828,313.72	0.15
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01								
		3,698.000	Local	254.239597	940,178.03	223.020000	824,727.96	-115,450.07	0.04
			Base	254.239597	940,178.03	223.020000	824,727.96	-115,450.07	0.04
G47567105	IHS MARKIT LTD COMMON STOCK USD.01								
		32,144.000	Local	46.000872	1,478,652.02	55.000000	1,767,920.00	289,267.98	0.08
			Base	46.000872	1,478,652.02	55.000000	1,767,920.00	289,267.98	0.08
G47791101	INGERSOLL RAND PLC COMMON STOCK USD1.0								
		22,381.000	Local	36.566041	818,384.57	101.290000	2,266,971.49	1,448,586.92	0.10
			Base	36.566041	818,384.57	101.290000	2,266,971.49	1,448,586.92	0.10
G491BT108	INVESCO LTD COMMON STOCK USD.2								
		37,084.000	Local	23.833421	883,838.58	24.100000	893,724.40	9,885.82	0.04
			Base	23.833421	883,838.58	24.100000	893,724.40	9,885.82	0.04
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01								
		70,201.000	Local	37.113030	2,605,371.81	37.770000	2,651,491.77	46,119.96	0.12
			Base	37.113030	2,605,371.81	37.770000	2,651,491.77	46,119.96	0.12

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1								
		Local	122,200.000	74.929457	9,156,379.59	96.410000	11,781,302.00	2,624,922.41	0.53
		Base		74.929457	9,156,379.59	96.410000	11,781,302.00	2,624,922.41	0.53
G60754101	MICHAEL KORS HOLDINGS LTD COMMON STOCK								
		Local	13,528.000	80.812801	1,093,235.57	72.620000	982,403.36	-110,832.21	0.04
		Base		80.812801	1,093,235.57	72.620000	982,403.36	-110,832.21	0.04
G6095L109	APTIV PLC COMMON STOCK USD.01								
		Local	23,894.000	33.568477	802,085.18	88.010000	2,102,910.94	1,300,825.76	0.09
		Base		33.568477	802,085.18	88.010000	2,102,910.94	1,300,825.76	0.09
G6518L108	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07								
		Local	30,229.000	39.136026	1,183,042.94	26.000000	785,954.00	-397,088.94	0.04
		Base		39.136026	1,183,042.94	26.000000	785,954.00	-397,088.94	0.04
G66721104	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001								
		Local	18,659.000	55.646688	1,038,311.55	53.610000	1,000,308.99	-38,002.56	0.05
		Base		55.646688	1,038,311.55	53.610000	1,000,308.99	-38,002.56	0.05
G7945M107	SEAGATE TECHNOLOGY COMMON STOCK USD.00001								
		Local	25,906.000	28.821367	746,646.33	53.540000	1,387,007.24	640,360.91	0.06
		Base		28.821367	746,646.33	53.540000	1,387,007.24	640,360.91	0.06
G7S00T104	PENTAIR PLC COMMON STOCK USD.01								
		Local	14,654.000	26.372040	386,455.88	43.480000	637,155.92	250,700.04	0.03
		Base		26.372040	386,455.88	43.480000	637,155.92	250,700.04	0.03
G87110105	TECHNIPFMC PLC COMMON STOCK USD1.0								
		Local	39,170.000	34.964325	1,369,552.60	30.630000	1,199,777.10	-169,775.50	0.05
		Base		34.964325	1,369,552.60	30.630000	1,199,777.10	-169,775.50	0.05
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635								
		Local	11,899.000	127.066603	1,511,965.51	147.270000	1,752,365.73	240,400.22	0.08
		Base		127.066603	1,511,965.51	147.270000	1,752,365.73	240,400.22	0.08
G97822103	PERRIGO CO PLC COMMON STOCK EUR.001								
		Local	11,620.000	123.135792	1,430,837.90	76.510000	889,046.20	-541,791.70	0.04
		Base		123.135792	1,430,837.90	76.510000	889,046.20	-541,791.70	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
G98294104	XL GROUP LTD COMMON STOCK								
		Local	23,305.000	37.406628	871,761.47	57.390000	1,337,473.95	465,712.48	0.06
		Base		37.406628	871,761.47	57.390000	1,337,473.95	465,712.48	0.06
H1467J104	CHUBB LTD COMMON STOCK								
		Local	42,034.000	77.471775	3,256,448.57	135.240000	5,684,678.16	2,428,229.59	0.26
		Base		77.471775	3,256,448.57	135.240000	5,684,678.16	2,428,229.59	0.26
H2906T109	GARMIN LTD COMMON STOCK CHF.1								
		Local	10,038.000	43.005029	431,684.48	68.140000	683,989.32	252,304.84	0.03
		Base		43.005029	431,684.48	68.140000	683,989.32	252,304.84	0.03
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57								
		Local	31,602.000	36.965485	1,168,183.25	91.680000	2,897,271.36	1,729,088.11	0.13
		Base		36.965485	1,168,183.25	91.680000	2,897,271.36	1,729,088.11	0.13
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04								
		Local	29,017.000	55.796104	1,619,035.55	112.780000	3,272,537.26	1,653,501.71	0.15
		Base		55.796104	1,619,035.55	112.780000	3,272,537.26	1,653,501.71	0.15
N59465109	MYLAN NV COMMON STOCK EUR.01								
		Local	46,506.000	53.199092	2,474,076.95	39.130000	1,819,779.78	-654,297.17	0.08
		Base		53.199092	2,474,076.95	39.130000	1,819,779.78	-654,297.17	0.08
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01								
		Local	15,287.000	79.656240	1,217,704.94	122.580000	1,873,880.46	656,175.52	0.08
		Base		79.656240	1,217,704.94	122.580000	1,873,880.46	656,175.52	0.08
US DOLLAR Total									
		Local	26,236,485.000		1,067,582,186.32		2,221,084,512.22	1,153,502,325.90	99.96
		Base			1,067,582,186.32		2,221,084,512.22	1,153,502,325.90	99.96
EQUITY Total									
		Base	26,236,485.000		1,067,582,186.32		2,221,084,512.22	1,153,502,325.90	99.96

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Holdings

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

As of: *August 31, 2018* *View Date:* *September 11, 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								
		27,091,564.560	Base	1,068,437,608.55		2,221,940,024.56	1,153,502,416.01	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	28,124.930	1.000000	28,124.93	1.000000	28,124.93	0.00	0.00
		Base		1.000000	28,124.93	1.000000	28,124.93	0.00	0.00
US DOLLAR Total									
		Local	28,124.930		28,124.93		28,124.93	0.00	0.00
		Base			28,124.93		28,124.93	0.00	0.00
CASH Total									
		Base	28,124.930		28,124.93		28,124.93	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
22599G006	CREDIT AGRICOLE REPO REPO					1.95	04 Sep 2018		
		Local	123,335,968.410	100.000000	123,335,968.41	100.000000	123,335,968.41	0.00	11.63
		Base		100.000000	123,335,968.41	100.000000	123,335,968.41	0.00	11.63
912796NV7	TREASURY BILL 09/18 0.00000					1.2825	13 Sep 2018		
		Local	10,000,000.000	99.957250	9,995,725.00	99.957250	9,995,725.00	0.00	0.94
		Base		99.957250	9,995,725.00	99.957250	9,995,725.00	0.00	0.94
912796NZ8	TREASURY BILL 10/18 0.00000					1.35	11 Oct 2018		
		Local	5,000,000.000	99.850000	4,992,500.00	99.850000	4,992,500.00	0.00	0.47
		Base		99.850000	4,992,500.00	99.850000	4,992,500.00	0.00	0.47
912796PD5	TREASURY BILL 11/18 0.00000					2.0057	08 Nov 2018		
		Local	15,000,000.000	99.621146	14,943,171.83	99.621146	14,943,171.83	0.00	1.41
		Base		99.621146	14,943,171.83	99.621146	14,943,171.83	0.00	1.41
912796PK9	TREASURY BILL 01/19 0.00000					1.7254	03 Jan 2019		
		Local	20,000,000.000	99.396292	19,879,258.45	99.285000	19,857,000.00	-22,258.45	1.87
		Base		99.396292	19,879,258.45	99.285000	19,857,000.00	-22,258.45	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
912796PP8	TREASURY BILL 01/19 0.00000					1.8375	31 Jan 2019		
		20,000,000.000	Local	99.224167	19,844,833.33	99.097600	19,819,520.00	-25,313.33	1.87
			Base	99.224167	19,844,833.33	99.097600	19,819,520.00	-25,313.33	1.87
912796PZ6	TREASURY BILL 09/18 0.00000					1.9205	20 Sep 2018		
		20,000,000.000	Local	99.898640	19,979,728.05	99.898640	19,979,728.05	0.00	1.88
			Base	99.898640	19,979,728.05	99.898640	19,979,728.05	0.00	1.88
912796QA0	TREASURY BILL 09/18 0.00000					1.8935	27 Sep 2018		
		25,000,000.000	Local	99.863247	24,965,811.81	99.863247	24,965,811.81	0.00	2.35
			Base	99.863247	24,965,811.81	99.863247	24,965,811.81	0.00	2.35
912796QH5	TREASURY BILL 05/19 0.00000					2.25	23 May 2019		
		20,000,000.000	Local	98.350000	19,670,000.00	98.335200	19,667,040.00	-2,960.00	1.85
			Base	98.350000	19,670,000.00	98.335200	19,667,040.00	-2,960.00	1.85
912796QK8	TREASURY BILL 11/18 0.00000					2.061	23 Nov 2018		
		25,000,000.000	Local	99.524825	24,881,206.25	99.524825	24,881,206.25	0.00	2.35
			Base	99.524825	24,881,206.25	99.524825	24,881,206.25	0.00	2.35
912796QL6	TREASURY BILL 11/18 0.00000					2.025	29 Nov 2018		
		20,000,000.000	Local	99.499375	19,899,875.00	99.499375	19,899,875.00	0.00	1.88
			Base	99.499375	19,899,875.00	99.499375	19,899,875.00	0.00	1.88
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					1.93	04 Sep 2018		
		35,148,608.080	Local	100.000000	35,148,608.08	100.000000	35,148,608.08	0.00	3.31
			Base	100.000000	35,148,608.08	100.000000	35,148,608.08	0.00	3.31
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR					1.91	04 Sep 2018		
		100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	9.43
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	9.43
978UHK000	DAIWA CAPITAL MARKETS REPO					1.9	04 Sep 2018		
		200,000,000.000	Local	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	18.86
			Base	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	18.86
US DOLLAR Total									
		638,484,576.490	Local		637,536,686.21		637,486,154.43	-50,531.78	60.12
			Base		637,536,686.21		637,486,154.43	-50,531.78	60.12

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT Total									
		Base	638,484,576.490		637,536,686.21		637,486,154.43	-50,531.78	60.12
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
30218HAA5	EXPORT LEASING 2009 LLC US GOVT GUAR 08/21 1.859					1.859	28 Aug 2021		
		Local	4,341,383.930	100.524246	4,364,143.46	98.428415	4,273,155.39	-90,988.07	0.40
		Base		100.524246	4,364,143.46	98.428415	4,273,155.39	-90,988.07	0.40
3137F4ZH8	FREDDIE MAC FHR 4791 GA					3.5	15 Sep 2040		
		Local	4,813,458.150	101.015606	4,862,343.92	100.761910	4,850,132.37	-12,211.55	0.46
	Original Face:	Base	5,000,000.000	101.015606	4,862,343.92	100.761910	4,850,132.37	-12,211.55	0.46
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					3.625	20 Apr 2042		
		Local	2,649,358.950	102.924202	2,726,831.57	102.561541	2,717,223.37	-9,608.20	0.26
	Original Face:	Base	15,000,000.000	102.924202	2,726,831.57	102.561541	2,717,223.37	-9,608.20	0.26
36179TDL6	GNMA II POOL MA4607 G2 07/47 FLOATING VAR					2.0	20 Jul 2047		
		Local	3,808,104.000	100.393313	3,823,081.75	98.806430	3,762,651.61	-60,430.14	0.35
	Original Face:	Base	5,000,000.000	100.393313	3,823,081.75	98.806430	3,762,651.61	-60,430.14	0.35
36202D4H1	GNMA II POOL 003524 G2 03/19 FIXED 5					5.0	20 Mar 2019		
		Local	482.710	100.524124	485.24	101.327705	489.12	3.88	0.00
	Original Face:	Base	159,822.000	100.524124	485.24	101.327705	489.12	3.88	0.00
36202D6M8	GNMA II POOL 003576 G2 07/19 FIXED 5					5.0	20 Jul 2019		
		Local	1,715.900	100.808905	1,729.78	101.443504	1,740.67	10.89	0.00
	Original Face:	Base	200,000.000	100.808905	1,729.78	101.443504	1,740.67	10.89	0.00
36202DZ79	GNMA II POOL 003466 G2 11/18 FIXED 5					5.0	20 Nov 2018		
		Local	46.210	100.238044	46.32	100.238044	46.32	0.00	0.00
	Original Face:	Base	50,000.000	100.238044	46.32	100.238044	46.32	0.00	0.00
36202DZC8	GNMA II POOL 003439 G2 09/18 FIXED 5					5.0	20 Sep 2018		
		Local	67.570	100.059198	67.61	100.059198	67.61	0.00	0.00
	Original Face:	Base	2,975,426.000	100.059198	67.61	100.059198	67.61	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	40,319.470	101.428268	40,895.34	102.895442	41,486.90	591.56	0.00
Original Face:		Base	2,793,101.000	101.428268	40,895.34	102.895442	41,486.90	591.56	0.00
36202EEC9	GNMA II POOL 003731 G2 07/20 FIXED 5					5.0	20 Jul 2020		
		Local	44,171.900	101.558366	44,860.26	103.095826	45,539.39	679.13	0.00
Original Face:		Base	1,680,083.000	101.558366	44,860.26	103.095826	45,539.39	679.13	0.00
36202EJP5	GNMA II POOL 003870 G2 07/21 FIXED 5					5.0	20 Jul 2021		
		Local	30,856.580	102.122076	31,511.38	104.478785	32,238.58	727.20	0.00
Original Face:		Base	754,224.000	102.122076	31,511.38	104.478785	32,238.58	727.20	0.00
36202EK32	GNMA II POOL 003914 G2 10/21 FIXED 5					5.0	20 Oct 2021		
		Local	4,478.520	101.872270	4,562.37	104.824695	4,694.59	132.22	0.00
Original Face:		Base	300,000.000	101.872270	4,562.37	104.824695	4,694.59	132.22	0.00
36202EL31	GNMA II POOL 003946 G2 02/22 FIXED 5					5.0	20 Feb 2022		
		Local	33,384.270	102.412214	34,189.57	105.186030	35,115.59	926.02	0.00
Original Face:		Base	300,000.000	102.412214	34,189.57	105.186030	35,115.59	926.02	0.00
36202EM48	GNMA II POOL 003979 G2 05/22 FIXED 5					5.0	20 May 2022		
		Local	10,400.260	102.529456	10,663.33	102.608462	10,671.55	8.22	0.00
Original Face:		Base	1,048,917.000	102.529456	10,663.33	102.608462	10,671.55	8.22	0.00
36202EMT3	GNMA II POOL 003970 G2 04/22 FIXED 5					5.0	20 Apr 2022		
		Local	21,390.270	102.487580	21,922.37	105.243887	22,511.95	589.58	0.00
Original Face:		Base	438,038.000	102.487580	21,922.37	105.243887	22,511.95	589.58	0.00
36241LTJ5	GNMA POOL 783253 GN 05/25 FIXED 4.5					4.5	15 May 2025		
		Local	1,601,614.400	103.141171	1,651,923.84	104.750255	1,677,695.17	25,771.33	0.16
Original Face:		Base	10,000,000.000	103.141171	1,651,923.84	104.750255	1,677,695.17	25,771.33	0.16
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ					4.0	16 Jul 2039		
		Local	901,739.730	105.735427	953,458.35	101.231810	912,847.45	-40,610.90	0.09
Original Face:		Base	17,600,000.000	105.735427	953,458.35	101.231810	912,847.45	-40,610.90	0.09
38373V5B2	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 76 TA					4.5	16 Dec 2029		
		Local	249,924.410	100.816107	251,964.06	103.888350	259,642.35	7,678.29	0.02
Original Face:		Base	16,300,000.000	100.816107	251,964.06	103.888350	259,642.35	7,678.29	0.02

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38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA					4.0	20 May 2039		
		Local	2,741,144.500	105.689689	2,897,107.09	101.111760	2,771,619.45	-125,487.64	0.26
Original Face:		Base	50,000,000.000	105.689689	2,897,107.09	101.111760	2,771,619.45	-125,487.64	0.26
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF					2.47738	20 Jun 2042		
		Local	1,457,824.300	100.116244	1,459,518.93	99.895020	1,456,293.88	-3,225.05	0.14
Original Face:		Base	10,000,000.000	100.116244	1,459,518.93	99.895020	1,456,293.88	-3,225.05	0.14
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB					2.0	16 May 2042		
		Local	17,912,432.390	102.463524	18,353,709.55	95.177290	17,048,567.72	-1,305,141.83	1.61
Original Face:		Base	41,570,000.000	102.463524	18,353,709.55	95.177290	17,048,567.72	-1,305,141.83	1.61
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF					2.3635	16 Jun 2037		
		Local	2,050,024.750	100.192824	2,053,977.69	99.712710	2,044,135.23	-9,842.46	0.19
Original Face:		Base	32,313,742.000	100.192824	2,053,977.69	99.712710	2,044,135.23	-9,842.46	0.19
38375U4P2	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA					2.0	20 Jan 2065		
		Local	6,064,428.940	99.795551	6,052,030.29	98.972800	6,002,135.13	-49,895.16	0.57
Original Face:		Base	8,021,011.000	99.795551	6,052,030.29	98.972800	6,002,135.13	-49,895.16	0.57
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA					2.0	20 Dec 2063		
		Local	2,223,907.870	99.676064	2,216,703.84	98.791850	2,197,039.73	-19,664.11	0.21
Original Face:		Base	2,750,000.000	99.676064	2,216,703.84	98.791850	2,197,039.73	-19,664.11	0.21
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA					4.5	16 Aug 2039		
		Local	1,112,176.860	106.681472	1,186,486.65	103.416250	1,150,171.60	-36,315.05	0.11
Original Face:		Base	10,300,000.000	106.681472	1,186,486.65	103.416250	1,150,171.60	-36,315.05	0.11
38376G4S6	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 121 B					3.328	16 Jun 2043		
		Local	10,000,000.000	102.823102	10,282,310.15	98.537630	9,853,763.00	-428,547.15	0.93
Original Face:		Base	10,000,000.000	102.823102	10,282,310.15	98.537630	9,853,763.00	-428,547.15	0.93
38376PN97	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 116 JG					4.0	20 Dec 2038		
		Local	400,791.950	103.529173	414,936.59	101.469030	406,679.70	-8,256.89	0.04
Original Face:		Base	5,000,000.000	103.529173	414,936.59	101.469030	406,679.70	-8,256.89	0.04
38376R3G9	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP					2.31994	20 Apr 2067		
		Local	1,682,371.780	100.000000	1,682,371.78	99.791530	1,678,864.54	-3,507.24	0.16
Original Face:		Base	2,754,386.000	100.000000	1,682,371.78	99.791530	1,678,864.54	-3,507.24	0.16

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38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE					2.29994	20 Jun 2063		
		Local	5,658,938.940	100.000000	5,658,938.94	99.803970	5,647,845.72	-11,093.22	0.53
Original Face:		Base	9,934,606.000	100.000000	5,658,938.94	99.803970	5,647,845.72	-11,093.22	0.53
38376TPK2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 7 BG					3.0	16 Sep 2024		
		Local	540,810.790	101.226161	547,442.00	100.085490	541,273.13	-6,168.87	0.05
Original Face:		Base	8,000,000.000	101.226161	547,442.00	100.085490	541,273.13	-6,168.87	0.05
38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE					2.5	20 Dec 2045		
		Local	4,592,295.200	100.135267	4,598,507.06	97.049000	4,456,776.57	-141,730.49	0.42
Original Face:		Base	5,000,000.000	100.135267	4,598,507.06	97.049000	4,456,776.57	-141,730.49	0.42
38376XQY2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 29 CG					3.5	20 Dec 2038		
		Local	558,431.800	103.867251	580,027.76	100.208240	559,594.68	-20,433.08	0.05
Original Face:		Base	10,000,000.000	103.867251	580,027.76	100.208240	559,594.68	-20,433.08	0.05
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA					4.0	20 Aug 2039		
		Local	652,424.440	105.765552	690,040.31	101.027380	659,127.32	-30,912.99	0.06
Original Face:		Base	7,350,000.000	105.765552	690,040.31	101.027380	659,127.32	-30,912.99	0.06
38377KA26	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 112 BG					2.0	16 Mar 2035		
		Local	791,848.760	100.892071	798,912.61	99.683880	789,345.57	-9,567.04	0.07
Original Face:		Base	10,000,000.000	100.892071	798,912.61	99.683880	789,345.57	-9,567.04	0.07
38377MTJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 144 BA					3.0	16 Sep 2037		
		Local	91,749.780	100.180698	91,915.57	100.025460	91,773.14	-142.43	0.01
Original Face:		Base	3,600,000.000	100.180698	91,915.57	100.025460	91,773.14	-142.43	0.01
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	903,371.340	99.965311	903,057.97	98.808590	892,608.48	-10,449.49	0.08
Original Face:		Base	5,000,000.000	99.965311	903,057.97	98.808590	892,608.48	-10,449.49	0.08
38377QTC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 25 AB					3.5	16 Dec 2025		
		Local	105,943.220	101.461509	107,491.59	100.151230	106,103.44	-1,388.15	0.01
Original Face:		Base	5,000,000.000	101.461509	107,491.59	100.151230	106,103.44	-1,388.15	0.01
38377RET8	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HJ					3.0	20 Oct 2039		
		Local	1,597,145.900	99.791626	1,593,817.86	99.292060	1,585,839.07	-7,978.79	0.15
Original Face:		Base	10,000,000.000	99.791626	1,593,817.86	99.292060	1,585,839.07	-7,978.79	0.15

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38377REV3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HA					3.5	20 Oct 2039		
		Local	1,597,145.900	101.080803	1,614,407.90	100.335310	1,602,501.29	-11,906.61	0.15
Original Face:		Base	10,000,000.000	101.080803	1,614,407.90	100.335310	1,602,501.29	-11,906.61	0.15
38377RUW3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 166 PM					2.75	20 Mar 2038		
		Local	781,844.700	99.954329	781,487.62	99.885190	780,947.06	-540.56	0.07
Original Face:		Base	10,000,000.000	99.954329	781,487.62	99.885190	780,947.06	-540.56	0.07
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ					4.5	20 Feb 2026		
		Local	344,971.650	102.392330	353,224.51	103.760570	357,944.55	4,720.04	0.03
Original Face:		Base	5,000,000.000	102.392330	353,224.51	103.760570	357,944.55	4,720.04	0.03
38377TGH8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 11 PA					3.0	20 Apr 2040		
		Local	556,988.800	99.906702	556,469.14	98.855850	550,616.01	-5,853.13	0.05
Original Face:		Base	5,000,000.000	99.906702	556,469.14	98.855850	550,616.01	-5,853.13	0.05
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
		Local	1,804,780.820	99.812628	1,801,399.16	97.377660	1,757,453.33	-43,945.83	0.17
Original Face:		Base	10,815,142.000	99.812628	1,801,399.16	97.377660	1,757,453.33	-43,945.83	0.17
38377UJH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CA					3.0	16 Dec 2025		
		Local	219,802.610	101.543690	223,195.68	100.115570	220,056.64	-3,139.04	0.02
Original Face:		Base	5,000,000.000	101.543690	223,195.68	100.115570	220,056.64	-3,139.04	0.02
38377UKT4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CE					2.5	16 Dec 2025		
		Local	439,605.220	100.530283	441,936.37	99.895320	439,145.04	-2,791.33	0.04
Original Face:		Base	10,000,000.000	100.530283	441,936.37	99.895320	439,145.04	-2,791.33	0.04
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA					4.0	20 Aug 2039		
		Local	664,065.250	102.474501	680,497.55	101.345180	672,998.12	-7,499.43	0.06
Original Face:		Base	5,648,629.000	102.474501	680,497.55	101.345180	672,998.12	-7,499.43	0.06
38377WL77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 94 AB					2.0	20 Jan 2039		
		Local	508,260.900	101.187001	514,293.96	99.739270	506,935.71	-7,358.25	0.05
Original Face:		Base	30,000,000.000	101.187001	514,293.96	99.739270	506,935.71	-7,358.25	0.05
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA					2.37738	20 Nov 2042		
		Local	12,306,427.010	100.000000	12,306,427.01	100.197610	12,330,745.74	24,318.73	1.16
Original Face:		Base	25,333,333.000	100.000000	12,306,427.01	100.197610	12,330,745.74	24,318.73	1.16

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38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF					2.4135	16 Nov 2041		
		Local	3,342,594.840	100.148657	3,347,563.83	100.448980	3,357,602.42	10,038.59	0.32
	Original Face:	Base	10,000,000.000	100.148657	3,347,563.83	100.448980	3,357,602.42	10,038.59	0.32
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ					3.5	20 Jun 2041		
		Local	1,599,062.430	104.669060	1,673,723.61	100.385860	1,605,232.57	-68,491.04	0.15
	Original Face:	Base	10,359,452.000	104.669060	1,673,723.61	100.385860	1,605,232.57	-68,491.04	0.15
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF					2.4135	16 Dec 2041		
		Local	5,530,951.430	100.148766	5,539,179.60	100.570080	5,562,482.28	23,302.68	0.52
	Original Face:	Base	12,911,372.000	100.148766	5,539,179.60	100.570080	5,562,482.28	23,302.68	0.52
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	5,549,627.280	101.569068	5,636,704.68	99.469300	5,520,175.41	-116,529.27	0.52
	Original Face:	Base	15,000,000.000	101.569068	5,636,704.68	99.469300	5,520,175.41	-116,529.27	0.52
38378BWG0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 79 A					1.8	16 Apr 2039		
		Local	11,999,680.560	101.313718	12,157,322.53	97.365090	11,683,499.78	-473,822.75	1.10
	Original Face:	Base	20,000,000.000	101.313718	12,157,322.53	97.365090	11,683,499.78	-473,822.75	1.10
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.61987	16 Jun 2053		
		Local	4,692,992.150	95.236105	4,469,422.91	94.266310	4,423,910.53	-45,512.38	0.42
	Original Face:	Base	10,000,000.000	95.236105	4,469,422.91	94.266310	4,423,910.53	-45,512.38	0.42
38378CRA7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 7 ML					3.0	20 Feb 2038		
		Local	1,210,901.400	104.019065	1,259,568.31	99.489230	1,204,716.48	-54,851.83	0.11
	Original Face:	Base	10,000,000.000	104.019065	1,259,568.31	99.489230	1,204,716.48	-54,851.83	0.11
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA					1.5	20 Sep 2040		
		Local	7,962,494.250	101.022646	8,043,922.40	95.442300	7,599,587.65	-444,334.75	0.72
	Original Face:	Base	25,000,000.000	101.022646	8,043,922.40	95.442300	7,599,587.65	-444,334.75	0.72
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB					1.75	16 Mar 2041		
		Local	4,089,769.280	100.184188	4,097,302.16	93.718370	3,832,865.11	-264,437.05	0.36
	Original Face:	Base	10,000,000.000	100.184188	4,097,302.16	93.718370	3,832,865.11	-264,437.05	0.36
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	4,089,769.280	100.882169	4,125,847.94	94.881870	3,880,449.57	-245,398.37	0.37
	Original Face:	Base	10,000,000.000	100.882169	4,125,847.94	94.881870	3,880,449.57	-245,398.37	0.37

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38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA					2.0	20 Jan 2042		
		Local	5,329,054.410	101.881454	5,429,318.11	94.127730	5,016,117.95	-413,200.16	0.47
Original Face:		Base	18,249,312.000	101.881454	5,429,318.11	94.127730	5,016,117.95	-413,200.16	0.47
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD					1.5	20 Oct 2042		
		Local	4,599,735.800	100.000000	4,599,735.78	93.536510	4,302,432.34	-297,303.44	0.41
Original Face:		Base	10,000,000.000	100.000000	4,599,735.78	93.536510	4,302,432.34	-297,303.44	0.41
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA					2.0	20 Oct 2042		
		Local	4,599,735.800	101.687796	4,677,369.96	93.878170	4,318,147.79	-359,222.17	0.41
Original Face:		Base	10,000,000.000	101.687796	4,677,369.96	93.878170	4,318,147.79	-359,222.17	0.41
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE					2.0	16 Oct 2042		
		Local	4,435,760.000	101.841081	4,517,425.92	95.553050	4,238,503.97	-278,921.95	0.40
Original Face:		Base	10,000,000.000	101.841081	4,517,425.92	95.553050	4,238,503.97	-278,921.95	0.40
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	11,121,418.880	99.134585	11,025,172.48	96.204180	10,699,269.84	-325,902.64	1.01
Original Face:		Base	18,000,000.000	99.134585	11,025,172.48	96.204180	10,699,269.84	-325,902.64	1.01
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.9	16 Sep 2053		
		Local	7,245,813.370	94.187306	6,824,636.38	92.534460	6,704,874.27	-119,762.11	0.63
Original Face:		Base	10,000,000.000	94.187306	6,824,636.38	92.534460	6,704,874.27	-119,762.11	0.63
38378KP78	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 125 AB					1.36748	16 Nov 2041		
		Local	3,423,003.310	98.997007	3,388,670.84	96.285860	3,295,868.17	-92,802.67	0.31
Original Face:		Base	5,000,000.000	98.997007	3,388,670.84	96.285860	3,295,868.17	-92,802.67	0.31
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB					2.0	16 Jun 2045		
		Local	9,591,030.100	99.311174	9,524,964.59	93.393470	8,957,395.82	-567,568.77	0.84
Original Face:		Base	15,000,000.000	99.311174	9,524,964.59	93.393470	8,957,395.82	-567,568.77	0.84
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A					2.5	16 Dec 2044		
		Local	1,948,121.110	101.449730	1,976,363.60	98.243100	1,913,894.57	-62,469.03	0.18
Original Face:		Base	3,000,000.000	101.449730	1,976,363.60	98.243100	1,913,894.57	-62,469.03	0.18
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.0	16 Jul 2050		
		Local	596,120.270	101.375404	604,319.33	97.844360	583,270.06	-21,049.27	0.06
Original Face:		Base	1,000,000.000	101.375404	604,319.33	97.844360	583,270.06	-21,049.27	0.06

& 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
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028	16 Aug 2052		
		Local	1,397,647.340	100.766678	1,408,362.80	96.634510	1,350,609.66	-57,753.14	0.13
Original Face:		Base	2,000,000.000	100.766678	1,408,362.80	96.634510	1,350,609.66	-57,753.14	0.13
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.85	16 Feb 2049		
		Local	645,564.900	100.870125	651,182.12	97.347610	628,442.00	-22,740.12	0.06
Original Face:		Base	1,000,000.000	100.870125	651,182.12	97.347610	628,442.00	-22,740.12	0.06
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG					2.5	20 May 2045		
		Local	2,045,279.800	101.143801	2,068,673.74	97.374940	1,991,589.98	-77,083.76	0.19
Original Face:		Base	5,000,000.000	101.143801	2,068,673.74	97.374940	1,991,589.98	-77,083.76	0.19
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.6	16 Dec 2049		
		Local	4,977,341.450	100.826508	5,018,479.56	97.649600	4,860,354.02	-158,125.54	0.46
Original Face:		Base	5,985,000.000	100.826508	5,018,479.56	97.649600	4,860,354.02	-158,125.54	0.46
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.6	16 Dec 2056		
		Local	4,628,767.890	97.631181	4,519,120.76	94.839080	4,389,880.88	-129,239.88	0.41
Original Face:		Base	5,000,000.000	97.631181	4,519,120.76	94.839080	4,389,880.88	-129,239.88	0.41
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.75	20 Dec 2045		
		Local	9,484,068.600	100.875182	9,567,071.43	98.332290	9,325,901.84	-241,169.59	0.88
Original Face:		Base	20,000,000.000	100.875182	9,567,071.43	98.332290	9,325,901.84	-241,169.59	0.88
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE					2.5	20 Dec 2045		
		Local	4,945,573.700	100.241429	4,957,513.77	97.987360	4,846,037.11	-111,476.66	0.46
Original Face:		Base	10,000,000.000	100.241429	4,957,513.77	97.987360	4,846,037.11	-111,476.66	0.46
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A					2.0	16 Aug 2056		
		Local	3,839,697.750	95.666578	3,673,307.43	93.534000	3,591,422.89	-81,884.54	0.34
Original Face:		Base	4,000,000.000	95.666578	3,673,307.43	93.534000	3,591,422.89	-81,884.54	0.34
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.05	16 Aug 2057		
		Local	4,829,903.760	96.245289	4,648,554.84	94.447780	4,561,736.88	-86,817.96	0.43
Original Face:		Base	5,000,000.000	96.245289	4,648,554.84	94.447780	4,561,736.88	-86,817.96	0.43
38380G5B6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 147 AC					2.0	20 Mar 2044		
		Local	4,662,776.150	99.516777	4,640,244.56	96.791050	4,513,149.99	-127,094.57	0.43
Original Face:		Base	5,000,000.000	99.516777	4,640,244.56	96.791050	4,513,149.99	-127,094.57	0.43

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.25	20 Oct 2046		
		Local	9,210,809.100	99.894258	9,201,069.37	96.905940	8,925,821.14	-275,248.23	0.84
Original Face:		Base	10,000,000.000	99.894258	9,201,069.37	96.905940	8,925,821.14	-275,248.23	0.84
38380K3L7	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 21 BC					3.5	20 May 2039		
		Local	4,841,748.400	101.222475	4,900,937.58	100.935150	4,887,026.01	-13,911.57	0.46
Original Face:		Base	5,110,000.000	101.222475	4,900,937.58	100.935150	4,887,026.01	-13,911.57	0.46
38380TQW9	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 173 CA					3.0	20 Nov 2044		
		Local	2,616,633.660	101.557353	2,657,383.88	98.888160	2,587,540.88	-69,843.00	0.24
Original Face:		Base	3,000,000.000	101.557353	2,657,383.88	98.888160	2,587,540.88	-69,843.00	0.24
62889CAA7	NCUA GUARANTEED NOTES NGN 2011 R2 1A					2.48019	06 Feb 2020		
		Local	1,055,596.240	100.228623	1,058,009.58	100.157130	1,057,254.90	-754.68	0.10
Original Face:		Base	4,000,000.000	100.228623	1,058,009.58	100.157130	1,057,254.90	-754.68	0.10
62889KAD3	NCUA GUARANTEED NOTES US GOVT GUAR 06/19 3					3.0	12 Jun 2019		
		Local	4,700,000.000	101.263303	4,759,375.22	100.326000	4,715,322.00	-44,053.22	0.44
		Base		101.263303	4,759,375.22	100.326000	4,715,322.00	-44,053.22	0.44
6903533N5	OVERSEAS PRIVATE INV COR US GOVT GUAR 03/30 VAR					2.11	15 Mar 2030		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.36
Original Face:		Base	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.36
690353L54	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000						26 Jan 2021		
		Local	1,200,000.000	104.325111	1,251,901.33	101.060000	1,212,720.00	-39,181.33	0.11
		Base		104.325111	1,251,901.33	101.060000	1,212,720.00	-39,181.33	0.11
690353V20	OVERSEAS PRIVATE INV COR US GOVT GUAR 02/20 0.00000					0.01	11 Feb 2020		
		Local	3,000,000.000	101.950016	3,058,500.48	101.360000	3,040,800.00	-17,700.48	0.29
		Base		101.950016	3,058,500.48	101.360000	3,040,800.00	-17,700.48	0.29
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1					5.32	01 Apr 2027		
		Local	3,981,918.270	108.679446	4,327,526.71	103.111710	4,105,824.02	-221,702.69	0.39
Original Face:		Base	28,600,000.000	108.679446	4,327,526.71	103.111710	4,105,824.02	-221,702.69	0.39
83164LK83	SBA POOL 509319 SBA 12/18 VARIABLE					4.825	25 Dec 2018		
		Local	11,681.950	100.333848	11,720.95	99.331056	11,603.80	-117.15	0.00
Original Face:		Base	2,152,855.000	100.333848	11,720.95	99.331056	11,603.80	-117.15	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
83164LLC3	SBA POOL 509323 SBA 09/22 VARIABLE					4.575	25 Sep 2022		
		Local	286,107.720	103.293099	295,529.53	100.500000	287,538.26	-7,991.27	0.03
Original Face:		Base	2,348,960.000	103.293099	295,529.53	100.500000	287,538.26	-7,991.27	0.03
83164LLM1	SBA POOL 509332 SBA 08/24 VARIABLE					4.325	25 Aug 2024		
		Local	1,145,524.690	104.106901	1,192,570.25	102.062500	1,169,151.14	-23,419.11	0.11
Original Face:		Base	4,240,960.000	104.106901	1,192,570.25	102.062500	1,169,151.14	-23,419.11	0.11
83164LLS8	SBA POOL 509337 SBA 02/24 VARIABLE					4.575	25 Feb 2024		
		Local	1,815,277.710	104.352187	1,894,281.99	102.218750	1,855,554.18	-38,727.81	0.17
Original Face:		Base	6,113,646.000	104.352187	1,894,281.99	102.218750	1,855,554.18	-38,727.81	0.17
83164LLT6	SBA POOL 509338 SBA 07/24 VARIABLE					5.825	25 Jul 2024		
		Local	1,586,944.300	107.161936	1,700,600.23	105.531250	1,674,722.16	-25,878.07	0.16
Original Face:		Base	4,650,545.000	107.161936	1,700,600.23	105.531250	1,674,722.16	-25,878.07	0.16
83165ABF0	SBA POOL 521638 SBA 08/19 VARIABLE					6.131	25 Aug 2019		
		Local	48,745.440	101.350383	49,403.69	99.781250	48,638.81	-764.88	0.00
Original Face:		Base	5,080,000.000	101.350383	49,403.69	99.781250	48,638.81	-764.88	0.00
83165ALC6	SBA POOL 521923 SBA 11/24 VARIABLE					5.97	25 Nov 2024		
		Local	3,628,218.640	107.819914	3,911,942.21	105.531250	3,828,904.48	-83,037.73	0.36
Original Face:		Base	12,180,140.000	107.819914	3,911,942.21	105.531250	3,828,904.48	-83,037.73	0.36
83165ALV4	SBA POOL 521940 SBA 01/25 VARIABLE					5.777	25 Jan 2025		
		Local	4,309,294.460	107.579585	4,635,921.08	105.750000	4,557,078.89	-78,842.19	0.43
Original Face:		Base	10,243,765.000	107.579585	4,635,921.08	105.750000	4,557,078.89	-78,842.19	0.43
83165AW91	SBA POOL 522272 SBA 01/29 VARIABLE					6.295	25 Jan 2029		
		Local	3,699,349.250	111.802599	4,135,968.61	109.562500	4,053,099.52	-82,869.09	0.38
Original Face:		Base	5,000,000.000	111.802599	4,135,968.61	109.562500	4,053,099.52	-82,869.09	0.38
9128284Q0	US TREASURY N/B 05/20 2.5					2.5	31 May 2020		
		Local	20,000,000.000	99.926598	19,985,319.51	99.792969	19,958,593.80	-26,725.71	1.88
		Base		99.926598	19,985,319.51	99.792969	19,958,593.80	-26,725.71	1.88
912828A75	US TREASURY N/B 12/18 1.5					1.5	31 Dec 2018		
		Local	5,000,000.000	99.998893	4,999,944.65	99.781603	4,989,080.15	-10,864.50	0.47
		Base		99.998893	4,999,944.65	99.781603	4,989,080.15	-10,864.50	0.47

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828B58	US TREASURY N/B 01/21 2.125					2.125	31 Jan 2021		
		5,000,000.000	Local	101.714996	5,085,749.81	98.734375	4,936,718.75	-149,031.06	0.47
			Base	101.714996	5,085,749.81	98.734375	4,936,718.75	-149,031.06	0.47
912828M64	US TREASURY N/B 11/18 1.25					1.25	15 Nov 2018		
		4,000,000.000	Local	100.050070	4,002,002.80	100.050070	4,002,002.80	0.00	0.38
			Base	100.050070	4,002,002.80	100.050070	4,002,002.80	0.00	0.38
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		5,000,000.000	Local	99.545421	4,977,271.04	96.292969	4,814,648.45	-162,622.59	0.45
			Base	99.545421	4,977,271.04	96.292969	4,814,648.45	-162,622.59	0.45
912828T83	US TREASURY N/B 10/18 0.75					0.75	31 Oct 2018		
		5,000,000.000	Local	99.938497	4,996,924.87	99.938497	4,996,924.87	0.00	0.47
			Base	99.938497	4,996,924.87	99.938497	4,996,924.87	0.00	0.47
912828TR1	US TREASURY N/B 09/19 1					1.0	30 Sep 2019		
		10,000,000.000	Local	99.997553	9,999,755.31	98.417969	9,841,796.90	-157,958.41	0.93
			Base	99.997553	9,999,755.31	98.417969	9,841,796.90	-157,958.41	0.93
912828VP2	US TREASURY N/B 07/20 2					2.0	31 Jul 2020		
		5,000,000.000	Local	101.246518	5,062,325.92	98.843750	4,942,187.50	-120,138.42	0.47
			Base	101.246518	5,062,325.92	98.843750	4,942,187.50	-120,138.42	0.47
912828X54	US TREASURY FRN 04/19 VAR					2.1609939	30 Apr 2019		
		15,000,000.000	Local	100.001935	15,000,290.19	100.074674	15,011,201.10	10,910.91	1.42
			Base	100.001935	15,000,290.19	100.074674	15,011,201.10	10,910.91	1.42
912828XG0	US TREASURY N/B 06/22 2.125					2.125	30 Jun 2022		
		5,000,000.000	Local	100.778783	5,038,939.14	97.824219	4,891,210.95	-147,728.19	0.46
			Base	100.778783	5,038,939.14	97.824219	4,891,210.95	-147,728.19	0.46
912828XV7	US TREASURY N/B 06/19 1.25					1.25	30 Jun 2019		
		10,000,000.000	Local	99.358416	9,935,841.56	99.058594	9,905,859.40	-29,982.16	0.93
			Base	99.358416	9,935,841.56	99.058594	9,905,859.40	-29,982.16	0.93
912828XY1	US TREASURY N/B 06/20 2.5					2.5	30 Jun 2020		
		25,000,000.000	Local	99.813355	24,953,338.66	99.773438	24,943,359.50	-9,979.16	2.35
			Base	99.813355	24,953,338.66	99.773438	24,943,359.50	-9,979.16	2.35

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		429,466,960.720	Local		432,418,715.77		422,818,456.76	-9,600,259.01	39.88
	Original Face:	867,216,467.000	Base		432,418,715.77		422,818,456.76	-9,600,259.01	39.88
FIXED INCOME Total									
		429,466,960.720	Base		432,418,715.77		422,818,456.76	-9,600,259.01	39.88
	Original Face:	867,216,467.000							

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Holdings

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

As of: *August 31, 2018*

View Date: *September 11, 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								
		1,067,979,662.140	Base	1,069,983,526.91		1,060,332,736.12	-9,650,790.79	100.00
Original Face:		867,216,467.000						

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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	28,124.940	1.000000	28,124.94	1.000000	28,124.94	0.00	0.00
		Base		1.000000	28,124.94	1.000000	28,124.94	0.00	0.00
US DOLLAR Total									
		Local	28,124.940		28,124.94		28,124.94	0.00	0.00
		Base			28,124.94		28,124.94	0.00	0.00
CASH Total									
		Base	28,124.940		28,124.94		28,124.94	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
03785EKG8	APPLE INC					2.12	16 Oct 2018		
		Local	25,000,000.000	99.735000	24,933,750.00	99.735000	24,933,750.00	0.00	1.72
		Base		99.735000	24,933,750.00	99.735000	24,933,750.00	0.00	1.72
07644BNX6	BEDFORD ROW FDG CORP					2.54	31 Jan 2019		
		Local	20,000,000.000	98.927556	19,785,511.11	99.017400	19,803,480.00	17,968.89	1.37
		Base		98.927556	19,785,511.11	99.017400	19,803,480.00	17,968.89	1.37
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	1.38
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.38
233851CX0	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 05/20 VAR					2.8705	05 May 2020		
		Local	7,000,000.000	100.000000	7,000,000.00	100.396300	7,027,741.00	27,741.00	0.48
		Base		100.000000	7,000,000.00	100.396300	7,027,741.00	27,741.00	0.48
30229BKG1	EXXON MOBIL CORP					2.03	16 Oct 2018		
		Local	30,000,000.000	99.746250	29,923,875.00	99.746250	29,923,875.00	0.00	2.06
		Base		99.746250	29,923,875.00	99.746250	29,923,875.00	0.00	2.06

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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
36955EK23	GEN DYNAMICS CORP					2.07	02 Oct 2018		
		25,000,000.000	Local	99.821750	24,955,437.50	99.821750	24,955,437.50	0.00	1.72
			Base	99.821750	24,955,437.50	99.821750	24,955,437.50	0.00	1.72
36955EK98	GEN DYNAMICS CORP					2.05	09 Oct 2018		
		25,000,000.000	Local	99.783611	24,945,902.78	99.783611	24,945,902.78	0.00	1.72
			Base	99.783611	24,945,902.78	99.783611	24,945,902.78	0.00	1.72
38346MKW3	GOTHAM FDG CORP					2.26	30 Oct 2018		
		20,000,000.000	Local	99.629611	19,925,922.22	99.629611	19,925,922.22	0.00	1.37
			Base	99.629611	19,925,922.22	99.629611	19,925,922.22	0.00	1.37
40588MK14	HALKIN FINANCE LLC USC					2.11	01 Oct 2018		
		25,000,000.000	Local	99.824167	24,956,041.67	99.824167	24,956,041.67	0.00	1.72
			Base	99.824167	24,956,041.67	99.824167	24,956,041.67	0.00	1.72
48803T4A9	KELLS FDG LLC					1.0E-6	21 Sep 2018		
		25,000,000.000	Local	99.885000	24,971,250.00	99.885000	24,971,250.00	0.00	1.72
			Base	99.885000	24,971,250.00	99.885000	24,971,250.00	0.00	1.72
62455BJ63	MOUNTCLIFF					2.25	06 Sep 2018		
		25,000,000.000	Local	99.968750	24,992,187.50	99.968750	24,992,187.50	0.00	1.72
			Base	99.968750	24,992,187.50	99.968750	24,992,187.50	0.00	1.72
63763QKJ5	NATIONAL SECS CLEARING					2.2	18 Oct 2018		
		20,000,000.000	Local	99.712778	19,942,555.56	99.712778	19,942,555.56	0.00	1.37
			Base	99.712778	19,942,555.56	99.712778	19,942,555.56	0.00	1.37
64105HK35	NESTLE CAP CORP					2.14	03 Oct 2018		
		25,000,000.000	Local	99.809778	24,952,444.44	99.809778	24,952,444.44	0.00	1.72
			Base	99.809778	24,952,444.44	99.809778	24,952,444.44	0.00	1.72
66844DKS0	NORTHWESTERN UNIVERS					2.2	26 Oct 2018		
		16,167,000.000	Local	99.663889	16,112,660.92	99.663889	16,112,660.92	0.00	1.11
			Base	99.663889	16,112,660.92	99.663889	16,112,660.92	0.00	1.11
67983UJH7	OLD LINE FUNDING LLC					2.05	17 Sep 2018		
		25,000,000.000	Local	99.908889	24,977,222.22	99.908889	24,977,222.22	0.00	1.72
			Base	99.908889	24,977,222.22	99.908889	24,977,222.22	0.00	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
912796PK9	TREASURY BILL 01/19 0.00000					1.78	03 Jan 2019		
		Local	10,000,000.000	99.386889	9,938,688.89	99.285000	9,928,500.00	-10,188.89	0.68
		Base		99.386889	9,938,688.89	99.285000	9,928,500.00	-10,188.89	0.68
979QHR003	SOUTH STREET REPO					1.99	04 Sep 2018		
		Local	423,246,123.690	100.000000	423,246,123.69	100.000000	423,246,123.69	0.00	29.18
		Base		100.000000	423,246,123.69	100.000000	423,246,123.69	0.00	29.18
US DOLLAR Total									
		Local	766,413,123.690		765,559,573.50		765,595,094.50	35,521.00	52.78
		Base			765,559,573.50		765,595,094.50	35,521.00	52.78
CASH EQUIVALENT Total									
		Base	766,413,123.690		765,559,573.50		765,595,094.50	35,521.00	52.78
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	100.366995	5,018,349.75	18,349.75	0.35
		Base		100.000000	5,000,000.00	100.366995	5,018,349.75	18,349.75	0.35
037833AP5	APPLE INC SR UNSECURED 05/19 VAR					2.6405	06 May 2019		
		Local	5,000,000.000	100.075861	5,003,793.05	100.230003	5,011,500.15	7,707.10	0.35
		Base		100.075861	5,003,793.05	100.230003	5,011,500.15	7,707.10	0.35
06048WXE5	BANK OF AMERICA CORP SR UNSECURED 08/21 VAR					3.125	28 Aug 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	99.920456	9,992,045.60	-7,954.40	0.69
		Base		100.000000	10,000,000.00	99.920456	9,992,045.60	-7,954.40	0.69
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	97.412558	9,741,255.80	-258,744.20	0.67
		Base		100.000000	10,000,000.00	97.412558	9,741,255.80	-258,744.20	0.67
06367TYL8	BANK OF MONTREAL SR UNSECURED 06/20 2.1					2.1	15 Jun 2020		
		Local	10,000,000.000	98.280094	9,828,009.44	98.479204	9,847,920.40	19,910.96	0.68
		Base		98.280094	9,828,009.44	98.479204	9,847,920.40	19,910.96	0.68

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06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.5	28 Apr 2023		
		Local	7,000,000.000	99.898410	6,992,888.71	100.486831	7,034,078.17	41,189.46	0.48
		Base		99.898410	6,992,888.71	100.486831	7,034,078.17	41,189.46	0.48
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	100.351767	10,035,176.70	35,176.70	0.69
		Base		100.000000	10,000,000.00	100.351767	10,035,176.70	35,176.70	0.69
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	100.110200	5,005,510.00	5,510.00	0.35
		Base		100.000000	5,000,000.00	100.110200	5,005,510.00	5,510.00	0.35
126802DN4	CABELA S MASTER CREDIT CARD TR CABMT 2016 1 A1					1.78	15 Jun 2022		
		Local	20,000,000.000	99.109798	19,821,959.53	99.249980	19,849,996.00	28,036.47	1.37
Original Face:		Base	20,000,000.000	99.109798	19,821,959.53	99.249980	19,849,996.00	28,036.47	1.37
14040HBY0	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/21 3.45					3.45	30 Apr 2021		
		Local	15,000,000.000	99.922343	14,988,351.47	100.155023	15,023,253.45	34,901.98	1.04
		Base		99.922343	14,988,351.47	100.155023	15,023,253.45	34,901.98	1.04
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR					3.16325	08 Aug 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.002289	10,000,228.90	228.90	0.69
		Base		100.000000	10,000,000.00	100.002289	10,000,228.90	228.90	0.69
14313YAC2	CARMAX AUTO OWNER TRUST CARMX 2016 1 A3					1.61	16 Nov 2020		
		Local	2,165,578.370	99.988800	2,165,335.82	99.532750	2,155,459.71	-9,876.11	0.15
Original Face:		Base	4,000,000.000	99.988800	2,165,335.82	99.532750	2,155,459.71	-9,876.11	0.15
161571HN7	CHASE ISSUANCE TRUST CHAIT 2018 A1 A1					2.26269	17 Apr 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.099220	10,009,922.00	9,922.00	0.69
Original Face:		Base	10,000,000.000	100.000000	10,000,000.00	100.099220	10,009,922.00	9,922.00	0.69
191216AR1	COCA COLA CO/THE SR UNSECURED 11/20 3.15					3.15	15 Nov 2020		
		Local	2,000,000.000	100.496073	2,009,921.45	100.685461	2,013,709.22	3,787.77	0.14
		Base		100.496073	2,009,921.45	100.685461	2,013,709.22	3,787.77	0.14
24704AAA4	DELL EQUIPMENT FINANCE TRUST DEFT 2018 1 A1 144A					2.45	24 Jun 2019		
		Local	3,254,536.120	100.000000	3,254,536.12	100.012100	3,254,929.92	393.80	0.22
Original Face:		Base	4,500,000.000	100.000000	3,254,536.12	100.012100	3,254,929.92	393.80	0.22

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254683CG8	DISCOVER CARD EXECUTION NOTE T DCENT 2018 A4 A4					3.11	16 Jan 2024		
		Local	18,000,000.000	99.973276	17,995,189.62	100.123570	18,022,242.60	27,052.98	1.24
	Original Face:	Base	18,000,000.000	99.973276	17,995,189.62	100.123570	18,022,242.60	27,052.98	1.24
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	100.132337	4,005,293.48	5,293.48	0.28
		Base		100.000000	4,000,000.00	100.132337	4,005,293.48	5,293.48	0.28
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.8	07 Feb 2020		
		Local	3,000,000.000	99.993288	2,999,798.64	98.612785	2,958,383.55	-41,415.09	0.20
		Base		99.993288	2,999,798.64	98.612785	2,958,383.55	-41,415.09	0.20
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	814,975.530	101.721265	829,003.42	99.940657	814,491.90	-14,511.52	0.06
	Original Face:	Base	2,752,950.000	101.721265	829,003.42	99.940657	814,491.90	-14,511.52	0.06
31294KTB1	FED HM LN PC POOL E01446 FG 09/18 FIXED 4.5					4.5	01 Sep 2018		
		Local	660.960	100.001513	660.97	100.001513	660.97	0.00	0.00
	Original Face:	Base	3,000,000.000	100.001513	660.97	100.001513	660.97	0.00	0.00
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	5,132,481.890	105.040746	5,391,197.28	100.227761	5,144,171.68	-247,025.60	0.35
	Original Face:	Base	11,354,753.000	105.040746	5,391,197.28	100.227761	5,144,171.68	-247,025.60	0.35
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	2,260,597.140	104.940145	2,372,273.91	100.227803	2,265,746.85	-106,527.06	0.16
	Original Face:	Base	5,677,376.000	104.940145	2,372,273.91	100.227803	2,265,746.85	-106,527.06	0.16
3132X0EY3	FARMER MAC UNSECURED 02/20 VAR					2.52225	19 Feb 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.403843	10,040,384.30	40,384.30	0.69
		Base		100.000000	10,000,000.00	100.403843	10,040,384.30	40,384.30	0.69
3133EFQJ9	FEDERAL FARM CREDIT BANK BONDS 11/18 VAR					2.18588	23 Nov 2018		
		Local	15,000,000.000	99.986139	14,997,920.92	99.986139	14,997,920.92	0.00	1.03
		Base		99.986139	14,997,920.92	99.986139	14,997,920.92	0.00	1.03
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					2.407	22 Jan 2021		
		Local	20,000,000.000	99.990432	19,998,086.48	100.800238	20,160,047.60	161,961.12	1.39
		Base		99.990432	19,998,086.48	100.800238	20,160,047.60	161,961.12	1.39

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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	99.515100	24,779,259.90	-120,740.10	1.71
		Base		100.000000	24,900,000.00	99.515100	24,779,259.90	-120,740.10	1.71
3133EJDG1	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR					2.13938	21 Feb 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	99.872546	9,987,254.60	-12,745.40	0.69
		Base		100.000000	10,000,000.00	99.872546	9,987,254.60	-12,745.40	0.69
3134G8LV9	FREDDIE MAC NOTES 11/18 1					1.0	23 Nov 2018		
		Local	11,000,000.000	100.000000	11,000,000.00	100.000000	11,000,000.00	0.00	0.76
		Base		100.000000	11,000,000.00	100.000000	11,000,000.00	0.00	0.76
3135G0T52	FANNIE MAE NOTES 05/20 VAR					1.375	01 May 2020		
		Local	20,000,000.000	99.970599	19,994,119.71	99.226300	19,845,260.00	-148,859.71	1.37
		Base		99.970599	19,994,119.71	99.226300	19,845,260.00	-148,859.71	1.37
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.5	25 Jul 2040		
		Local	339,198.940	103.024912	349,459.41	98.856030	335,318.61	-14,140.80	0.02
	Original Face:	Base	2,838,688.000	103.024912	349,459.41	98.856030	335,318.61	-14,140.80	0.02
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	478,979.490	100.140793	479,653.86	99.223230	475,258.92	-4,394.94	0.03
	Original Face:	Base	5,677,376.000	100.140793	479,653.86	99.223230	475,258.92	-4,394.94	0.03
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.0	25 Apr 2042		
		Local	1,861,287.240	101.602380	1,891,112.14	93.476380	1,739,863.93	-151,248.21	0.12
	Original Face:	Base	5,677,376.000	101.602380	1,891,112.14	93.476380	1,739,863.93	-151,248.21	0.12
3136A76N7	FANNIE MAE FNR 2012 101 B					2.0	25 May 2039		
		Local	3,499,397.810	101.677625	3,558,104.58	97.636550	3,416,691.29	-141,413.29	0.24
	Original Face:	Base	11,275,256.000	101.677625	3,558,104.58	97.636550	3,416,691.29	-141,413.29	0.24
3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.75	25 May 2039		
		Local	1,481,689.440	100.850970	1,494,298.18	99.279350	1,471,011.65	-23,286.53	0.10
	Original Face:	Base	7,317,571.000	100.850970	1,494,298.18	99.279350	1,471,011.65	-23,286.53	0.10
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.0	25 May 2040		
		Local	1,610,718.630	101.526005	1,635,298.27	94.006430	1,514,179.08	-121,119.19	0.10
	Original Face:	Base	5,677,376.000	101.526005	1,635,298.27	94.006430	1,514,179.08	-121,119.19	0.10

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3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.75	25 Jul 2041		
		Local	3,384,398.880	100.861684	3,413,561.70	93.829620	3,175,568.61	-237,993.09	0.22
Original Face:		Base	6,713,909.000	100.861684	3,413,561.70	93.829620	3,175,568.61	-237,993.09	0.22
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		Local	2,197,224.220	99.695816	2,190,540.61	93.160580	2,046,946.83	-143,593.78	0.14
Original Face:		Base	5,677,376.000	99.695816	2,190,540.61	93.160580	2,046,946.83	-143,593.78	0.14
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		Local	3,294,409.020	101.630696	3,348,130.81	94.198040	3,103,268.73	-244,862.08	0.21
Original Face:		Base	6,995,663.000	101.630696	3,348,130.81	94.198040	3,103,268.73	-244,862.08	0.21
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	2,197,224.220	100.294370	2,203,692.19	93.861400	2,062,345.41	-141,346.78	0.14
Original Face:		Base	5,677,376.000	100.294370	2,203,692.19	93.861400	2,062,345.41	-141,346.78	0.14
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	4,134,704.090	100.737371	4,165,192.20	92.766670	3,835,627.30	-329,564.90	0.26
Original Face:		Base	11,354,753.000	100.737371	4,165,192.20	92.766670	3,835,627.30	-329,564.90	0.26
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	1,909,928.280	100.434147	1,918,220.18	97.670430	1,865,435.16	-52,785.02	0.13
Original Face:		Base	5,677,376.000	100.434147	1,918,220.18	97.670430	1,865,435.16	-52,785.02	0.13
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.5	25 Aug 2041		
		Local	980,571.560	98.491273	965,777.41	94.889870	930,463.08	-35,314.33	0.06
Original Face:		Base	2,000,000.000	98.491273	965,777.41	94.889870	930,463.08	-35,314.33	0.06
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	2,949,555.210	101.731151	3,000,616.47	94.365090	2,783,350.43	-217,266.04	0.19
Original Face:		Base	8,516,065.000	101.731151	3,000,616.47	94.365090	2,783,350.43	-217,266.04	0.19
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		Local	2,072,211.870	99.857596	2,069,260.95	93.934910	1,946,530.36	-122,730.59	0.13
Original Face:		Base	5,677,376.000	99.857596	2,069,260.95	93.934910	1,946,530.36	-122,730.59	0.13
3136AJ2X3	FANNIE MAE FNR 2014 25 WA					1.5	25 May 2029		
		Local	3,238,897.520	98.172866	3,179,718.52	93.492330	3,028,120.76	-151,597.76	0.21
Original Face:		Base	6,060,416.000	98.172866	3,179,718.52	93.492330	3,028,120.76	-151,597.76	0.21

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3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	520,330.890	98.110416	510,498.80	95.467510	496,746.94	-13,751.86	0.03
Original Face:		Base	2,838,688.000	98.110416	510,498.80	95.467510	496,746.94	-13,751.86	0.03
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		Local	29,799.490	101.223511	30,164.09	99.787830	29,736.26	-427.83	0.00
Original Face:		Base	648,587.000	101.223511	30,164.09	99.787830	29,736.26	-427.83	0.00
3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		Local	1,134,170.950	100.142483	1,135,786.95	97.205740	1,102,479.26	-33,307.69	0.08
Original Face:		Base	5,946,910.000	100.142483	1,135,786.95	97.205740	1,102,479.26	-33,307.69	0.08
3137A6SX1	FREDDIE MAC FHR 3812 BE					2.75	15 Sep 2018		
		Local	1,179.520	100.014413	1,179.69	100.014413	1,179.69	0.00	0.00
Original Face:		Base	4,000,000.000	100.014413	1,179.69	100.014413	1,179.69	0.00	0.00
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		Local	174,036.730	104.256808	181,445.14	101.846670	177,250.61	-4,194.53	0.01
Original Face:		Base	500,000.000	104.256808	181,445.14	101.846670	177,250.61	-4,194.53	0.01
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		Local	1,353,390.160	101.482489	1,373,454.02	98.333200	1,330,831.85	-42,622.17	0.09
Original Face:		Base	11,354,753.000	101.482489	1,373,454.02	98.333200	1,330,831.85	-42,622.17	0.09
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	712,530.810	99.356760	707,947.53	97.850270	697,213.32	-10,734.21	0.05
Original Face:		Base	2,838,688.000	99.356760	707,947.53	97.850270	697,213.32	-10,734.21	0.05
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	844,317.870	99.975881	844,114.23	96.074360	811,172.99	-32,941.24	0.06
Original Face:		Base	2,838,688.000	99.975881	844,114.23	96.074360	811,172.99	-32,941.24	0.06
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
		Local	745,403.460	99.951857	745,044.60	96.051210	715,969.04	-29,075.56	0.05
Original Face:		Base	3,247,459.000	99.951857	745,044.60	96.051210	715,969.04	-29,075.56	0.05
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	1,430,542.510	100.249900	1,434,117.43	95.047820	1,359,699.47	-74,417.96	0.09
Original Face:		Base	5,677,376.000	100.249900	1,434,117.43	95.047820	1,359,699.47	-74,417.96	0.09

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3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	3,089,669.770	100.392564	3,101,798.71	95.075620	2,937,522.69	-164,276.02	0.20
	Original Face:	Base	8,516,065.000	100.392564	3,101,798.71	95.075620	2,937,522.69	-164,276.02	0.20
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
		Local	2,883,313.670	100.079664	2,885,610.64	94.021590	2,710,937.36	-174,673.28	0.19
	Original Face:	Base	7,380,589.000	100.079664	2,885,610.64	94.021590	2,710,937.36	-174,673.28	0.19
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
		Local	3,052,021.480	101.359611	3,093,517.09	92.079140	2,810,275.13	-283,241.96	0.19
	Original Face:	Base	5,677,376.000	101.359611	3,093,517.09	92.079140	2,810,275.13	-283,241.96	0.19
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
		Local	2,523,574.560	100.025620	2,524,221.09	94.605280	2,387,434.78	-136,786.31	0.16
	Original Face:	Base	5,677,376.000	100.025620	2,524,221.09	94.605280	2,387,434.78	-136,786.31	0.16
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
		Local	6,308,936.830	100.794323	6,359,050.18	94.202960	5,943,205.24	-415,844.94	0.41
	Original Face:	Base	14,193,441.000	100.794323	6,359,050.18	94.202960	5,943,205.24	-415,844.94	0.41
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	4,289,977.620	100.505631	4,311,669.06	94.963730	4,073,922.76	-237,746.30	0.28
	Original Face:	Base	14,193,441.000	100.505631	4,311,669.06	94.963730	4,073,922.76	-237,746.30	0.28
3137B1EM0	FREDDIE MAC FHR 4191 AP					2.0	15 Mar 2043		
		Local	1,399,509.640	99.886489	1,397,921.04	94.877840	1,327,824.52	-70,096.52	0.09
	Original Face:	Base	3,250,000.000	99.886489	1,397,921.04	94.877840	1,327,824.52	-70,096.52	0.09
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	2,766,472.630	100.565058	2,782,104.80	96.444170	2,668,101.57	-114,003.23	0.18
	Original Face:	Base	5,677,376.000	100.565058	2,782,104.80	96.444170	2,668,101.57	-114,003.23	0.18
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	4,112,483.840	99.897580	4,108,271.83	93.233700	3,834,220.85	-274,050.98	0.26
	Original Face:	Base	8,516,065.000	99.897580	4,108,271.83	93.233700	3,834,220.85	-274,050.98	0.26
3137B2CF5	FREDDIE MAC FHR 4203 DC					1.75	15 Apr 2033		
		Local	1,019,283.580	97.614786	994,971.49	96.228280	980,839.06	-14,132.43	0.07
	Original Face:	Base	2,500,000.000	97.614786	994,971.49	96.228280	980,839.06	-14,132.43	0.07

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3137BUFZ6	FREDDIE MAC FHR 4646 TB					3.5	15 Apr 2028		
		Local	3,766,687.100	103.300816	3,891,018.50	100.887060	3,800,099.87	-90,918.63	0.26
Original Face:		Base	10,000,000.000	103.300816	3,891,018.50	100.887060	3,800,099.87	-90,918.63	0.26
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.0	15 Oct 2040		
		Local	4,285,686.700	101.901796	4,367,191.71	98.663170	4,228,394.35	-138,797.36	0.29
Original Face:		Base	5,000,000.000	101.901796	4,367,191.71	98.663170	4,228,394.35	-138,797.36	0.29
3137F4VC3	FREDDIE MAC FHR 4774 G					4.0	15 Aug 2042		
		Local	9,618,965.000	102.640420	9,872,946.04	101.297290	9,743,750.87	-129,195.17	0.67
Original Face:		Base	10,000,000.000	102.640420	9,872,946.04	101.297290	9,743,750.87	-129,195.17	0.67
3137FEVG2	FREDDIE MAC FHR 4800 TA					4.0	15 Apr 2042		
		Local	4,864,014.500	101.916836	4,957,249.70	102.489110	4,985,085.17	27,835.47	0.34
Original Face:		Base	5,000,000.000	101.916836	4,957,249.70	102.489110	4,985,085.17	27,835.47	0.34
3137FGYY5	FREDDIE MAC FHR 4819 MA					4.0	15 Apr 2040		
		Local	6,927,367.860	102.085300	7,071,824.26	102.264080	7,084,209.01	12,384.75	0.49
Original Face:		Base	7,000,000.000	102.085300	7,071,824.26	102.264080	7,084,209.01	12,384.75	0.49
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.0	01 Oct 2026		
		Local	144,861.150	103.476384	149,897.08	100.009553	144,874.99	-5,022.09	0.01
Original Face:		Base	495,228.000	103.476384	149,897.08	100.009553	144,874.99	-5,022.09	0.01
3138L33G8	FNMA POOL AM3498 FN 06/20 FIXED 2.01					2.01	01 Jun 2020		
		Local	1,000,000.000	101.175876	1,011,758.76	98.349665	983,496.65	-28,262.11	0.07
Original Face:		Base	1,000,000.000	101.175876	1,011,758.76	98.349665	983,496.65	-28,262.11	0.07
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	4,003,510.060	103.140856	4,129,254.56	97.924125	3,920,402.20	-208,852.36	0.27
Original Face:		Base	8,516,065.000	103.140856	4,129,254.56	97.924125	3,920,402.20	-208,852.36	0.27
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	848,756.810	101.320252	859,962.54	99.850160	847,485.03	-12,477.51	0.06
Original Face:		Base	44,567,405.000	101.320252	859,962.54	99.850160	847,485.03	-12,477.51	0.06
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.5	25 Jun 2027		
		Local	38,454.140	109.052679	41,935.27	107.407360	41,302.58	-632.69	0.00
Original Face:		Base	1,000,000.000	109.052679	41,935.27	107.407360	41,302.58	-632.69	0.00

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31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	911,684.760	106.153347	967,783.89	108.177830	986,240.79	18,456.90	0.07
Original Face:		Base	24,898,134.000	106.153347	967,783.89	108.177830	986,240.79	18,456.90	0.07
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	784,640.560	99.161431	778,060.81	99.014170	776,905.34	-1,155.47	0.05
Original Face:		Base	5,677,376.000	99.161431	778,060.81	99.014170	776,905.34	-1,155.47	0.05
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	511,422.490	105.448712	539,288.43	103.595770	529,812.07	-9,476.36	0.04
Original Face:		Base	8,516,065.000	105.448712	539,288.43	103.595770	529,812.07	-9,476.36	0.04
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	100.126295	2,002,525.90	2,525.90	0.14
		Base		100.000000	2,000,000.00	100.126295	2,002,525.90	2,525.90	0.14
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	100.345400	9,031,086.00	31,086.00	0.62
		Base		100.000000	9,000,000.00	100.345400	9,031,086.00	31,086.00	0.62
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	98.849897	4,942,494.85	-57,505.15	0.34
		Base		100.000000	5,000,000.00	98.849897	4,942,494.85	-57,505.15	0.34
345397YP2	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/22 VAR					3.42825	03 Aug 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	99.651137	19,930,227.40	-69,772.60	1.37
		Base		100.000000	20,000,000.00	99.651137	19,930,227.40	-69,772.60	1.37
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		Local	33,275.250	102.353251	34,058.30	102.699455	34,173.50	115.20	0.00
Original Face:		Base	1,675,000.000	102.353251	34,058.30	102.699455	34,173.50	115.20	0.00
369550BF4	GENERAL DYNAMICS CORP COMPANY GUAR 05/21 VAR					2.718	11 May 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.674556	5,033,727.80	33,727.80	0.35
		Base		100.000000	5,000,000.00	100.674556	5,033,727.80	33,727.80	0.35
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	100.445618	3,013,368.54	13,368.54	0.21
		Base		100.000000	3,000,000.00	100.445618	3,013,368.54	13,368.54	0.21

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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	99.922480	9,992,248.00	-7,752.00	0.69
		Base		100.000000	10,000,000.00	99.922480	9,992,248.00	-7,752.00	0.69
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	10,000,000.000	99.976393	9,997,639.27	98.948239	9,894,823.90	-102,815.37	0.68
		Base		99.976393	9,997,639.27	98.948239	9,894,823.90	-102,815.37	0.68
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.0	16 Nov 2039		
		Local	85,764.970	105.818833	90,755.49	103.340360	88,629.83	-2,125.66	0.01
Original Face:		Base	877,500.000	105.818833	90,755.49	103.340360	88,629.83	-2,125.66	0.01
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	3,699,751.520	101.573992	3,757,985.31	99.469300	3,680,116.94	-77,868.37	0.25
Original Face:		Base	10,000,000.000	101.573992	3,757,985.31	99.469300	3,680,116.94	-77,868.37	0.25
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC					1.7185	16 May 2045		
		Local	2,323,832.100	98.795095	2,295,832.13	91.527780	2,126,951.93	-168,880.20	0.15
Original Face:		Base	3,000,000.000	98.795095	2,295,832.13	91.527780	2,126,951.93	-168,880.20	0.15
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.61987	16 Jun 2053		
		Local	4,692,992.150	95.236105	4,469,422.91	94.266310	4,423,910.53	-45,512.38	0.30
Original Face:		Base	10,000,000.000	95.236105	4,469,422.91	94.266310	4,423,910.53	-45,512.38	0.30
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	4,291,597.350	102.252670	4,388,272.89	94.881870	4,071,947.82	-316,325.07	0.28
Original Face:		Base	10,493,495.000	102.252670	4,388,272.89	94.881870	4,071,947.82	-316,325.07	0.28
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.05	16 Aug 2057		
		Local	4,829,903.760	96.245289	4,648,554.84	94.447780	4,561,736.88	-86,817.96	0.31
Original Face:		Base	5,000,000.000	96.245289	4,648,554.84	94.447780	4,561,736.88	-86,817.96	0.31
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.25	20 Oct 2046		
		Local	4,605,404.550	99.894257	4,600,534.67	96.905940	4,462,910.57	-137,624.10	0.31
Original Face:		Base	5,000,000.000	99.894257	4,600,534.67	96.905940	4,462,910.57	-137,624.10	0.31
44932HAA1	IBM CREDIT LLC SR UNSECURED 09/19 1.625					1.625	06 Sep 2019		
		Local	5,000,000.000	99.961374	4,998,068.68	98.978122	4,948,906.10	-49,162.58	0.34
		Base		99.961374	4,998,068.68	98.978122	4,948,906.10	-49,162.58	0.34

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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	99.210700	19,842,140.00	-157,860.00	1.37
		Base		100.000000	20,000,000.00	99.210700	19,842,140.00	-157,860.00	1.37
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					2.708	12 Feb 2019		
		Local	1,987,082.000	100.000000	1,987,082.00	100.159000	1,990,241.46	3,159.46	0.14
		Base		100.000000	1,987,082.00	100.159000	1,990,241.46	3,159.46	0.14
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		Local	15,000,000.000	99.991058	14,998,658.74	99.499623	14,924,943.45	-73,715.29	1.03
		Base		99.991058	14,998,658.74	99.499623	14,924,943.45	-73,715.29	1.03
459200JP7	IBM CORP SR UNSECURED 01/20 VAR					2.56688	27 Jan 2020		
		Local	30,000,000.000	100.000000	30,000,000.00	100.362231	30,108,669.30	108,669.30	2.08
		Base		100.000000	30,000,000.00	100.362231	30,108,669.30	108,669.30	2.08
46649CAQ6	JP MORGAN MORTGAGE TRUST JPMMT 2018 4 A15 144A					3.5	25 Oct 2048		
		Local	4,775,076.540	99.601097	4,756,028.63	99.551770	4,753,673.21	-2,355.42	0.33
	Original Face:	Base	5,000,000.000	99.601097	4,756,028.63	99.551770	4,753,673.21	-2,355.42	0.33
478160BG8	JOHNSON + JOHNSON SR UNSECURED 12/18 1.65					1.65	05 Dec 2018		
		Local	10,000,000.000	100.170205	10,017,020.46	99.863266	9,986,326.60	-30,693.86	0.69
		Base		100.170205	10,017,020.46	99.863266	9,986,326.60	-30,693.86	0.69
63254AAT5	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/20 2.25					2.25	10 Jan 2020		
		Local	10,000,000.000	99.995923	9,999,592.32	99.053626	9,905,362.60	-94,229.72	0.68
		Base		99.995923	9,999,592.32	99.053626	9,905,362.60	-94,229.72	0.68
64952WCE1	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 04/21 2					2.0	13 Apr 2021		
		Local	3,000,000.000	99.923119	2,997,693.56	97.276120	2,918,283.60	-79,409.96	0.20
		Base		99.923119	2,997,693.56	97.276120	2,918,283.60	-79,409.96	0.20
654740AN9	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55					2.55	08 Mar 2021		
		Local	10,000,000.000	99.939069	9,993,906.90	97.954465	9,795,446.50	-198,460.40	0.68
		Base		99.939069	9,993,906.90	97.954465	9,795,446.50	-198,460.40	0.68
71713UAQ5	PHARMACIA LLC COMPANY GUAR 12/18 6.5					6.5	01 Dec 2018		
		Local	1,000,000.000	101.110817	1,011,108.17	100.956807	1,009,568.07	-1,540.10	0.07
		Base		101.110817	1,011,108.17	100.956807	1,009,568.07	-1,540.10	0.07

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78010UDP9	ROYAL BANK OF CANADA SR UNSECURED 01/19 VAR					2.95706	22 Jan 2019		
		Local	10,000,000.000	100.152059	10,015,205.85	100.184517	10,018,451.70	3,245.85	0.69
		Base		100.152059	10,015,205.85	100.184517	10,018,451.70	3,245.85	0.69
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					2.76475	25 Jan 2029		
		Local	1,123,364.280	100.000000	1,123,364.28	99.491770	1,117,655.01	-5,709.27	0.08
	Original Face:	Base	2,838,688.000	100.000000	1,123,364.28	99.491770	1,117,655.01	-5,709.27	0.08
89236TDM4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 1.7					1.7	09 Jan 2019		
		Local	10,000,000.000	99.993767	9,999,376.71	99.742478	9,974,247.80	-25,128.91	0.69
		Base		99.993767	9,999,376.71	99.742478	9,974,247.80	-25,128.91	0.69
89236TEX9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 VAR					3.05	26 Apr 2021		
		Local	5,000,000.000	99.760633	4,988,031.65	99.092671	4,954,633.55	-33,398.10	0.34
		Base		99.760633	4,988,031.65	99.092671	4,954,633.55	-33,398.10	0.34
89236TFB6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/19 VAR					2.37375	15 May 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	99.992749	9,999,274.90	-725.10	0.69
		Base		100.000000	10,000,000.00	99.992749	9,999,274.90	-725.10	0.69
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		Local	5,000,000.000	99.545421	4,977,271.04	96.292969	4,814,648.45	-162,622.59	0.33
		Base		99.545421	4,977,271.04	96.292969	4,814,648.45	-162,622.59	0.33
912828T83	US TREASURY N/B 10/18 0.75					0.75	31 Oct 2018		
		Local	5,000,000.000	99.938497	4,996,924.87	99.938497	4,996,924.87	0.00	0.34
		Base		99.938497	4,996,924.87	99.938497	4,996,924.87	0.00	0.34
912828XV7	US TREASURY N/B 06/19 1.25					1.25	30 Jun 2019		
		Local	10,000,000.000	99.358416	9,935,841.56	99.058594	9,905,859.40	-29,982.16	0.68
		Base		99.358416	9,935,841.56	99.058594	9,905,859.40	-29,982.16	0.68
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	100.260186	3,007,805.58	7,805.58	0.21
		Base		100.000000	3,000,000.00	100.260186	3,007,805.58	7,805.58	0.21
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15					3.15	15 Jun 2021		
		Local	3,000,000.000	99.949659	2,998,489.78	100.086370	3,002,591.10	4,101.32	0.21
		Base		99.949659	2,998,489.78	100.086370	3,002,591.10	4,101.32	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
92348NAA5	VERIZON OWNER TRUST VZOT 2017 1A A 144A					2.06	20 Sep 2021		
		Local	10,000,000.000	98.948028	9,894,802.75	99.128110	9,912,811.00	18,008.25	0.68
Original Face:		Base	10,000,000.000	98.948028	9,894,802.75	99.128110	9,912,811.00	18,008.25	0.68
931142EF6	WALMART INC SR UNSECURED 06/20 VAR					2.377	23 Jun 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.151294	10,015,129.40	15,129.40	0.69
		Base		100.000000	10,000,000.00	100.151294	10,015,129.40	15,129.40	0.69
931142EG4	WALMART INC SR UNSECURED 06/20 2.85					2.85	23 Jun 2020		
		Local	5,000,000.000	99.971814	4,998,590.71	100.266701	5,013,335.05	14,744.34	0.35
		Base		99.971814	4,998,590.71	100.266701	5,013,335.05	14,744.34	0.35
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					3.268	11 Feb 2022		
		Local	4,000,000.000	100.000000	4,000,000.00	101.068816	4,042,752.64	42,752.64	0.28
		Base		100.000000	4,000,000.00	101.068816	4,042,752.64	42,752.64	0.28
94988J5G8	WELLS FARGO BANK NA SR UNSECURED 12/19 2.15					2.15	06 Dec 2019		
		Local	5,000,000.000	99.941795	4,997,089.75	99.163757	4,958,187.85	-38,901.90	0.34
		Base		99.941795	4,997,089.75	99.163757	4,958,187.85	-38,901.90	0.34
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	100.005650	15,500,875.75	875.75	1.07
Original Face:		Base	15,500,000.000	100.000000	15,500,000.00	100.005650	15,500,875.75	875.75	1.07
US DOLLAR Total									
		Local	691,204,268.040		692,033,948.20		684,922,681.91	-7,111,266.29	47.22
Original Face:		Base	508,626,866.000		692,033,948.20		684,922,681.91	-7,111,266.29	47.22
FIXED INCOME Total									
		Base	691,204,268.040		692,033,948.20		684,922,681.91	-7,111,266.29	47.22
Original Face:			508,626,866.000						

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Holdings

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

As of: *August 31, 2018*

View Date: *September 11, 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								
		1,457,645,516.670	Base	1,457,621,646.64		1,450,545,901.35	-7,075,745.29	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 EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					2.0666665	31 Dec 2030		
		Local	49,544.800	100.041478	49,565.35	100.050000	49,569.57	4.22	0.05
		Base		100.041478	49,565.35	100.050000	49,569.57	4.22	0.05
06417GK98	BANK OF NOVA SCOTIA					2.45	15 Feb 2019		
		Local	500,000.000	99.944736	499,723.68	100.001800	500,009.00	285.32	0.47
		Base		99.944736	499,723.68	100.001800	500,009.00	285.32	0.47
3135G0N58	FANNIE MAE NOTES 08/19 1.2					1.2	16 Aug 2019		
		Local	3,000,000.000	99.979283	2,999,378.49	98.770100	2,963,103.00	-36,275.49	2.80
		Base		99.979283	2,999,378.49	98.770100	2,963,103.00	-36,275.49	2.80
3135G0P23	FANNIE MAE NOTES 08/19 1.25					1.25	23 Aug 2019		
		Local	2,000,000.000	99.995092	1,999,901.83	98.740300	1,974,806.00	-25,095.83	1.87
		Base		99.995092	1,999,901.83	98.740300	1,974,806.00	-25,095.83	1.87
459200HX2	IBM CORP SR UNSECURED 11/21 VAR					2.9205	06 Nov 2021		
		Local	1,000,000.000	100.198327	1,001,983.27	101.147400	1,011,474.00	9,490.73	0.96
		Base		100.198327	1,001,983.27	101.147400	1,011,474.00	9,490.73	0.96
78009N2L9	ROYAL BK OF CANADA					1.7	04 Oct 2018		
		Local	1,500,000.000	99.936359	1,499,045.38	99.936359	1,499,045.38	0.00	1.42
		Base		99.936359	1,499,045.38	99.936359	1,499,045.38	0.00	1.42
78012UAA3	ROYAL BK OF CANADA					2.24	01 Feb 2019		
		Local	400,000.000	99.861318	399,445.27	99.925800	399,703.20	257.93	0.38
		Base		99.861318	399,445.27	99.925800	399,703.20	257.93	0.38
83050FXT3	SKANDIN ENS BANKEN					1.84	02 Aug 2019		
		Local	475,000.000	99.304446	471,696.12	99.358000	471,950.50	254.38	0.45
		Base		99.304446	471,696.12	99.358000	471,950.50	254.38	0.45
86958JJG5	SVENSKA HANDLSBNKN A					2.738	12 Feb 2019		
		Local	1,500,000.000	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

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89113XXP4	TORONTO-DOMINION				2.38	21 Feb 2019		
	400,000.000	Local	99.933705	399,734.82	99.956800	399,827.20	92.38	0.38
		Base	99.933705	399,734.82	99.956800	399,827.20	92.38	0.38
89114MCU9	TORONTO-DOMINION				2.46	28 Feb 2019		
	1,500,000.000	Local	100.009796	1,500,146.94	99.999000	1,499,985.00	-161.94	1.42
		Base	100.009796	1,500,146.94	99.999000	1,499,985.00	-161.94	1.42
96121T4N5	WESTPAC BKING CORP N				1.6	19 Sep 2018		
	1,000,000.000	Local	99.964521	999,645.21	99.964521	999,645.21	0.00	0.94
		Base	99.964521	999,645.21	99.964521	999,645.21	0.00	0.94
96121T4V7	WESTPAC BKING CORP N				1.71	19 Oct 2018		
	800,000.000	Local	99.947673	799,581.38	99.947673	799,581.38	0.00	0.76
		Base	99.947673	799,581.38	99.947673	799,581.38	0.00	0.76
US DOLLAR Total								
	14,124,544.800	Local		14,119,847.74		14,071,054.44	-48,793.30	13.30
		Base		14,119,847.74		14,071,054.44	-48,793.30	13.30
CASH EQUIVALENT Total								
	14,124,544.800	Base		14,119,847.74		14,071,054.44	-48,793.30	13.30

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

020002BE0	ALLSTATE CORP SR UNSECURED 03/21 VAR				2.76438	29 Mar 2021		
	1,274,000.000	Local	100.150137	1,275,912.74	100.122555	1,275,561.35	-351.39	1.21
		Base	100.150137	1,275,912.74	100.122555	1,275,561.35	-351.39	1.21
02582JHJ2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2017 6 A				2.04	15 May 2023		
	650,000.000	Local	99.987209	649,916.86	98.174450	638,133.93	-11,782.93	0.60
Original Face:	650,000.000	Base	99.987209	649,916.86	98.174450	638,133.93	-11,782.93	0.60
02587AAJ3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2017 1 A				1.93	15 Sep 2022		
	1,000,000.000	Local	98.621317	986,213.17	98.614690	986,146.90	-66.27	0.93
Original Face:	1,000,000.000	Base	98.621317	986,213.17	98.614690	986,146.90	-66.27	0.93

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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
0258M0DK2	AMERICAN EXPRESS CREDIT SR UNSECURED 03/19 2.125					2.125	18 Mar 2019		
		Local	650,000.000	99.771823	648,516.85	99.797076	648,680.99	164.14	0.61
		Base		99.771823	648,516.85	99.797076	648,680.99	164.14	0.61
02665WBE0	AMERICAN HONDA FINANCE SR UNSECURED 07/19 1.2					1.2	12 Jul 2019		
		Local	475,000.000	99.971322	474,863.78	98.908163	469,813.77	-5,050.01	0.44
		Base		99.971322	474,863.78	98.908163	469,813.77	-5,050.01	0.44
037833CL2	APPLE INC SR UNSECURED 02/20 VAR					2.543	07 Feb 2020		
		Local	1,000,000.000	100.000000	1,000,000.00	100.340058	1,003,400.58	3,400.58	0.95
		Base		100.000000	1,000,000.00	100.340058	1,003,400.58	3,400.58	0.95
05522RCX4	BANK OF AMERICA CREDIT CARD TR BACCT 2017 A2 A2					1.84	17 Jan 2023		
		Local	1,950,000.000	97.946778	1,909,962.18	97.955680	1,910,135.76	173.58	1.81
	Original Face:	Base	1,950,000.000	97.946778	1,909,962.18	97.955680	1,910,135.76	173.58	1.81
05582QAD9	BMW VEHICLE OWNER TRUST BMWOT 2016 A A3					1.16	25 Nov 2020		
		Local	828,588.050	99.594087	825,224.70	99.276840	822,596.03	-2,628.67	0.78
	Original Face:	Base	1,185,000.000	99.594087	825,224.70	99.276840	822,596.03	-2,628.67	0.78
05582QAE7	BMW VEHICLE OWNER TRUST BMWOT 2016 A A4					1.37	27 Dec 2022		
		Local	1,300,000.000	98.927989	1,286,063.86	98.059820	1,274,777.66	-11,286.20	1.20
	Original Face:	Base	1,300,000.000	98.927989	1,286,063.86	98.059820	1,274,777.66	-11,286.20	1.20
06050TME9	BANK OF AMERICA NA SR UNSECURED 12/18 2.05					2.05	07 Dec 2018		
		Local	500,000.000	100.005196	500,025.98	99.924691	499,623.46	-402.52	0.47
		Base		100.005196	500,025.98	99.924691	499,623.46	-402.52	0.47
06406HDF3	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45					2.45	27 Nov 2020		
		Local	1,000,000.000	98.662748	986,627.48	98.705000	987,050.00	422.52	0.93
		Base		98.662748	986,627.48	98.705000	987,050.00	422.52	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	100.351767	1,856,507.69	6,507.69	1.75
		Base		100.000000	1,850,000.00	100.351767	1,856,507.69	6,507.69	1.75
084664CG4	BERKSHIRE HATHAWAY FIN COMPANY GUAR 03/19 1.7					1.7	15 Mar 2019		
		Local	590,000.000	99.986464	589,920.14	99.641483	587,884.75	-2,035.39	0.56
		Base		99.986464	589,920.14	99.641483	587,884.75	-2,035.39	0.56

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
084664CH2	BERKSHIRE HATHAWAY FIN COMPANY GUAR 03/19 VAR					3.03063	15 Mar 2019		
		Local	1,100,000.000	100.163539	1,101,798.93	100.404144	1,104,445.58	2,646.65	1.04
		Base		100.163539	1,101,798.93	100.404144	1,104,445.58	2,646.65	1.04
12592WAC2	CNH EQUIPMENT TRUST CNH 2015 A A3					1.3	15 Apr 2020		
		Local	50,206.570	99.974426	50,193.73	99.912860	50,162.82	-30.91	0.05
	Original Face:	Base	1,250,000.000	99.974426	50,193.73	99.912860	50,162.82	-30.91	0.05
12594BAD4	CNH EQUIPMENT TRUST CNH 2016 A A3					1.48	15 Apr 2021		
		Local	790,025.450	99.386196	785,176.24	99.292840	784,438.71	-737.53	0.74
	Original Face:	Base	1,065,000.000	99.386196	785,176.24	99.292840	784,438.71	-737.53	0.74
12594DAD0	CNH EQUIPMENT TRUST CNH 2016 B A3					1.63	15 Aug 2021		
		Local	894,053.370	99.869180	892,883.77	99.194240	886,849.45	-6,034.32	0.84
	Original Face:	Base	1,060,000.000	99.869180	892,883.77	99.194240	886,849.45	-6,034.32	0.84
12635YAD5	CNH EQUIPMENT TRUST CNH 2016 C A3					1.44	15 Dec 2021		
		Local	190,000.000	99.987347	189,975.96	98.802120	187,724.03	-2,251.93	0.18
	Original Face:	Base	190,000.000	99.987347	189,975.96	98.802120	187,724.03	-2,251.93	0.18
14041NFB2	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A8 A8					2.05	15 Aug 2023		
		Local	1,000,000.000	98.420875	984,208.75	98.215150	982,151.50	-2,057.25	0.93
	Original Face:	Base	1,000,000.000	98.420875	984,208.75	98.215150	982,151.50	-2,057.25	0.93
14041NFH9	CAPITAL ONE MULTI ASSET EXECUT COMET 2016 A6 A6					1.82	15 Sep 2022		
		Local	935,000.000	99.989883	934,905.41	98.823330	923,998.14	-10,907.27	0.87
	Original Face:	Base	935,000.000	99.989883	934,905.41	98.823330	923,998.14	-10,907.27	0.87
14041NFK2	CAPITAL ONE MULTI ASSET EXECUT COMET 2017 A1 A1					2.0	17 Jan 2023		
		Local	500,000.000	99.983452	499,917.26	98.705760	493,528.80	-6,388.46	0.47
	Original Face:	Base	500,000.000	99.983452	499,917.26	98.705760	493,528.80	-6,388.46	0.47
14912L6M8	CATERPILLAR FINL SERVICE SR UNSECURED 11/18 1.8					1.8	13 Nov 2018		
		Local	1,300,000.000	100.025264	1,300,328.43	100.025264	1,300,328.43	0.00	1.23
		Base		100.025264	1,300,328.43	100.025264	1,300,328.43	0.00	1.23
14913QAB5	CATERPILLAR FINL SERVICE SR UNSECURED 06/22 VAR					2.90381	06 Jun 2022		
		Local	1,000,000.000	100.845615	1,008,456.15	100.650000	1,006,500.00	-1,956.15	0.95
		Base		100.845615	1,008,456.15	100.650000	1,006,500.00	-1,956.15	0.95

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	99.186000	1,091,046.00	-8,954.00	1.03
		Base		100.000000	1,100,000.00	99.186000	1,091,046.00	-8,954.00	1.03
17275RAX0	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45					2.45	15 Jun 2020		
		Local	2,000,000.000	99.575147	1,991,502.94	99.400895	1,988,017.90	-3,485.04	1.88
		Base		99.575147	1,991,502.94	99.400895	1,988,017.90	-3,485.04	1.88
172967LE9	CITIGROUP INC SR UNSECURED 01/20 VAR					3.12144	10 Jan 2020		
		Local	710,000.000	100.000000	710,000.00	100.756976	715,374.53	5,374.53	0.68
		Base		100.000000	710,000.00	100.756976	715,374.53	5,374.53	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	100.001000	1,750,017.50	17.50	1.65
		Base		100.000000	1,750,000.00	100.001000	1,750,017.50	17.50	1.65
17401QAC5	CITIZENS BANK NA/RI SR UNSECURED 12/18 2.3					2.3	03 Dec 2018		
		Local	590,000.000	99.992317	589,954.67	99.962654	589,779.66	-175.01	0.56
		Base		99.992317	589,954.67	99.962654	589,779.66	-175.01	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	100.247000	561,383.20	1,383.20	0.53
		Base		100.000000	560,000.00	100.247000	561,383.20	1,383.20	0.53
17401QAK7	CITIZENS BANK NA/RI SR UNSECURED 05/20 VAR					2.88138	26 May 2020		
		Local	1,000,000.000	100.000000	1,000,000.00	100.317656	1,003,176.56	3,176.56	0.95
		Base		100.000000	1,000,000.00	100.317656	1,003,176.56	3,176.56	0.95
191216BV1	COCA COLA CO/THE SR UNSECURED 05/19 1.375					1.375	30 May 2019		
		Local	660,000.000	99.982659	659,885.55	99.154101	654,417.07	-5,468.48	0.62
		Base		99.982659	659,885.55	99.154101	654,417.07	-5,468.48	0.62
19416QEF3	COLGATE PALMOLIVE CO SR UNSECURED 03/19 1.75					1.75	15 Mar 2019		
		Local	440,000.000	100.087550	440,385.22	99.560193	438,064.85	-2,320.37	0.41
		Base		100.087550	440,385.22	99.560193	438,064.85	-2,320.37	0.41
235851AN2	DANAHER CORP SR UNSECURED 09/18 1.65					1.65	15 Sep 2018		
		Local	710,000.000	99.998287	709,987.84	99.998287	709,987.84	0.00	0.67
		Base		99.998287	709,987.84	99.998287	709,987.84	0.00	0.67

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24422EUG2	JOHN DEERE CAPITAL CORP SR UNSECURED 06/23 VAR					2.86919	07 Jun 2023		
		Local	850,000.000	100.092692	850,787.88	100.068838	850,585.12	-202.76	0.80
		Base		100.092692	850,787.88	100.068838	850,585.12	-202.76	0.80
254683BP9	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A2 A					1.9	17 Oct 2022		
		Local	340,000.000	99.572844	338,547.67	98.489310	334,863.65	-3,684.02	0.32
Original Face:		Base	340,000.000	99.572844	338,547.67	98.489310	334,863.65	-3,684.02	0.32
254683BV6	DISCOVER CARD EXECUTION NOTE T DCENT 2016 A4 A4					1.39	15 Mar 2022		
		Local	2,120,000.000	99.994445	2,119,882.23	98.645470	2,091,283.96	-28,598.27	1.98
Original Face:		Base	2,120,000.000	99.994445	2,119,882.23	98.645470	2,091,283.96	-28,598.27	1.98
25468PDC7	WALT DISNEY COMPANY/THE SR UNSECURED 05/19 VAR					2.62475	30 May 2019		
		Local	1,100,000.000	99.989650	1,099,886.15	100.224864	1,102,473.50	2,587.35	1.04
		Base		99.989650	1,099,886.15	100.224864	1,102,473.50	2,587.35	1.04
25468PDH6	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 1.65					1.65	08 Jan 2019		
		Local	305,000.000	99.984226	304,951.89	99.661931	303,968.89	-983.00	0.29
		Base		99.984226	304,951.89	99.661931	303,968.89	-983.00	0.29
25468PDU7	WALT DISNEY COMPANY/THE SR UNSECURED 06/20 1.8					1.8	05 Jun 2020		
		Local	1,000,000.000	99.931883	999,318.83	97.996125	979,961.25	-19,357.58	0.93
		Base		99.931883	999,318.83	97.996125	979,961.25	-19,357.58	0.93
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.8	07 Feb 2020		
		Local	305,000.000	99.993289	304,979.53	98.612785	300,768.99	-4,210.54	0.28
		Base		99.993289	304,979.53	98.612785	300,768.99	-4,210.54	0.28
30231GAD4	EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.819					1.819	15 Mar 2019		
		Local	1,200,000.000	100.071940	1,200,863.28	99.631133	1,195,573.60	-5,289.68	1.13
		Base		100.071940	1,200,863.28	99.631133	1,195,573.60	-5,289.68	1.13
3128MDND1	FED HM LN PC POOL G14688 FG 03/23 FIXED 2					2.0	01 Mar 2023		
		Local	346,358.080	101.221727	350,589.63	97.319648	337,074.46	-13,515.17	0.32
Original Face:		Base	1,419,000.000	101.221727	350,589.63	97.319648	337,074.46	-13,515.17	0.32
3134G9Q75	FREDDIE MAC NOTES 07/19 1.25					1.25	26 Jul 2019		
		Local	2,800,000.000	99.969147	2,799,136.11	98.908100	2,769,426.80	-29,709.31	2.62
		Base		99.969147	2,799,136.11	98.908100	2,769,426.80	-29,709.31	2.62

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3134GABN3	FREDDIE MAC NOTES 08/19 1.3					1.3	23 Aug 2019		
		Local	1,100,000.000	100.000000	1,100,000.00	98.828500	1,087,113.50	-12,886.50	1.03
		Base		100.000000	1,100,000.00	98.828500	1,087,113.50	-12,886.50	1.03
3136A5KR6	FANNIE MAE FNR 2012 31 AD					1.75	25 Oct 2022		
		Local	135,984.670	100.691144	136,924.52	98.502530	133,948.34	-2,976.18	0.13
Original Face:		Base	1,000,000.000	100.691144	136,924.52	98.502530	133,948.34	-2,976.18	0.13
3137A4WA1	FREDDIE MAC FHR 3775 LH					2.25	15 Dec 2020		
		Local	50,863.900	100.819835	51,280.90	99.221890	50,468.12	-812.78	0.05
Original Face:		Base	1,000,000.000	100.819835	51,280.90	99.221890	50,468.12	-812.78	0.05
3138NYD28	FNMA POOL AR1920 FN 01/23 FIXED 2.5					2.5	01 Jan 2023		
		Local	146,358.500	101.273524	148,222.41	99.590389	145,759.00	-2,463.41	0.14
Original Face:		Base	485,000.000	101.273524	148,222.41	99.590389	145,759.00	-2,463.41	0.14
31398VAH9	FREDDIE MAC FHR 3649 HB					2.0	15 Nov 2018		
		Local	524.240	100.068671	524.60	100.068671	524.60	0.00	0.00
Original Face:		Base	550,000.000	100.068671	524.60	100.068671	524.60	0.00	0.00
31418AS90	FNMA POOL MA1443 FN 05/23 FIXED 2					2.0	01 May 2023		
		Local	1,356,890.300	101.063525	1,371,321.17	98.140021	1,331,652.43	-39,668.74	1.26
Original Face:		Base	5,000,000.000	101.063525	1,371,321.17	98.140021	1,331,652.43	-39,668.74	1.26
31677QBJ7	FIFTH THIRD BANK SR UNSECURED 09/19 VAR					2.927	27 Sep 2019		
		Local	1,205,000.000	100.208029	1,207,506.75	100.247450	1,207,981.77	475.02	1.14
		Base		100.208029	1,207,506.75	100.247450	1,207,981.77	475.02	1.14
31677QBK4	FIFTH THIRD BANK SR UNSECURED 10/20 2.2					2.2	30 Oct 2020		
		Local	900,000.000	99.972908	899,756.17	97.949032	881,541.29	-18,214.88	0.83
		Base		99.972908	899,756.17	97.949032	881,541.29	-18,214.88	0.83
31679RAD7	FIFTH THIRD AUTO TRUST FITAT 2017 1 A3					1.8	15 Feb 2022		
		Local	325,000.000	99.998145	324,993.97	98.745850	320,924.01	-4,069.96	0.30
Original Face:		Base	325,000.000	99.998145	324,993.97	98.745850	320,924.01	-4,069.96	0.30
34528FAD0	FORD CREDIT AUTO OWNER TRUST FORDO 2018 A A3					3.03	15 Nov 2022		
		Local	700,000.000	99.984837	699,893.86	100.197830	701,384.81	1,490.95	0.66
Original Face:		Base	700,000.000	99.984837	699,893.86	100.197830	701,384.81	1,490.95	0.66

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34530VAD1	FORD CREDIT AUTO OWNER TRUST FORDO 2015 B A3					1.16	15 Nov 2019		
		Local	7,266.490	100.000000	7,266.49	99.939290	7,262.08	-4.41	0.01
Original Face:		Base	1,050,000.000	100.000000	7,266.49	99.939290	7,262.08	-4.41	0.01
34530YAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2015 C A3					1.41	15 Feb 2020		
		Local	133,138.720	99.993195	133,129.66	99.871440	132,967.56	-162.10	0.13
Original Face:		Base	995,000.000	99.993195	133,129.66	99.871440	132,967.56	-162.10	0.13
34531HAD1	FORD CREDIT AUTO OWNER TRUST FORDO 2017 B A3					1.69	15 Nov 2021		
		Local	630,000.000	99.996994	629,981.06	98.438280	620,161.16	-9,819.90	0.59
Original Face:		Base	630,000.000	99.996994	629,981.06	98.438280	620,161.16	-9,819.90	0.59
34532AAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2017 C A3					2.01	15 Mar 2022		
		Local	750,000.000	99.985221	749,889.16	98.765670	740,742.53	-9,146.63	0.70
Original Face:		Base	750,000.000	99.985221	749,889.16	98.765670	740,742.53	-9,146.63	0.70
36962G7M0	GENERAL ELECTRIC CO SR UNSECURED 01/20 2.2					2.2	09 Jan 2020		
		Local	850,000.000	100.329700	852,802.45	99.009600	841,581.60	-11,220.85	0.80
		Base		100.329700	852,802.45	99.009600	841,581.60	-11,220.85	0.80
36966THX3	GENERAL ELECTRIC CO SR UNSECURED 04/20 VAR					3.13919	15 Apr 2020		
		Local	750,000.000	100.035367	750,265.25	100.609286	754,569.65	4,304.40	0.71
		Base		100.035367	750,265.25	100.609286	754,569.65	4,304.40	0.71
375558AV5	GILEAD SCIENCES INC SR UNSECURED 04/19 2.05					2.05	01 Apr 2019		
		Local	500,000.000	99.891962	499,459.81	99.685973	498,429.87	-1,029.94	0.47
		Base		99.891962	499,459.81	99.685973	498,429.87	-1,029.94	0.47
375558BE2	GILEAD SCIENCES INC SR UNSECURED 09/18 1.85					1.85	04 Sep 2018		
		Local	1,000,000.000	100.000307	1,000,003.07	100.000000	1,000,000.00	-3.07	0.95
		Base		100.000307	1,000,003.07	100.000000	1,000,000.00	-3.07	0.95
375558BR3	GILEAD SCIENCES INC SR UNSECURED 09/19 1.85					1.85	20 Sep 2019		
		Local	570,000.000	99.981563	569,894.91	99.082288	564,769.04	-5,125.87	0.53
		Base		99.981563	569,894.91	99.082288	564,769.04	-5,125.87	0.53
38377XPJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 115 PD					2.0	20 Oct 2038		
		Local	42,307.650	101.385754	42,893.93	99.497310	42,094.97	-798.96	0.04
Original Face:		Base	2,750,000.000	101.385754	42,893.93	99.497310	42,094.97	-798.96	0.04

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437076BR2	HOME DEPOT INC SR UNSECURED 06/20 VAR					2.46781	05 Jun 2020		
		Local	1,010,000.000	100.000000	1,010,000.00	100.244738	1,012,471.85	2,471.85	0.96
		Base		100.000000	1,010,000.00	100.244738	1,012,471.85	2,471.85	0.96
43811BAC8	HONDA AUTO RECEIVABLES OWNER T HAROT 2017 2 A3					1.68	16 Aug 2021		
		Local	830,000.000	99.994293	829,952.63	98.770520	819,795.32	-10,157.31	0.77
Original Face:		Base	830,000.000	99.994293	829,952.63	98.770520	819,795.32	-10,157.31	0.77
43814PAC4	HONDA AUTO RECEIVABLES OWNER T HAROT 2017 3 A3					1.79	20 Sep 2021		
		Local	255,000.000	99.991682	254,978.79	98.632840	251,513.74	-3,465.05	0.24
Original Face:		Base	255,000.000	99.991682	254,978.79	98.632840	251,513.74	-3,465.05	0.24
43814QAC2	HONDA AUTO RECEIVABLES OWNER T HAROT 2016 2 A3					1.39	15 Apr 2020		
		Local	195,702.500	99.999305	195,701.14	99.559950	194,841.31	-859.83	0.18
Original Face:		Base	435,000.000	99.999305	195,701.14	99.559950	194,841.31	-859.83	0.18
43814UAG4	HONDA AUTO RECEIVABLES OWNER T HAROT 2018 2 A3					3.01	18 May 2022		
		Local	325,000.000	99.997963	324,993.38	100.084120	325,273.39	280.01	0.31
Original Face:		Base	325,000.000	99.997963	324,993.38	100.084120	325,273.39	280.01	0.31
43815HAC1	HONDA AUTO RECEIVABLES OWNER T HAROT 2018 3 A3					2.95	22 Aug 2022		
		Local	250,000.000	99.986316	249,965.79	99.986280	249,965.70	-0.09	0.24
Original Face:		Base	250,000.000	99.986316	249,965.79	99.986280	249,965.70	-0.09	0.24
438516BJ4	HONEYWELL INTERNATIONAL SR UNSECURED 10/19 1.4					1.4	30 Oct 2019		
		Local	1,500,000.000	99.969382	1,499,540.73	98.540715	1,478,110.73	-21,430.00	1.40
		Base		99.969382	1,499,540.73	98.540715	1,478,110.73	-21,430.00	1.40
446438RV7	HUNTINGTON NATIONAL BANK SR UNSECURED 03/20 VAR					2.83713	10 Mar 2020		
		Local	1,000,000.000	100.000000	1,000,000.00	100.336672	1,003,366.72	3,366.72	0.95
		Base		100.000000	1,000,000.00	100.336672	1,003,366.72	3,366.72	0.95
44890YAD8	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 B A3					1.12	15 Nov 2019		
		Local	24,255.740	99.998639	24,255.41	99.925750	24,237.73	-17.68	0.02
Original Face:		Base	565,000.000	99.998639	24,255.41	99.925750	24,237.73	-17.68	0.02
44918LAD4	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 C A3					1.46	18 Feb 2020		
		Local	92,547.710	99.993430	92,541.63	99.829180	92,389.62	-152.01	0.09
Original Face:		Base	395,000.000	99.993430	92,541.63	99.829180	92,389.62	-152.01	0.09

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44930UAD8	HYUNDAI AUTO RECEIVABLES TRUST HART 2016 A A3					1.56	15 Sep 2020		
		Local	601,371.740	99.981970	601,263.31	99.602490	598,981.23	-2,282.08	0.57
	Original Face:	Base	900,000.000	99.981970	601,263.31	99.602490	598,981.23	-2,282.08	0.57
44932GAD7	HYUNDAI AUTO RECEIVABLES TRUST HART 2017 B A3					1.77	18 Jan 2022		
		Local	1,147,000.000	99.244559	1,138,335.09	98.490900	1,129,690.62	-8,644.47	1.07
	Original Face:	Base	1,147,000.000	99.244559	1,138,335.09	98.490900	1,129,690.62	-8,644.47	1.07
458140BC3	INTEL CORP SR UNSECURED 05/22 VAR					2.688	11 May 2022		
		Local	1,500,000.000	100.176629	1,502,649.44	100.656102	1,509,841.53	7,192.09	1.43
		Base		100.176629	1,502,649.44	100.656102	1,509,841.53	7,192.09	1.43
46625HJS0	JPMORGAN CHASE + CO SR UNSECURED 01/19 VAR					2.96888	28 Jan 2019		
		Local	1,251,000.000	99.813187	1,248,662.97	100.238777	1,253,987.10	5,324.13	1.19
		Base		99.813187	1,248,662.97	100.238777	1,253,987.10	5,324.13	1.19
46625HNY2	JPMORGAN CHASE + CO SR UNSECURED 10/20 VAR					3.54388	29 Oct 2020		
		Local	500,000.000	101.119978	505,599.89	102.032813	510,164.07	4,564.18	0.48
		Base		101.119978	505,599.89	102.032813	510,164.07	4,564.18	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	100.568628	603,411.77	3,411.77	0.57
		Base		100.000000	600,000.00	100.568628	603,411.77	3,411.77	0.57
47787WAC3	JOHN DEERE OWNER TRUST JDOT 2015 B A3					1.44	15 Oct 2019		
		Local	93,970.800	100.000000	93,970.80	99.915460	93,891.36	-79.44	0.09
	Original Face:	Base	1,400,000.000	100.000000	93,970.80	99.915460	93,891.36	-79.44	0.09
47787XAB3	JOHN DEERE OWNER TRUST JDOT 2017 A A2					1.5	15 Oct 2019		
		Local	157,514.640	99.999829	157,514.37	99.901250	157,359.09	-155.28	0.15
	Original Face:	Base	740,000.000	99.999829	157,514.37	99.901250	157,359.09	-155.28	0.15
47788BAE4	JOHN DEERE OWNER TRUST JDOT 2017 B A4					2.11	15 Jul 2024		
		Local	1,000,000.000	98.146932	981,469.32	98.043760	980,437.60	-1,031.72	0.93
	Original Face:	Base	1,000,000.000	98.146932	981,469.32	98.043760	980,437.60	-1,031.72	0.93
478160CH5	JOHNSON + JOHNSON SR UNSECURED 11/20 1.95					1.95	10 Nov 2020		
		Local	135,000.000	99.921800	134,894.43	98.404865	132,846.57	-2,047.86	0.13
		Base		99.921800	134,894.43	98.404865	132,846.57	-2,047.86	0.13

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49327M2F0	KEY BANK NA SR UNSECURED 12/19 2.5					2.5	15 Dec 2019		
		Local	955,000.000	99.585196	951,038.62	99.471311	949,951.02	-1,087.60	0.90
		Base		99.585196	951,038.62	99.471311	949,951.02	-1,087.60	0.90
49327M2R4	KEY BANK NA SR UNSECURED 11/21 VAR					3.11963	22 Nov 2021		
		Local	990,000.000	101.153543	1,001,420.08	101.016447	1,000,062.83	-1,357.25	0.95
		Base		101.153543	1,001,420.08	101.016447	1,000,062.83	-1,357.25	0.95
494368BT9	KIMBERLY CLARK CORP SR UNSECURED 02/19 1.4					1.4	15 Feb 2019		
		Local	900,000.000	99.999079	899,991.71	99.488468	895,396.21	-4,595.50	0.85
		Base		99.999079	899,991.71	99.488468	895,396.21	-4,595.50	0.85
548661DL8	LOWE S COS INC SR UNSECURED 04/19 1.15					1.15	15 Apr 2019		
		Local	1,370,000.000	99.977607	1,369,693.22	99.115772	1,357,886.08	-11,807.14	1.28
		Base		99.977607	1,369,693.22	99.115772	1,357,886.08	-11,807.14	1.28
55279HAM2	MANUF + TRADERS TRUST CO SR UNSECURED 05/22 VAR					2.93225	18 May 2022		
		Local	1,800,000.000	100.000000	1,800,000.00	100.420239	1,807,564.30	7,564.30	1.71
		Base		100.000000	1,800,000.00	100.420239	1,807,564.30	7,564.30	1.71
58769BAD6	MERCEDES BENZ AUTO RECEIVABLES MBART 2016 1 A3					1.26	16 Feb 2021		
		Local	566,951.090	99.993211	566,912.60	99.207220	562,456.42	-4,456.18	0.53
Original Face:		Base	840,000.000	99.993211	566,912.60	99.207220	562,456.42	-4,456.18	0.53
58772PAD0	MERCEDES BENZ AUTO RECEIVABLES MBART 2015 1 A3					1.34	16 Dec 2019		
		Local	67,736.310	99.951813	67,703.67	99.875210	67,651.78	-51.89	0.06
Original Face:		Base	600,000.000	99.951813	67,703.67	99.875210	67,651.78	-51.89	0.06
58772PAE8	MERCEDES BENZ AUTO RECEIVABLES MBART 2015 1 A4					1.75	15 Dec 2021		
		Local	1,300,000.000	99.836785	1,297,878.21	99.394610	1,292,129.93	-5,748.28	1.22
Original Face:		Base	1,300,000.000	99.836785	1,297,878.21	99.394610	1,292,129.93	-5,748.28	1.22
58772RAB0	MERCEDES BENZ AUTO RECEIVABLES MBART 2018 1 A2A					2.71	15 Apr 2021		
		Local	400,000.000	99.996758	399,987.03	100.080370	400,321.48	334.45	0.38
Original Face:		Base	400,000.000	99.996758	399,987.03	100.080370	400,321.48	334.45	0.38
594918BF0	MICROSOFT CORP SR UNSECURED 11/18 1.3					1.3	03 Nov 2018		
		Local	990,000.000	99.994252	989,943.09	99.994252	989,943.09	0.00	0.94
		Base		99.994252	989,943.09	99.994252	989,943.09	0.00	0.94

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
594918BN3	MICROSOFT CORP SR UNSECURED 08/19 1.1					1.1	08 Aug 2019		
		Local	660,000.000	99.967924	659,788.30	98.725648	651,589.28	-8,199.02	0.62
		Base		99.967924	659,788.30	98.725648	651,589.28	-8,199.02	0.62
61746BDX1	MORGAN STANLEY SR UNSECURED 02/19 2.45					2.45	01 Feb 2019		
		Local	1,000,000.000	100.011736	1,000,117.36	99.955141	999,551.41	-565.95	0.94
		Base		100.011736	1,000,117.36	99.955141	999,551.41	-565.95	0.94
637432NB7	NATIONAL RURAL UTIL COOP COLLATERAL T 11/19 2.3					2.3	15 Nov 2019		
		Local	1,450,000.000	100.568696	1,458,246.09	99.494004	1,442,663.06	-15,583.03	1.36
		Base		100.568696	1,458,246.09	99.494004	1,442,663.06	-15,583.03	1.36
654747AD6	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 A A3					1.74	16 Aug 2021		
		Local	420,000.000	99.993771	419,973.84	98.962650	415,643.13	-4,330.71	0.39
Original Face:		Base	420,000.000	99.993771	419,973.84	98.962650	415,643.13	-4,330.71	0.39
65477UAC4	NISSAN AUTO RECEIVABLES OWNER NAROT 2015 A A3					1.05	15 Oct 2019		
		Local	2,829.660	99.953705	2,828.35	99.943670	2,828.07	-0.28	0.00
Original Face:		Base	1,150,000.000	99.953705	2,828.35	99.943670	2,828.07	-0.28	0.00
65478GAD2	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 B A3					1.75	15 Oct 2021		
		Local	900,000.000	98.640267	887,762.40	98.623880	887,614.92	-147.48	0.84
Original Face:		Base	900,000.000	98.640267	887,762.40	98.623880	887,614.92	-147.48	0.84
65478HAD0	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 C A3					2.12	18 Apr 2022		
		Local	335,000.000	99.986394	334,954.42	98.588000	330,269.80	-4,684.62	0.31
Original Face:		Base	335,000.000	99.986394	334,954.42	98.588000	330,269.80	-4,684.62	0.31
65478VAD9	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 B A3					1.32	15 Jan 2021		
		Local	369,597.180	99.767988	368,739.67	99.218450	366,708.59	-2,031.08	0.35
Original Face:		Base	500,000.000	99.767988	368,739.67	99.218450	366,708.59	-2,031.08	0.35
69353RCH9	PNC BANK NA SR UNSECURED 01/19 2.2					2.2	28 Jan 2019		
		Local	672,000.000	100.189335	673,272.33	99.892933	671,280.51	-1,991.82	0.63
		Base		100.189335	673,272.33	99.892933	671,280.51	-1,991.82	0.63
69353RES3	PNC BANK NA SR UNSECURED 07/20 2.6					2.6	21 Jul 2020		
		Local	950,000.000	99.011032	940,604.80	99.184291	942,250.76	1,645.96	0.89
		Base		99.011032	940,604.80	99.184291	942,250.76	1,645.96	0.89

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
69353REX2	PNC BANK NA SR UNSECURED 07/19 1.45					1.45	29 Jul 2019		
		Local	250,000.000	99.957680	249,894.20	98.949174	247,372.94	-2,521.26	0.23
		Base		99.957680	249,894.20	98.949174	247,372.94	-2,521.26	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	98.598701	266,216.49	-3,783.51	0.25
		Base		100.000000	270,000.00	98.598701	266,216.49	-3,783.51	0.25
69371RP34	PACCAR FINANCIAL CORP SR UNSECURED 05/21 VAR					2.6005	10 May 2021		
		Local	1,580,000.000	100.137947	1,582,179.56	100.172360	1,582,723.29	543.73	1.50
		Base		100.137947	1,582,179.56	100.172360	1,582,723.29	543.73	1.50
74005PBH6	PRAXAIR INC SR UNSECURED 11/18 1.25					1.25	07 Nov 2018		
		Local	1,000,000.000	99.962296	999,622.96	99.962296	999,622.96	0.00	0.94
		Base		99.962296	999,622.96	99.962296	999,622.96	0.00	0.94
742718FA2	PROCTER + GAMBLE CO/THE SR UNSECURED 10/20 1.9					1.9	23 Oct 2020		
		Local	780,000.000	99.890494	779,145.85	98.055722	764,834.63	-14,311.22	0.72
		Base		99.890494	779,145.85	98.055722	764,834.63	-14,311.22	0.72
857477AS2	STATE STREET CORP SR UNSECURED 08/20 2.55					2.55	18 Aug 2020		
		Local	1,050,000.000	101.297642	1,063,625.24	99.379743	1,043,487.30	-20,137.94	0.99
		Base		101.297642	1,063,625.24	99.379743	1,043,487.30	-20,137.94	0.99
89190BAB4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2017 B A2A					1.46	15 Jan 2020		
		Local	169,439.740	99.998466	169,437.14	99.788650	169,081.63	-355.51	0.16
	Original Face:	Base	440,000.000	99.998466	169,437.14	99.788650	169,081.63	-355.51	0.16
89231LAD9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2016 D A3					1.23	15 Oct 2020		
		Local	282,147.670	99.993259	282,128.65	99.286950	280,135.82	-1,992.83	0.26
	Original Face:	Base	320,000.000	99.993259	282,128.65	99.286950	280,135.82	-1,992.83	0.26
89237KAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2016 A A3					1.25	16 Mar 2020		
		Local	276,504.630	99.850787	276,092.05	99.594180	275,382.52	-709.53	0.26
	Original Face:	Base	750,000.000	99.850787	276,092.05	99.594180	275,382.52	-709.53	0.26
89237RAD0	TOYOTA AUTO RECEIVABLES OWNER TAOT 2017 C A3					1.78	15 Nov 2021		
		Local	1,645,000.000	98.877848	1,626,540.60	98.392870	1,618,562.71	-7,977.89	1.53
	Original Face:	Base	1,645,000.000	98.877848	1,626,540.60	98.392870	1,618,562.71	-7,977.89	1.53

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
911312BP0	UNITED PARCEL SERVICE SR UNSECURED 04/21 2.05					2.05	01 Apr 2021		
		Local	1,100,000.000	97.903235	1,076,935.59	97.795527	1,075,750.80	-1,184.79	1.02
		Base		97.903235	1,076,935.59	97.795527	1,075,750.80	-1,184.79	1.02
913017CK3	UNITED TECHNOLOGIES CORP SR UNSECURED 11/19 VAR					2.69313	01 Nov 2019		
		Local	685,000.000	100.000000	685,000.00	100.292199	687,001.56	2,001.56	0.65
		Base		100.000000	685,000.00	100.292199	687,001.56	2,001.56	0.65
931142EH2	WALMART INC SR UNSECURED 06/21 VAR					2.567	23 Jun 2021		
		Local	625,000.000	100.000000	625,000.00	100.632412	628,952.58	3,952.58	0.59
		Base		100.000000	625,000.00	100.632412	628,952.58	3,952.58	0.59
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR					3.66125	04 Mar 2021		
		Local	500,000.000	101.698890	508,494.45	102.321671	511,608.36	3,113.91	0.48
		Base		101.698890	508,494.45	102.321671	511,608.36	3,113.91	0.48
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					3.268	11 Feb 2022		
		Local	1,000,000.000	100.595084	1,005,950.84	101.068816	1,010,688.16	4,737.32	0.96
		Base		100.595084	1,005,950.84	101.068816	1,010,688.16	4,737.32	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	100.044000	600,264.00	264.00	0.57
		Base		100.000000	600,000.00	100.044000	600,264.00	264.00	0.57
US DOLLAR Total									
		Local	92,247,135.400		92,124,953.97		91,729,587.46	-395,366.51	86.70
	Original Face:	Base	49,041,000.000		92,124,953.97		91,729,587.46	-395,366.51	86.70
FIXED INCOME Total									
		Base	92,247,135.400		92,124,953.97		91,729,587.46	-395,366.51	86.70
	Original Face:		49,041,000.000						

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Holdings

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

As of: *August 31, 2018* *View Date:* *September 11, 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								
		106,371,680.200	Base	106,244,801.71		105,800,641.90	-444,159.81	100.00
Original Face:		49,041,000.000						

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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	28,124.950	1.000000	28,124.95	1.000000	28,124.95	0.00	0.00
		Base		1.000000	28,124.95	1.000000	28,124.95	0.00	0.00
US DOLLAR Total									
		Local	28,124.950		28,124.95		28,124.95	0.00	0.00
		Base			28,124.95		28,124.95	0.00	0.00
CASH Total									
		Base	28,124.950		28,124.95		28,124.95	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
7426M3LL1	PRIVATE EXP. FUNDING					2.12	20 Nov 2018		
		Local	30,000,000.000	99.528889	29,858,666.67	99.528889	29,858,666.67	0.00	2.48
		Base		99.528889	29,858,666.67	99.528889	29,858,666.67	0.00	2.48
912796PD5	TREASURY BILL 11/18 0.00000					1.9922	08 Nov 2018		
		Local	40,000,000.000	99.623696	39,849,478.22	99.623696	39,849,478.22	0.00	3.31
		Base		99.623696	39,849,478.22	99.623696	39,849,478.22	0.00	3.31
912796PK9	TREASURY BILL 01/19 0.00000					1.7254	03 Jan 2019		
		Local	20,000,000.000	99.396292	19,879,258.45	99.285000	19,857,000.00	-22,258.45	1.65
		Base		99.396292	19,879,258.45	99.285000	19,857,000.00	-22,258.45	1.65
912796QL6	TREASURY BILL 11/18 0.00000					2.0259	29 Nov 2018		
		Local	20,000,000.000	99.499153	19,899,830.50	99.499153	19,899,830.50	0.00	1.65
		Base		99.499153	19,899,830.50	99.499153	19,899,830.50	0.00	1.65
912796QR3	TREASURY BILL 07/19 0.00000					2.315	18 Jul 2019		
		Local	20,000,000.000	97.942222	19,588,444.44	97.924000	19,584,800.00	-3,644.44	1.63
		Base		97.942222	19,588,444.44	97.924000	19,584,800.00	-3,644.44	1.63

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					1.93	04 Sep 2018		
		Local	52,396,059.710	100.000000	52,396,059.71	100.000000	52,396,059.71	0.00	4.35
		Base		100.000000	52,396,059.71	100.000000	52,396,059.71	0.00	4.35
924CUD006	MIZUHO 06/14 VAR 1					1.95	04 Sep 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.83
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.83
926NKW009	AMHERST PIERPONT 04/15 VAR					1.98	04 Sep 2018		
		Local	75,000,000.000	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	6.23
		Base		100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	6.23
926NKW009	AMHERST PIERPONT 04/15 VAR					2.0	04 Sep 2018		
		Local	450,000,000.000	100.000000	450,000,000.00	100.000000	450,000,000.00	0.00	37.39
		Base		100.000000	450,000,000.00	100.000000	450,000,000.00	0.00	37.39
979QHR003	SOUTH STREET REPO					1.88	04 Sep 2018		
		Local	30,000,000.000	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	2.49
		Base		100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	2.49
979QHR003	SOUTH STREET REPO					1.99	04 Sep 2018		
		Local	26,753,876.300	100.000000	26,753,876.30	100.000000	26,753,876.30	0.00	2.22
		Base		100.000000	26,753,876.30	100.000000	26,753,876.30	0.00	2.22
US DOLLAR Total									
		Local	774,149,936.010		773,225,614.29		773,199,711.40	-25,902.89	64.24
		Base			773,225,614.29		773,199,711.40	-25,902.89	64.24
CASH EQUIVALENT Total									
		Base	774,149,936.010		773,225,614.29		773,199,711.40	-25,902.89	64.24

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	9,291,442.560	101.364094	9,418,186.59	97.858955	9,092,508.59	-325,678.00	0.76
Original Face:		Base	20,540,000.000	101.364094	9,418,186.59	97.858955	9,092,508.59	-325,678.00	0.76

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	11,068,860.810	105.040746	11,626,813.96	100.227761	11,094,071.36	-532,742.60	0.92
Original Face:		Base	24,487,993.000	105.040746	11,626,813.96	100.227761	11,094,071.36	-532,742.60	0.92
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	3,981,764.000	104.940145	4,178,468.90	100.227803	3,990,834.58	-187,634.32	0.33
Original Face:		Base	10,000,000.000	104.940145	4,178,468.90	100.227803	3,990,834.58	-187,634.32	0.33
3132X0EY3	FARMER MAC UNSECURED 02/20 VAR					2.52225	19 Feb 2020		
		Local	20,000,000.000	100.000000	20,000,000.00	100.403843	20,080,768.60	80,768.60	1.67
		Base		100.000000	20,000,000.00	100.403843	20,080,768.60	80,768.60	1.67
3132X0NX5	FARMER MAC NOTES 01/22 VAR					2.41575	03 Jan 2022		
		Local	5,000,000.000	100.265404	5,013,270.18	100.485034	5,024,251.70	10,981.52	0.42
		Base		100.265404	5,013,270.18	100.485034	5,024,251.70	10,981.52	0.42
3133EFJP3	FEDERAL FARM CREDIT BANK BONDS 10/18 1.1					1.1	15 Oct 2018		
		Local	20,000,000.000	99.998796	19,999,759.10	99.998796	19,999,759.10	0.00	1.66
		Base		99.998796	19,999,759.10	99.998796	19,999,759.10	0.00	1.66
3133EFQJ9	FEDERAL FARM CREDIT BANK BONDS 11/18 VAR					2.18588	23 Nov 2018		
		Local	20,000,000.000	99.986140	19,997,227.90	99.986140	19,997,227.90	0.00	1.66
		Base		99.986140	19,997,227.90	99.986140	19,997,227.90	0.00	1.66
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	99.696800	6,854,155.00	-20,845.00	0.57
		Base		100.000000	6,875,000.00	99.696800	6,854,155.00	-20,845.00	0.57
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					2.407	22 Jan 2021		
		Local	10,000,000.000	99.990432	9,999,043.24	100.800238	10,080,023.80	80,980.56	0.84
		Base		99.990432	9,999,043.24	100.800238	10,080,023.80	80,980.56	0.84
3133EGMU6	FEDERAL FARM CREDIT BANK BONDS 01/19 VAR					2.237	22 Jan 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.111482	5,005,574.10	5,574.10	0.42
		Base		100.000000	5,000,000.00	100.111482	5,005,574.10	5,574.10	0.42
3133EGUP8	FEDERAL FARM CREDIT BANK BONDS 03/19 VAR					2.21269	15 Mar 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	100.133522	10,013,352.20	13,352.20	0.83
		Base		100.000000	10,000,000.00	100.133522	10,013,352.20	13,352.20	0.83

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3133EGZS7	FEDERAL FARM CREDIT BANK BONDS 10/19 VAR					2.246	24 Oct 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	100.297190	10,029,719.00	29,719.00	0.83
		Base		100.000000	10,000,000.00	100.297190	10,029,719.00	29,719.00	0.83
3134G8KY4	FREDDIE MAC NOTES 02/19 1.25					1.25	26 Feb 2019		
		Local	5,700,000.000	100.000000	5,700,000.00	99.508800	5,672,001.60	-27,998.40	0.47
		Base		100.000000	5,700,000.00	99.508800	5,672,001.60	-27,998.40	0.47
3135G0H63	FANNIE MAE NOTES 01/19 1.375					1.375	28 Jan 2019		
		Local	9,000,000.000	99.991722	8,999,255.00	99.643000	8,967,870.00	-31,385.00	0.75
		Base		99.991722	8,999,255.00	99.643000	8,967,870.00	-31,385.00	0.75
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.7	27 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	98.735000	9,873,500.00	-126,500.00	0.82
		Base		100.000000	10,000,000.00	98.735000	9,873,500.00	-126,500.00	0.82
3135G0T52	FANNIE MAE NOTES 05/20 VAR					1.375	01 May 2020		
		Local	10,000,000.000	99.970599	9,997,059.85	99.226300	9,922,630.00	-74,429.85	0.82
		Base		99.970599	9,997,059.85	99.226300	9,922,630.00	-74,429.85	0.82
3135G0U35	FANNIE MAE NOTES 06/21 2.75					2.75	22 Jun 2021		
		Local	10,000,000.000	99.978431	9,997,843.09	99.921000	9,992,100.00	-5,743.09	0.83
		Base		99.978431	9,997,843.09	99.921000	9,992,100.00	-5,743.09	0.83
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	421,831.750	100.140791	422,425.65	99.223230	418,555.09	-3,870.56	0.03
Original Face:		Base	5,000,000.000	100.140791	422,425.65	99.223230	418,555.09	-3,870.56	0.03
3136A8PR5	FANNIE MAE FNR 2012 100 TA					1.75	25 Apr 2042		
		Local	4,576,839.200	99.750802	4,565,433.81	92.246100	4,221,955.67	-343,478.14	0.35
Original Face:		Base	11,452,445.000	99.750802	4,565,433.81	92.246100	4,221,955.67	-343,478.14	0.35
3136ACHX2	FANNIE MAE FNR 2013 17 WB					1.75	25 Aug 2042		
		Local	5,684,946.490	100.306888	5,702,392.92	91.356130	5,193,547.11	-508,845.81	0.43
Original Face:		Base	11,058,708.000	100.306888	5,702,392.92	91.356130	5,193,547.11	-508,845.81	0.43
3136AM6C8	FANNIE MAE FNR 2015 24 A					3.0	25 Jun 2039		
		Local	11,334,966.740	102.009956	11,562,794.53	99.489410	11,277,091.53	-285,703.00	0.94
Original Face:		Base	38,900,000.000	102.009956	11,562,794.53	99.489410	11,277,091.53	-285,703.00	0.94

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136ANMF1	FANNIEMAE ACES FNA 2015 M8 FA					2.25175	25 Nov 2018		
		Local	2,331,735.930	100.987609	2,354,764.37	100.987609	2,354,764.37	0.00	0.20
Original Face:		Base	26,125,000.000	100.987609	2,354,764.37	100.987609	2,354,764.37	0.00	0.20
3136AP3Z3	FANNIEMAE ACES FNA 2015 M12 FA					2.42175	25 Apr 2020		
		Local	1,617,641.850	99.988351	1,617,453.41	99.950910	1,616,847.75	-605.66	0.13
Original Face:		Base	5,000,000.000	99.988351	1,617,453.41	99.950910	1,616,847.75	-605.66	0.13
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		Local	742,649.500	98.495638	731,477.36	99.065930	735,712.63	4,235.27	0.06
Original Face:		Base	5,000,000.000	98.495638	731,477.36	99.065930	735,712.63	4,235.27	0.06
3137A6DT6	FREDDIE MAC FHR 3815 GD					4.0	15 Sep 2025		
		Local	98,302.900	101.758381	100,031.44	100.242780	98,541.56	-1,489.88	0.01
Original Face:		Base	5,000,000.000	101.758381	100,031.44	100.242780	98,541.56	-1,489.88	0.01
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	2,974,324.300	99.975886	2,973,607.06	96.074360	2,857,563.04	-116,044.02	0.24
Original Face:		Base	10,000,000.000	99.975886	2,973,607.06	96.074360	2,857,563.04	-116,044.02	0.24
3137APS27	FREDDIE MAC FHR 4053 PA					3.0	15 Apr 2040		
		Local	2,278,106.000	103.132420	2,349,465.84	98.119910	2,235,275.56	-114,190.28	0.19
Original Face:		Base	10,000,000.000	103.132420	2,349,465.84	98.119910	2,235,275.56	-114,190.28	0.19
3137AQTX6	FREDDIE MAC FHR 4048 CA					2.0	15 Sep 2041		
		Local	3,275,605.460	100.789400	3,301,463.08	96.232640	3,152,201.61	-149,261.47	0.26
Original Face:		Base	12,022,600.000	100.789400	3,301,463.08	96.232640	3,152,201.61	-149,261.47	0.26
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	5,574,022.130	100.392564	5,595,903.73	95.075620	5,299,536.10	-296,367.63	0.44
Original Face:		Base	15,363,692.000	100.392564	5,595,903.73	95.075620	5,299,536.10	-296,367.63	0.44
3137ARV78	FREDDIE MAC FHR 4079 AH					2.0	15 Jul 2027		
		Local	8,556,590.400	101.640726	8,696,980.63	95.760020	8,193,792.68	-503,187.95	0.68
Original Face:		Base	24,000,000.000	101.640726	8,696,980.63	95.760020	8,193,792.68	-503,187.95	0.68
3137ASUV4	FREDDIE MAC FHR 4094 CA					2.0	15 Aug 2039		
		Local	2,178,775.200	100.363754	2,186,700.59	97.766450	2,130,111.17	-56,589.42	0.18
Original Face:		Base	10,000,000.000	100.363754	2,186,700.59	97.766450	2,130,111.17	-56,589.42	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
3137AUBR9	FREDDIE MAC FHR 4111 AG					1.75	15 Aug 2039		
		Local	6,101,811.540	100.816524	6,151,634.28	98.301760	5,998,188.14	-153,446.14	0.50
Original Face:		Base	29,723,368.000	100.816524	6,151,634.28	98.301760	5,998,188.14	-153,446.14	0.50
3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.0	15 Feb 2042		
		Local	1,506,827.660	101.765829	1,533,435.66	94.154480	1,418,745.75	-114,689.91	0.12
Original Face:		Base	9,815,000.000	101.765829	1,533,435.66	94.154480	1,418,745.75	-114,689.91	0.12
3137BMUC8	FHLMC MULTIFAMILY STRUCTURED P FHMS KJ03 A1					1.669	25 Jan 2021		
		Local	2,425,500.710	100.145615	2,429,032.60	97.415210	2,362,806.61	-66,225.99	0.20
Original Face:		Base	4,690,000.000	100.145615	2,429,032.60	97.415210	2,362,806.61	-66,225.99	0.20
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.0	15 Oct 2040		
		Local	8,571,373.400	101.901796	8,734,383.45	98.663170	8,456,788.71	-277,594.74	0.70
Original Face:		Base	10,000,000.000	101.901796	8,734,383.45	98.663170	8,456,788.71	-277,594.74	0.70
3137GACU9	FREDDIE MAC FHR 3721 DB					3.0	15 Sep 2030		
		Local	1,274,925.000	101.956981	1,299,875.04	97.167390	1,238,811.35	-61,063.69	0.10
Original Face:		Base	10,000,000.000	101.956981	1,299,875.04	97.167390	1,238,811.35	-61,063.69	0.10
3138WCBZ5	FNMA POOL AS2755 FN 06/24 FIXED 2.5					2.5	01 Jun 2024		
		Local	7,041,456.270	101.672124	7,159,198.16	99.314672	6,993,199.20	-165,998.96	0.58
Original Face:		Base	19,415,417.000	101.672124	7,159,198.16	99.314672	6,993,199.20	-165,998.96	0.58
313921FR4	FANNIE MAE FNR 2001 56 KZ					6.5	25 Oct 2031		
		Local	1,490,692.850	110.229643	1,643,185.40	109.618450	1,634,074.40	-9,111.00	0.14
Original Face:		Base	12,777,000.000	110.229643	1,643,185.40	109.618450	1,634,074.40	-9,111.00	0.14
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	366,165.900	106.153350	388,697.37	108.177830	396,110.32	7,412.95	0.03
Original Face:		Base	10,000,000.000	106.153350	388,697.37	108.177830	396,110.32	7,412.95	0.03
31397UG52	FANNIE MAE FNR 2011 64 DB					4.0	25 Jul 2041		
		Local	421,691.900	104.490641	440,628.57	102.017550	430,199.74	-10,428.83	0.04
Original Face:		Base	5,000,000.000	104.490641	440,628.57	102.017550	430,199.74	-10,428.83	0.04
31398CD47	FREDDIE MAC FHR 3527 DA					4.0	15 Apr 2029		
		Local	633,668.000	103.059768	653,056.77	102.107630	647,023.38	-6,033.39	0.05
Original Face:		Base	16,000,000.000	103.059768	653,056.77	102.107630	647,023.38	-6,033.39	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
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	300,269.250	105.448710	316,630.05	103.595770	311,066.24	-5,563.81	0.03
Original Face:		Base	5,000,000.000	105.448710	316,630.05	103.595770	311,066.24	-5,563.81	0.03
31418BED4	FNMA POOL MA1931 FN 06/24 FIXED 2.5					2.5	01 Jun 2024		
		Local	3,293,531.000	101.641965	3,347,609.63	99.589941	3,280,025.58	-67,584.05	0.27
Original Face:		Base	10,000,000.000	101.641965	3,347,609.63	99.589941	3,280,025.58	-67,584.05	0.27
31418BK70	FNMA POOL MA2117 FN 12/24 FIXED 2.5					2.5	01 Dec 2024		
		Local	1,694,585.960	101.735462	1,723,994.86	99.393565	1,684,309.40	-39,685.46	0.14
Original Face:		Base	4,245,000.000	101.735462	1,723,994.86	99.393565	1,684,309.40	-39,685.46	0.14
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					3.625	20 Apr 2042		
		Local	1,744,307.020	102.924162	1,795,313.38	102.561541	1,788,988.16	-6,325.22	0.15
Original Face:		Base	9,875,825.000	102.924162	1,795,313.38	102.561541	1,788,988.16	-6,325.22	0.15
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA					2.0	20 Aug 2041		
		Local	4,259,917.000	101.063665	4,305,228.23	96.112100	4,094,295.69	-210,932.54	0.34
Original Face:		Base	10,000,000.000	101.063665	4,305,228.23	96.112100	4,094,295.69	-210,932.54	0.34
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA					2.0	20 Dec 2063		
		Local	1,617,387.540	99.676065	1,612,148.25	98.791850	1,597,847.07	-14,301.18	0.13
Original Face:		Base	2,000,000.000	99.676065	1,612,148.25	98.791850	1,597,847.07	-14,301.18	0.13
38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE					2.5	20 Dec 2045		
		Local	4,592,295.200	100.135267	4,598,507.06	97.049000	4,456,776.57	-141,730.49	0.37
Original Face:		Base	5,000,000.000	100.135267	4,598,507.06	97.049000	4,456,776.57	-141,730.49	0.37
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	3,699,751.520	101.573992	3,757,985.31	99.469300	3,680,116.94	-77,868.37	0.31
Original Face:		Base	10,000,000.000	101.573992	3,757,985.31	99.469300	3,680,116.94	-77,868.37	0.31
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.61987	16 Jun 2053		
		Local	4,692,992.150	95.236105	4,469,422.91	94.266310	4,423,910.53	-45,512.38	0.37
Original Face:		Base	10,000,000.000	95.236105	4,469,422.91	94.266310	4,423,910.53	-45,512.38	0.37
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.9	16 Sep 2053		
		Local	7,245,813.370	94.187306	6,824,636.38	92.534460	6,704,874.27	-119,762.11	0.56
Original Face:		Base	10,000,000.000	94.187306	6,824,636.38	92.534460	6,704,874.27	-119,762.11	0.56

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38379HVF9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 180 PB					2.5	20 Apr 2043		
		Local	11,635,033.000	100.000000	11,635,033.00	99.217700	11,544,012.14	-91,020.86	0.96
Original Face:		Base	11,635,033.000	100.000000	11,635,033.00	99.217700	11,544,012.14	-91,020.86	0.96
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.6	16 Dec 2056		
		Local	4,628,767.890	97.631181	4,519,120.76	94.839080	4,389,880.88	-129,239.88	0.36
Original Face:		Base	5,000,000.000	97.631181	4,519,120.76	94.839080	4,389,880.88	-129,239.88	0.36
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.75	20 Dec 2045		
		Local	4,742,034.300	100.875182	4,783,535.72	98.332290	4,662,950.92	-120,584.80	0.39
Original Face:		Base	10,000,000.000	100.875182	4,783,535.72	98.332290	4,662,950.92	-120,584.80	0.39
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE					2.5	20 Dec 2045		
		Local	4,945,573.700	100.241429	4,957,513.77	97.987360	4,846,037.11	-111,476.66	0.40
Original Face:		Base	10,000,000.000	100.241429	4,957,513.77	97.987360	4,846,037.11	-111,476.66	0.40
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A					2.0	16 Aug 2056		
		Local	3,839,697.750	95.666578	3,673,307.43	93.534000	3,591,422.89	-81,884.54	0.30
Original Face:		Base	4,000,000.000	95.666578	3,673,307.43	93.534000	3,591,422.89	-81,884.54	0.30
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.05	16 Aug 2057		
		Local	4,829,903.760	96.245289	4,648,554.84	94.447780	4,561,736.88	-86,817.96	0.38
Original Face:		Base	5,000,000.000	96.245289	4,648,554.84	94.447780	4,561,736.88	-86,817.96	0.38
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.25	20 Oct 2046		
		Local	9,210,809.100	99.894258	9,201,069.38	96.905940	8,925,821.14	-275,248.24	0.74
Original Face:		Base	10,000,000.000	99.894258	9,201,069.38	96.905940	8,925,821.14	-275,248.24	0.74
742651DG4	PRIVATE EXPORT FUNDING US GOVT GUAR 03/19 4.375					4.375	15 Mar 2019		
		Local	16,077,000.000	101.137026	16,259,799.71	101.053700	16,246,403.35	-13,396.36	1.35
		Base		101.137026	16,259,799.71	101.053700	16,246,403.35	-13,396.36	1.35
9128284Q0	US TREASURY N/B 05/20 2.5					2.5	31 May 2020		
		Local	20,000,000.000	99.919607	19,983,921.37	99.792969	19,958,593.80	-25,327.57	1.66
		Base		99.919607	19,983,921.37	99.792969	19,958,593.80	-25,327.57	1.66
9128284Y3	US TREASURY N/B 08/20 2.625					2.625	31 Aug 2020		
		Local	20,000,000.000	99.953189	19,990,637.82	99.980469	19,996,093.80	5,455.98	1.66
		Base		99.953189	19,990,637.82	99.980469	19,996,093.80	5,455.98	1.66

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Holdings

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

As of: *August 31, 2018* *View Date:* *September 11, 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
912828P87	US TREASURY N/B 02/21 1.125				1.125	28 Feb 2021		
	5,000,000.000	Local	99.545421	4,977,271.04	96.292969	4,814,648.45	-162,622.59	0.40
		Base	99.545421	4,977,271.04	96.292969	4,814,648.45	-162,622.59	0.40
912828T83	US TREASURY N/B 10/18 0.75				0.75	31 Oct 2018		
	5,000,000.000	Local	99.938497	4,996,924.87	99.938497	4,996,924.87	0.00	0.42
		Base	99.938497	4,996,924.87	99.938497	4,996,924.87	0.00	0.42
912828XV7	US TREASURY N/B 06/19 1.25				1.25	30 Jun 2019		
	10,000,000.000	Local	99.358416	9,935,841.56	99.058594	9,905,859.40	-29,982.16	0.82
		Base	99.358416	9,935,841.56	99.058594	9,905,859.40	-29,982.16	0.82
912828XY1	US TREASURY N/B 06/20 2.5				2.5	30 Jun 2020		
	25,000,000.000	Local	99.782245	24,945,561.13	99.773438	24,943,359.50	-2,201.63	2.07
		Base	99.782245	24,945,561.13	99.773438	24,943,359.50	-2,201.63	2.07
US DOLLAR Total								
	435,447,187.960	Local		436,655,517.99		430,457,746.58	-6,197,771.41	35.76
Original Face:	503,127,081.000	Base		436,655,517.99		430,457,746.58	-6,197,771.41	35.76
FIXED INCOME Total								
	435,447,187.960	Base		436,655,517.99		430,457,746.58	-6,197,771.41	35.76
Original Face:	503,127,081.000							

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Books Closed

Holdings

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

As of: *August 31, 2018*

View Date: *September 11, 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									
		1,209,625,248.920	Base		1,209,909,257.23		1,203,685,582.93	-6,223,674.30	100.00
Original Face:		503,127,081.000							

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

Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	-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
02665KKN6	AMERICAN HONDA FINAN					2.15	22 Oct 2018		
		Local	8,050,000.000	99.695417	8,025,481.04	99.695417	8,025,481.04	0.00	0.61
		Base		99.695417	8,025,481.04	99.695417	8,025,481.04	0.00	0.61
03785EJD7	APPLE INC					2.07	13 Sep 2018		
		Local	10,000,000.000	99.931000	9,993,100.00	99.931000	9,993,100.00	0.00	0.76
		Base		99.931000	9,993,100.00	99.931000	9,993,100.00	0.00	0.76
03785EJR6	APPLE INC					2.09	25 Sep 2018		
		Local	20,000,000.000	99.860667	19,972,133.33	99.860667	19,972,133.33	0.00	1.51
		Base		99.860667	19,972,133.33	99.860667	19,972,133.33	0.00	1.51
03785EKP8	APPLE INC					2.12	23 Oct 2018		
		Local	10,000,000.000	99.693778	9,969,377.78	99.693778	9,969,377.78	0.00	0.76
		Base		99.693778	9,969,377.78	99.693778	9,969,377.78	0.00	0.76
04821UJ60	ATLANTIC ASSET SECUR					2.27	06 Sep 2018		
		Local	25,000,000.000	99.968472	24,992,118.05	99.968472	24,992,118.05	0.00	1.89
		Base		99.968472	24,992,118.05	99.968472	24,992,118.05	0.00	1.89

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06370RFV6	BANK OF MONTREAL-				2.32	07 Dec 2018		
	20,000,000.000	Local	100.000000	20,000,000.00	100.004800	20,000,960.00	960.00	1.52
		Base	100.000000	20,000,000.00	100.004800	20,000,960.00	960.00	1.52
07644BPN6	BEDFORD ROW FDG CORP				2.49	22 Feb 2019		
	25,000,000.000	Local	98.796500	24,699,125.00	98.850000	24,712,500.00	13,375.00	1.87
		Base	98.796500	24,699,125.00	98.850000	24,712,500.00	13,375.00	1.87
13738KKR7	CAN AST & CAN LTD JT				2.27	25 Oct 2018		
	20,000,000.000	Local	99.659500	19,931,900.00	99.659500	19,931,900.00	0.00	1.51
		Base	99.659500	19,931,900.00	99.659500	19,931,900.00	0.00	1.51
14912EJE8	CATERPLR FIN SRV CO.				2.28	14 Sep 2018		
	20,000,000.000	Local	99.917667	19,983,533.33	99.917667	19,983,533.33	0.00	1.51
		Base	99.917667	19,983,533.33	99.917667	19,983,533.33	0.00	1.51
15060YJ43	CEDAR SPRING CPTL CO				2.05	04 Sep 2018		
	25,000,000.000	Local	99.982917	24,995,729.17	99.982917	24,995,729.17	0.00	1.89
		Base	99.982917	24,995,729.17	99.982917	24,995,729.17	0.00	1.89
15060YL65	CEDAR SPRING CPTL CO				2.35	06 Nov 2018		
	19,440,000.000	Local	99.569167	19,356,246.00	99.569167	19,356,246.00	0.00	1.47
		Base	99.569167	19,356,246.00	99.569167	19,356,246.00	0.00	1.47
16677KKP7	CHEVRON CORP				2.04	23 Oct 2018		
	25,000,000.000	Local	99.705333	24,926,333.33	99.705333	24,926,333.33	0.00	1.89
		Base	99.705333	24,926,333.33	99.705333	24,926,333.33	0.00	1.89
19121BJD2	COCA-COLA COMPANY				2.08	13 Sep 2018		
	10,000,000.000	Local	99.930667	9,993,066.67	99.930667	9,993,066.67	0.00	0.76
		Base	99.930667	9,993,066.67	99.930667	9,993,066.67	0.00	0.76
19121BJU4	COCA-COLA COMPANY				2.15	28 Sep 2018		
	25,000,000.000	Local	99.838750	24,959,687.50	99.838750	24,959,687.50	0.00	1.89
		Base	99.838750	24,959,687.50	99.838750	24,959,687.50	0.00	1.89
2063C1J43	CONCORD MIN CPTL CO				2.05	04 Sep 2018		
	25,000,000.000	Local	99.982917	24,995,729.17	99.982917	24,995,729.17	0.00	1.89
		Base	99.982917	24,995,729.17	99.982917	24,995,729.17	0.00	1.89

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
2063C1JA9	CONCORD MIN CPTL CO				2.1	10 Sep 2018		
	25,000,000.000	Local	99.947500	24,986,875.00	99.947500	24,986,875.00	0.00	1.89
		Base	99.947500	24,986,875.00	99.947500	24,986,875.00	0.00	1.89
22599G006	CREDIT AGRICOLE REPO REPO				1.95	04 Sep 2018		
	76,664,031.580	Local	100.000000	76,664,031.58	100.000000	76,664,031.58	0.00	5.81
		Base	100.000000	76,664,031.58	100.000000	76,664,031.58	0.00	5.81
23102VJJ0	CUMMINS INC				2.05	18 Sep 2018		
	20,000,000.000	Local	99.903194	19,980,638.89	99.903194	19,980,638.89	0.00	1.51
		Base	99.903194	19,980,638.89	99.903194	19,980,638.89	0.00	1.51
23102VKP4	CUMMINS INC				2.15	23 Oct 2018		
	24,000,000.000	Local	99.689444	23,925,466.67	99.689444	23,925,466.67	0.00	1.81
		Base	99.689444	23,925,466.67	99.689444	23,925,466.67	0.00	1.81
2546R3JM7	DISNEY (WALT) CO THE				2.1	21 Sep 2018		
	25,000,000.000	Local	99.883333	24,970,833.33	99.883333	24,970,833.33	0.00	1.89
		Base	99.883333	24,970,833.33	99.883333	24,970,833.33	0.00	1.89
30229BJD0	EXXON MOBIL CORP				2.02	13 Sep 2018		
	25,000,000.000	Local	99.932667	24,983,166.67	99.932667	24,983,166.67	0.00	1.89
		Base	99.932667	24,983,166.67	99.932667	24,983,166.67	0.00	1.89
30601WJ75	FAIRWAY FINANCE CORP				2.24	07 Sep 2018		
	10,000,000.000	Local	99.962667	9,996,266.67	99.962667	9,996,266.67	0.00	0.76
		Base	99.962667	9,996,266.67	99.962667	9,996,266.67	0.00	0.76
30601WJA8	FAIRWAY FINANCE CORP				2.24	10 Sep 2018		
	31,000,000.000	Local	99.944000	30,982,640.00	99.944000	30,982,640.00	0.00	2.35
		Base	99.944000	30,982,640.00	99.944000	30,982,640.00	0.00	2.35
38346MK11	GOTHAM FDG CORP				2.25	01 Oct 2018		
	15,000,000.000	Local	99.812500	14,971,875.00	99.812500	14,971,875.00	0.00	1.13
		Base	99.812500	14,971,875.00	99.812500	14,971,875.00	0.00	1.13
38346MKR4	GOTHAM FDG CORP				2.26	25 Oct 2018		
	25,400,000.000	Local	99.661000	25,313,894.00	99.661000	25,313,894.00	0.00	1.92
		Base	99.661000	25,313,894.00	99.661000	25,313,894.00	0.00	1.92

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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
40588MJ57	HALKIN FINANCE LLC USC					2.16	05 Sep 2018		
		25,000,000.000	Local	99.976000	24,994,000.00	99.976000	24,994,000.00	0.00	1.89
			Base	99.976000	24,994,000.00	99.976000	24,994,000.00	0.00	1.89
40588MKF3	HALKIN FINANCE LLC USC					2.11	15 Oct 2018		
		25,000,000.000	Local	99.742111	24,935,527.78	99.742111	24,935,527.78	0.00	1.89
			Base	99.742111	24,935,527.78	99.742111	24,935,527.78	0.00	1.89
45113VJH4	IBM CREDIT LLC					2.07	17 Sep 2018		
		25,000,000.000	Local	99.908000	24,977,000.00	99.908000	24,977,000.00	0.00	1.89
			Base	99.908000	24,977,000.00	99.908000	24,977,000.00	0.00	1.89
45113VKA7	IBM CREDIT LLC					2.13	10 Oct 2018		
		20,000,000.000	Local	99.769250	19,953,850.00	99.769250	19,953,850.00	0.00	1.51
			Base	99.769250	19,953,850.00	99.769250	19,953,850.00	0.00	1.51
45779QJ49	INSTITUTIONAL SECURED					2.07	04 Sep 2018		
		25,000,000.000	Local	99.982750	24,995,687.50	99.982750	24,995,687.50	0.00	1.89
			Base	99.982750	24,995,687.50	99.982750	24,995,687.50	0.00	1.89
45779QJK3	INSTITUTIONAL SECURED					2.07	19 Sep 2018		
		20,000,000.000	Local	99.896500	19,979,300.00	99.896500	19,979,300.00	0.00	1.51
			Base	99.896500	19,979,300.00	99.896500	19,979,300.00	0.00	1.51
48803MKF5	KELLS FDG LLC					2.12	15 Oct 2018		
		25,000,000.000	Local	99.740889	24,935,222.22	99.740889	24,935,222.22	0.00	1.89
			Base	99.740889	24,935,222.22	99.740889	24,935,222.22	0.00	1.89
52952MJ43	LEXINGTN PKR CAP CO LL					2.13	04 Sep 2018		
		25,000,000.000	Local	99.982250	24,995,562.50	99.982250	24,995,562.50	0.00	1.89
			Base	99.982250	24,995,562.50	99.982250	24,995,562.50	0.00	1.89
52952MJD3	LEXINGTN PKR CAP CO LL					2.05	13 Sep 2018		
		15,000,000.000	Local	99.931667	14,989,750.00	99.931667	14,989,750.00	0.00	1.14
			Base	99.931667	14,989,750.00	99.931667	14,989,750.00	0.00	1.14
52952MKF6	LEXINGTN PKR CAP CO LL					2.15	15 Oct 2018		
		10,000,000.000	Local	99.737222	9,973,722.22	99.737222	9,973,722.22	0.00	0.76
			Base	99.737222	9,973,722.22	99.737222	9,973,722.22	0.00	0.76

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
56274MJE3	MANHATTAN ASSET FDG.					2.1	14 Sep 2018		
		Local	8,000,000.000	99.924167	7,993,933.33	99.924167	7,993,933.33	0.00	0.61
		Base		99.924167	7,993,933.33	99.924167	7,993,933.33	0.00	0.61
56274MK27	MANHATTAN ASSET FDG.					2.13	02 Oct 2018		
		Local	20,000,000.000	99.816583	19,963,316.67	99.816583	19,963,316.67	0.00	1.51
		Base		99.816583	19,963,316.67	99.816583	19,963,316.67	0.00	1.51
56274MKA9	MANHATTAN ASSET FDG.					2.1	10 Oct 2018		
		Local	23,625,000.000	99.772500	23,571,253.13	99.772500	23,571,253.13	0.00	1.79
		Base		99.772500	23,571,253.13	99.772500	23,571,253.13	0.00	1.79
62455BJ63	MOUNTCLIFF					2.33	06 Sep 2018		
		Local	25,000,000.000	99.967639	24,991,909.72	99.967639	24,991,909.72	0.00	1.89
		Base		99.967639	24,991,909.72	99.967639	24,991,909.72	0.00	1.89
62455BJA4	MOUNTCLIFF					2.25	10 Sep 2018		
		Local	25,000,000.000	99.943750	24,985,937.50	99.943750	24,985,937.50	0.00	1.89
		Base		99.943750	24,985,937.50	99.943750	24,985,937.50	0.00	1.89
63763QJH1	NATIONAL SECS CLEARING					2.2	17 Sep 2018		
		Local	10,000,000.000	99.902222	9,990,222.22	99.902222	9,990,222.22	0.00	0.76
		Base		99.902222	9,990,222.22	99.902222	9,990,222.22	0.00	0.76
63763QK14	NATIONAL SECS CLEARING					2.2	01 Oct 2018		
		Local	26,500,000.000	99.816667	26,451,416.67	99.816667	26,451,416.67	0.00	2.01
		Base		99.816667	26,451,416.67	99.816667	26,451,416.67	0.00	2.01
64105HJ45	NESTLE CAP CORP					2.07	04 Sep 2018		
		Local	25,000,000.000	99.982750	24,995,687.50	99.982750	24,995,687.50	0.00	1.89
		Base		99.982750	24,995,687.50	99.982750	24,995,687.50	0.00	1.89
64105HK43	NESTLE CAP CORP					2.16	04 Oct 2018		
		Local	25,000,000.000	99.802000	24,950,500.00	99.802000	24,950,500.00	0.00	1.89
		Base		99.802000	24,950,500.00	99.802000	24,950,500.00	0.00	1.89
65409SJ66	NIEUW AMSTERDAM RECV					2.13	06 Sep 2018		
		Local	25,000,000.000	99.970417	24,992,604.17	99.970417	24,992,604.17	0.00	1.89
		Base		99.970417	24,992,604.17	99.970417	24,992,604.17	0.00	1.89

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Holdings

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

As of: *August 31, 2018* *View Date:* *September 11, 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
66844DLV2	NORTHWESTERN UNIVERS					2.2	29 Nov 2018		
		30,000,000.000	Local	99.456111	29,836,833.33	99.456111	29,836,833.33	0.00	2.26
			Base	99.456111	29,836,833.33	99.456111	29,836,833.33	0.00	2.26
67983ULS0	OLD LINE FUNDING LLC					2.23	26 Nov 2018		
		25,000,000.000	Local	99.467278	24,866,819.44	99.467278	24,866,819.44	0.00	1.88
			Base	99.467278	24,866,819.44	99.467278	24,866,819.44	0.00	1.88
82124MJR2	SHEFFIELD RECEIVABLE					2.1	25 Sep 2018		
		25,000,000.000	Local	99.860000	24,965,000.00	99.860000	24,965,000.00	0.00	1.89
			Base	99.860000	24,965,000.00	99.860000	24,965,000.00	0.00	1.89
82124MK17	SHEFFIELD RECEIVABLE					2.1	01 Oct 2018		
		25,000,000.000	Local	99.825000	24,956,250.00	99.825000	24,956,250.00	0.00	1.89
			Base	99.825000	24,956,250.00	99.825000	24,956,250.00	0.00	1.89
88602UJA9	THUNDER BAY FNDNG LLC					2.25	10 Sep 2018		
		9,750,000.000	Local	99.943750	9,744,515.62	99.943750	9,744,515.62	0.00	0.74
			Base	99.943750	9,744,515.62	99.943750	9,744,515.62	0.00	0.74
92646LK25	VICTORY RECEIVABLES					2.05	02 Oct 2018		
		20,000,000.000	Local	99.823472	19,964,694.44	99.823472	19,964,694.44	0.00	1.51
			Base	99.823472	19,964,694.44	99.823472	19,964,694.44	0.00	1.51
92646LK58	VICTORY RECEIVABLES					2.28	05 Oct 2018		
		30,000,000.000	Local	99.784667	29,935,400.00	99.784667	29,935,400.00	0.00	2.27
			Base	99.784667	29,935,400.00	99.784667	29,935,400.00	0.00	2.27
93114FK11	WAL-MART STORES INC					2.04	01 Oct 2018		
		25,000,000.000	Local	99.830000	24,957,500.00	99.830000	24,957,500.00	0.00	1.89
			Base	99.830000	24,957,500.00	99.830000	24,957,500.00	0.00	1.89
979QRC005	BANK OF AMERICA REPO					1.8	04 Sep 2018		
		100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	7.58
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	7.58
US DOLLAR Total									
		1,282,429,031.580	Local		1,280,412,664.14		1,280,426,999.14	14,335.00	97.06
			Base		1,280,412,664.14		1,280,426,999.14	14,335.00	97.06

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CASH EQUIVALENT Total									
		1,282,429,031.580	Base		1,280,412,664.14		1,280,426,999.14	14,335.00	97.06
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
14314XAA7	CARMAX AUTO OWNER TRUST CARMX 2018 2 A1					2.3	15 May 2019		
		3,976,505.880	Local	100.000000	3,976,505.88	100.001510	3,976,565.93	60.05	0.30
Original Face:		9,000,000.000	Base	100.000000	3,976,505.88	100.001510	3,976,565.93	60.05	0.30
24704AAA4	DELL EQUIPMENT FINANCE TRUST DEFT 2018 1 A1 144A					2.45	24 Jun 2019		
		3,254,536.120	Local	100.000000	3,254,536.12	100.012100	3,254,929.92	393.80	0.25
Original Face:		4,500,000.000	Base	100.000000	3,254,536.12	100.012100	3,254,929.92	393.80	0.25
45905U7K4	INTL BK RECON + DEVELOP SR UNSECURED 05/19 VAR					2.17	10 May 2019		
		25,000,000.000	Local	100.000000	25,000,000.00	100.031000	25,007,750.00	7,750.00	1.90
			Base	100.000000	25,000,000.00	100.031000	25,007,750.00	7,750.00	1.90
58772RAA2	MERCEDES BENZ AUTO RECEIVABLES MBART 2018 1 A1					2.35	15 Aug 2019		
		4,555,958.600	Local	100.000000	4,555,958.60	100.001220	4,556,014.18	55.58	0.35
Original Face:		6,500,000.000	Base	100.000000	4,555,958.60	100.001220	4,556,014.18	55.58	0.35
98162QAA8	WORLD OMNI AUTO RECEIVABLES TR WOART 2018 B A1					2.25	15 Apr 2019		
		1,990,084.920	Local	100.000000	1,990,084.92	99.999980	1,990,084.52	-0.40	0.15
Original Face:		5,500,000.000	Base	100.000000	1,990,084.92	99.999980	1,990,084.52	-0.40	0.15
US DOLLAR Total									
		38,777,085.520	Local		38,777,085.52		38,785,344.55	8,259.03	2.94
Original Face:		25,500,000.000	Base		38,777,085.52		38,785,344.55	8,259.03	2.94
FIXED INCOME Total									
		38,777,085.520	Base		38,777,085.52		38,785,344.55	8,259.03	2.94
Original Face:		25,500,000.000							

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

Holdings

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

As of: *August 31, 2018* *View Date:* *September 11, 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

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

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

As of: *August 31, 2018* *View Date:* *September 11, 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								
		1,321,206,117.060	Base	1,319,189,749.62		1,319,212,343.65	22,594.03	100.00
Original Face:		25,500,000.000						

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	-0.010	1.000000	-0.01	1.000000	-0.01	0.00	0.00
		Base		1.000000	-0.01	1.000000	-0.01	0.00	0.00
US DOLLAR Total									
		Local	-0.010		-0.01		-0.01	0.00	0.00
		Base			-0.01		-0.01	0.00	0.00
CASH Total									
		Base	-0.010		-0.01		-0.01	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796NV7	TREASURY BILL 09/18 0.00000					1.891	13 Sep 2018		
		Local	60,000,000.000	99.942967	59,965,780.00	99.942967	59,965,780.00	0.00	5.38
		Base		99.942967	59,965,780.00	99.942967	59,965,780.00	0.00	5.38
912796NZ8	TREASURY BILL 10/18 0.00000					1.613	11 Oct 2018		
		Local	50,000,000.000	99.820822	49,910,411.11	99.820822	49,910,411.11	0.00	4.48
		Base		99.820822	49,910,411.11	99.820822	49,910,411.11	0.00	4.48
912796PD5	TREASURY BILL 11/18 0.00000					1.608	08 Nov 2018		
		Local	40,000,000.000	99.696267	39,878,506.66	99.696267	39,878,506.66	0.00	3.58
		Base		99.696267	39,878,506.66	99.696267	39,878,506.66	0.00	3.58
912796PP8	TREASURY BILL 01/19 0.00000					2.153	31 Jan 2019		
		Local	20,000,000.000	99.090956	19,818,191.11	99.097600	19,819,520.00	1,328.89	1.78
		Base		99.090956	19,818,191.11	99.097600	19,819,520.00	1,328.89	1.78
912796PY9	TREASURY BILL 09/18 0.00000					1.9071	06 Sep 2018		
		Local	40,000,000.000	99.973513	39,989,405.00	99.973513	39,989,405.00	0.00	3.59
		Base		99.973513	39,989,405.00	99.973513	39,989,405.00	0.00	3.59

& 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
912796QA0	TREASURY BILL 09/18 0.00000					1.91	27 Sep 2018		
		Local	80,000,000.000	99.862344	79,889,875.55	99.862344	79,889,875.55	0.00	7.17
		Base		99.862344	79,889,875.55	99.862344	79,889,875.55	0.00	7.17
912796QB8	TREASURY BILL 10/18 0.00000					1.9659	04 Oct 2018		
		Local	20,000,000.000	99.819793	19,963,958.50	99.819793	19,963,958.50	0.00	1.79
		Base		99.819793	19,963,958.50	99.819793	19,963,958.50	0.00	1.79
912796QD4	TREASURY BILL 10/18 0.00000					1.98	18 Oct 2018		
		Local	40,000,000.000	99.741500	39,896,600.00	99.741500	39,896,600.00	0.00	3.58
		Base		99.741500	39,896,600.00	99.741500	39,896,600.00	0.00	3.58
912796QF9	TREASURY BILL 11/18 0.00000					1.969	01 Nov 2018		
		Local	50,000,000.000	99.662839	49,831,419.72	99.662839	49,831,419.72	0.00	4.47
		Base		99.662839	49,831,419.72	99.662839	49,831,419.72	0.00	4.47
912796QP7	TREASURY BILL 12/18 0.00000					2.05	20 Dec 2018		
		Local	20,000,000.000	99.373611	19,874,722.22	99.379400	19,875,880.00	1,157.78	1.78
		Base		99.373611	19,874,722.22	99.379400	19,875,880.00	1,157.78	1.78
912796QU6	TREASURY BILL 01/19 0.00000					2.1305	24 Jan 2019		
		Local	20,000,000.000	99.141882	19,828,376.39	99.143700	19,828,740.00	363.61	1.78
		Base		99.141882	19,828,376.39	99.143700	19,828,740.00	363.61	1.78
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					1.93	04 Sep 2018		
		Local	12,455,332.200	100.000000	12,455,332.20	100.000000	12,455,332.20	0.00	1.12
		Base		100.000000	12,455,332.20	100.000000	12,455,332.20	0.00	1.12
926NKW009	AMHERST PIERPONT 04/15 VAR					1.98	04 Sep 2018		
		Local	80,000,000.000	100.000000	80,000,000.00	100.000000	80,000,000.00	0.00	7.18
		Base		100.000000	80,000,000.00	100.000000	80,000,000.00	0.00	7.18
979QHT009	WELLS FARGO REPO					1.94	04 Sep 2018		
		Local	220,000,000.000	100.000000	220,000,000.00	100.000000	220,000,000.00	0.00	19.75
		Base		100.000000	220,000,000.00	100.000000	220,000,000.00	0.00	19.75
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					1.95	04 Sep 2018		
		Local	150,000,000.000	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	13.47
		Base		100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	13.47

& 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
985FHY004	MITSUBISHI UFJ REPO					1.91	04 Sep 2018		
		53,175,915.030	Local	100.000000	53,175,915.03	100.000000	53,175,915.03	0.00	4.77
			Base	100.000000	53,175,915.03	100.000000	53,175,915.03	0.00	4.77
US DOLLAR Total									
		955,631,247.230	Local		954,478,493.49		954,481,343.77	2,850.28	85.70
			Base		954,478,493.49		954,481,343.77	2,850.28	85.70
CASH EQUIVALENT Total									
		955,631,247.230	Base		954,478,493.49		954,481,343.77	2,850.28	85.70
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
912796NZ8	TREASURY BILL 10/18 0.00000						11 Oct 2018		
		30,000,000.000	Local	99.783778	29,935,133.27	98.674167	29,935,133.27	0.00	2.69
			Base	99.783778	29,935,133.27	98.674167	29,935,133.27	0.00	2.69
912796PZ6	TREASURY BILL 09/18 0.00000						20 Sep 2018		
		40,000,000.000	Local	99.899136	39,959,654.52	99.899136	39,959,654.52	0.00	3.59
			Base	99.899136	39,959,654.52	99.899136	39,959,654.52	0.00	3.59
912796QK8	TREASURY BILL 11/18 0.00000					0.01	23 Nov 2018		
		40,000,000.000	Local	99.524940	39,809,976.08	99.524940	39,809,976.08	0.00	3.57
			Base	99.524940	39,809,976.08	99.524940	39,809,976.08	0.00	3.57
912796QQ5	TREASURY BILL 12/18 0.00000					0.01	27 Dec 2018		
		30,000,000.000	Local	99.325235	29,797,570.59	99.330290	29,799,087.00	1,516.41	2.68
			Base	99.325235	29,797,570.59	99.330290	29,799,087.00	1,516.41	2.68
912796QW2	TREASURY BILL 02/19 0.00000					0.01	07 Feb 2019		
		20,000,000.000	Local	99.038933	19,807,786.65	99.051000	19,810,200.00	2,413.35	1.78
			Base	99.038933	19,807,786.65	99.051000	19,810,200.00	2,413.35	1.78
US DOLLAR Total									
		160,000,000.000	Local		159,310,121.11		159,314,050.87	3,929.76	14.30

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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
			Base		159,310,121.11		159,314,050.87	3,929.76	14.30
FIXED INCOME Total									
		160,000,000.000	Base		159,310,121.11		159,314,050.87	3,929.76	14.30

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Holdings

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

As of: *August 31, 2018*

View Date: *September 11, 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								
		1,115,631,247.220	Base	1,113,788,614.59		1,113,795,394.63	6,780.04	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								
		-9,000,000.000	Local	1.000000	-9,000,000.00	1.000000	-9,000,000.00	0.00	6.61
			Base	1.000000	-9,000,000.00	1.000000	-9,000,000.00	0.00	6.61
US DOLLAR Total									
		-9,000,000.000	Local		-9,000,000.00		-9,000,000.00	0.00	6.61
			Base		-9,000,000.00		-9,000,000.00	0.00	6.61
CASH Total									
		-9,000,000.000	Base		-9,000,000.00		-9,000,000.00	0.00	6.61
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
264474GS0	DULUTH MN INDEP SCH DIST 709C DULEDU 02/19 FIXED 3					3.0	01 Feb 2019		
		2,125,000.000	Local	100.811684	2,142,248.28	100.466000	2,134,902.50	-7,345.78	1.57
			Base	100.811684	2,142,248.28	100.466000	2,134,902.50	-7,345.78	1.57
919TFTII0	DREYFUS TAX EXEMPT CASH MGT DREYFUS TAX EX CASH MGT FD 264					1.3810505	31 Dec 2030		
		3,017,712.570	Local	100.000000	3,017,712.57	100.000000	3,017,712.57	0.00	2.22
			Base	100.000000	3,017,712.57	100.000000	3,017,712.57	0.00	2.22
US DOLLAR Total									
		5,142,712.570	Local		5,159,960.85		5,152,615.07	-7,345.78	3.78
			Base		5,159,960.85		5,152,615.07	-7,345.78	3.78
CASH EQUIVALENT Total									
		5,142,712.570	Base		5,159,960.85		5,152,615.07	-7,345.78	3.78
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
021087VV0	ALPINE UT SCH DIST ALPSCD 03/19 FIXED 5					5.0	15 Mar 2019		
		Local	10,050,000.000	101.920599	10,243,020.17	101.774000	10,228,287.00	-14,733.17	7.51
		Base		101.920599	10,243,020.17	101.774000	10,228,287.00	-14,733.17	7.51
091753DW0	BIWABIK MN BIW 12/18 FIXED 2					2.0	01 Dec 2018		
		Local	2,865,000.000	100.139821	2,869,005.88	100.019000	2,865,544.35	-3,461.53	2.10
		Base		100.139821	2,869,005.88	100.019000	2,865,544.35	-3,461.53	2.10
145628YG2	CARROLLTON FARMERS BRANCH TX I CLTSCD 02/19 FIXED 5					5.0	15 Feb 2019		
		Local	3,550,000.000	101.636116	3,608,082.12	101.507000	3,603,498.50	-4,583.62	2.65
		Base		101.636116	3,608,082.12	101.507000	3,603,498.50	-4,583.62	2.65
186103FJ1	CLEVELAND CUYAHOGA CNTY OH POR CLETRN 01/37 ADJUSTABLE VAR					1.51	01 Jan 2037		
		Local	5,650,000.000	100.000000	5,650,000.00	100.000000	5,650,000.00	0.00	4.15
		Base		100.000000	5,650,000.00	100.000000	5,650,000.00	0.00	4.15
20774YQN0	CONNECTICUT ST HLTH EDUCTNL CTSMED 07/48 ADJUSTABLE VAR					1.58	01 Jul 2048		
		Local	3,700,000.000	100.000000	3,700,000.00	100.000000	3,700,000.00	0.00	2.72
		Base		100.000000	3,700,000.00	100.000000	3,700,000.00	0.00	2.72
248866W27	DENTON TX DNN 02/19 FIXED 3					3.0	15 Feb 2019		
		Local	3,000,000.000	100.656943	3,019,708.29	100.621000	3,018,630.00	-1,078.29	2.22
		Base		100.656943	3,019,708.29	100.621000	3,018,630.00	-1,078.29	2.22
250325SC2	DESCHUTES CNTY OR ADMIN SCH DI DESSCD 06/19 FIXED 4					4.0	15 Jun 2019		
		Local	1,675,000.000	101.969935	1,707,996.41	101.846000	1,705,920.50	-2,075.91	1.25
		Base		101.969935	1,707,996.41	101.846000	1,705,920.50	-2,075.91	1.25
37358MCW9	GEORGIA ST ROAD TOLLWAY AUTH GASTRN 03/19 FIXED 5					5.0	01 Mar 2019		
		Local	7,850,000.000	101.752048	7,987,535.79	101.678000	7,981,723.00	-5,812.79	5.86
		Base		101.752048	7,987,535.79	101.678000	7,981,723.00	-5,812.79	5.86
45200F6G9	ILLINOIS ST FIN AUTH REVENUE ILSGEN 08/44 ADJUSTABLE VAR					1.54	01 Aug 2044		
		Local	5,875,000.000	100.000000	5,875,000.00	100.000000	5,875,000.00	0.00	4.32
		Base		100.000000	5,875,000.00	100.000000	5,875,000.00	0.00	4.32
45471ABR2	INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR					1.56	01 Nov 2039		
		Local	6,585,000.000	100.000000	6,585,000.00	100.000000	6,585,000.00	0.00	4.84
		Base		100.000000	6,585,000.00	100.000000	6,585,000.00	0.00	4.84

& 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
495260G21	KING CNTY WA SCH DIST 414 LAK KINSCD 12/18 FIXED 4					4.0	01 Dec 2018		
		Local	2,955,000.000	100.641125	2,973,945.24	100.587000	2,972,345.85	-1,599.39	2.18
		Base		100.641125	2,973,945.24	100.587000	2,972,345.85	-1,599.39	2.18
54659LAK0	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/39 ADJUSTABLE VAR					1.55	01 Oct 2039		
		Local	2,335,000.000	100.000000	2,335,000.00	100.000000	2,335,000.00	0.00	1.72
		Base		100.000000	2,335,000.00	100.000000	2,335,000.00	0.00	1.72
54659LAL8	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/39 ADJUSTABLE VAR					1.46	01 Oct 2039		
		Local	2,500,000.000	100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	1.84
		Base		100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	1.84
548351AD7	LOWER NECHES VLY TX AUTH INDL LOWDEV 11/51 ADJUSTABLE VAR					1.54	01 Nov 2051		
		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
574193JF6	MARYLAND ST MDS 08/19 FIXED 5					5.0	01 Aug 2019		
		Local	4,950,000.000	103.235765	5,110,170.37	103.043000	5,100,628.50	-9,541.87	3.75
		Base		103.235765	5,110,170.37	103.043000	5,100,628.50	-9,541.87	3.75
597146AK5	MIDDLETOWN OH HOSP FACS REVENU MIDMED 11/39 ADJUSTABLE VAR					1.56	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					1.54	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	101.632240	3,658,760.65	101.507000	3,654,252.00	-4,508.65	2.68
		Base		101.632240	3,658,760.65	101.507000	3,654,252.00	-4,508.65	2.68
7417013T1	PRINCE GEORGES CNTY MD PRI 07/19 FIXED 5					5.0	15 Jul 2019		
		Local	9,850,000.000	103.067618	10,152,160.40	102.903000	10,135,945.50	-16,214.90	7.45
		Base		103.067618	10,152,160.40	102.903000	10,135,945.50	-16,214.90	7.45
779240LN8	ROUND ROCK TX INDEP SCH DIST ROUSCD 08/19 FIXED 5					5.0	01 Aug 2019		
		Local	5,210,000.000	103.170198	5,375,167.32	102.997000	5,366,143.70	-9,023.62	3.94
		Base		103.170198	5,375,167.32	102.997000	5,366,143.70	-9,023.62	3.94

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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
821686N65	SHELBY CNTY TN SHE 04/19 FIXED 5					5.0	01 Apr 2019		
		Local	9,480,000.000	102.042513	9,673,630.27	101.934000	9,663,343.20	-10,287.07	7.10
		Base		102.042513	9,673,630.27	101.934000	9,663,343.20	-10,287.07	7.10
89602N2A1	TRIBOROUGH NY BRIDGE TUNNEL TRBTRN 11/35 ADJUSTABLE VAR					1.54	01 Nov 2035		
		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
977109CC9	WISCONSIN ST PETROLEUM INSPECT WISGEN 07/19 FIXED 4					4.0	01 Jul 2019		
		Local	8,560,000.000	102.096331	8,739,445.93	101.943000	8,726,320.80	-13,125.13	6.41
		Base		102.096331	8,739,445.93	101.943000	8,726,320.80	-13,125.13	6.41
US DOLLAR Total									
		Local	120,560,000.000		122,083,628.84		121,987,582.90	-96,045.94	89.60
		Base			122,083,628.84		121,987,582.90	-96,045.94	89.60
FIXED INCOME Total									
		Base	120,560,000.000		122,083,628.84		121,987,582.90	-96,045.94	89.60

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

Holdings

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

As of: *August 31, 2018* *View Date:* *September 11, 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								
		116,702,712.570	Base	118,243,589.69		118,140,197.97	-103,391.72	100.00

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	5,067,006.750	1.000000	5,067,006.75	1.000000	5,067,006.75	0.00	1.28
		Base		1.000000	5,067,006.75	1.000000	5,067,006.75	0.00	1.28
US DOLLAR Total									
		Local	5,067,006.750		5,067,006.75		5,067,006.75	0.00	1.28
		Base			5,067,006.75		5,067,006.75	0.00	1.28
CASH Total									
		Base	5,067,006.750		5,067,006.75		5,067,006.75	0.00	1.28
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
031162CN8	AMGEN INC SR UNSECURED 05/20 VAR					2.788	11 May 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.439200	5,021,960.00	21,960.00	1.27
		Base		100.000000	5,000,000.00	100.439200	5,021,960.00	21,960.00	1.27
04821ULL4	ATLANTIC ASSET SECUR					2.27	20 Nov 2018		
		Local	10,000,000.000	99.495556	9,949,555.55	99.495556	9,949,555.55	0.00	2.51
		Base		99.495556	9,949,555.55	99.495556	9,949,555.55	0.00	2.51
07644BNX6	BEDFORD ROW FDG CORP					2.52	31 Jan 2019		
		Local	5,000,000.000	98.936000	4,946,800.00	99.017400	4,950,870.00	4,070.00	1.25
		Base		98.936000	4,946,800.00	99.017400	4,950,870.00	4,070.00	1.25
13738KLS4	CAN AST & CAN LTD JT					2.25	26 Nov 2018		
		Local	5,000,000.000	99.462500	4,973,125.00	99.462500	4,973,125.00	0.00	1.26
		Base		99.462500	4,973,125.00	99.462500	4,973,125.00	0.00	1.26
2063C1LL2	CONCORD MIN CPTL CO					2.25	20 Nov 2018		
		Local	5,000,000.000	99.500000	4,975,000.00	99.500000	4,975,000.00	0.00	1.26
		Base		99.500000	4,975,000.00	99.500000	4,975,000.00	0.00	1.26

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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
2284K1N74	CROWN POINT CAP CO.					2.52	07 Jan 2019		
		Local	5,000,000.000	99.104000	4,955,200.00	99.179800	4,958,990.00	3,790.00	1.25
		Base		99.104000	4,955,200.00	99.179800	4,958,990.00	3,790.00	1.25
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.6	15 Jun 2022		
		Local	5,000,000.000	99.978793	4,998,939.65	96.741500	4,837,075.00	-161,864.65	1.22
		Base		99.978793	4,998,939.65	96.741500	4,837,075.00	-161,864.65	1.22
40588MN29	HALKIN FINANCE LLC USC					2.13	02 Jan 2019		
		Local	5,000,000.000	99.272250	4,963,612.50	99.222300	4,961,115.00	-2,497.50	1.25
		Base		99.272250	4,963,612.50	99.222300	4,961,115.00	-2,497.50	1.25
53127UMD9	LIBERTY FUNDING LLC					2.32	13 Dec 2018		
		Local	5,000,000.000	99.336222	4,966,811.11	99.363600	4,968,180.00	1,368.89	1.25
		Base		99.336222	4,966,811.11	99.363600	4,968,180.00	1,368.89	1.25
67984XEL6	OLD LINE FUNDING LLC					2.29	21 Dec 2018		
		Local	5,000,000.000	99.293917	4,964,695.83	99.293917	4,964,695.83	0.00	1.25
		Base		99.293917	4,964,695.83	99.293917	4,964,695.83	0.00	1.25
86563HJU5	SUMITOMO MITSUI TRUST NY					2.28	28 Sep 2018		
		Local	10,000,000.000	99.829000	9,982,900.00	99.829000	9,982,900.00	0.00	2.52
		Base		99.829000	9,982,900.00	99.829000	9,982,900.00	0.00	2.52
87019SPB4	SWEDBANK					2.39	11 Feb 2019		
		Local	5,000,000.000	98.917861	4,945,893.05	98.986600	4,949,330.00	3,436.95	1.25
		Base		98.917861	4,945,893.05	98.986600	4,949,330.00	3,436.95	1.25
912796QR3	TREASURY BILL 07/19 0.00000					2.3325	18 Jul 2019		
		Local	10,000,000.000	97.926667	9,792,666.67	97.924000	9,792,400.00	-266.67	2.47
		Base		97.926667	9,792,666.67	97.924000	9,792,400.00	-266.67	2.47
912796QV4	TREASURY BILL 08/19 0.00000					2.3465	15 Aug 2019		
		Local	5,000,000.000	97.731717	4,886,585.83	97.692300	4,884,615.00	-1,970.83	1.23
		Base		97.731717	4,886,585.83	97.692300	4,884,615.00	-1,970.83	1.23
912796QX0	TREASURY BILL 02/19 0.00000					2.1713	14 Feb 2019		
		Local	5,000,000.000	98.998789	4,949,939.47	99.003800	4,950,190.00	250.53	1.25
		Base		98.998789	4,949,939.47	99.003800	4,950,190.00	250.53	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
924CUD006	MIZUHO 06/14 VAR 1					1.95	04 Sep 2018		
		45,824,084.970	Local	100.000000	45,824,084.97	100.000000	45,824,084.97	0.00	11.57
			Base	100.000000	45,824,084.97	100.000000	45,824,084.97	0.00	11.57
US DOLLAR Total									
		135,824,084.970	Local		135,075,809.63		134,944,086.35	-131,723.28	34.07
			Base		135,075,809.63		134,944,086.35	-131,723.28	34.07
CASH EQUIVALENT Total									
		135,824,084.970	Base		135,075,809.63		134,944,086.35	-131,723.28	34.07
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	101.147324	2,022,946.48	98.875435	1,977,508.70	-45,437.78	0.50
			Base	101.147324	2,022,946.48	98.875435	1,977,508.70	-45,437.78	0.50
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.25	05 May 2021		
		2,000,000.000	Local	99.967852	1,999,357.03	97.640091	1,952,801.82	-46,555.21	0.49
			Base	99.967852	1,999,357.03	97.640091	1,952,801.82	-46,555.21	0.49
037411AX3	APACHE CORP SR UNSECURED 02/21 3.625					3.625	01 Feb 2021		
		1,000,000.000	Local	99.775591	997,755.91	100.342873	1,003,428.73	5,672.82	0.25
			Base	99.775591	997,755.91	100.342873	1,003,428.73	5,672.82	0.25
037833BQ2	APPLE INC SR UNSECURED 02/19 1.7					1.7	22 Feb 2019		
		5,000,000.000	Local	99.997299	4,999,864.93	99.690730	4,984,536.50	-15,328.43	1.26
			Base	99.997299	4,999,864.93	99.690730	4,984,536.50	-15,328.43	1.26
05522RCQ9	BANK OF AMERICA CREDIT CARD TR BACCT 2014 A1 A					2.44269	15 Jun 2021		
		3,000,000.000	Local	100.000000	3,000,000.00	100.137970	3,004,139.10	4,139.10	0.76
Original Face:		3,000,000.000	Base	100.000000	3,000,000.00	100.137970	3,004,139.10	4,139.10	0.76
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	96.321914	2,408,047.85	-91,952.15	0.61
			Base	100.000000	2,500,000.00	96.321914	2,408,047.85	-91,952.15	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
06367TRS1	BANK OF MONTREAL SR UNSECURED 02/22 VAR					2.25	10 Feb 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	97.412558	4,870,627.90	-129,372.10	1.23
		Base		100.000000	5,000,000.00	97.412558	4,870,627.90	-129,372.10	1.23
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	99.641741	4,982,087.05	-17,912.95	1.26
		Base		100.000000	5,000,000.00	99.641741	4,982,087.05	-17,912.95	1.26
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	100.351767	5,017,588.35	17,588.35	1.27
		Base		100.000000	5,000,000.00	100.351767	5,017,588.35	17,588.35	1.27
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					2.73269	17 Jul 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	100.719850	3,021,595.50	21,595.50	0.76
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.719850	3,021,595.50	21,595.50	0.76
14041NEW7	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3					2.46269	15 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.422590	5,021,129.50	21,129.50	1.27
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	100.422590	5,021,129.50	21,129.50	1.27
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR					3.16325	08 Aug 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.002289	5,000,114.45	114.45	1.26
		Base		100.000000	5,000,000.00	100.002289	5,000,114.45	114.45	1.26
166764BQ2	CHEVRON CORP SR UNSECURED 03/20 VAR					2.53125	03 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.296584	5,014,829.20	14,829.20	1.27
		Base		100.000000	5,000,000.00	100.296584	5,014,829.20	14,829.20	1.27
17120CAC6	CHRYSLER CAPITAL AUTO RECEIVAB CCART 2016 AA A3 144A					1.77	15 Oct 2020		
		Local	1,243,482.100	99.993720	1,243,404.01	99.864860	1,241,801.66	-1,602.35	0.31
Original Face:		Base	5,000,000.000	99.993720	1,243,404.01	99.864860	1,241,801.66	-1,602.35	0.31
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	100.322178	5,016,108.90	16,108.90	1.27
		Base		100.000000	5,000,000.00	100.322178	5,016,108.90	16,108.90	1.27
191216BT6	COCA COLA CO/THE SR UNSECURED 10/20 1.875					1.875	27 Oct 2020		
		Local	3,000,000.000	99.924186	2,997,725.58	97.847957	2,935,438.71	-62,286.87	0.74
		Base		99.924186	2,997,725.58	97.847957	2,935,438.71	-62,286.87	0.74

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	100.201378	5,010,068.90	10,068.90	1.26
		Base		100.000000	5,000,000.00	100.201378	5,010,068.90	10,068.90	1.26
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	4,000,000.000	99.993841	3,999,753.62	99.960420	3,998,416.80	-1,336.82	1.01
	Original Face:	Base	4,000,000.000	99.993841	3,999,753.62	99.960420	3,998,416.80	-1,336.82	1.01
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5					2.66269	15 Dec 2026		
		Local	4,000,000.000	100.000000	4,000,000.00	100.870120	4,034,804.80	34,804.80	1.02
	Original Face:	Base	4,000,000.000	100.000000	4,000,000.00	100.870120	4,034,804.80	34,804.80	1.02
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	629,888.980	99.992340	629,840.73	99.872810	629,087.82	-752.91	0.16
	Original Face:	Base	4,000,000.000	99.992340	629,840.73	99.872810	629,087.82	-752.91	0.16
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	99.661022	3,986,440.88	-13,559.12	1.01
		Base		100.000000	4,000,000.00	99.661022	3,986,440.88	-13,559.12	1.01
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	98.451132	1,476,766.98	-23,233.02	0.37
		Base		100.000000	1,500,000.00	98.451132	1,476,766.98	-23,233.02	0.37
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.5	15 Aug 2042		
		Local	2,426,265.150	100.867338	2,447,309.07	94.424500	2,290,988.74	-156,320.33	0.58
	Original Face:	Base	5,000,000.000	101.362113	2,459,313.62	94.424500	2,290,988.74	-168,324.88	0.58
312962EA7	FED HM LN PC POOL B10129 FG 10/18 FIXED 3.5					3.5	01 Oct 2018		
		Local	1,533.920	100.033248	1,534.43	100.033248	1,534.43	0.00	0.00
	Original Face:	Base	3,158,366.000	100.033248	1,534.43	100.033248	1,534.43	0.00	0.00
312969QJ0	FED HM LN PC POOL B16757 FG 10/19 FIXED 5					5.0	01 Oct 2019		
		Local	24,233.550	100.100357	24,257.87	100.569674	24,371.60	113.73	0.01
	Original Face:	Base	2,500,000.000	100.100357	24,257.87	100.569674	24,371.60	113.73	0.01
3133EG6J9	FEDERAL FARM CREDIT BANK BONDS 02/24 VAR					2.40931	07 Feb 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.152381	5,007,619.05	7,619.05	1.26
		Base		100.000000	5,000,000.00	100.152381	5,007,619.05	7,619.05	1.26

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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
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.7	27 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	98.735000	4,936,750.00	-63,250.00	1.25
		Base		100.000000	5,000,000.00	98.735000	4,936,750.00	-63,250.00	1.25
3136A53R5	FANNIE MAE FNR 2012 55 PD					3.0	25 May 2042		
		Local	1,857,019.450	102.772373	1,908,502.96	98.161110	1,822,870.91	-85,632.05	0.46
Original Face:		Base	5,100,000.000	102.772373	1,908,502.96	98.161110	1,822,870.91	-85,632.05	0.46
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					2.56475	25 Jun 2022		
		Local	2,445,294.440	100.000000	2,445,294.44	99.788050	2,440,111.64	-5,182.80	0.62
Original Face:		Base	3,000,000.000	100.000000	2,445,294.44	99.788050	2,440,111.64	-5,182.80	0.62
3136A9LG1	FANNIE MAE FNR 2012 114 GB					1.75	25 Mar 2040		
		Local	2,355,465.140	100.416912	2,365,285.35	96.441110	2,271,636.73	-93,648.62	0.57
Original Face:		Base	7,000,000.000	100.416912	2,365,285.35	96.441110	2,271,636.73	-93,648.62	0.57
3136ACJY8	FANNIE MAE FNR 2013 17 PC					2.0	25 Mar 2039		
		Local	1,682,051.950	100.223844	1,685,817.13	98.165090	1,651,187.81	-34,629.32	0.42
Original Face:		Base	5,000,000.000	100.223844	1,685,817.13	98.165090	1,651,187.81	-34,629.32	0.42
3136AEFZ5	FANNIE MAE FNR 2013 53 JL					3.0	25 Jun 2043		
		Local	2,058,691.860	99.381145	2,045,951.55	102.356150	2,107,197.73	61,246.18	0.53
Original Face:		Base	9,000,000.000	99.381145	2,045,951.55	102.356150	2,107,197.73	61,246.18	0.53
3136AU5B3	FANNIE MAE FNR 2017 4 CA					3.5	25 Jun 2042		
		Local	1,128,871.860	102.289709	1,154,719.74	99.752950	1,126,082.98	-28,636.76	0.28
Original Face:		Base	1,445,000.000	102.289709	1,154,719.74	99.752950	1,126,082.98	-28,636.76	0.28
3136FTR68	FANNIE MAE NOTES 02/19 1.65					1.65	28 Feb 2019		
		Local	5,370,000.000	100.000000	5,370,000.00	99.665800	5,352,053.46	-17,946.54	1.35
		Base		100.000000	5,370,000.00	99.665800	5,352,053.46	-17,946.54	1.35
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		Local	742,649.500	98.495638	731,477.36	99.065930	735,712.63	4,235.27	0.19
Original Face:		Base	5,000,000.000	98.495638	731,477.36	99.065930	735,712.63	4,235.27	0.19
3137A0WX9	FREDDIE MAC FHR 3714 KA					2.75	15 Nov 2039		
		Local	3,908,282.800	101.495867	3,966,745.50	98.275770	3,840,895.02	-125,850.48	0.97
Original Face:		Base	40,000,000.000	101.495867	3,966,745.50	98.275770	3,840,895.02	-125,850.48	0.97

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3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	916,498.900	98.110411	899,180.84	95.467510	874,958.68	-24,222.16	0.22
Original Face:		Base	5,000,000.000	98.110411	899,180.84	95.467510	874,958.68	-24,222.16	0.22
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		Local	183,780.960	100.408214	184,531.18	99.787830	183,391.03	-1,140.15	0.05
Original Face:		Base	4,000,000.000	100.408214	184,531.18	99.787830	183,391.03	-1,140.15	0.05
3137A6DT6	FREDDIE MAC FHR 3815 GD					4.0	15 Sep 2025		
		Local	58,981.740	101.758392	60,018.87	100.242780	59,124.94	-893.93	0.01
Original Face:		Base	3,000,000.000	101.758392	60,018.87	100.242780	59,124.94	-893.93	0.01
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		Local	696,146.900	102.319857	712,296.51	101.846670	709,002.44	-3,294.07	0.18
Original Face:		Base	2,000,000.000	102.319857	712,296.51	101.846670	709,002.44	-3,294.07	0.18
3137A8L89	FREDDIE MAC FHR 3819 DE					2.5	15 Nov 2018		
		Local	3,045.870	100.048590	3,047.35	100.048590	3,047.35	0.00	0.00
Original Face:		Base	3,000,000.000	100.048590	3,047.35	100.048590	3,047.35	0.00	0.00
3137A8Q92	FREDDIE MAC FHR 3841 AB					4.0	15 Jan 2037		
		Local	347,748.510	102.105763	355,071.27	101.118870	351,639.36	-3,431.91	0.09
Original Face:		Base	3,000,000.000	102.105763	355,071.27	101.118870	351,639.36	-3,431.91	0.09
3137A8QA9	FREDDIE MAC FHR 3841 AV					4.0	15 Mar 2024		
		Local	2,351,217.320	102.241776	2,403,926.35	101.493510	2,386,332.99	-17,593.36	0.60
Original Face:		Base	4,750,000.000	102.241776	2,403,926.35	101.493510	2,386,332.99	-17,593.36	0.60
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	502,014.180	99.356773	498,785.09	97.850270	491,222.23	-7,562.86	0.12
Original Face:		Base	2,000,000.000	99.356773	498,785.09	97.850270	491,222.23	-7,562.86	0.12
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		Local	2,000,000.000	103.605982	2,072,119.63	102.091200	2,041,824.00	-30,295.63	0.52
Original Face:		Base	2,000,000.000	103.605982	2,072,119.63	102.091200	2,041,824.00	-30,295.63	0.52
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	503,944.960	100.249902	505,204.33	95.047820	478,988.70	-26,215.63	0.12
Original Face:		Base	2,000,000.000	100.249902	505,204.33	95.047820	478,988.70	-26,215.63	0.12

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3137BUFY9	FREDDIE MAC FHR 4646 TA					3.5	15 Apr 2028		
		Local	1,883,343.550	103.349755	1,946,430.94	100.247680	1,888,008.22	-58,422.72	0.48
	Original Face:	Base	5,000,000.000	103.349755	1,946,430.94	100.247680	1,888,008.22	-58,422.72	0.48
3137F5MS5	FREDDIE MAC FHR 4798 G					4.0	15 Nov 2030		
		Local	5,294,941.600	102.085402	5,405,362.41	101.506610	5,374,715.72	-30,646.69	1.36
	Original Face:	Base	5,705,000.000	102.085402	5,405,362.41	101.506610	5,374,715.72	-30,646.69	1.36
3137FGYW9	FREDDIE MAC FHR 4819 LV					4.0	15 Sep 2029		
		Local	4,970,300.600	103.170202	5,127,869.18	103.401720	5,139,376.31	11,507.13	1.30
	Original Face:	Base	5,000,000.000	103.170202	5,127,869.18	103.401720	5,139,376.31	11,507.13	1.30
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.0	01 Oct 2026		
		Local	146,257.030	101.704930	148,750.61	100.009553	146,271.00	-2,479.61	0.04
	Original Face:	Base	500,000.000	101.704930	148,750.61	100.009553	146,271.00	-2,479.61	0.04
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.5	01 Mar 2031		
		Local	3,724,768.200	100.671440	3,749,777.79	97.904908	3,646,730.88	-103,046.91	0.92
	Original Face:	Base	5,000,000.000	100.671440	3,749,777.79	97.904908	3,646,730.88	-103,046.91	0.92
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4					4.0	01 Mar 2034		
		Local	3,866,622.620	105.096563	4,063,687.48	103.337114	3,995,656.22	-68,031.26	1.01
	Original Face:	Base	7,000,000.000	105.096563	4,063,687.48	103.337114	3,995,656.22	-68,031.26	1.01
31393C4C4	FANNIE MAE FNR 2003 66 PA					3.5	25 Feb 2033		
		Local	17,579.160	100.058365	17,589.42	101.001010	17,755.13	165.71	0.00
	Original Face:	Base	6,000,000.000	100.058365	17,589.42	101.001010	17,755.13	165.71	0.00
31393MGQ8	FREDDIE MAC FHR 2585 CJ					4.5	15 Dec 2032		
		Local	44,750.200	101.819947	45,564.63	100.773070	45,096.15	-468.48	0.01
	Original Face:	Base	10,000,000.000	101.819947	45,564.63	100.773070	45,096.15	-468.48	0.01
31397QW53	FANNIE MAE FNR 2010 151 BL					4.0	25 Jan 2031		
		Local	5,438,532.470	102.839173	5,592,941.82	103.275380	5,616,665.07	23,723.25	1.42
	Original Face:	Base	7,000,000.000	102.839173	5,592,941.82	103.275380	5,616,665.07	23,723.25	1.42
31397SAY0	FANNIE MAE FNR 2011 23 AB					2.75	25 Jun 2020		
		Local	13,733.760	100.253463	13,768.57	100.252290	13,768.41	-0.16	0.00
	Original Face:	Base	3,000,000.000	100.253463	13,768.57	100.252290	13,768.41	-0.16	0.00

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31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	414,614.370	99.161430	411,137.54	99.014170	410,526.98	-610.56	0.10
Original Face:		Base	3,000,000.000	99.161430	411,137.54	99.014170	410,526.98	-610.56	0.10
31398SQU0	FANNIE MAE FNR 2010 137 MC					3.0	25 Oct 2038		
		Local	364,259.030	98.128601	357,442.29	99.454870	362,273.34	4,831.05	0.09
Original Face:		Base	4,867,385.000	98.128601	357,442.29	99.454870	362,273.34	4,831.05	0.09
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	300,269.250	105.448710	316,630.05	103.595770	311,066.24	-5,563.81	0.08
Original Face:		Base	5,000,000.000	105.448710	316,630.05	103.595770	311,066.24	-5,563.81	0.08
31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.0	01 Nov 2019		
		Local	12,536.370	100.135047	12,553.30	102.502819	12,850.13	296.83	0.00
Original Face:		Base	3,000,000.000	100.135047	12,553.30	102.502819	12,850.13	296.83	0.00
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5					3.5	01 Jan 2034		
		Local	3,049,804.240	102.687573	3,131,769.96	101.405706	3,092,675.52	-39,094.44	0.78
Original Face:		Base	7,000,000.000	102.687573	3,131,769.96	101.405706	3,092,675.52	-39,094.44	0.78
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A					2.03	15 Dec 2027		
		Local	5,000,000.000	96.794294	4,839,714.69	96.696700	4,834,835.00	-4,879.69	1.22
Original Face:		Base	5,000,000.000	96.794294	4,839,714.69	96.696700	4,834,835.00	-4,879.69	1.22
34531PAD3	FORD CREDIT AUTO OWNER TRUST FORDO 2016 A A3					1.39	15 Jul 2020		
		Local	2,927,920.940	99.928012	2,925,813.19	99.566320	2,915,223.13	-10,590.06	0.74
Original Face:		Base	7,450,000.000	99.928012	2,925,813.19	99.566320	2,915,223.13	-10,590.06	0.74
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		Local	35,922.910	100.771402	36,200.02	102.699455	36,892.63	692.61	0.01
Original Face:		Base	1,808,277.000	100.771402	36,200.02	102.699455	36,892.63	692.61	0.01
38014BAC3	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2018 1 A2B					2.27738	20 Apr 2020		
		Local	4,954,758.880	100.000000	4,954,758.88	100.063560	4,957,908.12	3,149.24	1.25
Original Face:		Base	5,000,000.000	100.000000	4,954,758.88	100.063560	4,957,908.12	3,149.24	1.25
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR					3.11375	15 Aug 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	98.830426	4,941,521.30	-58,478.70	1.25
		Base		100.000000	5,000,000.00	98.830426	4,941,521.30	-58,478.70	1.25

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38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	5,000,000.000	99.976393	4,998,819.63	98.948239	4,947,411.95	-51,407.68	1.25
		Base		99.976393	4,998,819.63	98.948239	4,947,411.95	-51,407.68	1.25
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	903,371.340	99.965292	903,057.80	98.808590	892,608.48	-10,449.32	0.23
Original Face:		Base	5,000,000.000	99.965292	903,057.80	98.808590	892,608.48	-10,449.32	0.23
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
		Local	500,626.110	99.812585	499,687.86	97.377660	487,497.99	-12,189.87	0.12
Original Face:		Base	3,000,000.000	99.812585	499,687.86	97.377660	487,497.99	-12,189.87	0.12
38378B7E3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC					1.744	16 May 2046		
		Local	524,255.100	96.049934	503,546.68	94.177560	493,730.66	-9,816.02	0.12
Original Face:		Base	675,000.000	96.049934	503,546.68	94.177560	493,730.66	-9,816.02	0.12
38378XAW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 92 AB					1.78	16 Jun 2040		
		Local	1,041,628.470	101.844045	1,060,836.57	98.811320	1,029,246.84	-31,589.73	0.26
Original Face:		Base	2,289,667.000	101.844045	1,060,836.57	98.811320	1,029,246.84	-31,589.73	0.26
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.75	20 Dec 2045		
		Local	2,371,017.150	100.875181	2,391,767.85	98.332290	2,331,475.46	-60,292.39	0.59
Original Face:		Base	5,000,000.000	100.875181	2,391,767.85	98.332290	2,331,475.46	-60,292.39	0.59
38379UK39	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF					2.15	16 Feb 2057		
		Local	1,533,075.980	95.823728	1,469,050.55	93.061500	1,426,703.50	-42,347.05	0.36
Original Face:		Base	1,600,000.000	95.823728	1,469,050.55	93.061500	1,426,703.50	-42,347.05	0.36
437076BB7	HOME DEPOT INC SR UNSECURED 09/18 2.25					2.25	10 Sep 2018		
		Local	1,000,000.000	100.018316	1,000,183.16	100.018316	1,000,183.16	0.00	0.25
		Base		100.018316	1,000,183.16	100.018316	1,000,183.16	0.00	0.25
43814NAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2016 1 A3					1.22	18 Dec 2019		
		Local	1,830,888.950	99.995137	1,830,799.92	99.645450	1,824,397.53	-6,402.39	0.46
Original Face:		Base	6,000,000.000	99.995137	1,830,799.92	99.645450	1,824,397.53	-6,402.39	0.46
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					2.708	12 Feb 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.159000	3,004,770.00	4,770.00	0.76
		Base		100.000000	3,000,000.00	100.159000	3,004,770.00	4,770.00	0.76

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459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		Local	3,000,000.000	99.991058	2,999,731.74	99.499623	2,984,988.69	-14,743.05	0.75
		Base		99.991058	2,999,731.74	99.499623	2,984,988.69	-14,743.05	0.75
47787XAB3	JOHN DEERE OWNER TRUST JDOT 2017 A A2					1.5	15 Oct 2019		
		Local	532,144.050	99.999829	532,143.14	99.901250	531,618.56	-524.58	0.13
Original Face:		Base	2,500,000.000	99.999829	532,143.14	99.901250	531,618.56	-524.58	0.13
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4					2.4	01 Mar 2022		
		Local	1,000,000.000	99.469727	994,697.27	97.571223	975,712.23	-18,985.04	0.25
		Base		99.469727	994,697.27	97.571223	975,712.23	-18,985.04	0.25
494368BT9	KIMBERLY CLARK CORP SR UNSECURED 02/19 1.4					1.4	15 Feb 2019		
		Local	4,000,000.000	99.999080	3,999,963.19	99.488468	3,979,538.72	-20,424.47	1.00
		Base		99.999080	3,999,963.19	99.488468	3,979,538.72	-20,424.47	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	100.176162	5,008,808.10	8,808.10	1.26
		Base		100.000000	5,000,000.00	100.176162	5,008,808.10	8,808.10	1.26
65478UAD1	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 A A3					1.34	15 Oct 2020		
		Local	1,116,632.050	99.989694	1,116,516.97	99.470680	1,110,721.49	-5,795.48	0.28
Original Face:		Base	2,000,000.000	99.989694	1,116,516.97	99.470680	1,110,721.49	-5,795.48	0.28
65479AAD4	NISSAN AUTO LEASE TRUST NALT 2017 A A3					1.91	15 Apr 2020		
		Local	4,000,000.000	99.990085	3,999,603.38	99.405050	3,976,202.00	-23,401.38	1.00
Original Face:		Base	4,000,000.000	99.990085	3,999,603.38	99.405050	3,976,202.00	-23,401.38	1.00
69371RN69	PACCAR FINANCIAL CORP SR UNSECURED 02/20 1.95					1.95	27 Feb 2020		
		Local	3,000,000.000	99.910575	2,997,317.26	98.531663	2,955,949.89	-41,367.37	0.75
		Base		99.910575	2,997,317.26	98.531663	2,955,949.89	-41,367.37	0.75
74256LAR0	PRINCIPAL LFE GLB FND II SR SECURED 144A 04/19 1.5					1.5	18 Apr 2019		
		Local	4,000,000.000	99.934751	3,997,390.03	99.300136	3,972,005.44	-25,384.59	1.00
		Base		99.934751	3,997,390.03	99.300136	3,972,005.44	-25,384.59	1.00
78010UDP9	ROYAL BANK OF CANADA SR UNSECURED 01/19 VAR					2.95706	22 Jan 2019		
		Local	5,000,000.000	100.152058	5,007,602.92	100.184517	5,009,225.85	1,622.93	1.26
		Base		100.152058	5,007,602.92	100.184517	5,009,225.85	1,622.93	1.26

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78012KMT1	ROYAL BANK OF CANADA SR UNSECURED 04/24 VAR					2.0	19 Apr 2024		
		Local	2,000,000.000	100.000000	2,000,000.00	95.684404	1,913,688.08	-86,311.92	0.48
		Base		100.000000	2,000,000.00	95.684404	1,913,688.08	-86,311.92	0.48
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					2.738	13 Feb 2020		
		Local	2,750,000.000	99.459918	2,735,147.75	99.748460	2,743,082.65	7,934.90	0.69
		Base		99.459918	2,735,147.75	99.748460	2,743,082.65	7,934.90	0.69
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625					2.625	24 Jan 2022		
		Local	2,500,000.000	99.883104	2,497,077.60	98.107674	2,452,691.85	-44,385.75	0.62
		Base		99.883104	2,497,077.60	98.107674	2,452,691.85	-44,385.75	0.62
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR					2.98156	24 Jan 2022		
		Local	2,500,000.000	100.000000	2,500,000.00	100.638624	2,515,965.60	15,965.60	0.64
		Base		100.000000	2,500,000.00	100.638624	2,515,965.60	15,965.60	0.64
912828D80	US TREASURY N/B 08/19 1.625					1.625	31 Aug 2019		
		Local	5,000,000.000	99.222929	4,961,146.44	99.160156	4,958,007.80	-3,138.64	1.25
		Base		99.222929	4,961,146.44	99.160156	4,958,007.80	-3,138.64	1.25
912828LY4	US TREASURY N/B 11/19 3.375					3.375	15 Nov 2019		
		Local	5,000,000.000	101.025152	5,051,257.62	100.972656	5,048,632.80	-2,624.82	1.27
		Base		101.025152	5,051,257.62	100.972656	5,048,632.80	-2,624.82	1.27
912828NT3	US TREASURY N/B 08/20 2.625					2.625	15 Aug 2020		
		Local	5,000,000.000	100.161321	5,008,066.05	99.988281	4,999,414.05	-8,652.00	1.26
		Base		100.161321	5,008,066.05	99.988281	4,999,414.05	-8,652.00	1.26
912828SN1	US TREASURY N/B 03/19 1.5					1.5	31 Mar 2019		
		Local	5,000,000.000	99.540941	4,977,047.07	99.554688	4,977,734.40	687.33	1.26
		Base		99.540941	4,977,047.07	99.554688	4,977,734.40	687.33	1.26
912828WS5	US TREASURY N/B 06/19 1.625					1.625	30 Jun 2019		
		Local	5,000,000.000	99.349014	4,967,450.70	99.343750	4,967,187.50	-263.20	1.25
		Base		99.349014	4,967,450.70	99.343750	4,967,187.50	-263.20	1.25
912828WW6	US TREASURY N/B 07/19 1.625					1.625	31 Jul 2019		
		Local	5,000,000.000	99.262406	4,963,120.31	99.257812	4,962,890.60	-229.71	1.25
		Base		99.262406	4,963,120.31	99.257812	4,962,890.60	-229.71	1.25

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					3.268	11 Feb 2022		
			3,000,000.000	Local 100.000000	3,000,000.00	101.068816	3,032,064.48	32,064.48	0.77
				Base 100.000000	3,000,000.00	101.068816	3,032,064.48	32,064.48	0.77
US DOLLAR Total									
			257,001,664.420	Local	257,792,517.34		256,049,886.40	-1,742,630.94	64.65
	Original Face:		273,348,695.000	Base	257,804,521.89		256,049,886.40	-1,754,635.49	64.65
FIXED INCOME Total									
			257,001,664.420	Base	257,804,521.89		256,049,886.40	-1,754,635.49	64.65
	Original Face:		273,348,695.000						

& 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: *August 31, 2018* *View Date:* *September 11, 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									
		397,892,756.140	Base		397,947,338.27		396,060,979.50	-1,886,358.77	100.00
Original Face:		273,348,695.000							

& Issue has redenominated but Local is not converted
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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: *August 31, 2018* *View Date:* *September 11, 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								
		2,079.380	Local	1.000000	2,079.38	1.000000	2,079.38	0.00	100.00
			Base	1.000000	2,079.38	1.000000	2,079.38	0.00	100.00
US DOLLAR Total									
		2,079.380	Local		2,079.38		2,079.38	0.00	100.00
			Base		2,079.38		2,079.38	0.00	100.00
CASH Total									
		2,079.380	Base		2,079.38		2,079.38	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: *August 31, 2018* *View Date:* *September 11, 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								
		2,079.380	Base	2,079.38		2,079.38	0.00	100.00

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	4,430.290	1.000000	4,430.29	1.000000	4,430.29	0.00	0.00
		Base		1.000000	4,430.29	1.000000	4,430.29	0.00	0.00
US DOLLAR Total									
		Local	4,430.290		4,430.29		4,430.29	0.00	0.00
		Base			4,430.29		4,430.29	0.00	0.00
CASH Total									
		Base	4,430.290		4,430.29		4,430.29	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
04821ULL4	ATLANTIC ASSET SECUR					2.27	20 Nov 2018		
		Local	5,000,000.000	99.495556	4,974,777.78	99.495556	4,974,777.78	0.00	1.53
		Base		99.495556	4,974,777.78	99.495556	4,974,777.78	0.00	1.53
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.6	15 Jun 2022		
		Local	5,000,000.000	99.978793	4,998,939.65	96.741500	4,837,075.00	-161,864.65	1.49
		Base		99.978793	4,998,939.65	96.741500	4,837,075.00	-161,864.65	1.49
40588MN29	HALKIN FINANCE LLC USC					2.13	02 Jan 2019		
		Local	5,000,000.000	99.272250	4,963,612.50	99.222300	4,961,115.00	-2,497.50	1.53
		Base		99.272250	4,963,612.50	99.222300	4,961,115.00	-2,497.50	1.53
62455BJ63	MOUNTCLIFF					2.33	06 Sep 2018		
		Local	3,450,000.000	99.967639	3,448,883.54	99.967639	3,448,883.54	0.00	1.06
		Base		99.967639	3,448,883.54	99.967639	3,448,883.54	0.00	1.06
86563HJR2	SUMITOMO MITSUI TRUST NY					2.29	25 Sep 2018		
		Local	5,000,000.000	99.847333	4,992,366.67	99.847333	4,992,366.67	0.00	1.54
		Base		99.847333	4,992,366.67	99.847333	4,992,366.67	0.00	1.54

& 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
86563HJU5	SUMITOMO MITSUI TRUST NY					2.28	28 Sep 2018		
		Local	5,000,000.000	99.829000	4,991,450.00	99.829000	4,991,450.00	0.00	1.54
		Base		99.829000	4,991,450.00	99.829000	4,991,450.00	0.00	1.54
912796QR3	TREASURY BILL 07/19 0.00000					2.33	18 Jul 2019		
		Local	5,000,000.000	97.928889	4,896,444.44	97.924000	4,896,200.00	-244.44	1.51
		Base		97.928889	4,896,444.44	97.924000	4,896,200.00	-244.44	1.51
924CUD006	MIZUHO 06/14 VAR 1					1.95	04 Sep 2018		
		Local	22,000,000.000	100.000000	22,000,000.00	100.000000	22,000,000.00	0.00	6.77
		Base		100.000000	22,000,000.00	100.000000	22,000,000.00	0.00	6.77
92646LJM3	VICTORY RECEIVABLES					2.3	21 Sep 2018		
		Local	5,000,000.000	99.872222	4,993,611.11	99.872222	4,993,611.11	0.00	1.54
		Base		99.872222	4,993,611.11	99.872222	4,993,611.11	0.00	1.54
US DOLLAR Total									
		Local	60,450,000.000		60,260,085.69		60,095,479.10	-164,606.59	18.49
		Base			60,260,085.69		60,095,479.10	-164,606.59	18.49
CASH EQUIVALENT Total									
		Base	60,450,000.000		60,260,085.69		60,095,479.10	-164,606.59	18.49

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.8	17 Feb 2021		
		Local	2,000,000.000	101.147324	2,022,946.48	98.875435	1,977,508.70	-45,437.78	0.61
		Base		101.147324	2,022,946.48	98.875435	1,977,508.70	-45,437.78	0.61
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.25	05 May 2021		
		Local	3,000,000.000	99.967852	2,999,035.55	97.640091	2,929,202.73	-69,832.82	0.90
		Base		99.967852	2,999,035.55	97.640091	2,929,202.73	-69,832.82	0.90
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	100.366995	5,018,349.75	18,349.75	1.54
		Base		100.000000	5,000,000.00	100.366995	5,018,349.75	18,349.75	1.54

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					2.74313	01 Feb 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.164319	5,008,215.95	8,215.95	1.54
		Base		100.000000	5,000,000.00	100.164319	5,008,215.95	8,215.95	1.54
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	96.321914	2,408,047.85	-91,952.15	0.74
		Base		100.000000	2,500,000.00	96.321914	2,408,047.85	-91,952.15	0.74
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.5	28 Apr 2023		
		Local	5,000,000.000	99.898410	4,994,920.50	100.486831	5,024,341.55	29,421.05	1.55
		Base		99.898410	4,994,920.50	100.486831	5,024,341.55	29,421.05	1.55
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	99.641741	4,982,087.05	-17,912.95	1.53
		Base		100.000000	5,000,000.00	99.641741	4,982,087.05	-17,912.95	1.53
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	100.351767	5,017,588.35	17,588.35	1.54
		Base		100.000000	5,000,000.00	100.351767	5,017,588.35	17,588.35	1.54
084670BQ0	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2					2.2	15 Mar 2021		
		Local	3,000,000.000	99.894118	2,996,823.53	98.401235	2,952,037.05	-44,786.48	0.91
		Base		99.894118	2,996,823.53	98.401235	2,952,037.05	-44,786.48	0.91
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					2.73269	17 Jul 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	100.719850	3,021,595.50	21,595.50	0.93
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.719850	3,021,595.50	21,595.50	0.93
14041NEW7	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3					2.46269	15 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.422590	5,021,129.50	21,129.50	1.55
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	100.422590	5,021,129.50	21,129.50	1.55
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR					3.16325	08 Aug 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.002289	5,000,114.45	114.45	1.54
		Base		100.000000	5,000,000.00	100.002289	5,000,114.45	114.45	1.54
161571HE7	CHASE ISSUANCE TRUST CHAIT 2016 A4 A4					1.49	15 Jul 2022		
		Local	5,000,000.000	99.989167	4,999,458.36	97.444950	4,872,247.50	-127,210.86	1.50
Original Face:		Base	5,000,000.000	99.989167	4,999,458.36	97.444950	4,872,247.50	-127,210.86	1.50

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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
166764BQ2	CHEVRON CORP SR UNSECURED 03/20 VAR					2.53125	03 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.296584	5,014,829.20	14,829.20	1.54
		Base		100.000000	5,000,000.00	100.296584	5,014,829.20	14,829.20	1.54
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	100.322178	5,016,108.90	16,108.90	1.54
		Base		100.000000	5,000,000.00	100.322178	5,016,108.90	16,108.90	1.54
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	100.201378	5,010,068.90	10,068.90	1.54
		Base		100.000000	5,000,000.00	100.201378	5,010,068.90	10,068.90	1.54
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	4,000,000.000	99.993841	3,999,753.62	99.960420	3,998,416.80	-1,336.82	1.23
Original Face:		Base	4,000,000.000	99.993841	3,999,753.62	99.960420	3,998,416.80	-1,336.82	1.23
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5					2.66269	15 Dec 2026		
		Local	4,725,000.000	100.000000	4,725,000.00	100.870120	4,766,113.17	41,113.17	1.47
Original Face:		Base	4,725,000.000	100.000000	4,725,000.00	100.870120	4,766,113.17	41,113.17	1.47
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	629,888.980	99.992340	629,840.73	99.872810	629,087.82	-752.91	0.19
Original Face:		Base	4,000,000.000	99.992340	629,840.73	99.872810	629,087.82	-752.91	0.19
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	99.661022	3,986,440.88	-13,559.12	1.23
		Base		100.000000	4,000,000.00	99.661022	3,986,440.88	-13,559.12	1.23
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	98.451132	1,476,766.98	-23,233.02	0.45
		Base		100.000000	1,500,000.00	98.451132	1,476,766.98	-23,233.02	0.45
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22					2.41269	15 May 2036		
		Local	419,342.720	99.947465	419,122.42	100.069901	419,635.84	513.42	0.13
Original Face:		Base	16,000,000.000	99.947465	419,122.42	100.069901	419,635.84	513.42	0.13
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.5	15 Aug 2042		
		Local	2,426,265.150	100.867338	2,447,309.07	94.424500	2,290,988.74	-156,320.33	0.70
Original Face:		Base	5,000,000.000	101.362113	2,459,313.62	94.424500	2,290,988.74	-168,324.88	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
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.0	15 Aug 2042		
		4,946,113.100	Local	102.966619	5,092,845.44	97.383278	4,816,687.07	-276,158.37	1.48
	Original Face:	10,000,000.000	Base	104.877811	5,187,375.15	97.383278	4,816,687.07	-370,688.08	1.48
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.3	25 Jan 2027		
		2,500,000.000	Local	114.691858	2,867,296.45	114.984300	2,874,607.50	7,311.05	0.88
			Base	114.691858	2,867,296.45	114.984300	2,874,607.50	7,311.05	0.88
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25					5.25	22 Mar 2027		
		2,500,000.000	Local	113.928834	2,848,220.86	114.806600	2,870,165.00	21,944.14	0.88
			Base	113.928834	2,848,220.86	114.806600	2,870,165.00	21,944.14	0.88
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.7	27 Jan 2020		
		5,000,000.000	Local	100.000000	5,000,000.00	98.735000	4,936,750.00	-63,250.00	1.52
			Base	100.000000	5,000,000.00	98.735000	4,936,750.00	-63,250.00	1.52
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					2.56475	25 Jun 2022		
		2,445,294.440	Local	100.000000	2,445,294.44	99.788050	2,440,111.64	-5,182.80	0.75
	Original Face:	3,000,000.000	Base	100.000000	2,445,294.44	99.788050	2,440,111.64	-5,182.80	0.75
3136A6UL6	FANNIE MAE FNR 2012 63 BT					3.0	25 Mar 2039		
		5,000,000.000	Local	101.138678	5,056,933.92	99.497460	4,974,873.00	-82,060.92	1.53
	Original Face:	5,000,000.000	Base	101.138678	5,056,933.92	99.497460	4,974,873.00	-82,060.92	1.53
3136A9MN5	FANNIEMAE ACES FNA 2012 M14 A2					2.301	25 Sep 2022		
		2,000,000.000	Local	100.512352	2,010,247.04	97.022390	1,940,447.80	-69,799.24	0.60
	Original Face:	2,000,000.000	Base	100.512352	2,010,247.04	97.022390	1,940,447.80	-69,799.24	0.60
3137AJ6H2	FREDDIE MAC FHR 3955 BK					2.0	15 Feb 2041		
		1,268,297.700	Local	100.798428	1,278,424.15	96.506380	1,223,988.20	-54,435.95	0.38
	Original Face:	5,000,000.000	Base	100.798428	1,278,424.15	96.506380	1,223,988.20	-54,435.95	0.38
3137AJMF8	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2					2.9676	25 Oct 2021		
		5,000,000.000	Local	102.202883	5,110,144.17	99.878430	4,993,921.50	-116,222.67	1.54
	Original Face:	5,000,000.000	Base	102.202883	5,110,144.17	99.878430	4,993,921.50	-116,222.67	1.54
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		3,000,000.000	Local	103.609276	3,108,278.28	102.091200	3,062,736.00	-45,542.28	0.94
	Original Face:	3,000,000.000	Base	103.609276	3,108,278.28	102.091200	3,062,736.00	-45,542.28	0.94

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137AL2X6	FREDDIE MAC FHR 3990 BH					3.5	15 Jan 2032		
		Local	4,065,185.480	101.443064	4,123,848.70	99.223340	4,033,612.81	-90,235.89	1.24
Original Face:		Base	5,565,000.000	101.443064	4,123,848.70	99.223340	4,033,612.81	-90,235.89	1.24
3137AMMY0	FREDDIE MAC FHR 4012 GC					3.5	15 Jun 2040		
		Local	4,494,000.000	106.004062	4,763,822.53	100.346660	4,509,578.90	-254,243.63	1.39
Original Face:		Base	4,494,000.000	106.004062	4,763,822.53	100.346660	4,509,578.90	-254,243.63	1.39
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	503,944.960	100.249902	505,204.33	95.047820	478,988.70	-26,215.63	0.15
Original Face:		Base	2,000,000.000	100.249902	505,204.33	95.047820	478,988.70	-26,215.63	0.15
3137APJG6	FREDDIE MAC FHR 4030 BC					2.0	15 Jan 2042		
		Local	1,153,468.050	100.393994	1,158,012.64	95.316210	1,099,442.03	-58,570.61	0.34
Original Face:		Base	5,000,000.000	100.393994	1,158,012.64	95.316210	1,099,442.03	-58,570.61	0.34
3137ATR20	FREDDIE MAC FHR 4097 VH					1.5	15 Oct 2041		
		Local	2,810,652.420	100.398199	2,821,844.41	94.481350	2,655,542.35	-166,302.06	0.82
Original Face:		Base	14,878,168.000	100.398199	2,821,844.41	94.481350	2,655,542.35	-166,302.06	0.82
3137AYK42	FREDDIE MAC FHR 4172 PE					3.0	15 Feb 2043		
		Local	5,000,000.000	99.054574	4,952,728.69	95.192840	4,759,642.00	-193,086.69	1.46
Original Face:		Base	5,000,000.000	99.054574	4,952,728.69	95.192840	4,759,642.00	-193,086.69	1.46
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	1,511,253.550	99.604005	1,505,269.06	94.963730	1,435,142.74	-70,126.32	0.44
Original Face:		Base	5,000,000.000	99.604005	1,505,269.06	94.963730	1,435,142.74	-70,126.32	0.44
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.5	15 Apr 2028		
		Local	1,883,343.550	103.349755	1,946,430.94	100.247680	1,888,008.22	-58,422.72	0.58
Original Face:		Base	5,000,000.000	103.349755	1,946,430.94	100.247680	1,888,008.22	-58,422.72	0.58
3137F5Y94	FREDDIE MAC FHR 4800 MA					4.0	15 Apr 2042		
		Local	4,893,659.900	102.275822	5,005,030.87	101.821280	4,982,787.15	-22,243.72	1.53
Original Face:		Base	5,000,000.000	102.275822	5,005,030.87	101.821280	4,982,787.15	-22,243.72	1.53
3137FGA39	FREDDIE MAC FHR 4806 A					4.0	15 Jun 2042		
		Local	4,908,659.350	102.163748	5,014,870.39	101.760460	4,995,074.33	-19,796.06	1.54
Original Face:		Base	5,000,000.000	102.163748	5,014,870.39	101.760460	4,995,074.33	-19,796.06	1.54

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137GAWQ6	FREDDIE MAC FHR 3738 BH					3.0	15 Dec 2038		
		Local	2,327,402.800	101.301582	2,357,695.85	98.995000	2,304,012.40	-53,683.45	0.71
Original Face:		Base	5,000,000.000	101.301582	2,357,695.85	98.995000	2,304,012.40	-53,683.45	0.71
3137GAWS2	FREDDIE MAC FHR 3738 BJ					3.5	15 Dec 2038		
		Local	2,327,402.800	103.147448	2,400,656.60	99.875740	2,324,510.77	-76,145.83	0.72
Original Face:		Base	5,000,000.000	103.147448	2,400,656.60	99.875740	2,324,510.77	-76,145.83	0.72
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.5	01 Apr 2042		
		Local	2,385,513.050	103.840142	2,477,120.15	100.236753	2,391,160.82	-85,959.33	0.74
Original Face:		Base	5,000,000.000	103.840142	2,477,120.15	100.236753	2,391,160.82	-85,959.33	0.74
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.5	01 Mar 2031		
		Local	3,724,768.200	100.671440	3,749,777.79	97.904908	3,646,730.88	-103,046.91	1.12
Original Face:		Base	5,000,000.000	100.671440	3,749,777.79	97.904908	3,646,730.88	-103,046.91	1.12
3138L0WA5	FNMA POOL AM0640 FN 05/21 FIXED 2.21					2.21	01 May 2021		
		Local	1,658,324.360	100.772129	1,671,128.77	97.881139	1,623,186.77	-47,942.00	0.50
Original Face:		Base	1,800,000.000	100.772129	1,671,128.77	97.881139	1,623,186.77	-47,942.00	0.50
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	366,165.900	106.152894	388,695.70	108.177830	396,110.32	7,414.62	0.12
Original Face:		Base	10,000,000.000	106.152894	388,695.70	108.177830	396,110.32	7,414.62	0.12
31397SBC7	FANNIE MAE FNR 2011 16 GE					2.75	25 Mar 2026		
		Local	5,006.480	100.304206	5,021.71	99.737250	4,993.33	-28.38	0.00
Original Face:		Base	2,500,000.000	100.304206	5,021.71	99.737250	4,993.33	-28.38	0.00
31398NY24	FANNIE MAE FNR 2010 123 PM					4.0	25 Jul 2040		
		Local	6,000,000.000	107.511984	6,450,719.02	102.225910	6,133,554.60	-317,164.42	1.89
Original Face:		Base	6,000,000.000	107.511984	6,450,719.02	102.225910	6,133,554.60	-317,164.42	1.89
31398T7A3	FANNIE MAE FNR 2010 113 LV					4.0	25 Jun 2030		
		Local	2,513,605.280	105.707576	2,657,071.20	99.871470	2,510,374.54	-146,696.66	0.77
Original Face:		Base	5,568,000.000	105.707576	2,657,071.20	99.871470	2,510,374.54	-146,696.66	0.77
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	300,269.250	105.448710	316,630.05	103.595770	311,066.24	-5,563.81	0.10
Original Face:		Base	5,000,000.000	105.448710	316,630.05	103.595770	311,066.24	-5,563.81	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
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A					2.03	15 Dec 2027		
		Local	5,000,000.000	96.794294	4,839,714.69	96.696700	4,834,835.00	-4,879.69	1.49
Original Face:		Base	5,000,000.000	96.794294	4,839,714.69	96.696700	4,834,835.00	-4,879.69	1.49
38014BAC3	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2018 1 A2B					2.27738	20 Apr 2020		
		Local	4,954,758.880	100.000000	4,954,758.88	100.063560	4,957,908.12	3,149.24	1.53
Original Face:		Base	5,000,000.000	100.000000	4,954,758.88	100.063560	4,957,908.12	3,149.24	1.53
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR					3.11375	15 Aug 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	98.830426	4,941,521.30	-58,478.70	1.52
		Base		100.000000	5,000,000.00	98.830426	4,941,521.30	-58,478.70	1.52
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	5,000,000.000	99.976393	4,998,819.63	98.948239	4,947,411.95	-51,407.68	1.52
		Base		99.976393	4,998,819.63	98.948239	4,947,411.95	-51,407.68	1.52
38377XC75	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 133 MN					3.5	16 Apr 2035		
		Local	3,699,426.650	103.326039	3,822,471.01	99.984550	3,698,855.09	-123,615.92	1.14
Original Face:		Base	5,000,000.000	103.326039	3,822,471.01	99.984550	3,698,855.09	-123,615.92	1.14
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.9	16 Sep 2053		
		Local	3,622,906.680	94.187305	3,412,318.18	92.534460	3,352,437.13	-59,881.05	1.03
Original Face:		Base	5,000,000.000	94.187305	3,412,318.18	92.534460	3,352,437.13	-59,881.05	1.03
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.75	20 Dec 2045		
		Local	2,371,017.150	100.875181	2,391,767.85	98.332290	2,331,475.46	-60,292.39	0.72
Original Face:		Base	5,000,000.000	100.875181	2,391,767.85	98.332290	2,331,475.46	-60,292.39	0.72
437076AW2	HOME DEPOT INC SR UNSECURED 04/21 4.4					4.4	01 Apr 2021		
		Local	3,000,000.000	103.822669	3,114,680.06	103.604329	3,108,129.87	-6,550.19	0.96
		Base		103.822669	3,114,680.06	103.604329	3,108,129.87	-6,550.19	0.96
437076BB7	HOME DEPOT INC SR UNSECURED 09/18 2.25					2.25	10 Sep 2018		
		Local	1,000,000.000	100.018316	1,000,183.16	100.018316	1,000,183.16	0.00	0.31
		Base		100.018316	1,000,183.16	100.018316	1,000,183.16	0.00	0.31
44932HAA1	IBM CREDIT LLC SR UNSECURED 09/19 1.625					1.625	06 Sep 2019		
		Local	5,000,000.000	99.961374	4,998,068.68	98.978122	4,948,906.10	-49,162.58	1.52
		Base		99.961374	4,998,068.68	98.978122	4,948,906.10	-49,162.58	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
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					2.708	12 Feb 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.159000	3,004,770.00	4,770.00	0.92
		Base		100.000000	3,000,000.00	100.159000	3,004,770.00	4,770.00	0.92
47787XAB3	JOHN DEERE OWNER TRUST JDOT 2017 A A2					1.5	15 Oct 2019		
		Local	532,144.050	99.999829	532,143.14	99.901250	531,618.56	-524.58	0.16
Original Face:		Base	2,500,000.000	99.999829	532,143.14	99.901250	531,618.56	-524.58	0.16
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.25	03 Mar 2022		
		Local	3,500,000.000	99.809481	3,493,331.83	97.871249	3,425,493.72	-67,838.11	1.05
		Base		99.809481	3,493,331.83	97.871249	3,425,493.72	-67,838.11	1.05
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	100.176162	5,008,808.10	8,808.10	1.54
		Base		100.000000	5,000,000.00	100.176162	5,008,808.10	8,808.10	1.54
65479AAD4	NISSAN AUTO LEASE TRUST NALT 2017 A A3					1.91	15 Apr 2020		
		Local	4,000,000.000	99.990085	3,999,603.38	99.405050	3,976,202.00	-23,401.38	1.22
Original Face:		Base	4,000,000.000	99.990085	3,999,603.38	99.405050	3,976,202.00	-23,401.38	1.22
713448BY3	PEPSICO INC SR UNSECURED 03/22 2.75					2.75	05 Mar 2022		
		Local	3,000,000.000	99.939019	2,998,170.57	99.276662	2,978,299.86	-19,870.71	0.92
		Base		99.939019	2,998,170.57	99.276662	2,978,299.86	-19,870.71	0.92
742718DY2	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3					2.3	06 Feb 2022		
		Local	3,000,000.000	99.757297	2,992,718.90	97.851122	2,935,533.66	-57,185.24	0.90
		Base		99.757297	2,992,718.90	97.851122	2,935,533.66	-57,185.24	0.90
78008SVU7	ROYAL BANK OF CANADA SR UNSECURED 05/20 VAR					2.74325	08 May 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.120234	3,003,607.02	3,607.02	0.92
		Base		100.000000	3,000,000.00	100.120234	3,003,607.02	3,607.02	0.92
78010UDP9	ROYAL BANK OF CANADA SR UNSECURED 01/19 VAR					2.95706	22 Jan 2019		
		Local	5,000,000.000	100.152058	5,007,602.92	100.184517	5,009,225.85	1,622.93	1.54
		Base		100.152058	5,007,602.92	100.184517	5,009,225.85	1,622.93	1.54
78012KMT1	ROYAL BANK OF CANADA SR UNSECURED 04/24 VAR					2.0	19 Apr 2024		
		Local	2,000,000.000	100.000000	2,000,000.00	95.684404	1,913,688.08	-86,311.92	0.59
		Base		100.000000	2,000,000.00	95.684404	1,913,688.08	-86,311.92	0.59

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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
87165LAX9	SYNCHRONY CREDIT CARD MASTER N SYNCT 2016 1 A					2.04	15 Mar 2022		
		Local	4,500,000.000	99.987609	4,499,442.41	99.689800	4,486,041.00	-13,401.41	1.38
Original Face:		Base	4,500,000.000	99.987609	4,499,442.41	99.689800	4,486,041.00	-13,401.41	1.38
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					2.738	13 Feb 2020		
		Local	2,000,000.000	99.459919	1,989,198.37	99.748460	1,994,969.20	5,770.83	0.61
		Base		99.459919	1,989,198.37	99.748460	1,994,969.20	5,770.83	0.61
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625					2.625	24 Jan 2022		
		Local	2,500,000.000	99.867397	2,496,684.92	98.107674	2,452,691.85	-43,993.07	0.75
		Base		99.867397	2,496,684.92	98.107674	2,452,691.85	-43,993.07	0.75
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR					2.98156	24 Jan 2022		
		Local	2,500,000.000	100.000000	2,500,000.00	100.638624	2,515,965.60	15,965.60	0.77
		Base		100.000000	2,500,000.00	100.638624	2,515,965.60	15,965.60	0.77
912828NT3	US TREASURY N/B 08/20 2.625					2.625	15 Aug 2020		
		Local	5,000,000.000	100.161321	5,008,066.05	99.988281	4,999,414.05	-8,652.00	1.54
		Base		100.161321	5,008,066.05	99.988281	4,999,414.05	-8,652.00	1.54
92343VBC7	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5					3.5	01 Nov 2021		
		Local	3,000,000.000	101.424174	3,042,725.22	101.002304	3,030,069.12	-12,656.10	0.93
		Base		101.424174	3,042,725.22	101.002304	3,030,069.12	-12,656.10	0.93
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					3.268	11 Feb 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	101.068816	3,032,064.48	32,064.48	0.93
		Base		100.000000	3,000,000.00	101.068816	3,032,064.48	32,064.48	0.93
US DOLLAR Total									
		Local	265,873,080.880		268,415,944.26		264,878,856.10	-3,537,088.16	81.51
Original Face:		Base	223,530,168.000		268,522,478.52		264,878,856.10	-3,643,622.42	81.51
FIXED INCOME Total									
		Base	265,873,080.880		268,522,478.52		264,878,856.10	-3,643,622.42	81.51
Original Face:			223,530,168.000						

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Holdings

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

As of: *August 31, 2018*

View Date: *September 11, 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 16 ECDHB
STATE OF ARIZONA
FUND: ATZL

As of: *August 31, 2018* *View Date:* *September 11, 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								
		326,327,511.170	Base	328,786,994.50		324,978,765.49	-3,808,229.01	100.00
Original Face:		223,530,168.000						

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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	504,148.940	1.000000	504,148.94	1.000000	504,148.94	0.00	0.05
		Base		1.000000	504,148.94	1.000000	504,148.94	0.00	0.05
US DOLLAR Total									
		Local	504,148.940		504,148.94		504,148.94	0.00	0.05
		Base			504,148.94		504,148.94	0.00	0.05
CASH Total									
		Base	504,148.940		504,148.94		504,148.94	0.00	0.05
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
03785ELL6	APPLE INC					2.16	20 Nov 2018		
		Local	10,000,000.000	99.520000	9,952,000.00	99.520000	9,952,000.00	0.00	0.95
		Base		99.520000	9,952,000.00	99.520000	9,952,000.00	0.00	0.95
04821UKK7	ATLANTIC ASSET SECUR					2.28	19 Oct 2018		
		Local	20,000,000.000	99.696000	19,939,200.00	99.696000	19,939,200.00	0.00	1.91
		Base		99.696000	19,939,200.00	99.696000	19,939,200.00	0.00	1.91
04821ULL4	ATLANTIC ASSET SECUR					2.27	20 Nov 2018		
		Local	10,000,000.000	99.495556	9,949,555.55	99.495556	9,949,555.55	0.00	0.95
		Base		99.495556	9,949,555.55	99.495556	9,949,555.55	0.00	0.95
07644BNX6	BEDFORD ROW FDG CORP					2.54	31 Jan 2019		
		Local	20,000,000.000	98.927556	19,785,511.11	99.017400	19,803,480.00	17,968.89	1.89
		Base		98.927556	19,785,511.11	99.017400	19,803,480.00	17,968.89	1.89
07644BPK2	BEDFORD ROW FDG CORP					2.42	19 Feb 2019		
		Local	10,000,000.000	98.850500	9,885,050.00	98.873400	9,887,340.00	2,290.00	0.95
		Base		98.850500	9,885,050.00	98.873400	9,887,340.00	2,290.00	0.95

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
1247P3LK6	CAFCO LLC				2.24	19 Nov 2018		
	6,420,000.000	Local	99.508444	6,388,442.13	99.508444	6,388,442.13	0.00	0.61
		Base	99.508444	6,388,442.13	99.508444	6,388,442.13	0.00	0.61
12619ULL3	CRC FUNDING LLC				2.25	20 Nov 2018		
	20,000,000.000	Local	99.500000	19,900,000.00	99.500000	19,900,000.00	0.00	1.90
		Base	99.500000	19,900,000.00	99.500000	19,900,000.00	0.00	1.90
13738KKR7	CAN AST & CAN LTD JT				2.27	25 Oct 2018		
	13,000,000.000	Local	99.659500	12,955,735.00	99.659500	12,955,735.00	0.00	1.24
		Base	99.659500	12,955,735.00	99.659500	12,955,735.00	0.00	1.24
13738KLS4	CAN AST & CAN LTD JT				2.25	26 Nov 2018		
	20,000,000.000	Local	99.462500	19,892,500.00	99.462500	19,892,500.00	0.00	1.90
		Base	99.462500	19,892,500.00	99.462500	19,892,500.00	0.00	1.90
15060YLE8	CEDAR SPRING CPTL CO				2.31	14 Nov 2018		
	7,044,000.000	Local	99.525167	7,010,552.74	99.525167	7,010,552.74	0.00	0.67
		Base	99.525167	7,010,552.74	99.525167	7,010,552.74	0.00	0.67
19121BN96	COCA-COLA COMPANY				2.42	09 Jan 2019		
	25,000,000.000	Local	99.126111	24,781,527.78	99.191000	24,797,750.00	16,222.22	2.37
		Base	99.126111	24,781,527.78	99.191000	24,797,750.00	16,222.22	2.37
2063C1LL2	CONCORD MIN CPTL CO				2.25	20 Nov 2018		
	30,000,000.000	Local	99.500000	29,850,000.00	99.500000	29,850,000.00	0.00	2.86
		Base	99.500000	29,850,000.00	99.500000	29,850,000.00	0.00	2.86
2284K1MX8	CROWN POINT CAP CO.				2.52	31 Dec 2018		
	20,000,000.000	Local	99.153000	19,830,600.00	99.229300	19,845,860.00	15,260.00	1.90
		Base	99.153000	19,830,600.00	99.229300	19,845,860.00	15,260.00	1.90
30601WKB4	FAIRWAY FINANCE CORP				2.26	11 Oct 2018		
	15,000,000.000	Local	99.748889	14,962,333.33	99.748889	14,962,333.33	0.00	1.43
		Base	99.748889	14,962,333.33	99.748889	14,962,333.33	0.00	1.43
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6				2.6	15 Jun 2022		
	5,000,000.000	Local	99.978793	4,998,939.65	96.741500	4,837,075.00	-161,864.65	0.46
		Base	99.978793	4,998,939.65	96.741500	4,837,075.00	-161,864.65	0.46

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
40588MKN6	HALKIN FINANCE LLC USC					2.3	22 Oct 2018		
		10,000,000.000	Local	99.674167	9,967,416.67	99.674167	9,967,416.67	0.00	0.95
			Base	99.674167	9,967,416.67	99.674167	9,967,416.67	0.00	0.95
40588MN29	HALKIN FINANCE LLC USC					2.13	02 Jan 2019		
		10,000,000.000	Local	99.272250	9,927,225.00	99.222300	9,922,230.00	-4,995.00	0.95
			Base	99.272250	9,927,225.00	99.222300	9,922,230.00	-4,995.00	0.95
45113VKA7	IBM CREDIT LLC					2.13	10 Oct 2018		
		5,000,000.000	Local	99.769250	4,988,462.50	99.769250	4,988,462.50	0.00	0.48
			Base	99.769250	4,988,462.50	99.769250	4,988,462.50	0.00	0.48
45779QKC9	INSTITUTIONAL SECURED					2.33	12 Oct 2018		
		15,000,000.000	Local	99.734639	14,960,195.83	99.734639	14,960,195.83	0.00	1.43
			Base	99.734639	14,960,195.83	99.734639	14,960,195.83	0.00	1.43
52952MLK4	LEXINGTN PKR CAP CO LL					2.26	19 Nov 2018		
		20,000,000.000	Local	99.504056	19,900,811.11	99.504056	19,900,811.11	0.00	1.90
			Base	99.504056	19,900,811.11	99.504056	19,900,811.11	0.00	1.90
53127UMD9	LIBERTY FUNDING LLC					2.32	13 Dec 2018		
		20,000,000.000	Local	99.336222	19,867,244.44	99.363600	19,872,720.00	5,475.56	1.90
			Base	99.336222	19,867,244.44	99.363600	19,872,720.00	5,475.56	1.90
56274MJB9	MANHATTAN ASSET FDG.					2.22	11 Sep 2018		
		10,000,000.000	Local	99.938333	9,993,833.33	99.938333	9,993,833.33	0.00	0.96
			Base	99.938333	9,993,833.33	99.938333	9,993,833.33	0.00	0.96
67984XEL6	OLD LINE FUNDING LLC					2.29	21 Dec 2018		
		20,000,000.000	Local	99.293917	19,858,783.34	99.293917	19,858,783.34	0.00	1.90
			Base	99.293917	19,858,783.34	99.293917	19,858,783.34	0.00	1.90
8010M3L99	SANOFI					2.29	09 Nov 2018		
		20,000,000.000	Local	99.561083	19,912,216.67	99.561083	19,912,216.67	0.00	1.91
			Base	99.561083	19,912,216.67	99.561083	19,912,216.67	0.00	1.91
82124MP12	SHEFFIELD RECEIVABLE					2.49	01 Feb 2019		
		10,000,000.000	Local	98.941750	9,894,175.00	99.001600	9,900,160.00	5,985.00	0.95
			Base	98.941750	9,894,175.00	99.001600	9,900,160.00	5,985.00	0.95

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Holdings

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

As of: *August 31, 2018* *View Date:* *September 11, 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
86563HJR2	SUMITOMO MITSUI TRUST NY					2.29	25 Sep 2018		
		Local	20,000,000.000	99.847333	19,969,466.67	99.847333	19,969,466.67	0.00	1.91
		Base		99.847333	19,969,466.67	99.847333	19,969,466.67	0.00	1.91
86563HJU5	SUMITOMO MITSUI TRUST NY					2.28	28 Sep 2018		
		Local	10,000,000.000	99.829000	9,982,900.00	99.829000	9,982,900.00	0.00	0.96
		Base		99.829000	9,982,900.00	99.829000	9,982,900.00	0.00	0.96
87019SPB4	SWEDBANK					2.39	11 Feb 2019		
		Local	20,000,000.000	98.917861	19,783,572.22	98.986600	19,797,320.00	13,747.78	1.89
		Base		98.917861	19,783,572.22	98.986600	19,797,320.00	13,747.78	1.89
912796QR3	TREASURY BILL 07/19 0.00000					2.33	18 Jul 2019		
		Local	15,000,000.000	97.927704	14,689,155.55	97.924000	14,688,600.00	-555.55	1.41
		Base		97.927704	14,689,155.55	97.924000	14,688,600.00	-555.55	1.41
912796QV4	TREASURY BILL 08/19 0.00000					2.3465	15 Aug 2019		
		Local	10,000,000.000	97.731717	9,773,171.67	97.692300	9,769,230.00	-3,941.67	0.93
		Base		97.731717	9,773,171.67	97.692300	9,769,230.00	-3,941.67	0.93
912796QX0	TREASURY BILL 02/19 0.00000					2.1713	14 Feb 2019		
		Local	10,000,000.000	98.998789	9,899,878.94	99.003800	9,900,380.00	501.06	0.95
		Base		98.998789	9,899,878.94	99.003800	9,900,380.00	501.06	0.95
924CUD006	MIZUHO 06/14 VAR 1					1.95	04 Sep 2018		
		Local	175,915.030	100.000000	175,915.03	100.000000	175,915.03	0.00	0.02
		Base		100.000000	175,915.03	100.000000	175,915.03	0.00	0.02
92646LJM3	VICTORY RECEIVABLES					2.3	21 Sep 2018		
		Local	10,000,000.000	99.872222	9,987,222.22	99.872222	9,987,222.22	0.00	0.96
		Base		99.872222	9,987,222.22	99.872222	9,987,222.22	0.00	0.96
985FHY004	MITSUBISHI UFJ REPO					1.91	04 Sep 2018		
		Local	96,824,084.960	100.000000	96,824,084.96	100.000000	96,824,084.96	0.00	9.27
		Base		100.000000	96,824,084.96	100.000000	96,824,084.96	0.00	9.27
US DOLLAR Total									
		Local	563,463,999.990		560,437,678.44		560,343,772.08	-93,906.36	53.62
		Base			560,437,678.44		560,343,772.08	-93,906.36	53.62

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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 Total									
		Base	563,463,999.990		560,437,678.44		560,343,772.08	-93,906.36	53.62
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.8	17 Feb 2021		
		Local	4,000,000.000	101.147324	4,045,892.95	98.875435	3,955,017.40	-90,875.55	0.38
		Base		101.147324	4,045,892.95	98.875435	3,955,017.40	-90,875.55	0.38
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.25	05 May 2021		
		Local	5,000,000.000	99.967852	4,998,392.59	97.640091	4,882,004.55	-116,388.04	0.47
		Base		99.967852	4,998,392.59	97.640091	4,882,004.55	-116,388.04	0.47
037833CZ1	APPLE INC SR UNSECURED 09/19 1.5					1.5	12 Sep 2019		
		Local	10,000,000.000	99.955704	9,995,570.41	99.012433	9,901,243.30	-94,327.11	0.95
		Base		99.955704	9,995,570.41	99.012433	9,901,243.30	-94,327.11	0.95
06051GFW4	BANK OF AMERICA CORP SR UNSECURED 04/21 2.625					2.625	19 Apr 2021		
		Local	3,000,000.000	99.987895	2,999,636.86	98.437000	2,953,110.00	-46,526.86	0.28
		Base		99.987895	2,999,636.86	98.437000	2,953,110.00	-46,526.86	0.28
06367TF88	BANK OF MONTREAL SR UNSECURED 09/21 VAR					2.0	15 Sep 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	96.321914	4,816,095.70	-183,904.30	0.46
		Base		100.000000	5,000,000.00	96.321914	4,816,095.70	-183,904.30	0.46
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	100.110200	5,005,510.00	5,510.00	0.48
		Base		100.000000	5,000,000.00	100.110200	5,005,510.00	5,510.00	0.48
110122BA5	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/19 1.6					1.6	27 Feb 2019		
		Local	5,000,000.000	99.980384	4,999,019.18	99.534663	4,976,733.15	-22,286.03	0.48
		Base		99.980384	4,999,019.18	99.534663	4,976,733.15	-22,286.03	0.48
14913Q2A6	CATERPILLAR FINL SERVICE SR UNSECURED 09/20 1.85					1.85	04 Sep 2020		
		Local	10,000,000.000	99.943590	9,994,359.01	97.920000	9,792,000.00	-202,359.01	0.94
		Base		99.943590	9,994,359.01	97.920000	9,792,000.00	-202,359.01	0.94

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
161571HE7	CHASE ISSUANCE TRUST CHAIT 2016 A4 A4					1.49	15 Jul 2022		
		Local	5,000,000.000	99.989167	4,999,458.36	97.444950	4,872,247.50	-127,210.86	0.47
Original Face:		Base	5,000,000.000	99.989167	4,999,458.36	97.444950	4,872,247.50	-127,210.86	0.47
24422ETM1	JOHN DEERE CAPITAL CORP SR UNSECURED 10/18 1.65					1.65	15 Oct 2018		
		Local	2,000,000.000	100.012749	2,000,254.97	100.012749	2,000,254.97	0.00	0.19
		Base		100.012749	2,000,254.97	100.012749	2,000,254.97	0.00	0.19
254683BX2	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A2 A2					2.39	15 Jul 2024		
		Local	10,000,000.000	99.963310	9,996,330.96	97.871970	9,787,197.00	-209,133.96	0.94
Original Face:		Base	10,000,000.000	99.963310	9,996,330.96	97.871970	9,787,197.00	-209,133.96	0.94
25468PDH6	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 1.65					1.65	08 Jan 2019		
		Local	5,000,000.000	99.984228	4,999,211.40	99.661931	4,983,096.55	-16,114.85	0.48
		Base		99.984228	4,999,211.40	99.661931	4,983,096.55	-16,114.85	0.48
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	1,574,722.460	99.992396	1,574,602.72	99.872810	1,572,719.57	-1,883.15	0.15
Original Face:		Base	10,000,000.000	99.992396	1,574,602.72	99.872810	1,572,719.57	-1,883.15	0.15
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	620,503.380	101.721265	631,183.89	99.940657	620,135.15	-11,048.74	0.06
Original Face:		Base	2,096,032.000	101.721265	631,183.89	99.940657	620,135.15	-11,048.74	0.06
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5					3.5	01 Dec 2030		
		Local	4,674,545.400	101.198656	4,730,577.14	101.152815	4,728,434.26	-2,142.88	0.45
Original Face:		Base	5,000,000.000	101.198656	4,730,577.14	101.152815	4,728,434.26	-2,142.88	0.45
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	3,907,753.310	105.040744	4,104,733.16	100.227761	3,916,653.65	-188,079.51	0.37
Original Face:		Base	8,645,247.000	105.040744	4,104,733.16	100.227761	3,916,653.65	-188,079.51	0.37
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	1,721,166.860	104.940145	1,806,195.00	100.227803	1,725,087.73	-81,107.27	0.17
Original Face:		Base	4,322,624.000	104.940145	1,806,195.00	100.227803	1,725,087.73	-81,107.27	0.17
313586RC5	FANNIE MAE SUBORDINATED 10/19 0.00000					0.01	09 Oct 2019		
		Local	5,000,000.000	97.782575	4,889,128.75	97.168405	4,858,420.25	-30,708.50	0.46
		Base		97.782575	4,889,128.75	97.168405	4,858,420.25	-30,708.50	0.46

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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
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.7	27 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	98.735000	9,873,500.00	-126,500.00	0.94
		Base		100.000000	10,000,000.00	98.735000	9,873,500.00	-126,500.00	0.94
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.5	25 Jul 2040		
		Local	258,258.310	103.024906	266,070.38	98.856030	255,303.91	-10,766.47	0.02
	Original Face:	Base	2,161,312.000	103.024906	266,070.38	98.856030	255,303.91	-10,766.47	0.02
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	364,684.010	100.140796	365,197.47	99.223230	361,851.25	-3,346.22	0.03
	Original Face:	Base	4,322,624.000	100.140796	365,197.47	99.223230	361,851.25	-3,346.22	0.03
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.0	25 Apr 2042		
		Local	1,417,141.460	101.602379	1,439,849.44	93.476380	1,324,692.54	-115,156.90	0.13
	Original Face:	Base	4,322,624.000	101.602379	1,439,849.44	93.476380	1,324,692.54	-115,156.90	0.13
3136A76N7	FANNIE MAE FNR 2012 101 B					2.0	25 May 2039		
		Local	2,664,360.820	101.677625	2,709,058.79	97.636550	2,601,389.98	-107,668.81	0.25
	Original Face:	Base	8,584,720.000	101.677625	2,709,058.79	97.636550	2,601,389.98	-107,668.81	0.25
3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.75	25 May 2039		
		Local	1,128,124.000	100.850970	1,137,724.00	99.279350	1,119,994.17	-17,729.83	0.11
	Original Face:	Base	5,571,429.000	100.850970	1,137,724.00	99.279350	1,119,994.17	-17,729.83	0.11
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.0	25 May 2040		
		Local	1,226,364.270	101.526002	1,245,078.61	94.006430	1,152,861.27	-92,217.34	0.11
	Original Face:	Base	4,322,624.000	101.526002	1,245,078.61	94.006430	1,152,861.27	-92,217.34	0.11
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.75	25 Jul 2041		
		Local	2,576,803.520	100.861683	2,599,007.40	93.829620	2,417,804.95	-181,202.45	0.23
	Original Face:	Base	5,111,816.000	100.861683	2,599,007.40	93.829620	2,417,804.95	-181,202.45	0.23
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		Local	1,672,916.180	99.695816	1,667,827.44	93.160580	1,558,498.42	-109,329.02	0.15
	Original Face:	Base	4,322,624.000	99.695816	1,667,827.44	93.160580	1,558,498.42	-109,329.02	0.15
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		Local	2,508,287.300	101.630696	2,549,189.83	94.198040	2,362,757.47	-186,432.36	0.23
	Original Face:	Base	5,326,337.000	101.630696	2,549,189.83	94.198040	2,362,757.47	-186,432.36	0.23

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3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	1,672,916.180	100.294370	1,677,840.75	93.861400	1,570,222.55	-107,618.20	0.15
Original Face:		Base	4,322,624.000	100.294370	1,677,840.75	93.861400	1,570,222.55	-107,618.20	0.15
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	3,148,068.310	100.737371	3,171,281.26	92.766670	2,920,358.14	-250,923.12	0.28
Original Face:		Base	8,645,247.000	100.737371	3,171,281.26	92.766670	2,920,358.14	-250,923.12	0.28
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	1,454,175.620	100.434148	1,460,488.90	97.670430	1,420,299.58	-40,189.32	0.14
Original Face:		Base	4,322,624.000	100.434148	1,460,488.90	97.670430	1,420,299.58	-40,189.32	0.14
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	2,245,723.140	101.731151	2,284,599.99	94.365090	2,119,178.66	-165,421.33	0.20
Original Face:		Base	6,483,935.000	101.731151	2,284,599.99	94.365090	2,119,178.66	-165,421.33	0.20
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		Local	1,577,734.630	99.857593	1,575,487.83	93.934910	1,482,043.60	-93,444.23	0.14
Original Face:		Base	4,322,624.000	99.857593	1,575,487.83	93.934910	1,482,043.60	-93,444.23	0.14
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	396,168.010	98.110408	388,682.05	95.467510	378,211.73	-10,470.32	0.04
Original Face:		Base	2,161,312.000	98.110408	388,682.05	95.467510	378,211.73	-10,470.32	0.04
3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		Local	863,531.580	100.142482	864,761.96	97.205740	839,402.26	-25,359.70	0.08
Original Face:		Base	4,527,840.000	100.142482	864,761.96	97.205740	839,402.26	-25,359.70	0.08
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2					4.333	25 Oct 2020		
		Local	4,600,000.000	102.538984	4,716,793.28	102.528970	4,716,332.62	-460.66	0.45
Original Face:		Base	4,600,000.000	102.538984	4,716,793.28	102.528970	4,716,332.62	-460.66	0.45
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		Local	1,030,440.040	101.482491	1,045,716.22	98.333200	1,013,264.67	-32,451.55	0.10
Original Face:		Base	8,645,247.000	101.482491	1,045,716.22	98.333200	1,013,264.67	-32,451.55	0.10
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	542,504.640	99.356763	539,015.05	97.850270	530,842.26	-8,172.79	0.05
Original Face:		Base	2,161,312.000	99.356763	539,015.05	97.850270	530,842.26	-8,172.79	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
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	642,844.280	99.975868	642,689.15	96.074360	617,608.53	-25,080.62	0.06
Original Face:		Base	2,161,312.000	99.975868	642,689.15	96.074360	617,608.53	-25,080.62	0.06
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
		Local	567,533.140	99.951858	567,259.92	96.051210	545,122.45	-22,137.47	0.05
Original Face:		Base	2,472,541.000	99.951858	567,259.92	96.051210	545,122.45	-22,137.47	0.05
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	1,089,182.290	100.249892	1,091,904.07	95.047820	1,035,244.02	-56,660.05	0.10
Original Face:		Base	4,322,624.000	100.249892	1,091,904.07	95.047820	1,035,244.02	-56,660.05	0.10
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	2,352,403.130	100.392562	2,361,637.78	95.075620	2,236,561.86	-125,075.92	0.21
Original Face:		Base	6,483,935.000	100.392562	2,361,637.78	95.075620	2,236,561.86	-125,075.92	0.21
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
		Local	2,195,288.820	100.079664	2,197,037.67	94.021590	2,064,045.45	-132,992.22	0.20
Original Face:		Base	5,619,411.000	100.079664	2,197,037.67	94.021590	2,064,045.45	-132,992.22	0.20
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
		Local	2,323,739.220	101.359612	2,355,333.05	92.079140	2,139,679.09	-215,653.96	0.20
Original Face:		Base	4,322,624.000	101.359612	2,355,333.05	92.079140	2,139,679.09	-215,653.96	0.20
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
		Local	1,921,391.840	100.025619	1,921,884.09	94.605280	1,817,738.13	-104,145.96	0.17
Original Face:		Base	4,322,624.000	100.025619	1,921,884.09	94.605280	1,817,738.13	-104,145.96	0.17
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
		Local	4,803,479.170	100.794323	4,841,634.30	94.202960	4,525,019.56	-316,614.74	0.43
Original Face:		Base	10,806,559.000	100.794323	4,841,634.30	94.202960	4,525,019.56	-316,614.74	0.43
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	3,266,290.130	100.505630	3,282,805.47	94.963730	3,101,790.94	-181,014.53	0.30
Original Face:		Base	10,806,559.000	100.505630	3,282,805.47	94.963730	3,101,790.94	-181,014.53	0.30
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	2,106,328.870	100.565057	2,118,230.83	96.444170	2,031,431.40	-86,799.43	0.19
Original Face:		Base	4,322,624.000	100.565057	2,118,230.83	96.444170	2,031,431.40	-86,799.43	0.19

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3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	3,131,150.110	99.897579	3,127,943.15	93.233700	2,919,287.10	-208,656.05	0.28
	Original Face:	Base	6,483,935.000	99.897579	3,127,943.15	93.233700	2,919,287.10	-208,656.05	0.28
3137B2CM0	FREDDIE MAC FHR 4203 DM					3.0	15 Apr 2033		
		Local	2,446,280.580	102.718018	2,512,770.93	99.603130	2,436,572.03	-76,198.90	0.23
	Original Face:	Base	6,000,000.000	102.718018	2,512,770.93	99.603130	2,436,572.03	-76,198.90	0.23
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.5	15 Apr 2028		
		Local	3,766,687.100	103.349754	3,892,861.85	100.247680	3,776,016.43	-116,845.42	0.36
	Original Face:	Base	10,000,000.000	103.349754	3,892,861.85	100.247680	3,776,016.43	-116,845.42	0.36
3137BUFZ6	FREDDIE MAC FHR 4646 TB					3.5	15 Apr 2028		
		Local	3,766,687.100	103.300816	3,891,018.50	100.887060	3,800,099.87	-90,918.63	0.36
	Original Face:	Base	10,000,000.000	103.300816	3,891,018.50	100.887060	3,800,099.87	-90,918.63	0.36
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.0	15 Oct 2040		
		Local	4,285,686.700	101.901796	4,367,191.71	98.663170	4,228,394.35	-138,797.36	0.40
	Original Face:	Base	5,000,000.000	101.901796	4,367,191.71	98.663170	4,228,394.35	-138,797.36	0.40
3137FGA39	FREDDIE MAC FHR 4806 A					4.0	15 Jun 2042		
		Local	4,908,659.350	102.163748	5,014,870.39	101.760460	4,995,074.33	-19,796.06	0.48
	Original Face:	Base	5,000,000.000	102.163748	5,014,870.39	101.760460	4,995,074.33	-19,796.06	0.48
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.5	01 Mar 2031		
		Local	10,716,929.880	100.671440	10,788,887.61	97.904908	10,492,400.34	-296,487.27	1.00
	Original Face:	Base	14,386,036.000	100.671440	10,788,887.61	97.904908	10,492,400.34	-296,487.27	1.00
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	3,048,179.990	103.140855	3,143,918.91	97.924125	2,984,903.58	-159,015.33	0.29
	Original Face:	Base	6,483,935.000	103.140855	3,143,918.91	97.924125	2,984,903.58	-159,015.33	0.29
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	646,223.880	101.320253	654,755.67	99.850160	645,255.58	-9,500.09	0.06
	Original Face:	Base	33,932,595.000	101.320253	654,755.67	99.850160	645,255.58	-9,500.09	0.06
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	694,135.790	106.153345	736,848.36	108.177830	750,901.03	14,052.67	0.07
	Original Face:	Base	18,956,866.000	106.153345	736,848.36	108.177830	750,901.03	14,052.67	0.07

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31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	597,407.340	99.161431	592,397.67	99.014170	591,517.92	-879.75	0.06
Original Face:		Base	4,322,624.000	99.161431	592,397.67	99.014170	591,517.92	-879.75	0.06
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	389,385.260	105.448714	410,601.75	103.595770	403,386.66	-7,215.09	0.04
Original Face:		Base	6,483,935.000	105.448714	410,601.75	103.595770	403,386.66	-7,215.09	0.04
34530WAA5	FORD CREDIT AUTO OWNER TRUST/F FORDR 2015 2 A 144A					2.44	15 Jan 2027		
		Local	6,000,000.000	98.805469	5,928,328.13	98.923450	5,935,407.00	7,078.87	0.57
Original Face:		Base	6,000,000.000	98.805469	5,928,328.13	98.923450	5,935,407.00	7,078.87	0.57
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A					2.03	15 Dec 2027		
		Local	10,000,000.000	96.794294	9,679,429.39	96.696700	9,669,670.00	-9,759.39	0.93
Original Face:		Base	10,000,000.000	96.794294	9,679,429.39	96.696700	9,669,670.00	-9,759.39	0.93
34532EAD7	FORD CREDIT AUTO OWNER TRUST FORDO 2016 B A3					1.33	15 Oct 2020		
		Local	1,729,935.230	99.998013	1,729,900.85	99.469770	1,720,762.59	-9,138.26	0.16
Original Face:		Base	3,000,000.000	99.998013	1,729,900.85	99.469770	1,720,762.59	-9,138.26	0.16
369550BB3	GENERAL DYNAMICS CORP COMPANY GUAR 05/20 VAR					2.628	11 May 2020		
		Local	7,000,000.000	100.000000	7,000,000.00	100.394530	7,027,617.10	27,617.10	0.67
		Base		100.000000	7,000,000.00	100.394530	7,027,617.10	27,617.10	0.67
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	10,000,000.000	99.976393	9,997,639.27	98.948239	9,894,823.90	-102,815.37	0.95
		Base		99.976393	9,997,639.27	98.948239	9,894,823.90	-102,815.37	0.95
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	2,589,826.070	101.573992	2,630,589.73	99.469300	2,576,081.86	-54,507.87	0.25
Original Face:		Base	7,000,000.000	101.573992	2,630,589.73	99.469300	2,576,081.86	-54,507.87	0.25
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	3,267,523.210	102.252670	3,341,129.74	94.881870	3,100,287.12	-240,842.62	0.30
Original Face:		Base	7,989,505.000	102.252670	3,341,129.74	94.881870	3,100,287.12	-240,842.62	0.30
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.9	16 Sep 2053		
		Local	7,245,813.370	94.187306	6,824,636.38	92.534460	6,704,874.27	-119,762.11	0.64
Original Face:		Base	10,000,000.000	94.187306	6,824,636.38	92.534460	6,704,874.27	-119,762.11	0.64

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38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.6	16 Dec 2056		
		Local	4,628,767.890	97.631181	4,519,120.76	94.839080	4,389,880.88	-129,239.88	0.42
Original Face:		Base	5,000,000.000	97.631181	4,519,120.76	94.839080	4,389,880.88	-129,239.88	0.42
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.75	20 Dec 2045		
		Local	4,742,034.300	100.875182	4,783,535.72	98.332290	4,662,950.92	-120,584.80	0.45
Original Face:		Base	10,000,000.000	100.875182	4,783,535.72	98.332290	4,662,950.92	-120,584.80	0.45
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.05	16 Aug 2057		
		Local	4,829,903.760	96.245289	4,648,554.84	94.447780	4,561,736.88	-86,817.96	0.44
Original Face:		Base	5,000,000.000	96.245289	4,648,554.84	94.447780	4,561,736.88	-86,817.96	0.44
39154TAJ7	GREAT AMERICA LEASING RECEIVAB GALC 2017 1 A3 144A					2.06	22 Jun 2020		
		Local	4,000,000.000	99.999827	3,999,993.08	99.504940	3,980,197.60	-19,795.48	0.38
Original Face:		Base	4,000,000.000	99.999827	3,999,993.08	99.504940	3,980,197.60	-19,795.48	0.38
41283LAG0	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/19 2.25					2.25	15 Jan 2019		
		Local	4,000,000.000	99.998520	3,999,940.81	99.816771	3,992,670.84	-7,269.97	0.38
		Base		99.998520	3,999,940.81	99.816771	3,992,670.84	-7,269.97	0.38
437076BE1	HOME DEPOT INC SR UNSECURED 06/19 2					2.0	15 Jun 2019		
		Local	7,000,000.000	99.945468	6,996,182.78	99.661064	6,976,274.48	-19,908.30	0.67
		Base		99.945468	6,996,182.78	99.661064	6,976,274.48	-19,908.30	0.67
44932HAA1	IBM CREDIT LLC SR UNSECURED 09/19 1.625					1.625	06 Sep 2019		
		Local	10,000,000.000	99.961374	9,996,137.36	98.978122	9,897,812.20	-98,325.16	0.95
		Base		99.961374	9,996,137.36	98.978122	9,897,812.20	-98,325.16	0.95
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					2.708	12 Feb 2019		
		Local	1,512,918.000	100.000002	1,512,918.03	100.159000	1,515,323.54	2,405.51	0.15
		Base		100.000002	1,512,918.03	100.159000	1,515,323.54	2,405.51	0.15
46513BR75	STATE OF ISRAEL 03/20 0					3.47438	01 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.48
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.48
46513CSW7	ISRAEL ST SVG BD 05/21 2.72					2.72	01 May 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	98.216289	4,910,814.45	-89,185.55	0.47
		Base		100.000000	5,000,000.00	98.216289	4,910,814.45	-89,185.55	0.47

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478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.25	03 Mar 2022		
		Local	3,500,000.000	99.809481	3,493,331.83	97.871249	3,425,493.72	-67,838.11	0.33
		Base		99.809481	3,493,331.83	97.871249	3,425,493.72	-67,838.11	0.33
494368BP7	KIMBERLY CLARK CORP SR UNSECURED 03/20 1.85					1.85	01 Mar 2020		
		Local	3,000,000.000	99.981457	2,999,443.72	98.462289	2,953,868.67	-45,575.05	0.28
		Base		99.981457	2,999,443.72	98.462289	2,953,868.67	-45,575.05	0.28
58013MEQ3	MCDONALD S CORP SR UNSECURED 05/19 1.875					1.875	29 May 2019		
		Local	7,500,000.000	99.985248	7,498,893.62	99.511342	7,463,350.65	-35,542.97	0.71
		Base		99.985248	7,498,893.62	99.511342	7,463,350.65	-35,542.97	0.71
63254AAT5	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/20 2.25					2.25	10 Jan 2020		
		Local	5,000,000.000	99.995923	4,999,796.16	99.053626	4,952,681.30	-47,114.86	0.47
		Base		99.995923	4,999,796.16	99.053626	4,952,681.30	-47,114.86	0.47
65478VAD9	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 B A3					1.32	15 Jan 2021		
		Local	1,478,388.720	99.992175	1,478,273.04	99.218450	1,466,834.37	-11,438.67	0.14
Original Face:		Base	2,000,000.000	99.992175	1,478,273.04	99.218450	1,466,834.37	-11,438.67	0.14
78012KZG5	ROYAL BANK OF CANADA SR UNSECURED 02/22 2.75					2.75	01 Feb 2022		
		Local	7,000,000.000	99.984276	6,998,899.35	98.409261	6,888,648.27	-110,251.08	0.66
		Base		99.984276	6,998,899.35	98.409261	6,888,648.27	-110,251.08	0.66
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					2.76475	25 Jan 2029		
		Local	855,303.820	100.000001	855,303.83	99.491770	850,956.91	-4,346.92	0.08
Original Face:		Base	2,161,312.000	100.000001	855,303.83	99.491770	850,956.91	-4,346.92	0.08
81376NAB1	SECURITIZED TERM AUTO RECEIVAB SSTRT 2017 2A A2A 144A					1.775	27 Jan 2020		
		Local	1,764,784.500	100.000000	1,764,784.50	99.711170	1,759,687.27	-5,097.23	0.17
Original Face:		Base	3,000,000.000	100.000000	1,764,784.50	99.711170	1,759,687.27	-5,097.23	0.17
81379JAD3	SECURITIZED TERM AUTO RECEIVAB SSTRT 2017 1A A3 144A					1.89	25 Aug 2020		
		Local	10,922,615.000	100.000000	10,922,615.00	99.556310	10,874,152.45	-48,462.55	1.04
Original Face:		Base	12,500,000.000	100.000000	10,922,615.00	99.556310	10,874,152.45	-48,462.55	1.04
86787EAR8	SUNTRUST BANK SR UNSECURED 01/20 2.25					2.25	31 Jan 2020		
		Local	3,000,000.000	99.982042	2,999,461.26	98.981387	2,969,441.61	-30,019.65	0.28
		Base		99.982042	2,999,461.26	98.981387	2,969,441.61	-30,019.65	0.28

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
87612EBB1	TARGET CORP SR UNSECURED 06/19 2.3					2.3	26 Jun 2019		
		Local	7,000,000.000	99.963280	6,997,429.63	99.774774	6,984,234.18	-13,195.45	0.67
		Base		99.963280	6,997,429.63	99.774774	6,984,234.18	-13,195.45	0.67
88579YAG6	3M COMPANY SR UNSECURED 06/19 1.625					1.625	15 Jun 2019		
		Local	7,000,000.000	99.788006	6,985,160.42	99.272390	6,949,067.30	-36,093.12	0.66
		Base		99.788006	6,985,160.42	99.272390	6,949,067.30	-36,093.12	0.66
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					2.738	13 Feb 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	99.748460	4,987,423.00	-12,577.00	0.48
		Base		100.000000	5,000,000.00	99.748460	4,987,423.00	-12,577.00	0.48
89236TDM4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 1.7					1.7	09 Jan 2019		
		Local	10,000,000.000	99.993767	9,999,376.71	99.742478	9,974,247.80	-25,128.91	0.95
		Base		99.993767	9,999,376.71	99.742478	9,974,247.80	-25,128.91	0.95
912828D23	US TREASURY N/B 04/19 1.625					1.625	30 Apr 2019		
		Local	10,000,000.000	100.006853	10,000,685.25	99.527344	9,952,734.40	-47,950.85	0.95
		Base		100.006853	10,000,685.25	99.527344	9,952,734.40	-47,950.85	0.95
912828D80	US TREASURY N/B 08/19 1.625					1.625	31 Aug 2019		
		Local	30,000,000.000	99.191094	29,757,328.24	99.160156	29,748,046.80	-9,281.44	2.85
		Base		99.191094	29,757,328.24	99.160156	29,748,046.80	-9,281.44	2.85
912828LY4	US TREASURY N/B 11/19 3.375					3.375	15 Nov 2019		
		Local	10,000,000.000	101.025153	10,102,515.25	100.972656	10,097,265.60	-5,249.65	0.97
		Base		101.025153	10,102,515.25	100.972656	10,097,265.60	-5,249.65	0.97
912828SN1	US TREASURY N/B 03/19 1.5					1.5	31 Mar 2019		
		Local	10,000,000.000	99.540942	9,954,094.15	99.554688	9,955,468.80	1,374.65	0.95
		Base		99.540942	9,954,094.15	99.554688	9,955,468.80	1,374.65	0.95
912828WL0	US TREASURY N/B 05/19 1.5					1.5	31 May 2019		
		Local	20,000,000.000	99.876826	19,975,365.24	99.351562	19,870,312.40	-105,052.84	1.90
		Base		99.876826	19,975,365.24	99.351562	19,870,312.40	-105,052.84	1.90
912828WS5	US TREASURY N/B 06/19 1.625					1.625	30 Jun 2019		
		Local	10,000,000.000	99.349014	9,934,901.40	99.343750	9,934,375.00	-526.40	0.95
		Base		99.349014	9,934,901.40	99.343750	9,934,375.00	-526.40	0.95

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

Holdings

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

As of: *August 31, 2018* *View Date:* *September 11, 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
912828WW6	US TREASURY N/B 07/19 1.625					1.625	31 Jul 2019		
		Local	10,000,000.000	99.262406	9,926,240.62	99.257812	9,925,781.20	-459.42	0.95
		Base		99.262406	9,926,240.62	99.257812	9,925,781.20	-459.42	0.95
912828XY1	US TREASURY N/B 06/20 2.5					2.5	30 Jun 2020		
		Local	10,000,000.000	99.802098	9,980,209.80	99.773438	9,977,343.80	-2,866.00	0.95
		Base		99.802098	9,980,209.80	99.773438	9,977,343.80	-2,866.00	0.95
92347XAA4	VERIZON OWNER TRUST VZOT 2016 1A A 144A					1.42	20 Jan 2021		
		Local	3,786,398.290	99.991073	3,786,060.28	99.490080	3,767,090.69	-18,969.59	0.36
Original Face:		Base	4,250,000.000	99.991073	3,786,060.28	99.490080	3,767,090.69	-18,969.59	0.36
92348NAA5	VERIZON OWNER TRUST VZOT 2017 1A A 144A					2.06	20 Sep 2021		
		Local	9,605,000.000	100.483941	9,651,482.53	99.128110	9,521,254.97	-130,227.56	0.91
Original Face:		Base	9,605,000.000	100.483941	9,651,482.53	99.128110	9,521,254.97	-130,227.56	0.91
92887KAC4	VOLVO FINANCIAL EQUIPMENT LLC VFET 2017 1A A3 144A					1.92	15 Mar 2021		
		Local	4,000,000.000	99.996945	3,999,877.78	99.182820	3,967,312.80	-32,564.98	0.38
Original Face:		Base	4,000,000.000	99.996945	3,999,877.78	99.182820	3,967,312.80	-32,564.98	0.38
94988J5G8	WELLS FARGO BANK NA SR UNSECURED 12/19 2.15					2.15	06 Dec 2019		
		Local	5,000,000.000	99.941795	4,997,089.75	99.163757	4,958,187.85	-38,901.90	0.47
		Base		99.941795	4,997,089.75	99.163757	4,958,187.85	-38,901.90	0.47
US DOLLAR Total									
		Local	491,471,999.560		491,629,357.06		484,195,268.85	-7,434,088.21	46.33
Original Face:		Base	427,499,334.000		491,629,357.06		484,195,268.85	-7,434,088.21	46.33
FIXED INCOME Total									
		Base	491,471,999.560		491,629,357.06		484,195,268.85	-7,434,088.21	46.33
Original Face:			427,499,334.000						

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

Books Closed

Holdings

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

As of: *August 31, 2018* *View Date:* *September 11, 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								
		1,055,440,148.490	Base	1,052,571,184.44		1,045,043,189.87	-7,527,994.57	100.00
Original Face:		427,499,334.000						

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	28,785,331.250	1.000000	28,785,331.25	1.000000	28,785,331.25	0.00	36.27
		Base		1.000000	28,785,331.25	1.000000	28,785,331.25	0.00	36.27
US DOLLAR Total									
		Local	28,785,331.250		28,785,331.25		28,785,331.25	0.00	36.27
		Base			28,785,331.25		28,785,331.25	0.00	36.27
CASH Total									
		Base	28,785,331.250		28,785,331.25		28,785,331.25	0.00	36.27
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					1.0	31 Dec 2030		
		Local	1,825,967.270	100.040000	1,826,697.66	100.050000	1,826,880.25	182.59	2.30
		Base		100.040000	1,826,697.66	100.050000	1,826,880.25	182.59	2.30
04821UJQ6	ATLANTIC ASSET SECUR					1.99	24 Sep 2018		
		Local	5,000,000.000	99.872861	4,993,643.06	99.872861	4,993,643.06	0.00	6.29
		Base		99.872861	4,993,643.06	99.872861	4,993,643.06	0.00	6.29
2063C1JQ4	CONCORD MIN CPTL CO					2.11	24 Sep 2018		
		Local	5,000,000.000	99.865194	4,993,259.72	99.865194	4,993,259.72	0.00	6.29
		Base		99.865194	4,993,259.72	99.865194	4,993,259.72	0.00	6.29
2063C1KN9	CONCORD MIN CPTL CO					2.07	22 Oct 2018		
		Local	5,000,000.000	99.706750	4,985,337.50	99.706750	4,985,337.50	0.00	6.28
		Base		99.706750	4,985,337.50	99.706750	4,985,337.50	0.00	6.28
40588MKN6	HALKIN FINANCE LLC USC					2.12	22 Oct 2018		
		Local	5,000,000.000	99.699667	4,984,983.33	99.699667	4,984,983.33	0.00	6.28
		Base		99.699667	4,984,983.33	99.699667	4,984,983.33	0.00	6.28

& 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
56274MKN1	MANHATTAN ASSET FDG.				2.06	22 Oct 2018		
	5,000,000.000	Local	99.708167	4,985,408.34	99.708167	4,985,408.34	0.00	6.28
		Base	99.708167	4,985,408.34	99.708167	4,985,408.34	0.00	6.28
62455BJ63	MOUNTCLIFF				2.33	06 Sep 2018		
	3,000,000.000	Local	99.967639	2,999,029.17	99.967639	2,999,029.17	0.00	3.78
		Base	99.967639	2,999,029.17	99.967639	2,999,029.17	0.00	3.78
62455BKX2	MOUNTCLIFF				2.34	31 Oct 2018		
	5,000,000.000	Local	99.610000	4,980,500.00	99.610000	4,980,500.00	0.00	6.28
		Base	99.610000	4,980,500.00	99.610000	4,980,500.00	0.00	6.28
63763QJQ1	NATIONAL SECS CLEARING				2.02	24 Sep 2018		
	5,000,000.000	Local	99.870944	4,993,547.22	99.870944	4,993,547.22	0.00	6.29
		Base	99.870944	4,993,547.22	99.870944	4,993,547.22	0.00	6.29
71838MJQ4	PHILIP MORRIS INTL				2.02	24 Sep 2018		
	3,500,000.000	Local	99.870944	3,495,483.05	99.870944	3,495,483.05	0.00	4.40
		Base	99.870944	3,495,483.05	99.870944	3,495,483.05	0.00	4.40
86563HJ68	SUMITOMO MITSUI TRUST NY				2.04	06 Sep 2018		
	3,000,000.000	Local	99.971667	2,999,150.00	99.971667	2,999,150.00	0.00	3.78
		Base	99.971667	2,999,150.00	99.971667	2,999,150.00	0.00	3.78
93114FJQ8	WAL-MART STORES INC				1.99	24 Sep 2018		
	4,000,000.000	Local	99.872861	3,994,914.44	99.872861	3,994,914.44	0.00	5.03
		Base	99.872861	3,994,914.44	99.872861	3,994,914.44	0.00	5.03
US DOLLAR Total								
	50,325,967.270	Local		50,231,953.49		50,232,136.08	182.59	63.29
		Base		50,231,953.49		50,232,136.08	182.59	63.29
CASH EQUIVALENT Total								
	50,325,967.270	Base		50,231,953.49		50,232,136.08	182.59	63.29

EQUITY

US DOLLAR Exchange Rate: 1.000000

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

Holdings

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

As of: *August 31, 2018* *View Date:* *September 11, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
		345,360.640	Local	1.000000	345,360.64	1.000000	345,360.64	0.00	0.44
			Base	1.000000	345,360.64	1.000000	345,360.64	0.00	0.44
US DOLLAR Total									
		345,360.640	Local		345,360.64		345,360.64	0.00	0.44
			Base		345,360.64		345,360.64	0.00	0.44
EQUITY Total									
		345,360.640	Base		345,360.64		345,360.64	0.00	0.44

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

Books Closed

Holdings

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

As of: *August 31, 2018*

View Date: *September 11, 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								
		79,456,659.160	Base	79,362,645.38		79,362,827.97	182.59	100.00

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

Books Closed

Prepared by State Street

Holdings

Currency Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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								
	-961,727.400	Local	-961,727.40	-961,727.40	0.10	0.00		0.00
		Base	-961,727.40	-961,727.40	0.10	0.00	0.00	0.00
CASH EQUIVALENT								
	1,156,037.440	Local	1,156,503.94	1,156,615.46	0.13	111.52		111.52
		Base	1,156,503.94	1,156,615.46	0.13	111.52	0.00	111.52
EQUITY								
	19,472,961.000	Local	624,866,669.85	918,531,788.58	99.77	293,665,118.73		293,665,118.73
		Base	624,866,669.85	918,531,788.58	99.77	293,665,118.73	0.00	293,665,118.73
US DOLLAR Total								
	19,667,271.040	Local	625,061,446.39	918,726,676.64	100.00	293,665,230.25		293,665,230.25
		Base	625,061,446.39	918,726,676.64	100.00	293,665,230.25	0.00	293,665,230.25
FUND Total								
	19,667,271.040	Base	625,061,446.39	918,726,676.64	100.00	293,665,230.25	0.00	293,665,230.25

Holdings

Currency Summary

As of: *August 31, 2018*

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

View Date: *September 11, 2018*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-1,223.930	Local	-1,223.93	-1,223.93	0.00	0.00		0.00
		Base	-1,223.93	-1,223.93	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	2,356,192.260	Local	2,357,143.03	2,357,370.36	0.35	227.33		227.33
		Base	2,357,143.03	2,357,370.36	0.35	227.33	0.00	227.33
EQUITY								
	21,195,794.000	Local	446,767,972.97	670,081,887.63	99.65	223,313,914.66		223,313,914.66
		Base	446,767,972.97	670,081,887.63	99.65	223,313,914.66	0.00	223,313,914.66
US DOLLAR Total								
	23,550,762.330	Local	449,123,892.07	672,438,034.06	100.00	223,314,141.99		223,314,141.99
		Base	449,123,892.07	672,438,034.06	100.00	223,314,141.99	0.00	223,314,141.99
FUND Total								
	23,550,762.330	Base	449,123,892.07	672,438,034.06	100.00	223,314,141.99	0.00	223,314,141.99

Holdings

Currency Summary

As of: *August 31, 2018*

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

View Date: *September 11, 2018*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	51,357,501.910	Local	50,888,733.54	50,889,512.04	2.25	778.50		778.50
		Base	50,888,733.54	50,889,512.04	2.25	778.50	0.00	778.50
FIXED INCOME								
	2,137,068,127.450	Local	2,235,129,042.45	2,211,298,426.93	97.75	-23,830,615.52		-23,830,615.52
Original Face:	2,171,560,539.000	Base	2,235,129,042.45	2,211,298,426.93	97.75	-23,830,615.52	0.00	-23,830,615.52
US DOLLAR Total								
	2,188,425,629.360	Local	2,286,017,775.99	2,262,187,938.97	100.00	-23,829,837.02		-23,829,837.02
Original Face:	2,171,560,539.000	Base	2,286,017,775.99	2,262,187,938.97	100.00	-23,829,837.02	0.00	-23,829,837.02
FUND Total								
	2,188,425,629.360	Base	2,286,017,775.99	2,262,187,938.97	100.00	-23,829,837.02	0.00	-23,829,837.02
Original Face:	2,171,560,539.000							

Holdings

Currency Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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								
	338,112.750	Local	338,112.75	338,112.75	0.10	0.00		0.00
		Base	338,112.75	338,112.75	0.10	0.00	0.00	0.00
CASH EQUIVALENT								
	33,150,000.000	Local	33,145,618.50	33,065,635.16	9.58	-79,983.34		-79,983.34
		Base	33,145,618.50	33,065,635.16	9.58	-79,983.34	0.00	-79,983.34
FIXED INCOME								
	313,905,697.270	Local	314,715,432.33	311,828,149.85	90.32	-2,887,282.48		-2,887,282.48
Original Face:	178,318,802.000	Base	314,715,432.33	311,828,149.85	90.32	-2,887,282.48	0.00	-2,887,282.48
US DOLLAR Total								
	347,393,810.020	Local	348,199,163.58	345,231,897.76	100.00	-2,967,265.82		-2,967,265.82
Original Face:	178,318,802.000	Base	348,199,163.58	345,231,897.76	100.00	-2,967,265.82	0.00	-2,967,265.82
FUND Total								
	347,393,810.020	Base	348,199,163.58	345,231,897.76	100.00	-2,967,265.82	0.00	-2,967,265.82
Original Face:	178,318,802.000							

Holdings

Currency Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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								
	839,147.350	Local	839,147.35	839,147.35	0.62	0.00		0.00
		Base	839,147.35	839,147.35	0.62	0.00	0.00	0.00
CASH EQUIVALENT								
	25,244,337.020	Local	25,244,337.02	25,244,337.02	18.61	0.00		0.00
		Base	25,244,337.02	25,244,337.02	18.61	0.00	0.00	0.00
FIXED INCOME								
	110,890,721.250	Local	111,883,427.52	109,600,016.78	80.78	-2,283,410.74		-2,283,410.74
Original Face:	156,264,820.000	Base	111,883,427.52	109,600,016.78	80.78	-2,283,410.74	0.00	-2,283,410.74
US DOLLAR Total								
	136,974,205.620	Local	137,966,911.89	135,683,501.15	100.00	-2,283,410.74		-2,283,410.74
Original Face:	156,264,820.000	Base	137,966,911.89	135,683,501.15	100.00	-2,283,410.74	0.00	-2,283,410.74
FUND Total								
	136,974,205.620	Base	137,966,911.89	135,683,501.15	100.00	-2,283,410.74	0.00	-2,283,410.74
Original Face:	156,264,820.000							

Holdings

Currency Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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								
	865,557.600	Local	865,900.27	865,990.38	0.04	90.11		90.11
		Base	865,900.27	865,990.38	0.04	90.11	0.00	90.11
EQUITY								
	26,236,485.000	Local	1,067,582,186.32	2,221,084,512.22	99.96	1,153,502,325.90		1,153,502,325.90
		Base	1,067,582,186.32	2,221,084,512.22	99.96	1,153,502,325.90	0.00	1,153,502,325.90
US DOLLAR Total								
	27,091,564.560	Local	1,068,437,608.55	2,221,940,024.56	100.00	1,153,502,416.01		1,153,502,416.01
		Base	1,068,437,608.55	2,221,940,024.56	100.00	1,153,502,416.01	0.00	1,153,502,416.01
FUND Total								
	27,091,564.560	Base	1,068,437,608.55	2,221,940,024.56	100.00	1,153,502,416.01	0.00	1,153,502,416.01

Holdings

Currency Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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								
	28,124.930	Local	28,124.93	28,124.93	0.00	0.00		0.00
		Base	28,124.93	28,124.93	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	638,484,576.490	Local	637,536,686.21	637,486,154.43	60.12	-50,531.78		-50,531.78
		Base	637,536,686.21	637,486,154.43	60.12	-50,531.78	0.00	-50,531.78
FIXED INCOME								
	429,466,960.720	Local	432,418,715.77	422,818,456.76	39.88	-9,600,259.01		-9,600,259.01
Original Face:	867,216,467.000	Base	432,418,715.77	422,818,456.76	39.88	-9,600,259.01	0.00	-9,600,259.01
US DOLLAR Total								
	1,067,979,662.140	Local	1,069,983,526.91	1,060,332,736.12	100.00	-9,650,790.79		-9,650,790.79
Original Face:	867,216,467.000	Base	1,069,983,526.91	1,060,332,736.12	100.00	-9,650,790.79	0.00	-9,650,790.79
FUND Total								
	1,067,979,662.140	Base	1,069,983,526.91	1,060,332,736.12	100.00	-9,650,790.79	0.00	-9,650,790.79
Original Face:	867,216,467.000							

Holdings

Currency Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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								
	28,124.940	Local	28,124.94	28,124.94	0.00	0.00		0.00
		Base	28,124.94	28,124.94	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	766,413,123.690	Local	765,559,573.50	765,595,094.50	52.78	35,521.00		35,521.00
		Base	765,559,573.50	765,595,094.50	52.78	35,521.00	0.00	35,521.00
FIXED INCOME								
	691,204,268.040	Local	692,033,948.20	684,922,681.91	47.22	-7,111,266.29		-7,111,266.29
Original Face:	508,626,866.000	Base	692,033,948.20	684,922,681.91	47.22	-7,111,266.29	0.00	-7,111,266.29
US DOLLAR Total								
	1,457,645,516.670	Local	1,457,621,646.64	1,450,545,901.35	100.00	-7,075,745.29		-7,075,745.29
Original Face:	508,626,866.000	Base	1,457,621,646.64	1,450,545,901.35	100.00	-7,075,745.29	0.00	-7,075,745.29
FUND Total								
	1,457,645,516.670	Base	1,457,621,646.64	1,450,545,901.35	100.00	-7,075,745.29	0.00	-7,075,745.29
Original Face:	508,626,866.000							

Holdings

Currency Summary

As of: *August 31, 2018*

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

View Date: *September 11, 2018*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR							Exchange Rate:	1.000000
CASH EQUIVALENT								
	14,124,544.800	Local	14,119,847.74	14,071,054.44	13.30	-48,793.30		-48,793.30
		Base	14,119,847.74	14,071,054.44	13.30	-48,793.30	0.00	-48,793.30
FIXED INCOME								
	92,247,135.400	Local	92,124,953.97	91,729,587.46	86.70	-395,366.51		-395,366.51
Original Face:	49,041,000.000	Base	92,124,953.97	91,729,587.46	86.70	-395,366.51	0.00	-395,366.51
US DOLLAR Total								
	106,371,680.200	Local	106,244,801.71	105,800,641.90	100.00	-444,159.81		-444,159.81
Original Face:	49,041,000.000	Base	106,244,801.71	105,800,641.90	100.00	-444,159.81	0.00	-444,159.81
FUND Total								
	106,371,680.200	Base	106,244,801.71	105,800,641.90	100.00	-444,159.81	0.00	-444,159.81
Original Face:	49,041,000.000							

Holdings

Currency Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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								
	28,124.950	Local	28,124.95	28,124.95	0.00	0.00		0.00
		Base	28,124.95	28,124.95	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	774,149,936.010	Local	773,225,614.29	773,199,711.40	64.24	-25,902.89		-25,902.89
		Base	773,225,614.29	773,199,711.40	64.24	-25,902.89	0.00	-25,902.89
FIXED INCOME								
	435,447,187.960	Local	436,655,517.99	430,457,746.58	35.76	-6,197,771.41		-6,197,771.41
Original Face:	503,127,081.000	Base	436,655,517.99	430,457,746.58	35.76	-6,197,771.41	0.00	-6,197,771.41
US DOLLAR Total								
	1,209,625,248.920	Local	1,209,909,257.23	1,203,685,582.93	100.00	-6,223,674.30		-6,223,674.30
Original Face:	503,127,081.000	Base	1,209,909,257.23	1,203,685,582.93	100.00	-6,223,674.30	0.00	-6,223,674.30
FUND Total								
	1,209,625,248.920	Base	1,209,909,257.23	1,203,685,582.93	100.00	-6,223,674.30	0.00	-6,223,674.30
Original Face:	503,127,081.000							

Holdings

Currency Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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								
	1,282,429,031.580	Local	1,280,412,664.14	1,280,426,999.14	97.06	14,335.00		14,335.00
		Base	1,280,412,664.14	1,280,426,999.14	97.06	14,335.00	0.00	14,335.00
FIXED INCOME								
	38,777,085.520	Local	38,777,085.52	38,785,344.55	2.94	8,259.03		8,259.03
Original Face:	25,500,000.000	Base	38,777,085.52	38,785,344.55	2.94	8,259.03	0.00	8,259.03
US DOLLAR Total								
	1,321,206,117.060	Local	1,319,189,749.62	1,319,212,343.65	100.00	22,594.03		22,594.03
Original Face:	25,500,000.000	Base	1,319,189,749.62	1,319,212,343.65	100.00	22,594.03	0.00	22,594.03
FUND Total								
	1,321,206,117.060	Base	1,319,189,749.62	1,319,212,343.65	100.00	22,594.03	0.00	22,594.03
Original Face:	25,500,000.000							

Holdings

Currency Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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								
	-0.010	Local	-0.01	-0.01	0.00	0.00		0.00
		Base	-0.01	-0.01	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	955,631,247.230	Local	954,478,493.49	954,481,343.77	85.70	2,850.28		2,850.28
		Base	954,478,493.49	954,481,343.77	85.70	2,850.28	0.00	2,850.28
FIXED INCOME								
	160,000,000.000	Local	159,310,121.11	159,314,050.87	14.30	3,929.76		3,929.76
		Base	159,310,121.11	159,314,050.87	14.30	3,929.76	0.00	3,929.76
US DOLLAR Total								
	1,115,631,247.220	Local	1,113,788,614.59	1,113,795,394.63	100.00	6,780.04		6,780.04
		Base	1,113,788,614.59	1,113,795,394.63	100.00	6,780.04	0.00	6,780.04
FUND Total								
	1,115,631,247.220	Base	1,113,788,614.59	1,113,795,394.63	100.00	6,780.04	0.00	6,780.04

Holdings

Currency Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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								
	-9,000,000.000	Local	-9,000,000.00	-9,000,000.00	6.61	0.00		0.00
		Base	-9,000,000.00	-9,000,000.00	6.61	0.00	0.00	0.00
CASH EQUIVALENT								
	5,142,712.570	Local	5,159,960.85	5,152,615.07	3.78	-7,345.78		-7,345.78
		Base	5,159,960.85	5,152,615.07	3.78	-7,345.78	0.00	-7,345.78
FIXED INCOME								
	120,560,000.000	Local	122,083,628.84	121,987,582.90	89.60	-96,045.94		-96,045.94
		Base	122,083,628.84	121,987,582.90	89.60	-96,045.94	0.00	-96,045.94
US DOLLAR Total								
	116,702,712.570	Local	118,243,589.69	118,140,197.97	100.00	-103,391.72		-103,391.72
		Base	118,243,589.69	118,140,197.97	100.00	-103,391.72	0.00	-103,391.72
FUND Total								
	116,702,712.570	Base	118,243,589.69	118,140,197.97	100.00	-103,391.72	0.00	-103,391.72

Holdings

Currency Summary

As of: *August 31, 2018*

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

View Date: *September 11, 2018*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR							Exchange Rate:	1.000000
CASH								
	5,067,006.750	Local	5,067,006.75	5,067,006.75	1.28	0.00		0.00
		Base	5,067,006.75	5,067,006.75	1.28	0.00	0.00	0.00
CASH EQUIVALENT								
	135,824,084.970	Local	135,075,809.63	134,944,086.35	34.07	-131,723.28		-131,723.28
		Base	135,075,809.63	134,944,086.35	34.07	-131,723.28	0.00	-131,723.28
FIXED INCOME								
	257,001,664.420	Local	257,792,517.34	256,049,886.40	64.65	-1,742,630.94		-1,742,630.94
Original Face:	273,348,695.000	Base	257,804,521.89	256,049,886.40	64.65	-1,742,630.94	-12,004.55	-1,754,635.49
US DOLLAR Total								
	397,892,756.140	Local	397,935,333.72	396,060,979.50	100.00	-1,874,354.22		-1,874,354.22
Original Face:	273,348,695.000	Base	397,947,338.27	396,060,979.50	100.00	-1,874,354.22	-12,004.55	-1,886,358.77
FUND Total								
	397,892,756.140	Base	397,947,338.27	396,060,979.50	100.00	-1,874,354.22	-12,004.55	-1,886,358.77
Original Face:	273,348,695.000							

Holdings

Currency Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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								
	2,079.380	Local	2,079.38	2,079.38	100.00	0.00		0.00
		Base	2,079.38	2,079.38	100.00	0.00	0.00	0.00
US DOLLAR Total								
	2,079.380	Local	2,079.38	2,079.38	100.00	0.00		0.00
		Base	2,079.38	2,079.38	100.00	0.00	0.00	0.00
FUND Total								
	2,079.380	Base	2,079.38	2,079.38	100.00	0.00	0.00	0.00

Holdings

Currency Summary

As of: *August 31, 2018*

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

View Date: *September 11, 2018*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	4,430.290	Local	4,430.29	4,430.29	0.00	0.00		0.00
		Base	4,430.29	4,430.29	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	60,450,000.000	Local	60,260,085.69	60,095,479.10	18.49	-164,606.59		-164,606.59
		Base	60,260,085.69	60,095,479.10	18.49	-164,606.59	0.00	-164,606.59
FIXED INCOME								
	265,873,080.880	Local	268,415,944.26	264,878,856.10	81.51	-3,537,088.16		-3,537,088.16
Original Face:	223,530,168.000	Base	268,522,478.52	264,878,856.10	81.51	-3,537,088.16	-106,534.26	-3,643,622.42
US DOLLAR Total								
	326,327,511.170	Local	328,680,460.24	324,978,765.49	100.00	-3,701,694.75		-3,701,694.75
Original Face:	223,530,168.000	Base	328,786,994.50	324,978,765.49	100.00	-3,701,694.75	-106,534.26	-3,808,229.01
FUND Total								
	326,327,511.170	Base	328,786,994.50	324,978,765.49	100.00	-3,701,694.75	-106,534.26	-3,808,229.01
Original Face:	223,530,168.000							

Holdings

Currency Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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								
	504,148.940	Local	504,148.94	504,148.94	0.05	0.00		0.00
		Base	504,148.94	504,148.94	0.05	0.00	0.00	0.00
CASH EQUIVALENT								
	563,463,999.990	Local	560,437,678.44	560,343,772.08	53.62	-93,906.36		-93,906.36
		Base	560,437,678.44	560,343,772.08	53.62	-93,906.36	0.00	-93,906.36
FIXED INCOME								
	491,471,999.560	Local	491,629,357.06	484,195,268.85	46.33	-7,434,088.21		-7,434,088.21
Original Face:	427,499,334.000	Base	491,629,357.06	484,195,268.85	46.33	-7,434,088.21	0.00	-7,434,088.21
US DOLLAR Total								
	1,055,440,148.490	Local	1,052,571,184.44	1,045,043,189.87	100.00	-7,527,994.57		-7,527,994.57
Original Face:	427,499,334.000	Base	1,052,571,184.44	1,045,043,189.87	100.00	-7,527,994.57	0.00	-7,527,994.57
FUND Total								
	1,055,440,148.490	Base	1,052,571,184.44	1,045,043,189.87	100.00	-7,527,994.57	0.00	-7,527,994.57
Original Face:	427,499,334.000							

Holdings

Currency Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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								
	28,785,331.250	Local	28,785,331.25	28,785,331.25	36.27	0.00		0.00
		Base	28,785,331.25	28,785,331.25	36.27	0.00	0.00	0.00
CASH EQUIVALENT								
	50,325,967.270	Local	50,231,953.49	50,232,136.08	63.29	182.59		182.59
		Base	50,231,953.49	50,232,136.08	63.29	182.59	0.00	182.59
EQUITY								
	345,360.640	Local	345,360.64	345,360.64	0.44	0.00		0.00
		Base	345,360.64	345,360.64	0.44	0.00	0.00	0.00
US DOLLAR Total								
	79,456,659.160	Local	79,362,645.38	79,362,827.97	100.00	182.59		182.59
		Base	79,362,645.38	79,362,827.97	100.00	182.59	0.00	182.59
FUND Total								
	79,456,659.160	Base	79,362,645.38	79,362,827.97	100.00	182.59	0.00	182.59

Holdings

Asset Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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	-961,727.400	-961,727.40	-961,727.40	0.10	0.00	0.00	0.00
CASH Total	-961,727.400	-961,727.40	-961,727.40	0.10	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,156,037.440	1,156,503.94	1,156,615.46	0.13	111.52	0.00	111.52
CASH EQUIVALENT Total	1,156,037.440	1,156,503.94	1,156,615.46	0.13	111.52	0.00	111.52

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							
	19,472,961.000	624,866,669.85	918,531,788.58	99.77	293,665,118.73	0.00	293,665,118.73
EQUITY Total							
	19,472,961.000	624,866,669.85	918,531,788.58	99.77	293,665,118.73	0.00	293,665,118.73

Holdings

Asset Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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	19,667,271.040	625,061,446.39	918,726,676.64	100.00	293,665,230.25	0.00	293,665,230.25

Holdings

Asset Summary

As of: *August 31, 2018*

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

View Date: *September 11, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-1,223.930	-1,223.93	-1,223.93	0.00	0.00	0.00	0.00
CASH Total	-1,223.930	-1,223.93	-1,223.93	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	2,356,192.260	2,357,143.03	2,357,370.36	0.35	227.33	0.00	227.33
CASH EQUIVALENT Total	2,356,192.260	2,357,143.03	2,357,370.36	0.35	227.33	0.00	227.33

Holdings

Asset Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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	21,195,794.000	446,767,972.97	670,081,887.63	99.65	223,313,914.66	0.00	223,313,914.66
EQUITY Total	21,195,794.000	446,767,972.97	670,081,887.63	99.65	223,313,914.66	0.00	223,313,914.66

Holdings

Asset Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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	23,550,762.330	449,123,892.07	672,438,034.06	100.00	223,314,141.99	0.00	223,314,141.99

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	51,357,501.910	50,888,733.54	50,889,512.04	2.25	778.50	0.00	778.50
CASH EQUIVALENT Total	51,357,501.910	50,888,733.54	50,889,512.04	2.25	778.50	0.00	778.50

Holdings

Asset Summary

As of: *August 31, 2018*

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

View Date: *September 11, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	2,137,068,127.450	2,235,129,042.45	2,211,298,426.93	97.75	-23,830,615.52	0.00	-23,830,615.52
FIXED INCOME Total	2,137,068,127.450	2,235,129,042.45	2,211,298,426.93	97.75	-23,830,615.52	0.00	-23,830,615.52

Holdings

Asset Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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	2,188,425,629.360	2,286,017,775.99	2,262,187,938.97	100.00	-23,829,837.02	0.00	-23,829,837.02

Holdings

Asset Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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	338,112.750	338,112.75	338,112.75	0.10	0.00	0.00	0.00
CASH Total	338,112.750	338,112.75	338,112.75	0.10	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	33,150,000.000	33,145,618.50	33,065,635.16	9.58	-79,983.34	0.00	-79,983.34
CASH EQUIVALENT Total	33,150,000.000	33,145,618.50	33,065,635.16	9.58	-79,983.34	0.00	-79,983.34

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							
	313,905,697.270	314,715,432.33	311,828,149.85	90.32	-2,887,282.48	0.00	-2,887,282.48
FIXED INCOME Total							
	313,905,697.270	314,715,432.33	311,828,149.85	90.32	-2,887,282.48	0.00	-2,887,282.48

Holdings

Asset Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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	347,393,810.020	348,199,163.58	345,231,897.76	100.00	-2,967,265.82	0.00	-2,967,265.82

Holdings

Asset Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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	839,147.350	839,147.35	839,147.35	0.62	0.00	0.00	0.00
CASH Total	839,147.350	839,147.35	839,147.35	0.62	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	25,244,337.020	25,244,337.02	25,244,337.02	18.61	0.00	0.00	0.00
CASH EQUIVALENT Total	25,244,337.020	25,244,337.02	25,244,337.02	18.61	0.00	0.00	0.00

Holdings

Asset Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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							
	110,890,721.250	111,883,427.52	109,600,016.78	80.78	-2,283,410.74	0.00	-2,283,410.74
FIXED INCOME Total							
	110,890,721.250	111,883,427.52	109,600,016.78	80.78	-2,283,410.74	0.00	-2,283,410.74

Holdings

Asset Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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	136,974,205.620	137,966,911.89	135,683,501.15	100.00	-2,283,410.74	0.00	-2,283,410.74

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	865,557.600	865,900.27	865,990.38	0.04	90.11	0.00	90.11
CASH EQUIVALENT Total	865,557.600	865,900.27	865,990.38	0.04	90.11	0.00	90.11

Holdings

Asset Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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	26,236,485.000	1,067,582,186.32	2,221,084,512.22	99.96	1,153,502,325.90	0.00	1,153,502,325.90
EQUITY Total	26,236,485.000	1,067,582,186.32	2,221,084,512.22	99.96	1,153,502,325.90	0.00	1,153,502,325.90

Holdings

Asset Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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	27,091,564.560	1,068,437,608.55	2,221,940,024.56	100.00	1,153,502,416.01	0.00	1,153,502,416.01

Holdings

Asset Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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	28,124.930	28,124.93	28,124.93	0.00	0.00	0.00	0.00
CASH Total	28,124.930	28,124.93	28,124.93	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	638,484,576.490	637,536,686.21	637,486,154.43	60.12	-50,531.78	0.00	-50,531.78
CASH EQUIVALENT Total	638,484,576.490	637,536,686.21	637,486,154.43	60.12	-50,531.78	0.00	-50,531.78

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	429,466,960.720	432,418,715.77	422,818,456.76	39.88	-9,600,259.01	0.00	-9,600,259.01
FIXED INCOME Total	429,466,960.720	432,418,715.77	422,818,456.76	39.88	-9,600,259.01	0.00	-9,600,259.01

Holdings

Asset Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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	1,067,979,662.140	1,069,983,526.91	1,060,332,736.12	100.00	-9,650,790.79	0.00	-9,650,790.79

Holdings

Asset Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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	28,124.940	28,124.94	28,124.94	0.00	0.00	0.00	0.00
CASH Total	28,124.940	28,124.94	28,124.94	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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	766,413,123.690	765,559,573.50	765,595,094.50	52.78	35,521.00	0.00	35,521.00
CASH EQUIVALENT Total	766,413,123.690	765,559,573.50	765,595,094.50	52.78	35,521.00	0.00	35,521.00

Holdings

Asset Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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							
	691,204,268.040	692,033,948.20	684,922,681.91	47.22	-7,111,266.29	0.00	-7,111,266.29
FIXED INCOME Total							
	691,204,268.040	692,033,948.20	684,922,681.91	47.22	-7,111,266.29	0.00	-7,111,266.29

Holdings

Asset Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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	1,457,645,516.670	1,457,621,646.64	1,450,545,901.35	100.00	-7,075,745.29	0.00	-7,075,745.29

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	14,124,544.800	14,119,847.74	14,071,054.44	13.30	-48,793.30	0.00	-48,793.30
CASH EQUIVALENT Total	14,124,544.800	14,119,847.74	14,071,054.44	13.30	-48,793.30	0.00	-48,793.30

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	92,247,135.400	92,124,953.97	91,729,587.46	86.70	-395,366.51	0.00	-395,366.51
FIXED INCOME Total	92,247,135.400	92,124,953.97	91,729,587.46	86.70	-395,366.51	0.00	-395,366.51

Holdings

Asset Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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	106,371,680.200	106,244,801.71	105,800,641.90	100.00	-444,159.81	0.00	-444,159.81

Holdings

Asset Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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	28,124.950	28,124.95	28,124.95	0.00	0.00	0.00	0.00
CASH Total	28,124.950	28,124.95	28,124.95	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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	774,149,936.010	773,225,614.29	773,199,711.40	64.24	-25,902.89	0.00	-25,902.89
CASH EQUIVALENT Total	774,149,936.010	773,225,614.29	773,199,711.40	64.24	-25,902.89	0.00	-25,902.89

Holdings

Asset Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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							
	435,447,187.960	436,655,517.99	430,457,746.58	35.76	-6,197,771.41	0.00	-6,197,771.41
FIXED INCOME Total							
	435,447,187.960	436,655,517.99	430,457,746.58	35.76	-6,197,771.41	0.00	-6,197,771.41

Holdings

Asset Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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	1,209,625,248.920	1,209,909,257.23	1,203,685,582.93	100.00	-6,223,674.30	0.00	-6,223,674.30

Holdings

Asset Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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

Holdings

Asset Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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	1,282,429,031.580	1,280,412,664.14	1,280,426,999.14	97.06	14,335.00	0.00	14,335.00
CASH EQUIVALENT Total	1,282,429,031.580	1,280,412,664.14	1,280,426,999.14	97.06	14,335.00	0.00	14,335.00

Holdings

Asset Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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							
	38,777,085.520	38,777,085.52	38,785,344.55	2.94	8,259.03	0.00	8,259.03
FIXED INCOME Total							
	38,777,085.520	38,777,085.52	38,785,344.55	2.94	8,259.03	0.00	8,259.03

Holdings

Asset Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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	1,321,206,117.060	1,319,189,749.62	1,319,212,343.65	100.00	22,594.03	0.00	22,594.03

Holdings

Asset Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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	-0.010	-0.01	-0.01	0.00	0.00	0.00	0.00
CASH Total	-0.010	-0.01	-0.01	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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	955,631,247.230	954,478,493.49	954,481,343.77	85.70	2,850.28	0.00	2,850.28
CASH EQUIVALENT Total	955,631,247.230	954,478,493.49	954,481,343.77	85.70	2,850.28	0.00	2,850.28

Holdings

Asset Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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							
	160,000,000.000	159,310,121.11	159,314,050.87	14.30	3,929.76	0.00	3,929.76
FIXED INCOME Total							
	160,000,000.000	159,310,121.11	159,314,050.87	14.30	3,929.76	0.00	3,929.76

Holdings

Asset Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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	1,115,631,247.220	1,113,788,614.59	1,113,795,394.63	100.00	6,780.04	0.00	6,780.04

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	-9,000,000.000	-9,000,000.00	-9,000,000.00	6.61	0.00	0.00	0.00
CASH Total	-9,000,000.000	-9,000,000.00	-9,000,000.00	6.61	0.00	0.00	0.00

Holdings

Asset Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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	5,142,712.570	5,159,960.85	5,152,615.07	3.78	-7,345.78	0.00	-7,345.78
CASH EQUIVALENT Total	5,142,712.570	5,159,960.85	5,152,615.07	3.78	-7,345.78	0.00	-7,345.78

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							
	120,560,000.000	122,083,628.84	121,987,582.90	89.60	-96,045.94	0.00	-96,045.94
FIXED INCOME Total							
	120,560,000.000	122,083,628.84	121,987,582.90	89.60	-96,045.94	0.00	-96,045.94

Holdings

Asset Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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	116,702,712.570	118,243,589.69	118,140,197.97	100.00	-103,391.72	0.00	-103,391.72

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	5,067,006.750	5,067,006.75	5,067,006.75	1.28	0.00	0.00	0.00
CASH Total	5,067,006.750	5,067,006.75	5,067,006.75	1.28	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	135,824,084.970	135,075,809.63	134,944,086.35	34.07	-131,723.28	0.00	-131,723.28
CASH EQUIVALENT Total	135,824,084.970	135,075,809.63	134,944,086.35	34.07	-131,723.28	0.00	-131,723.28

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							
	257,001,664.420	257,804,521.89	256,049,886.40	64.65	-1,742,630.94	-12,004.55	-1,754,635.49
FIXED INCOME Total							
	257,001,664.420	257,804,521.89	256,049,886.40	64.65	-1,742,630.94	-12,004.55	-1,754,635.49

Holdings

Asset Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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	397,892,756.140	397,947,338.27	396,060,979.50	100.00	-1,874,354.22	-12,004.55	-1,886,358.77

Holdings

Asset Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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	2,079.380	2,079.38	2,079.38	100.00	0.00	0.00	0.00
CASH Total	2,079.380	2,079.38	2,079.38	100.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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	2,079.380	2,079.38	2,079.38	100.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *August 31, 2018*

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

View Date: *September 11, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	4,430.290	4,430.29	4,430.29	0.00	0.00	0.00	0.00
CASH Total	4,430.290	4,430.29	4,430.29	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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	60,450,000.000	60,260,085.69	60,095,479.10	18.49	-164,606.59	0.00	-164,606.59
CASH EQUIVALENT Total	60,450,000.000	60,260,085.69	60,095,479.10	18.49	-164,606.59	0.00	-164,606.59

Holdings

Asset Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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							
	265,873,080.880	268,522,478.52	264,878,856.10	81.51	-3,537,088.16	-106,534.26	-3,643,622.42
FIXED INCOME Total							
	265,873,080.880	268,522,478.52	264,878,856.10	81.51	-3,537,088.16	-106,534.26	-3,643,622.42

Holdings

Asset Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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	326,327,511.170	328,786,994.50	324,978,765.49	100.00	-3,701,694.75	-106,534.26	-3,808,229.01

Holdings

Asset Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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	504,148.940	504,148.94	504,148.94	0.05	0.00	0.00	0.00
CASH Total	504,148.940	504,148.94	504,148.94	0.05	0.00	0.00	0.00

Holdings

Asset Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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	563,463,999.990	560,437,678.44	560,343,772.08	53.62	-93,906.36	0.00	-93,906.36
CASH EQUIVALENT Total	563,463,999.990	560,437,678.44	560,343,772.08	53.62	-93,906.36	0.00	-93,906.36

Holdings

Asset Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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							
	491,471,999.560	491,629,357.06	484,195,268.85	46.33	-7,434,088.21	0.00	-7,434,088.21
FIXED INCOME Total							
	491,471,999.560	491,629,357.06	484,195,268.85	46.33	-7,434,088.21	0.00	-7,434,088.21

Holdings

Asset Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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	1,055,440,148.490	1,052,571,184.44	1,045,043,189.87	100.00	-7,527,994.57	0.00	-7,527,994.57

Holdings

Asset Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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	28,785,331.250	28,785,331.25	28,785,331.25	36.27	0.00	0.00	0.00
CASH Total	28,785,331.250	28,785,331.25	28,785,331.25	36.27	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	50,325,967.270	50,231,953.49	50,232,136.08	63.29	182.59	0.00	182.59
CASH EQUIVALENT Total	50,325,967.270	50,231,953.49	50,232,136.08	63.29	182.59	0.00	182.59

Holdings

Asset Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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	345,360.640	345,360.64	345,360.64	0.44	0.00	0.00	0.00
EQUITY Total	345,360.640	345,360.64	345,360.64	0.44	0.00	0.00	0.00

Holdings

Asset Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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	79,456,659.160	79,362,645.38	79,362,827.97	100.00	182.59	0.00	182.59

Holdings

Fund Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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							
	-961,727.400	-961,727.40	-961,727.40	0.10	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	1,156,037.440	1,156,503.94	1,156,615.46	0.13	111.52	0.00	111.52
					111.52 GN	0.00 GN	111.52 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	19,472,961.000	624,866,669.85	918,531,788.58	99.77	293,665,118.73	0.00	293,665,118.73
					323,602,636.05 GN	0.00 GN	323,602,636.05 GN
					-29,937,517.32 LS	0.00 LS	-29,937,517.32 LS
FUND Total							
0.000	19,667,271.040	625,061,446.39	918,726,676.64	100.00	293,665,230.25	0.00	293,665,230.25
					323,602,747.57 GN	0.00 GN	323,602,747.57 GN
					-29,937,517.32 LS	0.00 LS	-29,937,517.32 LS

Holdings

Fund Summary

As of: *August 31, 2018*

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

View Date: *September 11, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-1,223.930	-1,223.93	-1,223.93	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							
	2,356,192.260	2,357,143.03	2,357,370.36	0.35	227.33	0.00	227.33
					227.33 GN	0.00 GN	227.33 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	21,195,794.000	446,767,972.97	670,081,887.63	99.65	223,313,914.66	0.00	223,313,914.66
					255,194,929.06 GN	0.00 GN	255,194,929.06 GN
					-31,881,014.40 LS	0.00 LS	-31,881,014.40 LS
FUND Total							
0.000	23,550,762.330	449,123,892.07	672,438,034.06	100.00	223,314,141.99	0.00	223,314,141.99
					255,195,156.39 GN	0.00 GN	255,195,156.39 GN
					-31,881,014.40 LS	0.00 LS	-31,881,014.40 LS

Holdings

Fund Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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							
	51,357,501.910	50,888,733.54	50,889,512.04	2.25	778.50	0.00	778.50
					778.50 GN	0.00 GN	778.50 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	2,137,068,127.450	2,235,129,042.45	2,211,298,426.93	97.75	-23,830,615.52	0.00	-23,830,615.52
					21,494,049.71 GN	0.00 GN	21,494,049.71 GN
					-45,324,665.23 LS	0.00 LS	-45,324,665.23 LS
Original Face: 2,171,560,539.000							
FUND Total							
0.000	2,188,425,629.360	2,286,017,775.99	2,262,187,938.97	100.00	-23,829,837.02	0.00	-23,829,837.02
					21,494,828.21 GN	0.00 GN	21,494,828.21 GN
					-45,324,665.23 LS	0.00 LS	-45,324,665.23 LS
Original Face: 2,171,560,539.000							

Holdings

Fund Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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							
	338,112.750	338,112.75	338,112.75	0.10	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	33,150,000.000	33,145,618.50	33,065,635.16	9.58	-79,983.34	0.00	-79,983.34
					0.00 GN	0.00 GN	0.00 GN
					-79,983.34 LS	0.00 LS	-79,983.34 LS
FIXED INCOME							
	313,905,697.270	314,715,432.33	311,828,149.85	90.32	-2,887,282.48	0.00	-2,887,282.48
					356,931.85 GN	0.00 GN	356,931.85 GN
					-3,244,214.33 LS	0.00 LS	-3,244,214.33 LS
Original Face:	178,318,802.000						
FUND Total							
0.000	347,393,810.020	348,199,163.58	345,231,897.76	100.00	-2,967,265.82	0.00	-2,967,265.82
					356,931.85 GN	0.00 GN	356,931.85 GN
					-3,324,197.67 LS	0.00 LS	-3,324,197.67 LS
Original Face:	178,318,802.000						

Holdings

Fund Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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							
	839,147.350	839,147.35	839,147.35	0.62	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							
	25,244,337.020	25,244,337.02	25,244,337.02	18.61	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							
	110,890,721.250	111,883,427.52	109,600,016.78	80.78	-2,283,410.74	0.00	-2,283,410.74
					11,865.57 GN	0.00 GN	11,865.57 GN
					-2,295,276.31 LS	0.00 LS	-2,295,276.31 LS
Original Face:	156,264,820.000						
FUND Total							
0.000	136,974,205.620	137,966,911.89	135,683,501.15	100.00	-2,283,410.74	0.00	-2,283,410.74
					11,865.57 GN	0.00 GN	11,865.57 GN
					-2,295,276.31 LS	0.00 LS	-2,295,276.31 LS
Original Face:	156,264,820.000						

Holdings

Fund Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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							
	865,557.600	865,900.27	865,990.38	0.04	90.11	0.00	90.11
					90.11 GN	0.00 GN	90.11 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	26,236,485.000	1,067,582,186.32	2,221,084,512.22	99.96	1,153,502,325.90	0.00	1,153,502,325.90
					1,202,879,277.79 GN	0.00 GN	1,202,879,277.79 GN
					-49,376,951.89 LS	0.00 LS	-49,376,951.89 LS
FUND Total							
0.000	27,091,564.560	1,068,437,608.55	2,221,940,024.56	100.00	1,153,502,416.01	0.00	1,153,502,416.01
					1,202,879,367.90 GN	0.00 GN	1,202,879,367.90 GN
					-49,376,951.89 LS	0.00 LS	-49,376,951.89 LS

Holdings

Fund Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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							
	28,124.930	28,124.93	28,124.93	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							
	638,484,576.490	637,536,686.21	637,486,154.43	60.12	-50,531.78	0.00	-50,531.78
					0.00 GN	0.00 GN	0.00 GN
					-50,531.78 LS	0.00 LS	-50,531.78 LS
FIXED INCOME							
	429,466,960.720	432,418,715.77	422,818,456.76	39.88	-9,600,259.01	0.00	-9,600,259.01
					110,409.27 GN	0.00 GN	110,409.27 GN
					-9,710,668.28 LS	0.00 LS	-9,710,668.28 LS
Original Face:	867,216,467.000						
FUND Total							
0.000	1,067,979,662.140	1,069,983,526.91	1,060,332,736.12	100.00	-9,650,790.79	0.00	-9,650,790.79
					110,409.27 GN	0.00 GN	110,409.27 GN
					-9,761,200.06 LS	0.00 LS	-9,761,200.06 LS
Original Face:	867,216,467.000						

Holdings

Fund Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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							
	28,124.940	28,124.94	28,124.94	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							
	766,413,123.690	765,559,573.50	765,595,094.50	52.78	35,521.00	0.00	35,521.00
					45,709.89 GN	0.00 GN	45,709.89 GN
					-10,188.89 LS	0.00 LS	-10,188.89 LS
FIXED INCOME							
	691,204,268.040	692,033,948.20	684,922,681.91	47.22	-7,111,266.29	0.00	-7,111,266.29
					797,799.22 GN	0.00 GN	797,799.22 GN
					-7,909,065.51 LS	0.00 LS	-7,909,065.51 LS
Original Face:	508,626,866.000						
FUND Total							
0.000	1,457,645,516.670	1,457,621,646.64	1,450,545,901.35	100.00	-7,075,745.29	0.00	-7,075,745.29
					843,509.11 GN	0.00 GN	843,509.11 GN
					-7,919,254.40 LS	0.00 LS	-7,919,254.40 LS
Original Face:	508,626,866.000						

Holdings

Fund Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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							
	14,124,544.800	14,119,847.74	14,071,054.44	13.30	-48,793.30	0.00	-48,793.30
					12,739.96 GN	0.00 GN	12,739.96 GN
					-61,533.26 LS	0.00 LS	-61,533.26 LS
FIXED INCOME							
	92,247,135.400	92,124,953.97	91,729,587.46	86.70	-395,366.51	0.00	-395,366.51
					82,893.23 GN	0.00 GN	82,893.23 GN
					-478,259.74 LS	0.00 LS	-478,259.74 LS
Original Face:	49,041,000.000						
FUND Total							
0.000	106,371,680.200	106,244,801.71	105,800,641.90	100.00	-444,159.81	0.00	-444,159.81
					95,633.19 GN	0.00 GN	95,633.19 GN
					-539,793.00 LS	0.00 LS	-539,793.00 LS
Original Face:	49,041,000.000						

Holdings

Fund Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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							
	28,124.950	28,124.95	28,124.95	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							
	774,149,936.010	773,225,614.29	773,199,711.40	64.24	-25,902.89	0.00	-25,902.89
					0.00 GN	0.00 GN	0.00 GN
					-25,902.89 LS	0.00 LS	-25,902.89 LS
FIXED INCOME							
	435,447,187.960	436,655,517.99	430,457,746.58	35.76	-6,197,771.41	0.00	-6,197,771.41
					238,480.18 GN	0.00 GN	238,480.18 GN
					-6,436,251.59 LS	0.00 LS	-6,436,251.59 LS
Original Face:	503,127,081.000						
FUND Total							
0.000	1,209,625,248.920	1,209,909,257.23	1,203,685,582.93	100.00	-6,223,674.30	0.00	-6,223,674.30
					238,480.18 GN	0.00 GN	238,480.18 GN
					-6,462,154.48 LS	0.00 LS	-6,462,154.48 LS
Original Face:	503,127,081.000						

Holdings

Fund Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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							
	1,282,429,031.580	1,280,412,664.14	1,280,426,999.14	97.06	14,335.00	0.00	14,335.00
					14,335.00 GN	0.00 GN	14,335.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	38,777,085.520	38,777,085.52	38,785,344.55	2.94	8,259.03	0.00	8,259.03
					8,259.43 GN	0.00 GN	8,259.43 GN
					-0.40 LS	0.00 LS	-0.40 LS
Original Face:	25,500,000.000						
FUND Total							
0.000	1,321,206,117.060	1,319,189,749.62	1,319,212,343.65	100.00	22,594.03	0.00	22,594.03
					22,594.43 GN	0.00 GN	22,594.43 GN
					-0.40 LS	0.00 LS	-0.40 LS
Original Face:	25,500,000.000						

Holdings

Fund Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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							
	-0.010	-0.01	-0.01	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	955,631,247.230	954,478,493.49	954,481,343.77	85.70	2,850.28	0.00	2,850.28
					2,850.28 GN	0.00 GN	2,850.28 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	160,000,000.000	159,310,121.11	159,314,050.87	14.30	3,929.76	0.00	3,929.76
					3,929.76 GN	0.00 GN	3,929.76 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	1,115,631,247.220	1,113,788,614.59	1,113,795,394.63	100.00	6,780.04	0.00	6,780.04
					6,780.04 GN	0.00 GN	6,780.04 GN
					0.00 LS	0.00 LS	0.00 LS

Holdings

Fund Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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							
	-9,000,000.000	-9,000,000.00	-9,000,000.00	6.61	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							
	5,142,712.570	5,159,960.85	5,152,615.07	3.78	-7,345.78	0.00	-7,345.78
					0.00 GN	0.00 GN	0.00 GN
					-7,345.78 LS	0.00 LS	-7,345.78 LS
FIXED INCOME							
	120,560,000.000	122,083,628.84	121,987,582.90	89.60	-96,045.94	0.00	-96,045.94
					0.00 GN	0.00 GN	0.00 GN
					-96,045.94 LS	0.00 LS	-96,045.94 LS
FUND Total							
0.000	116,702,712.570	118,243,589.69	118,140,197.97	100.00	-103,391.72	0.00	-103,391.72
					0.00 GN	0.00 GN	0.00 GN
					-103,391.72 LS	0.00 LS	-103,391.72 LS

Holdings

Fund Summary

As of: *August 31, 2018*

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

View Date: *September 11, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	5,067,006.750	5,067,006.75	5,067,006.75	1.28	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	135,824,084.970	135,075,809.63	134,944,086.35	34.07	-131,723.28	0.00	-131,723.28
					34,876.37 GN	0.00 GN	34,876.37 GN
					-166,599.65 LS	0.00 LS	-166,599.65 LS
FIXED INCOME							
	257,001,664.420	257,804,521.89	256,049,886.40	64.65	-1,742,630.94	-12,004.55	-1,754,635.49
					335,484.91 GN	0.00 GN	335,484.91 GN
					-2,078,115.85 LS	-12,004.55 LS	-2,090,120.40 LS
Original Face:	273,348,695.000						
FUND Total							
0.000	397,892,756.140	397,947,338.27	396,060,979.50	100.00	-1,874,354.22	-12,004.55	-1,886,358.77
					370,361.28 GN	0.00 GN	370,361.28 GN
					-2,244,715.50 LS	-12,004.55 LS	-2,256,720.05 LS
Original Face:	273,348,695.000						

Holdings

Fund Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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							
	2,079.380	2,079.38	2,079.38	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	2,079.380	2,079.38	2,079.38	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: *August 31, 2018*

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

View Date: *September 11, 2018*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	4,430.290	4,430.29	4,430.29	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	60,450,000.000	60,260,085.69	60,095,479.10	18.49	-164,606.59	0.00	-164,606.59
					0.00 GN	0.00 GN	0.00 GN
					-164,606.59 LS	0.00 LS	-164,606.59 LS
FIXED INCOME							
	265,873,080.880	268,522,478.52	264,878,856.10	81.51	-3,537,088.16	-106,534.26	-3,643,622.42
					311,476.15 GN	0.00 GN	311,476.15 GN
					-3,848,564.31 LS	-106,534.26 LS	-3,955,098.57 LS
Original Face:	223,530,168.000						
FUND Total							
0.000	326,327,511.170	328,786,994.50	324,978,765.49	100.00	-3,701,694.75	-106,534.26	-3,808,229.01
					311,476.15 GN	0.00 GN	311,476.15 GN
					-4,013,170.90 LS	-106,534.26 LS	-4,119,705.16 LS
Original Face:	223,530,168.000						

Holdings

Fund Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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							
	504,148.940	504,148.94	504,148.94	0.05	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	563,463,999.990	560,437,678.44	560,343,772.08	53.62	-93,906.36	0.00	-93,906.36
					77,450.51 GN	0.00 GN	77,450.51 GN
					-171,356.87 LS	0.00 LS	-171,356.87 LS
FIXED INCOME							
	491,471,999.560	491,629,357.06	484,195,268.85	46.33	-7,434,088.21	0.00	-7,434,088.21
					58,038.80 GN	0.00 GN	58,038.80 GN
					-7,492,127.01 LS	0.00 LS	-7,492,127.01 LS
Original Face:	427,499,334.000						
FUND Total							
0.000	1,055,440,148.490	1,052,571,184.44	1,045,043,189.87	100.00	-7,527,994.57	0.00	-7,527,994.57
					135,489.31 GN	0.00 GN	135,489.31 GN
					-7,663,483.88 LS	0.00 LS	-7,663,483.88 LS
Original Face:	427,499,334.000						

Holdings

Fund Summary

As of: *August 31, 2018*

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

View Date: *September 11, 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							
	28,785,331.250	28,785,331.25	28,785,331.25	36.27	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	50,325,967.270	50,231,953.49	50,232,136.08	63.29	182.59	0.00	182.59
					182.59 GN	0.00 GN	182.59 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	345,360.640	345,360.64	345,360.64	0.44	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	79,456,659.160	79,362,645.38	79,362,827.97	100.00	182.59	0.00	182.59
					182.59 GN	0.00 GN	182.59 GN
					0.00 LS	0.00 LS	0.00 LS