Holdings

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

As of: *January 31, 2019* *View Date:* *February 8, 2019*

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					2.562665	31 Dec 2030		
		7,113,975.740	Local	100.037754	7,116,661.54	100.050000	7,117,532.73	871.19	0.86
			Base	100.037754	7,116,661.54	100.050000	7,117,532.73	871.19	0.86
US DOLLAR Total									
		7,113,975.740	Local		7,116,661.54		7,117,532.73	871.19	0.86
			Base		7,116,661.54		7,117,532.73	871.19	0.86
CASH EQUIVALENT Total									
		7,113,975.740	Base		7,116,661.54		7,117,532.73	871.19	0.86
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001084102	AGCO CORP COMMON STOCK USD.01								
		31,885.000	Local	39.534473	1,260,556.68	64.200000	2,047,017.00	786,460.32	0.25
			Base	39.534473	1,260,556.68	64.200000	2,047,017.00	786,460.32	0.25
00164V103	AMC NETWORKS INC A COMMON STOCK								
		21,842.000	Local	49.123405	1,072,953.42	62.940000	1,374,735.48	301,782.06	0.17
			Base	49.123405	1,072,953.42	62.940000	1,374,735.48	301,782.06	0.17
00191U102	ASGN INC COMMON STOCK USD.01								
		25,440.000	Local	68.095484	1,732,349.11	62.990000	1,602,465.60	-129,883.51	0.19
			Base	68.095484	1,732,349.11	62.990000	1,602,465.60	-129,883.51	0.19
002535300	AARON S INC COMMON STOCK USD.5								
		33,262.000	Local	24.658482	820,190.44	50.060000	1,665,095.72	844,905.28	0.20
			Base	24.658482	820,190.44	50.060000	1,665,095.72	844,905.28	0.20
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01								
		42,802.000	Local	41.589671	1,780,121.08	27.360000	1,171,062.72	-609,058.36	0.14
			Base	41.589671	1,780,121.08	27.360000	1,171,062.72	-609,058.36	0.14

& 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
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005								
		Local	56,246.000	10.772150	605,890.37	29.560000	1,662,631.76	1,056,741.39	0.20
		Base		10.772150	605,890.37	29.560000	1,662,631.76	1,056,741.39	0.20
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01								
		Local	19,444.000	120.228039	2,337,713.99	120.910000	2,350,974.04	13,260.05	0.28
		Base		120.228039	2,337,713.99	120.910000	2,350,974.04	13,260.05	0.28
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01								
		Local	28,479.000	26.560466	756,415.52	48.900000	1,392,623.10	636,207.58	0.17
		Base		26.560466	756,415.52	48.900000	1,392,623.10	636,207.58	0.17
00766T100	AECOM COMMON STOCK USD.01								
		Local	27,076.000	29.127942	788,668.17	30.610000	828,796.36	40,128.19	0.10
		Base		29.127942	788,668.17	30.610000	828,796.36	40,128.19	0.10
014491104	ALEXANDER + BALDWIN INC REIT								
		Local	45,909.000	24.007727	1,102,170.76	23.040000	1,057,743.36	-44,427.40	0.13
		Base		24.007727	1,102,170.76	23.040000	1,057,743.36	-44,427.40	0.13
017175100	ALLEGHANY CORP COMMON STOCK USD1.0								
		Local	7,196.000	353.498937	2,543,778.35	631.560000	4,544,705.76	2,000,927.41	0.55
		Base		353.498937	2,543,778.35	631.560000	4,544,705.76	2,000,927.41	0.55
01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	60,957.000	27.548761	1,679,289.83	27.390000	1,669,612.23	-9,677.60	0.20
		Base		27.548761	1,679,289.83	27.390000	1,669,612.23	-9,677.60	0.20
018522300	ALLETE INC COMMON STOCK								
		Local	24,930.000	67.660243	1,686,769.87	76.940000	1,918,114.20	231,344.33	0.23
		Base		67.660243	1,686,769.87	76.940000	1,918,114.20	231,344.33	0.23
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01								
		Local	84,788.000	15.824906	1,341,762.17	11.790000	999,650.52	-342,111.65	0.12
		Base		15.824906	1,341,762.17	11.790000	999,650.52	-342,111.65	0.12
024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01								
		Local	66,446.000	41.641797	2,766,930.84	46.020000	3,057,844.92	290,914.08	0.37
		Base		41.641797	2,766,930.84	46.020000	3,057,844.92	290,914.08	0.37

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01								
		Local	81,728.000	17.847746	1,458,660.59	21.120000	1,726,095.36	267,434.77	0.21
		Base		17.847746	1,458,660.59	21.120000	1,726,095.36	267,434.77	0.21
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK								
		Local	34,182.000	40.161411	1,372,797.35	95.390000	3,260,620.98	1,887,823.63	0.39
		Base		40.161411	1,372,797.35	95.390000	3,260,620.98	1,887,823.63	0.39
03755L104	APERGY CORP COMMON STOCK USD.01								
		Local	37,480.000	42.750329	1,602,282.32	33.620000	1,260,077.60	-342,204.72	0.15
		Base		42.750329	1,602,282.32	33.620000	1,260,077.60	-342,204.72	0.15
038336103	APTARGROUP INC COMMON STOCK USD.01								
		Local	30,457.000	46.532368	1,417,236.32	99.120000	3,018,897.84	1,601,661.52	0.36
		Base		46.532368	1,417,236.32	99.120000	3,018,897.84	1,601,661.52	0.36
03836W103	AQUA AMERICA INC COMMON STOCK USD.5								
		Local	86,287.000	17.603282	1,518,934.36	35.050000	3,024,359.35	1,505,424.99	0.36
		Base		17.603282	1,518,934.36	35.050000	3,024,359.35	1,505,424.99	0.36
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0								
		Local	42,254.000	32.546264	1,375,209.82	75.950000	3,209,191.30	1,833,981.48	0.39
		Base		32.546264	1,375,209.82	75.950000	3,209,191.30	1,833,981.48	0.39
044186104	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK								
		Local	30,284.000	26.457368	801,234.92	75.900000	2,298,555.60	1,497,320.68	0.28
		Base		26.457368	801,234.92	75.900000	2,298,555.60	1,497,320.68	0.28
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01								
		Local	80,410.000	18.752652	1,507,900.72	21.650000	1,740,876.50	232,975.78	0.21
		Base		18.752652	1,507,900.72	21.650000	1,740,876.50	232,975.78	0.21
049560105	ATMOS ENERGY CORP COMMON STOCK								
		Local	56,645.000	41.874519	2,371,982.11	97.630000	5,530,251.35	3,158,269.24	0.67
		Base		41.874519	2,371,982.11	97.630000	5,530,251.35	3,158,269.24	0.67
05329W102	AUTONATION INC COMMON STOCK USD.01								
		Local	27,900.000	41.559362	1,159,506.21	38.750000	1,081,125.00	-78,381.21	0.13
		Base		41.559362	1,159,506.21	38.750000	1,081,125.00	-78,381.21	0.13

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05350V106	AVANOS MEDICAL INC COMMON STOCK USD.01								
		23,008.000	Local	39.502969	908,884.30	45.550000	1,048,014.40	139,130.10	0.13
			Base	39.502969	908,884.30	45.550000	1,048,014.40	139,130.10	0.13
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01								
		31,511.000	Local	36.322990	1,144,573.73	26.640000	839,453.04	-305,120.69	0.10
			Base	36.322990	1,144,573.73	26.640000	839,453.04	-305,120.69	0.10
053807103	AVNET INC COMMON STOCK USD1.0								
		53,921.000	Local	29.182072	1,573,526.49	41.200000	2,221,545.20	648,018.71	0.27
			Base	29.182072	1,573,526.49	41.200000	2,221,545.20	648,018.71	0.27
05971J102	BANCORPSOUTH BANK COMMON STOCK								
		43,989.000	Local	19.240751	846,381.41	29.180000	1,283,599.02	437,217.61	0.15
			Base	19.240751	846,381.41	29.180000	1,283,599.02	437,217.61	0.15
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01								
		20,254.000	Local	53.291092	1,079,357.77	77.330000	1,566,241.82	486,884.05	0.19
			Base	53.291092	1,079,357.77	77.330000	1,566,241.82	486,884.05	0.19
06417N103	BANK OZK COMMON STOCK								
		58,629.000	Local	44.434123	2,605,128.17	30.340000	1,778,803.86	-826,324.31	0.21
			Base	44.434123	2,605,128.17	30.340000	1,778,803.86	-826,324.31	0.21
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01								
		66,984.000	Local	29.619282	1,984,018.01	15.090000	1,010,788.56	-973,229.45	0.12
			Base	29.619282	1,984,018.01	15.090000	1,010,788.56	-973,229.45	0.12
077454106	BELDEN INC COMMON STOCK USD.01								
		19,540.000	Local	77.849184	1,521,173.05	53.610000	1,047,539.40	-473,633.65	0.13
			Base	77.849184	1,521,173.05	53.610000	1,047,539.40	-473,633.65	0.13
081437105	BEMIS COMPANY COMMON STOCK USD.1								
		44,143.000	Local	45.065342	1,989,319.38	48.840000	2,155,944.12	166,624.74	0.26
			Base	45.065342	1,989,319.38	48.840000	2,155,944.12	166,624.74	0.26
084423102	WR BERKLEY CORP COMMON STOCK USD.2								
		46,771.000	Local	29.004414	1,356,565.45	76.890000	3,596,222.19	2,239,656.74	0.43
			Base	29.004414	1,356,565.45	76.890000	3,596,222.19	2,239,656.74	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
089302103	BIG LOTS INC COMMON STOCK USD.01								
		Local	19,563.000	35.412549	692,775.70	31.540000	617,017.02	-75,758.68	0.07
		Base		35.412549	692,775.70	31.540000	617,017.02	-75,758.68	0.07
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001								
		Local	9,756.000	104.995682	1,024,337.87	249.870000	2,437,731.72	1,413,393.85	0.29
		Base		104.995682	1,024,337.87	249.870000	2,437,731.72	1,413,393.85	0.29
09073M104	BIO TECHNE CORP COMMON STOCK USD.01								
		Local	18,320.000	76.870736	1,408,271.88	174.460000	3,196,107.20	1,787,835.32	0.39
		Base		76.870736	1,408,271.88	174.460000	3,196,107.20	1,787,835.32	0.39
092113109	BLACK HILLS CORP COMMON STOCK USD1.0								
		Local	26,188.000	36.658932	960,024.10	67.890000	1,777,903.32	817,879.22	0.21
		Base		36.658932	960,024.10	67.890000	1,777,903.32	817,879.22	0.21
09227Q100	BLACKBAUD INC COMMON STOCK USD.001								
		Local	23,549.000	89.366731	2,104,497.15	71.600000	1,686,108.40	-418,388.75	0.20
		Base		89.366731	2,104,497.15	71.600000	1,686,108.40	-418,388.75	0.20
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01								
		Local	4,172.000	301.839830	1,259,275.77	249.160000	1,039,495.52	-219,780.25	0.13
		Base		301.839830	1,259,275.77	249.160000	1,039,495.52	-219,780.25	0.13
103304101	BOYD GAMING CORP COMMON STOCK USD.01								
		Local	39,184.000	35.065093	1,373,990.60	27.320000	1,070,506.88	-303,483.72	0.13
		Base		35.065093	1,373,990.60	27.320000	1,070,506.88	-303,483.72	0.13
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		Local	18,712.000	21.223278	397,129.98	40.520000	758,210.24	361,080.26	0.09
		Base		21.223278	397,129.98	40.520000	758,210.24	361,080.26	0.09
109696104	BRINK S CO/THE COMMON STOCK USD1.0								
		Local	24,554.000	80.671883	1,980,817.41	74.050000	1,818,223.70	-162,593.71	0.22
		Base		80.671883	1,980,817.41	74.050000	1,818,223.70	-162,593.71	0.22
115236101	BROWN + BROWN INC COMMON STOCK USD.1								
		Local	113,746.000	12.111486	1,377,633.09	27.160000	3,089,341.36	1,711,708.27	0.37
		Base		12.111486	1,377,633.09	27.160000	3,089,341.36	1,711,708.27	0.37

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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
117043109	BRUNSWICK CORP COMMON STOCK USD.75								
		Local	42,050.000	25.388454	1,067,584.47	50.320000	2,115,956.00	1,048,371.53	0.25
		Base		25.388454	1,067,584.47	50.320000	2,115,956.00	1,048,371.53	0.25
12508E101	CDK GLOBAL INC COMMON STOCK USD.01								
		Local	62,415.000	33.113522	2,066,780.46	48.910000	3,052,717.65	985,937.19	0.37
		Base		33.113522	2,066,780.46	48.910000	3,052,717.65	985,937.19	0.37
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	79,928.000	17.690808	1,413,990.89	17.880000	1,429,112.64	15,121.75	0.17
		Base		17.690808	1,413,990.89	17.880000	1,429,112.64	15,121.75	0.17
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01								
		Local	98,788.000	10.586539	1,045,823.06	12.140000	1,199,286.32	153,463.26	0.14
		Base		10.586539	1,045,823.06	12.140000	1,199,286.32	153,463.26	0.14
12685J105	CABLE ONE INC COMMON STOCK USD.01								
		Local	2,413.000	418.682677	1,010,281.30	884.340000	2,133,912.42	1,123,631.12	0.26
		Base		418.682677	1,010,281.30	884.340000	2,133,912.42	1,123,631.12	0.26
127055101	CABOT CORP COMMON STOCK USD1.0								
		Local	29,102.000	31.232991	908,942.49	46.890000	1,364,592.78	455,650.29	0.16
		Base		31.232991	908,942.49	46.890000	1,364,592.78	455,650.29	0.16
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1								
		Local	12,046.000	160.328394	1,931,315.83	167.180000	2,013,850.28	82,534.45	0.24
		Base		160.328394	1,931,315.83	167.180000	2,013,850.28	82,534.45	0.24
13123X102	CALLON PETROLEUM CO COMMON STOCK USD.01								
		Local	110,328.000	11.164141	1,231,717.36	8.140000	898,069.92	-333,647.44	0.11
		Base		11.164141	1,231,717.36	8.140000	898,069.92	-333,647.44	0.11
133131102	CAMDEN PROPERTY TRUST REIT USD.01								
		Local	45,160.000	50.577300	2,284,070.87	96.950000	4,378,262.00	2,094,191.13	0.53
		Base		50.577300	2,284,070.87	96.950000	4,378,262.00	2,094,191.13	0.53
138098108	CANTEL MEDICAL CORP COMMON STOCK USD.1								
		Local	17,596.000	112.171571	1,973,770.96	81.420000	1,432,666.32	-541,104.64	0.17
		Base		112.171571	1,973,770.96	81.420000	1,432,666.32	-541,104.64	0.17

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142339100	CARLISLE COS INC COMMON STOCK USD1.0								
		Local	28,888.000	47.557789	1,373,849.40	107.730000	3,112,104.24	1,738,254.84	0.37
		Base		47.557789	1,373,849.40	107.730000	3,112,104.24	1,738,254.84	0.37
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0								
		Local	22,983.000	41.019605	942,753.59	47.260000	1,086,176.58	143,422.99	0.13
		Base		41.019605	942,753.59	47.260000	1,086,176.58	143,422.99	0.13
14575E105	CARS.COM INC COMMON STOCK USD.01								
		Local	30,582.000	27.625960	844,857.10	27.310000	835,194.42	-9,662.68	0.10
		Base		27.625960	844,857.10	27.310000	835,194.42	-9,662.68	0.10
146229109	CARTER S INC COMMON STOCK USD.01								
		Local	22,227.000	52.042593	1,156,750.72	82.900000	1,842,618.30	685,867.58	0.22
		Base		52.042593	1,156,750.72	82.900000	1,842,618.30	685,867.58	0.22
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV								
		Local	17,758.000	98.210686	1,744,025.36	128.680000	2,285,099.44	541,074.08	0.28
		Base		98.210686	1,744,025.36	128.680000	2,285,099.44	541,074.08	0.28
148806102	CATALENT INC COMMON STOCK USD.01								
		Local	70,497.000	33.415122	2,355,665.89	36.930000	2,603,454.21	247,788.32	0.31
		Base		33.415122	2,355,665.89	36.930000	2,603,454.21	247,788.32	0.31
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01								
		Local	37,372.000	15.637397	584,400.79	37.120000	1,387,248.64	802,847.85	0.17
		Base		15.637397	584,400.79	37.120000	1,387,248.64	802,847.85	0.17
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01								
		Local	23,322.000	43.614850	1,017,185.54	123.190000	2,873,037.18	1,855,851.64	0.35
		Base		43.614850	1,017,185.54	123.190000	2,873,037.18	1,855,851.64	0.35
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01								
		Local	20,225.000	27.608895	558,389.91	44.880000	907,698.00	349,308.09	0.11
		Base		27.608895	558,389.91	44.880000	907,698.00	349,308.09	0.11
16359R103	CHEMED CORP COMMON STOCK USD1.0								
		Local	7,761.000	323.210941	2,508,440.11	297.940000	2,312,312.34	-196,127.77	0.28
		Base		323.210941	2,508,440.11	297.940000	2,312,312.34	-196,127.77	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
163731102	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0								
		Local	34,654.000	44.072405	1,527,285.12	44.460000	1,540,716.84	13,431.72	0.19
		Base		44.072405	1,527,285.12	44.460000	1,540,716.84	13,431.72	0.19
163851108	CHEMOURS CO/THE COMMON STOCK								
		Local	82,970.000	22.626150	1,877,291.63	35.750000	2,966,177.50	1,088,885.87	0.36
		Base		22.626150	1,877,291.63	35.750000	2,966,177.50	1,088,885.87	0.36
165167107	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01								
		Local	445,024.000	3.060781	1,362,120.87	2.850000	1,268,318.40	-93,802.47	0.15
		Base		3.060781	1,362,120.87	2.850000	1,268,318.40	-93,802.47	0.15
171484108	CHURCHILL DOWNS INC COMMON STOCK								
		Local	17,361.000	45.413582	788,425.20	91.980000	1,596,864.78	808,439.58	0.19
		Base		45.413582	788,425.20	91.980000	1,596,864.78	808,439.58	0.19
171779309	CIENA CORP COMMON STOCK USD.01								
		Local	69,151.000	17.934294	1,240,174.36	38.090000	2,633,961.59	1,393,787.23	0.32
		Base		17.934294	1,240,174.36	38.090000	2,633,961.59	1,393,787.23	0.32
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001								
		Local	51,537.000	25.221972	1,299,864.76	40.920000	2,108,894.04	809,029.28	0.25
		Base		25.221972	1,299,864.76	40.920000	2,108,894.04	809,029.28	0.25
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001								
		Local	29,021.000	55.565734	1,612,573.16	37.150000	1,078,130.15	-534,443.01	0.13
		Base		55.565734	1,612,573.16	37.150000	1,078,130.15	-534,443.01	0.13
184496107	CLEAN HARBORS INC COMMON STOCK USD.01								
		Local	24,717.000	41.557172	1,027,168.61	59.210000	1,463,493.57	436,324.96	0.18
		Base		41.557172	1,027,168.61	59.210000	1,463,493.57	436,324.96	0.18
192422103	COGNEX CORP COMMON STOCK USD.002								
		Local	83,498.000	22.682909	1,893,977.52	45.500000	3,799,159.00	1,905,181.48	0.46
		Base		22.682909	1,893,977.52	45.500000	3,799,159.00	1,905,181.48	0.46
192479103	COHERENT INC COMMON STOCK USD.01								
		Local	11,822.000	191.652061	2,265,710.67	118.200000	1,397,360.40	-868,350.27	0.17
		Base		191.652061	2,265,710.67	118.200000	1,397,360.40	-868,350.27	0.17

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200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0								
		Local	48,132.000	27.892367	1,342,515.40	59.800000	2,878,293.60	1,535,778.20	0.35
		Base		27.892367	1,342,515.40	59.800000	2,878,293.60	1,535,778.20	0.35
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01								
		Local	57,061.000	14.614093	833,894.76	17.450000	995,714.45	161,819.69	0.12
		Base		14.614093	833,894.76	17.450000	995,714.45	161,819.69	0.12
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01								
		Local	18,852.000	72.999621	1,376,188.86	66.070000	1,245,551.64	-130,637.22	0.15
		Base		72.999621	1,376,188.86	66.070000	1,245,551.64	-130,637.22	0.15
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01								
		Local	16,414.000	86.131574	1,413,763.66	52.250000	857,631.50	-556,132.16	0.10
		Base		86.131574	1,413,763.66	52.250000	857,631.50	-556,132.16	0.10
21870Q105	CORESITE REALTY CORP REIT USD.01								
		Local	17,795.000	105.376431	1,875,173.59	98.790000	1,757,968.05	-117,205.54	0.21
		Base		105.376431	1,875,173.59	98.790000	1,757,968.05	-117,205.54	0.21
21871D103	CORELOGIC INC COMMON STOCK USD1.0								
		Local	39,079.000	19.652904	768,015.85	36.300000	1,418,567.70	650,551.85	0.17
		Base		19.652904	768,015.85	36.300000	1,418,567.70	650,551.85	0.17
21871N101	CORECIVIC INC REIT USD.01								
		Local	65,726.000	29.791252	1,958,059.83	19.870000	1,305,975.62	-652,084.21	0.16
		Base		29.791252	1,958,059.83	19.870000	1,305,975.62	-652,084.21	0.16
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01								
		Local	52,796.000	31.170404	1,645,672.63	24.690000	1,303,533.24	-342,139.39	0.16
		Base		31.170404	1,645,672.63	24.690000	1,303,533.24	-342,139.39	0.16
222795106	COUSINS PROPERTIES INC REIT USD1.0								
		Local	204,056.000	9.849950	2,009,941.35	8.850000	1,805,895.60	-204,045.75	0.22
		Base		9.849950	2,009,941.35	8.850000	1,805,895.60	-204,045.75	0.22
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01								
		Local	11,657.000	152.014766	1,772,036.13	167.280000	1,949,982.96	177,946.83	0.23
		Base		152.014766	1,772,036.13	167.280000	1,949,982.96	177,946.83	0.23

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224399105	CRANE CO COMMON STOCK USD1.0								
		24,498.000	Local	39.909152	977,694.41	82.760000	2,027,454.48	1,049,760.07	0.24
			Base	39.909152	977,694.41	82.760000	2,027,454.48	1,049,760.07	0.24
225447101	CREE INC COMMON STOCK USD.00125								
		49,719.000	Local	34.706047	1,725,549.96	50.430000	2,507,329.17	781,779.21	0.30
			Base	34.706047	1,725,549.96	50.430000	2,507,329.17	781,779.21	0.30
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01								
		31,009.000	Local	65.185446	2,021,335.51	97.280000	3,016,555.52	995,220.01	0.36
			Base	65.185446	2,021,335.51	97.280000	3,016,555.52	995,220.01	0.36
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0								
		21,206.000	Local	70.621715	1,497,604.09	113.520000	2,407,305.12	909,701.03	0.29
			Base	70.621715	1,497,604.09	113.520000	2,407,305.12	909,701.03	0.29
232806109	CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01								
		175,468.000	Local	15.383260	2,699,269.81	13.870000	2,433,741.16	-265,528.65	0.29
			Base	15.383260	2,699,269.81	13.870000	2,433,741.16	-265,528.65	0.29
23283R100	CYRUSONE INC REIT USD.01								
		51,316.000	Local	51.844239	2,660,438.97	54.200000	2,781,327.20	120,888.23	0.34
			Base	51.844239	2,660,438.97	54.200000	2,781,327.20	120,888.23	0.34
235825205	DANA INC COMMON STOCK USD.01								
		70,182.000	Local	21.340731	1,497,735.16	17.620000	1,236,606.84	-261,128.32	0.15
			Base	21.340731	1,497,735.16	17.620000	1,236,606.84	-261,128.32	0.15
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01								
		14,135.000	Local	64.581254	912,856.02	128.450000	1,815,640.75	902,784.73	0.22
			Base	64.581254	912,856.02	128.450000	1,815,640.75	902,784.73	0.22
248019101	DELUXE CORP COMMON STOCK USD1.0								
		22,467.000	Local	26.034509	584,917.32	46.970000	1,055,274.99	470,357.67	0.13
			Base	26.034509	584,917.32	46.970000	1,055,274.99	470,357.67	0.13
25271C102	DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01								
		31,314.000	Local	17.532431	549,010.54	10.930000	342,262.02	-206,748.52	0.04
			Base	17.532431	549,010.54	10.930000	342,262.02	-206,748.52	0.04

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253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01								
		Local	35,759.000	32.632474	1,166,904.64	35.310000	1,262,650.29	95,745.65	0.15
		Base		32.632474	1,166,904.64	35.310000	1,262,650.29	95,745.65	0.15
254067101	DILLARDS INC CL A COMMON STOCK								
		Local	8,964.000	54.548932	488,976.63	66.790000	598,705.56	109,728.93	0.07
		Base		54.548932	488,976.63	66.790000	598,705.56	109,728.93	0.07
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01								
		Local	20,167.000	66.848526	1,348,134.22	283.730000	5,721,982.91	4,373,848.69	0.69
		Base		66.848526	1,348,134.22	283.730000	5,721,982.91	4,373,848.69	0.69
257559203	DOMTAR CORP COMMON STOCK USD.01								
		Local	30,511.000	49.729794	1,517,305.73	46.900000	1,430,965.90	-86,339.83	0.17
		Base		49.729794	1,517,305.73	46.900000	1,430,965.90	-86,339.83	0.17
257651109	DONALDSON CO INC COMMON STOCK USD5.0								
		Local	62,029.000	26.921172	1,669,893.40	47.280000	2,932,731.12	1,262,837.72	0.35
		Base		26.921172	1,669,893.40	47.280000	2,932,731.12	1,262,837.72	0.35
25960P109	DOUGLAS EMMETT INC REIT USD.01								
		Local	78,288.000	31.189655	2,441,775.68	37.830000	2,961,635.04	519,859.36	0.36
		Base		31.189655	2,441,775.68	37.830000	2,961,635.04	519,859.36	0.36
262037104	DRIL QUIP INC COMMON STOCK USD.01								
		Local	17,356.000	73.530894	1,276,202.19	37.440000	649,808.64	-626,393.55	0.08
		Base		73.530894	1,276,202.19	37.440000	649,808.64	-626,393.55	0.08
26483E100	DUN + BRADSTREET CORP COMMON STOCK USD.01								
		Local	17,994.000	110.932905	1,996,126.70	144.740000	2,604,451.56	608,324.86	0.31
		Base		110.932905	1,996,126.70	144.740000	2,604,451.56	608,324.86	0.31
265504100	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001								
		Local	40,049.000	53.407013	2,138,897.47	68.390000	2,738,951.11	600,053.64	0.33
		Base		53.407013	2,138,897.47	68.390000	2,738,951.11	600,053.64	0.33
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333								
		Local	15,175.000	87.538468	1,328,396.25	58.050000	880,908.75	-447,487.50	0.11
		Base		87.538468	1,328,396.25	58.050000	880,908.75	-447,487.50	0.11

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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
26884L109	EQT CORP COMMON STOCK								
		123,472.000	Local	18.885461	2,331,825.62	19.470000	2,403,999.84	72,174.22	0.29
			Base	18.885461	2,331,825.62	19.470000	2,403,999.84	72,174.22	0.29
26884U109	EPR PROPERTIES REIT USD.01								
		36,043.000	Local	56.849545	2,049,028.16	73.060000	2,633,301.58	584,273.42	0.32
			Base	56.849545	2,049,028.16	73.060000	2,633,301.58	584,273.42	0.32
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01								
		22,732.000	Local	70.757731	1,608,464.74	71.000000	1,613,972.00	5,507.26	0.19
			Base	70.757731	1,608,464.74	71.000000	1,613,972.00	5,507.26	0.19
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001								
		70,274.000	Local	24.064627	1,691,117.57	50.320000	3,536,187.68	1,845,070.11	0.43
			Base	24.064627	1,691,117.57	50.320000	3,536,187.68	1,845,070.11	0.43
278265103	EATON VANCE CORP COMMON STOCK USD.00390625								
		56,492.000	Local	29.457385	1,664,106.59	38.520000	2,176,071.84	511,965.25	0.26
			Base	29.457385	1,664,106.59	38.520000	2,176,071.84	511,965.25	0.26
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01								
		26,198.000	Local	46.601605	1,220,868.84	39.450000	1,033,511.10	-187,357.74	0.12
			Base	46.601605	1,220,868.84	39.450000	1,033,511.10	-187,357.74	0.12
28470R102	ELDORADO RESORTS INC COMMON STOCK								
		31,515.000	Local	36.806280	1,159,949.91	46.620000	1,469,229.30	309,279.39	0.18
			Base	36.806280	1,159,949.91	46.620000	1,469,229.30	309,279.39	0.18
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01								
		27,919.000	Local	49.677706	1,386,951.87	65.230000	1,821,156.37	434,204.50	0.22
			Base	49.677706	1,386,951.87	65.230000	1,821,156.37	434,204.50	0.22
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01								
		47,974.000	Local	41.913603	2,010,763.19	66.840000	3,206,582.16	1,195,818.97	0.39
			Base	41.913603	2,010,763.19	66.840000	3,206,582.16	1,195,818.97	0.39
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK								
		30,858.000	Local	27.312635	842,813.28	47.400000	1,462,669.20	619,855.92	0.18
			Base	27.312635	842,813.28	47.400000	1,462,669.20	619,855.92	0.18

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29275Y102	ENERSYS COMMON STOCK USD.01								
		Local	20,438.000	68.295639	1,395,826.26	85.260000	1,742,543.88	346,717.62	0.21
		Base		68.295639	1,395,826.26	85.260000	1,742,543.88	346,717.62	0.21
294600101	EQUITRANS MIDSTREAM CORP COMMON STOCK								
		Local	98,663.000	22.323978	2,202,550.64	20.820000	2,054,163.66	-148,386.98	0.25
		Base		22.323978	2,202,550.64	20.820000	2,054,163.66	-148,386.98	0.25
297425100	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2								
		Local	12,878.000	83.158813	1,070,919.20	121.700000	1,567,252.60	496,333.40	0.19
		Base		83.158813	1,070,919.20	121.700000	1,567,252.60	496,333.40	0.19
29977A105	EVERCORE INC A COMMON STOCK USD.01								
		Local	19,623.000	83.961339	1,647,573.36	89.450000	1,755,277.35	107,703.99	0.21
		Base		83.961339	1,647,573.36	89.450000	1,755,277.35	107,703.99	0.21
30161Q104	EXELIXIS INC COMMON STOCK USD.001								
		Local	145,017.000	21.043032	3,051,597.35	23.570000	3,418,050.69	366,453.34	0.41
		Base		21.043032	3,051,597.35	23.570000	3,418,050.69	366,453.34	0.41
302520101	FNB CORP COMMON STOCK USD.01								
		Local	157,375.000	12.783367	2,011,782.44	11.650000	1,833,418.75	-178,363.69	0.22
		Base		12.783367	2,011,782.44	11.650000	1,833,418.75	-178,363.69	0.22
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01								
		Local	18,440.000	70.691870	1,303,558.08	218.630000	4,031,537.20	2,727,979.12	0.49
		Base		70.691870	1,303,558.08	218.630000	4,031,537.20	2,727,979.12	0.49
303250104	FAIR ISAAC CORP COMMON STOCK USD.01								
		Local	14,044.000	33.913942	476,287.40	225.200000	3,162,708.80	2,686,421.40	0.38
		Base		33.913942	476,287.40	225.200000	3,162,708.80	2,686,421.40	0.38
314211103	FEDERATED INVESTORS INC CL B COMMON STOCK								
		Local	46,315.000	22.223219	1,029,268.40	26.130000	1,210,210.95	180,942.55	0.15
		Base		22.223219	1,029,268.40	26.130000	1,210,210.95	180,942.55	0.15
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001								
		Local	54,205.000	18.389866	996,822.68	50.080000	2,714,586.40	1,717,763.72	0.33
		Base		18.389866	996,822.68	50.080000	2,714,586.40	1,717,763.72	0.33

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
320517105	FIRST HORIZON NATIONAL CORP COMMON STOCK USD.625								
		Local	157,164.000	13.735500	2,158,726.12	14.680000	2,307,167.52	148,441.40	0.28
		Base		13.735500	2,158,726.12	14.680000	2,307,167.52	148,441.40	0.28
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01								
		Local	61,232.000	23.852705	1,460,548.86	32.720000	2,003,511.04	542,962.18	0.24
		Base		23.852705	1,460,548.86	32.720000	2,003,511.04	542,962.18	0.24
336433107	FIRST SOLAR INC COMMON STOCK USD.001								
		Local	36,593.000	31.617095	1,156,964.34	50.590000	1,851,239.87	694,275.53	0.22
		Base		31.617095	1,156,964.34	50.590000	1,851,239.87	694,275.53	0.22
33829M101	FIVE BELOW COMMON STOCK USD.01								
		Local	27,034.000	77.159970	2,085,942.63	123.730000	3,344,916.82	1,258,974.19	0.40
		Base		77.159970	2,085,942.63	123.730000	3,344,916.82	1,258,974.19	0.40
343498101	FLOWERS FOODS INC COMMON STOCK USD.01								
		Local	88,947.000	13.652676	1,214,364.53	19.660000	1,748,698.02	534,333.49	0.21
		Base		13.652676	1,214,364.53	19.660000	1,748,698.02	534,333.49	0.21
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5								
		Local	85,424.000	10.292953	879,265.18	16.050000	1,371,055.20	491,790.02	0.17
		Base		10.292953	879,265.18	16.050000	1,371,055.20	491,790.02	0.17
361448103	GATX CORP COMMON STOCK USD.625								
		Local	18,228.000	32.661561	595,354.93	75.680000	1,379,495.04	784,140.11	0.17
		Base		32.661561	595,354.93	75.680000	1,379,495.04	784,140.11	0.17
36162J106	GEO GROUP INC/THE REIT USD.01								
		Local	59,075.000	29.725188	1,756,015.50	22.550000	1,332,141.25	-423,874.25	0.16
		Base		29.725188	1,756,015.50	22.550000	1,332,141.25	-423,874.25	0.16
371559105	GENESEE + WYOMING INC CL A COMMON STOCK USD.01								
		Local	28,308.000	75.887223	2,148,215.52	78.520000	2,222,744.16	74,528.64	0.27
		Base		75.887223	2,148,215.52	78.520000	2,222,744.16	74,528.64	0.27
371901109	GENTEX CORP COMMON STOCK USD.06								
		Local	127,135.000	10.144639	1,289,738.64	21.180000	2,692,719.30	1,402,980.66	0.32
		Base		10.144639	1,289,738.64	21.180000	2,692,719.30	1,402,980.66	0.32

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001								
		Local	243,289.000	4.980433	1,211,684.48	4.840000	1,177,518.76	-34,165.72	0.14
		Base		4.980433	1,211,684.48	4.840000	1,177,518.76	-34,165.72	0.14
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001								
		Local	36,862.000	26.588471	980,104.20	45.050000	1,660,633.10	680,528.90	0.20
		Base		26.588471	980,104.20	45.050000	1,660,633.10	680,528.90	0.20
384109104	GRACO INC COMMON STOCK USD1.0								
		Local	80,726.000	13.425079	1,083,752.90	43.330000	3,497,857.58	2,414,104.68	0.42
		Base		13.425079	1,083,752.90	43.330000	3,497,857.58	2,414,104.68	0.42
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0								
		Local	2,106.000	438.131500	922,704.94	665.000000	1,400,490.00	477,785.06	0.17
		Base		438.131500	922,704.94	665.000000	1,400,490.00	477,785.06	0.17
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01								
		Local	22,735.000	31.544210	717,157.61	43.220000	982,606.70	265,449.09	0.12
		Base		31.544210	717,157.61	43.220000	982,606.70	265,449.09	0.12
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001								
		Local	22,981.000	75.002198	1,723,625.51	74.020000	1,701,053.62	-22,571.89	0.20
		Base		75.002198	1,723,625.51	74.020000	1,701,053.62	-22,571.89	0.20
397624107	GREIF INC CL A COMMON STOCK								
		Local	12,575.000	52.407050	659,018.65	39.000000	490,425.00	-168,593.65	0.06
		Base		52.407050	659,018.65	39.000000	490,425.00	-168,593.65	0.06
404251100	HNI CORP COMMON STOCK USD1.0								
		Local	21,255.000	31.337101	666,070.09	38.870000	826,181.85	160,111.76	0.10
		Base		31.337101	666,070.09	38.870000	826,181.85	160,111.76	0.10
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01								
		Local	25,076.000	92.272791	2,313,832.50	98.910000	2,480,267.16	166,434.66	0.30
		Base		92.272791	2,313,832.50	98.910000	2,480,267.16	166,434.66	0.30
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01								
		Local	43,413.000	24.981438	1,084,519.15	18.330000	795,760.29	-288,758.86	0.10
		Base		24.981438	1,084,519.15	18.330000	795,760.29	-288,758.86	0.10

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410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33								
		Local	41,311.000	32.829677	1,356,226.79	41.080000	1,697,055.88	340,829.09	0.20
		Base		32.829677	1,356,226.79	41.080000	1,697,055.88	340,829.09	0.20
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01								
		Local	20,534.000	49.323186	1,012,802.31	114.040000	2,341,697.36	1,328,895.05	0.28
		Base		49.323186	1,012,802.31	114.040000	2,341,697.36	1,328,895.05	0.28
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK								
		Local	52,797.000	24.887620	1,313,991.69	37.190000	1,963,520.43	649,528.74	0.24
		Base		24.887620	1,313,991.69	37.190000	1,963,520.43	649,528.74	0.24
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01								
		Local	36,785.000	51.501125	1,894,468.89	43.620000	1,604,561.70	-289,907.19	0.19
		Base		51.501125	1,894,468.89	43.620000	1,604,561.70	-289,907.19	0.19
421946104	HEALTHCARE REALTY TRUST INC REIT USD.01								
		Local	60,734.000	30.202050	1,834,291.33	32.290000	1,961,100.86	126,809.53	0.24
		Base		30.202050	1,834,291.33	32.290000	1,961,100.86	126,809.53	0.24
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001								
		Local	26,313.000	94.496234	2,486,479.40	62.340000	1,640,352.42	-846,126.98	0.20
		Base		94.496234	2,486,479.40	62.340000	1,640,352.42	-846,126.98	0.20
431284108	HIGHWOODS PROPERTIES INC REIT USD.01								
		Local	50,144.000	33.675621	1,688,630.34	44.320000	2,222,382.08	533,751.74	0.27
		Base		33.675621	1,688,630.34	44.320000	2,222,382.08	533,751.74	0.27
431475102	HILL ROM HOLDINGS INC COMMON STOCK								
		Local	32,629.000	41.329687	1,348,546.37	100.020000	3,263,552.58	1,915,006.21	0.39
		Base		41.329687	1,348,546.37	100.020000	3,263,552.58	1,915,006.21	0.39
436893200	HOME BANCSHARES INC COMMON STOCK USD.01								
		Local	77,129.000	23.038927	1,776,969.43	18.310000	1,412,231.99	-364,737.44	0.17
		Base		23.038927	1,776,969.43	18.310000	1,412,231.99	-364,737.44	0.17
44106M102	HOSPITALITY PROPERTIES TRUST REIT USD.01								
		Local	79,752.000	22.934158	1,829,044.94	26.660000	2,126,188.32	297,143.38	0.26
		Base		22.934158	1,829,044.94	26.660000	2,126,188.32	297,143.38	0.26

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443510607	HUBBELL INC COMMON STOCK USD.01								
		Local	26,529.000	61.400244	1,628,887.07	109.330000	2,900,415.57	1,271,528.50	0.35
		Base		61.400244	1,628,887.07	109.330000	2,900,415.57	1,271,528.50	0.35
44930G107	ICU MEDICAL INC COMMON STOCK USD.1								
		Local	8,045.000	251.832943	2,025,996.03	248.800000	2,001,596.00	-24,400.03	0.24
		Base		251.832943	2,025,996.03	248.800000	2,001,596.00	-24,400.03	0.24
45073V108	ITT INC COMMON STOCK USD1.0								
		Local	42,458.000	22.547893	957,338.45	52.560000	2,231,592.48	1,274,254.03	0.27
		Base		22.547893	957,338.45	52.560000	2,231,592.48	1,274,254.03	0.27
451107106	IDACORP INC COMMON STOCK								
		Local	24,429.000	40.437893	987,857.29	97.500000	2,381,827.50	1,393,970.21	0.29
		Base		40.437893	987,857.29	97.500000	2,381,827.50	1,393,970.21	0.29
45167R104	IDEX CORP COMMON STOCK USD.01								
		Local	37,214.000	42.865005	1,595,178.30	137.860000	5,130,322.04	3,535,143.74	0.62
		Base		42.865005	1,595,178.30	137.860000	5,130,322.04	3,535,143.74	0.62
457187102	INGREDION INC COMMON STOCK USD.01								
		Local	34,277.000	47.275759	1,620,471.19	99.000000	3,393,423.00	1,772,951.81	0.41
		Base		47.275759	1,620,471.19	99.000000	3,393,423.00	1,772,951.81	0.41
45778Q107	INSPERITY INC COMMON STOCK USD.01								
		Local	18,445.000	97.954546	1,806,771.61	106.680000	1,967,712.60	160,940.99	0.24
		Base		97.954546	1,806,771.61	106.680000	1,967,712.60	160,940.99	0.24
45780L104	INOGEN INC COMMON STOCK USD.001								
		Local	8,562.000	193.003546	1,652,496.36	151.210000	1,294,660.02	-357,836.34	0.16
		Base		193.003546	1,652,496.36	151.210000	1,294,660.02	-357,836.34	0.16
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01								
		Local	34,281.000	62.413368	2,139,592.67	47.360000	1,623,548.16	-516,044.51	0.20
		Base		62.413368	2,139,592.67	47.360000	1,623,548.16	-516,044.51	0.20
458118106	INTEGRATED DEVICE TECH INC COMMON STOCK USD.001								
		Local	62,581.000	8.436763	527,981.05	48.850000	3,057,081.85	2,529,100.80	0.37
		Base		8.436763	527,981.05	48.850000	3,057,081.85	2,529,100.80	0.37

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45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01								
		Local	36,461.000	58.923022	2,148,392.29	50.400000	1,837,634.40	-310,757.89	0.22
		Base		58.923022	2,148,392.29	50.400000	1,837,634.40	-310,757.89	0.22
45867G101	INTERDIGITAL INC COMMON STOCK USD.01								
		Local	16,407.000	40.416306	663,110.33	72.810000	1,194,593.67	531,483.34	0.14
		Base		40.416306	663,110.33	72.810000	1,194,593.67	531,483.34	0.14
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0								
		Local	26,634.000	20.236091	538,968.04	35.470000	944,707.98	405,739.94	0.11
		Base		20.236091	538,968.04	35.470000	944,707.98	405,739.94	0.11
460335201	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01								
		Local	11,860.000	27.908509	330,994.92	43.450000	515,317.00	184,322.08	0.06
		Base		27.908509	330,994.92	43.450000	515,317.00	184,322.08	0.06
46590V100	JBG SMITH PROPERTIES REIT USD.01								
		Local	52,787.000	35.910488	1,895,606.91	38.650000	2,040,217.55	144,610.64	0.25
		Base		35.910488	1,895,606.91	38.650000	2,040,217.55	144,610.64	0.25
466313103	JABIL INC COMMON STOCK USD.001								
		Local	69,656.000	21.128920	1,471,756.03	26.650000	1,856,332.40	384,576.37	0.22
		Base		21.128920	1,471,756.03	26.650000	1,856,332.40	384,576.37	0.22
466367109	JACK IN THE BOX INC COMMON STOCK USD.01								
		Local	12,488.000	88.803917	1,108,983.32	80.950000	1,010,903.60	-98,079.72	0.12
		Base		88.803917	1,108,983.32	80.950000	1,010,903.60	-98,079.72	0.12
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01								
		Local	147,849.000	11.926078	1,763,258.77	17.990000	2,659,803.51	896,544.74	0.32
		Base		11.926078	1,763,258.77	17.990000	2,659,803.51	896,544.74	0.32
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01								
		Local	22,098.000	71.847608	1,587,688.44	143.410000	3,169,074.18	1,581,385.74	0.38
		Base		71.847608	1,587,688.44	143.410000	3,169,074.18	1,581,385.74	0.38
48123V102	J2 GLOBAL INC COMMON STOCK USD.01								
		Local	22,722.000	77.276850	1,755,884.59	75.160000	1,707,785.52	-48,099.07	0.21
		Base		77.276850	1,755,884.59	75.160000	1,707,785.52	-48,099.07	0.21

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48242W106	KBR INC COMMON STOCK USD.001								
		Local	68,295.000	25.718589	1,756,451.03	17.200000	1,174,674.00	-581,777.03	0.14
		Base		25.718589	1,756,451.03	17.200000	1,174,674.00	-581,777.03	0.14
48666K109	KB HOME COMMON STOCK USD1.0								
		Local	41,807.000	13.934838	582,573.76	21.410000	895,087.87	312,514.11	0.11
		Base		13.934838	582,573.76	21.410000	895,087.87	312,514.11	0.11
488401100	KEMPER CORP COMMON STOCK USD.1								
		Local	29,509.000	38.293765	1,130,010.70	75.180000	2,218,486.62	1,088,475.92	0.27
		Base		38.293765	1,130,010.70	75.180000	2,218,486.62	1,088,475.92	0.27
489170100	KENNAMETAL INC COMMON STOCK USD1.25								
		Local	39,826.000	30.007885	1,195,094.04	37.580000	1,496,661.08	301,567.04	0.18
		Base		30.007885	1,195,094.04	37.580000	1,496,661.08	301,567.04	0.18
49427F108	KILROY REALTY CORP REIT USD.01								
		Local	48,840.000	57.776208	2,821,790.00	70.460000	3,441,266.40	619,476.40	0.41
		Base		57.776208	2,821,790.00	70.460000	3,441,266.40	619,476.40	0.41
497266106	KIRBY CORP COMMON STOCK USD.1								
		Local	26,120.000	50.451373	1,317,789.87	74.910000	1,956,649.20	638,859.33	0.24
		Base		50.451373	1,317,789.87	74.910000	1,956,649.20	638,859.33	0.24
499049104	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001								
		Local	60,947.000	38.425123	2,341,895.95	31.750000	1,935,067.25	-406,828.70	0.23
		Base		38.425123	2,341,895.95	31.750000	1,935,067.25	-406,828.70	0.23
512816109	LAMAR ADVERTISING CO A REIT USD.001								
		Local	41,271.000	38.928826	1,606,631.58	74.450000	3,072,625.95	1,465,994.37	0.37
		Base		38.928826	1,606,631.58	74.450000	3,072,625.95	1,465,994.37	0.37
513847103	LANCASTER COLONY CORP COMMON STOCK								
		Local	9,470.000	64.917187	614,765.76	159.070000	1,506,392.90	891,627.14	0.18
		Base		64.917187	614,765.76	159.070000	1,506,392.90	891,627.14	0.18
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01								
		Local	19,948.000	45.525964	908,151.92	101.580000	2,026,317.84	1,118,165.92	0.24
		Base		45.525964	908,151.92	101.580000	2,026,317.84	1,118,165.92	0.24

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524901105	LEGG MASON INC COMMON STOCK USD.1								
		Local	41,511.000	31.513620	1,308,161.90	29.800000	1,237,027.80	-71,134.10	0.15
		Base		31.513620	1,308,161.90	29.800000	1,237,027.80	-71,134.10	0.15
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001								
		Local	72,616.000	44.537676	3,234,147.91	58.000000	4,211,728.00	977,580.09	0.51
		Base		44.537676	3,234,147.91	58.000000	4,211,728.00	977,580.09	0.51
52603B107	LENDINGTREE INC COMMON STOCK USD.01								
		Local	3,611.000	343.419792	1,240,088.87	296.340000	1,070,083.74	-170,005.13	0.13
		Base		343.419792	1,240,088.87	296.340000	1,070,083.74	-170,005.13	0.13
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01								
		Local	17,585.000	55.580951	977,391.02	229.280000	4,031,888.80	3,054,497.78	0.49
		Base		55.580951	977,391.02	229.280000	4,031,888.80	3,054,497.78	0.49
531172104	LIBERTY PROPERTY TRUST REIT USD.001								
		Local	71,713.000	34.858546	2,499,810.91	47.140000	3,380,550.82	880,739.91	0.41
		Base		34.858546	2,499,810.91	47.140000	3,380,550.82	880,739.91	0.41
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001								
		Local	10,303.000	163.722199	1,686,829.82	118.100000	1,216,784.30	-470,045.52	0.15
		Base		163.722199	1,686,829.82	118.100000	1,216,784.30	-470,045.52	0.15
53223X107	LIFE STORAGE INC REIT USD.01								
		Local	22,584.000	101.707350	2,296,958.80	98.270000	2,219,329.68	-77,629.12	0.27
		Base		101.707350	2,296,958.80	98.270000	2,219,329.68	-77,629.12	0.27
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK								
		Local	31,271.000	36.998328	1,156,974.70	86.440000	2,703,065.24	1,546,090.54	0.33
		Base		36.998328	1,156,974.70	86.440000	2,703,065.24	1,546,090.54	0.33
537008104	LITTELFUSE INC COMMON STOCK USD.01								
		Local	12,211.000	156.232716	1,907,757.70	175.720000	2,145,716.92	237,959.22	0.26
		Base		156.232716	1,907,757.70	175.720000	2,145,716.92	237,959.22	0.26
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01								
		Local	67,059.000	26.455931	1,774,108.28	53.510000	3,588,327.09	1,814,218.81	0.43
		Base		26.455931	1,774,108.28	53.510000	3,588,327.09	1,814,218.81	0.43

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53815P108	LIVERAMP HOLDINGS INC COMMON STOCK USD.1								
		Local	32,941.000	17.597501	579,679.28	43.440000	1,430,957.04	851,277.76	0.17
		Base		17.597501	579,679.28	43.440000	1,430,957.04	851,277.76	0.17
54142L109	LOGMEIN INC COMMON STOCK USD.01								
		Local	24,819.000	104.796902	2,600,954.31	93.020000	2,308,663.38	-292,290.93	0.28
		Base		104.796902	2,600,954.31	93.020000	2,308,663.38	-292,290.93	0.28
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0								
		Local	68,473.000	9.858892	675,067.92	24.380000	1,669,371.74	994,303.82	0.20
		Base		9.858892	675,067.92	24.380000	1,669,371.74	994,303.82	0.20
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001								
		Local	35,711.000	55.785384	1,992,151.84	48.910000	1,746,625.01	-245,526.83	0.21
		Base		55.785384	1,992,151.84	48.910000	1,746,625.01	-245,526.83	0.21
55264U108	MB FINANCIAL INC COMMON STOCK USD.01								
		Local	40,868.000	39.717136	1,623,159.92	44.380000	1,813,721.84	190,561.92	0.22
		Base		39.717136	1,623,159.92	44.380000	1,813,721.84	190,561.92	0.22
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0								
		Local	95,067.000	20.674169	1,965,431.26	25.710000	2,444,172.57	478,741.31	0.29
		Base		20.674169	1,965,431.26	25.710000	2,444,172.57	478,741.31	0.29
55306N104	MKS INSTRUMENTS INC COMMON STOCK								
		Local	26,172.000	104.503644	2,735,069.37	81.630000	2,136,420.36	-598,649.01	0.26
		Base		104.503644	2,735,069.37	81.630000	2,136,420.36	-598,649.01	0.26
553498106	MSA SAFETY INC COMMON STOCK								
		Local	16,967.000	38.888464	659,820.57	100.180000	1,699,754.06	1,039,933.49	0.20
		Base		38.888464	659,820.57	100.180000	1,699,754.06	1,039,933.49	0.20
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001								
		Local	22,016.000	64.798092	1,426,594.79	83.490000	1,838,115.84	411,521.05	0.22
		Base		64.798092	1,426,594.79	83.490000	1,838,115.84	411,521.05	0.22
554489104	MACK CALI REALTY CORP REIT USD.01								
		Local	43,785.000	25.981405	1,137,595.81	20.600000	901,971.00	-235,624.81	0.11
		Base		25.981405	1,137,595.81	20.600000	901,971.00	-235,624.81	0.11

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Base Currency: USD - US DOLLAR

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562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01								
		Local	31,702.000	57.473846	1,822,035.87	48.770000	1,546,106.54	-275,929.33	0.19
		Base		57.473846	1,822,035.87	48.770000	1,546,106.54	-275,929.33	0.19
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01								
		Local	29,971.000	49.839733	1,493,746.64	79.030000	2,368,608.13	874,861.49	0.29
		Base		49.839733	1,493,746.64	79.030000	2,368,608.13	874,861.49	0.29
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003								
		Local	18,239.000	105.789833	1,929,500.77	214.770000	3,917,190.03	1,987,689.26	0.47
		Base		105.789833	1,929,500.77	214.770000	3,917,190.03	1,987,689.26	0.47
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01								
		Local	19,832.000	117.865502	2,337,508.63	88.540000	1,755,925.28	-581,583.35	0.21
		Base		117.865502	2,337,508.63	88.540000	1,755,925.28	-581,583.35	0.21
574795100	MASIMO CORP COMMON STOCK USD.001								
		Local	23,636.000	93.770483	2,216,359.13	124.390000	2,940,082.04	723,722.91	0.35
		Base		93.770483	2,216,359.13	124.390000	2,940,082.04	723,722.91	0.35
576323109	MASTEC INC COMMON STOCK USD.1								
		Local	30,927.000	45.097500	1,394,730.38	44.380000	1,372,540.26	-22,190.12	0.17
		Base		45.097500	1,394,730.38	44.380000	1,372,540.26	-22,190.12	0.17
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01								
		Local	50,225.000	21.624704	1,086,100.78	19.500000	979,387.50	-106,713.28	0.12
		Base		21.624704	1,086,100.78	19.500000	979,387.50	-106,713.28	0.12
577933104	MAXIMUS INC COMMON STOCK								
		Local	31,110.000	63.009472	1,960,224.67	70.130000	2,181,744.30	221,519.63	0.26
		Base		63.009472	1,960,224.67	70.130000	2,181,744.30	221,519.63	0.26
580037703	MCDERMOTT INTL INC COMMON STOCK USD1.0								
		Local	87,673.000	20.568458	1,803,298.44	8.820000	773,275.86	-1,030,022.58	0.09
		Base		20.568458	1,803,298.44	8.820000	773,275.86	-1,030,022.58	0.09
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001								
		Local	176,918.000	14.141508	2,501,887.36	18.200000	3,219,907.60	718,020.24	0.39
		Base		14.141508	2,501,887.36	18.200000	3,219,907.60	718,020.24	0.39

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58471A105	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01								
		Local	29,691.000	78.839329	2,340,818.53	70.960000	2,106,873.36	-233,945.17	0.25
		Base		78.839329	2,340,818.53	70.960000	2,106,873.36	-233,945.17	0.25
58502B106	MEDNAX INC COMMON STOCK USD.01								
		Local	43,363.000	33.639499	1,458,709.59	36.110000	1,565,837.93	107,128.34	0.19
		Base		33.639499	1,458,709.59	36.110000	1,565,837.93	107,128.34	0.19
589400100	MERCURY GENERAL CORP COMMON STOCK								
		Local	13,156.000	43.723775	575,229.98	51.700000	680,165.20	104,935.22	0.08
		Base		43.723775	575,229.98	51.700000	680,165.20	104,935.22	0.08
589433101	MEREDITH CORP COMMON STOCK USD1.0								
		Local	19,329.000	39.462709	762,774.71	54.270000	1,048,984.83	286,210.12	0.13
		Base		39.462709	762,774.71	54.270000	1,048,984.83	286,210.12	0.13
59408Q106	MICHAELS COS INC/THE COMMON STOCK USD.06775								
		Local	43,609.000	23.542423	1,026,661.51	13.860000	604,420.74	-422,240.77	0.07
		Base		23.542423	1,026,661.51	13.860000	604,420.74	-422,240.77	0.07
600544100	HERMAN MILLER INC COMMON STOCK USD.2								
		Local	28,775.000	21.607401	621,752.95	34.230000	984,968.25	363,215.30	0.12
		Base		21.607401	621,752.95	34.230000	984,968.25	363,215.30	0.12
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	17,094.000	32.417403	554,143.09	58.570000	1,001,195.58	447,052.49	0.12
		Base		32.417403	554,143.09	58.570000	1,001,195.58	447,052.49	0.12
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001								
		Local	30,263.000	85.562668	2,589,383.03	132.980000	4,024,373.74	1,434,990.71	0.48
		Base		85.562668	2,589,383.03	132.980000	4,024,373.74	1,434,990.71	0.48
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001								
		Local	18,915.000	80.163472	1,516,292.08	126.560000	2,393,882.40	877,590.32	0.29
		Base		80.163472	1,516,292.08	126.560000	2,393,882.40	877,590.32	0.29
626717102	MURPHY OIL CORP COMMON STOCK USD1.0								
		Local	78,861.000	26.836941	2,116,387.97	27.350000	2,156,848.35	40,460.38	0.26
		Base		26.836941	2,116,387.97	27.350000	2,156,848.35	40,460.38	0.26

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626755102	MURPHY USA INC COMMON STOCK								
		Local	14,539.000	39.519082	574,567.94	73.550000	1,069,343.45	494,775.51	0.13
		Base		39.519082	574,567.94	73.550000	1,069,343.45	494,775.51	0.13
62886E108	NCR CORPORATION COMMON STOCK USD.01								
		Local	57,352.000	17.646260	1,012,048.28	26.750000	1,534,166.00	522,117.72	0.18
		Base		17.646260	1,012,048.28	26.750000	1,534,166.00	522,117.72	0.18
62944T105	NVR INC COMMON STOCK USD.01								
		Local	1,648.000	813.883738	1,341,280.40	2,660.000000	4,383,680.00	3,042,399.60	0.53
		Base		813.883738	1,341,280.40	2,660.000000	4,383,680.00	3,042,399.60	0.53
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0								
		Local	41,698.000	45.197303	1,884,637.13	57.300000	2,389,295.40	504,658.27	0.29
		Base		45.197303	1,884,637.13	57.300000	2,389,295.40	504,658.27	0.29
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01								
		Local	54,596.000	26.238420	1,432,512.77	44.220000	2,414,235.12	981,722.35	0.29
		Base		26.238420	1,432,512.77	44.220000	2,414,235.12	981,722.35	0.29
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01								
		Local	77,149.000	32.174075	2,482,197.75	52.710000	4,066,523.79	1,584,326.04	0.49
		Base		32.174075	2,482,197.75	52.710000	4,066,523.79	1,584,326.04	0.49
63938C108	NAVIENT CORP COMMON STOCK USD.01								
		Local	111,303.000	13.011731	1,448,244.66	11.400000	1,268,854.20	-179,390.46	0.15
		Base		13.011731	1,448,244.66	11.400000	1,268,854.20	-179,390.46	0.15
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001								
		Local	33,918.000	38.427293	1,303,376.91	25.930000	879,493.74	-423,883.17	0.11
		Base		38.427293	1,303,376.91	25.930000	879,493.74	-423,883.17	0.11
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5								
		Local	42,915.000	34.551091	1,482,760.05	48.500000	2,081,377.50	598,617.45	0.25
		Base		34.551091	1,482,760.05	48.500000	2,081,377.50	598,617.45	0.25
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01								
		Local	237,710.000	15.815541	3,759,512.29	11.620000	2,762,190.20	-997,322.09	0.33
		Base		15.815541	3,759,512.29	11.620000	2,762,190.20	-997,322.09	0.33

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650111107	NEW YORK TIMES CO A COMMON STOCK USD.1								
		Local	68,466.000	12.726310	871,319.55	25.710000	1,760,260.86	888,941.31	0.21
		Base		12.726310	871,319.55	25.710000	1,760,260.86	888,941.31	0.21
651587107	NEWMARKET CORP COMMON STOCK								
		Local	4,314.000	161.971140	698,743.50	401.090000	1,730,302.26	1,031,558.76	0.21
		Base		161.971140	698,743.50	401.090000	1,730,302.26	1,031,558.76	0.21
655663102	NORDSON CORP COMMON STOCK								
		Local	25,381.000	47.953321	1,217,103.24	129.640000	3,290,392.84	2,073,289.60	0.40
		Base		47.953321	1,217,103.24	129.640000	3,290,392.84	2,073,289.60	0.40
668074305	NORTHWESTERN CORP COMMON STOCK USD.01								
		Local	24,407.000	59.924787	1,462,584.27	63.910000	1,559,851.37	97,267.10	0.19
		Base		59.924787	1,462,584.27	63.910000	1,559,851.37	97,267.10	0.19
67011P100	NOW INC COMMON STOCK USD.01								
		Local	52,561.000	30.685874	1,612,880.22	13.530000	711,150.33	-901,729.89	0.09
		Base		30.685874	1,612,880.22	13.530000	711,150.33	-901,729.89	0.09
67018T105	NU SKIN ENTERPRISES INC A COMMON STOCK USD.001								
		Local	26,938.000	55.665665	1,499,521.69	65.650000	1,768,479.70	268,958.01	0.21
		Base		55.665665	1,499,521.69	65.650000	1,768,479.70	268,958.01	0.21
670704105	NUVASIVE INC COMMON STOCK USD.001								
		Local	24,939.000	67.424449	1,681,498.34	50.140000	1,250,441.46	-431,056.88	0.15
		Base		67.424449	1,681,498.34	50.140000	1,250,441.46	-431,056.88	0.15
670837103	OGE ENERGY CORP COMMON STOCK USD.01								
		Local	96,852.000	20.810435	2,015,532.29	40.950000	3,966,089.40	1,950,557.11	0.48
		Base		20.810435	2,015,532.29	40.950000	3,966,089.40	1,950,557.11	0.48
674215108	OASIS PETROLEUM INC COMMON STOCK USD.01								
		Local	130,149.000	12.909501	1,680,158.59	6.020000	783,496.98	-896,661.61	0.09
		Base		12.909501	1,680,158.59	6.020000	783,496.98	-896,661.61	0.09
675232102	OCEANEERING INTL INC COMMON STOCK USD.25								
		Local	47,767.000	27.122523	1,295,561.54	15.690000	749,464.23	-546,097.31	0.09
		Base		27.122523	1,295,561.54	15.690000	749,464.23	-546,097.31	0.09

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679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1								
		Local	31,721.000	33.035210	1,047,909.90	135.930000	4,311,835.53	3,263,925.63	0.52
		Base		33.035210	1,047,909.90	135.930000	4,311,835.53	3,263,925.63	0.52
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0								
		Local	137,981.000	15.904449	2,194,511.83	20.150000	2,780,317.15	585,805.32	0.34
		Base		15.904449	2,194,511.83	20.150000	2,780,317.15	585,805.32	0.34
680665205	OLIN CORP COMMON STOCK USD1.0								
		Local	80,879.000	18.994145	1,536,227.44	23.610000	1,909,553.19	373,325.75	0.23
		Base		18.994145	1,536,227.44	23.610000	1,909,553.19	373,325.75	0.23
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001								
		Local	25,012.000	73.316328	1,833,788.00	78.170000	1,955,188.04	121,400.04	0.24
		Base		73.316328	1,833,788.00	78.170000	1,955,188.04	121,400.04	0.24
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1								
		Local	97,322.000	28.592100	2,782,640.38	40.190000	3,911,371.18	1,128,730.80	0.47
		Base		28.592100	2,782,640.38	40.190000	3,911,371.18	1,128,730.80	0.47
68235P108	ONE GAS INC COMMON STOCK								
		Local	25,447.000	36.911551	939,288.24	82.150000	2,090,471.05	1,151,182.81	0.25
		Base		36.911551	939,288.24	82.150000	2,090,471.05	1,151,182.81	0.25
688239201	OSHKOSH CORP COMMON STOCK USD.01								
		Local	34,877.000	36.022206	1,256,346.48	75.050000	2,617,518.85	1,361,172.37	0.32
		Base		36.022206	1,256,346.48	75.050000	2,617,518.85	1,361,172.37	0.32
690768403	OWENS ILLINOIS INC COMMON STOCK USD.01								
		Local	76,936.000	17.833927	1,372,071.00	20.070000	1,544,105.52	172,034.52	0.19
		Base		17.833927	1,372,071.00	20.070000	1,544,105.52	172,034.52	0.19
69318G106	PBF ENERGY INC CLASS A COMMON STOCK USD.001								
		Local	58,139.000	23.302489	1,354,783.43	36.620000	2,129,050.18	774,266.75	0.26
		Base		23.302489	1,354,783.43	36.620000	2,129,050.18	774,266.75	0.26
69349H107	PNM RESOURCES INC COMMON STOCK								
		Local	38,615.000	15.353082	592,859.27	42.590000	1,644,612.85	1,051,753.58	0.20
		Base		15.353082	592,859.27	42.590000	1,644,612.85	1,051,753.58	0.20

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69354M108	PRA HEALTH SCIENCES INC COMMON STOCK USD.01								
		Local	28,349.000	94.039041	2,665,912.78	105.970000	3,004,143.53	338,230.75	0.36
		Base		94.039041	2,665,912.78	105.970000	3,004,143.53	338,230.75	0.36
69370C100	PTC INC COMMON STOCK USD.01								
		Local	51,785.000	22.062234	1,142,492.77	84.790000	4,390,850.15	3,248,357.38	0.53
		Base		22.062234	1,142,492.77	84.790000	4,390,850.15	3,248,357.38	0.53
695263103	PACWEST BANCORP COMMON STOCK								
		Local	59,033.000	43.735472	2,581,836.11	38.590000	2,278,083.47	-303,752.64	0.27
		Base		43.735472	2,581,836.11	38.590000	2,278,083.47	-303,752.64	0.27
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01								
		Local	10,859.000	86.968528	944,391.25	42.290000	459,227.11	-485,164.14	0.06
		Base		86.968528	944,391.25	42.290000	459,227.11	-485,164.14	0.06
703395103	PATTERSON COS INC COMMON STOCK USD.01								
		Local	40,048.000	22.625598	906,109.95	22.290000	892,669.92	-13,440.03	0.11
		Base		22.625598	906,109.95	22.290000	892,669.92	-13,440.03	0.11
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01								
		Local	105,502.000	17.437091	1,839,647.94	12.130000	1,279,739.26	-559,908.68	0.15
		Base		17.437091	1,839,647.94	12.130000	1,279,739.26	-559,908.68	0.15
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01								
		Local	110,939.000	32.836488	3,642,847.13	32.050000	3,555,594.95	-87,252.18	0.43
		Base		32.836488	3,642,847.13	32.050000	3,555,594.95	-87,252.18	0.43
707569109	PENN NATIONAL GAMING INC COMMON STOCK USD.01								
		Local	52,462.000	24.488568	1,284,719.27	24.240000	1,271,678.88	-13,040.39	0.15
		Base		24.488568	1,284,719.27	24.240000	1,271,678.88	-13,040.39	0.15
715347100	PERSPECTA INC COMMON STOCK USD.01								
		Local	68,570.000	20.965699	1,437,617.95	20.050000	1,374,828.50	-62,789.45	0.17
		Base		20.965699	1,437,617.95	20.050000	1,374,828.50	-62,789.45	0.17
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0								
		Local	35,509.000	65.414919	2,322,818.36	53.770000	1,909,318.93	-413,499.43	0.23
		Base		65.414919	2,322,818.36	53.770000	1,909,318.93	-413,499.43	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
724479100	PITNEY BOWES INC COMMON STOCK USD1.0								
		Local	91,109.000	13.380334	1,219,068.87	7.210000	656,895.89	-562,172.98	0.08
		Base		13.380334	1,219,068.87	7.210000	656,895.89	-562,172.98	0.08
727493108	PLANTRONICS INC COMMON STOCK USD.01								
		Local	16,016.000	34.892322	558,835.43	38.790000	621,260.64	62,425.21	0.07
		Base		34.892322	558,835.43	38.790000	621,260.64	62,425.21	0.07
731068102	POLARIS INDUSTRIES INC COMMON STOCK USD.01								
		Local	28,158.000	58.849426	1,657,082.15	83.880000	2,361,893.04	704,810.89	0.28
		Base		58.849426	1,657,082.15	83.880000	2,361,893.04	704,810.89	0.28
73179P106	POLYONE CORPORATION COMMON STOCK USD.01								
		Local	38,723.000	37.476851	1,451,216.09	32.370000	1,253,463.51	-197,752.58	0.15
		Base		37.476851	1,451,216.09	32.370000	1,253,463.51	-197,752.58	0.15
73278L105	POOL CORP COMMON STOCK USD.001								
		Local	19,519.000	80.425264	1,569,820.72	149.910000	2,926,093.29	1,356,272.57	0.35
		Base		80.425264	1,569,820.72	149.910000	2,926,093.29	1,356,272.57	0.35
737446104	POST HOLDINGS INC COMMON STOCK USD.01								
		Local	32,326.000	43.757704	1,414,511.54	92.820000	3,000,499.32	1,585,987.78	0.36
		Base		43.757704	1,414,511.54	92.820000	3,000,499.32	1,585,987.78	0.36
737630103	POTLATCHDELTIC CORP REIT USD1.0								
		Local	35,528.000	39.502348	1,403,439.43	36.880000	1,310,272.64	-93,166.79	0.16
		Base		39.502348	1,403,439.43	36.880000	1,310,272.64	-93,166.79	0.16
74112D101	PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01								
		Local	25,098.000	55.792686	1,400,284.84	27.920000	700,736.16	-699,548.68	0.08
		Base		55.792686	1,400,284.84	27.920000	700,736.16	-699,548.68	0.08
74164M108	PRIMERICA INC COMMON STOCK								
		Local	20,834.000	36.553255	761,550.51	112.370000	2,341,116.58	1,579,566.07	0.28
		Base		36.553255	761,550.51	112.370000	2,341,116.58	1,579,566.07	0.28
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0								
		Local	32,184.000	45.787500	1,473,624.89	71.140000	2,289,569.76	815,944.87	0.28
		Base		45.787500	1,473,624.89	71.140000	2,289,569.76	815,944.87	0.28

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74733V100	QEP RESOURCES INC COMMON STOCK USD.01								
		Local	114,988.000	17.173576	1,974,755.13	8.270000	950,950.76	-1,023,804.37	0.11
		Base		17.173576	1,974,755.13	8.270000	950,950.76	-1,023,804.37	0.11
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01								
		Local	64,374.000	26.468839	1,703,905.06	57.160000	3,679,617.84	1,975,712.78	0.44
		Base		26.468839	1,703,905.06	57.160000	3,679,617.84	1,975,712.78	0.44
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01								
		Local	100,498.000	16.687029	1,677,013.07	11.030000	1,108,492.94	-568,520.13	0.13
		Base		16.687029	1,677,013.07	11.030000	1,108,492.94	-568,520.13	0.13
754907103	RAYONIER INC REIT								
		Local	62,787.000	23.429166	1,471,047.03	30.440000	1,911,236.28	440,189.25	0.23
		Base		23.429166	1,471,047.03	30.440000	1,911,236.28	440,189.25	0.23
75605Y106	REALOGY HOLDINGS CORP COMMON STOCK USD.01								
		Local	57,318.000	19.127883	1,096,371.97	17.750000	1,017,394.50	-78,977.47	0.12
		Base		19.127883	1,096,371.97	17.750000	1,017,394.50	-78,977.47	0.12
758750103	REGAL BELOIT CORP COMMON STOCK USD.01								
		Local	20,924.000	65.329458	1,366,953.57	76.760000	1,606,126.24	239,172.67	0.19
		Base		65.329458	1,366,953.57	76.760000	1,606,126.24	239,172.67	0.19
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01								
		Local	30,448.000	50.345627	1,532,923.65	144.450000	4,398,213.60	2,865,289.95	0.53
		Base		50.345627	1,532,923.65	144.450000	4,398,213.60	2,865,289.95	0.53
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK								
		Local	34,174.000	39.320149	1,343,726.76	81.880000	2,798,167.12	1,454,440.36	0.34
		Base		39.320149	1,343,726.76	81.880000	2,798,167.12	1,454,440.36	0.34
76118Y104	RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	59,643.000	20.245944	1,207,528.83	21.930000	1,307,970.99	100,442.16	0.16
		Base		20.245944	1,207,528.83	21.930000	1,307,970.99	100,442.16	0.16
780287108	ROYAL GOLD INC COMMON STOCK USD.01								
		Local	31,769.000	75.964680	2,413,321.93	87.370000	2,775,657.53	362,335.60	0.33
		Base		75.964680	2,413,321.93	87.370000	2,775,657.53	362,335.60	0.33

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783549108	RYDER SYSTEM INC COMMON STOCK USD.5								
		Local	25,757.000	71.051632	1,830,076.88	57.910000	1,491,587.87	-338,489.01	0.18
		Base		71.051632	1,830,076.88	57.910000	1,491,587.87	-338,489.01	0.18
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01								
		Local	63,354.000	26.289419	1,665,539.86	47.540000	3,011,849.16	1,346,309.30	0.36
		Base		26.289419	1,665,539.86	47.540000	3,011,849.16	1,346,309.30	0.36
78442P106	SLM CORP COMMON STOCK USD.2								
		Local	211,202.000	9.540401	2,014,951.72	10.710000	2,261,973.42	247,021.70	0.27
		Base		9.540401	2,014,951.72	10.710000	2,261,973.42	247,021.70	0.27
78454L100	SM ENERGY CO COMMON STOCK USD.01								
		Local	50,048.000	49.225517	2,463,638.68	19.620000	981,941.76	-1,481,696.92	0.12
		Base		49.225517	2,463,638.68	19.620000	981,941.76	-1,481,696.92	0.12
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST								
		Local	99,559.000	338.248822	33,675,714.42	333.790000	33,231,798.61	-443,915.81	4.00
		Base		338.248822	33,675,714.42	333.790000	33,231,798.61	-443,915.81	4.00
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01								
		Local	86,480.000	25.390501	2,195,770.53	20.540000	1,776,299.20	-419,471.33	0.21
		Base		25.390501	2,195,770.53	20.540000	1,776,299.20	-419,471.33	0.21
78573M104	SABRE CORP COMMON STOCK USD.01								
		Local	133,530.000	23.595589	3,150,718.99	22.980000	3,068,519.40	-82,199.59	0.37
		Base		23.595589	3,150,718.99	22.980000	3,068,519.40	-82,199.59	0.37
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01								
		Local	58,279.000	25.756243	1,501,048.10	17.220000	1,003,564.38	-497,483.72	0.12
		Base		25.756243	1,501,048.10	17.220000	1,003,564.38	-497,483.72	0.12
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0								
		Local	9,750.000	159.323304	1,553,402.21	123.100000	1,200,225.00	-353,177.21	0.14
		Base		159.323304	1,553,402.21	123.100000	1,200,225.00	-353,177.21	0.14
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001								
		Local	24,625.000	44.913962	1,106,006.32	67.140000	1,653,322.50	547,316.18	0.20
		Base		44.913962	1,106,006.32	67.140000	1,653,322.50	547,316.18	0.20

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80874P109	SCIENTIFIC GAMES CORP COMMON STOCK USD.001								
		Local	26,674.000	48.629431	1,297,141.43	25.060000	668,450.44	-628,690.99	0.08
		Base		48.629431	1,297,141.43	25.060000	668,450.44	-628,690.99	0.08
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01								
		Local	19,043.000	48.884634	930,910.09	74.350000	1,415,847.05	484,936.96	0.17
		Base		48.884634	930,910.09	74.350000	1,415,847.05	484,936.96	0.17
81721M109	SENIOR HOUSING PROP TRUST REIT USD.01								
		Local	115,248.000	22.037845	2,539,817.57	13.770000	1,586,964.96	-952,852.61	0.19
		Base		22.037845	2,539,817.57	13.770000	1,586,964.96	-952,852.61	0.19
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1								
		Local	20,498.000	31.662473	649,017.37	62.780000	1,286,864.44	637,847.07	0.16
		Base		31.662473	649,017.37	62.780000	1,286,864.44	637,847.07	0.16
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0								
		Local	87,766.000	10.243093	898,995.26	42.920000	3,766,916.72	2,867,921.46	0.45
		Base		10.243093	898,995.26	42.920000	3,766,916.72	2,867,921.46	0.45
82669G104	SIGNATURE BANK COMMON STOCK USD.01								
		Local	25,887.000	78.880894	2,041,989.70	127.310000	3,295,673.97	1,253,684.27	0.40
		Base		78.880894	2,041,989.70	127.310000	3,295,673.97	1,253,684.27	0.40
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001								
		Local	20,921.000	46.758156	978,227.38	76.500000	1,600,456.50	622,229.12	0.19
		Base		46.758156	978,227.38	76.500000	1,600,456.50	622,229.12	0.19
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
		Local	37,538.000	17.049740	640,013.13	27.620000	1,036,799.56	396,786.43	0.12
		Base		17.049740	640,013.13	27.620000	1,036,799.56	396,786.43	0.12
83001A102	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK								
		Local	34,799.000	62.386425	2,170,985.19	61.590000	2,143,270.41	-27,714.78	0.26
		Base		62.386425	2,170,985.19	61.590000	2,143,270.41	-27,714.78	0.26
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001								
		Local	64,904.000	36.434980	2,364,775.95	27.170000	1,763,441.68	-601,334.27	0.21
		Base		36.434980	2,364,775.95	27.170000	1,763,441.68	-601,334.27	0.21

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835495102	SONOCO PRODUCTS CO COMMON STOCK								
		Local	48,386.000	32.037685	1,550,175.43	57.580000	2,786,065.88	1,235,890.45	0.34
		Base		32.037685	1,550,175.43	57.580000	2,786,065.88	1,235,890.45	0.34
835898107	SOTHEBY S COMMON STOCK USD.01								
		Local	16,871.000	27.796259	468,950.69	40.390000	681,419.69	212,469.00	0.08
		Base		27.796259	468,950.69	40.390000	681,419.69	212,469.00	0.08
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0								
		Local	25,717.000	78.352502	2,014,991.30	78.320000	2,014,155.44	-835.86	0.24
		Base		78.352502	2,014,991.30	78.320000	2,014,155.44	-835.86	0.24
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
		Local	282,597.000	7.253769	2,049,893.34	4.370000	1,234,948.89	-814,944.45	0.15
		Base		7.253769	2,049,893.34	4.370000	1,234,948.89	-814,944.45	0.15
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001								
		Local	61,887.000	21.963757	1,359,271.05	23.980000	1,484,050.26	124,779.21	0.18
		Base		21.963757	1,359,271.05	23.980000	1,484,050.26	124,779.21	0.18
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005								
		Local	111,322.000	14.162397	1,576,586.33	36.590000	4,073,271.98	2,496,685.65	0.49
		Base		14.162397	1,576,586.33	36.590000	4,073,271.98	2,496,685.65	0.49
858912108	STERICYCLE INC COMMON STOCK USD.01								
		Local	41,295.000	47.708669	1,970,129.48	44.080000	1,820,283.60	-149,845.88	0.22
		Base		47.708669	1,970,129.48	44.080000	1,820,283.60	-149,845.88	0.22
85917A100	STERLING BANCORP/DE COMMON STOCK USD.01								
		Local	108,866.000	24.529753	2,670,456.07	19.240000	2,094,581.84	-575,874.23	0.25
		Base		24.529753	2,670,456.07	19.240000	2,094,581.84	-575,874.23	0.25
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15								
		Local	34,935.000	48.938724	1,709,674.33	47.870000	1,672,338.45	-37,335.88	0.20
		Base		48.938724	1,709,674.33	47.870000	1,672,338.45	-37,335.88	0.20
87157D109	SYNAPTICS INC COMMON STOCK USD.001								
		Local	16,792.000	79.427352	1,333,744.10	39.800000	668,321.60	-665,422.50	0.08
		Base		79.427352	1,333,744.10	39.800000	668,321.60	-665,422.50	0.08

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87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0								
		Local	80,289.000	23.993723	1,926,432.05	35.420000	2,843,836.38	917,404.33	0.34
		Base		23.993723	1,926,432.05	35.420000	2,843,836.38	917,404.33	0.34
87162W100	SYNNEX CORP COMMON STOCK USD.001								
		Local	20,089.000	90.231320	1,812,656.99	96.760000	1,943,811.64	131,154.65	0.23
		Base		90.231320	1,812,656.99	96.760000	1,943,811.64	131,154.65	0.23
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01								
		Local	29,532.000	45.261093	1,336,650.60	51.040000	1,507,313.28	170,662.68	0.18
		Base		45.261093	1,336,650.60	51.040000	1,507,313.28	170,662.68	0.18
872275102	TCF FINANCIAL CORP COMMON STOCK USD.01								
		Local	80,865.000	15.947218	1,289,571.82	22.160000	1,791,968.40	502,396.58	0.22
		Base		15.947218	1,289,571.82	22.160000	1,791,968.40	502,396.58	0.22
87265H109	TRI POINTE GROUP INC COMMON STOCK USD.01								
		Local	68,999.000	14.448643	996,941.95	13.450000	928,036.55	-68,905.40	0.11
		Base		14.448643	996,941.95	13.450000	928,036.55	-68,905.40	0.11
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01								
		Local	45,546.000	33.606147	1,530,625.59	22.750000	1,036,171.50	-494,454.09	0.12
		Base		33.606147	1,530,625.59	22.750000	1,036,171.50	-494,454.09	0.12
876664103	TAUBMAN CENTERS INC REIT USD.01								
		Local	29,603.000	57.646464	1,706,508.26	49.800000	1,474,229.40	-232,278.86	0.18
		Base		57.646464	1,706,508.26	49.800000	1,474,229.40	-232,278.86	0.18
878237106	TECH DATA CORP COMMON STOCK USD.0015								
		Local	18,105.000	45.610943	825,786.13	95.630000	1,731,381.15	905,595.02	0.21
		Base		45.610943	825,786.13	95.630000	1,731,381.15	905,595.02	0.21
87901J105	TEGNA INC COMMON STOCK USD1.0								
		Local	104,472.000	14.368611	1,501,117.52	11.740000	1,226,501.28	-274,616.24	0.15
		Base		14.368611	1,501,117.52	11.740000	1,226,501.28	-274,616.24	0.15
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	17,503.000	106.595401	1,865,739.31	224.220000	3,924,522.66	2,058,783.35	0.47
		Base		106.595401	1,865,739.31	224.220000	3,924,522.66	2,058,783.35	0.47

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879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01								
		45,077.000	Local	33.764426	1,521,999.03	36.220000	1,632,688.94	110,689.91	0.20
			Base	33.764426	1,521,999.03	36.220000	1,632,688.94	110,689.91	0.20
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01								
		22,209.000	Local	49.358826	1,096,210.17	53.020000	1,177,521.18	81,311.01	0.14
			Base	49.358826	1,096,210.17	53.020000	1,177,521.18	81,311.01	0.14
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05								
		40,248.000	Local	31.288380	1,259,294.70	21.990000	885,053.52	-374,241.18	0.11
			Base	31.288380	1,259,294.70	21.990000	885,053.52	-374,241.18	0.11
88076W103	TERADATA CORP COMMON STOCK USD.01								
		57,333.000	Local	30.259979	1,734,895.39	44.380000	2,544,438.54	809,543.15	0.31
			Base	30.259979	1,734,895.39	44.380000	2,544,438.54	809,543.15	0.31
880770102	TERADYNE INC COMMON STOCK USD.125								
		86,926.000	Local	20.415821	1,774,665.67	35.990000	3,128,466.74	1,353,801.07	0.38
			Base	20.415821	1,774,665.67	35.990000	3,128,466.74	1,353,801.07	0.38
880779103	TEREX CORP COMMON STOCK USD.01								
		31,452.000	Local	23.811671	748,924.69	30.710000	965,890.92	216,966.23	0.12
			Base	23.811671	748,924.69	30.710000	965,890.92	216,966.23	0.12
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01								
		24,337.000	Local	80.390146	1,956,454.99	58.270000	1,418,116.99	-538,338.00	0.17
			Base	80.390146	1,956,454.99	58.270000	1,418,116.99	-538,338.00	0.17
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001								
		32,269.000	Local	45.539566	1,469,516.25	60.840000	1,963,245.96	493,729.71	0.24
			Base	45.539566	1,469,516.25	60.840000	1,963,245.96	493,729.71	0.24
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1								
		24,320.000	Local	38.401414	933,922.39	65.120000	1,583,718.40	649,796.01	0.19
			Base	38.401414	933,922.39	65.120000	1,583,718.40	649,796.01	0.19
887389104	TIMKEN CO COMMON STOCK								
		33,526.000	Local	26.215694	878,907.37	42.590000	1,427,872.34	548,964.97	0.17
			Base	26.215694	878,907.37	42.590000	1,427,872.34	548,964.97	0.17

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Base Currency: USD - US DOLLAR

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889478103	TOLL BROTHERS INC COMMON STOCK USD.01								
		Local	65,744.000	28.054921	1,844,442.70	36.940000	2,428,583.36	584,140.66	0.29
		Base		28.054921	1,844,442.70	36.940000	2,428,583.36	584,140.66	0.29
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694								
		Local	8,986.000	21.501765	193,214.86	34.650000	311,364.90	118,150.04	0.04
		Base		21.501765	193,214.86	34.650000	311,364.90	118,150.04	0.04
891092108	TORO CO COMMON STOCK USD1.0								
		Local	51,005.000	36.130019	1,842,811.60	59.500000	3,034,797.50	1,191,985.90	0.37
		Base		36.130019	1,842,811.60	59.500000	3,034,797.50	1,191,985.90	0.37
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01								
		Local	27,163.000	81.441889	2,212,206.03	58.360000	1,585,232.68	-626,973.35	0.19
		Base		81.441889	2,212,206.03	58.360000	1,585,232.68	-626,973.35	0.19
896239100	TRIMBLE INC COMMON STOCK								
		Local	121,752.000	20.518655	2,498,187.31	37.660000	4,585,180.32	2,086,993.01	0.55
		Base		20.518655	2,498,187.31	37.660000	4,585,180.32	2,086,993.01	0.55
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01								
		Local	70,924.000	9.804727	695,390.48	23.380000	1,658,203.12	962,812.64	0.20
		Base		9.804727	695,390.48	23.380000	1,658,203.12	962,812.64	0.20
898402102	TRUSTMARK CORP COMMON STOCK								
		Local	32,547.000	22.102283	719,363.00	31.530000	1,026,206.91	306,843.91	0.12
		Base		22.102283	719,363.00	31.530000	1,026,206.91	306,843.91	0.12
899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01								
		Local	23,559.000	37.342200	879,744.88	27.270000	642,453.93	-237,290.95	0.08
		Base		37.342200	879,744.88	27.270000	642,453.93	-237,290.95	0.08
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	18,823.000	128.549843	2,419,693.69	189.190000	3,561,123.37	1,141,429.68	0.43
		Base		128.549843	2,419,693.69	189.190000	3,561,123.37	1,141,429.68	0.43
902681105	UGI CORP COMMON STOCK								
		Local	84,326.000	20.733048	1,748,335.00	57.030000	4,809,111.78	3,060,776.78	0.58
		Base		20.733048	1,748,335.00	57.030000	4,809,111.78	3,060,776.78	0.58

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902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0								
		Local	21,762.000	77.700624	1,690,920.98	64.360000	1,400,602.32	-290,318.66	0.17
		Base		77.700624	1,690,920.98	64.360000	1,400,602.32	-290,318.66	0.17
90385D107	ULTIMATE SOFTWARE GROUP INC COMMON STOCK USD.01								
		Local	15,151.000	162.066871	2,455,475.16	273.070000	4,137,283.57	1,681,808.41	0.50
		Base		162.066871	2,455,475.16	273.070000	4,137,283.57	1,681,808.41	0.50
904214103	UMPQUA HOLDINGS CORP COMMON STOCK								
		Local	106,836.000	18.136215	1,937,600.66	17.680000	1,888,860.48	-48,740.18	0.23
		Base		18.136215	1,937,600.66	17.680000	1,888,860.48	-48,740.18	0.23
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5								
		Local	50,039.000	40.940356	2,048,614.45	35.370000	1,769,879.43	-278,735.02	0.21
		Base		40.940356	2,048,614.45	35.370000	1,769,879.43	-278,735.02	0.21
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0								
		Local	85,984.000	30.113137	2,589,247.93	22.540000	1,938,079.36	-651,168.57	0.23
		Base		30.113137	2,589,247.93	22.540000	1,938,079.36	-651,168.57	0.23
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01								
		Local	21,144.000	64.092887	1,355,180.01	115.330000	2,438,537.52	1,083,357.51	0.29
		Base		64.092887	1,355,180.01	115.330000	2,438,537.52	1,083,357.51	0.29
91325V108	UNITI GROUP INC REIT USD.0001								
		Local	86,822.000	26.890616	2,334,697.05	19.910000	1,728,626.02	-606,071.03	0.21
		Base		26.890616	2,334,697.05	19.910000	1,728,626.02	-606,071.03	0.21
91347P105	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01								
		Local	20,452.000	92.687956	1,895,654.08	103.830000	2,123,531.16	227,877.08	0.26
		Base		92.687956	1,895,654.08	103.830000	2,123,531.16	227,877.08	0.26
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001								
		Local	36,551.000	23.715795	866,836.03	32.300000	1,180,597.30	313,761.27	0.14
		Base		23.715795	866,836.03	32.300000	1,180,597.30	313,761.27	0.14
91704F104	URBAN EDGE PROPERTIES REIT USD.01								
		Local	55,447.000	23.573023	1,307,053.41	20.420000	1,132,227.74	-174,825.67	0.14
		Base		23.573023	1,307,053.41	20.420000	1,132,227.74	-174,825.67	0.14

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919794107	VALLEY NATIONAL BANCORP COMMON STOCK								
		Local	160,884.000	10.925495	1,757,737.36	10.110000	1,626,537.24	-131,200.12	0.20
		Base		10.925495	1,757,737.36	10.110000	1,626,537.24	-131,200.12	0.20
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0								
		Local	10,719.000	95.785994	1,026,730.07	129.000000	1,382,751.00	356,020.93	0.17
		Base		95.785994	1,026,730.07	129.000000	1,382,751.00	356,020.93	0.17
92047W101	VALVOLINE INC COMMON STOCK USD.01								
		Local	91,267.000	11.604336	1,059,092.90	22.110000	2,017,913.37	958,820.47	0.24
		Base		11.604336	1,059,092.90	22.110000	2,017,913.37	958,820.47	0.24
92240G101	VECTREN CORP COMMON STOCK								
		Local	40,282.000	28.521495	1,148,902.85	72.380000	2,915,611.16	1,766,708.31	0.35
		Base		28.521495	1,148,902.85	72.380000	2,915,611.16	1,766,708.31	0.35
92532W103	VERSUM MATERIALS INC COMMON STOCK USD1.0								
		Local	52,858.000	24.066615	1,272,113.16	36.770000	1,943,588.66	671,475.50	0.23
		Base		24.066615	1,272,113.16	36.770000	1,943,588.66	671,475.50	0.23
92552V100	VIASAT INC COMMON STOCK USD.0001								
		Local	27,210.000	73.821739	2,008,689.53	62.690000	1,705,794.90	-302,894.63	0.21
		Base		73.821739	2,008,689.53	62.690000	1,705,794.90	-302,894.63	0.21
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1								
		Local	64,084.000	9.267810	593,918.31	19.500000	1,249,638.00	655,719.69	0.15
		Base		9.267810	593,918.31	19.500000	1,249,638.00	655,719.69	0.15
92839U206	VISTEON CORP COMMON STOCK								
		Local	14,018.000	131.162050	1,838,629.62	76.890000	1,077,844.02	-760,785.60	0.13
		Base		131.162050	1,838,629.62	76.890000	1,077,844.02	-760,785.60	0.13
929740108	WABTEC CORP COMMON STOCK USD.01								
		Local	41,673.000	33.596891	1,400,083.22	69.160000	2,882,104.68	1,482,021.46	0.35
		Base		33.596891	1,400,083.22	69.160000	2,882,104.68	1,482,021.46	0.35
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0								
		Local	39,524.000	17.195501	679,634.97	29.090000	1,149,753.16	470,118.19	0.14
		Base		17.195501	679,634.97	29.090000	1,149,753.16	470,118.19	0.14

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942622200	WATSCO INC COMMON STOCK USD.5								
		Local	15,572.000	87.050698	1,355,553.47	147.480000	2,296,558.56	941,005.09	0.28
		Base		87.050698	1,355,553.47	147.480000	2,296,558.56	941,005.09	0.28
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01								
		Local	44,742.000	23.220845	1,038,947.04	53.880000	2,410,698.96	1,371,751.92	0.29
		Base		23.220845	1,038,947.04	53.880000	2,410,698.96	1,371,751.92	0.29
948626106	WEIGHT WATCHERS INTL INC COMMON STOCK								
		Local	18,811.000	65.893502	1,239,522.67	32.000000	601,952.00	-637,570.67	0.07
		Base		65.893502	1,239,522.67	32.000000	601,952.00	-637,570.67	0.07
948741103	WEINGARTEN REALTY INVESTORS REIT USD.03								
		Local	57,878.000	24.037641	1,391,250.58	28.690000	1,660,519.82	269,269.24	0.20
		Base		24.037641	1,391,250.58	28.690000	1,660,519.82	269,269.24	0.20
95058W100	WENDY S CO/THE COMMON STOCK USD.1								
		Local	90,677.000	5.887152	533,829.28	17.320000	1,570,525.64	1,036,696.36	0.19
		Base		5.887152	533,829.28	17.320000	1,570,525.64	1,036,696.36	0.19
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01								
		Local	21,421.000	23.344299	500,058.22	32.920000	705,179.32	205,121.10	0.08
		Base		23.344299	500,058.22	32.920000	705,179.32	205,121.10	0.08
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25								
		Local	35,924.000	62.306584	2,238,301.74	108.270000	3,889,491.48	1,651,189.74	0.47
		Base		62.306584	2,238,301.74	108.270000	3,889,491.48	1,651,189.74	0.47
96208T104	WEX INC COMMON STOCK USD.01								
		Local	20,904.000	83.123415	1,737,611.87	161.330000	3,372,442.32	1,634,830.45	0.41
		Base		83.123415	1,737,611.87	161.330000	3,372,442.32	1,634,830.45	0.41
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0								
		Local	21,939.000	43.723741	959,255.16	51.780000	1,136,001.42	176,746.26	0.14
		Base		43.723741	959,255.16	51.780000	1,136,001.42	176,746.26	0.14
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01								
		Local	38,866.000	32.541489	1,264,757.53	54.430000	2,115,476.38	850,718.85	0.25
		Base		32.541489	1,264,757.53	54.430000	2,115,476.38	850,718.85	0.25

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97650W108	WINTRUST FINANCIAL CORP COMMON STOCK								
		Local	27,350.000	72.360320	1,979,054.75	71.140000	1,945,679.00	-33,375.75	0.23
		Base		72.360320	1,979,054.75	71.140000	1,945,679.00	-33,375.75	0.23
980745103	WOODWARD INC COMMON STOCK USD.00292								
		Local	26,959.000	32.729871	882,364.59	90.850000	2,449,225.15	1,566,860.56	0.30
		Base		32.729871	882,364.59	90.850000	2,449,225.15	1,566,860.56	0.30
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01								
		Local	32,625.000	40.713741	1,328,285.81	24.890000	812,036.25	-516,249.56	0.10
		Base		40.713741	1,328,285.81	24.890000	812,036.25	-516,249.56	0.10
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01								
		Local	21,047.000	78.500448	1,652,198.92	82.340000	1,733,009.98	80,811.06	0.21
		Base		78.500448	1,652,198.92	82.340000	1,733,009.98	80,811.06	0.21
981811102	WORTHINGTON INDUSTRIES COMMON STOCK								
		Local	19,516.000	17.203265	335,738.91	37.730000	736,338.68	400,599.77	0.09
		Base		17.203265	335,738.91	37.730000	736,338.68	400,599.77	0.09
98212B103	WPX ENERGY INC COMMON STOCK USD.01								
		Local	191,526.000	14.714047	2,818,122.63	12.260000	2,348,108.76	-470,013.87	0.28
		Base		14.714047	2,818,122.63	12.260000	2,348,108.76	-470,013.87	0.28
98310W108	WYNDHAM DESTINATIONS INC COMMON STOCK USD.01								
		Local	47,244.000	45.172390	2,134,124.41	42.140000	1,990,862.16	-143,262.25	0.24
		Base		45.172390	2,134,124.41	42.140000	1,990,862.16	-143,262.25	0.24
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01								
		Local	48,073.000	59.145663	2,843,309.47	49.090000	2,359,903.57	-483,405.90	0.28
		Base		59.145663	2,843,309.47	49.090000	2,359,903.57	-483,405.90	0.28
985817105	YELP INC COMMON STOCK USD.000001								
		Local	36,860.000	34.702941	1,279,150.41	36.420000	1,342,441.20	63,290.79	0.16
		Base		34.702941	1,279,150.41	36.420000	1,342,441.20	63,290.79	0.16
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01								
		Local	26,120.000	43.045369	1,124,345.03	173.600000	4,534,432.00	3,410,086.97	0.55
		Base		43.045369	1,124,345.03	173.600000	4,534,432.00	3,410,086.97	0.55

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G0084W101	ADIENT PLC COMMON STOCK USD.001								
		Local	42,107.000	43.522678	1,832,609.40	19.740000	831,192.18	-1,001,417.22	0.10
		Base		43.522678	1,832,609.40	19.740000	831,192.18	-1,001,417.22	0.10
G05384105	ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456								
		Local	28,948.000	32.101244	929,266.81	41.730000	1,208,000.04	278,733.23	0.15
		Base		32.101244	929,266.81	41.730000	1,208,000.04	278,733.23	0.15
G0551A103	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001								
		Local	79,254.000	29.394624	2,329,641.56	31.390000	2,487,783.06	158,141.50	0.30
		Base		29.394624	2,329,641.56	31.390000	2,487,783.06	158,141.50	0.30
G2709G107	DELPHI TECHNOLOGIES PLC COMMON STOCK USD.01								
		Local	42,900.000	51.052052	2,190,133.01	17.910000	768,339.00	-1,421,794.01	0.09
		Base		51.052052	2,190,133.01	17.910000	768,339.00	-1,421,794.01	0.09
G3157S106	ENSCO PLC CL A COMMON STOCK USD.1								
		Local	212,471.000	8.682556	1,844,791.40	4.400000	934,872.40	-909,919.00	0.11
		Base		8.682556	1,844,791.40	4.400000	934,872.40	-909,919.00	0.11
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1								
		Local	12,806.000	103.165750	1,321,140.60	116.040000	1,486,008.24	164,867.64	0.18
		Base		103.165750	1,321,140.60	116.040000	1,486,008.24	164,867.64	0.18
G4474Y214	JANUS HENDERSON GROUP PLC COMMON STOCK								
		Local	80,928.000	27.309642	2,210,114.67	21.830000	1,766,658.24	-443,456.43	0.21
		Base		27.309642	2,210,114.67	21.830000	1,766,658.24	-443,456.43	0.21
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0								
		Local	23,601.000	72.984985	1,722,518.64	92.320000	2,178,844.32	456,325.68	0.26
		Base		72.984985	1,722,518.64	92.320000	2,178,844.32	456,325.68	0.26
G5785G107	MALLINCKRODT PLC COMMON STOCK USD.2								
		Local	40,414.000	45.422722	1,835,713.87	21.860000	883,450.04	-952,263.83	0.11
		Base		45.422722	1,835,713.87	21.860000	883,450.04	-952,263.83	0.11
G6700G107	NVENT ELECTRIC PLC COMMON STOCK USD.01								
		Local	79,226.000	26.176329	2,073,845.88	25.020000	1,982,234.52	-91,611.36	0.24
		Base		26.176329	2,073,845.88	25.020000	1,982,234.52	-91,611.36	0.24

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0								
		Local	19,529.000	95.062104	1,856,467.83	138.030000	2,695,587.87	839,120.04	0.32
		Base		95.062104	1,856,467.83	138.030000	2,695,587.87	839,120.04	0.32
G7665A101	ROWAN COMPANIES PLC A COMMON STOCK USD.125								
		Local	61,671.000	27.013814	1,665,968.90	12.190000	751,769.49	-914,199.41	0.09
		Base		27.013814	1,665,968.90	12.190000	751,769.49	-914,199.41	0.09
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18								
		Local	25,166.000	38.632128	972,216.13	24.360000	613,043.76	-359,172.37	0.07
		Base		38.632128	972,216.13	24.360000	613,043.76	-359,172.37	0.07
G84720104	STERIS PLC COMMON STOCK								
		Local	40,976.000	75.635748	3,099,250.39	114.060000	4,673,722.56	1,574,472.17	0.56
		Base		75.635748	3,099,250.39	114.060000	4,673,722.56	1,574,472.17	0.56
H8817H100	TRANSOCEAN LTD COMMON STOCK CHF.1								
		Local	245,574.000	8.666116	2,128,172.67	8.570000	2,104,569.18	-23,603.49	0.25
		Base		8.666116	2,128,172.67	8.570000	2,104,569.18	-23,603.49	0.25
N22717107	CORE LABORATORIES N.V. COMMON STOCK EUR.02								
		Local	21,433.000	105.519888	2,261,607.75	67.460000	1,445,870.18	-815,737.57	0.17
		Base		105.519888	2,261,607.75	67.460000	1,445,870.18	-815,737.57	0.17
US DOLLAR Total									
		Local	19,759,171.000		643,627,983.53		822,787,410.42	179,159,426.89	99.14
		Base			643,627,983.53		822,787,410.42	179,159,426.89	99.14
EQUITY Total									
		Base	19,759,171.000		643,627,983.53		822,787,410.42	179,159,426.89	99.14

& Issue has redenominated but Local is not converted
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Holdings

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

As of: *January 31, 2019* *View Date:* *February 8, 2019*

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								
		26,873,146.740	Base	650,744,645.07		829,904,943.15	179,160,298.08	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								
			-327,569.130	Local	1.000000	-327,569.13	1.000000	-327,569.13	0.00	0.06
				Base	1.000000	-327,569.13	1.000000	-327,569.13	0.00	0.06
US DOLLAR Total									
			-327,569.130	Local		-327,569.13		-327,569.13	0.00	0.06
				Base		-327,569.13		-327,569.13	0.00	0.06
CASH Total									
			-327,569.130	Base		-327,569.13		-327,569.13	0.00	0.06
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24				2.562665	31 Dec 2030		
			5,977,078.240	Local	100.034953	5,979,167.42	100.050000	5,980,066.78	899.36	1.04
				Base	100.034953	5,979,167.42	100.050000	5,980,066.78	899.36	1.04
US DOLLAR Total									
			5,977,078.240	Local		5,979,167.42		5,980,066.78	899.36	1.04
				Base		5,979,167.42		5,980,066.78	899.36	1.04
CASH EQUIVALENT Total									
			5,977,078.240	Base		5,979,167.42		5,980,066.78	899.36	1.04
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
000360206	AAON INC COMMON STOCK USD.004								
			29,169.000	Local	12.777821	372,716.26	36.940000	1,077,502.86	704,786.60	0.19
				Base	12.777821	372,716.26	36.940000	1,077,502.86	704,786.60	0.19

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
000361105	AAR CORP COMMON STOCK USD1.0								
		Local	23,409.000	24.830000	581,245.48	37.680000	882,051.12	300,805.64	0.15
		Base		24.830000	581,245.48	37.680000	882,051.12	300,805.64	0.15
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01								
		Local	47,356.000	25.358133	1,200,859.75	34.190000	1,619,101.64	418,241.89	0.28
		Base		25.358133	1,200,859.75	34.190000	1,619,101.64	418,241.89	0.28
001547108	AK STEEL HOLDING CORP COMMON STOCK USD.01								
		Local	226,912.000	6.047687	1,372,292.65	2.950000	669,390.40	-702,902.25	0.12
		Base		6.047687	1,372,292.65	2.950000	669,390.40	-702,902.25	0.12
00163U106	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	24,852.000	25.857898	642,620.48	16.370000	406,827.24	-235,793.24	0.07
		Base		25.857898	642,620.48	16.370000	406,827.24	-235,793.24	0.07
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01								
		Local	33,722.000	13.033491	439,515.39	64.790000	2,184,848.38	1,745,332.99	0.38
		Base		13.033491	439,515.39	64.790000	2,184,848.38	1,745,332.99	0.38
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	5,961.000	64.309862	383,351.09	53.740000	320,344.14	-63,006.95	0.06
		Base		64.309862	383,351.09	53.740000	320,344.14	-63,006.95	0.06
00215F107	ATN INTERNATIONAL INC COMMON STOCK USD.01								
		Local	7,807.000	47.624999	371,808.37	74.580000	582,246.06	210,437.69	0.10
		Base		47.624999	371,808.37	74.580000	582,246.06	210,437.69	0.10
002474104	AZZ INC COMMON STOCK USD1.0								
		Local	18,733.000	30.345808	568,468.02	44.750000	838,301.75	269,833.73	0.15
		Base		30.345808	568,468.02	44.750000	838,301.75	269,833.73	0.15
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01								
		Local	47,349.000	15.600979	738,690.74	21.670000	1,026,052.83	287,362.09	0.18
		Base		15.600979	738,690.74	21.670000	1,026,052.83	287,362.09	0.18
004239109	ACADIA REALTY TRUST REIT USD.001								
		Local	58,623.000	26.757763	1,568,620.35	28.730000	1,684,238.79	115,618.44	0.29
		Base		26.757763	1,568,620.35	28.730000	1,684,238.79	115,618.44	0.29

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00484M106	ACORDA THERAPEUTICS INC COMMON STOCK USD.001								
		28,367.000	Local	28.465854	807,490.88	16.630000	471,743.21	-335,747.67	0.08
			Base	28.465854	807,490.88	16.630000	471,743.21	-335,747.67	0.08
00508X203	ACTUANT CORP A COMMON STOCK USD.2								
		43,912.000	Local	25.943198	1,139,217.71	22.890000	1,005,145.68	-134,072.03	0.18
			Base	25.943198	1,139,217.71	22.890000	1,005,145.68	-134,072.03	0.18
006739106	ADDUS HOMECARE CORP COMMON STOCK USD.001								
		7,251.000	Local	67.306612	488,040.24	60.150000	436,147.65	-51,892.59	0.08
			Base	67.306612	488,040.24	60.150000	436,147.65	-51,892.59	0.08
00738A106	ADTRAN INC COMMON STOCK USD.01								
		34,266.000	Local	20.703184	709,415.31	14.580000	499,598.28	-209,817.03	0.09
			Base	20.703184	709,415.31	14.580000	499,598.28	-209,817.03	0.09
00770F104	AEGION CORP COMMON STOCK USD.01								
		23,253.000	Local	19.989333	464,811.96	18.150000	422,041.95	-42,770.01	0.07
			Base	19.989333	464,811.96	18.150000	422,041.95	-42,770.01	0.07
00773T101	ADVANSIX INC COMMON STOCK USD.01								
		21,441.000	Local	16.759801	359,346.89	31.640000	678,393.24	319,046.35	0.12
			Base	16.759801	359,346.89	31.640000	678,393.24	319,046.35	0.12
007800105	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1								
		51,817.000	Local	11.914826	617,390.54	39.470000	2,045,216.99	1,427,826.45	0.36
			Base	11.914826	617,390.54	39.470000	2,045,216.99	1,427,826.45	0.36
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001								
		27,679.000	Local	17.590196	486,879.03	51.290000	1,419,655.91	932,776.88	0.25
			Base	17.590196	486,879.03	51.290000	1,419,655.91	932,776.88	0.25
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001								
		15,315.000	Local	30.597754	468,604.61	77.660000	1,189,362.90	720,758.29	0.21
			Base	30.597754	468,604.61	77.660000	1,189,362.90	720,758.29	0.21
00847J105	AGILYSYS INC COMMON STOCK USD.3								
		12,699.000	Local	9.712172	123,334.87	17.700000	224,772.30	101,437.43	0.04
			Base	9.712172	123,334.87	17.700000	224,772.30	101,437.43	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
008492100	AGREE REALTY CORP REIT USD.0001								
		24,789.000	Local	39.512593	979,477.67	66.030000	1,636,817.67	657,340.00	0.29
			Base	39.512593	979,477.67	66.030000	1,636,817.67	657,340.00	0.29
009728106	AKORN INC COMMON STOCK								
		67,683.000	Local	6.643566	449,656.49	3.760000	254,488.08	-195,168.41	0.04
			Base	6.643566	449,656.49	3.760000	254,488.08	-195,168.41	0.04
011311107	ALAMO GROUP INC COMMON STOCK USD.1								
		6,934.000	Local	61.714283	427,926.84	86.130000	597,225.42	169,298.58	0.10
			Base	61.714283	427,926.84	86.130000	597,225.42	169,298.58	0.10
011642105	ALARM.COM HOLDINGS INC COMMON STOCK								
		25,214.000	Local	40.234507	1,014,472.86	62.930000	1,586,717.02	572,244.16	0.28
			Base	40.234507	1,014,472.86	62.930000	1,586,717.02	572,244.16	0.28
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001								
		20,845.000	Local	28.090828	585,553.32	68.660000	1,431,217.70	845,664.38	0.25
			Base	28.090828	585,553.32	68.660000	1,431,217.70	845,664.38	0.25
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001								
		9,181.000	Local	71.371969	655,266.05	130.000000	1,193,530.00	538,263.95	0.21
			Base	71.371969	655,266.05	130.000000	1,193,530.00	538,263.95	0.21
023139884	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01								
		32,602.000	Local	19.805788	645,708.30	18.920000	616,829.84	-28,878.46	0.11
			Base	19.805788	645,708.30	18.920000	616,829.84	-28,878.46	0.11
023436108	AMEDISYS INC COMMON STOCK USD.001								
		20,876.000	Local	27.277663	569,448.50	131.160000	2,738,096.16	2,168,647.66	0.48
			Base	27.277663	569,448.50	131.160000	2,738,096.16	2,168,647.66	0.48
024013104	AMERICAN ASSETS TRUST INC REIT USD.01								
		27,174.000	Local	33.760966	917,420.48	42.940000	1,166,851.56	249,431.08	0.20
			Base	33.760966	917,420.48	42.940000	1,166,851.56	249,431.08	0.20
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01								
		80,400.000	Local	16.496588	1,326,325.66	14.780000	1,188,312.00	-138,013.66	0.21
			Base	16.496588	1,326,325.66	14.780000	1,188,312.00	-138,013.66	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
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0								
		64,991.000	Local	25.354127	1,647,790.10	31.320000	2,035,518.12	387,728.02	0.35
			Base	25.354127	1,647,790.10	31.320000	2,035,518.12	387,728.02	0.35
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01								
		11,811.000	Local	37.698685	445,259.17	29.590000	349,487.49	-95,771.68	0.06
			Base	37.698685	445,259.17	29.590000	349,487.49	-95,771.68	0.06
029899101	AMERICAN STATES WATER CO COMMON STOCK								
		26,416.000	Local	22.934041	605,825.64	67.720000	1,788,891.52	1,183,065.88	0.31
			Base	22.934041	605,825.64	67.720000	1,788,891.52	1,183,065.88	0.31
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1								
		19,175.000	Local	14.441924	276,923.89	17.520000	335,946.00	59,022.11	0.06
			Base	14.441924	276,923.89	17.520000	335,946.00	59,022.11	0.06
030506109	AMERICAN WOODMARK CORP COMMON STOCK								
		11,050.000	Local	45.191732	499,368.64	69.950000	772,947.50	273,578.86	0.13
			Base	45.191732	499,368.64	69.950000	772,947.50	273,578.86	0.13
03071H100	AMERISAFE INC COMMON STOCK USD.01								
		13,885.000	Local	29.141767	404,633.44	59.410000	824,907.85	420,274.41	0.14
			Base	29.141767	404,633.44	59.410000	824,907.85	420,274.41	0.14
03076K108	AMERIS BANCORP COMMON STOCK USD1.0								
		28,694.000	Local	35.417976	1,016,283.41	37.950000	1,088,937.30	72,653.89	0.19
			Base	35.417976	1,016,283.41	37.950000	1,088,937.30	72,653.89	0.19
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001								
		24,863.000	Local	20.276475	504,134.01	22.760000	565,881.88	61,747.87	0.10
			Base	20.276475	504,134.01	22.760000	565,881.88	61,747.87	0.10
034164103	ANDERSONS INC/THE COMMON STOCK								
		18,953.000	Local	32.694995	619,668.24	35.050000	664,302.65	44,634.41	0.12
			Base	32.694995	619,668.24	35.050000	664,302.65	44,634.41	0.12
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01								
		26,696.000	Local	16.738178	446,842.39	21.100000	563,285.60	116,443.21	0.10
			Base	16.738178	446,842.39	21.100000	563,285.60	116,443.21	0.10

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Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01								
		10,226.000	Local	36.299505	371,198.74	37.990000	388,485.74	17,287.00	0.07
			Base	36.299505	371,198.74	37.990000	388,485.74	17,287.00	0.07
035290105	ANIXTER INTERNATIONAL INC COMMON STOCK USD1.0								
		20,703.000	Local	66.577637	1,378,356.81	60.710000	1,256,879.13	-121,477.68	0.22
			Base	66.577637	1,378,356.81	60.710000	1,256,879.13	-121,477.68	0.22
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333								
		20,267.000	Local	20.396235	413,370.50	34.070000	690,496.69	277,126.19	0.12
			Base	20.396235	413,370.50	34.070000	690,496.69	277,126.19	0.12
03762U105	APOLLO COMMERCIAL REAL ESTAT REIT USD.01								
		80,622.000	Local	18.689115	1,506,753.82	18.200000	1,467,320.40	-39,433.42	0.26
			Base	18.689115	1,506,753.82	18.200000	1,467,320.40	-39,433.42	0.26
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK								
		27,865.000	Local	36.892456	1,028,008.28	59.010000	1,644,313.65	616,305.37	0.29
			Base	36.892456	1,028,008.28	59.010000	1,644,313.65	616,305.37	0.29
03823U102	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001								
		13,534.000	Local	48.132910	651,430.81	17.380000	235,220.92	-416,209.89	0.04
			Base	48.132910	651,430.81	17.380000	235,220.92	-416,209.89	0.04
03937C105	ARCBEST CORP COMMON STOCK USD.01								
		18,475.000	Local	24.237014	447,778.83	37.620000	695,029.50	247,250.67	0.12
			Base	24.237014	447,778.83	37.620000	695,029.50	247,250.67	0.12
03957W106	ARCHROCK INC COMMON STOCK USD.01								
		93,009.000	Local	11.241411	1,045,552.38	9.440000	878,004.96	-167,547.42	0.15
			Base	11.241411	1,045,552.38	9.440000	878,004.96	-167,547.42	0.15
039653100	ARCOSA INC COMMON STOCK USD.01								
		35,109.000	Local	27.913506	980,015.28	29.430000	1,033,257.87	53,242.59	0.18
			Base	27.913506	980,015.28	29.430000	1,033,257.87	53,242.59	0.18
04206A101	ARLO TECHNOLOGIES INC W/I COMMON STOCK USD.001								
		53,238.000	Local	7.556460	402,290.82	7.190000	382,781.22	-19,509.60	0.07
			Base	7.556460	402,290.82	7.190000	382,781.22	-19,509.60	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
04208T108	ARMADA HOFFLER PROPERTIES IN REIT USD.01								
		35,688.000	Local	13.252500	472,955.22	15.020000	536,033.76	63,078.54	0.09
			Base	13.252500	472,955.22	15.020000	536,033.76	63,078.54	0.09
042315507	ARMOUR RESIDENTIAL REIT INC REIT USD.0001								
		34,560.000	Local	25.408338	878,112.16	21.020000	726,451.20	-151,660.96	0.13
			Base	25.408338	878,112.16	21.020000	726,451.20	-151,660.96	0.13
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01								
		14,097.000	Local	49.691939	700,507.27	70.650000	995,953.05	295,445.78	0.17
			Base	49.691939	700,507.27	70.650000	995,953.05	295,445.78	0.17
04351G101	ASCENA RETAIL GROUP INC COMMON STOCK USD.01								
		124,942.000	Local	5.862000	732,410.06	2.450000	306,107.90	-426,302.16	0.05
			Base	5.862000	732,410.06	2.450000	306,107.90	-426,302.16	0.05
04545L107	ASSERTIO THERAPEUTICS INC COMMON STOCK								
		45,980.000	Local	11.980798	550,877.07	4.460000	205,070.80	-345,806.27	0.04
			Base	11.980798	550,877.07	4.460000	205,070.80	-345,806.27	0.04
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2								
		16,395.000	Local	37.090950	608,106.12	37.020000	606,942.90	-1,163.22	0.11
			Base	37.090950	608,106.12	37.020000	606,942.90	-1,163.22	0.11
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01								
		18,403.000	Local	45.992762	846,404.80	53.220000	979,407.66	133,002.86	0.17
			Base	45.992762	846,404.80	53.220000	979,407.66	133,002.86	0.17
05379B107	AVISTA CORP COMMON STOCK								
		47,271.000	Local	28.547163	1,349,452.94	41.850000	1,978,291.35	628,838.41	0.34
			Base	28.547163	1,349,452.94	41.850000	1,978,291.35	628,838.41	0.34
054303102	AVON PRODUCTS INC COMMON STOCK USD.25								
		320,257.000	Local	2.822391	903,890.62	2.340000	749,401.38	-154,489.24	0.13
			Base	2.822391	903,890.62	2.340000	749,401.38	-154,489.24	0.13
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001								
		23,308.000	Local	32.330855	753,567.56	20.830000	485,505.64	-268,061.92	0.08
			Base	32.330855	753,567.56	20.830000	485,505.64	-268,061.92	0.08

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Base Currency: USD - US DOLLAR

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05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001								
		Local	42,070.000	22.806888	959,485.78	51.010000	2,145,990.70	1,186,504.92	0.37
		Base		22.806888	959,485.78	51.010000	2,145,990.70	1,186,504.92	0.37
05465C100	AXOS FINANCIAL INC COMMON STOCK USD.01								
		Local	39,730.000	19.190613	762,443.06	30.360000	1,206,202.80	443,759.74	0.21
		Base		19.190613	762,443.06	30.360000	1,206,202.80	443,759.74	0.21
05508R106	B+G FOODS INC COMMON STOCK USD.01								
		Local	47,475.000	26.252625	1,246,343.37	26.660000	1,265,683.50	19,340.13	0.22
		Base		26.252625	1,246,343.37	26.660000	1,265,683.50	19,340.13	0.22
056525108	BADGER METER INC COMMON STOCK USD1.0								
		Local	20,940.000	21.539615	451,039.54	52.790000	1,105,422.60	654,383.06	0.19
		Base		21.539615	451,039.54	52.790000	1,105,422.60	654,383.06	0.19
057665200	BALCHEM CORP COMMON STOCK USD.0667								
		Local	23,194.000	44.928714	1,042,076.59	83.020000	1,925,565.88	883,489.29	0.34
		Base		44.928714	1,042,076.59	83.020000	1,925,565.88	883,489.29	0.34
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01								
		Local	30,670.000	17.749074	544,364.10	14.580000	447,168.60	-97,195.50	0.08
		Base		17.749074	544,364.10	14.580000	447,168.60	-97,195.50	0.08
06652V208	BANNER CORPORATION COMMON STOCK USD.01								
		Local	22,706.000	40.479655	919,131.05	54.540000	1,238,385.24	319,254.19	0.22
		Base		40.479655	919,131.05	54.540000	1,238,385.24	319,254.19	0.22
067774109	BARNES + NOBLE INC COMMON STOCK USD.001								
		Local	41,042.000	11.752801	482,358.44	6.030000	247,483.26	-234,875.18	0.04
		Base		11.752801	482,358.44	6.030000	247,483.26	-234,875.18	0.04
06777U101	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01								
		Local	26,335.000	11.505887	303,007.53	5.720000	150,636.20	-152,371.33	0.03
		Base		11.505887	303,007.53	5.720000	150,636.20	-152,371.33	0.03
067806109	BARNES GROUP INC COMMON STOCK USD.01								
		Local	33,945.000	28.235201	958,443.90	59.080000	2,005,470.60	1,047,026.70	0.35
		Base		28.235201	958,443.90	59.080000	2,005,470.60	1,047,026.70	0.35

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077347300	BEL FUSE INC CL B COMMON STOCK USD.1								
		Local	7,327.000	20.949402	153,496.27	23.080000	169,107.16	15,610.89	0.03
		Base		20.949402	153,496.27	23.080000	169,107.16	15,610.89	0.03
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1								
		Local	31,433.000	17.394589	546,764.11	25.420000	799,026.86	252,262.75	0.14
		Base		17.394589	546,764.11	25.420000	799,026.86	252,262.75	0.14
084680107	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01								
		Local	29,067.000	40.776892	1,185,261.92	27.250000	792,075.75	-393,186.17	0.14
		Base		40.776892	1,185,261.92	27.250000	792,075.75	-393,186.17	0.14
090672106	BIOTELEMETRY INC COMMON STOCK USD.001								
		Local	23,952.000	22.564064	540,454.47	71.820000	1,720,232.64	1,179,778.17	0.30
		Base		22.564064	540,454.47	71.820000	1,720,232.64	1,179,778.17	0.30
09180C106	BJ S RESTAURANTS INC COMMON STOCK								
		Local	15,311.000	46.789655	716,396.41	49.830000	762,947.13	46,550.72	0.13
		Base		46.789655	716,396.41	49.830000	762,947.13	46,550.72	0.13
095229100	BLUCORA INC COMMON STOCK USD.0001								
		Local	34,496.000	13.401630	462,302.62	29.510000	1,017,976.96	555,674.34	0.18
		Base		13.401630	462,302.62	29.510000	1,017,976.96	555,674.34	0.18
09739D100	BOISE CASCADE CO COMMON STOCK USD.01								
		Local	27,981.000	30.254359	846,547.22	27.470000	768,638.07	-77,909.15	0.13
		Base		30.254359	846,547.22	27.470000	768,638.07	-77,909.15	0.13
097793400	BONANZA CREEK ENERGY INC COMMON STOCK								
		Local	13,458.000	36.765398	494,788.72	23.050000	310,206.90	-184,581.82	0.05
		Base		36.765398	494,788.72	23.050000	310,206.90	-184,581.82	0.05
101119105	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0								
		Local	60,735.000	8.674232	526,829.49	11.600000	704,526.00	177,696.51	0.12
		Base		8.674232	526,829.49	11.600000	704,526.00	177,696.51	0.12
101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001								
		Local	26,282.000	27.123175	712,851.29	51.650000	1,357,465.30	644,614.01	0.24
		Base		27.123175	712,851.29	51.650000	1,357,465.30	644,614.01	0.24

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104674106	BRADY CORPORATION CL A COMMON STOCK USD.01								
		Local	35,183.000	31.044612	1,092,242.60	44.710000	1,573,031.93	480,789.33	0.27
		Base		31.044612	1,092,242.60	44.710000	1,573,031.93	480,789.33	0.27
109043109	BRIGGS + STRATTON COMMON STOCK USD.01								
		Local	30,506.000	18.693345	570,259.17	12.880000	392,917.28	-177,341.89	0.07
		Base		18.693345	570,259.17	12.880000	392,917.28	-177,341.89	0.07
110394103	BRISTOW GROUP INC COMMON STOCK USD.01								
		Local	25,991.000	43.935861	1,141,936.97	3.290000	85,510.39	-1,056,426.58	0.01
		Base		43.935861	1,141,936.97	3.290000	85,510.39	-1,056,426.58	0.01
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01								
		Local	57,924.000	10.138025	587,234.94	14.870000	861,329.88	274,094.94	0.15
		Base		10.138025	587,234.94	14.870000	861,329.88	274,094.94	0.15
114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01								
		Local	51,615.000	11.646971	601,158.39	31.130000	1,606,774.95	1,005,616.56	0.28
		Base		11.646971	601,158.39	31.130000	1,606,774.95	1,005,616.56	0.28
118440106	BUCKLE INC/THE COMMON STOCK USD.01								
		Local	20,498.000	41.663131	854,010.85	17.370000	356,050.26	-497,960.59	0.06
		Base		41.663131	854,010.85	17.370000	356,050.26	-497,960.59	0.06
124830100	CBL + ASSOCIATES PROPERTIES REIT USD.01								
		Local	124,170.000	9.435282	1,171,578.95	2.490000	309,183.30	-862,395.65	0.05
		Base		9.435282	1,171,578.95	2.490000	309,183.30	-862,395.65	0.05
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01								
		Local	23,975.000	21.131628	506,630.78	36.190000	867,655.25	361,024.47	0.15
		Base		21.131628	506,630.78	36.190000	867,655.25	361,024.47	0.15
126501105	CTS CORP COMMON STOCK								
		Local	23,775.000	12.157819	289,052.14	28.370000	674,496.75	385,444.61	0.12
		Base		12.157819	289,052.14	28.370000	674,496.75	385,444.61	0.12
126600105	CVB FINANCIAL CORP COMMON STOCK								
		Local	73,705.000	13.383369	986,421.19	21.910000	1,614,876.55	628,455.36	0.28
		Base		13.383369	986,421.19	21.910000	1,614,876.55	628,455.36	0.28

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12674R100	C+J ENERGY SERVICES INC COMMON STOCK								
		Local	45,027.000	28.495643	1,283,073.31	16.070000	723,583.89	-559,489.42	0.13
		Base		28.495643	1,283,073.31	16.070000	723,583.89	-559,489.42	0.13
12709P103	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001								
		Local	20,615.000	53.132503	1,095,326.55	101.890000	2,100,462.35	1,005,135.80	0.37
		Base		53.132503	1,095,326.55	101.890000	2,100,462.35	1,005,135.80	0.37
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01								
		Local	21,748.000	23.925991	520,342.45	42.180000	917,330.64	396,988.19	0.16
		Base		23.925991	520,342.45	42.180000	917,330.64	396,988.19	0.16
128126109	CALAMP CORP COMMON STOCK USD.01								
		Local	24,998.000	15.377838	384,415.20	14.410000	360,221.18	-24,194.02	0.06
		Base		15.377838	384,415.20	14.410000	360,221.18	-24,194.02	0.06
128246105	CALAVO GROWERS INC COMMON STOCK USD.001								
		Local	11,244.000	33.332843	374,794.49	81.360000	914,811.84	540,017.35	0.16
		Base		33.332843	374,794.49	81.360000	914,811.84	540,017.35	0.16
129500104	CALERES INC COMMON STOCK USD.01								
		Local	31,066.000	15.699743	487,728.21	29.840000	927,009.44	439,281.23	0.16
		Base		15.699743	487,728.21	29.840000	927,009.44	439,281.23	0.16
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01								
		Local	34,552.000	26.577176	918,294.60	49.520000	1,711,015.04	792,720.44	0.30
		Base		26.577176	918,294.60	49.520000	1,711,015.04	792,720.44	0.30
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01								
		Local	63,922.000	7.806252	498,991.27	16.290000	1,041,289.38	542,298.11	0.18
		Base		7.806252	498,991.27	16.290000	1,041,289.38	542,298.11	0.18
132011107	CAMBREX CORP COMMON STOCK USD.1								
		Local	24,120.000	14.554157	351,046.27	43.650000	1,052,838.00	701,791.73	0.18
		Base		14.554157	351,046.27	43.650000	1,052,838.00	701,791.73	0.18
14067E506	CAPSTEAD MORTGAGE CORP REIT USD.01								
		Local	65,483.000	12.093465	791,916.36	7.370000	482,609.71	-309,306.65	0.08
		Base		12.093465	791,916.36	7.370000	482,609.71	-309,306.65	0.08

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140781105	CARBO CERAMICS INC COMMON STOCK USD.01								
		Local	15,352.000	31.862886	489,159.02	4.030000	61,868.56	-427,290.46	0.01
		Base		31.862886	489,159.02	4.030000	61,868.56	-427,290.46	0.01
141633107	CARE.COM INC COMMON STOCK USD.001								
		Local	2,000.000	21.203000	42,406.00	23.770000	47,540.00	5,134.00	0.01
		Base		21.203000	42,406.00	23.770000	47,540.00	5,134.00	0.01
141665109	CAREER EDUCATION CORP COMMON STOCK USD.01								
		Local	50,212.000	6.486688	325,709.60	12.910000	648,236.92	322,527.32	0.11
		Base		6.486688	325,709.60	12.910000	648,236.92	322,527.32	0.11
14174T107	CARETRUST REIT INC REIT USD.01								
		Local	67,673.000	13.558951	917,574.92	21.980000	1,487,452.54	569,877.62	0.26
		Base		13.558951	917,574.92	21.980000	1,487,452.54	569,877.62	0.26
144577103	CARRIZO OIL + GAS INC COMMON STOCK USD.01								
		Local	61,278.000	29.850648	1,829,188.02	12.280000	752,493.84	-1,076,694.18	0.13
		Base		29.850648	1,829,188.02	12.280000	752,493.84	-1,076,694.18	0.13
149205106	CATO CORP CLASS A COMMON STOCK USD.033								
		Local	16,429.000	27.874996	457,958.31	14.850000	243,970.65	-213,987.66	0.04
		Base		27.874996	457,958.31	14.850000	243,970.65	-213,987.66	0.04
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,169.000	102.344260	631,361.74	166.290000	1,025,843.01	394,481.27	0.18
		Base		102.344260	631,361.74	166.290000	1,025,843.01	394,481.27	0.18
150602209	CEDAR REALTY TRUST INC REIT USD.06								
		Local	63,447.000	5.297948	336,138.91	3.490000	221,430.03	-114,708.88	0.04
		Base		5.297948	336,138.91	3.490000	221,430.03	-114,708.88	0.04
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01								
		Local	7,424.000	16.615084	123,350.38	39.210000	291,095.04	167,744.66	0.05
		Base		16.615084	123,350.38	39.210000	291,095.04	167,744.66	0.05
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01								
		Local	29,428.000	13.813793	406,512.29	35.620000	1,048,225.36	641,713.07	0.18
		Base		13.813793	406,512.29	35.620000	1,048,225.36	641,713.07	0.18

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154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK								
		Local	20,996.000	21.849426	458,750.55	28.630000	601,115.48	142,364.93	0.10
		Base		21.849426	458,750.55	28.630000	601,115.48	142,364.93	0.10
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01								
		Local	35,338.000	13.399282	473,503.83	9.200000	325,109.60	-148,394.23	0.06
		Base		13.399282	473,503.83	9.200000	325,109.60	-148,394.23	0.06
157210105	CEVA INC COMMON STOCK USD.001								
		Local	15,751.000	26.095553	411,031.05	28.440000	447,958.44	36,927.39	0.08
		Base		26.095553	411,031.05	28.440000	447,958.44	36,927.39	0.08
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01								
		Local	22,460.000	35.220734	791,057.69	74.700000	1,677,762.00	886,704.31	0.29
		Base		35.220734	791,057.69	74.700000	1,677,762.00	886,704.31	0.29
16208T102	CHATHAM LODGING TRUST REIT USD.01								
		Local	33,450.000	20.621558	689,791.12	20.210000	676,024.50	-13,766.62	0.12
		Base		20.621558	689,791.12	20.210000	676,024.50	-13,766.62	0.12
163086101	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01								
		Local	16,595.000	33.734208	559,819.19	32.120000	533,031.40	-26,787.79	0.09
		Base		33.734208	559,819.19	32.120000	533,031.40	-26,787.79	0.09
165240102	CHESAPEAKE LODGING TRUST REIT USD.01								
		Local	43,466.000	30.336193	1,318,592.95	28.480000	1,237,911.68	-80,681.27	0.22
		Base		30.336193	1,318,592.95	28.480000	1,237,911.68	-80,681.27	0.22
168615102	CHICO S FAS INC COMMON STOCK USD.01								
		Local	90,419.000	8.695764	786,262.29	5.800000	524,430.20	-261,832.09	0.09
		Base		8.695764	786,262.29	5.800000	524,430.20	-261,832.09	0.09
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1								
		Local	11,646.000	52.445021	610,774.71	96.760000	1,126,866.96	516,092.25	0.20
		Base		52.445021	610,774.71	96.760000	1,126,866.96	516,092.25	0.20
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01								
		Local	12,176.000	30.108532	366,601.48	22.720000	276,638.72	-89,962.76	0.05
		Base		30.108532	366,601.48	22.720000	276,638.72	-89,962.76	0.05

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171871502	CINCINNATI BELL INC COMMON STOCK USD.01								
		Local	36,126.000	16.827683	607,916.87	8.340000	301,290.84	-306,626.03	0.05
		Base		16.827683	607,916.87	8.340000	301,290.84	-306,626.03	0.05
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01								
		Local	14,271.000	42.142984	601,422.52	27.650000	394,593.15	-206,829.37	0.07
		Base		42.142984	601,422.52	27.650000	394,593.15	-206,829.37	0.07
177835105	CITY HOLDING CO COMMON STOCK USD2.5								
		Local	11,972.000	39.756257	475,961.91	71.680000	858,152.96	382,191.05	0.15
		Base		39.756257	475,961.91	71.680000	858,152.96	382,191.05	0.15
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001								
		Local	11,838.000	40.380544	478,024.88	33.720000	399,177.36	-78,847.52	0.07
		Base		40.380544	478,024.88	33.720000	399,177.36	-78,847.52	0.07
191098102	COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0								
		Local	3,338.000	209.790084	700,279.30	215.800000	720,340.40	20,061.10	0.13
		Base		209.790084	700,279.30	215.800000	720,340.40	20,061.10	0.13
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001								
		Local	30,077.000	37.147752	1,117,292.93	48.450000	1,457,230.65	339,937.72	0.25
		Base		37.147752	1,117,292.93	48.450000	1,457,230.65	339,937.72	0.25
192576106	COHU INC COMMON STOCK USD1.0								
		Local	29,286.000	15.495253	453,793.97	17.540000	513,676.44	59,882.47	0.09
		Base		15.495253	453,793.97	17.540000	513,676.44	59,882.47	0.09
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK								
		Local	52,696.000	27.281840	1,437,643.84	36.750000	1,936,578.00	498,934.16	0.34
		Base		27.281840	1,437,643.84	36.750000	1,936,578.00	498,934.16	0.34
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
		Local	26,697.000	14.309959	382,032.97	47.970000	1,280,655.09	898,622.12	0.22
		Base		14.309959	382,032.97	47.970000	1,280,655.09	898,622.12	0.22
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0								
		Local	36,816.000	32.731642	1,205,048.15	59.950000	2,207,119.20	1,002,071.05	0.38
		Base		32.731642	1,205,048.15	59.950000	2,207,119.20	1,002,071.05	0.38

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Base Currency: USD - US DOLLAR

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203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01								
		Local	83,613.000	11.054841	924,328.42	3.940000	329,435.22	-594,893.20	0.06
		Base		11.054841	924,328.42	3.940000	329,435.22	-594,893.20	0.06
20369C106	COMMUNITY HEALTHCARE TRUST I REIT USD.01								
		Local	12,657.000	27.151655	343,658.50	33.020000	417,934.14	74,275.64	0.07
		Base		27.151655	343,658.50	33.020000	417,934.14	74,275.64	0.07
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001								
		Local	8,611.000	56.851696	489,549.95	26.240000	225,952.64	-263,597.31	0.04
		Base		56.851696	489,549.95	26.240000	225,952.64	-263,597.31	0.04
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1								
		Local	17,191.000	23.577603	405,322.58	24.970000	429,259.27	23,936.69	0.07
		Base		23.577603	405,322.58	24.970000	429,259.27	23,936.69	0.07
207410101	CONMED CORP COMMON STOCK USD.01								
		Local	18,610.000	32.900260	612,273.84	70.350000	1,309,213.50	696,939.66	0.23
		Base		32.900260	612,273.84	70.350000	1,309,213.50	696,939.66	0.23
20854L108	CONSOL ENERGY INC COMMON STOCK USD.01								
		Local	20,002.000	24.701577	494,080.94	35.530000	710,671.06	216,590.12	0.12
		Base		24.701577	494,080.94	35.530000	710,671.06	216,590.12	0.12
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01								
		Local	51,290.000	21.882393	1,122,347.96	10.680000	547,777.20	-574,570.76	0.10
		Base		21.882393	1,122,347.96	10.680000	547,777.20	-574,570.76	0.10
21240D107	CONTROL4 CORP COMMON STOCK USD.0001								
		Local	19,195.000	24.754546	475,163.51	19.870000	381,404.65	-93,758.86	0.07
		Base		24.754546	475,163.51	19.870000	381,404.65	-93,758.86	0.07
21676P103	COOPER STANDARD HOLDING COMMON STOCK USD.001								
		Local	11,890.000	99.092190	1,178,206.14	76.460000	909,109.40	-269,096.74	0.16
		Base		99.092190	1,178,206.14	76.460000	909,109.40	-269,096.74	0.16
216831107	COOPER TIRE + RUBBER COMMON STOCK USD1.0								
		Local	36,007.000	26.492872	953,928.84	35.200000	1,267,446.40	313,517.56	0.22
		Base		26.492872	953,928.84	35.200000	1,267,446.40	313,517.56	0.22

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218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001								
		Local	75,624.000	20.561876	1,554,971.28	11.180000	845,476.32	-709,494.96	0.15
		Base		20.561876	1,554,971.28	11.180000	845,476.32	-709,494.96	0.15
218681104	CORE MARK HOLDING CO INC COMMON STOCK USD.01								
		Local	32,867.000	33.521844	1,101,762.45	27.880000	916,331.96	-185,430.49	0.16
		Base		33.521844	1,101,762.45	27.880000	916,331.96	-185,430.49	0.16
221006109	CORVEL CORP COMMON STOCK USD.0001								
		Local	6,620.000	28.786527	190,566.81	62.470000	413,551.40	222,984.59	0.07
		Base		28.786527	190,566.81	62.470000	413,551.40	222,984.59	0.07
225223304	CRAY INC COMMON STOCK USD.01								
		Local	29,367.000	36.826655	1,081,488.39	21.940000	644,311.98	-437,176.41	0.11
		Base		36.826655	1,081,488.39	21.940000	644,311.98	-437,176.41	0.11
227046109	CROCS INC COMMON STOCK USD.001								
		Local	48,056.000	20.015059	961,843.67	28.720000	1,380,168.32	418,324.65	0.24
		Base		20.015059	961,843.67	28.720000	1,380,168.32	418,324.65	0.24
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001								
		Local	26,105.000	8.910932	232,619.88	9.630000	251,391.15	18,771.27	0.04
		Base		8.910932	232,619.88	9.630000	251,391.15	18,771.27	0.04
228903100	CRYOLIFE INC COMMON STOCK USD.01								
		Local	24,457.000	9.986968	244,251.28	27.910000	682,594.87	438,343.59	0.12
		Base		9.986968	244,251.28	27.910000	682,594.87	438,343.59	0.12
229669106	CUBIC CORP COMMON STOCK								
		Local	20,549.000	49.506380	1,017,306.61	64.270000	1,320,684.23	303,377.62	0.23
		Base		49.506380	1,017,306.61	64.270000	1,320,684.23	303,377.62	0.23
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0								
		Local	20,953.000	26.298814	551,039.04	19.670000	412,145.51	-138,893.53	0.07
		Base		26.298814	551,039.04	19.670000	412,145.51	-138,893.53	0.07
232109108	CUTERA INC COMMON STOCK USD.001								
		Local	10,004.000	44.791693	448,096.10	14.360000	143,657.44	-304,438.66	0.03
		Base		44.791693	448,096.10	14.360000	143,657.44	-304,438.66	0.03

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23282W605	CYTOKINETICS INC COMMON STOCK USD.001								
		Local	39,344.000	15.535619	611,233.41	7.030000	276,588.32	-334,645.09	0.05
		Base		15.535619	611,233.41	7.030000	276,588.32	-334,645.09	0.05
23332B106	DSP GROUP INC COMMON STOCK USD.001								
		Local	13,887.000	8.013052	111,277.25	12.640000	175,531.68	64,254.43	0.03
		Base		8.013052	111,277.25	12.640000	175,531.68	64,254.43	0.03
23334L102	DSW INC CLASS A COMMON STOCK								
		Local	49,069.000	20.993491	1,030,129.59	27.250000	1,337,130.25	307,000.66	0.23
		Base		20.993491	1,030,129.59	27.250000	1,337,130.25	307,000.66	0.23
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01								
		Local	11,497.000	58.733158	675,255.12	32.910000	378,366.27	-296,888.85	0.07
		Base		58.733158	675,255.12	32.910000	378,366.27	-296,888.85	0.07
234264109	DAKTRONICS INC COMMON STOCK								
		Local	28,426.000	10.305572	292,946.18	7.530000	214,047.78	-78,898.40	0.04
		Base		10.305572	292,946.18	7.530000	214,047.78	-78,898.40	0.04
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01								
		Local	118,409.000	16.967653	2,009,122.78	21.270000	2,518,559.43	509,436.65	0.44
		Base		16.967653	2,009,122.78	21.270000	2,518,559.43	509,436.65	0.44
238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01								
		Local	27,918.000	42.291292	1,180,688.30	51.450000	1,436,381.10	255,692.80	0.25
		Base		42.291292	1,180,688.30	51.450000	1,436,381.10	255,692.80	0.25
242370203	DEAN FOODS CO COMMON STOCK USD.01								
		Local	65,901.000	8.610508	567,441.08	4.170000	274,807.17	-292,633.91	0.05
		Base		8.610508	567,441.08	4.170000	274,807.17	-292,633.91	0.05
247916208	DENBURY RESOURCES INC COMMON STOCK USD.001								
		Local	333,067.000	2.331933	776,689.81	2.030000	676,126.01	-100,563.80	0.12
		Base		2.331933	776,689.81	2.030000	676,126.01	-100,563.80	0.12
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01								
		Local	149,686.000	10.564936	1,581,422.94	10.160000	1,520,809.76	-60,613.18	0.27
		Base		10.564936	1,581,422.94	10.160000	1,520,809.76	-60,613.18	0.27

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253651103	DIEBOLD NIXDORF INC COMMON STOCK USD1.25								
		Local	54,954.000	12.422673	682,675.56	4.250000	233,554.50	-449,121.06	0.04
		Base		12.422673	682,675.56	4.250000	233,554.50	-449,121.06	0.04
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01								
		Local	19,772.000	11.229340	222,026.52	11.860000	234,495.92	12,469.40	0.04
		Base		11.229340	222,026.52	11.860000	234,495.92	12,469.40	0.04
253922108	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01								
		Local	22,237.000	14.445044	321,214.45	19.720000	438,513.64	117,299.19	0.08
		Base		14.445044	321,214.45	19.720000	438,513.64	117,299.19	0.08
254423106	DINE BRANDS GLOBAL INC COMMON STOCK USD.01								
		Local	12,739.000	61.811540	787,417.21	76.270000	971,603.53	184,186.32	0.17
		Base		61.811540	787,417.21	76.270000	971,603.53	184,186.32	0.17
254543101	DIODES INC COMMON STOCK USD.667								
		Local	28,531.000	24.947795	711,785.54	33.630000	959,497.53	247,711.99	0.17
		Base		24.947795	711,785.54	33.630000	959,497.53	247,711.99	0.17
25456K101	DIPLOMAT PHARMACY INC COMMON STOCK								
		Local	40,703.000	25.787793	1,049,640.54	14.500000	590,193.50	-459,447.04	0.10
		Base		25.787793	1,049,640.54	14.500000	590,193.50	-459,447.04	0.10
257867200	RR DONNELLEY + SONS CO COMMON STOCK USD1.25								
		Local	50,762.000	24.717493	1,254,709.38	5.100000	258,886.20	-995,823.18	0.05
		Base		24.717493	1,254,709.38	5.100000	258,886.20	-995,823.18	0.05
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01								
		Local	24,521.000	25.260427	619,410.92	14.640000	358,987.44	-260,423.48	0.06
		Base		25.260427	619,410.92	14.640000	358,987.44	-260,423.48	0.06
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01								
		Local	20,915.000	40.539275	847,878.94	85.950000	1,797,644.25	949,765.31	0.31
		Base		40.539275	847,878.94	85.950000	1,797,644.25	949,765.31	0.31
268603107	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01								
		Local	16,024.000	13.395084	214,642.83	16.490000	264,235.76	49,592.93	0.05
		Base		13.395084	214,642.83	16.490000	264,235.76	49,592.93	0.05

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26885G109	ERA GROUP INC COMMON STOCK USD.01								
		Local	14,743.000	19.836748	292,453.18	9.420000	138,879.06	-153,574.12	0.02
		Base		19.836748	292,453.18	9.420000	138,879.06	-153,574.12	0.02
268948106	EAGLE BANCORP INC COMMON STOCK USD.01								
		Local	22,725.000	57.687500	1,310,948.44	54.880000	1,247,148.00	-63,800.44	0.22
		Base		57.687500	1,310,948.44	54.880000	1,247,148.00	-63,800.44	0.22
269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	7,909.000	58.125592	459,715.31	42.260000	334,234.34	-125,480.97	0.06
		Base		58.125592	459,715.31	42.260000	334,234.34	-125,480.97	0.06
27616P103	EASTERLY GOVERNMENT PROPERTI REIT USD.01								
		Local	43,763.000	21.043165	920,912.04	17.960000	785,983.48	-134,928.56	0.14
		Base		21.043165	920,912.04	17.960000	785,983.48	-134,928.56	0.14
277276101	EASTGROUP PROPERTIES INC REIT								
		Local	25,934.000	52.702595	1,366,789.09	103.460000	2,683,131.64	1,316,342.55	0.47
		Base		52.702595	1,366,789.09	103.460000	2,683,131.64	1,316,342.55	0.47
278715206	EBIX INC COMMON STOCK USD.1								
		Local	16,213.000	22.492648	364,673.30	57.120000	926,086.56	561,413.26	0.16
		Base		22.492648	364,673.30	57.120000	926,086.56	561,413.26	0.16
27875T101	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001								
		Local	20,539.000	25.265573	518,929.60	23.760000	488,006.64	-30,922.96	0.09
		Base		25.265573	518,929.60	23.760000	488,006.64	-30,922.96	0.09
28238P109	EHEALTH INC COMMON STOCK USD.001								
		Local	13,133.000	21.726364	285,332.34	61.160000	803,214.28	517,881.94	0.14
		Base		21.726364	285,332.34	61.160000	803,214.28	517,881.94	0.14
282914100	8X8 INC COMMON STOCK USD.001								
		Local	68,582.000	10.672186	731,919.89	17.610000	1,207,729.02	475,809.13	0.21
		Base		10.672186	731,919.89	17.610000	1,207,729.02	475,809.13	0.21
283677854	EL PASO ELECTRIC CO COMMON STOCK								
		Local	29,286.000	34.137768	999,758.67	52.520000	1,538,100.72	538,342.05	0.27
		Base		34.137768	999,758.67	52.520000	1,538,100.72	538,342.05	0.27

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285229100	ELECTRO SCIENTIFIC INDS INC COMMON STOCK								
		Local	24,701.000	12.404721	306,409.02	30.000000	741,030.00	434,620.98	0.13
		Base		12.404721	306,409.02	30.000000	741,030.00	434,620.98	0.13
286082102	ELECTRONICS FOR IMAGING COMMON STOCK USD.01								
		Local	31,580.000	24.441279	771,855.60	26.410000	834,027.80	62,172.20	0.15
		Base		24.441279	771,855.60	26.410000	834,027.80	62,172.20	0.15
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001								
		Local	32,288.000	30.633995	989,110.42	62.390000	2,014,448.32	1,025,337.90	0.35
		Base		30.633995	989,110.42	62.390000	2,014,448.32	1,025,337.90	0.35
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01								
		Local	23,582.000	19.320527	455,616.67	42.370000	999,169.34	543,552.67	0.17
		Base		19.320527	455,616.67	42.370000	999,169.34	543,552.67	0.17
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	11,315.000	48.817722	552,372.52	79.430000	898,750.45	346,377.93	0.16
		Base		48.817722	552,372.52	79.430000	898,750.45	346,377.93	0.16
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	18,423.000	29.805806	549,112.36	29.540000	544,215.42	-4,896.94	0.09
		Base		29.805806	549,112.36	29.540000	544,215.42	-4,896.94	0.09
292562105	ENCORE WIRE CORP COMMON STOCK USD.01								
		Local	15,021.000	29.403170	441,665.01	53.900000	809,631.90	367,966.89	0.14
		Base		29.403170	441,665.01	53.900000	809,631.90	367,966.89	0.14
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01								
		Local	14,899.000	47.997489	715,114.59	66.050000	984,078.95	268,964.36	0.17
		Base		47.997489	715,114.59	66.050000	984,078.95	268,964.36	0.17
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001								
		Local	24,635.000	23.727380	584,524.00	23.050000	567,836.75	-16,687.25	0.10
		Base		23.727380	584,524.00	23.050000	567,836.75	-16,687.25	0.10
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001								
		Local	35,375.000	13.285692	469,981.35	43.570000	1,541,288.75	1,071,307.40	0.27
		Base		13.285692	469,981.35	43.570000	1,541,288.75	1,071,307.40	0.27

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294268107	EPLUS INC COMMON STOCK USD.01								
		9,849.000	Local	42.903865	422,560.17	79.220000	780,237.78	357,677.61	0.14
			Base	42.903865	422,560.17	79.220000	780,237.78	357,677.61	0.14
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01								
		18,636.000	Local	35.709596	665,484.04	65.110000	1,213,389.96	547,905.92	0.21
			Base	35.709596	665,484.04	65.110000	1,213,389.96	547,905.92	0.21
296689102	ESSENDANT INC COMMON STOCK USD.1								
		23,612.000	Local	32.953967	778,109.08	12.800000	302,233.60	-475,875.48	0.05
			Base	32.953967	778,109.08	12.800000	302,233.60	-475,875.48	0.05
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01								
		17,769.000	Local	22.282827	395,943.55	18.980000	337,255.62	-58,687.93	0.06
			Base	22.282827	395,943.55	18.980000	337,255.62	-58,687.93	0.06
30040P103	EVERTEC INC COMMON STOCK USD.01								
		43,387.000	Local	19.908574	863,773.32	27.670000	1,200,518.29	336,744.97	0.21
			Base	19.908574	863,773.32	27.670000	1,200,518.29	336,744.97	0.21
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001								
		24,635.000	Local	29.898458	736,548.51	57.500000	1,416,512.50	679,963.99	0.25
			Base	29.898458	736,548.51	57.500000	1,416,512.50	679,963.99	0.25
30214U102	EXPONENT INC COMMON STOCK USD.001								
		37,411.000	Local	14.516801	543,088.03	49.960000	1,869,053.56	1,325,965.53	0.33
			Base	14.516801	543,088.03	49.960000	1,869,053.56	1,325,965.53	0.33
30219E103	EXPRESS INC COMMON STOCK								
		49,230.000	Local	17.517924	862,407.38	5.300000	260,919.00	-601,488.38	0.05
			Base	17.517924	862,407.38	5.300000	260,919.00	-601,488.38	0.05
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001								
		85,249.000	Local	14.680483	1,251,496.48	7.560000	644,482.44	-607,014.04	0.11
			Base	14.680483	1,251,496.48	7.560000	644,482.44	-607,014.04	0.11
30227H106	EXTERRAN CORP COMMON STOCK USD.01								
		22,645.000	Local	15.421501	349,219.90	17.360000	393,117.20	43,897.30	0.07
			Base	15.421501	349,219.90	17.360000	393,117.20	43,897.30	0.07

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302301106	EZCORP INC CL A COMMON STOCK USD.01								
		Local	37,118.000	22.354037	829,737.13	9.320000	345,939.76	-483,797.37	0.06
		Base		22.354037	829,737.13	9.320000	345,939.76	-483,797.37	0.06
302941109	FTI CONSULTING INC COMMON STOCK USD.01								
		Local	27,604.000	33.715487	930,682.30	68.320000	1,885,905.28	955,222.98	0.33
		Base		33.715487	930,682.30	68.320000	1,885,905.28	955,222.98	0.33
311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	12,462.000	42.729660	532,497.02	42.520000	529,884.24	-2,612.78	0.09
		Base		42.729660	532,497.02	42.520000	529,884.24	-2,612.78	0.09
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0								
		Local	43,344.000	8.081113	350,267.75	21.980000	952,701.12	602,433.37	0.17
		Base		8.081113	350,267.75	21.980000	952,701.12	602,433.37	0.17
316394105	FIDELITY SOUTHERN CORP COMMON STOCK								
		Local	15,885.000	19.934555	316,660.40	30.460000	483,857.10	167,196.70	0.08
		Base		19.934555	316,660.40	30.460000	483,857.10	167,196.70	0.08
31660B101	FIESTA RESTAURANT GROUP COMMON STOCK USD.01								
		Local	16,857.000	24.075541	405,841.39	14.860000	250,495.02	-155,346.37	0.04
		Base		24.075541	405,841.39	14.860000	250,495.02	-155,346.37	0.04
31787A507	FINISAR CORPORATION COMMON STOCK USD.001								
		Local	84,467.000	19.323024	1,632,157.90	22.780000	1,924,158.26	292,000.36	0.34
		Base		19.323024	1,632,157.90	22.780000	1,924,158.26	292,000.36	0.34
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1								
		Local	156,409.000	6.026395	942,582.39	10.650000	1,665,755.85	723,173.46	0.29
		Base		6.026395	942,582.39	10.650000	1,665,755.85	723,173.46	0.29
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0								
		Local	71,497.000	7.212874	515,698.82	13.600000	972,359.20	456,660.38	0.17
		Base		7.212874	515,698.82	13.600000	972,359.20	456,660.38	0.17
320209109	FIRST FINANCIAL BANCORP COMMON STOCK								
		Local	70,438.000	21.275469	1,498,601.47	26.330000	1,854,632.54	356,031.07	0.32
		Base		21.275469	1,498,601.47	26.330000	1,854,632.54	356,031.07	0.32

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32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01								
		Local	48,709.000	21.993619	1,071,287.21	61.100000	2,976,119.90	1,904,832.69	0.52
		Base		21.993619	1,071,287.21	61.100000	2,976,119.90	1,904,832.69	0.52
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01								
		Local	76,619.000	15.118701	1,158,379.73	22.020000	1,687,150.38	528,770.65	0.29
		Base		15.118701	1,158,379.73	22.020000	1,687,150.38	528,770.65	0.29
33767D105	FIRSTCASH INC COMMON STOCK USD.01								
		Local	31,525.000	41.662949	1,313,424.46	82.430000	2,598,605.75	1,285,181.29	0.45
		Base		41.662949	1,313,424.46	82.430000	2,598,605.75	1,285,181.29	0.45
337930705	FLAGSTAR BANCORP INC COMMON STOCK USD.01								
		Local	21,136.000	30.977216	654,734.43	30.850000	652,045.60	-2,688.83	0.11
		Base		30.977216	654,734.43	30.850000	652,045.60	-2,688.83	0.11
346375108	FORMFACTOR INC COMMON STOCK USD.001								
		Local	53,250.000	13.999038	745,448.80	15.020000	799,815.00	54,366.20	0.14
		Base		13.999038	745,448.80	15.020000	799,815.00	54,366.20	0.14
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01								
		Local	7,363.000	35.350861	260,288.39	44.910000	330,672.33	70,383.94	0.06
		Base		35.350861	260,288.39	44.910000	330,672.33	70,383.94	0.06
349853101	FORWARD AIR CORP COMMON STOCK USD.01								
		Local	21,000.000	36.283291	761,949.11	58.530000	1,229,130.00	467,180.89	0.21
		Base		36.283291	761,949.11	58.530000	1,229,130.00	467,180.89	0.21
34988V106	FOSSIL GROUP INC COMMON STOCK USD.01								
		Local	32,720.000	17.177740	562,055.66	16.960000	554,931.20	-7,124.46	0.10
		Base		17.177740	562,055.66	16.960000	554,931.20	-7,124.46	0.10
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001								
		Local	63,479.000	19.827350	1,258,620.34	28.240000	1,792,646.96	534,026.62	0.31
		Base		19.827350	1,258,620.34	28.240000	1,792,646.96	534,026.62	0.31
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001								
		Local	27,317.000	26.512314	724,236.89	59.330000	1,620,717.61	896,480.72	0.28
		Base		26.512314	724,236.89	59.330000	1,620,717.61	896,480.72	0.28

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353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1								
		Local	27,908.000	26.964953	752,537.90	47.780000	1,333,444.24	580,906.34	0.23
		Base		26.964953	752,537.90	47.780000	1,333,444.24	580,906.34	0.23
35352P104	FRANKLIN FINANCIAL NETWORK COMMON STOCK								
		Local	8,777.000	37.516841	329,285.31	31.870000	279,722.99	-49,562.32	0.05
		Base		37.516841	329,285.31	31.870000	279,722.99	-49,562.32	0.05
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001								
		Local	76,987.000	12.519277	963,821.60	7.420000	571,243.54	-392,578.06	0.10
		Base		12.519277	963,821.60	7.420000	571,243.54	-392,578.06	0.10
35906A306	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25								
		Local	75,903.000	8.253621	626,474.59	2.000000	151,806.00	-474,668.59	0.03
		Base		8.253621	626,474.59	2.000000	151,806.00	-474,668.59	0.03
359694106	H.B. FULLER CO. COMMON STOCK USD1.0								
		Local	36,457.000	28.936968	1,054,955.05	49.390000	1,800,611.23	745,656.18	0.31
		Base		28.936968	1,054,955.05	49.390000	1,800,611.23	745,656.18	0.31
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001								
		Local	18,572.000	15.271571	283,623.62	18.310000	340,053.32	56,429.70	0.06
		Base		15.271571	283,623.62	18.310000	340,053.32	56,429.70	0.06
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01								
		Local	30,169.000	38.429211	1,159,370.88	34.870000	1,051,993.03	-107,377.85	0.18
		Base		38.429211	1,159,370.88	34.870000	1,051,993.03	-107,377.85	0.18
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001								
		Local	73,372.000	14.809803	1,086,624.86	11.340000	832,038.48	-254,586.38	0.15
		Base		14.809803	1,086,624.86	11.340000	832,038.48	-254,586.38	0.15
36473H104	GANNETT CO INC COMMON STOCK USD.01								
		Local	81,433.000	12.222229	995,292.77	11.090000	903,091.97	-92,200.80	0.16
		Base		12.222229	995,292.77	11.090000	903,091.97	-92,200.80	0.16
366505105	GARRETT MOTION INC COMMON STOCK USD.001								
		Local	53,271.000	14.778393	787,259.75	15.970000	850,737.87	63,478.12	0.15
		Base		14.778393	787,259.75	15.970000	850,737.87	63,478.12	0.15

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371532102	GENESCO INC COMMON STOCK USD1.0								
		14,517.000	Local	54.886971	796,794.16	45.180000	655,878.06	-140,916.10	0.11
			Base	54.886971	796,794.16	45.180000	655,878.06	-140,916.10	0.11
37253A103	GENTHERM INC COMMON STOCK								
		25,090.000	Local	50.730475	1,272,827.62	42.560000	1,067,830.40	-204,997.22	0.19
			Base	50.730475	1,272,827.62	42.560000	1,067,830.40	-204,997.22	0.19
37364X109	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01								
		9,781.000	Local	44.290310	433,203.52	15.030000	147,008.43	-286,195.09	0.03
			Base	44.290310	433,203.52	15.030000	147,008.43	-286,195.09	0.03
374297109	GETTY REALTY CORP REIT USD.01								
		24,439.000	Local	21.137125	516,570.20	32.060000	783,514.34	266,944.14	0.14
			Base	21.137125	516,570.20	32.060000	783,514.34	266,944.14	0.14
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01								
		23,059.000	Local	15.252079	351,697.68	35.650000	822,053.35	470,355.67	0.14
			Base	15.252079	351,697.68	35.650000	822,053.35	470,355.67	0.14
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01								
		60,797.000	Local	19.122619	1,162,597.88	42.180000	2,564,417.46	1,401,819.58	0.45
			Base	19.122619	1,162,597.88	42.180000	2,564,417.46	1,401,819.58	0.45
377316104	GLATFELTER COMMON STOCK USD.01								
		31,516.000	Local	19.443572	612,783.60	12.780000	402,774.48	-210,009.12	0.07
			Base	19.443572	612,783.60	12.780000	402,774.48	-210,009.12	0.07
379378201	GLOBAL NET LEASE INC REIT USD.01								
		54,766.000	Local	17.420206	954,035.00	19.390000	1,061,912.74	107,877.74	0.19
			Base	17.420206	954,035.00	19.390000	1,061,912.74	107,877.74	0.19
38741L107	GRANITE POINT MORTGAGE TRUST REIT USD.01								
		31,250.000	Local	18.712840	584,776.26	19.520000	610,000.00	25,223.74	0.11
			Base	18.712840	584,776.26	19.520000	610,000.00	25,223.74	0.11
391416104	GREAT WESTERN BANCORP INC COMMON STOCK USD.01								
		41,469.000	Local	31.311186	1,298,443.57	35.290000	1,463,441.01	164,997.44	0.26
			Base	31.311186	1,298,443.57	35.290000	1,463,441.01	164,997.44	0.26

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393222104	GREEN PLAINS INC COMMON STOCK USD.001								
		Local	27,995.000	23.124895	647,381.44	14.210000	397,808.95	-249,572.49	0.07
		Base		23.124895	647,381.44	14.210000	397,808.95	-249,572.49	0.07
393657101	GREENBRIER COMPANIES INC COMMON STOCK								
		Local	23,269.000	34.856096	811,066.50	42.410000	986,838.29	175,771.79	0.17
		Base		34.856096	811,066.50	42.410000	986,838.29	175,771.79	0.17
395259104	GREENHILL + CO INC COMMON STOCK USD.01								
		Local	12,530.000	45.086933	564,939.27	25.060000	314,001.80	-250,937.47	0.05
		Base		45.086933	564,939.27	25.060000	314,001.80	-250,937.47	0.05
398433102	GRIFFON CORP COMMON STOCK USD.25								
		Local	24,306.000	12.283662	298,566.68	15.910000	386,708.46	88,141.78	0.07
		Base		12.283662	298,566.68	15.910000	386,708.46	88,141.78	0.07
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	13,101.000	53.337880	698,779.56	61.030000	799,554.03	100,774.47	0.14
		Base		53.337880	698,779.56	61.030000	799,554.03	100,774.47	0.14
401617105	GUESS? INC COMMON STOCK USD.01								
		Local	40,774.000	13.844837	564,509.39	19.510000	795,500.74	230,991.35	0.14
		Base		13.844837	564,509.39	19.510000	795,500.74	230,991.35	0.14
402307102	GULF ISLAND FABRICATION INC COMMON STOCK								
		Local	9,992.000	24.675360	246,556.20	9.490000	94,824.08	-151,732.12	0.02
		Base		24.675360	246,556.20	9.490000	94,824.08	-151,732.12	0.02
402635304	GULFPORT ENERGY CORP COMMON STOCK USD.01								
		Local	113,409.000	9.662349	1,095,797.34	8.390000	951,501.51	-144,295.83	0.17
		Base		9.662349	1,095,797.34	8.390000	951,501.51	-144,295.83	0.17
40416E103	HCI GROUP INC COMMON STOCK								
		Local	5,210.000	42.361597	220,703.92	47.380000	246,849.80	26,145.88	0.04
		Base		42.361597	220,703.92	47.380000	246,849.80	26,145.88	0.04
40418F108	HFF INC CLASS A COMMON STOCK USD.01								
		Local	28,130.000	22.153796	623,186.28	41.420000	1,165,144.60	541,958.32	0.20
		Base		22.153796	623,186.28	41.420000	1,165,144.60	541,958.32	0.20

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40425J101	HMS HOLDINGS CORP COMMON STOCK USD.01								
		Local	60,360.000	15.101437	911,522.76	29.990000	1,810,196.40	898,673.64	0.32
		Base		15.101437	911,522.76	29.990000	1,810,196.40	898,673.64	0.32
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001								
		Local	22,818.000	12.247620	279,466.20	21.930000	500,398.74	220,932.54	0.09
		Base		12.247620	279,466.20	21.930000	500,398.74	220,932.54	0.09
413160102	HARMONIC INC COMMON STOCK USD.001								
		Local	62,482.000	6.069827	379,254.93	5.290000	330,529.78	-48,725.15	0.06
		Base		6.069827	379,254.93	5.290000	330,529.78	-48,725.15	0.06
415864107	HARSCO CORP COMMON STOCK USD1.25								
		Local	57,698.000	16.104379	929,190.48	21.300000	1,228,967.40	299,776.92	0.21
		Base		16.104379	929,190.48	21.300000	1,228,967.40	299,776.92	0.21
419596101	HAVERTY FURNITURE COMMON STOCK USD1.0								
		Local	13,647.000	14.852620	202,693.70	20.370000	277,989.39	75,295.69	0.05
		Base		14.852620	202,693.70	20.370000	277,989.39	75,295.69	0.05
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01								
		Local	35,541.000	27.846096	989,678.10	32.020000	1,138,022.82	148,344.72	0.20
		Base		27.846096	989,678.10	32.020000	1,138,022.82	148,344.72	0.20
420261109	HAWKINS INC COMMON STOCK USD.05								
		Local	6,943.000	39.113867	271,567.58	41.490000	288,065.07	16,497.49	0.05
		Base		39.113867	271,567.58	41.490000	288,065.07	16,497.49	0.05
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001								
		Local	9,003.000	54.006862	486,223.78	32.800000	295,298.40	-190,925.38	0.05
		Base		54.006862	486,223.78	32.800000	295,298.40	-190,925.38	0.05
42222N103	HEALTHSTREAM INC COMMON STOCK								
		Local	18,372.000	27.249893	500,635.04	25.160000	462,239.52	-38,395.52	0.08
		Base		27.249893	500,635.04	25.160000	462,239.52	-38,395.52	0.08
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01								
		Local	34,152.000	18.123372	618,949.41	20.010000	683,381.52	64,432.11	0.12
		Base		18.123372	618,949.41	20.010000	683,381.52	64,432.11	0.12

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422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01								
		13,634.000	Local	21.821936	297,520.28	33.050000	450,603.70	153,083.42	0.08
			Base	21.821936	297,520.28	33.050000	450,603.70	153,083.42	0.08
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK								
		100,147.000	Local	6.320679	632,997.08	6.830000	684,004.01	51,006.93	0.12
			Base	6.320679	632,997.08	6.830000	684,004.01	51,006.93	0.12
42722X106	HERITAGE FINANCIAL CORP COMMON STOCK								
		23,857.000	Local	34.646547	826,562.68	30.980000	739,089.86	-87,472.82	0.13
			Base	34.646547	826,562.68	30.980000	739,089.86	-87,472.82	0.13
427825500	HERSHA HOSPITALITY TRUST REIT USD.01								
		26,098.000	Local	19.550207	510,221.29	18.530000	483,595.94	-26,625.35	0.08
			Base	19.550207	510,221.29	18.530000	483,595.94	-26,625.35	0.08
42805E306	HESKA CORP COMMON STOCK USD.001								
		4,973.000	Local	105.065827	522,492.36	98.600000	490,337.80	-32,154.56	0.09
			Base	105.065827	522,492.36	98.600000	490,337.80	-32,154.56	0.09
428567101	HIBBETT SPORTS INC COMMON STOCK USD.01								
		13,354.000	Local	40.839181	545,366.42	16.340000	218,204.36	-327,162.06	0.04
			Base	40.839181	545,366.42	16.340000	218,204.36	-327,162.06	0.04
43114K108	HIGHPOINT RESOURCES CORP COMMON STOCK USD.001								
		150,237.000	Local	8.925445	1,340,932.03	2.800000	420,663.60	-920,268.43	0.07
			Base	8.925445	1,340,932.03	2.800000	420,663.60	-920,268.43	0.07
431571108	HILLENBRAND INC COMMON STOCK								
		44,835.000	Local	24.307679	1,089,834.78	42.400000	1,901,004.00	811,169.22	0.33
			Base	24.307679	1,089,834.78	42.400000	1,901,004.00	811,169.22	0.33
43785V102	HOMESTREET INC COMMON STOCK								
		19,420.000	Local	31.238453	606,650.76	24.470000	475,207.40	-131,443.36	0.08
			Base	31.238453	606,650.76	24.470000	475,207.40	-131,443.36	0.08
43940T109	HOPE BANCORP INC COMMON STOCK USD.001								
		88,051.000	Local	9.884661	870,354.31	14.310000	1,260,009.81	389,655.50	0.22
			Base	9.884661	870,354.31	14.310000	1,260,009.81	389,655.50	0.22

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440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001								
		29,442.000	Local	20.032429	589,794.78	41.650000	1,226,259.30	636,464.52	0.21
			Base	20.032429	589,794.78	41.650000	1,226,259.30	636,464.52	0.21
443320106	HUB GROUP INC CL A COMMON STOCK USD.01								
		24,171.000	Local	35.892725	867,563.06	44.510000	1,075,851.21	208,288.15	0.19
			Base	35.892725	867,563.06	44.510000	1,075,851.21	208,288.15	0.19
45031U101	ISTAR INC REIT USD.001								
		48,892.000	Local	10.716836	523,967.54	9.590000	468,874.28	-55,093.26	0.08
			Base	10.716836	523,967.54	9.590000	468,874.28	-55,093.26	0.08
45378A106	INDEPENDENCE REALTY TRUST IN REIT USD.01								
		63,944.000	Local	9.840192	629,221.26	10.450000	668,214.80	38,993.54	0.12
			Base	9.840192	629,221.26	10.450000	668,214.80	38,993.54	0.12
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01								
		20,218.000	Local	34.720752	701,984.16	79.780000	1,612,992.04	911,007.88	0.28
			Base	34.720752	701,984.16	79.780000	1,612,992.04	911,007.88	0.28
45688C107	INGEVITY CORP COMMON STOCK USD.01								
		30,181.000	Local	28.655580	864,854.05	94.070000	2,839,126.67	1,974,272.62	0.50
			Base	28.655580	864,854.05	94.070000	2,839,126.67	1,974,272.62	0.50
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01								
		25,515.000	Local	19.893045	507,571.04	45.920000	1,171,648.80	664,077.76	0.20
			Base	19.893045	507,571.04	45.920000	1,171,648.80	664,077.76	0.20
45768S105	INNOSPEC INC COMMON STOCK USD.01								
		17,596.000	Local	48.094019	846,262.36	70.270000	1,236,470.92	390,208.56	0.22
			Base	48.094019	846,262.36	70.270000	1,236,470.92	390,208.56	0.22
45774N108	INNOPHOS HOLDINGS INC COMMON STOCK USD.001								
		14,124.000	Local	49.641546	701,137.20	29.900000	422,307.60	-278,829.60	0.07
			Base	49.641546	701,137.20	29.900000	422,307.60	-278,829.60	0.07
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK								
		13,137.000	Local	39.989288	525,339.27	22.090000	290,196.33	-235,142.94	0.05
			Base	39.989288	525,339.27	22.090000	290,196.33	-235,142.94	0.05

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45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01								
		15,723.000	Local	27.645560	434,671.14	42.110000	662,095.53	227,424.39	0.12
			Base	27.645560	434,671.14	42.110000	662,095.53	227,424.39	0.12
45781M101	INNOVIVA INC COMMON STOCK								
		48,682.000	Local	10.747706	523,219.84	17.100000	832,462.20	309,242.36	0.15
			Base	10.747706	523,219.84	17.100000	832,462.20	309,242.36	0.15
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001								
		21,427.000	Local	30.392833	651,227.23	80.990000	1,735,372.73	1,084,145.50	0.30
			Base	30.392833	651,227.23	80.990000	1,735,372.73	1,084,145.50	0.30
458334109	INTER PARFUMS INC COMMON STOCK USD.001								
		12,394.000	Local	22.984200	284,866.18	66.460000	823,705.24	538,839.06	0.14
			Base	22.984200	284,866.18	66.460000	823,705.24	538,839.06	0.14
458665304	INTERFACE INC COMMON STOCK USD.1								
		42,802.000	Local	16.413054	702,511.54	16.410000	702,380.82	-130.72	0.12
			Base	16.413054	702,511.54	16.410000	702,380.82	-130.72	0.12
46116V105	INTL FCSTONE INC COMMON STOCK USD.01								
		11,421.000	Local	30.307280	346,139.44	38.230000	436,624.83	90,485.39	0.08
			Base	30.307280	346,139.44	38.230000	436,624.83	90,485.39	0.08
461203101	INVACARE CORP COMMON STOCK USD.25								
		23,872.000	Local	22.668858	541,150.99	5.140000	122,702.08	-418,448.91	0.02
			Base	22.668858	541,150.99	5.140000	122,702.08	-418,448.91	0.02
46131B100	INVESCO MORTGAGE CAPITAL REIT USD.01								
		80,292.000	Local	17.621183	1,414,840.02	16.100000	1,292,701.20	-122,138.82	0.23
			Base	17.621183	1,414,840.02	16.100000	1,292,701.20	-122,138.82	0.23
46145F105	INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01								
		23,790.000	Local	15.319487	364,450.59	30.260000	719,885.40	355,434.81	0.13
			Base	15.319487	364,450.59	30.260000	719,885.40	355,434.81	0.13
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001								
		69,657.000	Local	11.039333	768,966.80	19.380000	1,349,952.66	580,985.86	0.24
			Base	11.039333	768,966.80	19.380000	1,349,952.66	580,985.86	0.24

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462726100	IROBOT CORP COMMON STOCK USD.01								
		Local	19,854.000	31.577424	626,938.18	89.790000	1,782,690.66	1,155,752.48	0.31
		Base		31.577424	626,938.18	89.790000	1,782,690.66	1,155,752.48	0.31
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E								
		Local	514,603.000	80.696319	41,526,567.67	76.690000	39,464,904.07	-2,061,663.60	6.88
		Base		80.696319	41,526,567.67	76.690000	39,464,904.07	-2,061,663.60	6.88
465741106	ITRON INC COMMON STOCK								
		Local	24,092.000	35.559335	856,695.50	54.630000	1,316,145.96	459,450.46	0.23
		Base		35.559335	856,695.50	54.630000	1,316,145.96	459,450.46	0.23
466032109	J + J SNACK FOODS CORP COMMON STOCK								
		Local	10,815.000	66.196804	715,918.44	154.350000	1,669,295.25	953,376.81	0.29
		Base		66.196804	715,918.44	154.350000	1,669,295.25	953,376.81	0.29
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	22,730.000	28.495220	647,696.35	79.440000	1,805,671.20	1,157,974.85	0.31
		Base		28.495220	647,696.35	79.440000	1,805,671.20	1,157,974.85	0.31
48253L106	KLX ENERGY SERVICES HOLDING COMMON STOCK USD.01								
		Local	16,155.000	28.320984	457,525.50	26.060000	420,999.30	-36,526.20	0.07
		Base		28.320984	457,525.50	26.060000	420,999.30	-36,526.20	0.07
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01								
		Local	11,879.000	59.980815	712,512.10	100.370000	1,192,295.23	479,783.13	0.21
		Base		59.980815	712,512.10	100.370000	1,192,295.23	479,783.13	0.21
483548103	KAMAN CORP COMMON STOCK USD1.0								
		Local	20,103.000	36.260660	728,948.04	59.120000	1,188,489.36	459,541.32	0.21
		Base		36.260660	728,948.04	59.120000	1,188,489.36	459,541.32	0.21
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0								
		Local	22,436.000	17.213646	386,205.37	22.400000	502,566.40	116,361.03	0.09
		Base		17.213646	386,205.37	22.400000	502,566.40	116,361.03	0.09
488360207	KEMET CORP COMMON STOCK USD.01								
		Local	41,309.000	25.125564	1,037,911.94	17.720000	731,995.48	-305,916.46	0.13
		Base		25.125564	1,037,911.94	17.720000	731,995.48	-305,916.46	0.13

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497498105	KIRKLAND S INC COMMON STOCK								
		Local	10,673.000	14.047823	149,932.41	10.220000	109,078.06	-40,854.35	0.02
		Base		14.047823	149,932.41	10.220000	109,078.06	-40,854.35	0.02
49803T300	KITE REALTY GROUP TRUST REIT USD.01								
		Local	60,243.000	24.216495	1,458,874.31	16.630000	1,001,841.09	-457,033.22	0.17
		Base		24.216495	1,458,874.31	16.630000	1,001,841.09	-457,033.22	0.17
49926D109	KNOWLES CORP COMMON STOCK USD.01								
		Local	64,819.000	13.478681	873,674.61	15.600000	1,011,176.40	137,501.79	0.18
		Base		13.478681	873,674.61	15.600000	1,011,176.40	137,501.79	0.18
500600101	KOPIN CORP COMMON STOCK USD.01								
		Local	44,075.000	3.878251	170,933.92	1.380000	60,823.50	-110,110.42	0.01
		Base		3.878251	170,933.92	1.380000	60,823.50	-110,110.42	0.01
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01								
		Local	14,757.000	34.787731	513,362.54	22.790000	336,312.03	-177,050.51	0.06
		Base		34.787731	513,362.54	22.790000	336,312.03	-177,050.51	0.06
500643200	KORN FERRY COMMON STOCK USD.01								
		Local	40,756.000	20.407237	831,717.37	45.600000	1,858,473.60	1,026,756.23	0.32
		Base		20.407237	831,717.37	45.600000	1,858,473.60	1,026,756.23	0.32
50077C106	KRATON CORP COMMON STOCK USD.01								
		Local	22,960.000	28.606501	656,805.26	28.200000	647,472.00	-9,333.26	0.11
		Base		28.606501	656,805.26	28.200000	647,472.00	-9,333.26	0.11
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK								
		Local	48,305.000	10.922567	527,614.59	22.530000	1,088,311.65	560,697.06	0.19
		Base		10.922567	527,614.59	22.530000	1,088,311.65	560,697.06	0.19
50187A107	LHC GROUP INC COMMON STOCK USD.01								
		Local	20,994.000	36.360231	763,346.70	105.730000	2,219,695.62	1,456,348.92	0.39
		Base		36.360231	763,346.70	105.730000	2,219,695.62	1,456,348.92	0.39
50187T106	LGI HOMES INC COMMON STOCK USD.01								
		Local	13,405.000	38.258642	512,857.10	59.300000	794,916.50	282,059.40	0.14
		Base		38.258642	512,857.10	59.300000	794,916.50	282,059.40	0.14

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50189K103	LCI INDUSTRIES COMMON STOCK USD.01								
		18,138.000	Local	36.832236	668,063.09	82.440000	1,495,296.72	827,233.63	0.26
			Base	36.832236	668,063.09	82.440000	1,495,296.72	827,233.63	0.26
502160104	LSB INDUSTRIES INC COMMON STOCK USD.1								
		14,637.000	Local	33.632859	492,284.15	7.450000	109,045.65	-383,238.50	0.02
			Base	33.632859	492,284.15	7.450000	109,045.65	-383,238.50	0.02
502175102	LTC PROPERTIES INC REIT USD.01								
		28,505.000	Local	35.134950	1,001,521.75	47.440000	1,352,277.20	350,755.45	0.24
			Base	35.134950	1,001,521.75	47.440000	1,352,277.20	350,755.45	0.24
50218P107	LSC COMMUNICATIONS INC COMMON STOCK USD.01								
		23,961.000	Local	31.440719	753,351.07	7.930000	190,010.73	-563,340.34	0.03
			Base	31.440719	753,351.07	7.930000	190,010.73	-563,340.34	0.03
505336107	LA Z BOY INC COMMON STOCK USD1.0								
		33,678.000	Local	14.167836	477,144.39	29.620000	997,542.36	520,397.97	0.17
			Base	14.167836	477,144.39	29.620000	997,542.36	520,397.97	0.17
516012101	LANNETT CO INC COMMON STOCK USD.001								
		24,371.000	Local	35.003918	853,080.49	7.460000	181,807.66	-671,272.83	0.03
			Base	35.003918	853,080.49	7.460000	181,807.66	-671,272.83	0.03
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01								
		27,660.000	Local	16.507644	456,601.44	16.820000	465,241.20	8,639.76	0.08
			Base	16.507644	456,601.44	16.820000	465,241.20	8,639.76	0.08
516806106	LAREDO PETROLEUM INC COMMON STOCK USD.01								
		109,323.000	Local	6.496090	710,172.06	3.800000	415,427.40	-294,744.66	0.07
			Base	6.496090	710,172.06	3.800000	415,427.40	-294,744.66	0.07
52471Y106	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01								
		32,410.000	Local	21.260630	689,057.01	39.840000	1,291,214.40	602,157.39	0.23
			Base	21.260630	689,057.01	39.840000	1,291,214.40	602,157.39	0.23
525558201	LEMAITRE VASCULAR INC COMMON STOCK USD.01								
		11,411.000	Local	31.779805	362,639.36	23.840000	272,038.24	-90,601.12	0.05
			Base	31.779805	362,639.36	23.840000	272,038.24	-90,601.12	0.05

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529043101	LEXINGTON REALTY TRUST REIT USD.0001								
		Local	151,219.000	9.618270	1,454,465.15	9.610000	1,453,214.59	-1,250.56	0.25
		Base		9.618270	1,454,465.15	9.610000	1,453,214.59	-1,250.56	0.25
535555106	LINDSAY CORP COMMON STOCK USD1.0								
		Local	7,733.000	70.306030	543,676.53	85.880000	664,110.04	120,433.51	0.12
		Base		70.306030	543,676.53	85.880000	664,110.04	120,433.51	0.12
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001								
		Local	19,029.000	23.514796	447,463.05	8.370000	159,272.73	-288,190.32	0.03
		Base		23.514796	447,463.05	8.370000	159,272.73	-288,190.32	0.03
536797103	LITHIA MOTORS INC CL A COMMON STOCK								
		Local	16,201.000	42.459716	687,889.86	88.950000	1,441,078.95	753,189.09	0.25
		Base		42.459716	687,889.86	88.950000	1,441,078.95	753,189.09	0.25
538146101	LIVEPERSON INC COMMON STOCK USD.001								
		Local	41,977.000	12.454947	522,821.29	23.470000	985,200.19	462,378.90	0.17
		Base		12.454947	522,821.29	23.470000	985,200.19	462,378.90	0.17
55003T107	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001								
		Local	20,602.000	27.815183	573,048.39	12.020000	247,636.04	-325,412.35	0.04
		Base		27.815183	573,048.39	12.020000	247,636.04	-325,412.35	0.04
55027E102	LUMINEX CORP COMMON STOCK USD.001								
		Local	29,815.000	22.165570	660,866.47	27.890000	831,540.35	170,673.88	0.15
		Base		22.165570	660,866.47	27.890000	831,540.35	170,673.88	0.15
550819106	LYDALL INC COMMON STOCK USD.1								
		Local	12,524.000	15.478240	193,849.48	26.520000	332,136.48	138,287.00	0.06
		Base		15.478240	193,849.48	26.520000	332,136.48	138,287.00	0.06
552074700	WILLIAM LYON HOMES CL A COMMON STOCK USD.01								
		Local	23,709.000	19.528653	463,004.83	13.260000	314,381.34	-148,623.49	0.05
		Base		19.528653	463,004.83	13.260000	314,381.34	-148,623.49	0.05
552676108	MDC HOLDINGS INC COMMON STOCK USD.01								
		Local	32,547.000	21.548776	701,348.01	32.930000	1,071,772.71	370,424.70	0.19
		Base		21.548776	701,348.01	32.930000	1,071,772.71	370,424.70	0.19

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55303J106	MGP INGREDIENTS INC COMMON STOCK								
		Local	9,093.000	88.901346	808,379.94	71.790000	652,786.47	-155,593.47	0.11
		Base		88.901346	808,379.94	71.790000	652,786.47	-155,593.47	0.11
55305B101	M/I HOMES INC COMMON STOCK USD.01								
		Local	20,081.000	18.372888	368,945.97	26.490000	531,945.69	162,999.72	0.09
		Base		18.372888	368,945.97	26.490000	531,945.69	162,999.72	0.09
553777103	MTS SYSTEMS CORP COMMON STOCK USD.25								
		Local	12,854.000	46.077402	592,278.93	50.060000	643,471.24	51,192.31	0.11
		Base		46.077402	592,278.93	50.060000	643,471.24	51,192.31	0.11
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01								
		Local	11,934.000	30.693009	366,290.37	30.470000	363,628.98	-2,661.39	0.06
		Base		30.693009	366,290.37	30.470000	363,628.98	-2,661.39	0.06
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001								
		Local	57,231.000	18.023303	1,031,491.65	32.650000	1,868,592.15	837,100.50	0.33
		Base		18.023303	1,031,491.65	32.650000	1,868,592.15	837,100.50	0.33
559079207	MAGELLAN HEALTH INC COMMON STOCK USD.01								
		Local	17,455.000	54.567498	952,475.67	65.160000	1,137,367.80	184,892.13	0.20
		Base		54.567498	952,475.67	65.160000	1,137,367.80	184,892.13	0.20
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01								
		Local	19,088.000	30.532037	582,795.52	56.370000	1,075,990.56	493,195.04	0.19
		Base		30.532037	582,795.52	56.370000	1,075,990.56	493,195.04	0.19
566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001								
		Local	15,288.000	36.277500	554,610.42	39.600000	605,404.80	50,794.38	0.11
		Base		36.277500	554,610.42	39.600000	605,404.80	50,794.38	0.11
566330106	MARCUS CORPORATION COMMON STOCK USD1.0								
		Local	14,361.000	14.147624	203,174.03	44.570000	640,069.77	436,895.74	0.11
		Base		14.147624	203,174.03	44.570000	640,069.77	436,895.74	0.11
567908108	MARINEMAX INC COMMON STOCK USD.001								
		Local	16,436.000	11.755608	193,215.18	17.780000	292,232.08	99,016.90	0.05
		Base		11.755608	193,215.18	17.780000	292,232.08	99,016.90	0.05

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573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01								
		27,808.000	Local	13.186123	366,679.72	19.350000	538,084.80	171,405.08	0.09
			Base	13.186123	366,679.72	19.350000	538,084.80	171,405.08	0.09
576690101	MATERION CORP COMMON STOCK								
		14,558.000	Local	33.452831	487,006.31	46.930000	683,206.94	196,200.63	0.12
			Base	33.452831	487,006.31	46.930000	683,206.94	196,200.63	0.12
576853105	MATRIX SERVICE CO COMMON STOCK USD.01								
		19,467.000	Local	15.119140	294,324.30	21.450000	417,567.15	123,242.85	0.07
			Base	15.119140	294,324.30	21.450000	417,567.15	123,242.85	0.07
57686G105	MATSON INC COMMON STOCK								
		30,710.000	Local	26.389880	810,433.23	33.510000	1,029,092.10	218,658.87	0.18
			Base	26.389880	810,433.23	33.510000	1,029,092.10	218,658.87	0.18
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0								
		23,070.000	Local	43.263341	998,085.27	44.490000	1,026,384.30	28,299.03	0.18
			Base	43.263341	998,085.27	44.490000	1,026,384.30	28,299.03	0.18
57776J100	MAXLINEAR INC COMMON STOCK								
		45,130.000	Local	30.197630	1,362,819.06	19.620000	885,450.60	-477,368.46	0.15
			Base	30.197630	1,362,819.06	19.620000	885,450.60	-477,368.46	0.15
584688105	MEDICINES COMPANY COMMON STOCK USD.001								
		47,248.000	Local	23.802971	1,124,642.77	23.110000	1,091,901.28	-32,741.49	0.19
			Base	23.802971	1,124,642.77	23.110000	1,091,901.28	-32,741.49	0.19
58470H101	MEDIFAST INC COMMON STOCK USD.001								
		8,603.000	Local	46.175012	397,243.63	127.240000	1,094,645.72	697,402.09	0.19
			Base	46.175012	397,243.63	127.240000	1,094,645.72	697,402.09	0.19
58506Q109	MEDPACE HOLDINGS INC COMMON STOCK USD.01								
		19,000.000	Local	52.937500	1,005,812.50	64.400000	1,223,600.00	217,787.50	0.21
			Base	52.937500	1,005,812.50	64.400000	1,223,600.00	217,787.50	0.21
588056101	MERCER INTERNATIONAL INC COMMON STOCK USD1.0								
		30,841.000	Local	14.219044	438,529.55	14.770000	455,521.57	16,992.02	0.08
			Base	14.219044	438,529.55	14.770000	455,521.57	16,992.02	0.08

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589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01								
		Local	34,776.000	19.975170	694,656.50	58.630000	2,038,916.88	1,344,260.38	0.36
		Base		19.975170	694,656.50	58.630000	2,038,916.88	1,344,260.38	0.36
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK								
		Local	30,493.000	20.158068	614,679.96	16.390000	499,780.27	-114,899.69	0.09
		Base		20.158068	614,679.96	16.390000	499,780.27	-114,899.69	0.09
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK								
		Local	39,433.000	20.736861	817,716.64	56.530000	2,229,147.49	1,411,430.85	0.39
		Base		20.736861	817,716.64	56.530000	2,229,147.49	1,411,430.85	0.39
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01								
		Local	27,024.000	30.885359	834,645.93	45.080000	1,218,241.92	383,595.99	0.21
		Base		30.885359	834,645.93	45.080000	1,218,241.92	383,595.99	0.21
59100U108	META FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	19,847.000	24.358732	483,447.75	23.550000	467,396.85	-16,050.90	0.08
		Base		24.358732	483,447.75	23.550000	467,396.85	-16,050.90	0.08
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5								
		Local	26,587.000	17.282183	459,481.39	25.750000	684,615.25	225,133.86	0.12
		Base		17.282183	459,481.39	25.750000	684,615.25	225,133.86	0.12
594972408	MICROSTRATEGY INC CL A COMMON STOCK USD.001								
		Local	6,781.000	139.737722	947,561.49	126.890000	860,441.09	-87,120.40	0.15
		Base		139.737722	947,561.49	126.890000	860,441.09	-87,120.40	0.15
60740F105	MOBILE MINI INC COMMON STOCK USD.01								
		Local	32,159.000	26.806847	862,081.38	37.790000	1,215,288.61	353,207.23	0.21
		Base		26.806847	862,081.38	37.790000	1,215,288.61	353,207.23	0.21
60877T100	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	69,165.000	14.784141	1,022,545.14	11.860000	820,296.90	-202,248.24	0.14
		Base		14.784141	1,022,545.14	11.860000	820,296.90	-202,248.24	0.14
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01								
		Local	8,523.000	14.289484	121,789.27	43.240000	368,534.52	246,745.25	0.06
		Base		14.289484	121,789.27	43.240000	368,534.52	246,745.25	0.06

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61022P100	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001								
		Local	29,893.000	17.510807	523,450.56	16.600000	496,223.80	-27,226.76	0.09
		Base		17.510807	523,450.56	16.600000	496,223.80	-27,226.76	0.09
610236101	MONRO INC COMMON STOCK USD.01								
		Local	23,732.000	43.318756	1,028,040.71	71.660000	1,700,635.12	672,594.41	0.30
		Base		43.318756	1,028,040.71	71.660000	1,700,635.12	672,594.41	0.30
615394202	MOOG INC CLASS A COMMON STOCK USD1.0								
		Local	23,357.000	46.918615	1,095,878.08	89.470000	2,089,750.79	993,872.71	0.36
		Base		46.918615	1,095,878.08	89.470000	2,089,750.79	993,872.71	0.36
620071100	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01								
		Local	13,612.000	33.406599	454,730.63	20.000000	272,240.00	-182,490.63	0.05
		Base		33.406599	454,730.63	20.000000	272,240.00	-182,490.63	0.05
624580106	MOVADO GROUP INC COMMON STOCK USD.01								
		Local	11,850.000	21.507700	254,866.25	31.950000	378,607.50	123,741.25	0.07
		Base		21.507700	254,866.25	31.950000	378,607.50	123,741.25	0.07
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01								
		Local	41,490.000	23.048593	956,286.14	25.910000	1,075,005.90	118,719.76	0.19
		Base		23.048593	956,286.14	25.910000	1,075,005.90	118,719.76	0.19
625383104	MULTI COLOR CORP COMMON STOCK								
		Local	10,033.000	61.001323	612,026.27	46.550000	467,036.15	-144,990.12	0.08
		Base		61.001323	612,026.27	46.550000	467,036.15	-144,990.12	0.08
628464109	MYERS INDUSTRIES INC COMMON STOCK								
		Local	25,422.000	14.365650	365,203.55	16.260000	413,361.72	48,158.17	0.07
		Base		14.365650	365,203.55	16.260000	413,361.72	48,158.17	0.07
62855J104	MYRIAD GENETICS INC COMMON STOCK USD.01								
		Local	53,782.000	21.163912	1,138,237.54	28.190000	1,516,114.58	377,877.04	0.26
		Base		21.163912	1,138,237.54	28.190000	1,516,114.58	377,877.04	0.26
628778102	N B T BANCORP INC COMMON STOCK USD.01								
		Local	31,411.000	22.943785	720,687.24	35.620000	1,118,859.82	398,172.58	0.20
		Base		22.943785	720,687.24	35.620000	1,118,859.82	398,172.58	0.20

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62914B100	NIC INC COMMON STOCK								
		47,871.000	Local	16.845282	806,400.48	16.400000	785,084.40	-21,316.08	0.14
			Base	16.845282	806,400.48	16.400000	785,084.40	-21,316.08	0.14
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01								
		47,678.000	Local	15.484210	738,256.15	22.000000	1,048,916.00	310,659.85	0.18
			Base	15.484210	738,256.15	22.000000	1,048,916.00	310,659.85	0.18
630077105	NANOMETRICS INC COMMON STOCK								
		17,415.000	Local	16.773997	292,119.15	30.590000	532,724.85	240,605.70	0.09
			Base	16.773997	292,119.15	30.590000	532,724.85	240,605.70	0.09
633707104	NATIONAL BANK HOLD CL A COMMON STOCK								
		18,587.000	Local	31.723274	589,640.49	31.960000	594,040.52	4,400.03	0.10
			Base	31.723274	589,640.49	31.960000	594,040.52	4,400.03	0.10
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0								
		3,618.000	Local	94.152266	340,642.90	119.620000	432,785.16	92,142.26	0.08
			Base	94.152266	340,642.90	119.620000	432,785.16	92,142.26	0.08
637870106	NATIONAL STORAGE AFFILIATES REIT USD.01								
		40,682.000	Local	24.591061	1,000,413.55	29.100000	1,183,846.20	183,432.65	0.21
			Base	24.591061	1,000,413.55	29.100000	1,183,846.20	183,432.65	0.21
638904102	NAVIGATORS GROUP INC COMMON STOCK USD.1								
		16,706.000	Local	28.990969	484,323.12	69.800000	1,166,078.80	681,755.68	0.20
			Base	28.990969	484,323.12	69.800000	1,166,078.80	681,755.68	0.20
639050103	NATUS MEDICAL INC COMMON STOCK USD.001								
		24,292.000	Local	21.688749	526,863.10	33.740000	819,612.08	292,748.98	0.14
			Base	21.688749	526,863.10	33.740000	819,612.08	292,748.98	0.14
63910B102	NAUTILUS INC COMMON STOCK								
		21,421.000	Local	23.324616	499,636.59	7.510000	160,871.71	-338,764.88	0.03
			Base	23.324616	499,636.59	7.510000	160,871.71	-338,764.88	0.03
63935N107	NAVIGANT CONSULTING INC COMMON STOCK USD.001								
		30,627.000	Local	11.918424	365,025.56	25.920000	793,851.84	428,826.28	0.14
			Base	11.918424	365,025.56	25.920000	793,851.84	428,826.28	0.14

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640079109	NEENAH INC COMMON STOCK USD.01								
		12,129.000	Local	31.449711	381,453.54	69.670000	845,027.43	463,573.89	0.15
			Base	31.449711	381,453.54	69.670000	845,027.43	463,573.89	0.15
640491106	NEOGEN CORP COMMON STOCK USD.16								
		37,395.000	Local	25.753810	963,063.74	60.910000	2,277,729.45	1,314,665.71	0.40
			Base	25.753810	963,063.74	60.910000	2,277,729.45	1,314,665.71	0.40
64049M209	NEOGENOMICS INC COMMON STOCK USD.001								
		16,390.000	Local	16.422602	269,166.45	16.620000	272,401.80	3,235.35	0.05
			Base	16.422602	269,166.45	16.620000	272,401.80	3,235.35	0.05
64111Q104	NETGEAR INC COMMON STOCK USD.001								
		22,662.000	Local	21.473699	486,636.97	39.610000	897,641.82	411,004.85	0.16
			Base	21.473699	486,636.97	39.610000	897,641.82	411,004.85	0.16
64704V106	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01								
		39,059.000	Local	16.006898	625,213.42	13.670000	533,936.53	-91,276.89	0.09
			Base	16.006898	625,213.42	13.670000	533,936.53	-91,276.89	0.09
649604501	NEW YORK MORTGAGE TRUST INC REIT USD.02								
		120,454.000	Local	6.133789	738,839.45	6.280000	756,451.12	17,611.67	0.13
			Base	6.133789	738,839.45	6.280000	756,451.12	17,611.67	0.13
651718504	NEWPARK RESOURCES INC COMMON STOCK USD.01								
		65,301.000	Local	11.371759	742,587.24	8.310000	542,651.31	-199,935.93	0.09
			Base	11.371759	742,587.24	8.310000	542,651.31	-199,935.93	0.09
65343C102	NEXTGEN HEALTHCARE INC COMMON STOCK USD.01								
		34,412.000	Local	33.034478	1,136,782.47	17.680000	608,404.16	-528,378.31	0.11
			Base	33.034478	1,136,782.47	17.680000	608,404.16	-528,378.31	0.11
66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01								
		33,948.000	Local	15.559392	528,210.23	14.310000	485,795.88	-42,414.35	0.08
			Base	15.559392	528,210.23	14.310000	485,795.88	-42,414.35	0.08
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01								
		74,286.000	Local	12.776142	949,088.49	17.640000	1,310,405.04	361,316.55	0.23
			Base	12.776142	949,088.49	17.640000	1,310,405.04	361,316.55	0.23

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66765N105	NORTHWEST NATURAL HOLDING CO COMMON STOCK								
		Local	20,756.000	47.195736	979,594.70	62.600000	1,299,325.60	319,730.90	0.23
		Base		47.195736	979,594.70	62.600000	1,299,325.60	319,730.90	0.23
67069D108	NUTRISYSTEM INC COMMON STOCK USD.001								
		Local	21,159.000	15.631613	330,749.29	43.410000	918,512.19	587,762.90	0.16
		Base		15.631613	330,749.29	43.410000	918,512.19	587,762.90	0.16
67103X102	OFG BANCORP COMMON STOCK USD1.0								
		Local	31,354.000	15.268051	478,714.46	19.380000	607,640.52	128,926.06	0.11
		Base		15.268051	478,714.46	19.380000	607,640.52	128,926.06	0.11
671044105	OSI SYSTEMS INC COMMON STOCK								
		Local	12,148.000	50.147582	609,192.83	89.690000	1,089,554.12	480,361.29	0.19
		Base		50.147582	609,192.83	89.690000	1,089,554.12	480,361.29	0.19
676220106	OFFICE DEPOT INC COMMON STOCK USD.01								
		Local	394,510.000	2.709057	1,068,750.26	2.950000	1,163,804.50	95,054.24	0.20
		Base		2.709057	1,068,750.26	2.950000	1,163,804.50	95,054.24	0.20
67623C109	OFFICE PROPERTIES INCOME TRU REIT USD.01								
		Local	34,448.000	59.493029	2,049,415.87	32.030000	1,103,369.44	-946,046.43	0.19
		Base		59.493029	2,049,415.87	32.030000	1,103,369.44	-946,046.43	0.19
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01								
		Local	43,162.000	24.713624	1,066,689.42	17.220000	743,249.64	-323,439.78	0.13
		Base		24.713624	1,066,689.42	17.220000	743,249.64	-323,439.78	0.13
680033107	OLD NATIONAL BANCORP COMMON STOCK								
		Local	108,375.000	12.799219	1,387,115.33	16.140000	1,749,172.50	362,057.17	0.31
		Base		12.799219	1,387,115.33	16.140000	1,749,172.50	362,057.17	0.31
68162K106	OLYMPIC STEEL INC COMMON STOCK								
		Local	6,575.000	23.121271	152,022.36	19.270000	126,700.25	-25,322.11	0.02
		Base		23.121271	152,022.36	19.270000	126,700.25	-25,322.11	0.02
68213N109	OMNICELL INC COMMON STOCK USD.001								
		Local	28,500.000	22.267817	634,632.79	65.130000	1,856,205.00	1,221,572.21	0.32
		Base		22.267817	634,632.79	65.130000	1,856,205.00	1,221,572.21	0.32

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68287N100	ONESPAN INC COMMON STOCK USD.001								
		22,581.000	Local	12.611472	284,779.66	14.590000	329,456.79	44,677.13	0.06
			Base	12.611472	284,779.66	14.590000	329,456.79	44,677.13	0.06
684000102	OPUS BANK COMMON STOCK								
		15,559.000	Local	31.539147	490,717.59	20.900000	325,183.10	-165,534.49	0.06
			Base	31.539147	490,717.59	20.900000	325,183.10	-165,534.49	0.06
68554V108	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001								
		44,007.000	Local	13.055074	574,514.63	12.850000	565,489.95	-9,024.68	0.10
			Base	13.055074	574,514.63	12.850000	565,489.95	-9,024.68	0.10
68628V308	ORION GROUP HOLDINGS INC COMMON STOCK USD.01								
		20,880.000	Local	8.376387	174,898.97	4.220000	88,113.60	-86,785.37	0.02
			Base	8.376387	174,898.97	4.220000	88,113.60	-86,785.37	0.02
68633D103	ORITANI FINANCIAL CORP COMMON STOCK USD.01								
		27,789.000	Local	13.840863	384,623.75	16.860000	468,522.54	83,898.79	0.08
			Base	13.840863	384,623.75	16.860000	468,522.54	83,898.79	0.08
68752M108	ORTHOFIX MEDICAL INC COMMON STOCK USD.1								
		13,620.000	Local	39.909894	543,572.75	54.110000	736,978.20	193,405.45	0.13
			Base	39.909894	543,572.75	54.110000	736,978.20	193,405.45	0.13
690732102	OWENS + MINOR INC COMMON STOCK USD2.0								
		44,852.000	Local	15.778818	707,711.54	7.570000	339,529.64	-368,181.90	0.06
			Base	15.778818	707,711.54	7.570000	339,529.64	-368,181.90	0.06
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0								
		12,190.000	Local	48.540173	591,704.71	76.580000	933,510.20	341,805.49	0.16
			Base	48.540173	591,704.71	76.580000	933,510.20	341,805.49	0.16
69327R101	PDC ENERGY INC COMMON STOCK USD.01								
		47,520.000	Local	47.376408	2,251,326.93	32.570000	1,547,726.40	-703,600.53	0.27
			Base	47.376408	2,251,326.93	32.570000	1,547,726.40	-703,600.53	0.27
693282105	PDF SOLUTIONS INC COMMON STOCK USD.00015								
		19,984.000	Local	18.003177	359,775.48	10.510000	210,031.84	-149,743.64	0.04
			Base	18.003177	359,775.48	10.510000	210,031.84	-149,743.64	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
69336V101	PGT INNOVATIONS INC COMMON STOCK USD.01								
		Local	41,693.000	10.700530	446,137.19	16.640000	693,771.52	247,634.33	0.12
		Base		10.700530	446,137.19	16.640000	693,771.52	247,634.33	0.12
69354N106	PRA GROUP INC COMMON STOCK USD.01								
		Local	32,592.000	30.829301	1,004,788.58	29.510000	961,789.92	-42,998.66	0.17
		Base		30.829301	1,004,788.58	29.510000	961,789.92	-42,998.66	0.17
69360J107	PS BUSINESS PARKS INC/CA REIT USD.01								
		Local	14,349.000	67.872388	973,900.90	145.190000	2,083,331.31	1,109,430.41	0.36
		Base		67.872388	973,900.90	145.190000	2,083,331.31	1,109,430.41	0.36
69478X105	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01								
		Local	32,360.000	38.914601	1,259,276.49	29.750000	962,710.00	-296,566.49	0.17
		Base		38.914601	1,259,276.49	29.750000	962,710.00	-296,566.49	0.17
69888T207	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01								
		Local	21,453.000	20.321340	435,953.71	16.260000	348,825.78	-87,127.93	0.06
		Base		20.321340	435,953.71	16.260000	348,825.78	-87,127.93	0.06
700416209	PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1								
		Local	13,845.000	26.576309	367,949.00	22.780000	315,389.10	-52,559.90	0.05
		Base		26.576309	367,949.00	22.780000	315,389.10	-52,559.90	0.05
703343103	PATRICK INDUSTRIES INC COMMON STOCK								
		Local	16,401.000	43.337896	710,784.84	39.900000	654,399.90	-56,384.94	0.11
		Base		43.337896	710,784.84	39.900000	654,399.90	-56,384.94	0.11
70788V102	PENN VIRGINIA CORP COMMON STOCK								
		Local	9,675.000	84.270732	815,319.33	52.460000	507,550.50	-307,768.83	0.09
		Base		84.270732	815,319.33	52.460000	507,550.50	-307,768.83	0.09
708160106	J.C. PENNEY CO INC COMMON STOCK USD.5								
		Local	228,709.000	4.641402	1,061,530.48	1.320000	301,895.88	-759,634.60	0.05
		Base		4.641402	1,061,530.48	1.320000	301,895.88	-759,634.60	0.05
709102107	PENN REAL ESTATE INVEST TST REIT USD1.0								
		Local	46,113.000	15.932396	734,690.59	7.370000	339,852.81	-394,837.78	0.06
		Base		15.932396	734,690.59	7.370000	339,852.81	-394,837.78	0.06

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70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01								
		Local	43,786.000	16.220501	710,230.87	20.240000	886,228.64	175,997.77	0.15
		Base		16.220501	710,230.87	20.240000	886,228.64	175,997.77	0.15
71375U101	PERFICIENT INC COMMON STOCK USD.001								
		Local	23,873.000	13.262575	316,617.46	25.510000	609,000.23	292,382.77	0.11
		Base		13.262575	316,617.46	25.510000	609,000.23	292,382.77	0.11
716382106	PETMED EXPRESS INC COMMON STOCK USD.001								
		Local	14,868.000	13.256207	197,093.29	23.680000	352,074.24	154,980.95	0.06
		Base		13.256207	197,093.29	23.680000	352,074.24	154,980.95	0.06
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001								
		Local	14,537.000	32.148167	467,337.91	31.220000	453,845.14	-13,492.77	0.08
		Base		32.148167	467,337.91	31.220000	453,845.14	-13,492.77	0.08
719405102	PHOTRONICS INC COMMON STOCK USD.01								
		Local	49,179.000	9.721556	478,096.39	10.690000	525,723.51	47,627.12	0.09
		Base		9.721556	478,096.39	10.690000	525,723.51	47,627.12	0.09
723664108	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1								
		Local	56,681.000	9.538203	540,634.91	1.480000	83,887.88	-456,747.03	0.01
		Base		9.538203	540,634.91	1.480000	83,887.88	-456,747.03	0.01
724078100	PIPER JAFFRAY COS COMMON STOCK USD.01								
		Local	10,658.000	37.072923	395,123.21	69.030000	735,721.74	340,598.53	0.13
		Base		37.072923	395,123.21	69.030000	735,721.74	340,598.53	0.13
729132100	PLEXUS CORP COMMON STOCK USD.01								
		Local	22,633.000	33.894804	767,141.11	56.120000	1,270,163.96	503,022.85	0.22
		Base		33.894804	767,141.11	56.120000	1,270,163.96	503,022.85	0.22
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,272.000	38.075751	238,811.11	27.910000	175,051.52	-63,759.59	0.03
		Base		38.075751	238,811.11	27.910000	175,051.52	-63,759.59	0.03
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001								
		Local	21,105.000	41.090756	867,220.41	66.000000	1,392,930.00	525,709.59	0.24
		Base		41.090756	867,220.41	66.000000	1,392,930.00	525,709.59	0.24

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740367404	PREFERRED BANK/LOS ANGELES COMMON STOCK								
		Local	10,062.000	67.023813	674,393.61	46.560000	468,486.72	-205,906.89	0.08
		Base		67.023813	674,393.61	46.560000	468,486.72	-205,906.89	0.08
74267C106	PROASSURANCE CORP COMMON STOCK USD.01								
		Local	38,571.000	38.813341	1,497,069.37	42.660000	1,645,438.86	148,369.49	0.29
		Base		38.813341	1,497,069.37	42.660000	1,645,438.86	148,369.49	0.29
743187106	PROGENICS PHARMACEUTICALS COMMON STOCK USD.0013								
		Local	60,952.000	10.528153	641,711.98	4.430000	270,017.36	-371,694.62	0.05
		Base		10.528153	641,711.98	4.430000	270,017.36	-371,694.62	0.05
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01								
		Local	32,291.000	24.492425	790,884.91	36.230000	1,169,902.93	379,018.02	0.20
		Base		24.492425	790,884.91	36.230000	1,169,902.93	379,018.02	0.20
74347M108	PROPETRO HOLDING CORP COMMON STOCK								
		Local	52,884.000	18.104128	957,418.71	16.340000	864,124.56	-93,294.15	0.15
		Base		18.104128	957,418.71	16.340000	864,124.56	-93,294.15	0.15
743713109	PROTO LABS INC COMMON STOCK USD.001								
		Local	19,472.000	80.219234	1,562,028.92	124.150000	2,417,448.80	855,419.88	0.42
		Base		80.219234	1,562,028.92	124.150000	2,417,448.80	855,419.88	0.42
743815102	PROVIDENCE SERVICE CORP COMMON STOCK USD.001								
		Local	7,923.000	45.738164	362,383.47	64.140000	508,181.22	145,797.75	0.09
		Base		45.738164	362,383.47	64.140000	508,181.22	145,797.75	0.09
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	44,194.000	15.590604	689,011.17	24.710000	1,092,033.74	403,022.57	0.19
		Base		15.590604	689,011.17	24.710000	1,092,033.74	403,022.57	0.19
747316107	QUAKER CHEMICAL CORP COMMON STOCK USD1.0								
		Local	9,561.000	53.373862	510,307.49	204.460000	1,954,842.06	1,444,534.57	0.34
		Base		53.373862	510,307.49	204.460000	1,954,842.06	1,444,534.57	0.34
74758T303	QUALYS INC COMMON STOCK USD.001								
		Local	24,353.000	31.673236	771,338.32	86.530000	2,107,265.09	1,335,926.77	0.37
		Base		31.673236	771,338.32	86.530000	2,107,265.09	1,335,926.77	0.37

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747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	25,288.000	17.164021	434,043.77	15.650000	395,757.20	-38,286.57	0.07
		Base		17.164021	434,043.77	15.650000	395,757.20	-38,286.57	0.07
74874Q100	QUINSTREET INC COMMON STOCK USD.001								
		Local	27,664.000	8.226068	227,565.95	19.040000	526,722.56	299,156.61	0.09
		Base		8.226068	227,565.95	19.040000	526,722.56	299,156.61	0.09
74909E106	QUORUM HEALTH CORP COMMON STOCK USD.0001								
		Local	18,364.000	12.010923	220,568.59	2.930000	53,806.52	-166,762.07	0.01
		Base		12.010923	220,568.59	2.930000	53,806.52	-166,762.07	0.01
749607107	RLI CORP COMMON STOCK USD1.0								
		Local	28,135.000	38.223911	1,075,429.74	66.010000	1,857,191.35	781,761.61	0.32
		Base		38.223911	1,075,429.74	66.010000	1,857,191.35	781,761.61	0.32
74967X103	RH COMMON STOCK USD.0001								
		Local	13,422.000	29.556105	396,702.04	135.870000	1,823,647.14	1,426,945.10	0.32
		Base		29.556105	396,702.04	135.870000	1,823,647.14	1,426,945.10	0.32
74971D101	RPT REALTY REIT USD.01								
		Local	57,687.000	13.161692	759,258.50	13.090000	755,122.83	-4,135.67	0.13
		Base		13.161692	759,258.50	13.090000	755,122.83	-4,135.67	0.13
750917106	RAMBUS INC COMMON STOCK USD.001								
		Local	78,228.000	11.366693	889,193.66	9.020000	705,616.56	-183,577.10	0.12
		Base		11.366693	889,193.66	9.020000	705,616.56	-183,577.10	0.12
754212108	RAVEN INDUSTRIES INC COMMON STOCK USD1.0								
		Local	25,857.000	21.455354	554,771.08	36.990000	956,450.43	401,679.35	0.17
		Base		21.455354	554,771.08	36.990000	956,450.43	401,679.35	0.17
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01								
		Local	36,719.000	22.035546	809,123.20	14.480000	531,691.12	-277,432.08	0.09
		Base		22.035546	809,123.20	14.480000	531,691.12	-277,432.08	0.09
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001								
		Local	12,758.000	32.672072	416,830.29	41.720000	532,263.76	115,433.47	0.09
		Base		32.672072	416,830.29	41.720000	532,263.76	115,433.47	0.09

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75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001								
		Local	9,340.000	41.499996	387,609.96	31.980000	298,693.20	-88,916.76	0.05
		Base		41.499996	387,609.96	31.980000	298,693.20	-88,916.76	0.05
758075402	REDWOOD TRUST INC REIT USD.01								
		Local	67,161.000	16.234379	1,090,317.11	16.130000	1,083,306.93	-7,010.18	0.19
		Base		16.234379	1,090,317.11	16.130000	1,083,306.93	-7,010.18	0.19
758932107	REGIS CORP COMMON STOCK USD.05								
		Local	23,922.000	15.636102	374,046.83	18.650000	446,145.30	72,098.47	0.08
		Base		15.636102	374,046.83	18.650000	446,145.30	72,098.47	0.08
75901B107	REGENXBIO INC COMMON STOCK USD.0001								
		Local	21,649.000	70.848615	1,533,801.67	43.960000	951,690.04	-582,111.63	0.17
		Base		70.848615	1,533,801.67	43.960000	951,690.04	-582,111.63	0.17
75972A301	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001								
		Local	26,824.000	19.459845	521,990.89	28.900000	775,213.60	253,222.71	0.14
		Base		19.459845	521,990.89	28.900000	775,213.60	253,222.71	0.14
759916109	REPLIGEN CORP COMMON STOCK USD.01								
		Local	28,071.000	22.360288	627,675.64	57.010000	1,600,327.71	972,652.07	0.28
		Base		22.360288	627,675.64	57.010000	1,600,327.71	972,652.07	0.28
76009N100	RENT A CENTER INC COMMON STOCK USD.01								
		Local	31,942.000	11.916245	380,628.71	17.500000	558,985.00	178,356.29	0.10
		Base		11.916245	380,628.71	17.500000	558,985.00	178,356.29	0.10
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01								
		Local	21,338.000	11.830663	252,442.68	16.710000	356,557.98	104,115.30	0.06
		Base		11.830663	252,442.68	16.710000	356,557.98	104,115.30	0.06
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001								
		Local	81,866.000	16.617104	1,360,375.81	17.570000	1,438,385.62	78,009.81	0.25
		Base		16.617104	1,360,375.81	17.570000	1,438,385.62	78,009.81	0.25
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01								
		Local	4,092.000	57.930032	237,049.69	72.930000	298,429.56	61,379.87	0.05
		Base		57.930032	237,049.69	72.930000	298,429.56	61,379.87	0.05

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76680V108	RING ENERGY INC COMMON STOCK USD.001								
		41,008.000	Local	14.633067	600,072.80	5.880000	241,127.04	-358,945.76	0.04
			Base	14.633067	600,072.80	5.880000	241,127.04	-358,945.76	0.04
775133101	ROGERS CORP COMMON STOCK USD1.0								
		13,226.000	Local	51.852168	685,796.78	126.910000	1,678,511.66	992,714.88	0.29
			Base	51.852168	685,796.78	126.910000	1,678,511.66	992,714.88	0.29
781270103	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001								
		22,941.000	Local	10.392449	238,413.17	21.720000	498,278.52	259,865.35	0.09
			Base	10.392449	238,413.17	21.720000	498,278.52	259,865.35	0.09
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01								
		20,613.000	Local	7.980322	164,498.38	23.100000	476,160.30	311,661.92	0.08
			Base	7.980322	164,498.38	23.100000	476,160.30	311,661.92	0.08
783859101	S + T BANCORP INC COMMON STOCK USD2.5								
		25,188.000	Local	23.371591	588,683.63	38.420000	967,722.96	379,039.33	0.17
			Base	23.371591	588,683.63	38.420000	967,722.96	379,039.33	0.17
784635104	SPX CORP COMMON STOCK USD.01								
		31,203.000	Local	13.031037	406,607.46	29.750000	928,289.25	521,681.79	0.16
			Base	13.031037	406,607.46	29.750000	928,289.25	521,681.79	0.16
78463M107	SPS COMMERCE INC COMMON STOCK USD.001								
		12,704.000	Local	73.644184	935,575.71	88.660000	1,126,336.64	190,760.93	0.20
			Base	73.644184	935,575.71	88.660000	1,126,336.64	190,760.93	0.20
78469X107	SPX FLOW INC COMMON STOCK USD.01								
		30,611.000	Local	33.701806	1,031,645.97	32.770000	1,003,122.47	-28,523.50	0.17
			Base	33.701806	1,031,645.97	32.770000	1,003,122.47	-28,523.50	0.17
78470V108	SRC ENERGY INC COMMON STOCK USD.001								
		174,842.000	Local	8.654418	1,513,155.70	4.920000	860,222.64	-652,933.06	0.15
			Base	8.654418	1,513,155.70	4.920000	860,222.64	-652,933.06	0.15
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01								
		10,461.000	Local	49.785929	520,810.60	82.310000	861,044.91	340,234.31	0.15
			Base	49.785929	520,810.60	82.310000	861,044.91	340,234.31	0.15

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78709Y105	SAIA INC COMMON STOCK USD.001								
		Local	18,477.000	35.858881	662,564.55	59.970000	1,108,065.69	445,501.14	0.19
		Base		35.858881	662,564.55	59.970000	1,108,065.69	445,501.14	0.19
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01								
		Local	6,297.000	72.934362	459,267.68	68.250000	429,770.25	-29,497.43	0.07
		Base		72.934362	459,267.68	68.250000	429,770.25	-29,497.43	0.07
801056102	SANMINA CORP COMMON STOCK USD.01								
		Local	49,090.000	17.372515	852,816.76	31.220000	1,532,589.80	679,773.04	0.27
		Base		17.372515	852,816.76	31.220000	1,532,589.80	679,773.04	0.27
804395101	SAUL CENTERS INC REIT USD.01								
		Local	8,290.000	43.560932	361,120.13	52.960000	439,038.40	77,918.27	0.08
		Base		43.560932	361,120.13	52.960000	439,038.40	77,918.27	0.08
806037107	SCANSOURCE INC COMMON STOCK								
		Local	18,416.000	35.557359	654,824.33	38.310000	705,516.96	50,692.63	0.12
		Base		35.557359	654,824.33	38.310000	705,516.96	50,692.63	0.12
807066105	SCHOLASTIC CORP COMMON STOCK USD.01								
		Local	19,956.000	31.755289	633,708.54	41.690000	831,965.64	198,257.10	0.15
		Base		31.755289	633,708.54	41.690000	831,965.64	198,257.10	0.15
808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1								
		Local	22,126.000	32.198377	712,421.29	32.060000	709,359.56	-3,061.73	0.12
		Base		32.198377	712,421.29	32.060000	709,359.56	-3,061.73	0.12
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	40,561.000	16.046994	650,882.14	18.780000	761,735.58	110,853.44	0.13
		Base		16.046994	650,882.14	18.780000	761,735.58	110,853.44	0.13
811707801	SEACOAST BANKING CORP/FL COMMON STOCK USD.1								
		Local	36,869.000	26.824291	988,984.79	27.520000	1,014,634.88	25,650.09	0.18
		Base		26.824291	988,984.79	27.520000	1,014,634.88	25,650.09	0.18

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811904101	SEACOR HOLDINGS INC COMMON STOCK USD.01								
		Local	12,332.000	46.429779	572,572.03	41.390000	510,421.48	-62,150.55	0.09
		Base		46.429779	572,572.03	41.390000	510,421.48	-62,150.55	0.09
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001								
		Local	77,906.000	13.633141	1,062,103.51	15.620000	1,216,891.72	154,788.21	0.21
		Base		13.633141	1,062,103.51	15.620000	1,216,891.72	154,788.21	0.21
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0								
		Local	42,356.000	20.900904	885,278.70	60.920000	2,580,327.52	1,695,048.82	0.45
		Base		20.900904	885,278.70	60.920000	2,580,327.52	1,695,048.82	0.45
816850101	SEMTECH CORP COMMON STOCK USD.01								
		Local	47,325.000	20.786082	983,701.33	48.560000	2,298,102.00	1,314,400.67	0.40
		Base		20.786082	983,701.33	48.560000	2,298,102.00	1,314,400.67	0.40
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25								
		Local	4,912.000	27.452616	134,847.25	28.600000	140,483.20	5,635.95	0.02
		Base		27.452616	134,847.25	28.600000	140,483.20	5,635.95	0.02
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001								
		Local	32,958.000	22.982198	757,447.28	33.750000	1,112,332.50	354,885.22	0.19
		Base		22.982198	757,447.28	33.750000	1,112,332.50	354,885.22	0.19
819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01								
		Local	18,595.000	41.887111	778,890.82	47.760000	888,097.20	109,206.38	0.15
		Base		41.887111	778,890.82	47.760000	888,097.20	109,206.38	0.15
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01								
		Local	7,217.000	29.862477	215,517.50	36.880000	266,162.96	50,645.46	0.05
		Base		29.862477	215,517.50	36.880000	266,162.96	50,645.46	0.05
82568P304	SHUTTERFLY INC COMMON STOCK USD.0001								
		Local	24,171.000	45.901846	1,109,493.52	45.960000	1,110,899.16	1,405.64	0.19
		Base		45.901846	1,109,493.52	45.960000	1,110,899.16	1,405.64	0.19
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01								
		Local	13,350.000	45.628829	609,144.87	40.010000	534,133.50	-75,011.37	0.09
		Base		45.628829	609,144.87	40.010000	534,133.50	-75,011.37	0.09

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828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01								
		Local	66,568.000	22.333227	1,486,678.26	24.740000	1,646,892.32	160,214.06	0.29
		Base		22.333227	1,486,678.26	24.740000	1,646,892.32	160,214.06	0.29
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01								
		Local	29,729.000	31.423079	934,176.71	61.380000	1,824,766.02	890,589.31	0.32
		Base		31.423079	934,176.71	61.380000	1,824,766.02	890,589.31	0.32
830879102	SKYWEST INC COMMON STOCK								
		Local	37,327.000	15.489180	578,164.61	50.950000	1,901,810.65	1,323,646.04	0.33
		Base		15.489180	578,164.61	50.950000	1,901,810.65	1,323,646.04	0.33
83125X103	SLEEP NUMBER CORP COMMON STOCK USD.01								
		Local	23,872.000	20.129236	480,525.13	36.000000	859,392.00	378,866.87	0.15
		Base		20.129236	480,525.13	36.000000	859,392.00	378,866.87	0.15
83417M104	SOLAREDGE TECHNOLOGIES INC COMMON STOCK USD.0001								
		Local	30,935.000	26.808870	829,332.38	43.790000	1,354,643.65	525,311.27	0.24
		Base		26.808870	829,332.38	43.790000	1,354,643.65	525,311.27	0.24
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01								
		Local	17,011.000	16.587654	282,172.59	15.300000	260,268.30	-21,904.29	0.05
		Base		16.587654	282,172.59	15.300000	260,268.30	-21,904.29	0.05
838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25								
		Local	66,062.000	27.925871	1,844,838.87	29.780000	1,967,326.36	122,487.49	0.34
		Base		27.925871	1,844,838.87	29.780000	1,967,326.36	122,487.49	0.34
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25								
		Local	23,768.000	27.104376	644,216.80	32.990000	784,106.32	139,889.52	0.14
		Base		27.104376	644,216.80	32.990000	784,106.32	139,889.52	0.14
847215100	SPARTANNASH CO COMMON STOCK								
		Local	25,846.000	22.038004	569,594.26	20.750000	536,304.50	-33,289.76	0.09
		Base		22.038004	569,594.26	20.750000	536,304.50	-33,289.76	0.09
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	73,121.000	11.186037	817,934.21	11.200000	818,955.20	1,020.99	0.14
		Base		11.186037	817,934.21	11.200000	818,955.20	1,020.99	0.14

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84857L101	SPIRE INC COMMON STOCK USD1.0								
		Local	36,432.000	49.082101	1,788,159.10	79.370000	2,891,607.84	1,103,448.74	0.50
		Base		49.082101	1,788,159.10	79.370000	2,891,607.84	1,103,448.74	0.50
84863T106	SPOK HOLDINGS INC COMMON STOCK USD.0001								
		Local	13,012.000	15.035241	195,638.55	13.840000	180,086.08	-15,552.47	0.03
		Base		15.035241	195,638.55	13.840000	180,086.08	-15,552.47	0.03
852857200	STAMPS.COM INC COMMON STOCK USD.001								
		Local	12,236.000	48.601910	594,692.97	186.080000	2,276,874.88	1,682,181.91	0.40
		Base		48.601910	594,692.97	186.080000	2,276,874.88	1,682,181.91	0.40
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0								
		Local	14,500.000	22.127319	320,846.12	49.160000	712,820.00	391,973.88	0.12
		Base		22.127319	320,846.12	49.160000	712,820.00	391,973.88	0.12
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5								
		Local	9,223.000	45.226219	417,121.42	74.580000	687,851.34	270,729.92	0.12
		Base		45.226219	417,121.42	74.580000	687,851.34	270,729.92	0.12
858586100	STEPAN CO COMMON STOCK USD1.0								
		Local	14,569.000	46.037399	670,718.86	87.930000	1,281,052.17	610,333.31	0.22
		Base		46.037399	670,718.86	87.930000	1,281,052.17	610,333.31	0.22
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0								
		Local	17,073.000	21.327429	364,123.19	44.450000	758,894.85	394,771.66	0.13
		Base		21.327429	364,123.19	44.450000	758,894.85	394,771.66	0.13
86272C103	STRATEGIC EDUCATION INC COMMON STOCK USD.01								
		Local	15,642.000	51.607626	807,246.48	109.400000	1,711,234.80	903,988.32	0.30
		Base		51.607626	807,246.48	109.400000	1,711,234.80	903,988.32	0.30
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0								
		Local	12,555.000	36.295344	455,688.04	54.480000	683,996.40	228,308.36	0.12
		Base		36.295344	455,688.04	54.480000	683,996.40	228,308.36	0.12
866082100	SUMMIT HOTEL PROPERTIES INC REIT								
		Local	75,414.000	13.877717	1,046,574.18	11.170000	842,374.38	-204,199.80	0.15
		Base		13.877717	1,046,574.18	11.170000	842,374.38	-204,199.80	0.15

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86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01								
		Local	46,562.000	13.589490	632,753.84	11.240000	523,356.88	-109,396.96	0.09
		Base		13.589490	632,753.84	11.240000	523,356.88	-109,396.96	0.09
868157108	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001								
		Local	111,467.000	5.887500	656,261.97	3.910000	435,835.97	-220,426.00	0.08
		Base		5.887500	656,261.97	3.910000	435,835.97	-220,426.00	0.08
868168105	SUPERIOR INDUSTRIES INTL COMMON STOCK								
		Local	16,553.000	19.640234	325,104.79	5.150000	85,247.95	-239,856.84	0.01
		Base		19.640234	325,104.79	5.150000	85,247.95	-239,856.84	0.01
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	37,579.000	19.770871	742,969.58	38.130000	1,432,887.27	689,917.69	0.25
		Base		19.770871	742,969.58	38.130000	1,432,887.27	689,917.69	0.25
868873100	SURMODICS INC COMMON STOCK USD.05								
		Local	9,651.000	17.522438	169,109.05	57.270000	552,712.77	383,603.72	0.10
		Base		17.522438	169,109.05	57.270000	552,712.77	383,603.72	0.10
871237103	SYKES ENTERPRISES INC COMMON STOCK USD.01								
		Local	28,623.000	19.355906	554,024.11	27.570000	789,136.11	235,112.00	0.14
		Base		19.355906	554,024.11	27.570000	789,136.11	235,112.00	0.14
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001								
		Local	66,425.000	12.161127	807,802.88	11.480000	762,559.00	-45,243.88	0.13
		Base		12.161127	807,802.88	11.480000	762,559.00	-45,243.88	0.13
873379101	TABULA RASA HEALTHCARE INC COMMON STOCK USD.0001								
		Local	12,217.000	45.392174	554,556.19	60.280000	736,440.76	181,884.57	0.13
		Base		45.392174	554,556.19	60.280000	736,440.76	181,884.57	0.13
87357P100	TACTILE SYSTEMS TECHNOLOGY I COMMON STOCK USD.001								
		Local	12,102.000	34.165759	413,474.02	66.580000	805,751.16	392,277.14	0.14
		Base		34.165759	413,474.02	66.580000	805,751.16	392,277.14	0.14
87403A107	TAILORED BRANDS INC COMMON STOCK USD.01								
		Local	35,894.000	33.213806	1,192,176.37	12.630000	453,341.22	-738,835.15	0.08
		Base		33.213806	1,192,176.37	12.630000	453,341.22	-738,835.15	0.08

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878155100	TEAM INC COMMON STOCK USD.3								
		21,655.000	Local	28.719286	621,916.14	14.340000	310,532.70	-311,383.44	0.05
			Base	28.719286	621,916.14	14.340000	310,532.70	-311,383.44	0.05
87874R100	TECHTARGET COMMON STOCK USD.001								
		15,921.000	Local	20.040426	319,063.63	14.500000	230,854.50	-88,209.13	0.04
			Base	20.040426	319,063.63	14.500000	230,854.50	-88,209.13	0.04
880345103	TENNANT CO COMMON STOCK USD.375								
		13,036.000	Local	44.719379	582,961.83	58.730000	765,604.28	182,642.45	0.13
			Base	44.719379	582,961.83	58.730000	765,604.28	182,642.45	0.13
88162F105	TETRA TECHNOLOGIES INC COMMON STOCK USD.01								
		90,401.000	Local	8.520751	770,284.39	2.130000	192,554.13	-577,730.26	0.03
			Base	8.520751	770,284.39	2.130000	192,554.13	-577,730.26	0.03
88162G103	TETRA TECH INC COMMON STOCK USD.01								
		39,808.000	Local	24.783352	986,575.67	55.190000	2,197,003.52	1,210,427.85	0.38
			Base	24.783352	986,575.67	55.190000	2,197,003.52	1,210,427.85	0.38
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001								
		82,110.000	Local	12.185464	1,000,548.49	12.760000	1,047,723.60	47,175.11	0.18
			Base	12.185464	1,000,548.49	12.760000	1,047,723.60	47,175.11	0.18
88677Q109	TILE SHOP HLDGS INC COMMON STOCK USD.0001								
		28,077.000	Local	15.167164	425,848.45	7.590000	213,104.43	-212,744.02	0.04
			Base	15.167164	425,848.45	7.590000	213,104.43	-212,744.02	0.04
887399103	TIMKENSTEEL CORP COMMON STOCK								
		28,215.000	Local	17.789448	501,929.28	12.730000	359,176.95	-142,752.33	0.06
			Base	17.789448	501,929.28	12.730000	359,176.95	-142,752.33	0.06
88830M102	TITAN INTERNATIONAL INC COMMON STOCK								
		36,194.000	Local	21.122272	764,499.51	5.620000	203,410.28	-561,089.23	0.04
			Base	21.122272	764,499.51	5.620000	203,410.28	-561,089.23	0.04
88870P106	TIVO CORP COMMON STOCK USD.001								
		89,214.000	Local	13.843074	1,234,996.00	11.130000	992,951.82	-242,044.18	0.17
			Base	13.843074	1,234,996.00	11.130000	992,951.82	-242,044.18	0.17

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88870R102	TIVITY HEALTH INC COMMON STOCK USD.001								
		29,452.000	Local	17.217886	507,101.18	22.260000	655,601.52	148,500.34	0.11
			Base	17.217886	507,101.18	22.260000	655,601.52	148,500.34	0.11
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1								
		9,009.000	Local	45.657188	411,325.61	73.540000	662,521.86	251,196.25	0.12
			Base	45.657188	411,325.61	73.540000	662,521.86	251,196.25	0.12
89055F103	TOPBUILD CORP COMMON STOCK								
		25,441.000	Local	29.648270	754,281.64	52.810000	1,343,539.21	589,257.57	0.23
			Base	29.648270	754,281.64	52.810000	1,343,539.21	589,257.57	0.23
894650100	TREDEGAR CORP COMMON STOCK								
		18,371.000	Local	19.556781	359,277.62	16.310000	299,631.01	-59,646.61	0.05
			Base	19.556781	359,277.62	16.310000	299,631.01	-59,646.61	0.05
89531P105	TREX COMPANY INC COMMON STOCK USD.01								
		42,266.000	Local	22.765433	962,203.79	69.760000	2,948,476.16	1,986,272.37	0.51
			Base	22.765433	962,203.79	69.760000	2,948,476.16	1,986,272.37	0.51
89679E300	TRIUMPH BANCORP INC COMMON STOCK USD.01								
		17,387.000	Local	41.795623	726,700.50	30.460000	529,608.02	-197,092.48	0.09
			Base	41.795623	726,700.50	30.460000	529,608.02	-197,092.48	0.09
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001								
		35,838.000	Local	27.269564	977,286.65	17.850000	639,708.30	-337,578.35	0.11
			Base	27.269564	977,286.65	17.850000	639,708.30	-337,578.35	0.11
89785X101	TRUEBLUE INC COMMON STOCK								
		29,114.000	Local	18.460366	537,455.09	24.390000	710,090.46	172,635.37	0.12
			Base	18.460366	537,455.09	24.390000	710,090.46	172,635.37	0.12
898349105	TRUSTCO BANK CORP NY COMMON STOCK USD1.0								
		69,612.000	Local	5.630871	391,976.20	7.760000	540,189.12	148,212.92	0.09
			Base	5.630871	391,976.20	7.760000	540,189.12	148,212.92	0.09
89854H102	TTEC HOLDINGS INC COMMON STOCK USD.01								
		9,966.000	Local	20.108511	200,401.42	33.430000	333,163.38	132,761.96	0.06
			Base	20.108511	200,401.42	33.430000	333,163.38	132,761.96	0.06

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902104108	II VI INC COMMON STOCK								
		42,980.000	Local	22.965976	987,077.66	37.960000	1,631,520.80	644,443.14	0.28
			Base	22.965976	987,077.66	37.960000	1,631,520.80	644,443.14	0.28
90333L201	US CONCRETE INC COMMON STOCK USD.001								
		11,505.000	Local	46.018348	529,441.09	35.600000	409,578.00	-119,863.09	0.07
			Base	46.018348	529,441.09	35.600000	409,578.00	-119,863.09	0.07
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01								
		9,151.000	Local	51.299349	469,440.34	105.890000	968,999.39	499,559.05	0.17
			Base	51.299349	469,440.34	105.890000	968,999.39	499,559.05	0.17
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01								
		55,740.000	Local	32.767303	1,826,449.47	13.480000	751,375.20	-1,075,074.27	0.13
			Base	32.767303	1,826,449.47	13.480000	751,375.20	-1,075,074.27	0.13
90385V107	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001								
		28,056.000	Local	22.139139	621,135.69	11.860000	332,744.16	-288,391.53	0.06
			Base	22.139139	621,135.69	11.860000	332,744.16	-288,391.53	0.06
904677200	UNIFI INC COMMON STOCK USD.1								
		10,453.000	Local	30.280316	316,520.14	21.390000	223,589.67	-92,930.47	0.04
			Base	30.280316	316,520.14	21.390000	223,589.67	-92,930.47	0.04
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1								
		11,096.000	Local	70.469557	781,930.21	138.430000	1,536,019.28	754,089.07	0.27
			Base	70.469557	781,930.21	138.430000	1,536,019.28	754,089.07	0.27
909214306	UNISYS CORP COMMON STOCK USD.01								
		36,661.000	Local	18.348868	672,687.86	13.080000	479,525.88	-193,161.98	0.08
			Base	18.348868	672,687.86	13.080000	479,525.88	-193,161.98	0.08
909218109	UNIT CORP COMMON STOCK USD.2								
		38,901.000	Local	23.792912	925,568.08	15.960000	620,859.96	-304,708.12	0.11
			Base	23.792912	925,568.08	15.960000	620,859.96	-304,708.12	0.11
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0								
		56,986.000	Local	16.156578	920,698.73	25.720000	1,465,679.92	544,981.19	0.26
			Base	16.156578	920,698.73	25.720000	1,465,679.92	544,981.19	0.26

& 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
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001								
		Local	15,312.000	23.595315	361,291.47	52.000000	796,224.00	434,932.53	0.14
		Base		23.595315	361,291.47	52.000000	796,224.00	434,932.53	0.14
910710102	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001								
		Local	15,465.000	22.151353	342,570.67	16.320000	252,388.80	-90,181.87	0.04
		Base		22.151353	342,570.67	16.320000	252,388.80	-90,181.87	0.04
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01								
		Local	36,541.000	22.534944	823,449.39	13.100000	478,687.10	-344,762.29	0.08
		Base		22.534944	823,449.39	13.100000	478,687.10	-344,762.29	0.08
913456109	UNIVERSAL CORP/VA COMMON STOCK								
		Local	17,956.000	48.162476	864,805.42	57.700000	1,036,061.20	171,255.78	0.18
		Base		48.162476	864,805.42	57.700000	1,036,061.20	171,255.78	0.18
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01								
		Local	9,916.000	29.818981	295,685.02	28.170000	279,333.72	-16,351.30	0.05
		Base		29.818981	295,685.02	28.170000	279,333.72	-16,351.30	0.05
913543104	UNIVERSAL FOREST PRODUCTS COMMON STOCK								
		Local	44,338.000	13.114042	581,450.40	30.820000	1,366,497.16	785,046.76	0.24
		Base		13.114042	581,450.40	30.820000	1,366,497.16	785,046.76	0.24
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01								
		Local	9,117.000	43.571916	397,245.16	69.720000	635,637.24	238,392.08	0.11
		Base		43.571916	397,245.16	69.720000	635,637.24	238,392.08	0.11
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01								
		Local	23,104.000	16.989828	392,532.98	37.720000	871,482.88	478,949.90	0.15
		Base		16.989828	392,532.98	37.720000	871,482.88	478,949.90	0.15
917286205	URSTADT BIDDLE CLASS A REIT USD.01								
		Local	21,451.000	19.631986	421,125.73	21.420000	459,480.42	38,354.69	0.08
		Base		19.631986	421,125.73	21.420000	459,480.42	38,354.69	0.08
91732J102	US ECOLOGY INC COMMON STOCK USD.01								
		Local	15,877.000	47.467416	753,640.17	63.670000	1,010,888.59	257,248.42	0.18
		Base		47.467416	753,640.17	63.670000	1,010,888.59	257,248.42	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
921659108	VANDA PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	37,718.000	19.678925	742,249.70	27.130000	1,023,289.34	281,039.64	0.18
		Base		19.678925	742,249.70	27.130000	1,023,289.34	281,039.64	0.18
92214X106	VAREX IMAGING CORP COMMON STOCK USD.01								
		Local	27,423.000	28.612142	784,630.78	28.490000	781,281.27	-3,349.51	0.14
		Base		28.612142	784,630.78	28.490000	781,281.27	-3,349.51	0.14
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01								
		Local	34,369.000	34.952214	1,201,272.64	9.810000	337,159.89	-864,112.75	0.06
		Base		34.952214	1,201,272.64	9.810000	337,159.89	-864,112.75	0.06
92335C106	VERA BRADLEY INC COMMON STOCK								
		Local	15,529.000	16.486022	256,011.44	8.950000	138,984.55	-117,026.89	0.02
		Base		16.486022	256,011.44	8.950000	138,984.55	-117,026.89	0.02
923451108	VERITEX HOLDINGS INC COMMON STOCK USD.01								
		Local	47,422.000	24.949188	1,183,140.40	26.460000	1,254,786.12	71,645.72	0.22
		Base		24.949188	1,183,140.40	26.460000	1,254,786.12	71,645.72	0.22
923454102	VERITIV CORP COMMON STOCK USD.01								
		Local	9,106.000	41.844285	381,034.06	34.150000	310,969.90	-70,064.16	0.05
		Base		41.844285	381,034.06	34.150000	310,969.90	-70,064.16	0.05
92552R406	VIAD CORP COMMON STOCK USD1.5								
		Local	14,625.000	23.519787	343,976.88	52.700000	770,737.50	426,760.62	0.13
		Base		23.519787	343,976.88	52.700000	770,737.50	426,760.62	0.13
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001								
		Local	164,429.000	6.434002	1,057,936.59	11.120000	1,828,450.48	770,513.89	0.32
		Base		6.434002	1,057,936.59	11.120000	1,828,450.48	770,513.89	0.32
925815102	VICOR CORP COMMON STOCK USD.01								
		Local	11,663.000	12.733135	148,506.55	39.390000	459,405.57	310,899.02	0.08
		Base		12.733135	148,506.55	39.390000	459,405.57	310,899.02	0.08
92827P102	VIRTUSA CORP COMMON STOCK USD.01								
		Local	19,789.000	24.785454	490,479.35	48.520000	960,162.28	469,682.93	0.17
		Base		24.785454	490,479.35	48.520000	960,162.28	469,682.93	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
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01								
		Local	5,140.000	107.708113	553,619.70	89.970000	462,445.80	-91,173.90	0.08
		Base		107.708113	553,619.70	89.970000	462,445.80	-91,173.90	0.08
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01								
		Local	41,406.000	20.093814	832,004.46	9.980000	413,231.88	-418,772.58	0.07
		Base		20.093814	832,004.46	9.980000	413,231.88	-418,772.58	0.07
92849E101	VITAMIN SHOPPE INC COMMON STOCK USD.01								
		Local	11,267.000	40.083643	451,622.41	4.620000	52,053.54	-399,568.87	0.01
		Base		40.083643	451,622.41	4.620000	52,053.54	-399,568.87	0.01
92886T201	VONAGE HOLDINGS CORP COMMON STOCK USD.001								
		Local	158,504.000	8.457407	1,340,532.88	9.110000	1,443,971.44	103,438.56	0.25
		Base		8.457407	1,340,532.88	9.110000	1,443,971.44	103,438.56	0.25
929236107	WD 40 CO COMMON STOCK USD.001								
		Local	9,957.000	58.063741	578,140.67	181.750000	1,809,684.75	1,231,544.08	0.32
		Base		58.063741	578,140.67	181.750000	1,809,684.75	1,231,544.08	0.32
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01								
		Local	40,327.000	14.008264	564,911.25	13.940000	562,158.38	-2,752.87	0.10
		Base		14.008264	564,911.25	13.940000	562,158.38	-2,752.87	0.10
930059100	WADDELL + REED FINANCIAL A COMMON STOCK USD.01								
		Local	56,321.000	17.693712	996,527.57	17.120000	964,215.52	-32,312.05	0.17
		Base		17.693712	996,527.57	17.120000	964,215.52	-32,312.05	0.17
930427109	WAGEWORKS INC COMMON STOCK USD.001								
		Local	28,493.000	42.613960	1,214,199.57	31.550000	898,954.15	-315,245.42	0.16
		Base		42.613960	1,214,199.57	31.550000	898,954.15	-315,245.42	0.16
93148P102	WALKER + DUNLOP INC COMMON STOCK								
		Local	20,668.000	20.909214	432,151.64	48.070000	993,510.76	561,359.12	0.17
		Base		20.909214	432,151.64	48.070000	993,510.76	561,359.12	0.17
93964W108	WASHINGTON PRIME GROUP INC REIT USD.0001								
		Local	133,809.000	7.043831	942,528.00	5.680000	760,035.12	-182,492.88	0.13
		Base		7.043831	942,528.00	5.680000	760,035.12	-182,492.88	0.13

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1								
		Local	19,976.000	40.632208	811,668.99	74.870000	1,495,603.12	683,934.13	0.26
		Base		40.632208	811,668.99	74.870000	1,495,603.12	683,934.13	0.26
957090103	WESTAMERICA BANCORPORATION COMMON STOCK								
		Local	19,244.000	47.385092	911,878.72	62.660000	1,205,829.04	293,950.32	0.21
		Base		47.385092	911,878.72	62.660000	1,205,829.04	293,950.32	0.21
966084204	WHITESTONE REIT REIT USD.001								
		Local	28,602.000	12.958431	370,637.03	14.180000	405,576.36	34,939.33	0.07
		Base		12.958431	370,637.03	14.180000	405,576.36	34,939.33	0.07
974155103	WINGSTOP INC COMMON STOCK USD.01								
		Local	21,068.000	31.790202	669,755.98	65.650000	1,383,114.20	713,358.22	0.24
		Base		31.790202	669,755.98	65.650000	1,383,114.20	713,358.22	0.24
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5								
		Local	20,857.000	15.698174	327,416.81	28.600000	596,510.20	269,093.39	0.10
		Base		15.698174	327,416.81	28.600000	596,510.20	269,093.39	0.10
97717P104	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01								
		Local	83,639.000	8.685706	726,463.80	6.700000	560,381.30	-166,082.50	0.10
		Base		8.685706	726,463.80	6.700000	560,381.30	-166,082.50	0.10
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0								
		Local	68,201.000	21.190281	1,445,198.34	34.310000	2,339,976.31	894,777.97	0.41
		Base		21.190281	1,445,198.34	34.310000	2,339,976.31	894,777.97	0.41
981419104	WORLD ACCEPTANCE CORP COMMON STOCK								
		Local	4,827.000	70.072660	338,240.73	103.690000	500,511.63	162,270.90	0.09
		Base		70.072660	338,240.73	103.690000	500,511.63	162,270.90	0.09
98421B100	XPERI CORP COMMON STOCK USD.001								
		Local	34,819.000	20.718444	721,395.51	21.430000	746,171.17	24,775.66	0.13
		Base		20.718444	721,395.51	21.430000	746,171.17	24,775.66	0.13
989817101	ZUMIEZ INC COMMON STOCK								
		Local	13,587.000	25.141614	341,599.11	25.410000	345,245.67	3,646.56	0.06
		Base		25.141614	341,599.11	25.410000	345,245.67	3,646.56	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
G1154H107	BELMOND LTD CLASS A COMMON STOCK USD.01								
		64,357.000	Local	9.337224	600,915.74	24.920000	1,603,776.44	1,002,860.70	0.28
			Base	9.337224	600,915.74	24.920000	1,603,776.44	1,002,860.70	0.28
G1991C105	CARDTRONICS PLC A COMMON STOCK								
		26,857.000	Local	27.119409	728,345.96	27.070000	727,018.99	-1,326.97	0.13
			Base	27.119409	728,345.96	27.070000	727,018.99	-1,326.97	0.13
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001								
		143,781.000	Local	9.327313	1,341,090.45	9.750000	1,401,864.75	60,774.30	0.24
			Base	9.327313	1,341,090.45	9.750000	1,401,864.75	60,774.30	0.24
G3323L100	FABRINET COMMON STOCK USD.01								
		26,492.000	Local	25.710229	681,115.39	56.840000	1,505,805.28	824,689.89	0.26
			Base	25.710229	681,115.39	56.840000	1,505,805.28	824,689.89	0.26
G4740B105	ICHOR HOLDINGS LTD COMMON STOCK USD.0001								
		16,445.000	Local	25.843100	424,989.78	20.570000	338,273.65	-86,716.13	0.06
			Base	25.843100	424,989.78	20.570000	338,273.65	-86,716.13	0.06
G5005R107	JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002								
		21,540.000	Local	34.731062	748,107.07	38.570000	830,797.80	82,690.73	0.14
			Base	34.731062	748,107.07	38.570000	830,797.80	82,690.73	0.14
G5753U112	MAIDEN HOLDINGS LTD COMMON STOCK USD.01								
		49,833.000	Local	13.880188	691,691.40	1.290000	64,284.57	-627,406.83	0.01
			Base	13.880188	691,691.40	1.290000	64,284.57	-627,406.83	0.01
G6359F103	NABORS INDUSTRIES LTD COMMON STOCK USD.001								
		235,365.000	Local	2.562036	603,013.70	2.960000	696,680.40	93,666.70	0.12
			Base	2.562036	603,013.70	2.960000	696,680.40	93,666.70	0.12
G65431101	NOBLE CORP PLC COMMON STOCK USD.01								
		178,141.000	Local	4.577190	815,385.23	3.300000	587,865.30	-227,519.93	0.10
			Base	4.577190	815,385.23	3.300000	587,865.30	-227,519.93	0.10
G8232Y101	SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01								
		8,931.000	Local	29.758470	265,772.90	24.810000	221,578.11	-44,194.79	0.04
			Base	29.758470	265,772.90	24.810000	221,578.11	-44,194.79	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
G8827U100	THIRD POINT REINSURANCE LTD COMMON STOCK USD.1								
		Local	53,556.000	16.421648	879,477.76	10.510000	562,873.56	-316,604.20	0.10
		Base		16.421648	879,477.76	10.510000	562,873.56	-316,604.20	0.10
G9019D104	TRAVELPORT WORLDWIDE LTD COMMON STOCK USD.0025								
		Local	94,419.000	13.786144	1,301,673.97	15.660000	1,478,601.54	176,927.57	0.26
		Base		13.786144	1,301,673.97	15.660000	1,478,601.54	176,927.57	0.26
US DOLLAR Total									
		Local	22,040,188.000		458,302,868.57		567,132,880.21	108,830,011.64	98.90
		Base			458,302,868.57		567,132,880.21	108,830,011.64	98.90
EQUITY Total									
		Base	22,040,188.000		458,302,868.57		567,132,880.21	108,830,011.64	98.90

& Issue has redenominated but Local is not converted
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Holdings

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

As of: *January 31, 2019* *View Date:* *February 8, 2019*

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								
		27,689,697.110	Base	463,954,466.86		572,785,377.86	108,830,911.00	100.00

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			5,028,791.450	Local	1.000000	5,028,791.45	1.000000	5,028,791.45	0.00	0.23
				Base	1.000000	5,028,791.45	1.000000	5,028,791.45	0.00	0.23
US DOLLAR Total									
			5,028,791.450	Local		5,028,791.45		5,028,791.45	0.00	0.23
				Base		5,028,791.45		5,028,791.45	0.00	0.23
CASH Total									
			5,028,791.450	Base		5,028,791.45		5,028,791.45	0.00	0.23
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					2.562665	31 Dec 2030		
			3,065,246.200	Local	100.034727	3,066,310.68	100.050000	3,066,778.82	468.14	0.14
				Base	100.034727	3,066,310.68	100.050000	3,066,778.82	468.14	0.14
07644BRW4	BEDFORD ROW FDG CORP					2.58	30 Apr 2019		
			10,000,000.000	Local	99.369333	9,936,933.34	99.369333	9,936,933.34	0.00	0.45
				Base	99.369333	9,936,933.34	99.369333	9,936,933.34	0.00	0.45
22845AHK9	CROWN POINT CAP CO.					2.74	21 May 2019		
			10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.45
				Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.45
40588MSL2	HALKIN FINANCE LLC USC					2.76	20 May 2019		
			10,000,000.000	Local	99.172000	9,917,200.00	99.169600	9,916,960.00	-240.00	0.44
				Base	99.172000	9,917,200.00	99.169600	9,916,960.00	-240.00	0.44
912796QM4	TREASURY BILL 06/19 0.00000					2.31	20 Jun 2019		
			10,000,000.000	Local	99.114454	9,911,445.41	99.098056	9,909,805.60	-1,639.81	0.44
				Base	99.114454	9,911,445.41	99.098056	9,909,805.60	-1,639.81	0.44

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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
912796QR3	TREASURY BILL 07/19 0.00000					2.34	18 Jul 2019		
		Local	10,000,000.000	98.915892	9,891,589.16	98.906667	9,890,666.70	-922.46	0.44
		Base		98.915892	9,891,589.16	98.906667	9,890,666.70	-922.46	0.44
912796SA8	TREASURY BILL 07/19 0.00000					2.4364	25 Jul 2019		
		Local	5,000,000.000	98.822407	4,941,120.34	98.858812	4,942,940.60	1,820.26	0.22
		Base		98.822407	4,941,120.34	98.858812	4,942,940.60	1,820.26	0.22
US DOLLAR Total									
		Local	58,065,246.200		57,664,598.93		57,664,085.06	-513.87	2.59
		Base			57,664,598.93		57,664,085.06	-513.87	2.59
CASH EQUIVALENT Total									
		Base	58,065,246.200		57,664,598.93		57,664,085.06	-513.87	2.59
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
001055AJ1	AFLAC INC SR UNSECURED 02/22 4					4.0	15 Feb 2022		
		Local	5,000,000.000	99.945411	4,997,270.53	101.889000	5,094,450.00	97,179.47	0.23
		Base		99.945411	4,997,270.53	101.889000	5,094,450.00	97,179.47	0.23
00206RGL0	AT+T INC SR UNSECURED 02/28 4.1					4.1	15 Feb 2028		
		Local	10,205,000.000	100.273597	10,232,920.59	99.235308	10,126,963.18	-105,957.41	0.45
		Base		100.273597	10,232,920.59	99.235308	10,126,963.18	-105,957.41	0.45
00206RHA3	AT+T INC SR UNSECURED 11/46 5.15					5.15	15 Nov 2046		
		Local	10,062,000.000	99.867640	10,048,681.94	97.393273	9,799,711.13	-248,970.81	0.44
		Base		99.867640	10,048,681.94	97.393273	9,799,711.13	-248,970.81	0.44
020002BE0	ALLSTATE CORP SR UNSECURED 03/21 VAR					3.233	29 Mar 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	99.398672	4,969,933.60	-30,066.40	0.22
		Base		100.000000	5,000,000.00	99.398672	4,969,933.60	-30,066.40	0.22
02079KAB3	ALPHABET INC SR UNSECURED 02/24 3.375					3.375	25 Feb 2024		
		Local	5,000,000.000	105.286602	5,264,330.08	101.916257	5,095,812.85	-168,517.23	0.23
		Base		105.286602	5,264,330.08	101.916257	5,095,812.85	-168,517.23	0.23

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025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15					8.15	19 Mar 2038		
		Local	5,000,000.000	99.765969	4,988,298.45	140.922053	7,046,102.65	2,057,804.20	0.32
		Base		99.765969	4,988,298.45	140.922053	7,046,102.65	2,057,804.20	0.32
025816BT5	AMERICAN EXPRESS CO SR UNSECURED 02/23 VAR					3.34119	27 Feb 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	98.866727	9,886,672.70	-113,327.30	0.44
		Base		100.000000	10,000,000.00	98.866727	9,886,672.70	-113,327.30	0.44
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A					2.82894	15 Oct 2025		
		Local	4,000,000.000	100.000000	4,000,000.00	99.290580	3,971,623.20	-28,376.80	0.18
Original Face:		Base	4,000,000.000	100.000000	4,000,000.00	99.290580	3,971,623.20	-28,376.80	0.18
0258M0DL0	AMERICAN EXPRESS CREDIT SR UNSECURED 03/19 VAR					3.35069	18 Mar 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	100.066115	7,004,628.05	4,628.05	0.31
		Base		100.000000	7,000,000.00	100.066115	7,004,628.05	4,628.05	0.31
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625					6.625	15 Feb 2029		
		Local	3,000,000.000	99.939056	2,998,171.67	118.427688	3,552,830.64	554,658.97	0.16
		Base		99.939056	2,998,171.67	118.427688	3,552,830.64	554,658.97	0.16
02665WBJ9	AMERICAN HONDA FINANCE SR UNSECURED 09/21 VAR					3.37713	09 Sep 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	99.922815	9,992,281.50	-7,718.50	0.45
		Base		100.000000	10,000,000.00	99.922815	9,992,281.50	-7,718.50	0.45
026874CU9	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875					4.875	01 Jun 2022		
		Local	5,000,000.000	104.716442	5,235,822.08	105.347134	5,267,356.70	31,534.62	0.24
		Base		104.716442	5,235,822.08	105.347134	5,267,356.70	31,534.62	0.24
031162CL2	AMGEN INC SR UNSECURED 05/19 VAR					2.93463	10 May 2019		
		Local	13,000,000.000	100.000000	13,000,000.00	100.056237	13,007,310.81	7,310.81	0.58
		Base		100.000000	13,000,000.00	100.056237	13,007,310.81	7,310.81	0.58
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					2.941	01 Feb 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	0.31
		Base		100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	0.31
037833BE9	APPLE INC SR UNSECURED 05/20 VAR					2.91813	06 May 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.208845	10,020,884.50	20,884.50	0.45
		Base		100.000000	10,000,000.00	100.208845	10,020,884.50	20,884.50	0.45

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053332AV4	AUTOZONE INC SR UNSECURED 06/27 3.75					3.75	01 Jun 2027		
		Local	10,000,000.000	99.995808	9,999,580.77	98.432438	9,843,243.80	-156,336.97	0.44
		Base		99.995808	9,999,580.77	98.432438	9,843,243.80	-156,336.97	0.44
05584PAE7	BMW VEHICLE LEASE TRUST BMWLT 2017 2 A4					2.19	22 Mar 2021		
		Local	2,750,000.000	99.984632	2,749,577.39	99.281820	2,730,250.05	-19,327.34	0.12
	Original Face:	Base	2,750,000.000	99.984632	2,749,577.39	99.281820	2,730,250.05	-19,327.34	0.12
05586CAA2	BMW VEHICLE LEASE TRUST BMWLT 2018 1 A1					2.49584	21 Oct 2019		
		Local	2,518,861.710	100.000000	2,518,861.71	99.949170	2,517,581.37	-1,280.34	0.11
	Original Face:	Base	5,000,000.000	100.000000	2,518,861.71	99.949170	2,517,581.37	-1,280.34	0.11
06406FAD5	BANK OF NY MELLON CORP SR UNSECURED 08/23 2.2					2.2	16 Aug 2023		
		Local	15,000,000.000	99.883585	14,982,537.69	96.460678	14,469,101.70	-513,435.99	0.65
		Base		99.883585	14,982,537.69	96.460678	14,469,101.70	-513,435.99	0.65
06406HDE6	BANK OF NY MELLON CORP SR UNSECURED 08/20 VAR					3.51	17 Aug 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	101.167142	3,035,014.26	35,014.26	0.14
		Base		100.000000	3,000,000.00	101.167142	3,035,014.26	35,014.26	0.14
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125					3.125	15 Mar 2026		
		Local	3,000,000.000	99.933788	2,998,013.65	99.552914	2,986,587.42	-11,426.23	0.13
		Base		99.933788	2,998,013.65	99.552914	2,986,587.42	-11,426.23	0.13
12527EAD0	CFCRE COMMERCIAL MORTGAGE TRUS CFCRE 2011 C1 A4 144A					4.9613	15 Apr 2044		
		Local	3,100,182.160	109.485065	3,394,236.44	103.186830	3,198,979.70	-195,256.74	0.14
	Original Face:	Base	4,153,000.000	109.485065	3,394,236.44	103.186830	3,198,979.70	-195,256.74	0.14
12591VAE1	COMM MORTGAGE TRUST COMM 2014 CR16 A4					4.051	10 Apr 2047		
		Local	5,000,000.000	102.525522	5,126,276.09	103.768280	5,188,414.00	62,137.91	0.23
	Original Face:	Base	5,000,000.000	102.525522	5,126,276.09	103.768280	5,188,414.00	62,137.91	0.23
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4					3.59	10 Nov 2047		
		Local	3,300,000.000	102.343567	3,377,337.71	101.716800	3,356,654.40	-20,683.31	0.15
	Original Face:	Base	3,300,000.000	102.343567	3,377,337.71	101.716800	3,356,654.40	-20,683.31	0.15
12592XAY2	COMM MORTGAGE TRUST COMM 2015 CR22 A1					1.569	10 Mar 2048		
		Local	194,409.300	99.998621	194,406.62	99.887830	194,191.23	-215.39	0.01
	Original Face:	Base	5,900,000.000	99.998621	194,406.62	99.887830	194,191.23	-215.39	0.01

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12625UBA0	COMM MORTGAGE TRUST COMM 2013 CR9 ASB					3.834	10 Jul 2045		
		Local	4,553,387.770	104.370319	4,752,385.34	102.046350	4,646,566.02	-105,819.32	0.21
Original Face:		Base	5,000,000.000	104.370319	4,752,385.34	102.046350	4,646,566.02	-105,819.32	0.21
12636FBM4	COMM MORTGAGE TRUST COMM 2015 LC23 AM					4.158	10 Oct 2048		
		Local	6,258,000.000	102.977385	6,444,324.74	101.983640	6,382,136.19	-62,188.55	0.29
Original Face:		Base	6,258,000.000	102.977385	6,444,324.74	101.983640	6,382,136.19	-62,188.55	0.29
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125	01 Jun 2021		
		Local	8,000,000.000	99.873041	7,989,843.28	97.818503	7,825,480.24	-164,363.04	0.35
		Base		99.873041	7,989,843.28	97.818503	7,825,480.24	-164,363.04	0.35
126650DB3	CVS HEALTH CORP SR UNSECURED 03/20 VAR					3.39713	09 Mar 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.207300	10,020,730.00	20,730.00	0.45
		Base		100.000000	10,000,000.00	100.207300	10,020,730.00	20,730.00	0.45
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.25	17 Jul 2023		
		Local	4,500,000.000	99.977860	4,499,003.68	99.108730	4,459,892.85	-39,110.83	0.20
Original Face:		Base	4,500,000.000	99.977860	4,499,003.68	99.108730	4,459,892.85	-39,110.83	0.20
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					3.17894	17 Jul 2023		
		Local	7,000,000.000	100.000000	7,000,000.00	100.460020	7,032,201.40	32,201.40	0.32
Original Face:		Base	7,000,000.000	100.000000	7,000,000.00	100.460020	7,032,201.40	32,201.40	0.32
14042RFJ5	CAPITAL ONE NA SR UNSECURED 01/23 VAR					3.9005	30 Jan 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	99.782974	9,978,297.40	-21,702.60	0.45
		Base		100.000000	10,000,000.00	99.782974	9,978,297.40	-21,702.60	0.45
144141DC9	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/22 2.8					2.8	15 May 2022		
		Local	3,000,000.000	99.929902	2,997,897.06	99.256181	2,977,685.43	-20,211.63	0.13
		Base		99.929902	2,997,897.06	99.256181	2,977,685.43	-20,211.63	0.13
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR					3.26813	03 Mar 2022		
		Local	4,000,000.000	100.000000	4,000,000.00	100.174668	4,006,986.72	6,986.72	0.18
		Base		100.000000	4,000,000.00	100.174668	4,006,986.72	6,986.72	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	98.662232	9,866,223.20	-133,776.80	0.44
		Base		100.000000	10,000,000.00	98.662232	9,866,223.20	-133,776.80	0.44

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172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05					4.05	30 Jul 2022		
		Local	2,000,000.000	100.000000	2,000,000.00	101.982718	2,039,654.36	39,654.36	0.09
		Base		100.000000	2,000,000.00	101.982718	2,039,654.36	39,654.36	0.09
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4					3.183	10 Feb 2048		
		Local	5,000,000.000	102.632057	5,131,602.83	99.442650	4,972,132.50	-159,470.33	0.22
	Original Face:	Base	5,000,000.000	102.632057	5,131,602.83	99.442650	4,972,132.50	-159,470.33	0.22
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9					5.9	15 May 2038		
		Local	10,000,000.000	99.757201	9,975,720.14	120.634035	12,063,403.50	2,087,683.36	0.54
		Base		99.757201	9,975,720.14	120.634035	12,063,403.50	2,087,683.36	0.54
23305XAD3	DBUBS MORTGAGE TRUST DBUBS 2011 LC2A A4 144A					4.537	10 Jul 2044		
		Local	4,995,629.100	110.764097	5,533,363.47	102.848910	5,137,950.08	-395,413.39	0.23
	Original Face:	Base	5,000,000.000	110.764097	5,533,363.47	102.848910	5,137,950.08	-395,413.39	0.23
24422ERR2	JOHN DEERE CAPITAL CORP SR UNSECURED 04/19 2.25					2.25	17 Apr 2019		
		Local	3,000,000.000	99.992093	2,999,762.78	99.871173	2,996,135.19	-3,627.59	0.13
		Base		99.992093	2,999,762.78	99.871173	2,996,135.19	-3,627.59	0.13
24422ERY7	JOHN DEERE CAPITAL CORP SR UNSECURED 01/20 1.7					1.7	15 Jan 2020		
		Local	3,000,000.000	99.955549	2,998,666.47	99.026219	2,970,786.57	-27,879.90	0.13
		Base		99.955549	2,998,666.47	99.026219	2,970,786.57	-27,879.90	0.13
263534CM9	E.I. DU PONT DE NEMOURS SR UNSECURED 05/20 VAR					3.071	01 May 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.282653	5,014,132.65	14,132.65	0.22
		Base		100.000000	5,000,000.00	100.282653	5,014,132.65	14,132.65	0.22
26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55					3.55	15 Sep 2021		
		Local	5,000,000.000	99.995416	4,999,770.78	100.672133	5,033,606.65	33,835.87	0.23
		Base		99.995416	4,999,770.78	100.672133	5,033,606.65	33,835.87	0.23
278642AT0	EBAY INC SR UNSECURED 01/23 VAR					3.6205	30 Jan 2023		
		Local	15,000,000.000	100.000000	15,000,000.00	99.223144	14,883,471.60	-116,528.40	0.67
		Base		100.000000	15,000,000.00	99.223144	14,883,471.60	-116,528.40	0.67
291011AX2	EMERSON ELECTRIC CO SR UNSECURED 10/18 5.25					5.25	15 Oct 2018		
		Local	0.000	0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base		0.000000	-0.02	0.000000	0.00	0.02	0.00

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291011BA1	EMERSON ELECTRIC CO SR UNSECURED 04/19 5					5.0	15 Apr 2019		
		Local	5,000,000.000	99.981100	4,999,054.99	100.399720	5,019,986.00	20,931.01	0.23
		Base		99.981100	4,999,054.99	100.399720	5,019,986.00	20,931.01	0.23
30261KAN6	FREMF MORTGAGE TRUST FREMF 2012 K711 B 144A					3.542873	25 Aug 2045		
		Local	5,695,000.000	101.954034	5,806,282.24	99.972280	5,693,421.35	-112,860.89	0.26
	Original Face:	Base	5,695,000.000	101.954034	5,806,282.24	99.972280	5,693,421.35	-112,860.89	0.26
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5					5.5	01 Dec 2032		
		Local	75,597.300	100.157056	75,716.03	108.281116	81,857.60	6,141.57	0.00
	Original Face:	Base	5,000,000.000	100.157056	75,716.03	108.281116	81,857.60	6,141.57	0.00
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.0	15 Aug 2042		
		Local	4,581,835.300	94.576492	4,333,339.11	98.481216	4,512,247.12	178,908.01	0.20
		Base		94.576492	4,333,339.11	98.481216	4,512,247.12	178,908.01	0.20
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5					4.5	01 Feb 2026		
		Local	785,136.760	102.538513	805,067.56	103.230901	810,503.75	5,436.19	0.04
	Original Face:	Base	5,085,000.000	102.538513	805,067.56	103.230901	810,503.75	5,436.19	0.04
3128MD5D1	FED HM LN PC POOL G15144 FG 07/29 FIXED 2.5					2.5	01 Jul 2029		
		Local	4,548,974.200	101.314164	4,608,755.17	98.909593	4,499,371.87	-109,383.30	0.20
	Original Face:	Base	10,000,000.000	101.314164	4,608,755.17	98.909593	4,499,371.87	-109,383.30	0.20
3128MDA94	FED HM LN PC POOL G14332 FG 12/26 FIXED 3					3.0	01 Dec 2026		
		Local	2,929,892.240	102.245509	2,995,683.23	100.529480	2,945,405.43	-50,277.80	0.13
	Original Face:	Base	11,186,424.000	102.245509	2,995,683.23	100.529480	2,945,405.43	-50,277.80	0.13
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5					3.5	01 Dec 2030		
		Local	8,416,857.300	101.157665	8,514,296.32	101.850041	8,572,572.61	58,276.29	0.38
	Original Face:	Base	10,000,000.000	101.157665	8,514,296.32	101.850041	8,572,572.61	58,276.29	0.38
3128MJ2U3	FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5					4.5	01 Oct 2047		
		Local	4,113,657.750	107.262833	4,412,425.86	104.564913	4,301,442.65	-110,983.21	0.19
	Original Face:	Base	5,000,000.000	107.262833	4,412,425.86	104.564913	4,301,442.65	-110,983.21	0.19
3128MMSX2	FED HM LN PC POOL G18533 FG 12/29 FIXED 2.5					2.5	01 Dec 2029		
		Local	2,534,012.950	101.827257	2,580,315.89	98.851803	2,504,917.49	-75,398.40	0.11
	Original Face:	Base	5,300,000.000	101.827257	2,580,315.89	98.851803	2,504,917.49	-75,398.40	0.11

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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
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3					3.0	01 Apr 2033		
		Local	3,552,947.300	103.361889	3,672,393.44	100.284036	3,563,038.95	-109,354.49	0.16
	Original Face:	Base	7,000,000.000	103.361889	3,672,393.44	100.284036	3,563,038.95	-109,354.49	0.16
3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3					3.0	01 Sep 2036		
		Local	2,842,534.560	100.935144	2,869,116.35	99.727639	2,834,792.60	-34,323.75	0.13
	Original Face:	Base	3,550,000.000	100.935144	2,869,116.35	99.727639	2,834,792.60	-34,323.75	0.13
3128P8D99	FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5					3.5	01 May 2037		
		Local	4,143,839.400	103.283479	4,279,901.51	101.492687	4,205,693.95	-74,207.56	0.19
	Original Face:	Base	5,000,000.000	103.283479	4,279,901.51	101.492687	4,205,693.95	-74,207.56	0.19
312905KW1	FREDDIE MAC FHR 1063 I					7.0	15 Apr 2021		
		Local	1,038.240	98.969410	1,027.54	101.199870	1,050.70	23.16	0.00
	Original Face:	Base	3,000,000.000	98.969410	1,027.54	101.199870	1,050.70	23.16	0.00
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5					5.5	01 Sep 2039		
		Local	1,399,300.110	104.615041	1,463,878.39	107.764865	1,507,953.87	44,075.48	0.07
	Original Face:	Base	10,300,000.000	104.615041	1,463,878.39	107.764865	1,507,953.87	44,075.48	0.07
312966BB9	FED HM LN PC POOL B13634 FG 04/19 FIXED 5					5.0	01 Apr 2019		
		Local	1,730.650	99.990177	1,730.48	100.448275	1,738.41	7.93	0.00
	Original Face:	Base	5,000,000.000	99.990177	1,730.48	100.448275	1,738.41	7.93	0.00
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5					5.0	01 Sep 2033		
		Local	712,368.360	99.619743	709,659.53	107.321695	764,525.80	54,866.27	0.03
	Original Face:	Base	14,598,876.000	99.619743	709,659.53	107.321695	764,525.80	54,866.27	0.03
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5					5.0	01 Oct 2033		
		Local	620,999.450	99.610699	618,581.89	107.323676	666,479.44	47,897.55	0.03
	Original Face:	Base	11,774,977.000	99.610699	618,581.89	107.323676	666,479.44	47,897.55	0.03
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5					5.0	01 Dec 2033		
		Local	250,137.470	99.552366	249,017.77	106.316452	265,937.28	16,919.51	0.01
	Original Face:	Base	3,598,890.000	99.552366	249,017.77	106.316452	265,937.28	16,919.51	0.01
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5					5.0	01 Dec 2033		
		Local	221,412.340	99.641185	220,617.88	106.757307	236,373.85	15,755.97	0.01
	Original Face:	Base	6,241,535.000	99.641185	220,617.88	106.757307	236,373.85	15,755.97	0.01

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312970GJ9	FED HM LN PC POOL B17401 FG 12/19 FIXED 4.5					4.5	01 Dec 2019		
		Local	17,572.560	99.997553	17,572.13	101.684904	17,868.64	296.51	0.00
Original Face:		Base	5,489,657.000	99.997553	17,572.13	101.684904	17,868.64	296.51	0.00
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5					5.5	01 Nov 2034		
		Local	232,059.400	100.225744	232,583.26	108.078040	250,805.25	18,221.99	0.01
Original Face:		Base	5,000,000.000	100.225744	232,583.26	108.078040	250,805.25	18,221.99	0.01
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5					5.5	01 Dec 2034		
		Local	223,573.900	100.859930	225,496.48	108.188627	241,881.53	16,385.05	0.01
Original Face:		Base	5,000,000.000	100.859930	225,496.48	108.188627	241,881.53	16,385.05	0.01
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5					5.5	01 Jan 2035		
		Local	292,486.200	100.583860	294,193.91	108.569040	317,549.46	23,355.55	0.01
Original Face:		Base	5,000,000.000	100.583860	294,193.91	108.569040	317,549.46	23,355.55	0.01
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR					4.571	01 Jan 2037		
		Local	1,101,676.080	103.650416	1,141,891.84	105.147245	1,158,382.05	16,490.21	0.05
Original Face:		Base	6,000,000.000	103.650416	1,141,891.84	105.147245	1,158,382.05	16,490.21	0.05
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR					4.625	01 Oct 2036		
		Local	898,174.050	103.598693	930,496.58	104.882228	942,024.95	11,528.37	0.04
Original Face:		Base	5,000,000.000	103.598693	930,496.58	104.882228	942,024.95	11,528.37	0.04
31306XQQ9	FED HM LN PC POOL J20463 FG 09/27 FIXED 2.5					2.5	01 Sep 2027		
		Local	3,310,023.000	103.151722	3,414,345.72	98.911195	3,273,983.30	-140,362.42	0.15
Original Face:		Base	10,000,000.000	103.151722	3,414,345.72	98.911195	3,273,983.30	-140,362.42	0.15
31306XQR7	FED HM LN PC POOL J20464 FG 09/27 FIXED 2.5					2.5	01 Sep 2027		
		Local	3,552,791.000	103.097692	3,662,845.53	98.910942	3,514,099.05	-148,746.48	0.16
Original Face:		Base	10,000,000.000	103.097692	3,662,845.53	98.910942	3,514,099.05	-148,746.48	0.16
31307JMN0	FED HM LN PC POOL J29365 FG 09/24 FIXED 3					3.0	01 Sep 2024		
		Local	2,227,146.500	102.095082	2,273,807.04	101.107356	2,251,808.94	-21,998.10	0.10
Original Face:		Base	5,920,907.000	102.095082	2,273,807.04	101.107356	2,251,808.94	-21,998.10	0.10
31307JWU3	FED HM LN PC POOL J29659 FG 10/24 FIXED 3					3.0	01 Oct 2024		
		Local	3,712,266.900	102.676823	3,811,637.72	101.108064	3,753,401.19	-58,236.53	0.17
Original Face:		Base	10,000,000.000	102.676823	3,811,637.72	101.108064	3,753,401.19	-58,236.53	0.17

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31307R3T0	FED HM LN PC POOL J35310 FG 10/31 FIXED 3					3.0	01 Oct 2031		
		Local	4,590,514.800	99.926485	4,587,140.07	100.161324	4,597,920.40	10,780.33	0.21
Original Face:		Base	8,208,821.000	99.926485	4,587,140.07	100.161324	4,597,920.40	10,780.33	0.21
3130ABF92	FEDERAL HOME LOAN BANK BONDS 05/19 1.375					1.375	28 May 2019		
		Local	5,000,000.000	99.970611	4,998,530.56	99.659000	4,982,950.00	-15,580.56	0.22
		Base		99.970611	4,998,530.56	99.659000	4,982,950.00	-15,580.56	0.22
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5					3.5	01 Dec 2033		
		Local	3,165,647.350	103.999176	3,292,247.17	102.006383	3,229,162.36	-63,084.81	0.14
Original Face:		Base	5,000,000.000	103.999176	3,292,247.17	102.006383	3,229,162.36	-63,084.81	0.14
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5					4.5	01 Sep 2042		
		Local	3,637,895.960	110.771890	4,029,766.10	105.289006	3,830,304.50	-199,461.60	0.17
Original Face:		Base	7,231,153.000	110.771890	4,029,766.10	105.289006	3,830,304.50	-199,461.60	0.17
3132J0AF4	FREDDIEMAC STRIP FHS 334 300					3.0	15 Aug 2044		
		Local	4,758,779.440	100.390724	4,777,373.12	96.804344	4,606,705.22	-170,667.90	0.21
Original Face:		Base	8,000,000.000	100.390724	4,777,373.12	96.804344	4,606,705.22	-170,667.90	0.21
3132KGDY3	FED HM LN PC POOL V61919 FG 01/33 FIXED 4					4.0	01 Jan 2033		
		Local	4,518,952.380	103.702241	4,686,254.87	102.977904	4,653,522.44	-32,732.43	0.21
Original Face:		Base	6,000,000.000	103.702241	4,686,254.87	102.977904	4,653,522.44	-32,732.43	0.21
3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3					3.0	01 Jan 2037		
		Local	3,992,764.550	100.492805	4,012,441.10	99.727537	3,981,885.74	-30,555.36	0.18
Original Face:		Base	5,000,000.000	100.492805	4,012,441.10	99.727537	3,981,885.74	-30,555.36	0.18
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03					5.03	06 Oct 2025		
		Local	5,000,000.000	110.805803	5,540,290.15	113.190200	5,659,510.00	119,219.85	0.25
		Base		110.805803	5,540,290.15	113.190200	5,659,510.00	119,219.85	0.25
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43					5.43	07 Jun 2024		
		Local	5,000,000.000	111.452571	5,572,628.57	113.726000	5,686,300.00	113,671.43	0.26
		Base		111.452571	5,572,628.57	113.726000	5,686,300.00	113,671.43	0.26
313379EE5	FEDERAL HOME LOAN BANK BONDS 06/19 1.625					1.625	14 Jun 2019		
		Local	5,000,000.000	100.142790	5,007,139.50	99.702400	4,985,120.00	-22,019.50	0.22
		Base		100.142790	5,007,139.50	99.702400	4,985,120.00	-22,019.50	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	101.884506	5,094,225.32	101.191100	5,059,555.00	-34,670.32	0.23
		Base		101.884506	5,094,225.32	101.191100	5,059,555.00	-34,670.32	0.23
3133XVRK9	FEDERAL HOME LOAN BANK BONDS 12/19 4.125					4.125	13 Dec 2019		
		Local	5,510,000.000	102.211223	5,631,838.38	101.313100	5,582,351.81	-49,486.57	0.25
		Base		102.211223	5,631,838.38	101.313100	5,582,351.81	-49,486.57	0.25
3136A2TP8	FANNIE MAE FNR 2011 127 VU					3.5	25 Dec 2024		
		Local	1,508,191.050	103.567672	1,561,998.36	101.198930	1,526,273.20	-35,725.16	0.07
Original Face:		Base	3,000,000.000	103.567672	1,561,998.36	101.198930	1,526,273.20	-35,725.16	0.07
3136A35N7	FANNIE MAE FNR 2012 21 WA					5.60398	25 Mar 2052		
		Local	473,972.520	109.187507	517,518.78	108.891100	516,113.89	-1,404.89	0.02
Original Face:		Base	4,261,779.000	109.187507	517,518.78	108.891100	516,113.89	-1,404.89	0.02
3136A3TC5	FANNIE MAE FNR 2012 11 DV					4.0	25 Apr 2023		
		Local	2,533,054.860	103.822903	2,629,891.08	101.206800	2,563,623.77	-66,267.31	0.11
Original Face:		Base	6,000,000.000	103.822903	2,629,891.08	101.206800	2,563,623.77	-66,267.31	0.11
3136A4GU7	FANNIE MAE FNR 2012 20 VK					3.5	25 Mar 2025		
		Local	652,858.200	103.245244	674,045.04	101.332920	661,560.28	-12,484.76	0.03
Original Face:		Base	1,250,000.000	103.245244	674,045.04	101.332920	661,560.28	-12,484.76	0.03
3136A56W1	FANNIEMAE ACES FNA 2012 M4 1A2					2.976	25 Apr 2022		
		Local	4,050,664.600	101.229025	4,100,448.29	100.285990	4,062,249.10	-38,199.19	0.18
Original Face:		Base	5,000,000.000	101.229025	4,100,448.29	100.285990	4,062,249.10	-38,199.19	0.18
3136A5E85	FANNIE MAE FNR 2012 44 KL					3.5	25 Dec 2031		
		Local	1,647,349.900	104.236106	1,717,133.39	102.012990	1,680,510.89	-36,622.50	0.08
Original Face:		Base	5,000,000.000	104.236106	1,717,133.39	102.012990	1,680,510.89	-36,622.50	0.08
3136A6P99	FANNIE MAE FNR 2012 76 VG					4.0	25 Mar 2029		
		Local	3,722,689.250	108.695644	4,046,401.07	104.114030	3,875,841.80	-170,559.27	0.17
Original Face:		Base	5,469,245.000	108.695644	4,046,401.07	104.114030	3,875,841.80	-170,559.27	0.17
3136A8HK9	FANNIE MAE FNR 2012 93 MC					2.5	25 Sep 2042		
		Local	798,680.300	100.518056	802,817.91	99.960710	798,366.50	-4,451.41	0.04
Original Face:		Base	10,000,000.000	100.518056	802,817.91	99.960710	798,366.50	-4,451.41	0.04

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3136A9ZF8	FANNIE MAE FNR 2012 126 TA					3.0	25 Oct 2042		
		Local	12,357,957.600	98.219749	12,137,954.90	99.437770	12,288,477.45	150,522.55	0.55
	Original Face:	Base	30,000,000.000	98.219749	12,137,954.90	99.437770	12,288,477.45	150,522.55	0.55
3136AA6K6	FANNIE MAE FNR 2012 151 YA					2.0	25 Jan 2028		
		Local	1,939,768.450	101.861267	1,975,872.72	96.289000	1,867,783.64	-108,089.08	0.08
	Original Face:	Base	5,000,000.000	101.861267	1,975,872.72	96.289000	1,867,783.64	-108,089.08	0.08
3136AAF42	FANNIE MAE FNR 2012 133 JP					2.5	25 Jul 2042		
		Local	2,389,568.460	99.921531	2,387,693.39	98.548990	2,354,895.58	-32,797.81	0.11
	Original Face:	Base	6,000,000.000	99.921531	2,387,693.39	98.548990	2,354,895.58	-32,797.81	0.11
3136ACH53	FANNIE MAE FNR 2013 13 PH					2.5	25 Apr 2042		
		Local	2,169,861.500	99.274269	2,154,114.15	99.058280	2,149,427.48	-4,686.67	0.10
	Original Face:	Base	5,000,000.000	99.274269	2,154,114.15	99.058280	2,149,427.48	-4,686.67	0.10
3136AE2K2	FANNIE MAE FNR 2013 70 KC					3.5	25 Jul 2043		
		Local	3,256,269.940	99.354065	3,235,236.54	102.155740	3,326,466.65	91,230.11	0.15
	Original Face:	Base	20,312,000.000	99.354065	3,235,236.54	102.155740	3,326,466.65	91,230.11	0.15
3136AFYS7	FANNIE MAE FNR 2013 87 GD					3.0	25 Jun 2043		
		Local	2,145,137.820	100.866080	2,163,716.44	99.187060	2,127,699.14	-36,017.30	0.10
	Original Face:	Base	6,000,000.000	100.866080	2,163,716.44	99.187060	2,127,699.14	-36,017.30	0.10
3136AGC34	FANNIE MAE FNR 2013 101 HA					3.0	25 Oct 2030		
		Local	956,226.930	102.451271	979,666.64	100.041530	956,624.05	-23,042.59	0.04
	Original Face:	Base	2,500,000.000	102.451271	979,666.64	100.041530	956,624.05	-23,042.59	0.04
3136AGDC3	FANNIE MAE FNR 2013 97 JF					2.86	25 Apr 2038		
		Local	2,076,038.950	99.851205	2,072,949.91	99.598630	2,067,706.35	-5,243.56	0.09
	Original Face:	Base	5,000,000.000	99.851205	2,072,949.91	99.598630	2,067,706.35	-5,243.56	0.09
3136AGNN8	FANNIE MAE FNR 2013 103 VG					3.0	25 Mar 2030		
		Local	1,500,000.000	102.865198	1,542,977.97	99.961250	1,499,418.75	-43,559.22	0.07
	Original Face:	Base	1,500,000.000	102.865198	1,542,977.97	99.961250	1,499,418.75	-43,559.22	0.07
3136AGY30	FANNIE MAE FNR 2013 117 PA					4.0	25 Feb 2043		
		Local	2,093,745.400	106.132806	2,222,150.75	104.032560	2,178,176.94	-43,973.81	0.10
	Original Face:	Base	5,000,000.000	106.132806	2,222,150.75	104.032560	2,178,176.94	-43,973.81	0.10

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3136AH5F3	FANNIE MAE FNR 2014 5 KV					3.5	25 Feb 2027		
		Local	1,166,305.230	103.250339	1,204,214.10	101.345430	1,181,997.05	-22,217.05	0.05
Original Face:		Base	1,750,000.000	103.250339	1,204,214.10	101.345430	1,181,997.05	-22,217.05	0.05
3136AHBT6	FANNIE MAE FNR 2013 123 PN					2.7	25 Mar 2043		
		Local	3,651,802.000	93.979612	3,431,949.35	94.975390	3,468,313.19	36,363.84	0.16
Original Face:		Base	3,651,802.000	93.979612	3,431,949.35	94.975390	3,468,313.19	36,363.84	0.16
3136AHDP2	FANNIE MAE FNR 2013 118 YA					3.0	25 Jul 2028		
		Local	2,860,956.440	102.223877	2,924,580.59	98.594260	2,820,738.83	-103,841.76	0.13
Original Face:		Base	8,500,000.000	102.223877	2,924,580.59	98.594260	2,820,738.83	-103,841.76	0.13
3136AHRY8	FANNIE MAE FNR 2013 131 KH					3.0	25 Aug 2041		
		Local	2,338,150.550	102.842610	2,404,615.04	99.724220	2,331,702.40	-72,912.64	0.10
Original Face:		Base	5,000,000.000	102.842610	2,404,615.04	99.724220	2,331,702.40	-72,912.64	0.10
3136AJDJ2	FANNIE MAE FNR 2014 9 A					4.0	25 May 2037		
		Local	2,190,089.850	105.466733	2,309,816.22	102.819520	2,251,839.87	-57,976.35	0.10
Original Face:		Base	5,000,000.000	105.466733	2,309,816.22	102.819520	2,251,839.87	-57,976.35	0.10
3136AJJ80	FANNIE MAE FNR 2014 30 KC					3.0	25 May 2033		
		Local	1,967,400.300	102.509454	2,016,771.31	100.604580	1,979,294.81	-37,476.50	0.09
Original Face:		Base	5,000,000.000	102.509454	2,016,771.31	100.604580	1,979,294.81	-37,476.50	0.09
3136AJMT0	FANNIE MAE FNR 2014 21 GV					3.0	25 May 2027		
		Local	3,373,412.000	100.993545	3,406,928.37	99.680880	3,362,646.77	-44,281.60	0.15
Original Face:		Base	5,000,000.000	100.993545	3,406,928.37	99.680880	3,362,646.77	-44,281.60	0.15
3136AJPN0	FANNIE MAE FNR 2014 19 VJ					4.5	25 May 2025		
		Local	5,188,574.910	105.870467	5,493,168.49	103.183030	5,353,728.81	-139,439.68	0.24
Original Face:		Base	8,346,000.000	105.870467	5,493,168.49	103.183030	5,353,728.81	-139,439.68	0.24
3136AJSJ6	FANNIE MAE FNR 2014 14 KD					3.0	25 Jan 2033		
		Local	2,193,838.500	102.034786	2,238,478.41	100.410440	2,202,842.89	-35,635.52	0.10
Original Face:		Base	5,000,000.000	102.034786	2,238,478.41	100.410440	2,202,842.89	-35,635.52	0.10
3136AJVF0	FANNIE MAE FNR 2014 18 TA					3.0	25 Jan 2033		
		Local	2,733,084.540	102.376472	2,798,035.52	99.999110	2,733,060.22	-64,975.30	0.12
Original Face:		Base	6,000,000.000	102.376472	2,798,035.52	99.999110	2,733,060.22	-64,975.30	0.12

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3136AJVK9	FANNIE MAE FNR 2014 18 WV					3.5	25 Jan 2029		
		Local	6,736,329.120	103.460768	6,969,457.84	101.820660	6,858,974.77	-110,483.07	0.31
	Original Face:	Base	9,284,523.000	103.460768	6,969,457.84	101.820660	6,858,974.77	-110,483.07	0.31
3136AKJ20	FANNIE MAE FNR 2014 52 GT					2.0	25 Jan 2029		
		Local	1,049,341.650	101.267901	1,062,646.26	99.253300	1,041,506.22	-21,140.04	0.05
	Original Face:	Base	5,000,000.000	101.267901	1,062,646.26	99.253300	1,041,506.22	-21,140.04	0.05
3136AL2K6	FANNIE MAE FNR 2014 84 VK					3.0	25 Mar 2035		
		Local	10,692,273.000	102.301570	10,938,363.16	95.817920	10,245,113.59	-693,249.57	0.46
	Original Face:	Base	10,692,273.000	102.301570	10,938,363.16	95.817920	10,245,113.59	-693,249.57	0.46
3136ALTG6	FANNIE MAE FNR 2014 68 TL					3.0	25 Oct 2043		
		Local	3,288,686.100	102.192391	3,360,786.95	99.376620	3,268,185.09	-92,601.86	0.15
	Original Face:	Base	15,000,000.000	102.192391	3,360,786.95	99.376620	3,268,185.09	-92,601.86	0.15
3136AMP94	FANNIE MAE FNR 2015 15 HA					3.5	25 Sep 2041		
		Local	5,872,238.020	105.152848	6,174,825.51	101.933500	5,985,777.74	-189,047.77	0.27
	Original Face:	Base	11,000,000.000	105.152848	6,174,825.51	101.933500	5,985,777.74	-189,047.77	0.27
3136AMYU7	FANNIE MAE FNR 2015 14 MV					3.0	25 Jul 2026		
		Local	1,591,921.120	103.536043	1,648,212.13	100.427050	1,598,719.42	-49,492.71	0.07
	Original Face:	Base	2,304,044.000	103.536043	1,648,212.13	100.427050	1,598,719.42	-49,492.71	0.07
3136ARYU6	FANNIE MAE FNR 2016 21 VB					3.0	25 Aug 2027		
		Local	5,440,424.950	104.046998	5,660,598.82	100.130640	5,447,532.32	-213,066.50	0.24
	Original Face:	Base	6,976,000.000	104.046998	5,660,598.82	100.130640	5,447,532.32	-213,066.50	0.24
3136AU4B4	FANNIE MAE FNR 2017 8 BA					3.0	25 Nov 2042		
		Local	2,766,070.520	101.349918	2,803,410.20	98.552100	2,726,020.58	-77,389.62	0.12
	Original Face:	Base	3,479,000.000	101.349918	2,803,410.20	98.552100	2,726,020.58	-77,389.62	0.12
3136AU6Q9	FANNIE MAE FNR 2017 2 EA					3.0	25 Sep 2041		
		Local	4,086,126.700	101.619783	4,152,313.09	100.439530	4,104,086.45	-48,226.64	0.18
	Original Face:	Base	5,000,000.000	101.619783	4,152,313.09	100.439530	4,104,086.45	-48,226.64	0.18
3136AVJL4	FANNIE MAE FNR 2017 4 AH					3.0	25 May 2041		
		Local	2,023,336.860	101.869465	2,061,162.44	100.030610	2,023,956.20	-37,206.24	0.09
	Original Face:	Base	3,000,000.000	101.869465	2,061,162.44	100.030610	2,023,956.20	-37,206.24	0.09

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3136AVT74	FANNIE MAE FNR 2017 22 JL					3.0	25 Jan 2039		
		Local	2,083,433.570	100.760654	2,099,281.29	100.223010	2,088,079.84	-11,201.45	0.09
Original Face:		Base	2,645,000.000	100.760654	2,099,281.29	100.223010	2,088,079.84	-11,201.45	0.09
3136AYUG6	FANNIE MAE FNR 2017 86 MA					3.0	25 Apr 2046		
		Local	5,229,326.160	100.978030	5,280,470.55	99.461010	5,201,140.61	-79,329.94	0.23
Original Face:		Base	6,000,000.000	100.978030	5,280,470.55	99.461010	5,201,140.61	-79,329.94	0.23
3136B2HG0	FANNIE MAE FNR 2018 49 LV					3.5	25 Oct 2029		
		Local	5,482,618.790	101.906250	5,587,131.21	102.124790	5,599,112.93	11,981.72	0.25
Original Face:		Base	5,729,287.000	101.906250	5,587,131.21	102.124790	5,599,112.93	11,981.72	0.25
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5					5.0	01 Nov 2033		
		Local	276,417.530	99.861626	276,035.04	107.105329	296,057.90	20,022.86	0.01
Original Face:		Base	6,625,000.000	99.861626	276,035.04	107.105329	296,057.90	20,022.86	0.01
31371LPL7	FNMA POOL 255227 FN 05/19 FIXED 4.5					4.5	01 May 2019		
		Local	5,271.250	99.999621	5,271.23	101.633286	5,357.34	86.11	0.00
Original Face:		Base	5,000,000.000	99.999621	5,271.23	101.633286	5,357.34	86.11	0.00
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5					5.5	01 Feb 2034		
		Local	271,009.140	99.934523	270,831.69	108.909971	295,155.98	24,324.29	0.01
Original Face:		Base	6,000,000.000	99.934523	270,831.69	108.909971	295,155.98	24,324.29	0.01
3137A34T3	FREDDIE MAC FHR 3763 WV					4.5	15 Dec 2021		
		Local	1,558,942.100	101.565676	1,583,350.08	100.522150	1,567,082.12	-16,267.96	0.07
Original Face:		Base	5,000,000.000	101.565676	1,583,350.08	100.522150	1,567,082.12	-16,267.96	0.07
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2					4.333	25 Oct 2020		
		Local	5,000,000.000	102.169089	5,108,454.45	102.002170	5,100,108.50	-8,345.95	0.23
Original Face:		Base	5,000,000.000	102.169089	5,108,454.45	102.002170	5,100,108.50	-8,345.95	0.23
3137A6EC2	FREDDIE MAC FHR 3815 TA					4.5	15 Oct 2040		
		Local	792,556.890	104.244161	826,194.28	102.666360	813,689.31	-12,504.97	0.04
Original Face:		Base	7,703,000.000	104.244161	826,194.28	102.666360	813,689.31	-12,504.97	0.04
3137A8BY3	FREDDIE MAC FHR 3820 WA					4.0	15 Feb 2029		
		Local	11,061.330	102.526821	11,340.83	99.887780	11,048.92	-291.91	0.00
Original Face:		Base	10,316,000.000	102.526821	11,340.83	99.887780	11,048.92	-291.91	0.00

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3137A9QP4	FREDDIE MAC FHR 3842 PH					4.0	15 Apr 2041		
		Local	1,277,392.900	103.184476	1,318,071.17	104.157570	1,330,501.40	12,430.23	0.06
Original Face:		Base	10,000,000.000	103.184476	1,318,071.17	104.157570	1,330,501.40	12,430.23	0.06
3137A9VR4	FREDDIE MAC FHR 3835 BA					4.0	15 Aug 2038		
		Local	1,240,186.400	102.961829	1,276,918.60	101.131460	1,254,218.61	-22,699.99	0.06
Original Face:		Base	10,000,000.000	102.961829	1,276,918.60	101.131460	1,254,218.61	-22,699.99	0.06
3137AF2R2	FREDDIE MAC FHR 3920 AC					2.5	15 Sep 2041		
		Local	3,190,734.170	102.651273	3,275,329.23	97.456510	3,109,578.17	-165,751.06	0.14
Original Face:		Base	13,000,000.000	102.651273	3,275,329.23	97.456510	3,109,578.17	-165,751.06	0.14
3137AGR51	FREDDIE MAC FHR 3935 GC					2.5	15 Oct 2026		
		Local	707,010.750	100.835564	712,918.28	98.973140	699,750.74	-13,167.54	0.03
Original Face:		Base	3,000,000.000	100.835564	712,918.28	98.973140	699,750.74	-13,167.54	0.03
3137ANQX6	FREDDIE MAC FHR 4027 AB					4.0	15 Dec 2040		
		Local	1,800,431.650	106.864270	1,924,018.14	103.423560	1,862,070.51	-61,947.63	0.08
Original Face:		Base	5,000,000.000	106.864270	1,924,018.14	103.423560	1,862,070.51	-61,947.63	0.08
3137AV3S4	FREDDIE MAC FHR 4122 VM					3.5	15 Oct 2025		
		Local	4,603,939.680	103.912992	4,784,091.47	101.833730	4,688,363.50	-95,727.97	0.21
Original Face:		Base	8,000,000.000	103.912992	4,784,091.47	101.833730	4,688,363.50	-95,727.97	0.21
3137AVE86	FHLMC MULTIFAMILY STRUCTURED P FHMS K711 A2					1.73	25 Jul 2019		
		Local	1,874,721.250	99.849056	1,871,891.48	99.438860	1,864,201.44	-7,690.04	0.08
Original Face:		Base	2,500,000.000	99.849056	1,871,891.48	99.438860	1,864,201.44	-7,690.04	0.08
3137AXSF1	FREDDIE MAC FHR 4153 KG					2.5	15 Aug 2042		
		Local	2,582,635.350	102.290197	2,641,782.79	97.763970	2,524,886.85	-116,895.94	0.11
Original Face:		Base	5,000,000.000	102.290197	2,641,782.79	97.763970	2,524,886.85	-116,895.94	0.11
3137AXT29	FREDDIE MAC FHR 4153 YJ					3.0	15 Sep 2042		
		Local	1,476,160.500	103.914901	1,533,950.72	99.321790	1,466,149.03	-67,801.69	0.07
Original Face:		Base	5,000,000.000	103.914901	1,533,950.72	99.321790	1,466,149.03	-67,801.69	0.07
3137AXUG6	FREDDIE MAC FHR 4160 HP					2.5	15 Jan 2033		
		Local	2,108,240.650	100.831074	2,125,761.70	98.815660	2,083,271.91	-42,489.79	0.09
Original Face:		Base	5,000,000.000	100.831074	2,125,761.70	98.815660	2,083,271.91	-42,489.79	0.09

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3137AYTU5	FREDDIE MAC FHR 4163 GP					3.0	15 Nov 2032		
		Local	2,367,079.500	103.857338	2,458,385.75	100.081390	2,369,006.07	-89,379.68	0.11
	Original Face:	Base	5,000,000.000	103.857338	2,458,385.75	100.081390	2,369,006.07	-89,379.68	0.11
3137B0BB9	FREDDIE MAC FHR 4183 VC					3.0	15 Oct 2029		
		Local	6,280,000.000	100.605333	6,318,014.93	98.314610	6,174,157.51	-143,857.42	0.28
	Original Face:	Base	6,280,000.000	100.605333	6,318,014.93	98.314610	6,174,157.51	-143,857.42	0.28
3137B12M3	FREDDIE MAC FHR 4182 VB					3.5	15 Mar 2026		
		Local	4,905,842.990	104.467140	5,124,993.88	101.263390	4,967,822.92	-157,170.96	0.22
	Original Face:	Base	8,090,000.000	104.467140	5,124,993.88	101.263390	4,967,822.92	-157,170.96	0.22
3137B2BC3	FREDDIE MAC FHR 4199 YV					3.5	15 May 2026		
		Local	1,857,467.010	104.202828	1,935,533.15	101.114300	1,878,164.76	-57,368.39	0.08
	Original Face:	Base	3,000,000.000	104.202828	1,935,533.15	101.114300	1,878,164.76	-57,368.39	0.08
3137B3GL6	FREDDIE MAC FHR 4229 MA					3.5	15 May 2041		
		Local	2,360,827.850	104.835039	2,474,974.80	101.489630	2,395,995.45	-78,979.35	0.11
	Original Face:	Base	5,000,000.000	104.835039	2,474,974.80	101.489630	2,395,995.45	-78,979.35	0.11
3137B3KZ0	FREDDIE MAC FHR 4223 DG					3.0	15 Dec 2038		
		Local	1,852,135.100	101.829286	1,886,015.95	100.577450	1,862,830.25	-23,185.70	0.08
	Original Face:	Base	5,000,000.000	101.829286	1,886,015.95	100.577450	1,862,830.25	-23,185.70	0.08
3137B4JB3	FREDDIE MAC FHR 4252 GA					2.5	15 Apr 2031		
		Local	434,486.110	100.966528	438,685.54	98.902920	429,719.45	-8,966.09	0.02
	Original Face:	Base	1,000,000.000	100.966528	438,685.54	98.902920	429,719.45	-8,966.09	0.02
3137B56H1	FREDDIE MAC FHR 4257 A					2.5	15 Oct 2027		
		Local	1,699,907.200	101.327172	1,722,467.90	99.180480	1,685,976.12	-36,491.78	0.08
	Original Face:	Base	5,000,000.000	101.327172	1,722,467.90	99.180480	1,685,976.12	-36,491.78	0.08
3137B6ES6	FREDDIE MAC FHR 4288 AG					3.0	15 Sep 2037		
		Local	3,232,224.450	102.143160	3,301,496.18	100.418320	3,245,745.49	-55,750.69	0.15
	Original Face:	Base	7,500,000.000	102.143160	3,301,496.18	100.418320	3,245,745.49	-55,750.69	0.15
3137B6G54	FREDDIE MAC FHR 4279 PA					3.0	15 Dec 2043		
		Local	4,764,726.300	102.689131	4,892,856.02	100.416470	4,784,569.96	-108,286.06	0.21
	Original Face:	Base	10,000,000.000	102.689131	4,892,856.02	100.416470	4,784,569.96	-108,286.06	0.21

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3137B73L1	FREDDIE MAC FHR 4289 WE					3.0	15 Aug 2031		
		Local	2,332,037.550	101.880044	2,375,880.89	100.800520	2,350,705.98	-25,174.91	0.11
Original Face:		Base	5,000,000.000	101.880044	2,375,880.89	100.800520	2,350,705.98	-25,174.91	0.11
3137B8Z34	FREDDIE MAC FHR 4316 DA					3.0	15 Feb 2039		
		Local	1,883,883.450	102.112581	1,923,682.02	100.015680	1,884,178.84	-39,503.18	0.08
Original Face:		Base	5,000,000.000	102.112581	1,923,682.02	100.015680	1,884,178.84	-39,503.18	0.08
3137B9SJ5	FREDDIE MAC FHR 4328 WB					3.0	15 Jul 2041		
		Local	585,827.120	103.277827	605,029.52	99.759310	584,417.09	-20,612.43	0.03
Original Face:		Base	6,185,000.000	103.277827	605,029.52	99.759310	584,417.09	-20,612.43	0.03
3137BAHY1	FREDDIE MAC FHR 4345 AC					3.0	15 Mar 2037		
		Local	2,303,025.660	102.943081	2,370,805.58	100.055720	2,304,308.91	-66,496.67	0.10
Original Face:		Base	6,000,000.000	102.943081	2,370,805.58	100.055720	2,304,308.91	-66,496.67	0.10
3137BAVW9	FREDDIE MAC FHR 4340 TB					3.5	15 Jul 2039		
		Local	1,784,977.000	98.827616	1,764,050.22	99.598950	1,777,818.35	13,768.13	0.08
Original Face:		Base	1,784,977.000	98.827616	1,764,050.22	99.598950	1,777,818.35	13,768.13	0.08
3137BBK25	FREDDIE MAC FHR 4357 MA					3.0	15 Oct 2042		
		Local	3,966,357.200	101.506735	4,026,119.71	99.969300	3,965,139.53	-60,980.18	0.18
Original Face:		Base	10,000,000.000	101.506735	4,026,119.71	99.969300	3,965,139.53	-60,980.18	0.18
3137BBPZ7	FREDDIE MAC FHR 4351 EV					3.0	15 Nov 2025		
		Local	3,297,846.420	102.125496	3,367,942.02	100.193040	3,304,212.58	-63,729.44	0.15
Original Face:		Base	5,183,921.000	102.125496	3,367,942.02	100.193040	3,304,212.58	-63,729.44	0.15
3137BCGR3	FREDDIE MAC FHR 4360 DA					3.0	15 May 2037		
		Local	1,789,066.150	102.719832	1,837,725.74	100.268270	1,793,865.68	-43,860.06	0.08
Original Face:		Base	5,000,000.000	102.719832	1,837,725.74	100.268270	1,793,865.68	-43,860.06	0.08
3137BDAM8	FREDDIE MAC FHR 4372 TC					2.5	15 Aug 2029		
		Local	1,896,868.000	101.295465	1,921,441.26	98.723920	1,872,662.45	-48,778.81	0.08
Original Face:		Base	5,000,000.000	101.295465	1,921,441.26	98.723920	1,872,662.45	-48,778.81	0.08
3137BDCR5	FREDDIE MAC FHR 4377 LA					3.0	15 Jun 2040		
		Local	7,198,393.810	102.557035	7,382,459.24	99.419360	7,156,597.06	-225,862.18	0.32
Original Face:		Base	14,550,000.000	102.557035	7,382,459.24	99.419360	7,156,597.06	-225,862.18	0.32

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3137BDVQ6	FREDDIE MAC FHR 4385 TA					3.0	15 Apr 2039		
		Local	3,876,733.400	102.770284	3,984,129.92	99.740320	3,866,666.30	-117,463.62	0.17
Original Face:		Base	10,000,000.000	102.770284	3,984,129.92	99.740320	3,866,666.30	-117,463.62	0.17
3137BDY75	FREDDIE MAC FHR 4387 CB					4.0	15 Sep 2039		
		Local	5,000,000.000	105.150404	5,257,520.18	102.434380	5,121,719.00	-135,801.18	0.23
Original Face:		Base	5,000,000.000	105.150404	5,257,520.18	102.434380	5,121,719.00	-135,801.18	0.23
3137BFYM7	FREDDIE MAC FHR 4432 JV					3.0	15 Mar 2028		
		Local	2,206,970.730	103.993289	2,295,101.45	100.321910	2,214,075.19	-81,026.26	0.10
Original Face:		Base	3,000,000.000	103.993289	2,295,101.45	100.321910	2,214,075.19	-81,026.26	0.10
3137BHYX9	FREDDIE MAC FHR 4472 AB					3.0	15 Mar 2033		
		Local	2,688,467.550	103.367624	2,779,005.03	101.481530	2,728,298.00	-50,707.03	0.12
Original Face:		Base	5,000,000.000	103.367624	2,779,005.03	101.481530	2,728,298.00	-50,707.03	0.12
3137BJAB9	FREDDIE MAC FHR 4475 MV					3.0	15 Oct 2026		
		Local	1,839,282.760	103.649954	1,906,415.74	100.403450	1,846,703.35	-59,712.39	0.08
Original Face:		Base	2,579,263.000	103.649954	1,906,415.74	100.403450	1,846,703.35	-59,712.39	0.08
3137BJWT6	FREDDIE MAC FHR 4488 BD					3.0	15 May 2033		
		Local	2,715,990.400	102.543852	2,785,081.18	100.897400	2,740,363.70	-44,717.48	0.12
Original Face:		Base	5,000,000.000	102.543852	2,785,081.18	100.897400	2,740,363.70	-44,717.48	0.12
3137BNRL0	FREDDIE MAC FHR 4567 BA					3.0	15 Jun 2043		
		Local	2,882,694.250	103.031588	2,970,085.65	99.574610	2,870,431.56	-99,654.09	0.13
Original Face:		Base	5,000,000.000	103.031588	2,970,085.65	99.574610	2,870,431.56	-99,654.09	0.13
3137BSF99	FREDDIE MAC FHR 4622 TP					3.0	15 Oct 2043		
		Local	4,081,285.500	101.993961	4,162,664.76	99.200080	4,048,638.48	-114,026.28	0.18
Original Face:		Base	5,000,000.000	101.993961	4,162,664.76	99.200080	4,048,638.48	-114,026.28	0.18
3137BTNK3	FREDDIE MAC FHR 4636 CM					3.5	15 Jan 2042		
		Local	3,954,971.520	103.939850	4,110,791.47	101.346970	4,008,243.80	-102,547.67	0.18
Original Face:		Base	6,000,000.000	103.939850	4,110,791.47	101.346970	4,008,243.80	-102,547.67	0.18
3137BTVJ7	FREDDIE MAC FHR 4651 BA					3.5	15 Jul 2044		
		Local	2,920,038.950	99.831371	2,915,114.93	101.750970	2,971,167.96	56,053.03	0.13
Original Face:		Base	3,650,000.000	99.831371	2,915,114.93	101.750970	2,971,167.96	56,053.03	0.13

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3137BUDG0	FREDDIE MAC FHR 4646 DA					3.5	15 Jan 2042		
		3,606,834.000	Local	103.242073	3,723,770.18	101.350700	3,655,551.51	-68,218.67	0.16
	Original Face:	5,000,000.000	Base	103.242073	3,723,770.18	101.350700	3,655,551.51	-68,218.67	0.16
3137EADB2	FREDDIE MAC NOTES 01/22 2.375					2.375	13 Jan 2022		
		2,000,000.000	Local	99.828469	1,996,569.38	99.745700	1,994,914.00	-1,655.38	0.09
			Base	99.828469	1,996,569.38	99.745700	1,994,914.00	-1,655.38	0.09
3137F17G7	FREDDIE MAC FHR 4693 VN					3.0	15 Nov 2028		
		971,445.670	Local	102.368976	994,458.98	100.012800	971,570.02	-22,888.96	0.04
	Original Face:	1,104,000.000	Base	102.368976	994,458.98	100.012800	971,570.02	-22,888.96	0.04
3137F3P57	FREDDIE MAC FHR 4772 VL					4.0	15 Apr 2029		
		4,667,802.550	Local	104.125739	4,860,383.88	104.511720	4,878,400.73	18,016.85	0.22
	Original Face:	5,000,000.000	Base	104.125739	4,860,383.88	104.511720	4,878,400.73	18,016.85	0.22
3137F4CM2	FREDDIE MAC FHR 4773 KV					4.0	15 May 2029		
		5,638,016.040	Local	103.465052	5,833,376.23	104.560230	5,895,122.54	61,746.31	0.26
	Original Face:	6,000,000.000	Base	103.465052	5,833,376.23	104.560230	5,895,122.54	61,746.31	0.26
3137FBBJ4	FREDDIE MAC FHR 4726 VA					3.5	15 Jan 2029		
		8,735,907.550	Local	104.808386	9,155,963.68	102.564420	8,959,932.91	-196,030.77	0.40
	Original Face:	9,629,000.000	Base	104.808386	9,155,963.68	102.564420	8,959,932.91	-196,030.77	0.40
3137FCA20	FREDDIE MAC FHR 4735 CT					3.0	15 Dec 2047		
		4,523,019.050	Local	100.660682	4,552,901.82	98.913960	4,473,897.25	-79,004.57	0.20
	Original Face:	5,000,000.000	Base	100.660682	4,552,901.82	98.913960	4,473,897.25	-79,004.57	0.20
3137FCV27	FREDDIE MAC FHR 4749 PV					3.0	15 Mar 2031		
		5,588,851.080	Local	99.319881	5,550,840.24	100.337200	5,607,696.69	56,856.45	0.25
	Original Face:	6,000,000.000	Base	99.319881	5,550,840.24	100.337200	5,607,696.69	56,856.45	0.25
3137FDFE7	FREDDIE MAC FHR 4757 PT					6.0	15 Oct 2047		
		9,034,027.600	Local	113.505052	10,254,077.69	115.217720	10,408,800.62	154,722.93	0.47
	Original Face:	10,000,000.000	Base	113.505052	10,254,077.69	115.217720	10,408,800.62	154,722.93	0.47
3137FDFH0	FREDDIE MAC FHR 4757 VA					4.0	15 Mar 2029		
		10,886,709.270	Local	105.452129	11,480,266.67	105.238030	11,456,958.37	-23,308.30	0.51
	Original Face:	11,739,000.000	Base	105.452129	11,480,266.67	105.238030	11,456,958.37	-23,308.30	0.51

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3137FDSL7	FREDDIE MAC FHR 4761 NA					3.5	15 May 2043		
		Local	13,594,433.700	100.566576	13,671,456.51	101.888000	13,851,096.61	179,640.10	0.62
Original Face:		Base	15,000,000.000	100.566576	13,671,456.51	101.888000	13,851,096.61	179,640.10	0.62
3137FGAD7	FREDDIE MAC FHR 4806 AL					4.5	15 Jun 2042		
		Local	4,676,071.750	103.778922	4,852,776.85	103.907420	4,858,785.51	6,008.66	0.22
Original Face:		Base	5,000,000.000	103.778922	4,852,776.85	103.907420	4,858,785.51	6,008.66	0.22
3137FGYW9	FREDDIE MAC FHR 4819 LV					4.0	15 Sep 2029		
		Local	4,238,018.270	103.049904	4,367,273.77	104.567600	4,431,593.99	64,320.22	0.20
Original Face:		Base	4,396,000.000	103.049904	4,367,273.77	104.567600	4,431,593.99	64,320.22	0.20
3137FH2F9	FREDDIE MAC FHR 4822 BA					4.0	15 Jul 2042		
		Local	4,791,876.850	102.187236	4,896,686.50	102.374440	4,905,657.09	8,970.59	0.22
Original Face:		Base	5,000,000.000	102.187236	4,896,686.50	102.374440	4,905,657.09	8,970.59	0.22
3137FHDQ3	FREDDIE MAC FHR 4821 EA					4.5	15 Apr 2043		
		Local	4,671,204.400	103.463101	4,832,972.91	103.674720	4,842,858.08	9,885.17	0.22
Original Face:		Base	5,000,000.000	103.463101	4,832,972.91	103.674720	4,842,858.08	9,885.17	0.22
3137FJGN3	FREDDIE MAC FHR 4842 VA					4.5	15 Nov 2029		
		Local	4,690,347.820	105.017681	4,925,694.53	106.871140	5,012,628.19	86,933.66	0.22
Original Face:		Base	4,774,000.000	105.017681	4,925,694.53	106.871140	5,012,628.19	86,933.66	0.22
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4					4.0	01 Jan 2041		
		Local	2,906,620.000	104.300386	3,031,615.89	103.222565	3,000,287.72	-31,328.17	0.13
Original Face:		Base	10,000,000.000	104.300386	3,031,615.89	103.222565	3,000,287.72	-31,328.17	0.13
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5					3.5	01 Sep 2026		
		Local	1,447,428.710	102.692345	1,486,398.49	101.905462	1,475,008.91	-11,389.58	0.07
Original Face:		Base	7,000,000.000	102.692345	1,486,398.49	101.905462	1,475,008.91	-11,389.58	0.07
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR					4.381	01 Nov 2035		
		Local	891,463.650	103.498984	922,655.82	104.612688	932,584.09	9,928.27	0.04
Original Face:		Base	5,000,000.000	103.498984	922,655.82	104.612688	932,584.09	9,928.27	0.04
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR					4.5	01 Apr 2041		
		Local	4,576,987.400	105.988940	4,851,100.45	105.111066	4,810,920.25	-40,180.20	0.22
Original Face:		Base	20,000,000.000	105.988940	4,851,100.45	105.111066	4,810,920.25	-40,180.20	0.22

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3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR					4.253	01 May 2036		
		Local	1,006,886.550	103.647362	1,043,611.35	104.514330	1,052,340.73	8,729.38	0.05
Original Face:		Base	5,000,000.000	103.647362	1,043,611.35	104.514330	1,052,340.73	8,729.38	0.05
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR					4.437	01 Oct 2037		
		Local	492,274.800	106.840340	525,948.07	104.475126	514,304.72	-11,643.35	0.02
Original Face:		Base	4,000,000.000	106.840340	525,948.07	104.475126	514,304.72	-11,643.35	0.02
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR					4.0	01 Aug 2032		
		Local	2,647,040.400	104.629282	2,769,579.37	103.340406	2,735,462.30	-34,117.07	0.12
Original Face:		Base	8,000,000.000	104.629282	2,769,579.37	103.340406	2,735,462.30	-34,117.07	0.12
3138EJRP5	FNMA POOL AL2293 FN 06/21 FIXED VAR					4.381	01 Jun 2021		
		Local	2,360,380.500	104.694213	2,471,181.78	103.207890	2,436,098.91	-35,082.87	0.11
Original Face:		Base	5,000,000.000	104.694213	2,471,181.78	103.207890	2,436,098.91	-35,082.87	0.11
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR					4.567	01 Aug 2037		
		Local	197,147.250	107.119196	211,182.55	103.769917	204,579.54	-6,603.01	0.01
Original Face:		Base	5,000,000.000	107.119196	211,182.55	103.769917	204,579.54	-6,603.01	0.01
3138EK7G4	FNMA POOL AL3594 FN 04/23 FIXED VAR					2.705	01 Apr 2023		
		Local	4,279,166.140	103.608081	4,433,561.93	99.568458	4,260,699.74	-172,862.19	0.19
Original Face:		Base	4,950,000.000	103.608081	4,433,561.93	99.568458	4,260,699.74	-172,862.19	0.19
3138EKW43	FNMA POOL AL3366 FN 02/23 FIXED VAR					2.436	01 Feb 2023		
		Local	5,099,302.870	102.455351	5,224,508.64	98.740593	5,035,081.89	-189,426.75	0.23
Original Face:		Base	6,575,000.000	102.455351	5,224,508.64	98.740593	5,035,081.89	-189,426.75	0.23
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR					3.0	01 Mar 2028		
		Local	2,014,086.360	102.566820	2,065,784.33	100.539632	2,024,955.01	-40,829.32	0.09
Original Face:		Base	6,000,000.000	102.566820	2,065,784.33	100.539632	2,024,955.01	-40,829.32	0.09
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR					3.5	01 Apr 2026		
		Local	2,729,203.000	104.335227	2,847,520.15	101.882803	2,780,588.52	-66,931.63	0.12
Original Face:		Base	10,000,000.000	104.335227	2,847,520.15	101.882803	2,780,588.52	-66,931.63	0.12
3138EMEK3	FNMA POOL AL4637 FN 11/27 FIXED VAR					2.5	01 Nov 2027		
		Local	1,910,335.850	100.655937	1,922,866.45	98.973662	1,890,729.35	-32,137.10	0.08
Original Face:		Base	5,000,000.000	100.655937	1,922,866.45	98.973662	1,890,729.35	-32,137.10	0.08

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3138EMJG7	FNMA POOL AL4762 FN 01/21 FIXED VAR					3.563	01 Jan 2021		
		Local	5,443,775.700	101.906660	5,547,570.00	101.142268	5,505,958.21	-41,611.79	0.25
Original Face:		Base	10,000,000.000	101.906660	5,547,570.00	101.142268	5,505,958.21	-41,611.79	0.25
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR					3.5	01 Dec 2034		
		Local	2,918,130.420	104.751434	3,056,783.47	101.986528	2,976,099.90	-80,683.57	0.13
Original Face:		Base	6,000,000.000	104.751434	3,056,783.47	101.986528	2,976,099.90	-80,683.57	0.13
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR					3.5	01 May 2045		
		Local	4,132,133.660	105.209169	4,347,383.47	101.202978	4,181,842.32	-165,541.15	0.19
Original Face:		Base	6,750,000.000	105.209169	4,347,383.47	101.202978	4,181,842.32	-165,541.15	0.19
3138ER6F2	FNMA POOL AL9869 FN 10/31 FIXED VAR					2.5	01 Oct 2031		
		Local	3,625,450.800	100.489752	3,643,206.51	98.662337	3,576,954.49	-66,252.02	0.16
Original Face:		Base	5,000,000.000	100.489752	3,643,206.51	98.662337	3,576,954.49	-66,252.02	0.16
3138ERJ68	FNMA POOL AL9284 FN 12/44 FIXED VAR					4.0	01 Dec 2044		
		Local	4,328,934.680	102.900102	4,454,478.22	102.956622	4,456,924.92	2,446.70	0.20
Original Face:		Base	7,000,000.000	102.900102	4,454,478.22	102.956622	4,456,924.92	2,446.70	0.20
3138ESCN6	FNMA POOL AL9976 FN 09/30 FIXED VAR					2.5	01 Sep 2030		
		Local	3,576,164.450	101.274724	3,621,750.67	98.860406	3,535,410.69	-86,339.98	0.16
Original Face:		Base	5,000,000.000	101.274724	3,621,750.67	98.860406	3,535,410.69	-86,339.98	0.16
3138L95M0	FNMA POOL AM8951 FN 05/25 FIXED 2.76					2.76	01 May 2025		
		Local	4,707,384.400	99.247912	4,671,980.71	98.851811	4,653,334.73	-18,645.98	0.21
Original Face:		Base	4,920,000.000	99.247912	4,671,980.71	98.851811	4,653,334.73	-18,645.98	0.21
3138LD5G4	FNMA POOL AN1746 FN 09/23 FIXED 2.15					2.15	01 Sep 2023		
		Local	8,500,000.000	99.342964	8,444,151.98	96.862976	8,233,352.96	-210,799.02	0.37
Original Face:		Base	8,500,000.000	99.342964	8,444,151.98	96.862976	8,233,352.96	-210,799.02	0.37
3138LJHZ6	FNMA POOL AN5647 FN 11/26 FIXED 2.93					2.93	01 Nov 2026		
		Local	5,617,000.000	99.710808	5,600,756.11	98.685772	5,543,179.81	-57,576.30	0.25
Original Face:		Base	5,617,000.000	99.710808	5,600,756.11	98.685772	5,543,179.81	-57,576.30	0.25
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.5	01 Nov 2027		
		Local	2,944,355.700	101.333878	2,983,629.82	98.972483	2,914,101.94	-69,527.88	0.13
Original Face:		Base	8,125,000.000	101.333878	2,983,629.82	98.972483	2,914,101.94	-69,527.88	0.13

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3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5					2.5	01 Oct 2032		
		Local	2,648,146.340	101.351322	2,683,931.33	97.751368	2,588,599.27	-95,332.06	0.12
Original Face:		Base	5,948,304.000	101.351322	2,683,931.33	97.751368	2,588,599.27	-95,332.06	0.12
3138WDUN9	FNMA POOL AS4188 FN 01/30 FIXED 2.5					2.5	01 Jan 2030		
		Local	3,316,540.980	101.292466	3,359,406.14	98.661605	3,272,152.56	-87,253.58	0.15
Original Face:		Base	6,000,000.000	101.292466	3,359,406.14	98.661605	3,272,152.56	-87,253.58	0.15
3138WF6D3	FNMA POOL AS6267 FN 12/35 FIXED 3					3.0	01 Dec 2035		
		Local	5,304,103.070	102.389297	5,430,833.87	100.236496	5,316,647.06	-114,186.81	0.24
Original Face:		Base	7,922,201.000	102.389297	5,430,833.87	100.236496	5,316,647.06	-114,186.81	0.24
3138WHKH4	FNMA POOL AS7495 FN 07/31 FIXED 2.5					2.5	01 Jul 2031		
		Local	4,379,316.480	100.724690	4,411,052.93	98.431004	4,310,605.18	-100,447.75	0.19
Original Face:		Base	6,000,000.000	100.724690	4,411,052.93	98.431004	4,310,605.18	-100,447.75	0.19
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5					3.5	01 Sep 2033		
		Local	2,988,117.180	102.426338	3,060,619.01	101.984470	3,047,415.47	-13,203.54	0.14
Original Face:		Base	6,000,000.000	102.426338	3,060,619.01	101.984470	3,047,415.47	-13,203.54	0.14
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4					4.0	01 Jan 2034		
		Local	5,970,455.900	104.839844	6,259,416.65	103.843705	6,199,942.61	-59,474.04	0.28
Original Face:		Base	11,523,254.000	104.839844	6,259,416.65	103.843705	6,199,942.61	-59,474.04	0.28
31393XMJ3	FANNIE MAE FNR 2004 19 AY					4.0	25 Apr 2019		
		Local	58.000	100.137931	58.08	99.818170	57.89	-0.19	0.00
Original Face:		Base	5,000,000.000	100.137931	58.08	99.818170	57.89	-0.19	0.00
31394A3E4	FANNIE MAE FNR 2004 70 BD					4.5	25 Oct 2019		
		Local	388.800	100.370370	390.24	99.952180	388.61	-1.63	0.00
Original Face:		Base	5,000,000.000	100.370370	390.24	99.952180	388.61	-1.63	0.00
31394B6B5	FANNIE MAE FNR 2005 8 EY					5.0	25 Feb 2020		
		Local	626.000	100.900958	631.64	99.961380	625.76	-5.88	0.00
Original Face:		Base	10,127,769.000	100.900958	631.64	99.961380	625.76	-5.88	0.00
31394GJC8	FREDDIE MAC FHR 2649 PJ					3.5	15 Jun 2033		
		Local	51,292.650	99.879086	51,230.63	100.904360	51,756.52	525.89	0.00
Original Face:		Base	5,000,000.000	99.879086	51,230.63	100.904360	51,756.52	525.89	0.00

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31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2					7.0	25 Mar 2044		
		Local	4,516,898.660	118.080483	5,333,575.77	119.158000	5,382,246.11	48,670.34	0.24
	Original Face:	Base	41,000,000.000	118.080483	5,333,575.77	119.158000	5,382,246.11	48,670.34	0.24
31395UEG2	FREDDIE MAC FHR 2980 QA					6.0	15 May 2035		
		Local	286,694.700	101.590724	291,255.22	110.929150	318,027.99	26,772.77	0.01
	Original Face:	Base	5,000,000.000	101.590724	291,255.22	110.929150	318,027.99	26,772.77	0.01
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A					5.271	25 Oct 2032		
		Local	2,322,564.130	109.613634	2,545,846.95	108.749170	2,525,769.21	-20,077.74	0.11
	Original Face:	Base	5,855,000.000	109.613634	2,545,846.95	108.749170	2,525,769.21	-20,077.74	0.11
31396Q5U9	FANNIE MAE FNR 2009 69 WA					6.0299	25 Sep 2039		
		Local	752,543.550	105.195734	791,643.71	110.236300	829,576.17	37,932.46	0.04
	Original Face:	Base	5,000,000.000	105.195734	791,643.71	110.236300	829,576.17	37,932.46	0.04
31396QKJ7	FANNIE MAE FNR 2009 52 AJ					4.0	25 Jul 2024		
		Local	40,770.060	101.683956	41,456.61	100.092860	40,807.92	-648.69	0.00
	Original Face:	Base	6,000,000.000	101.683956	41,456.61	100.092860	40,807.92	-648.69	0.00
31396QLE7	FANNIE MAE FNR 2009 52 KC					4.5	25 Jul 2024		
		Local	710.700	101.367666	720.42	99.950700	710.35	-10.07	0.00
	Original Face:	Base	5,000,000.000	101.367666	720.42	99.950700	710.35	-10.07	0.00
31396QTR0	FANNIE MAE FNR 2009 62 WA					5.57137	25 Aug 2039		
		Local	2,009,226.000	102.788995	2,065,263.21	108.643370	2,182,890.84	117,627.63	0.10
	Original Face:	Base	10,000,000.000	102.788995	2,065,263.21	108.643370	2,182,890.84	117,627.63	0.10
31397MD46	FANNIE MAE FNR 2008 92 AY					4.0	25 Dec 2023		
		Local	33,206.460	102.089895	33,900.44	99.854450	33,158.13	-742.31	0.00
	Original Face:	Base	6,000,000.000	102.089895	33,900.44	99.854450	33,158.13	-742.31	0.00
31397QW53	FANNIE MAE FNR 2010 151 BL					4.0	25 Jan 2031		
		Local	6,247,386.250	102.743259	6,418,768.25	104.136200	6,505,790.64	87,022.39	0.29
	Original Face:	Base	8,609,641.000	102.743259	6,418,768.25	104.136200	6,505,790.64	87,022.39	0.29
31397SFE9	FANNIE MAE FNR 2011 26 EB					3.0	25 Apr 2026		
		Local	5,000,000.000	99.497065	4,974,853.23	99.854050	4,992,702.50	17,849.27	0.22
	Original Face:	Base	5,000,000.000	99.497065	4,974,853.23	99.854050	4,992,702.50	17,849.27	0.22

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31397SGM0	FANNIE MAE FNR 2011 27 JQ					4.0	25 Sep 2039		
		Local	243,953.300	102.941169	251,128.38	100.521410	245,225.30	-5,903.08	0.01
Original Face:		Base	5,000,000.000	102.941169	251,128.38	100.521410	245,225.30	-5,903.08	0.01
31398NWN0	FANNIE MAE FNR 2010 111 WA					6.04571	25 Oct 2040		
		Local	1,200,939.350	108.608710	1,304,324.74	110.548170	1,327,616.47	23,291.73	0.06
Original Face:		Base	5,000,000.000	108.608710	1,304,324.74	110.548170	1,327,616.47	23,291.73	0.06
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR					5.0	01 Apr 2034		
		Local	1,289,942.590	99.622124	1,285,068.21	107.756104	1,389,991.88	104,923.67	0.06
Original Face:		Base	11,959,998.000	99.622124	1,285,068.21	107.756104	1,389,991.88	104,923.67	0.06
31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.0	01 Nov 2019		
		Local	19,396.100	100.083006	19,412.20	101.630909	19,712.43	300.23	0.00
Original Face:		Base	10,000,000.000	100.083006	19,412.20	101.630909	19,712.43	300.23	0.00
31403DC72	FNMA POOL 745394 FN 11/20 FIXED VAR					4.5	01 Nov 2020		
		Local	17,855.910	101.069226	18,046.83	101.633286	18,147.55	100.72	0.00
Original Face:		Base	3,640,000.000	101.069226	18,046.83	101.633286	18,147.55	100.72	0.00
31403DE39	FNMA POOL 745454 FN 12/20 FIXED VAR					4.0	01 Dec 2020		
		Local	23,379.400	100.227251	23,432.53	102.836778	24,042.62	610.09	0.00
Original Face:		Base	4,300,000.000	100.227251	23,432.53	102.836778	24,042.62	610.09	0.00
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5					5.0	01 Feb 2035		
		Local	203,334.200	99.335375	201,982.79	107.009579	217,587.07	15,604.28	0.01
Original Face:		Base	5,000,000.000	99.335375	201,982.79	107.009579	217,587.07	15,604.28	0.01
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.5	01 Dec 2033		
		Local	231,616.580	100.638003	233,094.30	108.919553	252,275.74	19,181.44	0.01
Original Face:		Base	6,500,000.000	100.638003	233,094.30	108.919553	252,275.74	19,181.44	0.01
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.5	01 Feb 2034		
		Local	472,791.360	100.151323	473,506.80	108.906076	514,898.52	41,391.72	0.02
Original Face:		Base	8,000,000.000	100.151323	473,506.80	108.906076	514,898.52	41,391.72	0.02
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5					5.5	01 Aug 2034		
		Local	312,671.380	100.496812	314,224.77	106.558840	333,179.00	18,954.23	0.01
Original Face:		Base	5,457,127.000	100.496812	314,224.77	106.558840	333,179.00	18,954.23	0.01

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31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5					5.5	01 Nov 2034		
		Local	355,254.600	100.558205	357,237.65	107.243622	380,987.90	23,750.25	0.02
Original Face:		Base	5,000,000.000	100.558205	357,237.65	107.243622	380,987.90	23,750.25	0.02
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5					5.5	01 Dec 2034		
		Local	925,418.830	101.024724	934,901.82	108.928526	1,008,045.09	73,143.27	0.05
Original Face:		Base	10,547,657.000	101.024724	934,901.82	108.928526	1,008,045.09	73,143.27	0.05
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5					5.5	01 Sep 2034		
		Local	693,159.780	100.574706	697,143.41	108.358079	751,094.62	53,951.21	0.03
Original Face:		Base	17,500,000.000	100.574706	697,143.41	108.358079	751,094.62	53,951.21	0.03
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5					5.5	01 Feb 2036		
		Local	283,595.030	103.582097	293,753.68	108.902031	308,840.75	15,087.07	0.01
Original Face:		Base	9,397,749.000	103.582097	293,753.68	108.902031	308,840.75	15,087.07	0.01
3140ECP29	FNMA POOL BA7640 FN 01/46 FIXED 4					4.0	01 Jan 2046		
		Local	10,630,179.750	105.685194	11,234,526.14	102.722680	10,919,605.53	-314,920.61	0.49
Original Face:		Base	15,243,777.000	105.685194	11,234,526.14	102.722680	10,919,605.53	-314,920.61	0.49
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3					3.0	01 Nov 2036		
		Local	4,077,283.690	100.669455	4,104,579.27	98.053139	3,997,904.64	-106,674.63	0.18
Original Face:		Base	4,744,826.000	100.669455	4,104,579.27	98.053139	3,997,904.64	-106,674.63	0.18
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3					3.0	01 Dec 2036		
		Local	3,722,286.830	100.697694	3,748,256.99	98.053122	3,649,818.45	-98,438.54	0.16
Original Face:		Base	4,166,154.000	100.697694	3,748,256.99	98.053122	3,649,818.45	-98,438.54	0.16
3140FVTZ9	FNMA POOL BE9567 FN 04/47 FIXED 3.5					3.5	01 Apr 2047		
		Local	8,718,887.700	102.664660	8,951,216.42	100.692664	8,779,280.30	-171,936.12	0.39
Original Face:		Base	10,000,000.000	102.664660	8,951,216.42	100.692664	8,779,280.30	-171,936.12	0.39
3140GPZH4	FNMA POOL BH1643 FN 05/47 FIXED 4.5					4.5	01 May 2047		
		Local	9,156,623.830	108.580716	9,942,327.76	104.654336	9,582,803.87	-359,523.89	0.43
Original Face:		Base	9,938,165.000	108.580716	9,942,327.76	104.654336	9,582,803.87	-359,523.89	0.43
3140GPZJ0	FNMA POOL BH1644 FN 04/47 FIXED 4.5					4.5	01 Apr 2047		
		Local	6,510,043.380	108.579345	7,068,562.49	104.654308	6,813,040.85	-255,521.64	0.31
Original Face:		Base	6,864,195.000	108.579345	7,068,562.49	104.654308	6,813,040.85	-255,521.64	0.31

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3140HEZ39	FNMA POOL BK1661 FN 03/48 FIXED 5					5.0	01 Mar 2048		
		Local	3,039,238.560	107.334018	3,262,136.86	106.968934	3,251,041.09	-11,095.77	0.15
Original Face:		Base	3,075,747.000	107.334018	3,262,136.86	106.968934	3,251,041.09	-11,095.77	0.15
3140HEZ47	FNMA POOL BK1662 FN 03/48 FIXED 5					5.0	01 Mar 2048		
		Local	8,474,921.280	107.334018	9,096,473.54	106.350699	9,013,138.02	-83,335.52	0.40
Original Face:		Base	8,825,385.000	107.334018	9,096,473.54	106.350699	9,013,138.02	-83,335.52	0.40
3140HG2E6	FNMA POOL BK3472 FN 04/48 FIXED 4.5					4.5	01 Apr 2048		
		Local	11,540,660.120	105.625457	12,189,874.96	104.502680	12,060,299.12	-129,575.84	0.54
Original Face:		Base	11,668,342.000	105.625457	12,189,874.96	104.502680	12,060,299.12	-129,575.84	0.54
3140J74R3	FNMA POOL BM3531 FN 11/31 FIXED VAR					3.0	01 Nov 2031		
		Local	8,073,488.900	99.810052	8,058,153.50	100.234196	8,092,396.69	34,243.19	0.36
Original Face:		Base	10,000,000.000	99.810052	8,058,153.50	100.234196	8,092,396.69	34,243.19	0.36
31410LUB6	FNMA POOL 890778 FN 10/31 FIXED VAR					2.5	01 Oct 2031		
		Local	4,337,631.420	100.784449	4,371,657.92	98.662746	4,279,626.27	-92,031.65	0.19
Original Face:		Base	6,000,000.000	100.784449	4,371,657.92	98.662746	4,279,626.27	-92,031.65	0.19
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5					5.5	01 Aug 2039		
		Local	1,214,275.700	105.396233	1,279,800.84	107.243662	1,302,233.73	22,432.89	0.06
Original Face:		Base	9,100,000.000	105.396233	1,279,800.84	107.243662	1,302,233.73	22,432.89	0.06
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4					4.0	01 Mar 2026		
		Local	912,613.090	101.362125	925,044.02	102.948799	939,524.22	14,480.20	0.04
Original Face:		Base	7,060,000.000	101.362125	925,044.02	102.948799	939,524.22	14,480.20	0.04
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4					4.0	01 Jul 2026		
		Local	923,166.600	103.124255	952,008.68	103.022851	951,072.55	-936.13	0.04
Original Face:		Base	6,000,000.000	103.124255	952,008.68	103.022851	951,072.55	-936.13	0.04
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4					4.0	01 Jan 2042		
		Local	1,801,293.050	104.394109	1,880,443.83	103.234086	1,859,548.42	-20,895.41	0.08
Original Face:		Base	5,000,000.000	104.394109	1,880,443.83	103.234086	1,859,548.42	-20,895.41	0.08
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3					3.0	01 Apr 2043		
		Local	3,874,398.920	103.700998	4,017,790.35	98.760512	3,826,376.21	-191,414.14	0.17
Original Face:		Base	7,000,000.000	103.700998	4,017,790.35	98.760512	3,826,376.21	-191,414.14	0.17

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31417GWJ1	FNMA POOL AB9648 FN 06/28 FIXED 2.5					2.5	01 Jun 2028		
		Local	2,155,154.750	101.278174	2,182,701.37	98.971916	2,132,997.95	-49,703.42	0.10
Original Face:		Base	5,000,000.000	101.278174	2,182,701.37	98.971916	2,132,997.95	-49,703.42	0.10
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.0	01 Jan 2025		
		Local	434,226.240	101.253010	439,667.14	102.894773	446,796.10	7,128.96	0.02
Original Face:		Base	7,000,000.000	101.253010	439,667.14	102.894773	446,796.10	7,128.96	0.02
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4					4.0	01 Oct 2031		
		Local	1,393,745.140	106.200342	1,480,162.10	103.100897	1,436,963.74	-43,198.36	0.06
Original Face:		Base	6,100,000.000	106.200342	1,480,162.10	103.100897	1,436,963.74	-43,198.36	0.06
31417YFR3	FNMA POOL MA0175 FN 09/19 FIXED 4.5					4.5	01 Sep 2019		
		Local	102,408.170	100.511258	102,931.74	101.633286	104,080.79	1,149.05	0.00
Original Face:		Base	16,114,886.000	100.511258	102,931.74	101.633286	104,080.79	1,149.05	0.00
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3					3.0	01 Sep 2028		
		Local	4,423,427.910	102.077067	4,515,305.47	99.924936	4,420,107.51	-95,197.96	0.20
Original Face:		Base	9,500,000.000	102.077067	4,515,305.47	99.924936	4,420,107.51	-95,197.96	0.20
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5					3.5	01 Mar 2034		
		Local	2,104,469.200	103.048243	2,168,618.54	101.983418	2,146,209.62	-22,408.92	0.10
Original Face:		Base	5,000,000.000	103.048243	2,168,618.54	101.983418	2,146,209.62	-22,408.92	0.10
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4					4.0	01 Mar 2034		
		Local	3,285,460.990	104.311505	3,427,113.82	103.843109	3,411,724.84	-15,388.98	0.15
Original Face:		Base	7,899,440.000	104.311505	3,427,113.82	103.843109	3,411,724.84	-15,388.98	0.15
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5					4.5	01 Apr 2034		
		Local	3,730,856.800	106.551788	3,975,294.64	104.909666	3,914,029.41	-61,265.23	0.18
Original Face:		Base	8,000,000.000	106.551788	3,975,294.64	104.909666	3,914,029.41	-61,265.23	0.18
31418CCS1	FNMA POOL MA2780 FN 10/31 FIXED 3					3.0	01 Oct 2031		
		Local	4,225,749.180	102.537875	4,332,993.41	100.202768	4,234,317.65	-98,675.76	0.19
Original Face:		Base	6,000,000.000	102.537875	4,332,993.41	100.202768	4,234,317.65	-98,675.76	0.19
31418CJJ4	FNMA POOL MA2964 FN 04/32 FIXED 3					3.0	01 Apr 2032		
		Local	3,849,053.300	102.654399	3,951,222.52	100.202916	3,856,863.64	-94,358.88	0.17
Original Face:		Base	5,000,000.000	102.654399	3,951,222.52	100.202916	3,856,863.64	-94,358.88	0.17

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31418CVV3	FNMA POOL MA3327 FN 03/33 FIXED 4					4.0	01 Mar 2033		
		Local	4,550,567.450	103.616572	4,715,141.98	103.120149	4,692,551.93	-22,590.05	0.21
	Original Face:	Base	5,000,000.000	103.616572	4,715,141.98	103.120149	4,692,551.93	-22,590.05	0.21
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR					4.492	01 Feb 2037		
		Local	678,271.050	103.251268	700,323.46	104.966144	711,954.97	11,631.51	0.03
	Original Face:	Base	5,000,000.000	103.251268	700,323.46	104.966144	711,954.97	11,631.51	0.03
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR					5.75	01 Sep 2032		
		Local	657,798.280	106.437141	700,141.68	105.032457	690,901.70	-9,239.98	0.03
	Original Face:	Base	3,262,241.000	106.437141	700,141.68	105.032457	690,901.70	-9,239.98	0.03
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR					4.211	01 Jan 2037		
		Local	987,219.850	103.243504	1,019,240.37	105.402219	1,040,551.63	21,311.26	0.05
	Original Face:	Base	6,271,091.000	103.243504	1,019,240.37	105.402219	1,040,551.63	21,311.26	0.05
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR					3.5	01 Dec 2025		
		Local	1,392,513.000	103.260082	1,437,910.07	101.882803	1,418,731.28	-19,178.79	0.06
	Original Face:	Base	12,000,000.000	103.260082	1,437,910.07	101.882803	1,418,731.28	-19,178.79	0.06
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95					5.95	01 Feb 2038		
		Local	5,000,000.000	99.655995	4,982,799.75	123.772838	6,188,641.90	1,205,842.15	0.28
		Base		99.655995	4,982,799.75	123.772838	6,188,641.90	1,205,842.15	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	99.112780	5,649,428.46	19,787.83	0.25
	Original Face:	Base	5,700,000.000	98.765625	5,629,640.63	99.112780	5,649,428.46	19,787.83	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	97.828090	6,260,997.76	72,997.76	0.28
	Original Face:	Base	6,400,000.000	96.687500	6,188,000.00	97.828090	6,260,997.76	72,997.76	0.28
345397WY5	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/19 2.597					2.597	04 Nov 2019		
		Local	20,000,000.000	99.836769	19,967,353.89	99.476865	19,895,373.00	-71,980.89	0.89
		Base		99.836769	19,967,353.89	99.476865	19,895,373.00	-71,980.89	0.89
345397YF4	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/20 VAR					3.79681	09 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	99.593300	9,959,330.00	-40,670.00	0.45
		Base		100.000000	10,000,000.00	99.593300	9,959,330.00	-40,670.00	0.45

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345397YY3	FORD MOTOR CREDIT CO LLC SR UNSECURED 04/21 VAR					3.605	05 Apr 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	96.785394	4,839,269.70	-160,730.30	0.22
		Base		100.000000	5,000,000.00	96.785394	4,839,269.70	-160,730.30	0.22
35671DAU9	FREEPORT MCMORAN INC COMPANY GUAR 03/22 3.55					3.55	01 Mar 2022		
		Local	5,000,000.000	99.927009	4,996,350.43	96.750000	4,837,500.00	-158,850.43	0.22
		Base		99.927009	4,996,350.43	96.750000	4,837,500.00	-158,850.43	0.22
357081AE8	FREMF MORTGAGE TRUST FREMF 2015 K720 B 144A					3.39018	25 Jul 2022		
		Local	5,000,000.000	99.320482	4,966,024.12	100.279280	5,013,964.00	47,939.88	0.22
Original Face:		Base	5,000,000.000	99.320482	4,966,024.12	100.279280	5,013,964.00	47,939.88	0.22
36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6					6.0	20 Aug 2046		
		Local	3,877,700.350	111.310909	4,316,303.49	109.740735	4,255,416.87	-60,886.62	0.19
Original Face:		Base	8,707,929.000	111.310909	4,316,303.49	109.740735	4,255,416.87	-60,886.62	0.19
3617BA6P3	GNMA II POOL BC7178 G2 09/47 FIXED 4					4.0	20 Sep 2047		
		Local	11,366,915.670	106.016770	12,050,836.85	104.169670	11,840,878.54	-209,958.31	0.53
Original Face:		Base	11,805,572.000	106.016770	12,050,836.85	104.169670	11,840,878.54	-209,958.31	0.53
3617G0P38	GNMA II POOL BE5842 G2 02/48 FIXED 3.5					3.5	20 Feb 2048		
		Local	9,472,094.900	100.000000	9,472,094.90	101.252937	9,590,774.28	118,679.38	0.43
Original Face:		Base	10,000,000.000	100.000000	9,472,094.90	101.252937	9,590,774.28	118,679.38	0.43
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5					5.5	20 Jun 2040		
		Local	2,216,589.780	109.706727	2,431,748.09	106.264422	2,355,446.32	-76,301.77	0.11
Original Face:		Base	6,000,000.000	109.706727	2,431,748.09	106.264422	2,355,446.32	-76,301.77	0.11
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4					4.0	20 Jan 2046		
		Local	4,355,104.130	106.017868	4,617,188.56	103.986748	4,528,731.16	-88,457.40	0.20
Original Face:		Base	5,682,660.000	106.017868	4,617,188.56	103.986748	4,528,731.16	-88,457.40	0.20
36197D2A5	GNMA II POOL AZ1669 G2 03/47 FIXED 4.5					4.5	20 Mar 2047		
		Local	4,179,840.610	106.236703	4,440,524.87	104.813927	4,381,055.09	-59,469.78	0.20
Original Face:		Base	5,271,946.000	106.236703	4,440,524.87	104.813927	4,381,055.09	-59,469.78	0.20
36197J4J1	GNMA II POOL AZ6225 G2 03/47 FIXED 4					4.0	20 Mar 2047		
		Local	8,252,206.610	106.009979	8,748,162.48	103.141796	8,511,474.11	-236,688.37	0.38
Original Face:		Base	8,934,236.000	106.009979	8,748,162.48	103.141796	8,511,474.11	-236,688.37	0.38

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36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5					5.5	15 Oct 2033		
		Local	239,231.300	100.989653	241,598.86	109.720616	262,486.06	20,887.20	0.01
Original Face:		Base	7,000,000.000	100.989653	241,598.86	109.720616	262,486.06	20,887.20	0.01
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4					4.0	20 Aug 2026		
		Local	3,018,740.100	104.814213	3,164,068.68	103.204927	3,115,488.52	-48,580.16	0.14
Original Face:		Base	22,821,698.000	104.814213	3,164,068.68	103.204927	3,115,488.52	-48,580.16	0.14
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5					3.5	20 Nov 2041		
		Local	737,198.750	102.841014	758,142.67	100.240340	738,970.53	-19,172.14	0.03
Original Face:		Base	5,000,000.000	102.841014	758,142.67	100.240340	738,970.53	-19,172.14	0.03
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.5	20 Jun 2028		
		Local	5,401,260.190	101.265440	5,469,609.92	97.654626	5,274,580.44	-195,029.48	0.24
Original Face:		Base	13,640,889.000	101.265440	5,469,609.92	97.654626	5,274,580.44	-195,029.48	0.24
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5					5.0	20 Sep 2041		
		Local	1,653,305.500	108.627686	1,795,947.50	104.652537	1,730,226.15	-65,721.35	0.08
Original Face:		Base	5,000,000.000	108.627686	1,795,947.50	104.652537	1,730,226.15	-65,721.35	0.08
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4					4.0	15 Jul 2045		
		Local	5,289,643.800	106.655415	5,641,691.53	102.987361	5,447,664.56	-194,026.97	0.24
Original Face:		Base	10,000,000.000	106.655415	5,641,691.53	102.987361	5,447,664.56	-194,026.97	0.24
36249KAA8	GS MORTGAGE SECURITIES TRUST GSMS 2010 C1 A1 144A					3.679	10 Aug 2043		
		Local	916,284.130	104.134471	954,167.63	100.221340	918,312.23	-35,855.40	0.04
Original Face:		Base	14,082,000.000	104.134471	954,167.63	100.221340	918,312.23	-35,855.40	0.04
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5					5.5	15 Mar 2034		
		Local	214,827.800	100.931383	216,828.67	109.714435	235,697.11	18,868.44	0.01
Original Face:		Base	7,322,535.000	100.931383	216,828.67	109.714435	235,697.11	18,868.44	0.01
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5					5.0	15 Jul 2039		
		Local	1,259,727.740	105.505831	1,329,086.22	107.343282	1,352,233.10	23,146.88	0.06
Original Face:		Base	8,800,000.000	105.505831	1,329,086.22	107.343282	1,352,233.10	23,146.88	0.06
36966THT2	GENERAL ELECTRIC CO SR UNSECURED 03/23 VAR					3.78819	15 Mar 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	94.440000	9,444,000.00	-556,000.00	0.42
		Base		100.000000	10,000,000.00	94.440000	9,444,000.00	-556,000.00	0.42

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37045XCH7	GENERAL MOTORS FINL CO COMPANY GUAR 04/21 VAR					3.64681	09 Apr 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	98.683207	9,868,320.70	-131,679.30	0.44
		Base		100.000000	10,000,000.00	98.683207	9,868,320.70	-131,679.30	0.44
38014BAC3	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2018 1 A2B					2.706	20 Apr 2020		
		Local	5,741,286.280	100.000000	5,741,286.28	99.942930	5,738,009.73	-3,276.55	0.26
Original Face:		Base	8,000,000.000	100.000000	5,741,286.28	99.942930	5,738,009.73	-3,276.55	0.26
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA					3.5	16 Apr 2042		
		Local	882,104.000	106.802199	942,106.47	101.102840	891,832.20	-50,274.27	0.04
Original Face:		Base	2,500,000.000	106.802199	942,106.47	101.102840	891,832.20	-50,274.27	0.04
38375CWQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 JP					3.0	20 Jul 2039		
		Local	2,296,270.800	102.556223	2,354,968.61	100.339080	2,304,057.00	-50,911.61	0.10
Original Face:		Base	10,000,000.000	102.556223	2,354,968.61	100.339080	2,304,057.00	-50,911.61	0.10
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM					3.5	20 Apr 2042		
		Local	3,725,180.320	106.585517	3,970,502.72	100.204640	3,732,803.53	-237,699.19	0.17
Original Face:		Base	8,000,000.000	106.585517	3,970,502.72	100.204640	3,732,803.53	-237,699.19	0.17
38375UE97	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H16 FD					2.54694	20 Aug 2067		
		Local	2,394,159.100	100.000000	2,394,159.10	99.919470	2,392,231.08	-1,928.02	0.11
Original Face:		Base	10,000,000.000	100.000000	2,394,159.10	99.919470	2,392,231.08	-1,928.02	0.11
38375UYY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA					3.24669	20 Apr 2067		
		Local	9,517,917.100	103.669929	9,867,217.93	102.230740	9,730,237.08	-136,980.85	0.44
Original Face:		Base	10,000,000.000	103.669929	9,867,217.93	102.230740	9,730,237.08	-136,980.85	0.44
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E					3.0	16 Oct 2039		
		Local	585,991.400	103.755166	607,996.35	100.979580	591,731.65	-16,264.70	0.03
Original Face:		Base	10,000,000.000	103.755166	607,996.35	100.979580	591,731.65	-16,264.70	0.03
38376FNL2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 66 UG					4.5	20 Jul 2038		
		Local	73,906.250	103.045805	76,157.29	100.502320	74,277.50	-1,879.79	0.00
Original Face:		Base	4,500,000.000	103.045805	76,157.29	100.502320	74,277.50	-1,879.79	0.00
38376GW30	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 86 B					3.0	16 Feb 2041		
		Local	1,688,225.700	102.459567	1,729,748.74	99.689880	1,682,990.17	-46,758.57	0.08
Original Face:		Base	6,500,000.000	102.459567	1,729,748.74	99.689880	1,682,990.17	-46,758.57	0.08

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38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE					2.54694	20 Jun 2063		
		Local	4,013,309.800	100.000000	4,013,309.80	99.825300	4,006,298.55	-7,011.25	0.18
Original Face:		Base	9,934,605.000	100.000000	4,013,309.80	99.825300	4,006,298.55	-7,011.25	0.18
38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG					3.49613	20 Dec 2066		
		Local	9,597,820.200	101.074486	9,700,947.39	100.799460	9,674,550.93	-26,396.46	0.43
Original Face:		Base	10,000,000.000	101.074486	9,700,947.39	100.799460	9,674,550.93	-26,396.46	0.43
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA					5.71637	20 Aug 2034		
		Local	1,015,230.850	107.715889	1,093,564.94	108.772150	1,104,288.42	10,723.48	0.05
Original Face:		Base	5,000,000.000	107.715889	1,093,564.94	108.772150	1,104,288.42	10,723.48	0.05
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW					6.02429	20 Apr 2037		
		Local	2,110,481.700	108.821907	2,296,666.44	108.482460	2,289,502.47	-7,163.97	0.10
Original Face:		Base	10,000,000.000	108.821907	2,296,666.44	108.482460	2,289,502.47	-7,163.97	0.10
38378BDT3	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 22 B					2.68692	16 Aug 2041		
		Local	3,250,000.000	103.296226	3,357,127.36	99.040630	3,218,820.48	-138,306.88	0.14
Original Face:		Base	3,250,000.000	103.296226	3,357,127.36	99.040630	3,218,820.48	-138,306.88	0.14
38378BUA5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 67 B					2.67631	16 Oct 2047		
		Local	5,000,000.000	104.081877	5,204,093.85	98.789400	4,939,470.00	-264,623.85	0.22
Original Face:		Base	5,000,000.000	104.081877	5,204,093.85	98.789400	4,939,470.00	-264,623.85	0.22
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK					3.0	16 Jan 2027		
		Local	1,000,799.350	102.699102	1,027,811.95	100.504580	1,005,849.18	-21,962.77	0.05
Original Face:		Base	6,500,000.000	102.699102	1,027,811.95	100.504580	1,005,849.18	-21,962.77	0.05
38378KX79	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 139 AG					3.0	16 Oct 2051		
		Local	2,000,000.000	99.677553	1,993,551.06	96.062410	1,921,248.20	-72,302.86	0.09
Original Face:		Base	2,000,000.000	99.677553	1,993,551.06	96.062410	1,921,248.20	-72,302.86	0.09
38378N5M1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 73 AG					3.2	16 Apr 2043		
		Local	5,000,000.000	103.510590	5,175,529.51	100.835180	5,041,759.00	-133,770.51	0.23
Original Face:		Base	5,000,000.000	103.510590	5,175,529.51	100.835180	5,041,759.00	-133,770.51	0.23
38378NY56	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 64 AC					2.25	16 Dec 2047		
		Local	1,560,982.080	100.258273	1,565,013.68	98.045610	1,530,474.40	-34,539.28	0.07
Original Face:		Base	3,000,000.000	100.258273	1,565,013.68	98.045610	1,530,474.40	-34,539.28	0.07

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38378UZR1	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 144 DA					3.0	20 Sep 2041		
		Local	4,852,503.840	100.299702	4,867,046.91	99.841940	4,844,833.97	-22,212.94	0.22
Original Face:		Base	12,000,000.000	100.299702	4,867,046.91	99.841940	4,844,833.97	-22,212.94	0.22
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE					3.5	20 Sep 2043		
		Local	5,429,000.000	96.283892	5,227,252.47	100.786200	5,471,682.80	244,430.33	0.25
Original Face:		Base	5,429,000.000	96.283892	5,227,252.47	100.786200	5,471,682.80	244,430.33	0.25
38378XA50	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 172 AE					2.05	16 Jan 2041		
		Local	1,848,706.450	99.881529	1,846,516.27	97.874750	1,809,416.82	-37,099.45	0.08
Original Face:		Base	5,000,000.000	99.881529	1,846,516.27	97.874750	1,809,416.82	-37,099.45	0.08
38379GMY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 142 UQ					3.0	20 Nov 2043		
		Local	978,197.650	102.615485	1,003,782.26	101.071230	988,676.40	-15,105.86	0.04
Original Face:		Base	5,000,000.000	102.615485	1,003,782.26	101.071230	988,676.40	-15,105.86	0.04
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV					2.95	16 Oct 2029		
		Local	2,318,490.930	102.755935	2,382,387.03	98.531130	2,284,435.31	-97,951.72	0.10
Original Face:		Base	3,000,000.000	102.755935	2,382,387.03	98.531130	2,284,435.31	-97,951.72	0.10
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.2	16 Aug 2055		
		Local	7,068,050.700	99.885792	7,059,978.40	97.090100	6,862,377.49	-197,600.91	0.31
Original Face:		Base	10,000,000.000	99.885792	7,059,978.40	97.090100	6,862,377.49	-197,600.91	0.31
38380BC45	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 156 VA					3.0	20 Dec 2030		
		Local	5,126,106.210	102.113774	5,234,460.50	99.800130	5,115,860.66	-118,599.84	0.23
Original Face:		Base	5,879,850.000	102.113774	5,234,460.50	99.800130	5,115,860.66	-118,599.84	0.23
38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB					6.0837	20 Nov 2042		
		Local	3,258,497.090	114.505085	3,731,144.86	111.433670	3,631,062.89	-100,081.97	0.16
Original Face:		Base	5,010,613.000	114.505085	3,731,144.86	111.433670	3,631,062.89	-100,081.97	0.16
38380CJU8	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 13 KA					3.0	20 Jul 2045		
		Local	5,141,529.060	99.547314	5,118,254.06	99.341520	5,107,673.12	-10,580.94	0.23
Original Face:		Base	6,000,000.000	99.547314	5,118,254.06	99.341520	5,107,673.12	-10,580.94	0.23
38380CRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 5 MA					3.0	20 Mar 2045		
		Local	11,597,865.370	102.257355	11,859,670.33	100.366170	11,640,333.27	-219,337.06	0.52
Original Face:		Base	13,484,830.000	102.257355	11,859,670.33	100.366170	11,640,333.27	-219,337.06	0.52

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38380HX31	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 165 MC					2.5	20 Nov 2042		
		Local	4,462,949.100	100.476538	4,484,216.74	99.326810	4,432,904.97	-51,311.77	0.20
Original Face:		Base	5,000,000.000	100.476538	4,484,216.74	99.326810	4,432,904.97	-51,311.77	0.20
38380KBF1	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 174 MP					3.0	20 Apr 2043		
		Local	8,947,986.100	101.400952	9,073,343.08	99.747890	8,925,427.33	-147,915.75	0.40
Original Face:		Base	10,000,000.000	101.400952	9,073,343.08	99.747890	8,925,427.33	-147,915.75	0.40
38380UP98	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 12 T					3.0	20 Nov 2044		
		Local	8,515,291.100	100.458746	8,554,354.67	100.252790	8,536,816.90	-17,537.77	0.38
Original Face:		Base	10,000,000.000	100.458746	8,554,354.67	100.252790	8,536,816.90	-17,537.77	0.38
38380VJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 27 BD					2.5	20 Jul 2044		
		Local	9,323,074.500	97.987208	9,135,420.37	98.475530	9,180,947.03	45,526.66	0.41
Original Face:		Base	10,000,000.000	97.987208	9,135,420.37	98.475530	9,180,947.03	45,526.66	0.41
38381AY42	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 153 UA					5.47743	20 Jun 2048		
		Local	9,752,698.800	106.834877	10,419,283.79	107.906580	10,523,803.73	104,519.94	0.47
Original Face:		Base	10,000,000.000	106.834877	10,419,283.79	107.906580	10,523,803.73	104,519.94	0.47
41283LAP0	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 03/19 VAR					3.11713	08 Mar 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	100.022355	10,002,235.50	2,235.50	0.45
		Base		100.000000	10,000,000.00	100.022355	10,002,235.50	2,235.50	0.45
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2					3.2	21 Aug 2025		
		Local	5,000,000.000	99.800905	4,990,045.24	99.153815	4,957,690.75	-32,354.49	0.22
		Base		99.800905	4,990,045.24	99.153815	4,957,690.75	-32,354.49	0.22
459200AS0	IBM CORP SR UNSECURED 01/28 6.5					6.5	15 Jan 2028		
		Local	10,000,000.000	118.892215	11,889,221.47	119.489316	11,948,931.60	59,710.13	0.54
		Base		118.892215	11,889,221.47	119.489316	11,948,931.60	59,710.13	0.54
46590JAW7	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C32 A5					3.5982	15 Nov 2048		
		Local	5,740,000.000	103.275757	5,928,028.48	101.394260	5,820,030.52	-107,997.96	0.26
Original Face:		Base	5,740,000.000	103.275757	5,928,028.48	101.394260	5,820,030.52	-107,997.96	0.26
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4					6.4	15 May 2038		
		Local	5,000,000.000	99.257761	4,962,888.05	125.781879	6,289,093.95	1,326,205.90	0.28
		Base		99.257761	4,962,888.05	125.781879	6,289,093.95	1,326,205.90	0.28

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46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.7	18 May 2023		
		Local	10,000,000.000	99.839441	9,983,944.05	98.026811	9,802,681.10	-181,262.95	0.44
		Base		99.839441	9,983,944.05	98.026811	9,802,681.10	-181,262.95	0.44
46635TCG5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C3 A4 144A					4.7171	15 Feb 2046		
		Local	8,982,454.630	109.045539	9,794,966.10	102.617960	9,217,611.70	-577,354.40	0.41
Original Face:		Base	10,000,000.000	109.045539	9,794,966.10	102.617960	9,217,611.70	-577,354.40	0.41
46637WAC7	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 CBX A3					3.1388	15 Jun 2045		
		Local	1,191,261.650	102.584809	1,222,053.49	99.839250	1,189,346.70	-32,706.79	0.05
Original Face:		Base	10,000,000.000	102.584809	1,222,053.49	99.839250	1,189,346.70	-32,706.79	0.05
46638UAD8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 C8 ASB					2.3791	15 Oct 2045		
		Local	7,842,849.690	100.276927	7,864,568.63	98.858170	7,753,297.68	-111,270.95	0.35
Original Face:		Base	10,000,000.000	100.276927	7,864,568.63	98.858170	7,753,297.68	-111,270.95	0.35
46639YAP2	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 LC11 A4					2.6942	15 Apr 2046		
		Local	2,221,828.100	100.708070	2,237,560.20	98.523320	2,189,018.81	-48,541.39	0.10
Original Face:		Base	4,840,000.000	100.708070	2,237,560.20	98.523320	2,189,018.81	-48,541.39	0.10
46643TBJ0	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C26 A4					3.4943	15 Jan 2048		
		Local	9,680,152.000	103.235564	9,993,359.53	101.201580	9,796,466.77	-196,892.76	0.44
Original Face:		Base	9,680,152.000	103.235564	9,993,359.53	101.201580	9,796,466.77	-196,892.76	0.44
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95					4.95	15 May 2033		
		Local	5,000,000.000	98.260280	4,913,014.01	116.273401	5,813,670.05	900,656.04	0.26
		Base		98.260280	4,913,014.01	116.273401	5,813,670.05	900,656.04	0.26
48126DX53	JPMORGAN CHASE + CO SR UNSECURED 06/23 VAR					3.73963	21 Jun 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.222679	4,961,133.95	-38,866.05	0.22
		Base		100.000000	5,000,000.00	99.222679	4,961,133.95	-38,866.05	0.22
487836BP2	KELLOGG CO SR UNSECURED 04/26 3.25					3.25	01 Apr 2026		
		Local	5,000,000.000	99.926009	4,996,300.46	94.439225	4,721,961.25	-274,339.21	0.21
		Base		99.926009	4,996,300.46	94.439225	4,721,961.25	-274,339.21	0.21
50077LAQ9	KRAFT HEINZ FOODS CO COMPANY GUAR 08/22 VAR					3.43813	10 Aug 2022		
		Local	15,000,000.000	100.000000	15,000,000.00	98.431037	14,764,655.55	-235,344.45	0.66
		Base		100.000000	15,000,000.00	98.431037	14,764,655.55	-235,344.45	0.66

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55616XAF4	MACYS RETAIL HLDGS INC COMPANY GUAR 01/22 3.875					3.875	15 Jan 2022		
		2,000,000.000	Local	99.775534	1,995,510.67	98.237808	1,964,756.16	-30,754.51	0.09
			Base	99.775534	1,995,510.67	98.237808	1,964,756.16	-30,754.51	0.09
577081BA9	MATTEL INC SR UNSECURED 08/21 2.35					2.35	15 Aug 2021		
		3,000,000.000	Local	99.937452	2,998,123.55	92.750000	2,782,500.00	-215,623.55	0.12
			Base	99.937452	2,998,123.55	92.750000	2,782,500.00	-215,623.55	0.12
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3					6.3	01 Mar 2038		
		5,000,000.000	Local	99.702466	4,985,123.32	119.257499	5,962,874.95	977,751.63	0.27
			Base	99.702466	4,985,123.32	119.257499	5,962,874.95	977,751.63	0.27
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375					6.375	15 Feb 2028		
		10,000,000.000	Local	119.994341	11,999,434.11	121.503178	12,150,317.80	150,883.69	0.54
			Base	119.994341	11,999,434.11	121.503178	12,150,317.80	150,883.69	0.54
61747YCM5	MORGAN STANLEY SR UNSECURED 01/20 5.5					5.5	26 Jan 2020		
		3,100,000.000	Local	102.192153	3,167,956.75	102.881595	3,189,329.45	21,372.70	0.14
			Base	102.192153	3,167,956.75	102.881595	3,189,329.45	21,372.70	0.14
626717AD4	MURPHY OIL CORP SR UNSECURED 06/22 4					4.0	01 Jun 2022		
		5,000,000.000	Local	99.932643	4,996,632.13	97.816668	4,890,833.40	-105,798.73	0.22
			Base	99.932643	4,996,632.13	97.816668	4,890,833.40	-105,798.73	0.22
637432NN1	NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05					3.05	25 Apr 2027		
		10,000,000.000	Local	99.828112	9,982,811.16	96.507967	9,650,796.70	-332,014.46	0.43
			Base	99.828112	9,982,811.16	96.507967	9,650,796.70	-332,014.46	0.43
651639AN6	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5					3.5	15 Mar 2022		
		8,000,000.000	Local	99.776726	7,982,138.09	100.441227	8,035,298.16	53,160.07	0.36
			Base	99.776726	7,982,138.09	100.441227	8,035,298.16	53,160.07	0.36
65339KAQ3	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/20 3.342					3.342	01 Sep 2020		
		10,000,000.000	Local	100.218475	10,021,847.48	100.478560	10,047,856.00	26,008.52	0.45
			Base	100.218475	10,021,847.48	100.478560	10,047,856.00	26,008.52	0.45
655844BT4	NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15					3.15	01 Jun 2027		
		5,000,000.000	Local	99.870195	4,993,509.73	96.677688	4,833,884.40	-159,625.33	0.22
			Base	99.870195	4,993,509.73	96.677688	4,833,884.40	-159,625.33	0.22

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69353RFC7	PNC BANK NA SR UNSECURED 05/20 2					2.0	19 May 2020		
		Local	8,000,000.000	99.947317	7,995,785.35	98.934833	7,914,786.64	-80,998.71	0.35
		Base		99.947317	7,995,785.35	98.934833	7,914,786.64	-80,998.71	0.35
69353RFD5	PNC BANK NA SR UNSECURED 05/20 VAR					3.0	19 May 2020		
		Local	20,000,000.000	100.000000	20,000,000.00	100.126088	20,025,217.60	25,217.60	0.90
		Base		100.000000	20,000,000.00	100.126088	20,025,217.60	25,217.60	0.90
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6					3.6	01 Mar 2024		
		Local	5,000,000.000	99.913432	4,995,671.61	103.555626	5,177,781.30	182,109.69	0.23
		Base		99.913432	4,995,671.61	103.555626	5,177,781.30	182,109.69	0.23
713448DU9	PEPSICO INC SR UNSECURED 05/22 VAR					2.9235	02 May 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	99.583000	19,916,600.00	-83,400.00	0.89
		Base		100.000000	20,000,000.00	99.583000	19,916,600.00	-83,400.00	0.89
717081DZ3	PFIZER INC SR UNSECURED 12/21 2.2					2.2	15 Dec 2021		
		Local	5,000,000.000	99.948450	4,997,422.48	98.385502	4,919,275.10	-78,147.38	0.22
		Base		99.948450	4,997,422.48	98.385502	4,919,275.10	-78,147.38	0.22
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75					6.75	15 Dec 2027		
		Local	3,000,000.000	118.743782	3,562,313.47	124.186394	3,725,591.82	163,278.35	0.17
		Base		118.743782	3,562,313.47	124.186394	3,725,591.82	163,278.35	0.17
718172AH2	PHILIP MORRIS INTL INC SR UNSECURED 03/20 4.5					4.5	26 Mar 2020		
		Local	5,000,000.000	99.852969	4,992,648.44	101.929333	5,096,466.65	103,818.21	0.23
		Base		99.852969	4,992,648.44	101.929333	5,096,466.65	103,818.21	0.23
737679DD9	POTOMAC ELECTRIC POWER 1ST MORTGAGE 04/22 3.05					3.05	01 Apr 2022		
		Local	3,000,000.000	99.908383	2,997,251.50	99.628080	2,988,842.40	-8,409.10	0.13
		Base		99.908383	2,997,251.50	99.628080	2,988,842.40	-8,409.10	0.13
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625					5.625	01 Oct 2038		
		Local	9,800,000.000	99.949971	9,795,097.20	126.160396	12,363,718.81	2,568,621.61	0.55
		Base		99.949971	9,795,097.20	126.160396	12,363,718.81	2,568,621.61	0.55
742651DV1	PRIVATE EXPORT FUNDING US GOVT GUAR 09/20 2.3					2.3	15 Sep 2020		
		Local	10,000,000.000	100.411602	10,041,160.24	99.341800	9,934,180.00	-106,980.24	0.45
		Base		100.411602	10,041,160.24	99.341800	9,934,180.00	-106,980.24	0.45

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7591EPAK6	REGIONS FINANCIAL CORP SR UNSECURED 02/21 3.2					3.2	08 Feb 2021		
		Local	3,000,000.000	100.527445	3,015,823.34	99.980524	2,999,415.72	-16,407.62	0.13
		Base		100.527445	3,015,823.34	99.980524	2,999,415.72	-16,407.62	0.13
771196BE1	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35					3.35	30 Sep 2024		
		Local	5,000,000.000	100.550171	5,027,508.55	101.610890	5,080,544.50	53,035.95	0.23
		Base		100.550171	5,027,508.55	101.610890	5,080,544.50	53,035.95	0.23
779382AP5	ROWAN COMPANIES INC COMPANY GUAR 06/22 4.875					4.875	01 Jun 2022		
		Local	4,000,000.000	99.790350	3,991,613.99	88.555000	3,542,200.00	-449,413.99	0.16
		Base		99.790350	3,991,613.99	88.555000	3,542,200.00	-449,413.99	0.16
808513AU9	CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2					3.2	25 Jan 2028		
		Local	10,000,000.000	99.864729	9,986,472.89	97.347687	9,734,768.70	-251,704.19	0.44
		Base		99.864729	9,986,472.89	97.347687	9,734,768.70	-251,704.19	0.44
822582BH4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 VAR					3.06813	11 May 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.494818	10,049,481.80	49,481.80	0.45
		Base		100.000000	10,000,000.00	100.494818	10,049,481.80	49,481.80	0.45
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95					2.95	01 Jul 2023		
		Local	5,000,000.000	99.947987	4,997,399.33	98.209337	4,910,466.85	-86,932.48	0.22
		Base		99.947987	4,997,399.33	98.209337	4,910,466.85	-86,932.48	0.22
844895AV4	SOUTHWEST GAS CORP SR UNSECURED 04/22 3.875					3.875	01 Apr 2022		
		Local	4,000,000.000	99.989868	3,999,594.72	100.769685	4,030,787.40	31,192.68	0.18
		Base		99.989868	3,999,594.72	100.769685	4,030,787.40	31,192.68	0.18
855244AG4	STARBUCKS CORP SR UNSECURED 06/22 2.7					2.7	15 Jun 2022		
		Local	5,000,000.000	99.991119	4,999,555.95	98.802883	4,940,144.15	-59,411.80	0.22
		Base		99.991119	4,999,555.95	98.802883	4,940,144.15	-59,411.80	0.22
857477AL7	STATE STREET CORP SUBORDINATED 05/23 3.1					3.1	15 May 2023		
		Local	5,000,000.000	99.930736	4,996,536.78	99.616932	4,980,846.60	-15,690.18	0.22
		Base		99.930736	4,996,536.78	99.616932	4,980,846.60	-15,690.18	0.22
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35					6.35	01 Nov 2032		
		Local	5,000,000.000	108.061574	5,403,078.70	124.223455	6,211,172.75	808,094.05	0.28
		Base		108.061574	5,403,078.70	124.223455	6,211,172.75	808,094.05	0.28

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89233P5T9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3					3.3	12 Jan 2022		
		Local	5,000,000.000	99.890806	4,994,540.32	101.320750	5,066,037.50	71,497.18	0.23
		Base		99.890806	4,994,540.32	101.320750	5,066,037.50	71,497.18	0.23
902494AT0	TYSON FOODS INC COMPANY GUAR 06/22 4.5					4.5	15 Jun 2022		
		Local	3,000,000.000	99.827180	2,994,815.41	103.038528	3,091,155.84	96,340.43	0.14
		Base		99.827180	2,994,815.41	103.038528	3,091,155.84	96,340.43	0.14
902494BF9	TYSON FOODS INC SR UNSECURED 08/21 2.25					2.25	23 Aug 2021		
		Local	5,000,000.000	99.875069	4,993,753.47	97.455577	4,872,778.85	-120,974.62	0.22
		Base		99.875069	4,993,753.47	97.455577	4,872,778.85	-120,974.62	0.22
90327QCY3	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2					2.0	01 Jun 2021		
		Local	15,000,000.000	99.949367	14,992,405.10	97.658892	14,648,833.80	-343,571.30	0.66
		Base		99.949367	14,992,405.10	97.658892	14,648,833.80	-343,571.30	0.66
90327QCZ0	USAA CAPITAL CORP SR UNSECURED 144A 02/19 VAR					2.771	01 Feb 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	0.31
		Base		100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	0.31
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2					6.2	15 Jan 2038		
		Local	5,000,000.000	99.675887	4,983,794.33	125.273710	6,263,685.50	1,279,891.17	0.28
		Base		99.675887	4,983,794.33	125.273710	6,263,685.50	1,279,891.17	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	99.711900	4,985,595.00	-14,405.00	0.22
		Base		100.000000	5,000,000.00	99.711900	4,985,595.00	-14,405.00	0.22
912810ED6	US TREASURY N/B 08/19 8.125					8.125	15 Aug 2019		
		Local	7,500,000.000	102.115682	7,658,676.13	102.949219	7,721,191.43	62,515.30	0.35
		Base		102.115682	7,658,676.13	102.949219	7,721,191.43	62,515.30	0.35
912810EM6	US TREASURY N/B 08/22 7.25					7.25	15 Aug 2022		
		Local	5,000,000.000	112.394762	5,619,738.09	116.113281	5,805,664.05	185,925.96	0.26
		Base		112.394762	5,619,738.09	116.113281	5,805,664.05	185,925.96	0.26
912810EN4	US TREASURY N/B 11/22 7.625					7.625	15 Nov 2022		
		Local	5,000,000.000	114.156803	5,707,840.14	118.546875	5,927,343.75	219,503.61	0.27
		Base		114.156803	5,707,840.14	118.546875	5,927,343.75	219,503.61	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
912810EP9	US TREASURY N/B 02/23 7.125				7.125	15 Feb 2023		
	5,000,000.000	Local	107.829249	5,391,462.43	117.832031	5,891,601.55	500,139.12	0.26
		Base	107.829249	5,391,462.43	117.832031	5,891,601.55	500,139.12	0.26
912810ES3	US TREASURY N/B 11/24 7.5				7.5	15 Nov 2024		
	5,000,000.000	Local	128.412693	6,420,634.64	126.851562	6,342,578.10	-78,056.54	0.28
		Base	128.412693	6,420,634.64	126.851562	6,342,578.10	-78,056.54	0.28
912810EV6	US TREASURY N/B 08/25 6.875				6.875	15 Aug 2025		
	12,500,000.000	Local	123.527284	15,440,910.50	126.058594	15,757,324.25	316,413.75	0.71
		Base	123.527284	15,440,910.50	126.058594	15,757,324.25	316,413.75	0.71
912810EW4	US TREASURY N/B 02/26 6				6.0	15 Feb 2026		
	12,500,000.000	Local	116.711284	14,588,910.50	122.253906	15,281,738.25	692,827.75	0.69
		Base	116.711284	14,588,910.50	122.253906	15,281,738.25	692,827.75	0.69
912810EX2	US TREASURY N/B 08/26 6.75				6.75	15 Aug 2026		
	20,000,000.000	Local	129.433719	25,886,743.70	128.796875	25,759,375.00	-127,368.70	1.16
		Base	129.433719	25,886,743.70	128.796875	25,759,375.00	-127,368.70	1.16
912810EY0	US TREASURY N/B 11/26 6.5				6.5	15 Nov 2026		
	12,500,000.000	Local	132.135788	16,516,973.47	127.695312	15,961,914.00	-555,059.47	0.72
		Base	132.135788	16,516,973.47	127.695312	15,961,914.00	-555,059.47	0.72
912810FA1	US TREASURY N/B 08/27 6.375				6.375	15 Aug 2027		
	15,000,000.000	Local	120.360985	18,054,147.80	128.804688	19,320,703.20	1,266,555.40	0.87
		Base	120.360985	18,054,147.80	128.804688	19,320,703.20	1,266,555.40	0.87
912810FB9	US TREASURY N/B 11/27 6.125				6.125	15 Nov 2027		
	15,000,000.000	Local	132.933367	19,940,005.11	127.363281	19,104,492.15	-835,512.96	0.86
		Base	132.933367	19,940,005.11	127.363281	19,104,492.15	-835,512.96	0.86
912810FE3	US TREASURY N/B 08/28 5.5				5.5	15 Aug 2028		
	27,500,000.000	Local	126.360555	34,749,152.49	123.976562	34,093,554.55	-655,597.94	1.53
		Base	126.360555	34,749,152.49	123.976562	34,093,554.55	-655,597.94	1.53
912810FF0	US TREASURY N/B 11/28 5.25				5.25	15 Nov 2028		
	17,500,000.000	Local	125.548840	21,971,046.98	122.277344	21,398,535.20	-572,511.78	0.96
		Base	125.548840	21,971,046.98	122.277344	21,398,535.20	-572,511.78	0.96

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912810FG8	US TREASURY N/B 02/29 5.25					5.25	15 Feb 2029		
		20,000,000.000	Local	123.879246	24,775,849.19	122.718750	24,543,750.00	-232,099.19	1.10
			Base	123.879246	24,775,849.19	122.718750	24,543,750.00	-232,099.19	1.10
912810FJ2	US TREASURY N/B 08/29 6.125					6.125	15 Aug 2029		
		20,000,000.000	Local	134.260647	26,852,129.35	131.664062	26,332,812.40	-519,316.95	1.18
			Base	134.260647	26,852,129.35	131.664062	26,332,812.40	-519,316.95	1.18
912810FM5	US TREASURY N/B 05/30 6.25					6.25	15 May 2030		
		17,500,000.000	Local	141.919235	24,835,866.21	134.593750	23,553,906.25	-1,281,959.96	1.06
			Base	141.919235	24,835,866.21	134.593750	23,553,906.25	-1,281,959.96	1.06
9128284Y3	US TREASURY N/B 08/20 2.625					2.625	31 Aug 2020		
		5,000,000.000	Local	99.721035	4,986,051.77	100.191406	5,009,570.30	23,518.53	0.22
			Base	99.721035	4,986,051.77	100.191406	5,009,570.30	23,518.53	0.22
9128285B2	US TREASURY N/B 09/20 2.75					2.75	30 Sep 2020		
		5,000,000.000	Local	99.870077	4,993,503.85	100.406250	5,020,312.50	26,808.65	0.23
			Base	99.870077	4,993,503.85	100.406250	5,020,312.50	26,808.65	0.23
912828B58	US TREASURY N/B 01/21 2.125					2.125	31 Jan 2021		
		5,000,000.000	Local	99.925992	4,996,299.59	99.316406	4,965,820.30	-30,479.29	0.22
			Base	99.925992	4,996,299.59	99.316406	4,965,820.30	-30,479.29	0.22
912828G38	US TREASURY N/B 11/24 2.25					2.25	15 Nov 2024		
		2,500,000.000	Local	102.971334	2,574,283.35	98.718750	2,467,968.75	-106,314.60	0.11
			Base	102.971334	2,574,283.35	98.718750	2,467,968.75	-106,314.60	0.11
912828KD1	US TREASURY N/B 02/19 2.75					2.75	15 Feb 2019		
		5,000,000.000	Local	100.045323	5,002,266.15	100.013684	5,000,684.20	-1,581.95	0.22
			Base	100.045323	5,002,266.15	100.013684	5,000,684.20	-1,581.95	0.22
912828M56	US TREASURY N/B 11/25 2.25					2.25	15 Nov 2025		
		10,000,000.000	Local	99.629610	9,962,960.99	98.269531	9,826,953.10	-136,007.89	0.44
			Base	99.629610	9,962,960.99	98.269531	9,826,953.10	-136,007.89	0.44
912828NT3	US TREASURY N/B 08/20 2.625					2.625	15 Aug 2020		
		5,000,000.000	Local	100.126752	5,006,337.61	100.183594	5,009,179.70	2,842.09	0.22
			Base	100.126752	5,006,337.61	100.183594	5,009,179.70	2,842.09	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
912828QN3	US TREASURY N/B 05/21 3.125					3.125	15 May 2021		
		5,000,000.000	Local	103.458601	5,172,930.03	101.457031	5,072,851.55	-100,078.48	0.23
			Base	103.458601	5,172,930.03	101.457031	5,072,851.55	-100,078.48	0.23
912828TC4	US TREASURY N/B 06/19 1					1.0	30 Jun 2019		
		5,000,000.000	Local	99.935551	4,996,777.57	99.417969	4,970,898.45	-25,879.12	0.22
			Base	99.935551	4,996,777.57	99.417969	4,970,898.45	-25,879.12	0.22
912828TJ9	US TREASURY N/B 08/22 1.625					1.625	15 Aug 2022		
		5,000,000.000	Local	99.726538	4,986,326.92	97.269531	4,863,476.55	-122,850.37	0.22
			Base	99.726538	4,986,326.92	97.269531	4,863,476.55	-122,850.37	0.22
912828TR1	US TREASURY N/B 09/19 1					1.0	30 Sep 2019		
		10,000,000.000	Local	99.431680	9,943,167.97	99.000000	9,900,000.00	-43,167.97	0.44
			Base	99.431680	9,943,167.97	99.000000	9,900,000.00	-43,167.97	0.44
912828TY6	US TREASURY N/B 11/22 1.625					1.625	15 Nov 2022		
		5,000,000.000	Local	99.371575	4,968,578.77	97.070312	4,853,515.60	-115,063.17	0.22
			Base	99.371575	4,968,578.77	97.070312	4,853,515.60	-115,063.17	0.22
912828U24	US TREASURY N/B 11/26 2					2.0	15 Nov 2026		
		10,000,000.000	Local	96.069293	9,606,929.28	95.980469	9,598,046.90	-8,882.38	0.43
			Base	96.069293	9,606,929.28	95.980469	9,598,046.90	-8,882.38	0.43
912828UB4	US TREASURY N/B 11/19 1					1.0	30 Nov 2019		
		7,500,000.000	Local	99.874293	7,490,572.00	98.734375	7,405,078.13	-85,493.87	0.33
			Base	99.874293	7,490,572.00	98.734375	7,405,078.13	-85,493.87	0.33
912828UQ1	US TREASURY N/B 02/20 1.25					1.25	29 Feb 2020		
		10,000,000.000	Local	98.587767	9,858,776.67	98.621094	9,862,109.40	3,332.73	0.44
			Base	98.587767	9,858,776.67	98.621094	9,862,109.40	3,332.73	0.44
912828V98	US TREASURY N/B 02/27 2.25					2.25	15 Feb 2027		
		5,000,000.000	Local	95.877656	4,793,882.82	97.585938	4,879,296.90	85,414.08	0.22
			Base	95.877656	4,793,882.82	97.585938	4,879,296.90	85,414.08	0.22
912828W22	US TREASURY N/B 02/20 1.375					1.375	15 Feb 2020		
		5,000,000.000	Local	98.737706	4,936,885.28	98.796875	4,939,843.75	2,958.47	0.22
			Base	98.737706	4,936,885.28	98.796875	4,939,843.75	2,958.47	0.22

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Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828WS5	US TREASURY N/B 06/19 1.625					1.625	30 Jun 2019		
		10,000,000.000	Local	99.848452	9,984,845.20	99.664062	9,966,406.20	-18,439.00	0.45
			Base	99.848452	9,984,845.20	99.664062	9,966,406.20	-18,439.00	0.45
912828WW6	US TREASURY N/B 07/19 1.625					1.625	31 Jul 2019		
		5,000,000.000	Local	99.596283	4,979,814.13	99.589844	4,979,492.20	-321.93	0.22
			Base	99.596283	4,979,814.13	99.589844	4,979,492.20	-321.93	0.22
912828Y46	US TREASURY N/B 07/20 2.625					2.625	31 Jul 2020		
		5,000,000.000	Local	99.938729	4,996,936.45	100.175781	5,008,789.05	11,852.60	0.22
			Base	99.938729	4,996,936.45	100.175781	5,008,789.05	11,852.60	0.22
92348NAA5	VERIZON OWNER TRUST VZOT 2017 1A A 144A					2.06	20 Sep 2021		
		5,000,000.000	Local	99.989366	4,999,468.30	99.495180	4,974,759.00	-24,709.30	0.22
Original Face:		5,000,000.000	Base	99.989366	4,999,468.30	99.495180	4,974,759.00	-24,709.30	0.22
92349FAB9	VERIZON OWNER TRUST VZOT 2018 1A A1B 144A					2.766	20 Sep 2022		
		10,500,000.000	Local	100.000000	10,500,000.00	99.953300	10,495,096.50	-4,903.50	0.47
Original Face:		10,500,000.000	Base	100.000000	10,500,000.00	99.953300	10,495,096.50	-4,903.50	0.47
92890FAT3	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4					3.723	15 May 2047		
		9,250,000.000	Local	107.093215	9,906,122.40	102.279500	9,460,853.75	-445,268.65	0.42
Original Face:		9,250,000.000	Base	107.093215	9,906,122.40	102.279500	9,460,853.75	-445,268.65	0.42
92936TAB8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 A2					3.431	15 Jun 2045		
		5,000,000.000	Local	101.590632	5,079,531.58	100.733660	5,036,683.00	-42,848.58	0.23
Original Face:		5,000,000.000	Base	101.590632	5,079,531.58	100.733660	5,036,683.00	-42,848.58	0.23
92937EAC8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 A3					2.695	15 Mar 2045		
		1,073,823.670	Local	102.438666	1,100,010.64	98.835140	1,061,315.13	-38,695.51	0.05
Original Face:		5,000,000.000	Base	102.438666	1,100,010.64	98.835140	1,061,315.13	-38,695.51	0.05
92937FAF8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C12 AS					3.56	15 Mar 2048		
		7,400,000.000	Local	100.982231	7,472,685.07	101.313580	7,497,204.92	24,519.85	0.34
Original Face:		7,400,000.000	Base	100.982231	7,472,685.07	101.313580	7,497,204.92	24,519.85	0.34
931142CH4	WALMART INC SR UNSECURED 04/27 5.875					5.875	05 Apr 2027		
		5,000,000.000	Local	99.923588	4,996,179.40	117.010535	5,850,526.75	854,347.35	0.26
			Base	99.923588	4,996,179.40	117.010535	5,850,526.75	854,347.35	0.26

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
931142DX8	WALMART INC SR UNSECURED 10/19 VAR					2.76681	09 Oct 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	99.905858	4,995,292.90	-4,707.10	0.22
		Base		100.000000	5,000,000.00	99.905858	4,995,292.90	-4,707.10	0.22
94106LBD0	WASTE MANAGEMENT INC COMPANY GUAR 05/23 2.4					2.4	15 May 2023		
		Local	5,000,000.000	99.938530	4,996,926.50	96.716494	4,835,824.70	-161,101.80	0.22
		Base		99.938530	4,996,926.50	96.716494	4,835,824.70	-161,101.80	0.22
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	99.724482	4,986,224.10	-13,775.90	0.22
		Base		100.000000	5,000,000.00	99.724482	4,986,224.10	-13,775.90	0.22
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.5	04 Mar 2021		
		Local	10,000,000.000	99.990402	9,999,040.19	98.963088	9,896,308.80	-102,731.39	0.44
		Base		99.990402	9,999,040.19	98.963088	9,896,308.80	-102,731.39	0.44
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR					4.07613	04 Mar 2021		
		Local	15,000,000.000	100.000000	15,000,000.00	101.700000	15,255,000.00	255,000.00	0.68
		Base		100.000000	15,000,000.00	101.700000	15,255,000.00	255,000.00	0.68
94989JAW6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A1					1.531	15 May 2048		
		Local	395,744.910	99.997781	395,736.13	99.633580	394,294.82	-1,441.31	0.02
	Original Face:	Base	3,500,000.000	99.997781	395,736.13	99.633580	394,294.82	-1,441.31	0.02
94989JAZ9	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A4					3.54	15 May 2048		
		Local	5,000,000.000	103.497384	5,174,869.22	101.044960	5,052,248.00	-122,621.22	0.23
	Original Face:	Base	5,000,000.000	103.497384	5,174,869.22	101.044960	5,052,248.00	-122,621.22	0.23
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85					2.85	13 May 2026		
		Local	7,000,000.000	99.717606	6,980,232.40	95.193521	6,663,546.47	-316,685.93	0.30
		Base		99.717606	6,980,232.40	95.193521	6,663,546.47	-316,685.93	0.30
US DOLLAR Total									
		Local	2,081,710,853.050		2,174,582,502.38		2,166,867,558.36	-7,714,944.02	97.19
	Original Face:	Base	2,129,910,818.000		2,174,582,502.38		2,166,867,558.36	-7,714,944.02	97.19
FIXED INCOME Total									
		Base	2,081,710,853.050		2,174,582,502.38		2,166,867,558.36	-7,714,944.02	97.19

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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

Original Face: 2,129,910,818.000

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		2,144,804,890.700	Base	2,237,275,892.76		2,229,560,434.87	-7,715,457.89	100.00
Original Face:		2,129,910,818.000						

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	958,133.620	1.000000	958,133.62	1.000000	958,133.62	0.00	0.27
		Base		1.000000	958,133.62	1.000000	958,133.62	0.00	0.27
US DOLLAR Total									
		Local	958,133.620		958,133.62		958,133.62	0.00	0.27
		Base			958,133.62		958,133.62	0.00	0.27
CASH Total									
		Base	958,133.620		958,133.62		958,133.62	0.00	0.27
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0347M3R14	ANGLESEA FDG PLC and ANG					2.72	01 Apr 2019		
		Local	3,000,000.000	99.554222	2,986,626.67	99.554222	2,986,626.67	0.00	0.84
		Base		99.554222	2,986,626.67	99.554222	2,986,626.67	0.00	0.84
04821UQN5	ATLANTIC ASSET SECUR					2.8	22 Mar 2019		
		Local	1,735,000.000	99.618889	1,728,387.72	99.618889	1,728,387.72	0.00	0.49
		Base		99.618889	1,728,387.72	99.618889	1,728,387.72	0.00	0.49
07644BPL0	BEDFORD ROW FDG CORP					2.75	20 Feb 2019		
		Local	1,500,000.000	99.854861	1,497,822.92	99.854861	1,497,822.92	0.00	0.42
		Base		99.854861	1,497,822.92	99.854861	1,497,822.92	0.00	0.42
136069TY7	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55					2.55	16 Jun 2022		
		Local	3,000,000.000	99.937304	2,998,119.11	100.000000	3,000,000.00	1,880.89	0.84
		Base		99.937304	2,998,119.11	100.000000	3,000,000.00	1,880.89	0.84
2284K1QU0	CROWN POINT CAP CO.					2.86	28 Mar 2019		
		Local	2,000,000.000	99.563056	1,991,261.11	99.563056	1,991,261.11	0.00	0.56
		Base		99.563056	1,991,261.11	99.563056	1,991,261.11	0.00	0.56

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38346MQ15	GOTHAM FDG CORP					2.73	01 Mar 2019		
		1,500,000.000	Local	99.787667	1,496,815.00	99.787667	1,496,815.00	0.00	0.42
			Base	99.787667	1,496,815.00	99.787667	1,496,815.00	0.00	0.42
38346MR14	GOTHAM FDG CORP					2.8	01 Apr 2019		
		5,000,000.000	Local	99.541111	4,977,055.56	99.541111	4,977,055.56	0.00	1.40
			Base	99.541111	4,977,055.56	99.541111	4,977,055.56	0.00	1.40
40588MR58	HALKIN FINANCE LLC USC					2.82	05 Apr 2019		
		5,000,000.000	Local	99.506500	4,975,325.00	99.506500	4,975,325.00	0.00	1.40
			Base	99.506500	4,975,325.00	99.506500	4,975,325.00	0.00	1.40
45779QP42	INSTITUTIONAL SECURED					2.71	04 Feb 2019		
		2,000,000.000	Local	99.977417	1,999,548.33	99.977417	1,999,548.33	0.00	0.56
			Base	99.977417	1,999,548.33	99.977417	1,999,548.33	0.00	0.56
52952MP12	LEXINGTN PKR CAP CO LL					2.65	01 Feb 2019		
		3,000,000.000	Local	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.84
			Base	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.84
53127UQ11	LIBERTY FUNDING LLC					2.75	01 Mar 2019		
		5,000,000.000	Local	99.786111	4,989,305.55	99.786111	4,989,305.55	0.00	1.40
			Base	99.786111	4,989,305.55	99.786111	4,989,305.55	0.00	1.40
67983UPN7	OLD LINE FUNDING LLC					2.65	22 Feb 2019		
		2,087,000.000	Local	99.845417	2,083,773.85	99.845417	2,083,773.85	0.00	0.59
			Base	99.845417	2,083,773.85	99.845417	2,083,773.85	0.00	0.59
67983UPU1	OLD LINE FUNDING LLC					2.68	28 Feb 2019		
		2,000,000.000	Local	99.799000	1,995,980.00	99.799000	1,995,980.00	0.00	0.56
			Base	99.799000	1,995,980.00	99.799000	1,995,980.00	0.00	0.56
86563HQ11	SUMITOMO MITSUI TRUST NY					2.75	01 Mar 2019		
		1,500,000.000	Local	99.786111	1,496,791.67	99.786111	1,496,791.67	0.00	0.42
			Base	99.786111	1,496,791.67	99.786111	1,496,791.67	0.00	0.42
92646LP12	VICTORY RECEIVABLES					2.6	01 Feb 2019		
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.40
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.40

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926NKW009	AMHERST PIERPONT 04/15 VAR					2.64	01 Feb 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.84
		Base		100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.84
US DOLLAR Total									
		Local	46,322,000.000		46,216,812.49		46,218,693.38	1,880.89	12.98
		Base			46,216,812.49		46,218,693.38	1,880.89	12.98
CASH EQUIVALENT Total									
		Base	46,322,000.000		46,216,812.49		46,218,693.38	1,880.89	12.98
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RCD2	AT+T INC SR UNSECURED 03/19 VAR					3.44106	11 Mar 2019		
		Local	500,000.000	100.000000	500,000.00	100.055034	500,275.17	275.17	0.14
		Base		100.000000	500,000.00	100.055034	500,275.17	275.17	0.14
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.8	17 Feb 2021		
		Local	2,000,000.000	100.945321	2,018,906.42	99.488063	1,989,761.26	-29,145.16	0.56
		Base		100.945321	2,018,906.42	99.488063	1,989,761.26	-29,145.16	0.56
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A					2.82894	15 Oct 2025		
		Local	4,000,000.000	100.000000	4,000,000.00	99.290580	3,971,623.20	-28,376.80	1.12
Original Face:		Base	4,000,000.000	100.000000	4,000,000.00	99.290580	3,971,623.20	-28,376.80	1.12
0258M0EC9	AMERICAN EXPRESS CREDIT SR UNSECURED 10/19 1.7					1.7	30 Oct 2019		
		Local	2,000,000.000	99.970522	1,999,410.44	99.212890	1,984,257.80	-15,152.64	0.56
		Base		99.970522	1,999,410.44	99.212890	1,984,257.80	-15,152.64	0.56
0258M0ED7	AMERICAN EXPRESS CREDIT SR UNSECURED 10/19 VAR					3.3205	30 Oct 2019		
		Local	2,000,000.000	100.000000	2,000,000.00	100.033012	2,000,660.24	660.24	0.56
		Base		100.000000	2,000,000.00	100.033012	2,000,660.24	660.24	0.56
0258M0EJ4	AMERICAN EXPRESS CREDIT SR UNSECURED 05/19 VAR					2.9115	03 May 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.030314	3,000,909.42	909.42	0.84
		Base		100.000000	3,000,000.00	100.030314	3,000,909.42	909.42	0.84

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02665WCC3	AMERICAN HONDA FINANCE SR UNSECURED 02/21 VAR					2.82813	12 Feb 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	99.235097	4,961,754.85	-38,245.15	1.39
		Base		100.000000	5,000,000.00	99.235097	4,961,754.85	-38,245.15	1.39
031162CL2	AMGEN INC SR UNSECURED 05/19 VAR					2.93463	10 May 2019		
		Local	2,000,000.000	100.000000	2,000,000.00	100.056237	2,001,124.74	1,124.74	0.56
		Base		100.000000	2,000,000.00	100.056237	2,001,124.74	1,124.74	0.56
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					2.941	01 Feb 2019		
		Local	2,000,000.000	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.56
		Base		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.56
037833BE9	APPLE INC SR UNSECURED 05/20 VAR					2.91813	06 May 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.208845	5,010,442.25	10,442.25	1.41
		Base		100.000000	5,000,000.00	100.208845	5,010,442.25	10,442.25	1.41
037833CP3	APPLE INC SR UNSECURED 05/22 VAR					2.96463	11 May 2022		
		Local	7,000,000.000	100.000000	7,000,000.00	100.068869	7,004,820.83	4,820.83	1.97
		Base		100.000000	7,000,000.00	100.068869	7,004,820.83	4,820.83	1.97
05586CAB0	BMW VEHICLE LEASE TRUST BMWLT 2018 1 A2					2.97	21 Dec 2020		
		Local	4,000,000.000	99.992271	3,999,690.82	100.047530	4,001,901.20	2,210.38	1.12
Original Face:		Base	4,000,000.000	99.992271	3,999,690.82	100.047530	4,001,901.20	2,210.38	1.12
06048WXT2	BANK OF AMERICA CORP SR UNSECURED 09/21 VAR					2.82	26 Sep 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	101.124000	2,022,480.00	22,480.00	0.57
		Base		100.000000	2,000,000.00	101.124000	2,022,480.00	22,480.00	0.57
06051GFT1	BANK OF AMERICA CORP SR UNSECURED 10/20 2.625					2.625	19 Oct 2020		
		Local	5,810,000.000	100.285566	5,826,591.37	99.543363	5,783,469.39	-43,121.98	1.62
		Base		100.285566	5,826,591.37	99.543363	5,783,469.39	-43,121.98	1.62
06367THR4	BANK OF MONTREAL SR UNSECURED 07/19 VAR					3.43031	18 Jul 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.283190	3,008,495.70	8,495.70	0.84
		Base		100.000000	3,000,000.00	100.283190	3,008,495.70	8,495.70	0.84
06367TPX2	BANK OF MONTREAL SR UNSECURED 12/19 2.1					2.1	12 Dec 2019		
		Local	500,000.000	99.987668	499,938.34	99.483000	497,415.00	-2,523.34	0.14
		Base		99.987668	499,938.34	99.483000	497,415.00	-2,523.34	0.14

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06367TYL8	BANK OF MONTREAL SR UNSECURED 06/20 2.1					2.1	15 Jun 2020		
		Local	3,000,000.000	99.995894	2,999,876.82	99.044556	2,971,336.68	-28,540.14	0.83
		Base		99.995894	2,999,876.82	99.044556	2,971,336.68	-28,540.14	0.83
06367TYM6	BANK OF MONTREAL SR UNSECURED 06/20 VAR					3.22819	15 Jun 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.290900	5,014,545.00	14,545.00	1.41
		Base		100.000000	5,000,000.00	100.290900	5,014,545.00	14,545.00	1.41
06741VK76	BARCLAYS BANK PLC SR UNSECURED 02/20 VAR					2.25	21 Feb 2020		
		Local	4,000,000.000	100.000000	4,000,000.00	100.002017	4,000,080.68	80.68	1.12
		Base		100.000000	4,000,000.00	100.002017	4,000,080.68	80.68	1.12
12623SAB6	COMM MORTGAGE TRUST COMM 2012 CR5 A2					1.678	10 Dec 2045		
		Local	74,840.070	100.077084	74,897.76	99.916730	74,777.75	-120.01	0.02
Original Face:		Base	3,737,000.000	100.077084	74,897.76	99.916730	74,777.75	-120.01	0.02
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125	01 Jun 2021		
		Local	2,000,000.000	99.873041	1,997,460.81	97.818503	1,956,370.06	-41,090.75	0.55
		Base		99.873041	1,997,460.81	97.818503	1,956,370.06	-41,090.75	0.55
126650DB3	CVS HEALTH CORP SR UNSECURED 03/20 VAR					3.39713	09 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.207300	5,010,365.00	10,365.00	1.41
		Base		100.000000	5,000,000.00	100.207300	5,010,365.00	10,365.00	1.41
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.25	17 Jul 2023		
		Local	1,000,000.000	99.977860	999,778.60	99.108730	991,087.30	-8,691.30	0.28
Original Face:		Base	1,000,000.000	99.977860	999,778.60	99.108730	991,087.30	-8,691.30	0.28
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					3.17894	17 Jul 2023		
		Local	2,000,000.000	100.000000	2,000,000.00	100.460020	2,009,200.40	9,200.40	0.56
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	100.460020	2,009,200.40	9,200.40	0.56
136069TZ4	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 VAR					3.50819	16 Jun 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.186564	3,005,596.92	5,596.92	0.84
		Base		100.000000	3,000,000.00	100.186564	3,005,596.92	5,596.92	0.84
13607RAC4	CANADIAN IMPERIAL BANK SR UNSECURED 09/19 VAR					3.25888	06 Sep 2019		
		Local	4,000,000.000	100.000000	4,000,000.00	100.206258	4,008,250.32	8,250.32	1.13
		Base		100.000000	4,000,000.00	100.206258	4,008,250.32	8,250.32	1.13

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14042RFH9	CAPITAL ONE NA SR UNSECURED 01/20 2.35					2.35	31 Jan 2020		
		Local	5,000,000.000	99.890820	4,994,540.98	99.365000	4,968,250.00	-26,290.98	1.40
		Base		99.890820	4,994,540.98	99.365000	4,968,250.00	-26,290.98	1.40
14042RHC8	CAPITAL ONE NA SR UNSECURED 08/22 2.65					2.65	08 Aug 2022		
		Local	4,000,000.000	99.839676	3,993,587.03	97.163803	3,886,552.12	-107,034.91	1.09
		Base		99.839676	3,993,587.03	97.163803	3,886,552.12	-107,034.91	1.09
14315EAB6	CARMAX AUTO OWNER TRUST CARMX 2018 4 A2A					3.11	15 Feb 2022		
		Local	3,000,000.000	99.999211	2,999,976.33	100.246360	3,007,390.80	7,414.47	0.84
Original Face:		Base	3,000,000.000	99.999211	2,999,976.33	100.246360	3,007,390.80	7,414.47	0.84
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7					2.7	30 Mar 2021		
		Local	2,370,000.000	100.226849	2,375,376.31	99.322021	2,353,931.90	-21,444.41	0.66
		Base		100.226849	2,375,376.31	99.322021	2,353,931.90	-21,444.41	0.66
278642AR4	EBAY INC SR UNSECURED 06/20 2.15					2.15	05 Jun 2020		
		Local	2,000,000.000	99.954804	1,999,096.07	98.802830	1,976,056.60	-23,039.47	0.55
		Base		99.954804	1,999,096.07	98.802830	1,976,056.60	-23,039.47	0.55
29372JAB3	ENTERPRISE FLEET FINANCING LLC EFF 2017 2 A2 144A					1.97	20 Jan 2023		
		Local	1,995,677.150	100.179640	1,999,262.19	99.321610	1,982,138.68	-17,123.51	0.56
Original Face:		Base	3,000,000.000	100.179640	1,999,262.19	99.321610	1,982,138.68	-17,123.51	0.56
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.8	07 Feb 2020		
		Local	4,000,000.000	99.995248	3,999,809.92	99.020681	3,960,827.24	-38,982.68	1.11
		Base		99.995248	3,999,809.92	99.020681	3,960,827.24	-38,982.68	1.11
30231GAP7	EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.708					1.708	01 Mar 2019		
		Local	2,000,000.000	100.000000	2,000,000.00	99.953533	1,999,070.66	-929.34	0.56
		Base		100.000000	2,000,000.00	99.953533	1,999,070.66	-929.34	0.56
30303KAA4	FRESB MULTIFAMILY MORTGAGE PAS FRESB 2017 SB35 A5F					2.25	25 Jun 2022		
		Local	5,066,693.810	100.000000	5,066,693.81	98.235220	4,977,277.81	-89,416.00	1.40
Original Face:		Base	5,126,000.000	100.000000	5,066,693.81	98.235220	4,977,277.81	-89,416.00	1.40
31283K2K3	FED HM LN PC POOL G11678 FG 04/20 FIXED 4.5					4.5	01 Apr 2020		
		Local	5,930.000	100.361383	5,951.43	101.708421	6,031.31	79.88	0.00
Original Face:		Base	1,100,000.000	100.361383	5,951.43	101.708421	6,031.31	79.88	0.00

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3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4					4.0	01 Mar 2041		
		Local	748,761.640	103.503304	774,993.04	103.353559	773,871.80	-1,121.24	0.22
Original Face:		Base	2,090,000.000	103.503304	774,993.04	103.353559	773,871.80	-1,121.24	0.22
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5					4.5	01 Mar 2023		
		Local	3,069.970	100.906198	3,097.79	103.021967	3,162.74	64.95	0.00
Original Face:		Base	250,000.000	100.906198	3,097.79	103.021967	3,162.74	64.95	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5					4.5	01 Jun 2024		
		Local	42,714.930	100.100925	42,758.04	103.049478	44,017.51	1,259.47	0.01
Original Face:		Base	1,000,000.000	100.100925	42,758.04	103.049478	44,017.51	1,259.47	0.01
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5					4.5	01 Feb 2024		
		Local	49,684.730	100.599138	49,982.41	103.044387	51,197.33	1,214.92	0.01
Original Face:		Base	2,206,300.000	100.599138	49,982.41	103.044387	51,197.33	1,214.92	0.01
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	777,384.950	101.394030	788,221.93	100.527923	781,488.94	-6,732.99	0.22
Original Face:		Base	5,000,000.000	101.394030	788,221.93	100.527923	781,488.94	-6,732.99	0.22
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	2,051,000.750	102.030192	2,092,640.00	98.909719	2,028,639.08	-64,000.92	0.57
Original Face:		Base	5,000,000.000	102.030192	2,092,640.00	98.909719	2,028,639.08	-64,000.92	0.57
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5					4.5	01 Jun 2024		
		Local	40,981.620	101.026582	41,402.33	103.030961	42,223.76	821.43	0.01
Original Face:		Base	1,000,000.000	101.026582	41,402.33	103.030961	42,223.76	821.43	0.01
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4					4.0	01 Jul 2025		
		Local	404,698.440	101.263482	409,811.73	102.977904	416,749.97	6,938.24	0.12
Original Face:		Base	6,000,000.000	101.263482	409,811.73	102.977904	416,749.97	6,938.24	0.12
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5					3.5	01 Sep 2025		
		Local	412,109.600	101.658338	418,943.77	101.843592	419,707.22	763.45	0.12
Original Face:		Base	5,000,000.000	101.658338	418,943.77	101.843592	419,707.22	763.45	0.12
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5					3.5	01 Feb 2042		
		Local	1,934,021.850	103.864869	2,008,769.26	101.339217	1,959,922.60	-48,846.66	0.55
Original Face:		Base	5,000,000.000	103.864869	2,008,769.26	101.339217	1,959,922.60	-48,846.66	0.55

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312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4					4.0	01 Oct 2039		
		Local	1,267,115.810	103.766456	1,314,841.17	103.248680	1,308,280.35	-6,560.82	0.37
Original Face:		Base	5,700,000.000	103.766456	1,314,841.17	103.248680	1,308,280.35	-6,560.82	0.37
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4					4.0	01 Dec 2040		
		Local	551,080.520	103.492448	570,326.72	103.356073	569,575.18	-751.54	0.16
Original Face:		Base	2,000,000.000	103.492448	570,326.72	103.356073	569,575.18	-751.54	0.16
3130A0JR2	FEDERAL HOME LOAN BANK BONDS 12/19 2.375					2.375	13 Dec 2019		
		Local	5,000,000.000	100.227632	5,011,381.61	99.827900	4,991,395.00	-19,986.61	1.40
		Base		100.227632	5,011,381.61	99.827900	4,991,395.00	-19,986.61	1.40
3130AAL55	FEDERAL HOME LOAN BANK BONDS 07/21 2					2.0	26 Jul 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	98.269300	1,965,386.00	-34,614.00	0.55
		Base		100.000000	2,000,000.00	98.269300	1,965,386.00	-34,614.00	0.55
3133EEZ60	FEDERAL FARM CREDIT BANK BONDS 06/19 1.52					1.52	24 Jun 2019		
		Local	2,900,000.000	100.043721	2,901,267.91	99.659500	2,890,125.50	-11,142.41	0.81
		Base		100.043721	2,901,267.91	99.659500	2,890,125.50	-11,142.41	0.81
3134GBWG3	FREDDIE MAC NOTES 07/22 2.15					2.15	27 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	98.387200	4,919,360.00	-80,640.00	1.38
		Base		100.000000	5,000,000.00	98.387200	4,919,360.00	-80,640.00	1.38
3135G0U92	FANNIE MAE NOTES 01/22 2.625					2.625	11 Jan 2022		
		Local	2,000,000.000	99.929380	1,998,587.59	100.305700	2,006,114.00	7,526.41	0.56
		Base		99.929380	1,998,587.59	100.305700	2,006,114.00	7,526.41	0.56
3136AK2A0	FANNIEMAE ACES FNA 2014 M10 ASQ2					2.17135	25 Sep 2019		
		Local	819,383.650	100.328313	822,073.79	99.500450	815,290.42	-6,783.37	0.23
Original Face:		Base	1,000,000.000	100.328313	822,073.79	99.500450	815,290.42	-6,783.37	0.23
3136AP3Z3	FANNIEMAE ACES FNA 2015 M12 FA					2.64088	25 Apr 2020		
		Local	101,685.950	99.991307	101,677.11	99.879240	101,563.15	-113.96	0.03
Original Face:		Base	1,000,000.000	99.991307	101,677.11	99.879240	101,563.15	-113.96	0.03
3136G4ST1	FANNIE MAE NOTES 06/21 2.8					2.8	28 Jun 2021		
		Local	1,000,000.000	100.000000	1,000,000.00	100.016200	1,000,162.00	162.00	0.28
		Base		100.000000	1,000,000.00	100.016200	1,000,162.00	162.00	0.28

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3136G4TN3	FANNIE MAE NOTES 12/21 3.05					3.05	28 Dec 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	100.058600	2,001,172.00	1,172.00	0.56
		Base		100.000000	2,000,000.00	100.058600	2,001,172.00	1,172.00	0.56
3137B1AZ5	FHLMC MULTIFAMILY STRUCTURED P FHMS K712 A2					1.869	25 Nov 2019		
		Local	2,139,459.200	100.092089	2,141,429.41	99.269130	2,123,822.53	-17,606.88	0.60
	Original Face:	Base	2,500,000.000	100.092089	2,141,429.41	99.269130	2,123,822.53	-17,606.88	0.60
3137BG5C9	FREDDIE MAC FHR 4425 VL					4.0	15 Mar 2026		
		Local	838,236.600	105.706178	886,067.87	104.189490	873,354.44	-12,713.43	0.25
	Original Face:	Base	1,212,000.000	105.706178	886,067.87	104.189490	873,354.44	-12,713.43	0.25
3137EAEC9	FREDDIE MAC NOTES 08/21 1.125					1.125	12 Aug 2021		
		Local	2,000,000.000	99.743218	1,994,864.36	96.858200	1,937,164.00	-57,700.36	0.54
		Base		99.743218	1,994,864.36	96.858200	1,937,164.00	-57,700.36	0.54
31381N7L1	FNMA POOL 466299 FN 11/20 FIXED 3.39					3.39	01 Nov 2020		
		Local	397,276.820	102.162628	405,868.44	100.751608	400,262.78	-5,605.66	0.11
	Original Face:	Base	500,000.000	102.162628	405,868.44	100.751608	400,262.78	-5,605.66	0.11
3138L9ZC9	FNMA POOL AM8838 FN 09/21 FIXED 2.48					2.48	01 Sep 2021		
		Local	1,884,794.950	101.129701	1,906,087.49	99.085176	1,867,552.39	-38,535.10	0.52
	Original Face:	Base	2,000,000.000	101.129701	1,906,087.49	99.085176	1,867,552.39	-38,535.10	0.52
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.5	01 Nov 2027		
		Local	543,573.360	101.333879	550,823.97	98.972483	537,988.05	-12,835.92	0.15
	Original Face:	Base	1,500,000.000	101.333879	550,823.97	98.972483	537,988.05	-12,835.92	0.15
31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR					6.0	01 May 2021		
		Local	29,073.930	100.368371	29,181.03	102.024950	29,662.66	481.63	0.01
	Original Face:	Base	2,500,000.000	100.368371	29,181.03	102.024950	29,662.66	481.63	0.01
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.5	01 Jul 2039		
		Local	76,171.950	101.534239	77,340.61	105.083550	80,044.19	2,703.58	0.02
	Original Face:	Base	983,845.000	101.534239	77,340.61	105.083550	80,044.19	2,703.58	0.02
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6					6.0	01 Aug 2022		
		Local	42,211.120	100.488686	42,417.40	102.218631	43,147.63	730.23	0.01
	Original Face:	Base	1,800,000.000	100.488686	42,417.40	102.218631	43,147.63	730.23	0.01

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31416B6K9	FNMA POOL 995574 FN 11/21 FIXED VAR					4.5	01 Nov 2021		
		Local	43,945.030	101.252770	44,495.56	101.819707	44,744.70	249.14	0.01
Original Face:		Base	3,350,000.000	101.252770	44,495.56	101.819707	44,744.70	249.14	0.01
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.0	01 Dec 2040		
		Local	1,701,525.900	103.854831	1,767,116.84	103.233604	1,756,546.51	-10,570.33	0.49
Original Face:		Base	5,200,000.000	103.854831	1,767,116.84	103.233604	1,756,546.51	-10,570.33	0.49
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.5	01 Jan 2027		
		Local	695,868.660	101.510656	706,380.84	98.973691	688,726.90	-17,653.94	0.19
Original Face:		Base	2,680,283.000	101.510656	706,380.84	98.973691	688,726.90	-17,653.94	0.19
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.5	01 Aug 2027		
		Local	4,950,105.000	102.244154	5,061,193.00	98.973141	4,899,274.40	-161,918.60	1.38
Original Face:		Base	15,000,000.000	102.244154	5,061,193.00	98.973141	4,899,274.40	-161,918.60	1.38
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	1,830,716.370	101.236383	1,853,351.03	98.972467	1,811,905.16	-41,445.87	0.51
Original Face:		Base	4,200,000.000	101.236383	1,853,351.03	98.972467	1,811,905.16	-41,445.87	0.51
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.0	01 Nov 2024		
		Local	116,193.380	102.056322	118,582.69	102.157227	118,699.93	117.24	0.03
Original Face:		Base	1,500,000.000	102.056322	118,582.69	102.157227	118,699.93	117.24	0.03
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.0	01 Jan 2025		
		Local	198,503.420	101.257470	200,999.54	102.894773	204,249.64	3,250.10	0.06
Original Face:		Base	3,200,000.000	101.257470	200,999.54	102.894773	204,249.64	3,250.10	0.06
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.5	01 Feb 2027		
		Local	174,033.140	102.935366	179,141.65	101.882803	177,309.84	-1,831.81	0.05
Original Face:		Base	765,534.000	102.935366	179,141.65	101.882803	177,309.84	-1,831.81	0.05
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.5	01 Aug 2027		
		Local	1,479,162.680	102.240056	1,512,296.75	98.973042	1,463,972.30	-48,324.45	0.41
Original Face:		Base	5,157,070.000	102.240056	1,512,296.75	98.973042	1,463,972.30	-48,324.45	0.41
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.5	01 Mar 2025		
		Local	225,057.100	101.487023	228,403.75	102.884092	231,547.95	3,144.20	0.07
Original Face:		Base	5,000,000.000	101.487023	228,403.75	102.884092	231,547.95	3,144.20	0.07

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31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.0	01 Aug 2025		
		Local	415,721.400	102.052853	424,255.55	102.885094	427,715.35	3,459.80	0.12
	Original Face:	Base	5,000,000.000	102.052853	424,255.55	102.885094	427,715.35	3,459.80	0.12
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.0	01 Feb 2041		
		Local	439,298.820	103.632058	455,254.41	103.295947	453,777.88	-1,476.53	0.13
	Original Face:	Base	2,000,000.000	103.632058	455,254.41	103.295947	453,777.88	-1,476.53	0.13
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5					4.5	01 Sep 2040		
		Local	261,917.350	103.458774	270,976.48	105.111031	275,304.03	4,327.55	0.08
	Original Face:	Base	5,000,000.000	103.458774	270,976.48	105.111031	275,304.03	4,327.55	0.08
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5					4.5	01 Nov 2040		
		Local	2,522,355.460	106.844139	2,694,988.98	105.111985	2,651,297.89	-43,691.09	0.74
	Original Face:	Base	14,750,000.000	106.844139	2,694,988.98	105.111985	2,651,297.89	-43,691.09	0.74
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3					3.0	01 Nov 2025		
		Local	256,690.760	101.159726	259,667.67	100.536611	258,068.19	-1,599.48	0.07
	Original Face:	Base	2,000,000.000	101.159726	259,667.67	100.536611	258,068.19	-1,599.48	0.07
316773CT5	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875					2.875	27 Jul 2020		
		Local	4,000,000.000	100.253044	4,010,121.76	99.876660	3,995,066.40	-15,055.36	1.12
		Base		100.253044	4,010,121.76	99.876660	3,995,066.40	-15,055.36	1.12
345397WY5	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/19 2.597					2.597	04 Nov 2019		
		Local	5,000,000.000	99.836769	4,991,838.47	99.476865	4,973,843.25	-17,995.22	1.40
		Base		99.836769	4,991,838.47	99.476865	4,973,843.25	-17,995.22	1.40
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	8,000,000.000	99.991690	7,999,335.16	99.396693	7,951,735.44	-47,599.72	2.23
		Base		99.991690	7,999,335.16	99.396693	7,951,735.44	-47,599.72	2.23
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	2,398,482.520	98.824711	2,370,293.42	94.254710	2,260,682.74	-109,610.68	0.63
	Original Face:	Base	4,000,000.000	98.824711	2,370,293.42	94.254710	2,260,682.74	-109,610.68	0.63
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB					1.723	16 Aug 2042		
		Local	745,018.420	99.112062	738,403.12	95.501980	711,507.34	-26,895.78	0.20
	Original Face:	Base	1,900,000.000	99.112062	738,403.12	95.501980	711,507.34	-26,895.78	0.20

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38379KTC2	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF					2.4	16 May 2044		
		2,153,665.910	Local	99.550754	2,143,990.65	98.425630	2,119,759.24	-24,231.41	0.60
	Original Face:	3,050,000.000	Base	99.550754	2,143,990.65	98.425630	2,119,759.24	-24,231.41	0.60
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG					2.0	16 Aug 2048		
		2,879,344.230	Local	99.295450	2,859,057.81	94.907170	2,732,704.12	-126,353.69	0.77
	Original Face:	3,000,000.000	Base	99.295450	2,859,057.81	94.907170	2,732,704.12	-126,353.69	0.77
38380HX49	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 165 MD					2.25	20 Nov 2042		
		4,462,949.100	Local	99.862251	4,456,801.42	98.710560	4,405,402.05	-51,399.37	1.24
	Original Face:	5,000,000.000	Base	99.862251	4,456,801.42	98.710560	4,405,402.05	-51,399.37	1.24
44932HAC7	IBM CREDIT LLC SR UNSECURED 09/22 2.2					2.2	08 Sep 2022		
		3,000,000.000	Local	100.000000	3,000,000.00	96.207181	2,886,215.43	-113,784.57	0.81
			Base	100.000000	3,000,000.00	96.207181	2,886,215.43	-113,784.57	0.81
459058FQ1	INTL BK RECON + DEVELOP SR UNSECURED 09/19 1.2					1.2	30 Sep 2019		
		4,000,000.000	Local	99.747644	3,989,905.75	99.015000	3,960,600.00	-29,305.75	1.11
			Base	99.747644	3,989,905.75	99.015000	3,960,600.00	-29,305.75	1.11
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					2.98813	12 Feb 2019		
		500,000.000	Local	100.000000	500,000.00	100.010785	500,053.93	53.93	0.14
			Base	100.000000	500,000.00	100.010785	500,053.93	53.93	0.14
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		2,000,000.000	Local	99.996361	1,999,927.22	99.705702	1,994,114.04	-5,813.18	0.56
			Base	99.996361	1,999,927.22	99.705702	1,994,114.04	-5,813.18	0.56
548661DB0	LOWE S COS INC SR UNSECURED 09/19 VAR					3.18713	10 Sep 2019		
		500,000.000	Local	100.000000	500,000.00	100.063497	500,317.49	317.49	0.14
			Base	100.000000	500,000.00	100.063497	500,317.49	317.49	0.14
55279HAN0	MANUF + TRADERS TRUST CO SR UNSECURED 08/20 2.05					2.05	17 Aug 2020		
		2,000,000.000	Local	99.956850	1,999,137.00	98.554222	1,971,084.44	-28,052.56	0.55
			Base	99.956850	1,999,137.00	98.554222	1,971,084.44	-28,052.56	0.55
55279HAS9	MANUF + TRADERS TRUST CO SR UNSECURED 01/21 VAR					3.04063	25 Jan 2021		
		7,000,000.000	Local	100.000000	7,000,000.00	99.538114	6,967,667.98	-32,332.02	1.96
			Base	100.000000	7,000,000.00	99.538114	6,967,667.98	-32,332.02	1.96

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58933YAP0	MERCK + CO INC SR UNSECURED 02/20 VAR					2.98963	10 Feb 2020		
		Local	5,500,000.000	100.000000	5,500,000.00	100.331698	5,518,243.39	18,243.39	1.55
		Base		100.000000	5,500,000.00	100.331698	5,518,243.39	18,243.39	1.55
58933YAS4	MERCK + CO INC SR UNSECURED 02/20 1.85					1.85	10 Feb 2020		
		Local	3,000,000.000	99.996108	2,999,883.24	99.223018	2,976,690.54	-23,192.70	0.84
		Base		99.996108	2,999,883.24	99.223018	2,976,690.54	-23,192.70	0.84
594918AY0	MICROSOFT CORP SR UNSECURED 02/20 1.85					1.85	12 Feb 2020		
		Local	8,000,000.000	100.200381	8,016,030.47	99.190025	7,935,202.00	-80,828.47	2.23
		Base		100.200381	8,016,030.47	99.190025	7,935,202.00	-80,828.47	2.23
594918BN3	MICROSOFT CORP SR UNSECURED 08/19 1.1					1.1	08 Aug 2019		
		Local	2,000,000.000	99.982316	1,999,646.31	99.272330	1,985,446.60	-14,199.71	0.56
		Base		99.982316	1,999,646.31	99.272330	1,985,446.60	-14,199.71	0.56
65339KAQ3	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/20 3.342					3.342	01 Sep 2020		
		Local	2,000,000.000	100.218475	2,004,369.50	100.478560	2,009,571.20	5,201.70	0.56
		Base		100.218475	2,004,369.50	100.478560	2,009,571.20	5,201.70	0.56
65478UAD1	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 A A3					1.34	15 Oct 2020		
		Local	917,536.420	99.991702	917,460.28	99.550200	913,409.34	-4,050.94	0.26
Original Face:		Base	3,000,000.000	99.991702	917,460.28	99.550200	913,409.34	-4,050.94	0.26
69353REU8	PNC BANK NA SR UNSECURED 11/20 2.45					2.45	05 Nov 2020		
		Local	3,790,000.000	99.915620	3,786,801.98	99.087537	3,755,417.65	-31,384.33	1.05
		Base		99.915620	3,786,801.98	99.087537	3,755,417.65	-31,384.33	1.05
69353RFC7	PNC BANK NA SR UNSECURED 05/20 2					2.0	19 May 2020		
		Local	2,000,000.000	99.951233	1,999,024.65	98.934833	1,978,696.66	-20,327.99	0.56
		Base		99.951233	1,999,024.65	98.934833	1,978,696.66	-20,327.99	0.56
69353RFD5	PNC BANK NA SR UNSECURED 05/20 VAR					3.0	19 May 2020		
		Local	2,000,000.000	100.000000	2,000,000.00	100.126088	2,002,521.76	2,521.76	0.56
		Base		100.000000	2,000,000.00	100.126088	2,002,521.76	2,521.76	0.56
717081DU4	PFIZER INC SR UNSECURED 06/19 1.45					1.45	03 Jun 2019		
		Local	3,000,000.000	100.048800	3,001,464.00	99.672248	2,990,167.44	-11,296.56	0.84
		Base		100.048800	3,001,464.00	99.672248	2,990,167.44	-11,296.56	0.84

& 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
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	99.794565	3,991,782.60	-8,217.40	1.12
		Base		100.000000	4,000,000.00	99.794565	3,991,782.60	-8,217.40	1.12
78012KWY9	ROYAL BANK OF CANADA SR UNSECURED 03/22 VAR					2.15	30 Mar 2022		
		Local	4,000,000.000	99.905285	3,996,211.39	100.242320	4,009,692.80	13,481.41	1.13
		Base		99.905285	3,996,211.39	100.242320	4,009,692.80	13,481.41	1.13
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	102.082999	5,104,149.95	104,149.95	1.43
		Base		100.000000	5,000,000.00	102.082999	5,104,149.95	104,149.95	1.43
78014RAQ3	ROYAL BANK OF CANADA SR UNSECURED 10/21 VAR					3.0	22 Oct 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	98.936000	1,978,720.00	-21,280.00	0.56
		Base		100.000000	2,000,000.00	98.936000	1,978,720.00	-21,280.00	0.56
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1					3.1	01 Mar 2023		
		Local	3,000,000.000	99.974012	2,999,220.36	99.498283	2,984,948.49	-14,271.87	0.84
		Base		99.974012	2,999,220.36	99.498283	2,984,948.49	-14,271.87	0.84
87165LBB6	SYNCHRONY CREDIT CARD MASTER N SYNCT 2016 2 A					2.21	15 May 2024		
		Local	500,000.000	99.997412	499,987.06	98.483080	492,415.40	-7,571.66	0.14
	Original Face:	Base	500,000.000	99.997412	499,987.06	98.483080	492,415.40	-7,571.66	0.14
880591EV0	TENN VALLEY AUTHORITY SR UNSECURED 03/20 2.25					2.25	15 Mar 2020		
		Local	5,000,000.000	99.880585	4,994,029.27	99.713300	4,985,665.00	-8,364.27	1.40
		Base		99.880585	4,994,029.27	99.713300	4,985,665.00	-8,364.27	1.40
88579YAG6	3M COMPANY SR UNSECURED 06/19 1.625					1.625	15 Jun 2019		
		Local	3,000,000.000	100.155989	3,004,679.68	99.578704	2,987,361.12	-17,318.56	0.84
		Base		100.155989	3,004,679.68	99.578704	2,987,361.12	-17,318.56	0.84
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					3.01813	13 Feb 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	99.660994	4,983,049.70	-16,950.30	1.40
		Base		100.000000	5,000,000.00	99.660994	4,983,049.70	-16,950.30	1.40
89236TDE2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/19 1.4					1.4	20 May 2019		
		Local	5,000,000.000	99.699642	4,984,982.09	99.622043	4,981,102.15	-3,879.94	1.40
		Base		99.699642	4,984,982.09	99.622043	4,981,102.15	-3,879.94	1.40

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
90327QCZ0	USAA CAPITAL CORP SR UNSECURED 144A 02/19 VAR					2.771	01 Feb 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.40
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.40
9128283B4	US TREASURY FRN 10/19 VAR					2.4525266	31 Oct 2019		
		Local	5,000,000.000	100.002237	5,000,111.85	100.030377	5,001,518.85	1,407.00	1.40
		Base		100.002237	5,000,111.85	100.030377	5,001,518.85	1,407.00	1.40
9128284Y3	US TREASURY N/B 08/20 2.625					2.625	31 Aug 2020		
		Local	1,000,000.000	99.805102	998,051.02	100.191406	1,001,914.06	3,863.04	0.28
		Base		99.805102	998,051.02	100.191406	1,001,914.06	3,863.04	0.28
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15					3.15	15 Jun 2021		
		Local	2,000,000.000	99.957226	1,999,144.51	100.537788	2,010,755.76	11,611.25	0.56
		Base		99.957226	1,999,144.51	100.537788	2,010,755.76	11,611.25	0.56
91514AEZ4	UNIV OF TEXAS TX UNIV REVENUES UNIHGR 08/45 ADJUSTABLE VAR					2.32	01 Aug 2045		
		Local	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.12
		Base		100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.12
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A					3.23	20 Apr 2023		
		Local	1,000,000.000	99.998548	999,985.48	100.781470	1,007,814.70	7,829.22	0.28
Original Face:		Base	1,000,000.000	99.998548	999,985.48	100.781470	1,007,814.70	7,829.22	0.28
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.5	04 Mar 2021		
		Local	3,000,000.000	99.990402	2,999,712.05	98.963088	2,968,892.64	-30,819.41	0.83
		Base		99.990402	2,999,712.05	98.963088	2,968,892.64	-30,819.41	0.83
949746SA0	WELLS FARGO + COMPANY SR UNSECURED 07/21 2.1					2.1	26 Jul 2021		
		Local	1,000,000.000	98.771053	987,710.53	97.763813	977,638.13	-10,072.40	0.27
		Base		98.771053	987,710.53	97.763813	977,638.13	-10,072.40	0.27
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					3.54813	11 Feb 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.279653	3,008,389.59	8,389.59	0.84
		Base		100.000000	3,000,000.00	100.279653	3,008,389.59	8,389.59	0.84
94988J5K9	WELLS FARGO BANK NA SR UNSECURED 01/20 VAR					3.01731	15 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.030071	5,001,503.55	1,503.55	1.40
		Base		100.000000	5,000,000.00	100.030071	5,001,503.55	1,503.55	1.40

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
94989JAW6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A1					1.531	15 May 2048		
		Local	113,069.970	99.997771	113,067.45	99.633580	112,655.66	-411.79	0.03
	Original Face:	Base	1,000,000.000	99.997771	113,067.45	99.633580	112,655.66	-411.79	0.03
961214DQ3	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5					2.5	28 Jun 2022		
		Local	2,000,000.000	99.889042	1,997,780.84	97.838116	1,956,762.32	-41,018.52	0.55
		Base		99.889042	1,997,780.84	97.838116	1,956,762.32	-41,018.52	0.55
US DOLLAR Total									
		Local	310,148,794.410		310,870,972.76		308,886,925.11	-1,984,047.65	86.75
	Original Face:	Base	179,458,032.000		310,870,972.76		308,886,925.11	-1,984,047.65	86.75
FIXED INCOME Total									
		Base	310,148,794.410		310,870,972.76		308,886,925.11	-1,984,047.65	86.75
	Original Face:		179,458,032.000						

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Holdings

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

As of: *January 31, 2019* *View Date:* *February 8, 2019*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		357,428,928.030	Base		358,045,918.87		356,063,752.11	-1,982,166.76	100.00
Original Face:		179,458,032.000							

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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	651,446.440	1.000000	651,446.44	1.000000	651,446.44	0.00	0.47
		Base		1.000000	651,446.44	1.000000	651,446.44	0.00	0.47
US DOLLAR Total									
		Local	651,446.440		651,446.44		651,446.44	0.00	0.47
		Base			651,446.44		651,446.44	0.00	0.47
CASH Total									
		Base	651,446.440		651,446.44		651,446.44	0.00	0.47
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
7426M5QD9	PRIVATE EXP. FUNDING					2.6	13 Mar 2019		
		Local	2,000,000.000	99.711111	1,994,222.22	99.711111	1,994,222.22	0.00	1.45
		Base		99.711111	1,994,222.22	99.711111	1,994,222.22	0.00	1.45
912796PX1	TREASURY BILL 03/19 0.00000					2.3064	28 Mar 2019		
		Local	2,000,000.000	99.647634	1,992,952.67	99.647634	1,992,952.67	0.00	1.45
		Base		99.647634	1,992,952.67	99.647634	1,992,952.67	0.00	1.45
912796RT8	TREASURY BILL 01/20 0.00000					2.52	02 Jan 2020		
		Local	2,000,000.000	97.655000	1,953,100.00	97.723264	1,954,465.28	1,365.28	1.42
		Base		97.655000	1,953,100.00	97.723264	1,954,465.28	1,365.28	1.42
912796RZ4	TREASURY BILL 07/19 0.00000					2.4718	11 Jul 2019		
		Local	1,000,000.000	98.901422	989,014.22	98.954424	989,544.24	530.02	0.72
		Base		98.901422	989,014.22	98.954424	989,544.24	530.02	0.72
926NKW009	AMHERST PIERPONT 04/15 VAR					2.49	01 Feb 2019		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	10.91
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	10.91

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
926NKW009	AMHERST PIERPONT 04/15 VAR					2.64	01 Feb 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	5.09
		Base		100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	5.09
US DOLLAR Total									
		Local	29,000,000.000		28,929,289.11		28,931,184.41	1,895.30	21.04
		Base			28,929,289.11		28,931,184.41	1,895.30	21.04
CASH EQUIVALENT Total									
		Base	29,000,000.000		28,929,289.11		28,931,184.41	1,895.30	21.04
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	361,248.350	100.450798	362,876.85	98.802628	356,922.86	-5,953.99	0.26
Original Face:		Base	1,000,000.000	100.450798	362,876.85	98.802628	356,922.86	-5,953.99	0.26
31771KAA5	FICO STRIP PRIN SECURED 09/19 0.00000					0.01	26 Sep 2019		
		Local	1,000,000.000	98.904704	989,047.04	98.260898	982,608.98	-6,438.06	0.71
		Base		98.904704	989,047.04	98.260898	982,608.98	-6,438.06	0.71
36176S4T4	GNMA POOL 775134 GN 09/41 FIXED 4					4.0	15 Sep 2041		
		Local	1,961,997.900	105.583750	2,071,550.95	104.063041	2,041,714.68	-29,836.27	1.48
Original Face:		Base	5,000,000.000	105.583750	2,071,550.95	104.063041	2,041,714.68	-29,836.27	1.48
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3					3.0	15 Aug 2027		
		Local	1,404,101.750	103.958805	1,459,687.40	100.347759	1,408,984.64	-50,702.76	1.02
Original Face:		Base	5,000,000.000	103.958805	1,459,687.40	100.347759	1,408,984.64	-50,702.76	1.02
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5					2.5	20 Apr 2027		
		Local	1,249,489.580	103.076447	1,287,929.47	99.312925	1,240,904.65	-47,024.82	0.90
Original Face:		Base	4,372,786.000	103.076447	1,287,929.47	99.312925	1,240,904.65	-47,024.82	0.90
36179MAG5	GNMA II POOL MA0007 G2 04/27 FIXED 3					3.0	20 Apr 2027		
		Local	1,156,558.800	103.659647	1,198,884.77	100.692512	1,164,568.11	-34,316.66	0.85
Original Face:		Base	5,000,000.000	103.659647	1,198,884.77	100.692512	1,164,568.11	-34,316.66	0.85

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36179MAH3	GNMA II POOL MA0008 G2 04/27 FIXED 3.5				3.5	20 Apr 2027		
	1,300,519.430	Local	103.812500	1,350,101.73	102.646344	1,334,935.65	-15,166.08	0.97
Original Face:	7,500,000.000	Base	103.812500	1,350,101.73	102.646344	1,334,935.65	-15,166.08	0.97
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5				2.5	20 May 2027		
	1,497,731.400	Local	102.700820	1,538,182.43	99.312700	1,487,437.49	-50,744.94	1.08
Original Face:	5,000,000.000	Base	102.700820	1,538,182.43	99.312700	1,487,437.49	-50,744.94	1.08
36179MGN4	GNMA II POOL MA0205 G2 07/27 FIXED 3				3.0	20 Jul 2027		
	1,353,709.300	Local	103.809656	1,405,280.97	100.692894	1,363,089.07	-42,191.90	0.99
Original Face:	5,000,000.000	Base	103.809656	1,405,280.97	100.692894	1,363,089.07	-42,191.90	0.99
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5				3.5	20 Jul 2027		
	849,029.640	Local	104.380105	886,218.03	102.654043	871,563.25	-14,654.78	0.63
Original Face:	4,169,641.000	Base	104.380105	886,218.03	102.654043	871,563.25	-14,654.78	0.63
36179MGW4	GNMA II POOL MA0213 G2 07/42 FIXED 3				3.0	20 Jul 2042		
	3,754,473.900	Local	102.108181	3,833,624.99	98.413253	3,694,899.90	-138,725.09	2.69
Original Face:	7,500,000.000	Base	102.108181	3,833,624.99	98.413253	3,694,899.90	-138,725.09	2.69
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3				3.0	20 May 2043		
	762,836.080	Local	101.230977	772,226.42	98.413180	750,731.24	-21,495.18	0.55
Original Face:	2,000,000.000	Base	101.230977	772,226.42	98.413180	750,731.24	-21,495.18	0.55
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5				3.5	20 Feb 2027		
	511,608.450	Local	102.941419	526,657.00	100.846413	515,938.77	-10,718.23	0.38
Original Face:	2,910,888.000	Base	102.941419	526,657.00	100.846413	515,938.77	-10,718.23	0.38
36202FL61	GNMA II POOL 004849 G2 11/40 FIXED 4				4.0	20 Nov 2040		
	1,477,858.060	Local	105.298729	1,556,165.76	102.035822	1,507,944.62	-48,221.14	1.10
Original Face:	12,190,366.000	Base	105.298729	1,556,165.76	102.035822	1,507,944.62	-48,221.14	1.10
3620C4U57	GNMA POOL 748604 GN 09/40 FIXED 4.5				4.5	15 Sep 2040		
	723,121.700	Local	107.261775	775,633.17	104.856145	758,237.54	-17,395.63	0.55
Original Face:	5,000,000.000	Base	107.261775	775,633.17	104.856145	758,237.54	-17,395.63	0.55
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR				3.75	20 Sep 2040		
	1,100,527.060	Local	103.320735	1,137,072.65	103.977404	1,144,299.47	7,226.82	0.83
Original Face:	9,450,000.000	Base	103.320735	1,137,072.65	103.977404	1,144,299.47	7,226.82	0.83

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5					2.5	15 Dec 2027		
		Local	852,489.830	101.337105	863,888.51	98.939395	843,448.28	-20,440.23	0.61
Original Face:		Base	2,500,000.000	101.337105	863,888.51	98.939395	843,448.28	-20,440.23	0.61
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.5	20 Jun 2028		
		Local	593,941.520	101.265441	601,457.50	97.654626	580,011.37	-21,446.13	0.42
Original Face:		Base	1,500,000.000	101.265441	601,457.50	97.654626	580,011.37	-21,446.13	0.42
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4					4.0	15 Nov 2040		
		Local	950,109.970	105.812613	1,005,336.19	103.536416	983,709.81	-21,626.38	0.72
Original Face:		Base	5,872,458.000	105.812613	1,005,336.19	103.536416	983,709.81	-21,626.38	0.72
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5					5.5	15 Feb 2024		
		Local	36,998.820	102.685707	37,992.50	103.886833	38,436.90	444.40	0.03
Original Face:		Base	1,000,000.000	102.685707	37,992.50	103.886833	38,436.90	444.40	0.03
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5					5.0	15 Dec 2035		
		Local	42,073.590	105.100230	44,219.44	105.690118	44,467.63	248.19	0.03
Original Face:		Base	1,000,000.000	105.100230	44,219.44	105.690118	44,467.63	248.19	0.03
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5					5.0	15 Sep 2022		
		Local	484.950	101.596041	492.69	103.823798	503.49	10.80	0.00
Original Face:		Base	25,000.000	101.596041	492.69	103.823798	503.49	10.80	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5					5.0	15 Oct 2039		
		Local	110,776.560	103.473072	114,623.91	107.341761	118,909.51	4,285.60	0.09
Original Face:		Base	2,000,000.000	103.473072	114,623.91	107.341761	118,909.51	4,285.60	0.09
38374C5H0	GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD					4.0	20 Mar 2033		
		Local	6,432.860	100.000000	6,432.86	100.570560	6,469.56	36.70	0.00
Original Face:		Base	410,000.000	100.000000	6,432.86	100.570560	6,469.56	36.70	0.00
38376R3G9	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP					2.56694	20 Apr 2067		
		Local	2,107,601.710	100.000000	2,107,601.71	99.807370	2,103,541.84	-4,059.87	1.53
Original Face:		Base	4,006,379.000	100.000000	2,107,601.71	99.807370	2,103,541.84	-4,059.87	1.53
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE					2.54694	20 Jun 2063		
		Local	2,006,654.700	100.000000	2,006,654.70	99.825300	2,003,149.07	-3,505.63	1.46
Original Face:		Base	4,967,302.000	100.000000	2,006,654.70	99.825300	2,003,149.07	-3,505.63	1.46

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC					2.0	16 Aug 2039		
		Local	663,144.840	101.118425	670,561.62	98.113150	650,632.29	-19,929.33	0.47
Original Face:		Base	2,720,000.000	101.118425	670,561.62	98.113150	650,632.29	-19,929.33	0.47
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C					2.637	16 May 2051		
		Local	763,811.680	101.584140	775,911.53	98.605000	753,156.51	-22,755.02	0.55
Original Face:		Base	4,000,000.000	101.584140	775,911.53	98.605000	753,156.51	-22,755.02	0.55
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB					2.0	20 Jul 2042		
		Local	1,847,021.660	102.214450	1,887,923.03	97.475330	1,800,390.46	-87,532.57	1.31
Original Face:		Base	4,400,000.000	102.214450	1,887,923.03	97.475330	1,800,390.46	-87,532.57	1.31
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	1,798,861.890	99.311734	1,786,480.94	94.254710	1,695,512.06	-90,968.88	1.23
Original Face:		Base	3,000,000.000	99.311734	1,786,480.94	94.254710	1,695,512.06	-90,968.88	1.23
38378KES4	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 45 AB					1.45	16 Apr 2039		
		Local	669,550.120	99.725287	667,710.78	97.041850	649,743.82	-17,966.96	0.47
Original Face:		Base	2,000,000.000	99.725287	667,710.78	97.041850	649,743.82	-17,966.96	0.47
38378KHE2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 55 AC					1.65	16 Aug 2048		
		Local	1,214,459.960	97.529328	1,184,454.64	94.111260	1,142,943.57	-41,511.07	0.83
Original Face:		Base	2,000,000.000	97.529328	1,184,454.64	94.111260	1,142,943.57	-41,511.07	0.83
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF					2.42618	16 Mar 2048		
		Local	589,919.080	100.637657	593,680.74	96.256380	567,834.75	-25,845.99	0.41
Original Face:		Base	1,000,000.000	100.637657	593,680.74	96.256380	567,834.75	-25,845.99	0.41
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A					2.5	16 Dec 2044		
		Local	1,269,313.720	101.283817	1,285,609.38	98.564560	1,251,093.48	-34,515.90	0.91
Original Face:		Base	2,000,000.000	101.283817	1,285,609.38	98.564560	1,251,093.48	-34,515.90	0.91
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.0	16 Jul 2050		
		Local	588,768.020	101.357327	596,759.53	99.435090	585,442.01	-11,317.52	0.43
Original Face:		Base	1,000,000.000	101.357327	596,759.53	99.435090	585,442.01	-11,317.52	0.43
38378XJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC					2.154	16 May 2054		
		Local	2,435,080.310	98.878640	2,407,774.30	97.796690	2,381,427.94	-26,346.36	1.73
Original Face:		Base	4,270,000.000	98.878640	2,407,774.30	97.796690	2,381,427.94	-26,346.36	1.73

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38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028	16 Aug 2052		
		Local	658,683.880	100.757224	663,671.59	98.543730	649,091.66	-14,579.93	0.47
Original Face:		Base	1,000,000.000	100.757224	663,671.59	98.543730	649,091.66	-14,579.93	0.47
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.85	16 Feb 2049		
		Local	615,238.010	100.858159	620,517.73	98.773590	607,692.67	-12,825.06	0.44
Original Face:		Base	1,000,000.000	100.858159	620,517.73	98.773590	607,692.67	-12,825.06	0.44
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.2	16 Aug 2055		
		Local	706,805.070	99.885789	705,997.82	97.090100	686,237.75	-19,760.07	0.50
Original Face:		Base	1,000,000.000	99.885789	705,997.82	97.090100	686,237.75	-19,760.07	0.50
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A					2.1	15 Jun 2044		
		Local	724,525.970	100.325835	726,886.73	96.967050	702,551.46	-24,335.27	0.51
Original Face:		Base	1,000,000.000	100.325835	726,886.73	96.967050	702,551.46	-24,335.27	0.51
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.6	16 Dec 2049		
		Local	817,806.710	100.938454	825,481.45	98.375980	804,525.37	-20,956.08	0.59
Original Face:		Base	1,000,000.000	100.938454	825,481.45	98.375980	804,525.37	-20,956.08	0.59
38379RMD2	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC					2.3	16 Mar 2057		
		Local	7,255,444.130	98.436334	7,141,993.24	95.073170	6,897,980.73	-244,012.51	5.02
Original Face:		Base	7,500,000.000	98.436334	7,141,993.24	95.073170	6,897,980.73	-244,012.51	5.02
38380K3L7	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 21 BC					3.5	20 May 2039		
		Local	2,627,547.330	101.197755	2,659,018.90	101.358480	2,663,242.03	4,223.13	1.94
Original Face:		Base	3,000,000.000	101.197755	2,659,018.90	101.358480	2,663,242.03	4,223.13	1.94
418097AC5	AID JORDAN US GOVT GUAR 10/20 2.503					2.503	30 Oct 2020		
		Local	6,280,000.000	100.822728	6,331,667.32	99.806055	6,267,820.25	-63,847.07	4.56
		Base		100.822728	6,331,667.32	99.806055	6,267,820.25	-63,847.07	4.56
62889KAD3	NCUA GUARANTEED NOTES US GOVT GUAR 06/19 3					3.0	12 Jun 2019		
		Local	1,000,000.000	100.582721	1,005,827.21	100.140000	1,001,400.00	-4,427.21	0.73
		Base		100.582721	1,005,827.21	100.140000	1,001,400.00	-4,427.21	0.73
6903532L0	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.000001						26 Jan 2021		
		Local	5,000,000.000	102.684332	5,134,216.61	102.097208	5,104,860.40	-29,356.21	3.71
		Base		102.684332	5,134,216.61	102.097208	5,104,860.40	-29,356.21	3.71

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690353L54	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000						26 Jan 2021		
		Local	2,500,000.000	105.116669	2,627,916.72	102.520000	2,563,000.00	-64,916.72	1.86
		Base		105.116669	2,627,916.72	102.520000	2,563,000.00	-64,916.72	1.86
690353R41	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/18 0.00000					0.01	15 Nov 2018		
		Local	0.000	0.000000	13,473.36	0.000000	0.00	-13,473.36	0.00
		Base		0.000000	13,473.36	0.000000	0.00	-13,473.36	0.00
690353V20	OVERSEAS PRIVATE INV COR US GOVT GUAR 02/20 0.00000					0.01	11 Feb 2020		
		Local	2,000,000.000	102.640647	2,052,812.93	102.620000	2,052,400.00	-412.93	1.49
		Base		102.640647	2,052,812.93	102.620000	2,052,400.00	-412.93	1.49
742651DU3	PRIVATE EXPORT FUNDING US GOVT GUAR 03/20 2.25					2.25	15 Mar 2020		
		Local	3,440,000.000	100.335986	3,451,557.91	99.593700	3,426,023.28	-25,534.63	2.49
		Base		100.335986	3,451,557.91	99.593700	3,426,023.28	-25,534.63	2.49
831641EV3	SMALL BUSINESS ADMINISTRATION SBIC 2011 10B 1					2.877	10 Sep 2021		
		Local	975,147.000	101.648647	991,223.73	100.157490	976,682.76	-14,540.97	0.71
	Original Face:	Base	4,000,000.000	101.648647	991,223.73	100.157490	976,682.76	-14,540.97	0.71
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1					2.766	10 Mar 2022		
		Local	479,808.810	101.375433	486,408.26	100.022170	479,915.18	-6,493.08	0.35
	Original Face:	Base	1,000,000.000	101.375433	486,408.26	100.022170	479,915.18	-6,493.08	0.35
903724AK8	AID UKRAINE US GOVT GUAR 05/19 1.844					1.844	16 May 2019		
		Local	2,270,000.000	99.999835	2,269,996.26	99.833000	2,266,209.10	-3,787.16	1.65
		Base		99.999835	2,269,996.26	99.833000	2,266,209.10	-3,787.16	1.65
903724AL6	AID UKRAINE US GOVT GUAR 05/20 1.847					1.847	29 May 2020		
		Local	1,000,000.000	100.136241	1,001,362.41	99.218200	992,182.00	-9,180.41	0.72
		Base		100.136241	1,001,362.41	99.218200	992,182.00	-9,180.41	0.72
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471					1.471	29 Sep 2021		
		Local	3,000,000.000	99.077605	2,972,328.14	97.218500	2,916,555.00	-55,773.14	2.12
		Base		99.077605	2,972,328.14	97.218500	2,916,555.00	-55,773.14	2.12
912796PT0	TREASURY BILL 02/19 0.00000						28 Feb 2019		
		Local	2,000,000.000	99.822910	1,996,458.20	99.822750	1,996,455.00	-3.20	1.45
		Base		99.822910	1,996,458.20	99.822750	1,996,455.00	-3.20	1.45

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912796QW2	TREASURY BILL 02/19 0.00000						07 Feb 2019		
		Local	2,000,000.000	99.961375	1,999,227.50	99.962167	1,999,243.34	15.84	1.45
		Base		99.961375	1,999,227.50	99.962167	1,999,243.34	15.84	1.45
9128283G3	US TREASURY N/B 11/20 1.75					1.75	15 Nov 2020		
		Local	5,000,000.000	99.285384	4,964,269.21	98.718750	4,935,937.50	-28,331.71	3.59
		Base		99.285384	4,964,269.21	98.718750	4,935,937.50	-28,331.71	3.59
9128284J6	US TREASURY N/B 04/20 2.375					2.375	30 Apr 2020		
		Local	2,000,000.000	99.678947	1,993,578.93	99.820312	1,996,406.24	2,827.31	1.45
		Base		99.678947	1,993,578.93	99.820312	1,996,406.24	2,827.31	1.45
9128284Y3	US TREASURY N/B 08/20 2.625					2.625	31 Aug 2020		
		Local	1,000,000.000	99.805102	998,051.02	100.191406	1,001,914.06	3,863.04	0.73
		Base		99.805102	998,051.02	100.191406	1,001,914.06	3,863.04	0.73
912828F62	US TREASURY N/B 10/19 1.5					1.5	31 Oct 2019		
		Local	5,000,000.000	99.818671	4,990,933.53	99.230469	4,961,523.45	-29,410.08	3.61
		Base		99.818671	4,990,933.53	99.230469	4,961,523.45	-29,410.08	3.61
912828L32	US TREASURY N/B 08/20 1.375					1.375	31 Aug 2020		
		Local	5,000,000.000	98.658274	4,932,913.71	98.269531	4,913,476.55	-19,437.16	3.57
		Base		98.658274	4,932,913.71	98.269531	4,913,476.55	-19,437.16	3.57
912828M64	US TREASURY N/B 11/18 1.25					1.25	15 Nov 2018		
		Local	0.000	0.000000	-146.84	0.000000	0.00	146.84	0.00
		Base		0.000000	-146.84	0.000000	0.00	146.84	0.00
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		Local	1,000,000.000	99.550093	995,500.93	97.292969	972,929.69	-22,571.24	0.71
		Base		99.550093	995,500.93	97.292969	972,929.69	-22,571.24	0.71
912828U73	US TREASURY N/B 12/19 1.375					1.375	15 Dec 2019		
		Local	5,000,000.000	99.866224	4,993,311.22	98.992188	4,949,609.40	-43,701.82	3.60
		Base		99.866224	4,993,311.22	98.992188	4,949,609.40	-43,701.82	3.60
92262BAB1	VENDEE MORTGAGE TRUST VENDE 2011 2 DG					2.75	15 Dec 2033		
		Local	321,894.760	102.291777	329,271.87	99.754910	321,105.83	-8,166.04	0.23
Original Face:		Base	2,000,000.000	102.291777	329,271.87	99.754910	321,105.83	-8,166.04	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
US DOLLAR Total									
		108,685,208.860	Local		109,672,433.73		107,932,575.97	-1,739,857.76	78.49
	Original Face:	153,264,820.000	Base		109,672,433.73		107,932,575.97	-1,739,857.76	78.49
FIXED INCOME Total									
		108,685,208.860	Base		109,672,433.73		107,932,575.97	-1,739,857.76	78.49
	Original Face:	153,264,820.000							

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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
FUND Total									
		138,336,655.300	Base		139,253,169.28		137,515,206.82	-1,737,962.46	100.00
Original Face:		153,264,820.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		-968,260.760	Local	1.000000	-968,260.76	1.000000	-968,260.76	0.00	0.05
			Base	1.000000	-968,260.76	1.000000	-968,260.76	0.00	0.05
US DOLLAR Total									
		-968,260.760	Local		-968,260.76		-968,260.76	0.00	0.05
			Base		-968,260.76		-968,260.76	0.00	0.05
CASH Total									
		-968,260.760	Base		-968,260.76		-968,260.76	0.00	0.05
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24				2.562665	31 Dec 2030		
		3,856,074.710	Local	100.033702	3,857,374.29	100.050000	3,858,002.75	628.46	0.19
			Base	100.033702	3,857,374.29	100.050000	3,858,002.75	628.46	0.19
US DOLLAR Total									
		3,856,074.710	Local		3,857,374.29		3,858,002.75	628.46	0.19
			Base		3,857,374.29		3,858,002.75	628.46	0.19
CASH EQUIVALENT Total									
		3,856,074.710	Base		3,857,374.29		3,858,002.75	628.46	0.19
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001055102	AFLAC INC COMMON STOCK USD.1								
		69,035.000	Local	19.875068	1,372,075.29	47.700000	3,292,969.50	1,920,894.21	0.16
			Base	19.875068	1,372,075.29	47.700000	3,292,969.50	1,920,894.21	0.16

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00130H105	AES CORP COMMON STOCK USD.01								
		60,046.000	Local	19.772088	1,187,234.77	16.390000	984,153.94	-203,080.83	0.05
			Base	19.772088	1,187,234.77	16.390000	984,153.94	-203,080.83	0.05
00206R102	AT+T INC COMMON STOCK USD1.0								
		660,077.000	Local	34.325960	22,657,776.80	30.060000	19,841,914.62	-2,815,862.18	0.96
			Base	34.325960	22,657,776.80	30.060000	19,841,914.62	-2,815,862.18	0.96
002824100	ABBOTT LABORATORIES COMMON STOCK								
		159,257.000	Local	27.828259	4,431,845.11	72.980000	11,622,575.86	7,190,730.75	0.56
			Base	27.828259	4,431,845.11	72.980000	11,622,575.86	7,190,730.75	0.56
00287Y109	ABBVIE INC COMMON STOCK USD.01								
		136,378.000	Local	31.306969	4,269,581.87	80.290000	10,949,789.62	6,680,207.75	0.53
			Base	31.306969	4,269,581.87	80.290000	10,949,789.62	6,680,207.75	0.53
003654100	ABIOMED INC COMMON STOCK USD.01								
		4,087.000	Local	384.668992	1,572,142.17	351.070000	1,434,823.09	-137,319.08	0.07
			Base	384.668992	1,572,142.17	351.070000	1,434,823.09	-137,319.08	0.07
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001								
		69,196.000	Local	36.936690	2,555,871.23	47.240000	3,268,819.04	712,947.81	0.16
			Base	36.936690	2,555,871.23	47.240000	3,268,819.04	712,947.81	0.16
00724F101	ADOBE INC COMMON STOCK USD.0001								
		44,267.000	Local	38.925498	1,723,115.01	247.820000	10,970,247.94	9,247,132.93	0.53
			Base	38.925498	1,723,115.01	247.820000	10,970,247.94	9,247,132.93	0.53
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001								
		6,610.000	Local	159.487985	1,054,215.58	159.200000	1,052,312.00	-1,903.58	0.05
			Base	159.487985	1,054,215.58	159.200000	1,052,312.00	-1,903.58	0.05
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
		79,668.000	Local	14.100913	1,123,391.56	24.410000	1,944,695.88	821,304.32	0.09
			Base	14.100913	1,123,391.56	24.410000	1,944,695.88	821,304.32	0.09
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01								
		4,776.000	Local	202.299740	966,183.56	104.950000	501,241.20	-464,942.36	0.02
			Base	202.299740	966,183.56	104.950000	501,241.20	-464,942.36	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
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	28,905.000	31.230547	902,718.97	76.050000	2,198,225.25	1,295,506.28	0.11
		Base		31.230547	902,718.97	76.050000	2,198,225.25	1,295,506.28	0.11
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0								
		Local	19,905.000	74.081503	1,474,592.32	164.390000	3,272,182.95	1,797,590.63	0.16
		Base		74.081503	1,474,592.32	164.390000	3,272,182.95	1,797,590.63	0.16
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	14,768.000	43.785005	646,616.96	65.100000	961,396.80	314,779.84	0.05
		Base		43.785005	646,616.96	65.100000	961,396.80	314,779.84	0.05
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01								
		Local	11,184.000	65.594200	733,605.53	63.950000	715,216.80	-18,388.73	0.03
		Base		65.594200	733,605.53	63.950000	715,216.80	-18,388.73	0.03
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
		Local	9,629.000	83.368422	802,754.54	80.730000	777,349.17	-25,405.37	0.04
		Base		83.368422	802,754.54	80.730000	777,349.17	-25,405.37	0.04
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
		Local	9,752.000	115.084457	1,122,303.62	131.710000	1,284,435.92	162,132.30	0.06
		Base		115.084457	1,122,303.62	131.710000	1,284,435.92	162,132.30	0.06
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	20,227.000	109.311247	2,211,038.59	122.960000	2,487,111.92	276,073.33	0.12
		Base		109.311247	2,211,038.59	122.960000	2,487,111.92	276,073.33	0.12
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	6,599.000	151.482685	999,634.24	248.950000	1,642,821.05	643,186.81	0.08
		Base		151.482685	999,634.24	248.950000	1,642,821.05	643,186.81	0.08
018581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01								
		Local	4,247.000	254.373534	1,080,324.40	177.590000	754,224.73	-326,099.67	0.04
		Base		254.373534	1,080,324.40	177.590000	754,224.73	-326,099.67	0.04
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
		Local	21,391.000	40.129836	858,417.32	44.470000	951,257.77	92,840.45	0.05
		Base		40.129836	858,417.32	44.470000	951,257.77	92,840.45	0.05

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
020002101	ALLSTATE CORP COMMON STOCK USD.01								
		Local	31,232.000	39.459853	1,232,410.14	87.870000	2,744,355.84	1,511,945.70	0.13
		Base		39.459853	1,232,410.14	87.870000	2,744,355.84	1,511,945.70	0.13
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
		Local	27,885.000	349.838476	9,755,245.90	1,116.370000	31,129,977.45	21,374,731.55	1.51
		Base		349.838476	9,755,245.90	1,116.370000	31,129,977.45	21,374,731.55	1.51
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
		Local	27,116.000	327.484848	8,880,079.15	1,125.890000	30,529,633.24	21,649,554.09	1.48
		Base		327.484848	8,880,079.15	1,125.890000	30,529,633.24	21,649,554.09	1.48
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								
		Local	170,362.000	18.513461	3,153,990.18	49.350000	8,407,364.70	5,253,374.52	0.41
		Base		18.513461	3,153,990.18	49.350000	8,407,364.70	5,253,374.52	0.41
023135106	AMAZON.COM INC COMMON STOCK USD.01								
		Local	37,226.000	233.565176	8,694,697.24	1,718.730000	63,981,442.98	55,286,745.74	3.10
		Base		233.565176	8,694,697.24	1,718.730000	63,981,442.98	55,286,745.74	3.10
023608102	AMEREN CORPORATION COMMON STOCK USD.01								
		Local	22,146.000	40.025213	886,398.36	69.340000	1,535,603.64	649,205.28	0.07
		Base		40.025213	886,398.36	69.340000	1,535,603.64	649,205.28	0.07
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK								
		Local	37,175.000	48.246782	1,793,574.13	35.770000	1,329,749.75	-463,824.38	0.06
		Base		48.246782	1,793,574.13	35.770000	1,329,749.75	-463,824.38	0.06
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5								
		Local	44,701.000	38.607243	1,725,782.35	79.120000	3,536,743.12	1,810,960.77	0.17
		Base		38.607243	1,725,782.35	79.120000	3,536,743.12	1,810,960.77	0.17
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
		Local	63,522.000	44.935339	2,854,382.62	102.700000	6,523,709.40	3,669,326.78	0.32
		Base		44.935339	2,854,382.62	102.700000	6,523,709.40	3,669,326.78	0.32
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
		Local	80,206.000	107.328469	8,608,387.20	43.230000	3,467,305.38	-5,141,081.82	0.17
		Base		107.328469	8,608,387.20	43.230000	3,467,305.38	-5,141,081.82	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
03027X100	AMERICAN TOWER CORP REIT USD.01								
		39,929.000	Local	58.044494	2,317,658.61	172.840000	6,901,328.36	4,583,669.75	0.33
			Base	58.044494	2,317,658.61	172.840000	6,901,328.36	4,583,669.75	0.33
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01								
		16,372.000	Local	68.806214	1,126,495.34	95.670000	1,566,309.24	439,813.90	0.08
			Base	68.806214	1,126,495.34	95.670000	1,566,309.24	439,813.90	0.08
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01								
		14,222.000	Local	28.210020	401,202.90	83.370000	1,185,688.14	784,485.24	0.06
			Base	28.210020	401,202.90	83.370000	1,185,688.14	784,485.24	0.06
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01								
		12,635.000	Local	39.221558	495,564.39	126.600000	1,599,591.00	1,104,026.61	0.08
			Base	39.221558	495,564.39	126.600000	1,599,591.00	1,104,026.61	0.08
031100100	AMETEK INC COMMON STOCK USD.01								
		21,045.000	Local	47.217235	993,686.71	72.900000	1,534,180.50	540,493.79	0.07
			Base	47.217235	993,686.71	72.900000	1,534,180.50	540,493.79	0.07
031162100	AMGEN INC COMMON STOCK USD.0001								
		57,667.000	Local	65.217909	3,760,921.18	187.110000	10,790,072.37	7,029,151.19	0.52
			Base	65.217909	3,760,921.18	187.110000	10,790,072.37	7,029,151.19	0.52
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001								
		27,323.000	Local	23.932554	653,909.17	87.920000	2,402,238.16	1,748,328.99	0.12
			Base	23.932554	653,909.17	87.920000	2,402,238.16	1,748,328.99	0.12
032511107	ANADARKO PETROLEUM CORP COMMON STOCK USD.1								
		45,720.000	Local	49.632915	2,269,216.88	47.330000	2,163,927.60	-105,289.28	0.10
			Base	49.632915	2,269,216.88	47.330000	2,163,927.60	-105,289.28	0.10
032654105	ANALOG DEVICES INC COMMON STOCK USD.167								
		33,560.000	Local	48.672674	1,633,454.94	98.860000	3,317,741.60	1,684,286.66	0.16
			Base	48.672674	1,633,454.94	98.860000	3,317,741.60	1,684,286.66	0.16
03662Q105	ANSYS INC COMMON STOCK USD.01								
		7,576.000	Local	122.723582	929,753.86	164.350000	1,245,115.60	315,361.74	0.06
			Base	122.723582	929,753.86	164.350000	1,245,115.60	315,361.74	0.06

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Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
036752103	ANTHEM INC COMMON STOCK USD.01								
		23,449.000	Local	60.117751	1,409,701.15	303.000000	7,105,047.00	5,695,345.85	0.34
			Base	60.117751	1,409,701.15	303.000000	7,105,047.00	5,695,345.85	0.34
037411105	APACHE CORP COMMON STOCK USD.625								
		34,411.000	Local	66.767787	2,297,546.33	32.820000	1,129,369.02	-1,168,177.31	0.05
			Base	66.767787	2,297,546.33	32.820000	1,129,369.02	-1,168,177.31	0.05
03748R101	APARTMENT INVT + MGMT CO A REIT USD.01								
		14,108.000	Local	24.629727	347,476.19	49.520000	698,628.16	351,151.97	0.03
			Base	24.629727	347,476.19	49.520000	698,628.16	351,151.97	0.03
037833100	APPLE INC COMMON STOCK USD.00001								
		408,749.000	Local	24.988682	10,214,098.63	166.440000	68,032,183.56	57,818,084.93	3.29
			Base	24.988682	10,214,098.63	166.440000	68,032,183.56	57,818,084.93	3.29
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
		89,144.000	Local	20.132930	1,794,729.89	39.080000	3,483,747.52	1,689,017.63	0.17
			Base	20.132930	1,794,729.89	39.080000	3,483,747.52	1,689,017.63	0.17
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK								
		50,853.000	Local	24.580396	1,249,986.86	44.900000	2,283,299.70	1,033,312.84	0.11
			Base	24.580396	1,249,986.86	44.900000	2,283,299.70	1,033,312.84	0.11
03965L100	ARCONIC INC COMMON STOCK								
		39,035.000	Local	43.264263	1,688,820.49	18.820000	734,638.70	-954,181.79	0.04
			Base	43.264263	1,688,820.49	18.820000	734,638.70	-954,181.79	0.04
040413106	ARISTA NETWORKS INC COMMON STOCK USD.0001								
		4,719.000	Local	295.396730	1,393,977.17	214.780000	1,013,546.82	-380,430.35	0.05
			Base	295.396730	1,393,977.17	214.780000	1,013,546.82	-380,430.35	0.05
04621X108	ASSURANT INC COMMON STOCK USD.01								
		4,727.000	Local	54.756495	258,833.95	96.390000	455,635.53	196,801.58	0.02
			Base	54.756495	258,833.95	96.390000	455,635.53	196,801.58	0.02
052769106	AUTODESK INC COMMON STOCK USD.01								
		19,856.000	Local	40.369467	801,576.13	147.200000	2,922,803.20	2,121,227.07	0.14
			Base	40.369467	801,576.13	147.200000	2,922,803.20	2,121,227.07	0.14

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
		Local	39,701.000	41.668380	1,654,276.36	139.840000	5,551,787.84	3,897,511.48	0.27
		Base		41.668380	1,654,276.36	139.840000	5,551,787.84	3,897,511.48	0.27
053332102	AUTOZONE INC COMMON STOCK USD.01								
		Local	2,286.000	217.632559	497,508.03	847.340000	1,937,019.24	1,439,511.21	0.09
		Base		217.632559	497,508.03	847.340000	1,937,019.24	1,439,511.21	0.09
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
		Local	12,535.000	132.761427	1,664,164.49	192.920000	2,418,252.20	754,087.71	0.12
		Base		132.761427	1,664,164.49	192.920000	2,418,252.20	754,087.71	0.12
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0								
		Local	7,861.000	50.248354	395,002.31	104.450000	821,081.45	426,079.14	0.04
		Base		50.248354	395,002.31	104.450000	821,081.45	426,079.14	0.04
054937107	BB+T CORP COMMON STOCK USD5.0								
		Local	69,867.000	32.826922	2,293,518.53	48.800000	3,409,509.60	1,115,991.07	0.16
		Base		32.826922	2,293,518.53	48.800000	3,409,509.60	1,115,991.07	0.16
05722G100	BAKER HUGHES A GE CO COMMON STOCK USD.0001								
		Local	46,546.000	50.259238	2,339,366.50	23.570000	1,097,089.22	-1,242,277.28	0.05
		Base		50.259238	2,339,366.50	23.570000	1,097,089.22	-1,242,277.28	0.05
058498106	BALL CORP COMMON STOCK								
		Local	30,752.000	15.838388	487,062.12	52.280000	1,607,714.56	1,120,652.44	0.08
		Base		15.838388	487,062.12	52.280000	1,607,714.56	1,120,652.44	0.08
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01								
		Local	827,508.000	23.809202	19,702,305.02	28.470000	23,559,152.76	3,856,847.74	1.14
		Base		23.809202	19,702,305.02	28.470000	23,559,152.76	3,856,847.74	1.14
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01								
		Local	82,490.000	35.591087	2,935,908.76	52.320000	4,315,876.80	1,379,968.04	0.21
		Base		35.591087	2,935,908.76	52.320000	4,315,876.80	1,379,968.04	0.21
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	44,888.000	27.230741	1,222,333.48	72.490000	3,253,931.12	2,031,597.64	0.16
		Base		27.230741	1,222,333.48	72.490000	3,253,931.12	2,031,597.64	0.16

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0								
		Local	24,321.000	119.841090	2,914,655.16	249.460000	6,067,116.66	3,152,461.50	0.29
		Base		119.841090	2,914,655.16	249.460000	6,067,116.66	3,152,461.50	0.29
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033								
		Local	176,360.000	86.709828	15,292,145.23	205.540000	36,249,034.40	20,956,889.17	1.75
		Base		86.709828	15,292,145.23	205.540000	36,249,034.40	20,956,889.17	1.75
086516101	BEST BUY CO INC COMMON STOCK USD.1								
		Local	21,226.000	32.786042	695,916.53	59.240000	1,257,428.24	561,511.71	0.06
		Base		32.786042	695,916.53	59.240000	1,257,428.24	561,511.71	0.06
09062X103	BIOGEN INC COMMON STOCK USD.0005								
		Local	18,274.000	93.439106	1,707,506.22	333.780000	6,099,495.72	4,391,989.50	0.30
		Base		93.439106	1,707,506.22	333.780000	6,099,495.72	4,391,989.50	0.30
09247X101	BLACKROCK INC COMMON STOCK USD.01								
		Local	11,010.000	216.153354	2,379,848.43	415.080000	4,570,030.80	2,190,182.37	0.22
		Base		216.153354	2,379,848.43	415.080000	4,570,030.80	2,190,182.37	0.22
093671105	H+R BLOCK INC COMMON STOCK								
		Local	18,641.000	19.427122	362,140.98	23.590000	439,741.19	77,600.21	0.02
		Base		19.427122	362,140.98	23.590000	439,741.19	77,600.21	0.02
097023105	BOEING CO/THE COMMON STOCK USD5.0								
		Local	47,868.000	66.335530	3,175,349.17	385.620000	18,458,858.16	15,283,508.99	0.89
		Base		66.335530	3,175,349.17	385.620000	18,458,858.16	15,283,508.99	0.89
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008								
		Local	4,201.000	357.647955	1,502,479.06	1,832.810000	7,699,634.81	6,197,155.75	0.37
		Base		357.647955	1,502,479.06	1,832.810000	7,699,634.81	6,197,155.75	0.37
099724106	BORGWARNER INC COMMON STOCK USD.01								
		Local	18,888.000	34.209298	646,145.22	40.900000	772,519.20	126,373.98	0.04
		Base		34.209298	646,145.22	40.900000	772,519.20	126,373.98	0.04
101121101	BOSTON PROPERTIES INC REIT USD.01								
		Local	14,003.000	92.452251	1,294,608.87	131.870000	1,846,575.61	551,966.74	0.09
		Base		92.452251	1,294,608.87	131.870000	1,846,575.61	551,966.74	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
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
		125,461.000	Local	17.653798	2,214,863.19	38.150000	4,786,337.15	2,571,473.96	0.23
			Base	17.653798	2,214,863.19	38.150000	4,786,337.15	2,571,473.96	0.23
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01								
		10,756.000	Local	47.134466	506,978.32	37.340000	401,629.04	-105,349.28	0.02
			Base	47.134466	506,978.32	37.340000	401,629.04	-105,349.28	0.02
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		147,982.000	Local	40.935864	6,057,771.01	49.370000	7,305,871.34	1,248,100.33	0.35
			Base	40.935864	6,057,771.01	49.370000	7,305,871.34	1,248,100.33	0.35
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01								
		10,586.000	Local	116.228063	1,230,390.27	100.830000	1,067,386.38	-163,003.89	0.05
			Base	116.228063	1,230,390.27	100.830000	1,067,386.38	-163,003.89	0.05
11135F101	BROADCOM INC COMMON STOCK								
		37,490.000	Local	182.537214	6,843,320.17	268.250000	10,056,692.50	3,213,372.33	0.49
			Base	182.537214	6,843,320.17	268.250000	10,056,692.50	3,213,372.33	0.49
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
		15,080.000	Local	20.668859	311,686.39	47.250000	712,530.00	400,843.61	0.03
			Base	20.668859	311,686.39	47.250000	712,530.00	400,843.61	0.03
124857202	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001								
		30,533.000	Local	37.662432	1,149,947.05	49.460000	1,510,162.18	360,215.13	0.07
			Base	37.662432	1,149,947.05	49.460000	1,510,162.18	360,215.13	0.07
12503M108	CBOE GLOBAL MARKETS INC COMMON STOCK								
		10,184.000	Local	84.753678	863,131.46	93.270000	949,861.68	86,730.22	0.05
			Base	84.753678	863,131.46	93.270000	949,861.68	86,730.22	0.05
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
		28,742.000	Local	23.017672	661,573.94	45.750000	1,314,946.50	653,372.56	0.06
			Base	23.017672	661,573.94	45.750000	1,314,946.50	653,372.56	0.06
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								
		20,924.000	Local	27.420156	573,739.35	43.650000	913,332.60	339,593.25	0.04
			Base	27.420156	573,739.35	43.650000	913,332.60	339,593.25	0.04

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12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
		Local	12,464.000	53.286163	664,158.74	86.770000	1,081,501.28	417,342.54	0.05
		Base		53.286163	664,158.74	86.770000	1,081,501.28	417,342.54	0.05
125523100	CIGNA CORP COMMON STOCK USD.01								
		Local	34,477.000	66.868867	2,305,437.93	199.810000	6,888,849.37	4,583,411.44	0.33
		Base		66.868867	2,305,437.93	199.810000	6,888,849.37	4,583,411.44	0.33
12572Q105	CME GROUP INC COMMON STOCK USD.01								
		Local	32,446.000	93.201124	3,024,003.66	182.280000	5,914,256.88	2,890,253.22	0.29
		Base		93.201124	3,024,003.66	182.280000	5,914,256.88	2,890,253.22	0.29
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
		Local	25,708.000	21.102869	542,512.56	52.140000	1,340,415.12	797,902.56	0.06
		Base		21.102869	542,512.56	52.140000	1,340,415.12	797,902.56	0.06
126408103	CSX CORP COMMON STOCK USD1.0								
		Local	72,741.000	11.802758	858,544.41	65.700000	4,779,083.70	3,920,539.29	0.23
		Base		11.802758	858,544.41	65.700000	4,779,083.70	3,920,539.29	0.23
126650100	CVS HEALTH CORP COMMON STOCK USD.01								
		Local	117,229.000	45.866236	5,376,852.94	65.550000	7,684,360.95	2,307,508.01	0.37
		Base		45.866236	5,376,852.94	65.550000	7,684,360.95	2,307,508.01	0.37
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1								
		Local	39,108.000	17.155911	670,933.36	24.950000	975,744.60	304,811.24	0.05
		Base		17.155911	670,933.36	24.950000	975,744.60	304,811.24	0.05
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01								
		Local	25,585.000	38.344838	981,052.67	48.030000	1,228,847.55	247,794.88	0.06
		Base		38.344838	981,052.67	48.030000	1,228,847.55	247,794.88	0.06
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375								
		Local	17,472.000	37.092204	648,074.98	35.430000	619,032.96	-29,042.02	0.03
		Base		37.092204	648,074.98	35.430000	619,032.96	-29,042.02	0.03
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
		Local	42,933.000	56.321261	2,418,040.68	80.590000	3,459,970.47	1,041,929.79	0.17
		Base		56.321261	2,418,040.68	80.590000	3,459,970.47	1,041,929.79	0.17

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14149Y108	CARDINAL HEALTH INC COMMON STOCK								
		27,024.000	Local	42.861397	1,158,286.40	49.970000	1,350,389.28	192,102.88	0.07
			Base	42.861397	1,158,286.40	49.970000	1,350,389.28	192,102.88	0.07
143130102	CARMAX INC COMMON STOCK USD.5								
		15,829.000	Local	24.712572	391,175.31	58.780000	930,428.62	539,253.31	0.05
			Base	24.712572	391,175.31	58.780000	930,428.62	539,253.31	0.05
143658300	CARNIVAL CORP COMMON STOCK USD.01								
		36,296.000	Local	38.758423	1,406,775.71	57.580000	2,089,923.68	683,147.97	0.10
			Base	38.758423	1,406,775.71	57.580000	2,089,923.68	683,147.97	0.10
149123101	CATERPILLAR INC COMMON STOCK USD1.0								
		53,518.000	Local	56.879778	3,044,091.95	133.160000	7,126,456.88	4,082,364.93	0.34
			Base	56.879778	3,044,091.95	133.160000	7,126,456.88	4,082,364.93	0.34
150870103	CELANESE CORP COMMON STOCK USD.0001								
		12,127.000	Local	85.547337	1,037,432.55	95.760000	1,161,281.52	123,848.97	0.06
			Base	85.547337	1,037,432.55	95.760000	1,161,281.52	123,848.97	0.06
151020104	CELGENE CORP COMMON STOCK USD.01								
		63,426.000	Local	34.143576	2,165,590.43	88.460000	5,610,663.96	3,445,073.53	0.27
			Base	34.143576	2,165,590.43	88.460000	5,610,663.96	3,445,073.53	0.27
15135B101	CENTENE CORP COMMON STOCK USD.001								
		18,620.000	Local	71.900246	1,338,782.58	130.570000	2,431,213.40	1,092,430.82	0.12
			Base	71.900246	1,338,782.58	130.570000	2,431,213.40	1,092,430.82	0.12
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01								
		45,440.000	Local	20.094101	913,075.94	30.920000	1,405,004.80	491,928.86	0.07
			Base	20.094101	913,075.94	30.920000	1,405,004.80	491,928.86	0.07
156700106	CENTURYLINK INC COMMON STOCK USD1.0								
		86,220.000	Local	42.732075	3,684,359.50	15.320000	1,320,890.40	-2,363,469.10	0.06
			Base	42.732075	3,684,359.50	15.320000	1,320,890.40	-2,363,469.10	0.06
156782104	CERNER CORP COMMON STOCK USD.01								
		29,884.000	Local	32.837059	981,302.67	54.910000	1,640,930.44	659,627.77	0.08
			Base	32.837059	981,302.67	54.910000	1,640,930.44	659,627.77	0.08

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16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001								
		Local	15,983.000	274.053896	4,380,203.42	331.050000	5,291,172.15	910,968.73	0.26
		Base		274.053896	4,380,203.42	331.050000	5,291,172.15	910,968.73	0.26
166764100	CHEVRON CORP COMMON STOCK USD.75								
		Local	173,208.000	65.998193	11,431,414.93	114.650000	19,858,297.20	8,426,882.27	0.96
		Base		65.998193	11,431,414.93	114.650000	19,858,297.20	8,426,882.27	0.96
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01								
		Local	2,217.000	304.419328	674,897.65	529.610000	1,174,145.37	499,247.72	0.06
		Base		304.419328	674,897.65	529.610000	1,174,145.37	499,247.72	0.06
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0								
		Local	22,328.000	43.649939	974,615.83	64.610000	1,442,612.08	467,996.25	0.07
		Base		43.649939	974,615.83	64.610000	1,442,612.08	467,996.25	0.07
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01								
		Local	8,673.000	136.103856	1,180,428.74	75.340000	653,423.82	-527,004.92	0.03
		Base		136.103856	1,180,428.74	75.340000	653,423.82	-527,004.92	0.03
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0								
		Local	13,722.000	38.733008	531,494.34	81.120000	1,113,128.64	581,634.30	0.05
		Base		38.733008	531,494.34	81.120000	1,113,128.64	581,634.30	0.05
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
		Local	407,709.000	28.380464	11,570,970.44	47.290000	19,280,558.61	7,709,588.17	0.93
		Base		28.380464	11,570,970.44	47.290000	19,280,558.61	7,709,588.17	0.93
172908105	CINTAS CORP COMMON STOCK								
		Local	7,851.000	42.886565	336,702.42	187.510000	1,472,141.01	1,135,438.59	0.07
		Base		42.886565	336,702.42	187.510000	1,472,141.01	1,135,438.59	0.07
172967424	CITIGROUP INC COMMON STOCK USD.01								
		Local	221,448.000	82.082107	18,176,918.36	64.460000	14,274,538.08	-3,902,380.28	0.69
		Base		82.082107	18,176,918.36	64.460000	14,274,538.08	-3,902,380.28	0.69
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	42,423.000	20.135778	854,220.09	33.920000	1,438,988.16	584,768.07	0.07
		Base		20.135778	854,220.09	33.920000	1,438,988.16	584,768.07	0.07

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177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001								
		11,612.000	Local	34.597537	401,746.60	102.540000	1,190,694.48	788,947.88	0.06
			Base	34.597537	401,746.60	102.540000	1,190,694.48	788,947.88	0.06
189054109	CLOROX COMPANY COMMON STOCK USD1.0								
		11,573.000	Local	61.540041	712,202.90	148.380000	1,717,201.74	1,004,998.84	0.08
			Base	61.540041	712,202.90	148.380000	1,717,201.74	1,004,998.84	0.08
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
		347,394.000	Local	29.021102	10,081,756.69	48.130000	16,720,073.22	6,638,316.53	0.81
			Base	29.021102	10,081,756.69	48.130000	16,720,073.22	6,638,316.53	0.81
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01								
		52,504.000	Local	25.301851	1,328,448.39	69.680000	3,658,478.72	2,330,030.33	0.18
			Base	25.301851	1,328,448.39	69.680000	3,658,478.72	2,330,030.33	0.18
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0								
		78,647.000	Local	35.674400	2,805,684.50	64.680000	5,086,887.96	2,281,203.46	0.25
			Base	35.674400	2,805,684.50	64.680000	5,086,887.96	2,281,203.46	0.25
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
		411,736.000	Local	13.439614	5,533,572.88	36.570000	15,057,185.52	9,523,612.64	0.73
			Base	13.439614	5,533,572.88	36.570000	15,057,185.52	9,523,612.64	0.73
200340107	COMERICA INC COMMON STOCK USD5.0								
		14,660.000	Local	45.433984	666,062.20	78.740000	1,154,328.40	488,266.20	0.06
			Base	45.433984	666,062.20	78.740000	1,154,328.40	488,266.20	0.06
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0								
		44,007.000	Local	22.128070	973,789.97	21.640000	952,311.48	-21,478.49	0.05
			Base	22.128070	973,789.97	21.640000	952,311.48	-21,478.49	0.05
20605P101	CONCHO RESOURCES INC COMMON STOCK USD.001								
		18,158.000	Local	110.809142	2,012,072.40	119.840000	2,176,054.72	163,982.32	0.11
			Base	110.809142	2,012,072.40	119.840000	2,176,054.72	163,982.32	0.11
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01								
		104,265.000	Local	40.212305	4,192,735.96	67.690000	7,057,697.85	2,864,961.89	0.34
			Base	40.212305	4,192,735.96	67.690000	7,057,697.85	2,864,961.89	0.34

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209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1								
		Local	28,243.000	49.523073	1,398,680.16	77.650000	2,193,068.95	794,388.79	0.11
		Base		49.523073	1,398,680.16	77.650000	2,193,068.95	794,388.79	0.11
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01								
		Local	15,067.000	42.299148	637,321.27	173.660000	2,616,535.22	1,979,213.95	0.13
		Base		42.299148	637,321.27	173.660000	2,616,535.22	1,979,213.95	0.13
216648402	COOPER COS INC/THE COMMON STOCK USD.1								
		Local	4,454.000	185.999163	828,440.27	278.760000	1,241,597.04	413,156.77	0.06
		Base		185.999163	828,440.27	278.760000	1,241,597.04	413,156.77	0.06
217204106	COPART INC COMMON STOCK								
		Local	18,671.000	56.464625	1,054,251.02	50.630000	945,312.73	-108,938.29	0.05
		Base		56.464625	1,054,251.02	50.630000	945,312.73	-108,938.29	0.05
219350105	CORNING INC COMMON STOCK USD.5								
		Local	72,546.000	22.371208	1,622,941.66	33.260000	2,412,879.96	789,938.30	0.12
		Base		22.371208	1,622,941.66	33.260000	2,412,879.96	789,938.30	0.12
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
		Local	39,737.000	64.922182	2,579,812.74	214.630000	8,528,752.31	5,948,939.57	0.41
		Base		64.922182	2,579,812.74	214.630000	8,528,752.31	5,948,939.57	0.41
222070203	COTY INC CL A COMMON STOCK USD.01								
		Local	40,914.000	23.134498	946,524.84	7.760000	317,492.64	-629,032.20	0.02
		Base		23.134498	946,524.84	7.760000	317,492.64	-629,032.20	0.02
22822V101	CROWN CASTLE INTL CORP REIT USD.01								
		Local	37,612.000	68.365092	2,571,347.84	117.060000	4,402,860.72	1,831,512.88	0.21
		Base		68.365092	2,571,347.84	117.060000	4,402,860.72	1,831,512.88	0.21
231021106	CUMMINS INC COMMON STOCK USD2.5								
		Local	13,395.000	44.819147	600,352.47	147.110000	1,970,538.45	1,370,185.98	0.10
		Base		44.819147	600,352.47	147.110000	1,970,538.45	1,370,185.98	0.10
23331A109	DR HORTON INC COMMON STOCK USD.01								
		Local	31,053.000	27.848808	864,789.05	38.450000	1,193,987.85	329,198.80	0.06
		Base		27.848808	864,789.05	38.450000	1,193,987.85	329,198.80	0.06

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233331107	DTE ENERGY COMPANY COMMON STOCK								
		16,494.000	Local	49.612633	818,310.77	117.750000	1,942,168.50	1,123,857.73	0.09
			Base	49.612633	818,310.77	117.750000	1,942,168.50	1,123,857.73	0.09
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD.01								
		25,400.000	Local	55.242786	1,403,166.77	64.120000	1,628,648.00	225,481.23	0.08
			Base	55.242786	1,403,166.77	64.120000	1,628,648.00	225,481.23	0.08
235851102	DANAHER CORP COMMON STOCK USD.01								
		55,936.000	Local	32.145987	1,798,117.95	110.920000	6,204,421.12	4,406,303.17	0.30
			Base	32.145987	1,798,117.95	110.920000	6,204,421.12	4,406,303.17	0.30
237194105	DARDEN RESTAURANTS INC COMMON STOCK								
		11,252.000	Local	34.690891	390,341.90	104.930000	1,180,672.36	790,330.46	0.06
			Base	34.690891	390,341.90	104.930000	1,180,672.36	790,330.46	0.06
23918K108	DAVITA INC COMMON STOCK USD.001								
		11,437.000	Local	36.124282	413,153.41	56.130000	641,958.81	228,805.40	0.03
			Base	36.124282	413,153.41	56.130000	641,958.81	228,805.40	0.03
244199105	DEERE + CO COMMON STOCK USD1.0								
		29,162.000	Local	53.318385	1,554,870.75	164.000000	4,782,568.00	3,227,697.25	0.23
			Base	53.318385	1,554,870.75	164.000000	4,782,568.00	3,227,697.25	0.23
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001								
		56,555.000	Local	23.342923	1,320,159.01	49.430000	2,795,513.65	1,475,354.64	0.14
			Base	23.342923	1,320,159.01	49.430000	2,795,513.65	1,475,354.64	0.14
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01								
		20,172.000	Local	45.449104	916,799.33	41.950000	846,215.40	-70,583.93	0.04
			Base	45.449104	916,799.33	41.950000	846,215.40	-70,583.93	0.04
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1								
		42,449.000	Local	43.885202	1,862,882.96	26.650000	1,131,265.85	-731,617.11	0.05
			Base	43.885202	1,862,882.96	26.650000	1,131,265.85	-731,617.11	0.05
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01								
		13,984.000	Local	109.993167	1,538,144.45	103.120000	1,442,030.08	-96,114.37	0.07
			Base	109.993167	1,538,144.45	103.120000	1,442,030.08	-96,114.37	0.07

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
253868103	DIGITAL REALTY TRUST INC REIT USD.01								
		Local	18,701.000	100.044874	1,870,939.19	108.340000	2,026,066.34	155,127.15	0.10
		Base		100.044874	1,870,939.19	108.340000	2,026,066.34	155,127.15	0.10
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
		Local	135,030.000	38.690755	5,224,412.63	111.520000	15,058,545.60	9,834,132.97	0.73
		Base		38.690755	5,224,412.63	111.520000	15,058,545.60	9,834,132.97	0.73
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	30,464.000	21.277023	648,183.22	67.490000	2,056,015.36	1,407,832.14	0.10
		Base		21.277023	648,183.22	67.490000	2,056,015.36	1,407,832.14	0.10
25470F104	DISCOVERY INC A COMMON STOCK USD.01								
		Local	14,211.000	19.175657	272,505.26	28.380000	403,308.18	130,802.92	0.02
		Base		19.175657	272,505.26	28.380000	403,308.18	130,802.92	0.02
25470F302	DISCOVERY INC C COMMON STOCK USD.01								
		Local	32,674.000	22.437795	733,132.51	26.650000	870,762.10	137,629.59	0.04
		Base		22.437795	733,132.51	26.650000	870,762.10	137,629.59	0.04
25470M109	DISH NETWORK CORP A COMMON STOCK USD.01								
		Local	20,791.000	61.657625	1,281,923.68	30.670000	637,659.97	-644,263.71	0.03
		Base		61.657625	1,281,923.68	30.670000	637,659.97	-644,263.71	0.03
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875								
		Local	23,834.000	55.622131	1,325,697.86	115.430000	2,751,158.62	1,425,460.76	0.13
		Base		55.622131	1,325,697.86	115.430000	2,751,158.62	1,425,460.76	0.13
256746108	DOLLAR TREE INC COMMON STOCK USD.01								
		Local	21,578.000	49.585698	1,069,960.19	96.830000	2,089,397.74	1,019,437.55	0.10
		Base		49.585698	1,069,960.19	96.830000	2,089,397.74	1,019,437.55	0.10
25746U109	DOMINION ENERGY INC COMMON STOCK								
		Local	69,322.000	47.539345	3,295,522.48	70.240000	4,869,177.28	1,573,654.80	0.24
		Base		47.539345	3,295,522.48	70.240000	4,869,177.28	1,573,654.80	0.24
260003108	DOVER CORP COMMON STOCK USD1.0								
		Local	13,263.000	31.409859	416,588.96	87.830000	1,164,889.29	748,300.33	0.06
		Base		31.409859	416,588.96	87.830000	1,164,889.29	748,300.33	0.06

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26078J100	DOWDUPONT INC COMMON STOCK USD.01								
		207,830.000	Local	36.933488	7,675,886.76	53.810000	11,183,332.30	3,507,445.54	0.54
			Base	36.933488	7,675,886.76	53.810000	11,183,332.30	3,507,445.54	0.54
264411505	DUKE REALTY CORP REIT USD.01								
		32,497.000	Local	28.473090	925,290.01	29.240000	950,212.28	24,922.27	0.05
			Base	28.473090	925,290.01	29.240000	950,212.28	24,922.27	0.05
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001								
		64,632.000	Local	54.492646	3,521,968.68	87.780000	5,673,396.96	2,151,428.28	0.27
			Base	54.492646	3,521,968.68	87.780000	5,673,396.96	2,151,428.28	0.27
26875P101	EOG RESOURCES INC COMMON STOCK USD.01								
		52,582.000	Local	42.367941	2,227,791.08	99.200000	5,216,134.40	2,988,343.32	0.25
			Base	42.367941	2,227,791.08	99.200000	5,216,134.40	2,988,343.32	0.25
269246401	E TRADE FINANCIAL CORP COMMON STOCK USD.01								
		23,055.000	Local	26.500540	610,969.94	46.660000	1,075,746.30	464,776.36	0.05
			Base	26.500540	610,969.94	46.660000	1,075,746.30	464,776.36	0.05
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01								
		12,697.000	Local	35.016395	444,603.17	80.620000	1,023,632.14	579,028.97	0.05
			Base	35.016395	444,603.17	80.620000	1,023,632.14	579,028.97	0.05
278642103	EBAY INC COMMON STOCK USD.001								
		81,984.000	Local	12.200532	1,000,248.40	33.650000	2,758,761.60	1,758,513.20	0.13
			Base	12.200532	1,000,248.40	33.650000	2,758,761.60	1,758,513.20	0.13
278865100	ECOLAB INC COMMON STOCK USD1.0								
		23,050.000	Local	50.671393	1,167,975.60	158.170000	3,645,818.50	2,477,842.90	0.18
			Base	50.671393	1,167,975.60	158.170000	3,645,818.50	2,477,842.90	0.18
281020107	EDISON INTERNATIONAL COMMON STOCK								
		29,539.000	Local	36.385084	1,074,779.01	56.970000	1,682,836.83	608,057.82	0.08
			Base	36.385084	1,074,779.01	56.970000	1,682,836.83	608,057.82	0.08
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0								
		18,948.000	Local	48.177784	912,872.66	170.420000	3,229,118.16	2,316,245.50	0.16
			Base	48.177784	912,872.66	170.420000	3,229,118.16	2,316,245.50	0.16

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285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01								
		Local	27,392.000	37.553681	1,028,670.44	92.240000	2,526,638.08	1,497,967.64	0.12
		Base		37.553681	1,028,670.44	92.240000	2,526,638.08	1,497,967.64	0.12
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5								
		Local	56,770.000	39.197541	2,225,244.40	65.470000	3,716,731.90	1,491,487.50	0.18
		Base		39.197541	2,225,244.40	65.470000	3,716,731.90	1,491,487.50	0.18
29364G103	ENTERGY CORP COMMON STOCK USD.01								
		Local	16,423.000	61.480580	1,009,695.56	89.190000	1,464,767.37	455,071.81	0.07
		Base		61.480580	1,009,695.56	89.190000	1,464,767.37	455,071.81	0.07
294429105	EQUIFAX INC COMMON STOCK USD1.25								
		Local	10,932.000	108.581903	1,187,017.36	107.020000	1,169,942.64	-17,074.72	0.06
		Base		108.581903	1,187,017.36	107.020000	1,169,942.64	-17,074.72	0.06
29444U700	EQUINIX INC REIT USD.001								
		Local	7,288.000	272.763742	1,987,902.15	394.000000	2,871,472.00	883,569.85	0.14
		Base		272.763742	1,987,902.15	394.000000	2,871,472.00	883,569.85	0.14
29476L107	EQUITY RESIDENTIAL REIT USD.01								
		Local	33,404.000	44.992602	1,502,932.87	72.560000	2,423,794.24	920,861.37	0.12
		Base		44.992602	1,502,932.87	72.560000	2,423,794.24	920,861.37	0.12
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001								
		Local	5,995.000	180.625765	1,082,851.46	271.200000	1,625,844.00	542,992.54	0.08
		Base		180.625765	1,082,851.46	271.200000	1,625,844.00	542,992.54	0.08
30034W106	EVERGY INC COMMON STOCK								
		Local	23,886.000	54.012794	1,290,149.59	57.320000	1,369,145.52	78,995.93	0.07
		Base		54.012794	1,290,149.59	57.320000	1,369,145.52	78,995.93	0.07
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0								
		Local	28,734.000	31.840631	914,908.68	69.410000	1,994,426.94	1,079,518.26	0.10
		Base		31.840631	914,908.68	69.410000	1,994,426.94	1,079,518.26	0.10
30161N101	EXELON CORP COMMON STOCK								
		Local	87,692.000	41.264298	3,618,548.81	47.760000	4,188,169.92	569,621.11	0.20
		Base		41.264298	3,618,548.81	47.760000	4,188,169.92	569,621.11	0.20

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30212P303	EXPEDIA GROUP INC COMMON STOCK USD.001								
		10,741.000	Local	57.015167	612,399.91	119.250000	1,280,864.25	668,464.34	0.06
			Base	57.015167	612,399.91	119.250000	1,280,864.25	668,464.34	0.06
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01								
		15,645.000	Local	41.942235	656,186.27	69.300000	1,084,198.50	428,012.23	0.05
			Base	41.942235	656,186.27	69.300000	1,084,198.50	428,012.23	0.05
30225T102	EXTRA SPACE STORAGE INC REIT USD.01								
		11,472.000	Local	86.176461	988,616.36	98.610000	1,131,253.92	142,637.56	0.05
			Base	86.176461	988,616.36	98.610000	1,131,253.92	142,637.56	0.05
30231G102	EXXON MOBIL CORP COMMON STOCK								
		383,800.000	Local	59.692937	22,910,149.03	73.280000	28,124,864.00	5,214,714.97	1.36
			Base	59.692937	22,910,149.03	73.280000	28,124,864.00	5,214,714.97	1.36
302445101	FLIR SYSTEMS INC COMMON STOCK USD.01								
		12,543.000	Local	29.879424	374,777.61	48.880000	613,101.84	238,324.23	0.03
			Base	29.879424	374,777.61	48.880000	613,101.84	238,324.23	0.03
302491303	FMC CORP COMMON STOCK USD.1								
		12,206.000	Local	32.320674	394,506.15	79.800000	974,038.80	579,532.65	0.05
			Base	32.320674	394,506.15	79.800000	974,038.80	579,532.65	0.05
30303M102	FACEBOOK INC CLASS A COMMON STOCK USD.000006								
		217,962.000	Local	68.532244	14,937,424.92	166.690000	36,332,085.78	21,394,660.86	1.76
			Base	68.532244	14,937,424.92	166.690000	36,332,085.78	21,394,660.86	1.76
311900104	FASTENAL CO COMMON STOCK USD.01								
		26,021.000	Local	30.613006	796,581.04	60.460000	1,573,229.66	776,648.62	0.08
			Base	30.613006	796,581.04	60.460000	1,573,229.66	776,648.62	0.08
313747206	FEDERAL REALTY INVS TRUST REIT USD.01								
		6,698.000	Local	149.654133	1,002,383.38	132.570000	887,953.86	-114,429.52	0.04
			Base	149.654133	1,002,383.38	132.570000	887,953.86	-114,429.52	0.04
31428X106	FEDEX CORP COMMON STOCK USD.1								
		21,975.000	Local	82.269070	1,807,862.82	177.570000	3,902,100.75	2,094,237.93	0.19
			Base	82.269070	1,807,862.82	177.570000	3,902,100.75	2,094,237.93	0.19

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315616102	F5 NETWORKS INC COMMON STOCK								
		Local	5,497.000	128.233085	704,897.27	160.950000	884,742.15	179,844.88	0.04
		Base		128.233085	704,897.27	160.950000	884,742.15	179,844.88	0.04
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01								
		Local	29,689.000	37.396851	1,110,275.12	104.530000	3,103,391.17	1,993,116.05	0.15
		Base		37.396851	1,110,275.12	104.530000	3,103,391.17	1,993,116.05	0.15
316773100	FIFTH THIRD BANCORP COMMON STOCK								
		Local	59,463.000	24.234847	1,441,076.70	26.820000	1,594,797.66	153,720.96	0.08
		Base		24.234847	1,441,076.70	26.820000	1,594,797.66	153,720.96	0.08
33616C100	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01								
		Local	14,845.000	86.761493	1,287,974.36	96.630000	1,434,472.35	146,497.99	0.07
		Base		86.761493	1,287,974.36	96.630000	1,434,472.35	146,497.99	0.07
337738108	FISERV INC COMMON STOCK USD.01								
		Local	36,135.000	11.238895	406,117.48	82.930000	2,996,675.55	2,590,558.07	0.14
		Base		11.238895	406,117.48	82.930000	2,996,675.55	2,590,558.07	0.14
337932107	FIRSTENERGY CORP COMMON STOCK USD.1								
		Local	44,062.000	43.655893	1,923,565.96	39.200000	1,727,230.40	-196,335.56	0.08
		Base		43.655893	1,923,565.96	39.200000	1,727,230.40	-196,335.56	0.08
339041105	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	8,040.000	209.542759	1,684,723.78	201.810000	1,622,552.40	-62,171.38	0.08
		Base		209.542759	1,684,723.78	201.810000	1,622,552.40	-62,171.38	0.08
343412102	FLUOR CORP COMMON STOCK USD.01								
		Local	12,754.000	41.969285	535,276.26	36.570000	466,413.78	-68,862.48	0.02
		Base		41.969285	535,276.26	36.570000	466,413.78	-68,862.48	0.02
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25								
		Local	11,864.000	25.100621	297,793.77	44.040000	522,490.56	224,696.79	0.03
		Base		25.100621	297,793.77	44.040000	522,490.56	224,696.79	0.03
344849104	FOOT LOCKER INC COMMON STOCK USD.01								
		Local	10,417.000	63.692766	663,487.54	55.890000	582,206.13	-81,281.41	0.03
		Base		63.692766	663,487.54	55.890000	582,206.13	-81,281.41	0.03

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345370860	FORD MOTOR CO COMMON STOCK USD.01								
		354,636.000	Local	12.421492	4,405,108.16	8.800000	3,120,796.80	-1,284,311.36	0.15
			Base	12.421492	4,405,108.16	8.800000	3,120,796.80	-1,284,311.36	0.15
34959E109	FORTINET INC COMMON STOCK USD.001								
		13,129.000	Local	80.687839	1,059,350.64	76.570000	1,005,287.53	-54,063.11	0.05
			Base	80.687839	1,059,350.64	76.570000	1,005,287.53	-54,063.11	0.05
34959J108	FORTIVE CORP W/D COMMON STOCK USD.01								
		26,649.000	Local	20.739362	552,683.26	74.990000	1,998,408.51	1,445,725.25	0.10
			Base	20.739362	552,683.26	74.990000	1,998,408.51	1,445,725.25	0.10
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01								
		12,820.000	Local	56.893410	729,373.51	45.300000	580,746.00	-148,627.51	0.03
			Base	56.893410	729,373.51	45.300000	580,746.00	-148,627.51	0.03
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1								
		26,981.000	Local	25.782850	695,647.08	29.610000	798,907.41	103,260.33	0.04
			Base	25.782850	695,647.08	29.610000	798,907.41	103,260.33	0.04
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1								
		131,375.000	Local	23.787831	3,125,126.32	11.640000	1,529,205.00	-1,595,921.32	0.07
			Base	23.787831	3,125,126.32	11.640000	1,529,205.00	-1,595,921.32	0.07
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0								
		16,655.000	Local	49.126088	818,195.00	74.710000	1,244,295.05	426,100.05	0.06
			Base	49.126088	818,195.00	74.710000	1,244,295.05	426,100.05	0.06
364760108	GAP INC/THE COMMON STOCK USD.05								
		19,366.000	Local	27.311854	528,921.37	25.440000	492,671.04	-36,250.33	0.02
			Base	27.311854	528,921.37	25.440000	492,671.04	-36,250.33	0.02
366651107	GARTNER INC COMMON STOCK USD.0005								
		8,241.000	Local	109.941421	906,027.25	135.890000	1,119,869.49	213,842.24	0.05
			Base	109.941421	906,027.25	135.890000	1,119,869.49	213,842.24	0.05
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0								
		25,244.000	Local	61.640362	1,556,049.30	171.170000	4,321,015.48	2,764,966.18	0.21
			Base	61.640362	1,556,049.30	171.170000	4,321,015.48	2,764,966.18	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
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06								
		788,605.000	Local	31.272497	24,661,647.81	10.160000	8,012,226.80	-16,649,421.01	0.39
			Base	31.272497	24,661,647.81	10.160000	8,012,226.80	-16,649,421.01	0.39
370334104	GENERAL MILLS INC COMMON STOCK USD.1								
		54,057.000	Local	29.805319	1,611,186.14	44.440000	2,402,293.08	791,106.94	0.12
			Base	29.805319	1,611,186.14	44.440000	2,402,293.08	791,106.94	0.12
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01								
		118,945.000	Local	35.396155	4,210,195.62	39.020000	4,641,233.90	431,038.28	0.22
			Base	35.396155	4,210,195.62	39.020000	4,641,233.90	431,038.28	0.22
372460105	GENUINE PARTS CO COMMON STOCK USD1.0								
		13,307.000	Local	42.998912	572,186.52	99.820000	1,328,304.74	756,118.22	0.06
			Base	42.998912	572,186.52	99.820000	1,328,304.74	756,118.22	0.06
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001								
		117,268.000	Local	22.199697	2,603,314.05	70.010000	8,209,932.68	5,606,618.63	0.40
			Base	22.199697	2,603,314.05	70.010000	8,209,932.68	5,606,618.63	0.40
37940X102	GLOBAL PAYMENTS INC COMMON STOCK								
		14,342.000	Local	73.655231	1,056,363.32	112.280000	1,610,319.76	553,956.44	0.08
			Base	73.655231	1,056,363.32	112.280000	1,610,319.76	553,956.44	0.08
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01								
		31,356.000	Local	120.035699	3,763,839.39	198.010000	6,208,801.56	2,444,962.17	0.30
			Base	120.035699	3,763,839.39	198.010000	6,208,801.56	2,444,962.17	0.30
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK								
		21,126.000	Local	23.064621	487,263.19	21.190000	447,659.94	-39,603.25	0.02
			Base	23.064621	487,263.19	21.190000	447,659.94	-39,603.25	0.02
384802104	WW GRAINGER INC COMMON STOCK USD.5								
		4,136.000	Local	98.688547	408,175.83	295.390000	1,221,733.04	813,557.21	0.06
			Base	98.688547	408,175.83	295.390000	1,221,733.04	813,557.21	0.06
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01								
		24,331.000	Local	73.148574	1,779,777.95	139.430000	3,392,471.33	1,612,693.38	0.16
			Base	73.148574	1,779,777.95	139.430000	3,392,471.33	1,612,693.38	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
40414L109	HCP INC REIT USD1.0								
		43,305.000	Local	35.640683	1,543,419.79	31.540000	1,365,839.70	-177,580.09	0.07
			Base	35.640683	1,543,419.79	31.540000	1,365,839.70	-177,580.09	0.07
40434L105	HP INC COMMON STOCK USD.01								
		143,532.000	Local	15.432798	2,215,100.39	22.030000	3,162,009.96	946,909.57	0.15
			Base	15.432798	2,215,100.39	22.030000	3,162,009.96	946,909.57	0.15
406216101	HALLIBURTON CO COMMON STOCK USD2.5								
		79,451.000	Local	32.363372	2,571,302.23	31.360000	2,491,583.36	-79,718.87	0.12
			Base	32.363372	2,571,302.23	31.360000	2,491,583.36	-79,718.87	0.12
410345102	HANESBRANDS INC COMMON STOCK USD.01								
		32,727.000	Local	33.416050	1,093,607.07	14.990000	490,577.73	-603,029.34	0.02
			Base	33.416050	1,093,607.07	14.990000	490,577.73	-603,029.34	0.02
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01								
		14,767.000	Local	42.956294	634,335.59	36.860000	544,311.62	-90,023.97	0.03
			Base	42.956294	634,335.59	36.860000	544,311.62	-90,023.97	0.03
413875105	HARRIS CORP COMMON STOCK USD1.0								
		10,667.000	Local	52.940259	564,713.74	153.180000	1,633,971.06	1,069,257.32	0.08
			Base	52.940259	564,713.74	153.180000	1,633,971.06	1,069,257.32	0.08
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01								
		32,524.000	Local	44.010481	1,431,396.88	46.920000	1,526,026.08	94,629.20	0.07
			Base	44.010481	1,431,396.88	46.920000	1,526,026.08	94,629.20	0.07
418056107	HASBRO INC COMMON STOCK USD.5								
		10,554.000	Local	34.424647	363,317.72	90.560000	955,770.24	592,452.52	0.05
			Base	34.424647	363,317.72	90.560000	955,770.24	592,452.52	0.05
423452101	HELMERICH + PAYNE COMMON STOCK USD.1								
		9,886.000	Local	47.397437	468,571.06	55.990000	553,517.14	84,946.08	0.03
			Base	47.397437	468,571.06	55.990000	553,517.14	84,946.08	0.03
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01								
		7,008.000	Local	125.058894	876,412.73	133.550000	935,918.40	59,505.67	0.05
			Base	125.058894	876,412.73	133.550000	935,918.40	59,505.67	0.05

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427866108	HERSHEY CO/THE COMMON STOCK USD1.0								
		12,720.000	Local	46.524728	591,794.54	106.100000	1,349,592.00	757,797.46	0.07
			Base	46.524728	591,794.54	106.100000	1,349,592.00	757,797.46	0.07
42809H107	HESS CORP COMMON STOCK USD1.0								
		22,558.000	Local	51.734546	1,167,027.89	54.000000	1,218,132.00	51,104.11	0.06
			Base	51.734546	1,167,027.89	54.000000	1,218,132.00	51,104.11	0.06
42824C109	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01								
		129,015.000	Local	10.828382	1,397,023.66	15.590000	2,011,343.85	614,320.19	0.10
			Base	10.828382	1,397,023.66	15.590000	2,011,343.85	614,320.19	0.10
43300A203	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01								
		26,881.000	Local	70.436035	1,893,391.07	74.480000	2,002,096.88	108,705.81	0.10
			Base	70.436035	1,893,391.07	74.480000	2,002,096.88	108,705.81	0.10
436106108	HOLLYFRONTIER CORP COMMON STOCK USD.01								
		14,453.000	Local	70.875707	1,024,366.60	56.340000	814,282.02	-210,084.58	0.04
			Base	70.875707	1,024,366.60	56.340000	814,282.02	-210,084.58	0.04
436440101	HOLOGIC INC COMMON STOCK USD.01								
		24,441.000	Local	35.271863	862,079.60	44.400000	1,085,180.40	223,100.80	0.05
			Base	35.271863	862,079.60	44.400000	1,085,180.40	223,100.80	0.05
437076102	HOME DEPOT INC COMMON STOCK USD.05								
		102,402.000	Local	45.986007	4,709,059.10	183.530000	18,793,839.06	14,084,779.96	0.91
			Base	45.986007	4,709,059.10	183.530000	18,793,839.06	14,084,779.96	0.91
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0								
		67,131.000	Local	47.908192	3,216,124.81	143.630000	9,642,025.53	6,425,900.72	0.47
			Base	47.908192	3,216,124.81	143.630000	9,642,025.53	6,425,900.72	0.47
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465								
		24,725.000	Local	11.681484	288,824.70	42.320000	1,046,362.00	757,537.30	0.05
			Base	11.681484	288,824.70	42.320000	1,046,362.00	757,537.30	0.05
44107P104	HOST HOTELS + RESORTS INC REIT USD.01								
		67,278.000	Local	18.820291	1,266,191.51	18.060000	1,215,040.68	-51,150.83	0.06
			Base	18.820291	1,266,191.51	18.060000	1,215,040.68	-51,150.83	0.06

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
444859102	HUMANA INC COMMON STOCK USD.166								
		Local	12,438.000	49.027690	609,806.41	308.990000	3,843,217.62	3,233,411.21	0.19
		Base		49.027690	609,806.41	308.990000	3,843,217.62	3,233,411.21	0.19
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01								
		Local	7,919.000	83.513264	661,341.54	107.040000	847,649.76	186,308.22	0.04
		Base		83.513264	661,341.54	107.040000	847,649.76	186,308.22	0.04
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01								
		Local	96,242.000	10.355212	996,606.31	13.240000	1,274,244.08	277,637.77	0.06
		Base		10.355212	996,606.31	13.240000	1,274,244.08	277,637.77	0.06
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01								
		Local	3,895.000	228.086685	888,397.64	206.450000	804,122.75	-84,274.89	0.04
		Base		228.086685	888,397.64	206.450000	804,122.75	-84,274.89	0.04
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001								
		Local	3,243.000	239.841696	777,806.62	133.000000	431,319.00	-346,487.62	0.02
		Base		239.841696	777,806.62	133.000000	431,319.00	-346,487.62	0.02
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1								
		Local	7,819.000	117.155401	916,038.08	212.780000	1,663,726.82	747,688.74	0.08
		Base		117.155401	916,038.08	212.780000	1,663,726.82	747,688.74	0.08
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01								
		Local	27,674.000	46.934324	1,298,860.47	137.310000	3,799,916.94	2,501,056.47	0.18
		Base		46.934324	1,298,860.47	137.310000	3,799,916.94	2,501,056.47	0.18
452327109	ILLUMINA INC COMMON STOCK USD.01								
		Local	13,328.000	181.297377	2,416,331.44	279.790000	3,729,041.12	1,312,709.68	0.18
		Base		181.297377	2,416,331.44	279.790000	3,729,041.12	1,312,709.68	0.18
45337C102	INCYTE CORP COMMON STOCK USD.001								
		Local	16,016.000	131.099903	2,099,696.04	80.590000	1,290,729.44	-808,966.60	0.06
		Base		131.099903	2,099,696.04	80.590000	1,290,729.44	-808,966.60	0.06
458140100	INTEL CORP COMMON STOCK USD.001								
		Local	413,877.000	28.943347	11,978,985.50	47.120000	19,501,884.24	7,522,898.74	0.94
		Base		28.943347	11,978,985.50	47.120000	19,501,884.24	7,522,898.74	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
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01								
		Local	51,634.000	29.689948	1,533,010.79	76.760000	3,963,425.84	2,430,415.05	0.19
		Base		29.689948	1,533,010.79	76.760000	3,963,425.84	2,430,415.05	0.19
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2								
		Local	82,383.000	119.637521	9,856,097.89	134.420000	11,073,922.86	1,217,824.97	0.54
		Base		119.637521	9,856,097.89	134.420000	11,073,922.86	1,217,824.97	0.54
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125								
		Local	9,183.000	68.305686	627,251.11	141.780000	1,301,965.74	674,714.63	0.06
		Base		68.305686	627,251.11	141.780000	1,301,965.74	674,714.63	0.06
460146103	INTL PAPER CO COMMON STOCK USD1.0								
		Local	36,729.000	34.929203	1,282,914.68	47.430000	1,742,056.47	459,141.79	0.08
		Base		34.929203	1,282,914.68	47.430000	1,742,056.47	459,141.79	0.08
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1								
		Local	34,847.000	17.727144	617,737.79	22.750000	792,769.25	175,031.46	0.04
		Base		17.727144	617,737.79	22.750000	792,769.25	175,031.46	0.04
461202103	INTUIT INC COMMON STOCK USD.01								
		Local	23,534.000	52.323852	1,231,389.53	215.820000	5,079,107.88	3,847,718.35	0.25
		Base		52.323852	1,231,389.53	215.820000	5,079,107.88	3,847,718.35	0.25
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
		Local	10,353.000	132.627442	1,373,091.91	523.640000	5,421,244.92	4,048,153.01	0.26
		Base		132.627442	1,373,091.91	523.640000	5,421,244.92	4,048,153.01	0.26
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01								
		Local	14,370.000	97.732663	1,404,418.37	129.010000	1,853,873.70	449,455.33	0.09
		Base		97.732663	1,404,418.37	129.010000	1,853,873.70	449,455.33	0.09
46284V101	IRON MOUNTAIN INC REIT USD.01								
		Local	25,950.000	30.966655	803,584.71	37.200000	965,340.00	161,755.29	0.05
		Base		30.966655	803,584.71	37.200000	965,340.00	161,755.29	0.05
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0								
		Local	301,524.000	42.618855	12,850,607.63	103.500000	31,207,734.00	18,357,126.37	1.51
		Base		42.618855	12,850,607.63	103.500000	31,207,734.00	18,357,126.37	1.51

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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
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0								
		10,840.000	Local	74.391949	806,408.73	64.800000	702,432.00	-103,976.73	0.03
			Base	74.391949	806,408.73	64.800000	702,432.00	-103,976.73	0.03
47233W109	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0								
		25,495.000	Local	31.363149	799,603.49	20.810000	530,550.95	-269,052.54	0.03
			Base	31.363149	799,603.49	20.810000	530,550.95	-269,052.54	0.03
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0								
		243,214.000	Local	62.375991	15,170,714.30	133.080000	32,366,919.12	17,196,204.82	1.57
			Base	62.375991	15,170,714.30	133.080000	32,366,919.12	17,196,204.82	1.57
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001								
		31,305.000	Local	20.203307	632,464.52	25.940000	812,051.70	179,587.18	0.04
			Base	20.203307	632,464.52	25.940000	812,051.70	179,587.18	0.04
482480100	KLA TENCOR CORP COMMON STOCK USD.001								
		13,878.000	Local	44.727003	620,721.35	106.570000	1,478,978.46	858,257.11	0.07
			Base	44.727003	620,721.35	106.570000	1,478,978.46	858,257.11	0.07
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD.01								
		9,221.000	Local	111.532848	1,028,444.39	105.750000	975,120.75	-53,323.64	0.05
			Base	111.532848	1,028,444.39	105.750000	975,120.75	-53,323.64	0.05
487836108	KELLOGG CO COMMON STOCK USD.25								
		22,960.000	Local	45.877801	1,053,354.32	59.010000	1,354,869.60	301,515.28	0.07
			Base	45.877801	1,053,354.32	59.010000	1,354,869.60	301,515.28	0.07
493267108	KEYCORP COMMON STOCK USD1.0								
		93,795.000	Local	13.435076	1,260,142.99	16.470000	1,544,803.65	284,660.66	0.07
			Base	13.435076	1,260,142.99	16.470000	1,544,803.65	284,660.66	0.07
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK								
		16,995.000	Local	58.355892	991,758.38	74.020000	1,257,969.90	266,211.52	0.06
			Base	58.355892	991,758.38	74.020000	1,257,969.90	266,211.52	0.06
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25								
		31,412.000	Local	61.760124	1,940,009.01	111.380000	3,498,668.56	1,558,659.55	0.17
			Base	61.760124	1,940,009.01	111.380000	3,498,668.56	1,558,659.55	0.17

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Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
49446R109	KIMCO REALTY CORP REIT USD.01								
		38,183.000	Local	23.798613	908,702.45	17.010000	649,492.83	-259,209.62	0.03
			Base	23.798613	908,702.45	17.010000	649,492.83	-259,209.62	0.03
49456B101	KINDER MORGAN INC COMMON STOCK USD.01								
		171,988.000	Local	35.604019	6,123,464.09	18.100000	3,112,982.80	-3,010,481.29	0.15
			Base	35.604019	6,123,464.09	18.100000	3,112,982.80	-3,010,481.29	0.15
500255104	KOHLS CORP COMMON STOCK USD.01								
		14,973.000	Local	51.012731	763,813.62	68.690000	1,028,495.37	264,681.75	0.05
			Base	51.012731	763,813.62	68.690000	1,028,495.37	264,681.75	0.05
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01								
		56,409.000	Local	32.239261	1,818,584.45	48.060000	2,711,016.54	892,432.09	0.13
			Base	32.239261	1,818,584.45	48.060000	2,711,016.54	892,432.09	0.13
501044101	KROGER CO COMMON STOCK USD1.0								
		72,350.000	Local	13.862125	1,002,924.72	28.330000	2,049,675.50	1,046,750.78	0.10
			Base	13.862125	1,002,924.72	28.330000	2,049,675.50	1,046,750.78	0.10
501797104	L BRANDS INC COMMON STOCK USD.5								
		20,703.000	Local	31.298031	647,963.14	27.840000	576,371.52	-71,591.62	0.03
			Base	31.298031	647,963.14	27.840000	576,371.52	-71,591.62	0.03
501889208	LKQ CORP COMMON STOCK USD.01								
		28,850.000	Local	31.448339	907,284.57	26.220000	756,447.00	-150,837.57	0.04
			Base	31.448339	907,284.57	26.220000	756,447.00	-150,837.57	0.04
502413107	L3 TECHNOLOGIES INC COMMON STOCK USD.01								
		7,162.000	Local	82.218111	588,846.11	196.880000	1,410,054.56	821,208.45	0.07
			Base	82.218111	588,846.11	196.880000	1,410,054.56	821,208.45	0.07
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1								
		9,148.000	Local	73.764639	674,798.92	139.350000	1,274,773.80	599,974.88	0.06
			Base	73.764639	674,798.92	139.350000	1,274,773.80	599,974.88	0.06
512807108	LAM RESEARCH CORP COMMON STOCK USD.001								
		14,074.000	Local	43.614555	613,831.25	169.580000	2,386,668.92	1,772,837.67	0.12
			Base	43.614555	613,831.25	169.580000	2,386,668.92	1,772,837.67	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
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0								
		Local	13,280.000	76.628754	1,017,629.85	72.300000	960,144.00	-57,485.85	0.05
		Base		76.628754	1,017,629.85	72.300000	960,144.00	-57,485.85	0.05
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01								
		Local	19,937.000	35.998544	717,702.98	136.420000	2,719,805.54	2,002,102.56	0.13
		Base		35.998544	717,702.98	136.420000	2,719,805.54	2,002,102.56	0.13
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01								
		Local	11,830.000	23.494184	277,936.20	40.960000	484,556.80	206,620.60	0.02
		Base		23.494184	277,936.20	40.960000	484,556.80	206,620.60	0.02
526057104	LENNAR CORP A COMMON STOCK USD.1								
		Local	26,529.000	52.153696	1,383,585.41	47.420000	1,258,005.18	-125,580.23	0.06
		Base		52.153696	1,383,585.41	47.420000	1,258,005.18	-125,580.23	0.06
532457108	ELI LILLY + CO COMMON STOCK								
		Local	85,448.000	59.341180	5,070,585.17	119.860000	10,241,797.28	5,171,212.11	0.50
		Base		59.341180	5,070,585.17	119.860000	10,241,797.28	5,171,212.11	0.50
534187109	LINCOLN NATIONAL CORP COMMON STOCK								
		Local	19,366.000	40.163822	777,812.58	58.490000	1,132,717.34	354,904.76	0.05
		Base		40.163822	777,812.58	58.490000	1,132,717.34	354,904.76	0.05
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0								
		Local	22,440.000	72.694548	1,631,265.66	289.690000	6,500,643.60	4,869,377.94	0.31
		Base		72.694548	1,631,265.66	289.690000	6,500,643.60	4,869,377.94	0.31
540424108	LOEWS CORP COMMON STOCK USD.01								
		Local	25,073.000	30.057676	753,636.11	47.900000	1,200,996.70	447,360.59	0.06
		Base		30.057676	753,636.11	47.900000	1,200,996.70	447,360.59	0.06
548661107	LOWE S COS INC COMMON STOCK USD.5								
		Local	72,784.000	25.150431	1,830,548.95	96.160000	6,998,909.44	5,168,360.49	0.34
		Base		25.150431	1,830,548.95	96.160000	6,998,909.44	5,168,360.49	0.34
55261F104	M + T BANK CORP COMMON STOCK USD.5								
		Local	12,727.000	100.277333	1,276,229.62	164.540000	2,094,100.58	817,870.96	0.10
		Base		100.277333	1,276,229.62	164.540000	2,094,100.58	817,870.96	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
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01								
		Local	45,408.000	32.773729	1,488,189.47	29.440000	1,336,811.52	-151,377.95	0.06
		Base		32.773729	1,488,189.47	29.440000	1,336,811.52	-151,377.95	0.06
55354G100	MSCI INC COMMON STOCK USD.01								
		Local	7,981.000	149.673992	1,194,548.13	170.270000	1,358,924.87	164,376.74	0.07
		Base		149.673992	1,194,548.13	170.270000	1,358,924.87	164,376.74	0.07
554382101	MACERICH CO/THE REIT USD.01								
		Local	9,591.000	70.012561	671,490.47	46.160000	442,720.56	-228,769.91	0.02
		Base		70.012561	671,490.47	46.160000	442,720.56	-228,769.91	0.02
55616P104	MACY S INC COMMON STOCK USD.01								
		Local	27,876.000	32.314115	900,788.26	26.300000	733,138.80	-167,649.46	0.04
		Base		32.314115	900,788.26	26.300000	733,138.80	-167,649.46	0.04
565849106	MARATHON OIL CORP COMMON STOCK USD1.0								
		Local	75,461.000	17.727937	1,337,767.82	15.790000	1,191,529.19	-146,238.63	0.06
		Base		17.727937	1,337,767.82	15.790000	1,191,529.19	-146,238.63	0.06
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01								
		Local	83,135.000	32.555576	2,706,507.84	66.260000	5,508,525.10	2,802,017.26	0.27
		Base		32.555576	2,706,507.84	66.260000	5,508,525.10	2,802,017.26	0.27
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0								
		Local	45,668.000	37.459787	1,710,713.56	88.190000	4,027,460.92	2,316,747.36	0.19
		Base		37.459787	1,710,713.56	88.190000	4,027,460.92	2,316,747.36	0.19
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01								
		Local	25,675.000	38.475523	987,859.06	114.530000	2,940,557.75	1,952,698.69	0.14
		Base		38.475523	987,859.06	114.530000	2,940,557.75	1,952,698.69	0.14
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
		Local	5,685.000	135.634552	771,082.43	176.680000	1,004,425.80	233,343.37	0.05
		Base		135.634552	771,082.43	176.680000	1,004,425.80	233,343.37	0.05
574599106	MASCO CORP COMMON STOCK USD1.0								
		Local	27,715.000	19.884135	551,088.81	32.410000	898,243.15	347,154.34	0.04
		Base		19.884135	551,088.81	32.410000	898,243.15	347,154.34	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
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001								
		Local	82,372.000	31.439596	2,589,742.42	211.130000	17,391,200.36	14,801,457.94	0.84
		Base		31.439596	2,589,742.42	211.130000	17,391,200.36	14,801,457.94	0.84
577081102	MATTEL INC COMMON STOCK USD1.0								
		Local	31,293.000	21.836883	683,341.58	11.840000	370,509.12	-312,832.46	0.02
		Base		21.836883	683,341.58	11.840000	370,509.12	-312,832.46	0.02
57772K101	MAXIM INTEGRATED PRODUCTS COMMON STOCK USD.001								
		Local	25,124.000	55.861657	1,403,468.26	54.270000	1,363,479.48	-39,988.78	0.07
		Base		55.861657	1,403,468.26	54.270000	1,363,479.48	-39,988.78	0.07
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK								
		Local	11,039.000	42.218243	466,047.18	123.640000	1,364,861.96	898,814.78	0.07
		Base		42.218243	466,047.18	123.640000	1,364,861.96	898,814.78	0.07
580135101	MCDONALD S CORP COMMON STOCK USD.01								
		Local	69,905.000	51.144349	3,575,245.73	178.780000	12,497,615.90	8,922,370.17	0.60
		Base		51.144349	3,575,245.73	178.780000	12,497,615.90	8,922,370.17	0.60
58155Q103	MCKESSON CORP COMMON STOCK USD.01								
		Local	17,712.000	62.297093	1,103,406.12	128.250000	2,271,564.00	1,168,157.88	0.11
		Base		62.297093	1,103,406.12	128.250000	2,271,564.00	1,168,157.88	0.11
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
		Local	235,760.000	46.351640	10,927,862.66	74.430000	17,547,616.80	6,619,754.14	0.85
		Base		46.351640	10,927,862.66	74.430000	17,547,616.80	6,619,754.14	0.85
59156R108	METLIFE INC COMMON STOCK USD.01								
		Local	89,471.000	36.223310	3,240,935.74	45.670000	4,086,140.57	845,204.83	0.20
		Base		36.223310	3,240,935.74	45.670000	4,086,140.57	845,204.83	0.20
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01								
		Local	2,271.000	408.068120	926,722.70	638.160000	1,449,261.36	522,538.66	0.07
		Base		408.068120	926,722.70	638.160000	1,449,261.36	522,538.66	0.07
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
		Local	701,129.000	35.407163	24,824,988.53	104.430000	73,218,901.47	48,393,912.94	3.54
		Base		35.407163	24,824,988.53	104.430000	73,218,901.47	48,393,912.94	3.54

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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
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001								
		Local	21,443.000	38.521042	826,006.71	80.370000	1,723,373.91	897,367.20	0.08
		Base		38.521042	826,006.71	80.370000	1,723,373.91	897,367.20	0.08
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
		Local	101,526.000	19.459140	1,975,608.62	38.220000	3,880,323.72	1,904,715.10	0.19
		Base		19.459140	1,975,608.62	38.220000	3,880,323.72	1,904,715.10	0.19
59522J103	MID AMERICA APARTMENT COMM REIT USD.01								
		Local	10,321.000	89.158986	920,209.89	101.280000	1,045,310.88	125,100.99	0.05
		Base		89.158986	920,209.89	101.280000	1,045,310.88	125,100.99	0.05
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01								
		Local	5,716.000	82.101863	469,294.25	128.790000	736,163.64	266,869.39	0.04
		Base		82.101863	469,294.25	128.790000	736,163.64	266,869.39	0.04
60871R209	MOLSON COORS BREWING CO B COMMON STOCK USD.01								
		Local	16,984.000	52.046026	883,949.71	66.610000	1,131,304.24	247,354.53	0.05
		Base		52.046026	883,949.71	66.610000	1,131,304.24	247,354.53	0.05
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK								
		Local	131,871.000	17.597501	2,320,600.05	46.260000	6,100,352.46	3,779,752.41	0.30
		Base		17.597501	2,320,600.05	46.260000	6,100,352.46	3,779,752.41	0.30
61174X109	MONSTER BEVERAGE CORP COMMON STOCK								
		Local	36,116.000	28.073375	1,013,898.01	57.240000	2,067,279.84	1,053,381.83	0.10
		Base		28.073375	1,013,898.01	57.240000	2,067,279.84	1,053,381.83	0.10
615369105	MOODY S CORP COMMON STOCK USD.01								
		Local	15,112.000	34.331394	518,816.03	158.510000	2,395,403.12	1,876,587.09	0.12
		Base		34.331394	518,816.03	158.510000	2,395,403.12	1,876,587.09	0.12
617446448	MORGAN STANLEY COMMON STOCK USD.01								
		Local	118,499.000	36.651327	4,343,145.56	42.300000	5,012,507.70	669,362.14	0.24
		Base		36.651327	4,343,145.56	42.300000	5,012,507.70	669,362.14	0.24
61945C103	MOSAIC CO/THE COMMON STOCK USD.01								
		Local	32,152.000	49.212594	1,582,283.33	32.280000	1,037,866.56	-544,416.77	0.05
		Base		49.212594	1,582,283.33	32.280000	1,037,866.56	-544,416.77	0.05

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01								
		Local	14,826.000	72.338845	1,072,495.72	116.910000	1,733,307.66	660,811.94	0.08
		Base		72.338845	1,072,495.72	116.910000	1,733,307.66	660,811.94	0.08
629377508	NRG ENERGY INC COMMON STOCK USD.01								
		Local	26,286.000	24.299830	638,745.32	40.910000	1,075,360.26	436,614.94	0.05
		Base		24.299830	638,745.32	40.910000	1,075,360.26	436,614.94	0.05
631103108	NASDAQ INC COMMON STOCK USD.01								
		Local	10,405.000	32.497626	338,137.80	88.040000	916,056.20	577,918.40	0.04
		Base		32.497626	338,137.80	88.040000	916,056.20	577,918.40	0.04
637071101	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01								
		Local	34,758.000	46.783284	1,626,093.37	29.480000	1,024,665.84	-601,427.53	0.05
		Base		46.783284	1,626,093.37	29.480000	1,024,665.84	-601,427.53	0.05
640268108	NEKTAR THERAPEUTICS COMMON STOCK USD.0001								
		Local	15,693.000	102.284217	1,605,146.21	42.340000	664,441.62	-940,704.59	0.03
		Base		102.284217	1,605,146.21	42.340000	664,441.62	-940,704.59	0.03
64110D104	NETAPP INC COMMON STOCK USD.001								
		Local	22,841.000	35.527272	811,478.42	63.770000	1,456,570.57	645,092.15	0.07
		Base		35.527272	811,478.42	63.770000	1,456,570.57	645,092.15	0.07
64110L106	NETFLIX INC COMMON STOCK USD.001								
		Local	39,552.000	39.180623	1,549,672.01	339.500000	13,427,904.00	11,878,231.99	0.65
		Base		39.180623	1,549,672.01	339.500000	13,427,904.00	11,878,231.99	0.65
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0								
		Local	38,955.000	34.201212	1,332,308.22	21.210000	826,235.55	-506,072.67	0.04
		Base		34.201212	1,332,308.22	21.210000	826,235.55	-506,072.67	0.04
651290108	NEWFIELD EXPLORATION CO COMMON STOCK USD.01								
		Local	18,175.000	52.068543	946,345.76	18.280000	332,239.00	-614,106.76	0.02
		Base		52.068543	946,345.76	18.280000	332,239.00	-614,106.76	0.02
651639106	NEWMONT MINING CORP COMMON STOCK USD1.6								
		Local	48,293.000	37.465099	1,809,302.03	34.110000	1,647,274.23	-162,027.80	0.08
		Base		37.465099	1,809,302.03	34.110000	1,647,274.23	-162,027.80	0.08

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01								
		Local	34,925.000	12.091901	422,309.65	12.830000	448,087.75	25,778.10	0.02
		Base		12.091901	422,309.65	12.830000	448,087.75	25,778.10	0.02
65249B208	NEWS CORP CLASS B COMMON STOCK								
		Local	11,230.000	13.037193	146,407.68	12.930000	145,203.90	-1,203.78	0.01
		Base		13.037193	146,407.68	12.930000	145,203.90	-1,203.78	0.01
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01								
		Local	43,332.000	58.779170	2,547,018.98	178.980000	7,755,561.36	5,208,542.38	0.38
		Base		58.779170	2,547,018.98	178.980000	7,755,561.36	5,208,542.38	0.38
654106103	NIKE INC CL B COMMON STOCK								
		Local	115,450.000	16.044096	1,852,290.90	81.880000	9,453,046.00	7,600,755.10	0.46
		Base		16.044096	1,852,290.90	81.880000	9,453,046.00	7,600,755.10	0.46
65473P105	NISOURCE INC COMMON STOCK USD.01								
		Local	32,949.000	10.755386	354,379.20	27.280000	898,848.72	544,469.52	0.04
		Base		10.755386	354,379.20	27.280000	898,848.72	544,469.52	0.04
655044105	NOBLE ENERGY INC COMMON STOCK USD.01								
		Local	43,500.000	40.448632	1,759,515.48	22.340000	971,790.00	-787,725.48	0.05
		Base		40.448632	1,759,515.48	22.340000	971,790.00	-787,725.48	0.05
655664100	NORDSTROM INC COMMON STOCK								
		Local	10,316.000	29.669823	306,073.89	46.410000	478,765.56	172,691.67	0.02
		Base		29.669823	306,073.89	46.410000	478,765.56	172,691.67	0.02
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0								
		Local	24,689.000	43.221264	1,067,089.78	167.740000	4,141,332.86	3,074,243.08	0.20
		Base		43.221264	1,067,089.78	167.740000	4,141,332.86	3,074,243.08	0.20
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667								
		Local	20,073.000	60.450734	1,213,427.59	88.460000	1,775,657.58	562,229.99	0.09
		Base		60.450734	1,213,427.59	88.460000	1,775,657.58	562,229.99	0.09
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0								
		Local	15,744.000	56.755737	893,562.33	275.550000	4,338,259.20	3,444,696.87	0.21
		Base		56.755737	893,562.33	275.550000	4,338,259.20	3,444,696.87	0.21

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
670346105	NUCOR CORP COMMON STOCK USD.4								
		Local	28,458.000	35.360553	1,006,290.62	61.240000	1,742,767.92	736,477.30	0.08
		Base		35.360553	1,006,290.62	61.240000	1,742,767.92	736,477.30	0.08
67066G104	NVIDIA CORP COMMON STOCK USD.001								
		Local	55,297.000	33.814766	1,869,855.14	143.750000	7,948,943.75	6,079,088.61	0.38
		Base		33.814766	1,869,855.14	143.750000	7,948,943.75	6,079,088.61	0.38
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	7,265.000	49.199648	357,435.44	344.660000	2,503,954.90	2,146,519.46	0.12
		Base		49.199648	357,435.44	344.660000	2,503,954.90	2,146,519.46	0.12
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2								
		Local	68,454.000	45.647988	3,124,787.34	66.780000	4,571,358.12	1,446,570.78	0.22
		Base		45.647988	3,124,787.34	66.780000	4,571,358.12	1,446,570.78	0.22
681919106	OMNICOM GROUP COMMON STOCK USD.15								
		Local	20,321.000	43.125814	876,359.67	77.880000	1,582,599.48	706,239.81	0.08
		Base		43.125814	876,359.67	77.880000	1,582,599.48	706,239.81	0.08
682680103	ONEOK INC COMMON STOCK USD.01								
		Local	37,301.000	38.856421	1,449,383.36	64.210000	2,395,097.21	945,713.85	0.12
		Base		38.856421	1,449,383.36	64.210000	2,395,097.21	945,713.85	0.12
68389X105	ORACLE CORP COMMON STOCK USD.01								
		Local	231,024.000	22.088798	5,103,042.52	50.230000	11,604,335.52	6,501,293.00	0.56
		Base		22.088798	5,103,042.52	50.230000	11,604,335.52	6,501,293.00	0.56
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0								
		Local	41,838.000	80.763447	3,378,981.08	122.670000	5,132,267.46	1,753,286.38	0.25
		Base		80.763447	3,378,981.08	122.670000	5,132,267.46	1,753,286.38	0.25
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67								
		Local	21,749.000	36.525694	794,397.32	105.440000	2,293,214.56	1,498,817.24	0.11
		Base		36.525694	794,397.32	105.440000	2,293,214.56	1,498,817.24	0.11
69351T106	PPL CORP COMMON STOCK USD.01								
		Local	65,296.000	26.289030	1,716,568.53	31.320000	2,045,070.72	328,502.19	0.10
		Base		26.289030	1,716,568.53	31.320000	2,045,070.72	328,502.19	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
693656100	PVH CORP COMMON STOCK USD1.0								
		Local	6,869.000	119.744721	822,526.49	109.110000	749,476.59	-73,049.90	0.04
		Base		119.744721	822,526.49	109.110000	749,476.59	-73,049.90	0.04
693718108	PACCAR INC COMMON STOCK USD1.0								
		Local	31,686.000	31.173577	987,765.96	65.520000	2,076,066.72	1,088,300.76	0.10
		Base		31.173577	987,765.96	65.520000	2,076,066.72	1,088,300.76	0.10
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01								
		Local	8,567.000	110.186993	943,971.97	94.320000	808,039.44	-135,932.53	0.04
		Base		110.186993	943,971.97	94.320000	808,039.44	-135,932.53	0.04
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5								
		Local	12,000.000	52.402809	628,833.71	164.810000	1,977,720.00	1,348,886.29	0.10
		Base		52.402809	628,833.71	164.810000	1,977,720.00	1,348,886.29	0.10
704326107	PAYCHEX INC COMMON STOCK USD.01								
		Local	28,975.000	33.954510	983,831.92	70.800000	2,051,430.00	1,067,598.08	0.10
		Base		33.954510	983,831.92	70.800000	2,051,430.00	1,067,598.08	0.10
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001								
		Local	106,777.000	23.185447	2,475,672.51	88.760000	9,477,526.52	7,001,854.01	0.46
		Base		23.185447	2,475,672.51	88.760000	9,477,526.52	7,001,854.01	0.46
712704105	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01								
		Local	34,241.000	16.564958	567,200.72	16.380000	560,867.58	-6,333.14	0.03
		Base		16.564958	567,200.72	16.380000	560,867.58	-6,333.14	0.03
713448108	PEPSICO INC COMMON STOCK USD.017								
		Local	128,001.000	55.221050	7,068,349.65	112.670000	14,421,872.67	7,353,523.02	0.70
		Base		55.221050	7,068,349.65	112.670000	14,421,872.67	7,353,523.02	0.70
714046109	PERKINELMER INC COMMON STOCK USD1.0								
		Local	10,084.000	28.251630	284,889.44	90.500000	912,602.00	627,712.56	0.04
		Base		28.251630	284,889.44	90.500000	912,602.00	627,712.56	0.04
717081103	PFIZER INC COMMON STOCK USD.05								
		Local	523,954.000	28.411685	14,886,416.09	42.450000	22,241,847.30	7,355,431.21	1.08
		Base		28.411685	14,886,416.09	42.450000	22,241,847.30	7,355,431.21	1.08

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718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK								
		140,939.000	Local	41.180798	5,803,980.54	76.720000	10,812,840.08	5,008,859.54	0.52
			Base	41.180798	5,803,980.54	76.720000	10,812,840.08	5,008,859.54	0.52
718546104	PHILLIPS 66 COMMON STOCK								
		38,459.000	Local	30.476321	1,172,088.83	95.410000	3,669,373.19	2,497,284.36	0.18
			Base	30.476321	1,172,088.83	95.410000	3,669,373.19	2,497,284.36	0.18
723484101	PINNACLE WEST CAPITAL COMMON STOCK								
		10,162.000	Local	43.594777	443,010.12	88.120000	895,475.44	452,465.32	0.04
			Base	43.594777	443,010.12	88.120000	895,475.44	452,465.32	0.04
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01								
		15,455.000	Local	93.653847	1,447,420.20	142.320000	2,199,555.60	752,135.40	0.11
			Base	93.653847	1,447,420.20	142.320000	2,199,555.60	752,135.40	0.11
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2								
		21,819.000	Local	42.774415	933,294.96	93.460000	2,039,203.74	1,105,908.78	0.10
			Base	42.774415	933,294.96	93.460000	2,039,203.74	1,105,908.78	0.10
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01								
		23,871.000	Local	33.002023	787,791.28	50.070000	1,195,220.97	407,429.69	0.06
			Base	33.002023	787,791.28	50.070000	1,195,220.97	407,429.69	0.06
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK								
		225,905.000	Local	56.836263	12,839,596.01	96.470000	21,793,055.35	8,953,459.34	1.05
			Base	56.836263	12,839,596.01	96.470000	21,793,055.35	8,953,459.34	1.05
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0								
		52,866.000	Local	18.727621	990,054.39	67.290000	3,557,353.14	2,567,298.75	0.17
			Base	18.727621	990,054.39	67.290000	3,557,353.14	2,567,298.75	0.17
74340W103	PROLOGIS INC REIT USD.01								
		57,084.000	Local	46.264888	2,640,984.85	69.160000	3,947,929.44	1,306,944.59	0.19
			Base	46.264888	2,640,984.85	69.160000	3,947,929.44	1,306,944.59	0.19
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
		37,448.000	Local	50.237482	1,881,293.21	92.140000	3,450,458.72	1,569,165.51	0.17
			Base	50.237482	1,881,293.21	92.140000	3,450,458.72	1,569,165.51	0.17

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744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK								
		Local	45,817.000	30.079153	1,378,136.55	54.550000	2,499,317.35	1,121,180.80	0.12
		Base		30.079153	1,378,136.55	54.550000	2,499,317.35	1,121,180.80	0.12
74460D109	PUBLIC STORAGE REIT USD.1								
		Local	13,594.000	102.748741	1,396,766.39	212.520000	2,888,996.88	1,492,230.49	0.14
		Base		102.748741	1,396,766.39	212.520000	2,888,996.88	1,492,230.49	0.14
745867101	PULTEGROUP INC COMMON STOCK USD.01								
		Local	23,435.000	18.072489	423,528.77	27.810000	651,727.35	228,198.58	0.03
		Base		18.072489	423,528.77	27.810000	651,727.35	228,198.58	0.03
74736K101	QORVO INC COMMON STOCK USD.0001								
		Local	11,324.000	80.994135	917,177.58	65.360000	740,136.64	-177,040.94	0.04
		Base		80.994135	917,177.58	65.360000	740,136.64	-177,040.94	0.04
747525103	QUALCOMM INC COMMON STOCK USD.0001								
		Local	109,921.000	43.898032	4,825,315.55	49.520000	5,443,287.92	617,972.37	0.26
		Base		43.898032	4,825,315.55	49.520000	5,443,287.92	617,972.37	0.26
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001								
		Local	13,240.000	23.884608	316,232.21	35.340000	467,901.60	151,669.39	0.02
		Base		23.884608	316,232.21	35.340000	467,901.60	151,669.39	0.02
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01								
		Local	12,337.000	46.473313	573,341.26	87.350000	1,077,636.95	504,295.69	0.05
		Base		46.473313	573,341.26	87.350000	1,077,636.95	504,295.69	0.05
751212101	RALPH LAUREN CORP COMMON STOCK USD.01								
		Local	4,947.000	96.507051	477,420.38	116.140000	574,544.58	97,124.20	0.03
		Base		96.507051	477,420.38	116.140000	574,544.58	97,124.20	0.03
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01								
		Local	11,690.000	78.380538	916,268.49	80.500000	941,045.00	24,776.51	0.05
		Base		78.380538	916,268.49	80.500000	941,045.00	24,776.51	0.05
755111507	RAYTHEON COMPANY COMMON STOCK USD.01								
		Local	25,789.000	47.010998	1,212,366.62	164.760000	4,248,995.64	3,036,629.02	0.21
		Base		47.010998	1,212,366.62	164.760000	4,248,995.64	3,036,629.02	0.21

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
756109104	REALTY INCOME CORP REIT USD1.0								
		Local	26,760.000	51.967053	1,390,638.34	68.690000	1,838,144.40	447,506.06	0.09
		Base		51.967053	1,390,638.34	68.690000	1,838,144.40	447,506.06	0.09
756577102	RED HAT INC COMMON STOCK USD.0001								
		Local	16,027.000	32.632687	523,004.07	177.840000	2,850,241.68	2,327,237.61	0.14
		Base		32.632687	523,004.07	177.840000	2,850,241.68	2,327,237.61	0.14
758849103	REGENCY CENTERS CORP REIT USD.01								
		Local	15,365.000	67.993308	1,044,717.17	65.000000	998,725.00	-45,992.17	0.05
		Base		67.993308	1,044,717.17	65.000000	998,725.00	-45,992.17	0.05
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								
		Local	7,032.000	252.624434	1,776,455.02	429.270000	3,018,626.64	1,242,171.62	0.15
		Base		252.624434	1,776,455.02	429.270000	3,018,626.64	1,242,171.62	0.15
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01								
		Local	93,735.000	12.797216	1,199,547.03	15.170000	1,421,959.95	222,412.92	0.07
		Base		12.797216	1,199,547.03	15.170000	1,421,959.95	222,412.92	0.07
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01								
		Local	19,721.000	24.243651	478,109.04	76.710000	1,512,797.91	1,034,688.87	0.07
		Base		24.243651	478,109.04	76.710000	1,512,797.91	1,034,688.87	0.07
761152107	RESMED INC COMMON STOCK USD.004								
		Local	12,914.000	77.691136	1,003,303.33	95.170000	1,229,025.38	225,722.05	0.06
		Base		77.691136	1,003,303.33	95.170000	1,229,025.38	225,722.05	0.06
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001								
		Local	11,018.000	29.838065	328,755.80	64.430000	709,889.74	381,133.94	0.03
		Base		29.838065	328,755.80	64.430000	709,889.74	381,133.94	0.03
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0								
		Local	10,941.000	47.284705	517,341.96	169.520000	1,854,718.32	1,337,376.36	0.09
		Base		47.284705	517,341.96	169.520000	1,854,718.32	1,337,376.36	0.09
775711104	ROLLINS INC COMMON STOCK USD1.0								
		Local	13,354.000	39.879434	532,549.96	37.240000	497,302.96	-35,247.00	0.02
		Base		39.879434	532,549.96	37.240000	497,302.96	-35,247.00	0.02

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776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	9,378.000	79.385349	744,475.80	283.260000	2,656,412.28	1,911,936.48	0.13
		Base		79.385349	744,475.80	283.260000	2,656,412.28	1,911,936.48	0.13
778296103	ROSS STORES INC COMMON STOCK USD.01								
		Local	33,851.000	14.867751	503,288.25	92.120000	3,118,354.12	2,615,065.87	0.15
		Base		14.867751	503,288.25	92.120000	3,118,354.12	2,615,065.87	0.15
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0								
		Local	22,751.000	43.083077	980,183.09	191.650000	4,360,229.15	3,380,046.06	0.21
		Base		43.083077	980,183.09	191.650000	4,360,229.15	3,380,046.06	0.21
78410G104	SBA COMMUNICATIONS CORP REIT USD.01								
		Local	10,275.000	153.442354	1,576,620.19	182.530000	1,875,495.75	298,875.56	0.09
		Base		153.442354	1,576,620.19	182.530000	1,875,495.75	298,875.56	0.09
78440X101	SL GREEN REALTY CORP REIT USD.01								
		Local	7,734.000	131.965412	1,020,620.50	92.430000	714,853.62	-305,766.88	0.03
		Base		131.965412	1,020,620.50	92.430000	714,853.62	-305,766.88	0.03
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST								
		Local	8,000.000	274.216500	2,193,732.00	269.930000	2,159,440.00	-34,292.00	0.10
		Base		274.216500	2,193,732.00	269.930000	2,159,440.00	-34,292.00	0.10
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001								
		Local	4,829.000	264.937472	1,279,383.05	233.380000	1,126,992.02	-152,391.03	0.05
		Base		264.937472	1,279,383.05	233.380000	1,126,992.02	-152,391.03	0.05
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001								
		Local	69,358.000	48.476423	3,362,227.74	151.970000	10,540,335.26	7,178,107.52	0.51
		Base		48.476423	3,362,227.74	151.970000	10,540,335.26	7,178,107.52	0.51
806407102	HENRY SCHEIN INC COMMON STOCK USD.01								
		Local	13,821.000	69.834959	965,188.97	77.700000	1,073,891.70	108,702.73	0.05
		Base		69.834959	965,188.97	77.700000	1,073,891.70	108,702.73	0.05
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
		Local	125,552.000	85.054487	10,678,760.92	44.210000	5,550,653.92	-5,128,107.00	0.27
		Base		85.054487	10,678,760.92	44.210000	5,550,653.92	-5,128,107.00	0.27

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808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
		108,969.000	Local	22.070113	2,404,958.13	46.770000	5,096,480.13	2,691,522.00	0.25
			Base	22.070113	2,404,958.13	46.770000	5,096,480.13	2,691,522.00	0.25
81211K100	SEALED AIR CORP COMMON STOCK USD.1								
		14,227.000	Local	24.088468	342,706.64	39.500000	561,966.50	219,259.86	0.03
			Base	24.088468	342,706.64	39.500000	561,966.50	219,259.86	0.03
816851109	SEMPRA ENERGY COMMON STOCK								
		24,822.000	Local	58.545724	1,453,221.97	116.980000	2,903,677.56	1,450,455.59	0.14
			Base	58.545724	1,453,221.97	116.980000	2,903,677.56	1,450,455.59	0.14
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0								
		7,470.000	Local	78.126203	583,602.74	421.520000	3,148,754.40	2,565,151.66	0.15
			Base	78.126203	583,602.74	421.520000	3,148,754.40	2,565,151.66	0.15
828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
		28,036.000	Local	85.333607	2,392,413.01	182.120000	5,105,916.32	2,713,503.31	0.25
			Base	85.333607	2,392,413.01	182.120000	5,105,916.32	2,713,503.31	0.25
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25								
		16,094.000	Local	92.616537	1,490,570.55	73.040000	1,175,505.76	-315,064.79	0.06
			Base	92.616537	1,490,570.55	73.040000	1,175,505.76	-315,064.79	0.06
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0								
		13,046.000	Local	53.821624	702,156.91	47.860000	624,381.56	-77,775.35	0.03
			Base	53.821624	702,156.91	47.860000	624,381.56	-77,775.35	0.03
832696405	JM SMUCKER CO/THE COMMON STOCK								
		10,314.000	Local	63.495830	654,895.99	104.880000	1,081,732.32	426,836.33	0.05
			Base	63.495830	654,895.99	104.880000	1,081,732.32	426,836.33	0.05
833034101	SNAP ON INC COMMON STOCK USD1.0								
		5,049.000	Local	49.557094	250,213.77	165.990000	838,083.51	587,869.74	0.04
			Base	49.557094	250,213.77	165.990000	838,083.51	587,869.74	0.04
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0								
		93,303.000	Local	34.414994	3,211,022.18	48.600000	4,534,525.80	1,323,503.62	0.22
			Base	34.414994	3,211,022.18	48.600000	4,534,525.80	1,323,503.62	0.22

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0								
		Local	45,875.000	14.208160	651,799.32	56.760000	2,603,865.00	1,952,065.68	0.13
		Base		14.208160	651,799.32	56.760000	2,603,865.00	1,952,065.68	0.13
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5								
		Local	13,696.000	55.786409	764,050.66	126.440000	1,731,722.24	967,671.58	0.08
		Base		55.786409	764,050.66	126.440000	1,731,722.24	967,671.58	0.08
855244109	STARBUCKS CORP COMMON STOCK USD.001								
		Local	112,494.000	14.635221	1,646,374.56	68.140000	7,665,341.16	6,018,966.60	0.37
		Base		14.635221	1,646,374.56	68.140000	7,665,341.16	6,018,966.60	0.37
857477103	STATE STREET CORP COMMON STOCK USD1.0								
		Local	34,396.000	55.445849	1,907,115.43	70.900000	2,438,676.40	531,560.97	0.12
		Base		55.445849	1,907,115.43	70.900000	2,438,676.40	531,560.97	0.12
863667101	STRYKER CORP COMMON STOCK USD.1								
		Local	28,158.000	56.420765	1,588,695.91	177.570000	5,000,016.06	3,411,320.15	0.24
		Base		56.420765	1,588,695.91	177.570000	5,000,016.06	3,411,320.15	0.24
867914103	SUNTRUST BANKS INC COMMON STOCK USD1.0								
		Local	40,734.000	42.826581	1,744,497.97	59.420000	2,420,414.28	675,916.31	0.12
		Base		42.826581	1,744,497.97	59.420000	2,420,414.28	675,916.31	0.12
871503108	SYMANTEC CORP COMMON STOCK USD.01								
		Local	57,952.000	28.515209	1,652,513.38	21.020000	1,218,151.04	-434,362.34	0.06
		Base		28.515209	1,652,513.38	21.020000	1,218,151.04	-434,362.34	0.06
871607107	SYNOPSYS INC COMMON STOCK USD.01								
		Local	13,533.000	70.578671	955,141.16	93.350000	1,263,305.55	308,164.39	0.06
		Base		70.578671	955,141.16	93.350000	1,263,305.55	308,164.39	0.06
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001								
		Local	59,950.000	31.794227	1,906,063.90	30.040000	1,800,898.00	-105,165.90	0.09
		Base		31.794227	1,906,063.90	30.040000	1,800,898.00	-105,165.90	0.09
871829107	SYSCO CORP COMMON STOCK USD1.0								
		Local	43,356.000	28.560675	1,238,276.62	63.850000	2,768,280.60	1,530,003.98	0.13
		Base		28.560675	1,238,276.62	63.850000	2,768,280.60	1,530,003.98	0.13

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Base Currency: USD - US DOLLAR

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872540109	TJX COMPANIES INC COMMON STOCK USD1.0								
		Local	112,199.000	8.899043	998,463.74	49.730000	5,579,656.27	4,581,192.53	0.27
		Base		8.899043	998,463.74	49.730000	5,579,656.27	4,581,192.53	0.27
874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01								
		Local	10,325.000	107.339593	1,108,281.30	105.550000	1,089,803.75	-18,477.55	0.05
		Base		107.339593	1,108,281.30	105.550000	1,089,803.75	-18,477.55	0.05
876030107	TAPESTRY INC COMMON STOCK USD.01								
		Local	26,295.000	32.936605	866,068.03	38.710000	1,017,879.45	151,811.42	0.05
		Base		32.936605	866,068.03	38.710000	1,017,879.45	151,811.42	0.05
87612E106	TARGET CORP COMMON STOCK USD.0833								
		Local	47,305.000	46.482149	2,198,838.04	73.000000	3,453,265.00	1,254,426.96	0.17
		Base		46.482149	2,198,838.04	73.000000	3,453,265.00	1,254,426.96	0.17
879369106	TELEFLEX INC COMMON STOCK USD1.0								
		Local	4,172.000	258.464494	1,078,313.87	273.500000	1,141,042.00	62,728.13	0.06
		Base		258.464494	1,078,313.87	273.500000	1,141,042.00	62,728.13	0.06
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
		Local	87,121.000	35.845999	3,122,939.31	100.680000	8,771,342.28	5,648,402.97	0.42
		Base		35.845999	3,122,939.31	100.680000	8,771,342.28	5,648,402.97	0.42
883203101	TEXTRON INC COMMON STOCK USD.125								
		Local	22,028.000	32.205622	709,425.45	53.230000	1,172,550.44	463,124.99	0.06
		Base		32.205622	709,425.45	53.230000	1,172,550.44	463,124.99	0.06
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
		Local	36,505.000	62.265389	2,272,998.01	245.670000	8,968,183.35	6,695,185.34	0.43
		Base		62.265389	2,272,998.01	245.670000	8,968,183.35	6,695,185.34	0.43
88579Y101	3M CO COMMON STOCK USD.01								
		Local	52,814.000	75.085065	3,965,542.63	200.300000	10,578,644.20	6,613,101.57	0.51
		Base		75.085065	3,965,542.63	200.300000	10,578,644.20	6,613,101.57	0.51
886547108	TIFFANY + CO COMMON STOCK USD.01								
		Local	9,836.000	51.616513	507,700.02	88.730000	872,748.28	365,048.26	0.04
		Base		51.616513	507,700.02	88.730000	872,748.28	365,048.26	0.04

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891027104	TORCHMARK CORP COMMON STOCK USD1.0								
		Local	9,304.000	21.290188	198,083.91	83.760000	779,303.04	581,219.13	0.04
		Base		21.290188	198,083.91	83.760000	779,303.04	581,219.13	0.04
891906109	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1								
		Local	15,214.000	29.726611	452,260.66	89.610000	1,363,326.54	911,065.88	0.07
		Base		29.726611	452,260.66	89.610000	1,363,326.54	911,065.88	0.07
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008								
		Local	11,070.000	72.267029	799,996.01	85.400000	945,378.00	145,381.99	0.05
		Base		72.267029	799,996.01	85.400000	945,378.00	145,381.99	0.05
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01								
		Local	4,399.000	266.653146	1,173,007.19	391.000000	1,720,009.00	547,001.81	0.08
		Base		266.653146	1,173,007.19	391.000000	1,720,009.00	547,001.81	0.08
89417E109	TRAVELERS COS INC/THE COMMON STOCK								
		Local	24,019.000	45.244789	1,086,734.58	125.540000	3,015,345.26	1,928,610.68	0.15
		Base		45.244789	1,086,734.58	125.540000	3,015,345.26	1,928,610.68	0.15
896945201	TRIPADVISOR INC COMMON STOCK USD.001								
		Local	9,283.000	36.942612	342,938.27	57.380000	532,658.54	189,720.27	0.03
		Base		36.942612	342,938.27	57.380000	532,658.54	189,720.27	0.03
90130A101	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01								
		Local	95,849.000	16.988514	1,628,332.05	49.310000	4,726,314.19	3,097,982.14	0.23
		Base		16.988514	1,628,332.05	49.310000	4,726,314.19	3,097,982.14	0.23
90130A200	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01								
		Local	44,162.000	28.990537	1,280,280.09	49.060000	2,166,587.72	886,307.63	0.10
		Base		28.990537	1,280,280.09	49.060000	2,166,587.72	886,307.63	0.10
90184L102	TWITTER INC COMMON STOCK USD.000005								
		Local	65,628.000	38.146313	2,503,466.20	33.560000	2,202,475.68	-300,990.52	0.11
		Base		38.146313	2,503,466.20	33.560000	2,202,475.68	-300,990.52	0.11
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
		Local	26,764.000	23.003258	615,659.19	61.920000	1,657,226.88	1,041,567.69	0.08
		Base		23.003258	615,659.19	61.920000	1,657,226.88	1,041,567.69	0.08

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902653104	UDR INC REIT USD.01								
		Local	24,982.000	36.051540	900,639.56	43.750000	1,092,962.50	192,322.94	0.05
		Base		36.051540	900,639.56	43.750000	1,092,962.50	192,322.94	0.05
902973304	US BANCORP COMMON STOCK USD.01								
		Local	137,730.000	26.711916	3,679,032.18	51.160000	7,046,266.80	3,367,234.62	0.34
		Base		26.711916	3,679,032.18	51.160000	7,046,266.80	3,367,234.62	0.34
90384S303	ULTA BEAUTY INC COMMON STOCK USD.01								
		Local	5,110.000	207.343577	1,059,525.68	291.920000	1,491,711.20	432,185.52	0.07
		Base		207.343577	1,059,525.68	291.920000	1,491,711.20	432,185.52	0.07
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333								
		Local	17,018.000	28.154435	479,132.18	20.740000	352,953.32	-126,178.86	0.02
		Base		28.154435	479,132.18	20.740000	352,953.32	-126,178.86	0.02
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333								
		Local	17,440.000	25.572700	445,987.88	18.940000	330,313.60	-115,674.28	0.02
		Base		25.572700	445,987.88	18.940000	330,313.60	-115,674.28	0.02
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
		Local	66,796.000	28.007855	1,870,812.68	159.070000	10,625,239.72	8,754,427.04	0.51
		Base		28.007855	1,870,812.68	159.070000	10,625,239.72	8,754,427.04	0.51
910047109	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01								
		Local	20,748.000	57.030174	1,183,262.06	87.270000	1,810,677.96	627,415.90	0.09
		Base		57.030174	1,183,262.06	87.270000	1,810,677.96	627,415.90	0.09
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
		Local	63,018.000	70.968572	4,472,297.48	105.400000	6,642,097.20	2,169,799.72	0.32
		Base		70.968572	4,472,297.48	105.400000	6,642,097.20	2,169,799.72	0.32
911363109	UNITED RENTALS INC COMMON STOCK USD.01								
		Local	7,354.000	114.747305	843,851.68	125.260000	921,162.04	77,310.36	0.04
		Base		114.747305	843,851.68	125.260000	921,162.04	77,310.36	0.04
913017109	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0								
		Local	73,581.000	64.395693	4,738,299.51	118.070000	8,687,708.67	3,949,409.16	0.42
		Base		64.395693	4,738,299.51	118.070000	8,687,708.67	3,949,409.16	0.42

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91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
		Local	87,219.000	44.660205	3,895,218.44	270.200000	23,566,573.80	19,671,355.36	1.14
		Base		44.660205	3,895,218.44	270.200000	23,566,573.80	19,671,355.36	1.14
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01								
		Local	7,729.000	114.366460	883,938.37	132.530000	1,024,324.37	140,386.00	0.05
		Base		114.366460	883,938.37	132.530000	1,024,324.37	140,386.00	0.05
91529Y106	UNUM GROUP COMMON STOCK USD.1								
		Local	19,838.000	24.050142	477,106.72	34.760000	689,568.88	212,462.16	0.03
		Base		24.050142	477,106.72	34.760000	689,568.88	212,462.16	0.03
918204108	VF CORP COMMON STOCK								
		Local	29,500.000	22.157656	653,650.86	84.170000	2,483,015.00	1,829,364.14	0.12
		Base		22.157656	653,650.86	84.170000	2,483,015.00	1,829,364.14	0.12
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01								
		Local	38,511.000	31.028199	1,194,926.98	87.820000	3,382,036.02	2,187,109.04	0.16
		Base		31.028199	1,194,926.98	87.820000	3,382,036.02	2,187,109.04	0.16
92220P105	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.0								
		Local	8,262.000	46.001346	380,063.12	132.030000	1,090,831.86	710,768.74	0.05
		Base		46.001346	380,063.12	132.030000	1,090,831.86	710,768.74	0.05
92276F100	VENTAS INC REIT USD.25								
		Local	32,314.000	43.419237	1,403,049.21	64.490000	2,083,929.86	680,880.65	0.10
		Base		43.419237	1,403,049.21	64.490000	2,083,929.86	680,880.65	0.10
92343E102	VERISIGN INC COMMON STOCK USD.001								
		Local	9,646.000	54.494386	525,652.85	169.270000	1,632,778.42	1,107,125.57	0.08
		Base		54.494386	525,652.85	169.270000	1,632,778.42	1,107,125.57	0.08
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
		Local	374,694.000	42.727955	16,009,908.52	55.060000	20,630,651.64	4,620,743.12	1.00
		Base		42.727955	16,009,908.52	55.060000	20,630,651.64	4,620,743.12	1.00
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001								
		Local	14,926.000	84.144658	1,255,943.17	117.410000	1,752,461.66	496,518.49	0.08
		Base		84.144658	1,255,943.17	117.410000	1,752,461.66	496,518.49	0.08

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92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								
		23,172.000	Local	83.516925	1,935,254.19	190.910000	4,423,766.52	2,488,512.33	0.21
			Base	83.516925	1,935,254.19	190.910000	4,423,766.52	2,488,512.33	0.21
92553P201	VIACOM INC CLASS B COMMON STOCK USD.001								
		32,055.000	Local	43.892085	1,406,960.78	29.420000	943,058.10	-463,902.68	0.05
			Base	43.892085	1,406,960.78	29.420000	943,058.10	-463,902.68	0.05
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
		159,307.000	Local	27.434446	4,370,499.31	135.010000	21,508,038.07	17,137,538.76	1.04
			Base	27.434446	4,370,499.31	135.010000	21,508,038.07	17,137,538.76	1.04
929042109	VORNADO REALTY TRUST REIT USD.04								
		15,699.000	Local	59.668347	936,733.38	69.910000	1,097,517.09	160,783.71	0.05
			Base	59.668347	936,733.38	69.910000	1,097,517.09	160,783.71	0.05
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0								
		11,972.000	Local	58.682896	702,551.63	101.650000	1,216,953.80	514,402.17	0.06
			Base	58.682896	702,551.63	101.650000	1,216,953.80	514,402.17	0.06
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01								
		28,615.000	Local	36.427406	1,042,370.22	73.030000	2,089,753.45	1,047,383.23	0.10
			Base	36.427406	1,042,370.22	73.030000	2,089,753.45	1,047,383.23	0.10
931142103	WALMART INC COMMON STOCK USD.1								
		129,081.000	Local	54.799424	7,073,564.48	95.830000	12,369,832.23	5,296,267.75	0.60
			Base	54.799424	7,073,564.48	95.830000	12,369,832.23	5,296,267.75	0.60
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01								
		72,897.000	Local	41.228354	3,005,423.34	72.260000	5,267,537.22	2,262,113.88	0.25
			Base	41.228354	3,005,423.34	72.260000	5,267,537.22	2,262,113.88	0.25
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01								
		35,569.000	Local	30.905219	1,099,267.72	95.670000	3,402,886.23	2,303,618.51	0.16
			Base	30.905219	1,099,267.72	95.670000	3,402,886.23	2,303,618.51	0.16
941848103	WATERS CORP COMMON STOCK USD.01								
		6,867.000	Local	53.756023	369,142.61	231.220000	1,587,787.74	1,218,645.13	0.08
			Base	53.756023	369,142.61	231.220000	1,587,787.74	1,218,645.13	0.08

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94946T106	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01								
		Local	4,532.000	320.177699	1,451,045.33	276.480000	1,253,007.36	-198,037.97	0.06
		Base		320.177699	1,451,045.33	276.480000	1,253,007.36	-198,037.97	0.06
949746101	WELLS FARGO + CO COMMON STOCK USD1.666								
		Local	384,099.000	38.568460	14,814,107.01	48.910000	18,786,282.09	3,972,175.08	0.91
		Base		38.568460	14,814,107.01	48.910000	18,786,282.09	3,972,175.08	0.91
95040Q104	WELLTOWER INC REIT USD1.0								
		Local	34,053.000	55.638644	1,894,662.76	77.490000	2,638,766.97	744,104.21	0.13
		Base		55.638644	1,894,662.76	77.490000	2,638,766.97	744,104.21	0.13
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01								
		Local	26,234.000	40.402148	1,059,909.94	44.990000	1,180,267.66	120,357.72	0.06
		Base		40.402148	1,059,909.94	44.990000	1,180,267.66	120,357.72	0.06
959802109	WESTERN UNION CO COMMON STOCK USD.01								
		Local	40,147.000	17.374431	697,531.30	18.250000	732,682.75	35,151.45	0.04
		Base		17.374431	697,531.30	18.250000	732,682.75	35,151.45	0.04
96145D105	WESTROCK CO COMMON STOCK								
		Local	22,981.000	44.439754	1,021,269.98	40.710000	935,556.51	-85,713.47	0.05
		Base		44.439754	1,021,269.98	40.710000	935,556.51	-85,713.47	0.05
962166104	WEYERHAEUSER CO REIT USD1.25								
		Local	67,925.000	27.937002	1,897,620.89	26.240000	1,782,352.00	-115,268.89	0.09
		Base		27.937002	1,897,620.89	26.240000	1,782,352.00	-115,268.89	0.09
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0								
		Local	5,785.000	92.737502	536,486.45	133.010000	769,462.85	232,976.40	0.04
		Base		92.737502	536,486.45	133.010000	769,462.85	232,976.40	0.04
969457100	WILLIAMS COS INC COMMON STOCK USD1.0								
		Local	109,752.000	28.661795	3,145,689.30	26.930000	2,955,621.36	-190,067.94	0.14
		Base		28.661795	3,145,689.30	26.930000	2,955,621.36	-190,067.94	0.14
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01								
		Local	8,929.000	19.035750	169,970.21	49.090000	438,324.61	268,354.40	0.02
		Base		19.035750	169,970.21	49.090000	438,324.61	268,354.40	0.02

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
983134107	WYNN RESORTS LTD COMMON STOCK USD.01								
		Local	8,872.000	87.871035	779,591.82	123.010000	1,091,344.72	311,752.90	0.05
		Base		87.871035	779,591.82	123.010000	1,091,344.72	311,752.90	0.05
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5								
		Local	46,631.000	24.186263	1,127,829.64	52.360000	2,441,599.16	1,313,769.52	0.12
		Base		24.186263	1,127,829.64	52.360000	2,441,599.16	1,313,769.52	0.12
983919101	XILINX INC COMMON STOCK USD.01								
		Local	22,940.000	38.458319	882,233.84	111.940000	2,567,903.60	1,685,669.76	0.12
		Base		38.458319	882,233.84	111.940000	2,567,903.60	1,685,669.76	0.12
984121608	XEROX CORP COMMON STOCK USD1.0								
		Local	18,795.000	36.222185	680,795.96	28.210000	530,206.95	-150,589.01	0.03
		Base		36.222185	680,795.96	28.210000	530,206.95	-150,589.01	0.03
98419M100	XYLEM INC COMMON STOCK								
		Local	16,301.000	28.455760	463,857.34	71.260000	1,161,609.26	697,751.92	0.06
		Base		28.455760	463,857.34	71.260000	1,161,609.26	697,751.92	0.06
988498101	YUM BRANDS INC COMMON STOCK								
		Local	28,311.000	22.736689	643,698.39	93.980000	2,660,667.78	2,016,969.39	0.13
		Base		22.736689	643,698.39	93.980000	2,660,667.78	2,016,969.39	0.13
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01								
		Local	18,493.000	70.478877	1,303,365.87	109.560000	2,026,093.08	722,727.21	0.10
		Base		70.478877	1,303,365.87	109.560000	2,026,093.08	722,727.21	0.10
989701107	ZIONS BANCORP NA COMMON STOCK USD.001								
		Local	17,424.000	37.224809	648,605.08	47.590000	829,208.16	180,603.08	0.04
		Base		37.224809	648,605.08	47.590000	829,208.16	180,603.08	0.04
98978V103	ZOETIS INC COMMON STOCK USD.01								
		Local	43,554.000	33.508188	1,459,415.64	86.160000	3,752,612.64	2,293,197.00	0.18
		Base		33.508188	1,459,415.64	86.160000	3,752,612.64	2,293,197.00	0.18
G0176J109	ALLEGION PLC COMMON STOCK USD.01								
		Local	8,618.000	30.789500	265,343.91	85.860000	739,941.48	474,597.57	0.04
		Base		30.789500	265,343.91	85.860000	739,941.48	474,597.57	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
G0177J108	ALLERGAN PLC COMMON STOCK USD.0033								
		Local	28,743.000	170.225718	4,892,797.82	143.980000	4,138,417.14	-754,380.68	0.20
		Base		170.225718	4,892,797.82	143.980000	4,138,417.14	-754,380.68	0.20
G0408V102	AON PLC COMMON STOCK USD.01								
		Local	21,839.000	41.915694	915,396.85	156.230000	3,411,906.97	2,496,510.12	0.17
		Base		41.915694	915,396.85	156.230000	3,411,906.97	2,496,510.12	0.17
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
		Local	57,797.000	69.357133	4,008,634.21	153.550000	8,874,729.35	4,866,095.14	0.43
		Base		69.357133	4,008,634.21	153.550000	8,874,729.35	4,866,095.14	0.43
G1890L107	CAPRI HOLDINGS LTD COMMON STOCK								
		Local	13,627.000	80.340326	1,094,797.62	42.480000	578,874.96	-515,922.66	0.03
		Base		80.340326	1,094,797.62	42.480000	578,874.96	-515,922.66	0.03
G29183103	EATON CORP PLC COMMON STOCK USD.01								
		Local	39,294.000	36.981708	1,453,159.22	76.250000	2,996,167.50	1,543,008.28	0.14
		Base		36.981708	1,453,159.22	76.250000	2,996,167.50	1,543,008.28	0.14
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01								
		Local	3,685.000	254.204706	936,744.34	219.050000	807,199.25	-129,545.09	0.04
		Base		254.204706	936,744.34	219.050000	807,199.25	-129,545.09	0.04
G47567105	IHS MARKIT LTD COMMON STOCK USD.01								
		Local	32,527.000	46.060804	1,498,219.77	51.920000	1,688,801.84	190,582.07	0.08
		Base		46.060804	1,498,219.77	51.920000	1,688,801.84	190,582.07	0.08
G47791101	INGERSOLL RAND PLC COMMON STOCK USD1.0								
		Local	22,268.000	36.920012	822,134.83	100.040000	2,227,690.72	1,405,555.89	0.11
		Base		36.920012	822,134.83	100.040000	2,227,690.72	1,405,555.89	0.11
G491BT108	INVESCO LTD COMMON STOCK USD.2								
		Local	37,313.000	23.787229	887,572.88	18.220000	679,842.86	-207,730.02	0.03
		Base		23.787229	887,572.88	18.220000	679,842.86	-207,730.02	0.03
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01								
		Local	70,368.000	37.067418	2,608,360.04	33.770000	2,376,327.36	-232,032.68	0.11
		Base		37.067418	2,608,360.04	33.770000	2,376,327.36	-232,032.68	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
G5494J103	LINDE PLC COMMON STOCK EUR.001								
		Local	49,942.000	160.435750	8,012,482.23	163.010000	8,141,045.42	128,563.19	0.39
		Base		160.435750	8,012,482.23	163.010000	8,141,045.42	128,563.19	0.39
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1								
		Local	121,793.000	74.979029	9,131,920.92	88.390000	10,765,283.27	1,633,362.35	0.52
		Base		74.979029	9,131,920.92	88.390000	10,765,283.27	1,633,362.35	0.52
G6095L109	APTIV PLC COMMON STOCK USD.01								
		Local	23,884.000	33.808533	807,483.01	79.130000	1,889,940.92	1,082,457.91	0.09
		Base		33.808533	807,483.01	79.130000	1,889,940.92	1,082,457.91	0.09
G6518L108	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07								
		Local	32,197.000	38.396775	1,236,260.96	25.680000	826,818.96	-409,442.00	0.04
		Base		38.396775	1,236,260.96	25.680000	826,818.96	-409,442.00	0.04
G66721104	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001								
		Local	19,944.000	55.231148	1,101,530.01	51.430000	1,025,719.92	-75,810.09	0.05
		Base		55.231148	1,101,530.01	51.430000	1,025,719.92	-75,810.09	0.05
G7945M107	SEAGATE TECHNOLOGY COMMON STOCK USD.00001								
		Local	23,607.000	28.832499	680,648.81	44.280000	1,045,317.96	364,669.15	0.05
		Base		28.832499	680,648.81	44.280000	1,045,317.96	364,669.15	0.05
G7S00T104	PENTAIR PLC COMMON STOCK USD.01								
		Local	14,480.000	26.372041	381,867.15	41.190000	596,431.20	214,564.05	0.03
		Base		26.372041	381,867.15	41.190000	596,431.20	214,564.05	0.03
G87110105	TECHNIPFMC PLC COMMON STOCK USD1.0								
		Local	38,575.000	34.953403	1,348,327.54	22.960000	885,682.00	-462,645.54	0.04
		Base		34.953403	1,348,327.54	22.960000	885,682.00	-462,645.54	0.04
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635								
		Local	11,782.000	127.066603	1,497,098.72	162.790000	1,917,991.78	420,893.06	0.09
		Base		127.066603	1,497,098.72	162.790000	1,917,991.78	420,893.06	0.09
G97822103	PERRIGO CO PLC COMMON STOCK EUR.001								
		Local	11,334.000	123.135792	1,395,621.07	46.450000	526,464.30	-869,156.77	0.03
		Base		123.135792	1,395,621.07	46.450000	526,464.30	-869,156.77	0.03

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
H1467J104	CHUBB LTD COMMON STOCK								
		41,782.000	Local	77.471775	3,236,925.69	133.050000	5,559,095.10	2,322,169.41	0.27
			Base	77.471775	3,236,925.69	133.050000	5,559,095.10	2,322,169.41	0.27
H2906T109	GARMIN LTD COMMON STOCK CHF.1								
		10,957.000	Local	45.321723	496,590.12	69.180000	758,005.26	261,415.14	0.04
			Base	45.321723	496,590.12	69.180000	758,005.26	261,415.14	0.04
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57								
		31,101.000	Local	36.965485	1,149,663.54	80.950000	2,517,625.95	1,367,962.41	0.12
			Base	36.965485	1,149,663.54	80.950000	2,517,625.95	1,367,962.41	0.12
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04								
		28,516.000	Local	55.796104	1,591,081.70	86.970000	2,480,036.52	888,954.82	0.12
			Base	55.796104	1,591,081.70	86.970000	2,480,036.52	888,954.82	0.12
N59465109	MYLAN NV COMMON STOCK EUR.01								
		46,734.000	Local	52.994050	2,476,623.92	29.950000	1,399,683.30	-1,076,940.62	0.07
			Base	52.994050	2,476,623.92	29.950000	1,399,683.30	-1,076,940.62	0.07
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01								
		15,536.000	Local	80.530042	1,251,114.74	120.050000	1,865,096.80	613,982.06	0.09
			Base	80.530042	1,251,114.74	120.050000	1,865,096.80	613,982.06	0.09
US DOLLAR Total									
		26,087,880.000	Local		1,090,212,667.60		2,062,250,194.41	972,037,526.81	99.77
			Base		1,090,212,667.60		2,062,250,194.41	972,037,526.81	99.77
EQUITY Total									
		26,087,880.000	Base		1,090,212,667.60		2,062,250,194.41	972,037,526.81	99.77

& Issue has redenominated but Local is not converted
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Holdings

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

As of: *January 31, 2019* *View Date:* *February 8, 2019*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		28,975,693.950	Base	1,093,101,781.13		2,065,139,936.40	972,038,155.27	100.00

& Issue has redenominated but Local is not converted
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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	459,952.230	1.000000	459,952.23	1.000000	459,952.23	0.00	0.04
		Base		1.000000	459,952.23	1.000000	459,952.23	0.00	0.04
US DOLLAR Total									
		Local	459,952.230		459,952.23		459,952.23	0.00	0.04
		Base			459,952.23		459,952.23	0.00	0.04
CASH Total									
		Base	459,952.230		459,952.23		459,952.23	0.00	0.04
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
22599G006	CREDIT AGRICOLE REPO REPO					2.54	01 Feb 2019		
		Local	180,034,998.910	100.000000	180,034,998.91	100.000000	180,034,998.91	0.00	14.45
		Base		100.000000	180,034,998.91	100.000000	180,034,998.91	0.00	14.45
912796QH5	TREASURY BILL 05/19 0.00000					2.4225	23 May 2019		
		Local	70,000,000.000	99.271959	69,490,371.25	99.287500	69,501,250.00	10,878.75	5.58
		Base		99.271959	69,490,371.25	99.287500	69,501,250.00	10,878.75	5.58
912796QM4	TREASURY BILL 06/19 0.00000					2.455	20 Jun 2019		
		Local	5,000,000.000	99.052097	4,952,604.86	99.098056	4,954,902.80	2,297.94	0.40
		Base		99.052097	4,952,604.86	99.098056	4,954,902.80	2,297.94	0.40
912796QR3	TREASURY BILL 07/19 0.00000					2.4065	18 Jul 2019		
		Local	40,000,000.000	98.883651	39,553,460.55	98.906667	39,562,666.80	9,206.25	3.17
		Base		98.883651	39,553,460.55	98.906667	39,562,666.80	9,206.25	3.17
912796RN1	TREASURY BILL 12/19 0.00000					2.495	05 Dec 2019		
		Local	30,000,000.000	97.860238	29,358,071.53	97.926678	29,378,003.40	19,931.87	2.36
		Base		97.860238	29,358,071.53	97.926678	29,378,003.40	19,931.87	2.36

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796RQ4	TREASURY BILL 05/19 0.00000					2.4375	16 May 2019		
		25,000,000.000	Local	99.295833	24,823,958.33	99.333681	24,833,420.25	9,461.92	1.99
			Base	99.295833	24,823,958.33	99.333681	24,833,420.25	9,461.92	1.99
912796RS0	TREASURY BILL 06/19 0.00000					2.4963	06 Jun 2019		
		40,000,000.000	Local	99.133229	39,653,291.67	99.194292	39,677,716.80	24,425.13	3.18
			Base	99.133229	39,653,291.67	99.194292	39,677,716.80	24,425.13	3.18
912796RT8	TREASURY BILL 01/20 0.00000					2.515	02 Jan 2020		
		45,000,000.000	Local	97.715021	43,971,759.38	97.723264	43,975,468.80	3,709.42	3.53
			Base	97.715021	43,971,759.38	97.723264	43,975,468.80	3,709.42	3.53
912796RW1	TREASURY BILL 07/19 0.00000					2.445	05 Jul 2019		
		10,000,000.000	Local	98.954083	9,895,408.34	99.000674	9,900,067.40	4,659.06	0.79
			Base	98.954083	9,895,408.34	99.000674	9,900,067.40	4,659.06	0.79
978UHK000	DAIWA CAPITAL MARKETS REPO					2.55	01 Feb 2019		
		200,000,000.000	Local	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	16.05
			Base	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	16.05
979QHT009	WELLS FARGO REPO					2.38	05 Feb 2019		
		55,000,000.000	Local	100.000000	55,000,000.00	100.000000	55,000,000.00	0.00	4.41
			Base	100.000000	55,000,000.00	100.000000	55,000,000.00	0.00	4.41
US DOLLAR Total									
		700,034,998.910	Local		696,733,924.82		696,818,495.16	84,570.34	55.91
			Base		696,733,924.82		696,818,495.16	84,570.34	55.91
CASH EQUIVALENT Total									
		700,034,998.910	Base		696,733,924.82		696,818,495.16	84,570.34	55.91

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		
		3,973,731.810	Local	100.450794	3,991,645.16	98.802628	3,926,151.46	-65,493.70	0.32
			Base	100.450794	3,991,645.16	98.802628	3,926,151.46	-65,493.70	0.32

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137F4ZH8	FREDDIE MAC FHR 4791 GA					3.5	15 Sep 2040		
		Local	4,535,753.300	100.996303	4,580,943.16	101.259530	4,592,882.47	11,939.31	0.37
	Original Face:	Base	5,000,000.000	100.996303	4,580,943.16	101.259530	4,592,882.47	11,939.31	0.37
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					3.625	20 Apr 2042		
		Local	2,229,987.000	102.872371	2,294,040.51	102.544705	2,286,733.59	-7,306.92	0.18
	Original Face:	Base	15,000,000.000	102.872371	2,294,040.51	102.544705	2,286,733.59	-7,306.92	0.18
36179TDL6	GNMA II POOL MA4607 G2 07/47 FLOATING VAR					2.0	20 Jul 2047		
		Local	3,391,991.550	100.387608	3,405,139.18	98.898369	3,354,624.32	-50,514.86	0.27
	Original Face:	Base	5,000,000.000	100.387608	3,405,139.18	98.898369	3,354,624.32	-50,514.86	0.27
36202D4H1	GNMA II POOL 003524 G2 03/19 FIXED 5					5.0	20 Mar 2019		
		Local	62.100	100.144928	62.19	99.976562	62.09	-0.10	0.00
	Original Face:	Base	159,822.000	100.144928	62.19	99.976562	62.09	-0.10	0.00
36202D6M8	GNMA II POOL 003576 G2 07/19 FIXED 5					5.0	20 Jul 2019		
		Local	764.890	100.424898	768.14	101.607802	777.19	9.05	0.00
	Original Face:	Base	200,000.000	100.424898	768.14	101.607802	777.19	9.05	0.00
36202EDL0	GNMA II POOL 003707 G2 05/20 FIXED 5					5.0	20 May 2020		
		Local	24,406.790	101.079781	24,670.33	101.877099	24,864.93	194.60	0.00
	Original Face:	Base	2,793,101.000	101.079781	24,670.33	101.877099	24,864.93	194.60	0.00
36202EEC9	GNMA II POOL 003731 G2 07/20 FIXED 5					5.0	20 Jul 2020		
		Local	34,116.980	101.211831	34,530.42	101.936637	34,777.70	247.28	0.00
	Original Face:	Base	1,680,083.000	101.211831	34,530.42	101.936637	34,777.70	247.28	0.00
36202EJP5	GNMA II POOL 003870 G2 07/21 FIXED 5					5.0	20 Jul 2021		
		Local	26,681.920	101.813738	27,165.86	105.018268	28,020.89	855.03	0.00
	Original Face:	Base	754,224.000	101.813738	27,165.86	105.018268	28,020.89	855.03	0.00
36202EK32	GNMA II POOL 003914 G2 10/21 FIXED 5					5.0	20 Oct 2021		
		Local	3,808.810	101.622554	3,870.61	105.339045	4,012.16	141.55	0.00
	Original Face:	Base	300,000.000	101.622554	3,870.61	105.339045	4,012.16	141.55	0.00
36202EL31	GNMA II POOL 003946 G2 02/22 FIXED 5					5.0	20 Feb 2022		
		Local	24,702.760	102.121180	25,226.75	105.255038	26,000.90	774.15	0.00
	Original Face:	Base	300,000.000	102.121180	25,226.75	105.255038	26,000.90	774.15	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
36202EM48	GNMA II POOL 003979 G2 05/22 FIXED 5					5.0	20 May 2022		
		Local	8,700.710	102.244300	8,895.98	103.150643	8,974.84	78.86	0.00
Original Face:		Base	1,048,917.000	102.244300	8,895.98	103.150643	8,974.84	78.86	0.00
36202EMT3	GNMA II POOL 003970 G2 04/22 FIXED 5					5.0	20 Apr 2022		
		Local	11,489.460	102.200887	11,742.33	105.388799	12,108.60	366.27	0.00
Original Face:		Base	438,038.000	102.200887	11,742.33	105.388799	12,108.60	366.27	0.00
3622A3CX6	GNMA II POOL 784586 G2 01/28 FIXED 3					3.0	20 Jan 2028		
		Local	9,469,168.300	99.789972	9,449,280.38	98.586510	9,335,322.55	-113,957.83	0.75
Original Face:		Base	10,000,000.000	99.789972	9,449,280.38	98.586510	9,335,322.55	-113,957.83	0.75
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ					4.0	16 Jul 2039		
		Local	818,471.810	105.620311	864,472.47	102.049900	835,249.66	-29,222.81	0.07
Original Face:		Base	17,600,000.000	105.620311	864,472.47	102.049900	835,249.66	-29,222.81	0.07
38373V5B2	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 76 TA					4.5	16 Dec 2029		
		Local	225,392.980	100.785823	227,164.17	99.849970	225,054.82	-2,109.35	0.02
Original Face:		Base	16,300,000.000	100.785823	227,164.17	99.849970	225,054.82	-2,109.35	0.02
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA					4.0	20 May 2039		
		Local	2,549,551.000	105.574633	2,691,679.10	102.111870	2,603,394.20	-88,284.90	0.21
Original Face:		Base	50,000,000.000	105.574633	2,691,679.10	102.111870	2,603,394.20	-88,284.90	0.21
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF					2.903	20 Jun 2042		
		Local	1,266,291.900	100.111232	1,267,700.42	99.912660	1,265,185.92	-2,514.50	0.10
Original Face:		Base	10,000,000.000	100.111232	1,267,700.42	99.912660	1,265,185.92	-2,514.50	0.10
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB					2.0	16 May 2042		
		Local	16,684,856.120	102.419990	17,088,628.02	96.321050	16,071,028.61	-1,017,599.41	1.29
Original Face:		Base	41,570,000.000	102.419990	17,088,628.02	96.321050	16,071,028.61	-1,017,599.41	1.29
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF					2.81006	16 Jun 2037		
		Local	1,886,318.570	100.188526	1,889,874.78	99.735790	1,881,334.73	-8,540.05	0.15
Original Face:		Base	32,313,742.000	100.188526	1,889,874.78	99.735790	1,881,334.73	-8,540.05	0.15
38375U4P2	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA					2.0	20 Jan 2065		
		Local	4,591,898.780	99.797397	4,582,595.47	99.047480	4,548,160.03	-34,435.44	0.36
Original Face:		Base	8,021,011.000	99.797397	4,582,595.47	99.047480	4,548,160.03	-34,435.44	0.36

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38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA					2.0	20 Dec 2063		
		Local	1,750,576.330	99.679060	1,744,958.03	98.893220	1,731,201.30	-13,756.73	0.14
Original Face:		Base	2,750,000.000	99.679060	1,744,958.03	98.893220	1,731,201.30	-13,756.73	0.14
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA					4.5	16 Aug 2039		
		Local	1,030,736.040	106.547912	1,098,227.73	104.319050	1,075,254.04	-22,973.69	0.09
Original Face:		Base	10,300,000.000	106.547912	1,098,227.73	104.319050	1,075,254.04	-22,973.69	0.09
38376G4S6	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 121 B					3.328	16 Jun 2043		
		Local	10,000,000.000	102.775395	10,277,539.50	100.585290	10,058,529.00	-219,010.50	0.81
Original Face:		Base	10,000,000.000	102.775395	10,277,539.50	100.585290	10,058,529.00	-219,010.50	0.81
38376PN97	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 116 JG					4.0	20 Dec 2038		
		Local	335,773.600	103.456350	347,379.11	101.398720	340,470.13	-6,908.98	0.03
Original Face:		Base	5,000,000.000	103.456350	347,379.11	101.398720	340,470.13	-6,908.98	0.03
38376R3G9	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP					2.56694	20 Apr 2067		
		Local	1,448,976.400	100.000000	1,448,976.40	99.807370	1,446,185.24	-2,791.16	0.12
Original Face:		Base	2,754,386.000	100.000000	1,448,976.40	99.807370	1,446,185.24	-2,791.16	0.12
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE					2.54694	20 Jun 2063		
		Local	4,013,310.210	100.000000	4,013,310.21	99.825300	4,006,298.96	-7,011.25	0.32
Original Face:		Base	9,934,606.000	100.000000	4,013,310.21	99.825300	4,006,298.96	-7,011.25	0.32
38376TPK2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 7 BG					3.0	16 Sep 2024		
		Local	451,408.560	101.141161	456,559.86	100.036160	451,571.79	-4,988.07	0.04
Original Face:		Base	8,000,000.000	101.141161	456,559.86	100.036160	451,571.79	-4,988.07	0.04
38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE					2.5	20 Dec 2045		
		Local	4,371,357.300	100.133192	4,377,179.58	98.480630	4,304,940.21	-72,239.37	0.35
Original Face:		Base	5,000,000.000	100.133192	4,377,179.58	98.480630	4,304,940.21	-72,239.37	0.35
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA					4.0	20 Aug 2039		
		Local	598,630.450	105.650361	632,455.23	102.012690	610,679.03	-21,776.20	0.05
Original Face:		Base	7,350,000.000	105.650361	632,455.23	102.012690	610,679.03	-21,776.20	0.05
38377MTJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 144 BA					3.0	16 Sep 2037		
		Local	7,508.840	100.176725	7,522.11	99.888100	7,500.44	-21.67	0.00
Original Face:		Base	3,600,000.000	100.176725	7,522.11	99.888100	7,500.44	-21.67	0.00

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38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	799,724.950	99.966001	799,453.05	99.819130	798,278.49	-1,174.56	0.06
Original Face:		Base	5,000,000.000	99.966001	799,453.05	99.819130	798,278.49	-1,174.56	0.06
38377RET8	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HJ					3.0	20 Oct 2039		
		Local	1,418,233.700	99.795757	1,415,337.05	99.799790	1,415,394.25	57.20	0.11
Original Face:		Base	10,000,000.000	99.795757	1,415,337.05	99.799790	1,415,394.25	57.20	0.11
38377REV3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HA					3.5	20 Oct 2039		
		Local	1,418,233.700	101.059380	1,433,258.18	101.113880	1,434,031.12	772.94	0.12
Original Face:		Base	10,000,000.000	101.059380	1,433,258.18	101.113880	1,434,031.12	772.94	0.12
38377RUW3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 166 PM					2.75	20 Mar 2038		
		Local	564,647.200	99.955307	564,394.84	99.932260	564,264.71	-130.13	0.05
Original Face:		Base	10,000,000.000	99.955307	564,394.84	99.932260	564,264.71	-130.13	0.05
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ					4.5	20 Feb 2026		
		Local	296,662.300	102.258201	303,361.53	103.942490	308,358.18	4,996.65	0.02
Original Face:		Base	5,000,000.000	102.258201	303,361.53	103.942490	308,358.18	4,996.65	0.02
38377TGH8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 11 PA					3.0	20 Apr 2040		
		Local	490,832.250	99.908508	490,383.18	99.266620	487,232.58	-3,150.60	0.04
Original Face:		Base	5,000,000.000	99.908508	490,383.18	99.266620	487,232.58	-3,150.60	0.04
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
		Local	1,655,991.940	99.816187	1,652,948.01	98.347130	1,628,620.55	-24,327.46	0.13
Original Face:		Base	10,815,142.000	99.816187	1,652,948.01	98.347130	1,628,620.55	-24,327.46	0.13
38377UKT4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CE					2.5	16 Dec 2025		
		Local	274,470.200	100.499814	275,842.04	99.898850	274,192.57	-1,649.47	0.02
Original Face:		Base	10,000,000.000	100.499814	275,842.04	99.898850	274,192.57	-1,649.47	0.02
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA					4.0	20 Aug 2039		
		Local	613,227.530	102.425062	628,098.68	102.097660	626,090.96	-2,007.72	0.05
Original Face:		Base	5,648,629.000	102.425062	628,098.68	102.097660	626,090.96	-2,007.72	0.05
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA					2.803	20 Nov 2042		
		Local	11,625,560.500	100.000000	11,625,560.50	100.227340	11,651,990.05	26,429.55	0.93
Original Face:		Base	25,333,333.000	100.000000	11,625,560.50	100.227340	11,651,990.05	26,429.55	0.93

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38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF					2.86006	16 Nov 2041		
		Local	3,124,039.200	100.145974	3,128,599.49	100.432900	3,137,563.17	8,963.68	0.25
Original Face:		Base	10,000,000.000	100.145974	3,128,599.49	100.432900	3,137,563.17	8,963.68	0.25
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ					3.5	20 Jun 2041		
		Local	1,476,866.370	104.583281	1,544,555.31	101.066030	1,492,610.21	-51,945.10	0.12
Original Face:		Base	10,359,452.000	104.583281	1,544,555.31	101.066030	1,492,610.21	-51,945.10	0.12
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF					2.86006	16 Dec 2041		
		Local	5,384,808.540	100.146090	5,392,675.22	100.546770	5,414,251.06	21,575.84	0.43
Original Face:		Base	12,911,372.000	100.146090	5,392,675.22	100.546770	5,414,251.06	21,575.84	0.43
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	5,238,699.600	101.538317	5,319,287.43	99.367190	5,205,548.59	-113,738.84	0.42
Original Face:		Base	15,000,000.000	101.538317	5,319,287.43	99.367190	5,205,548.59	-113,738.84	0.42
38378BWG0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 79 A					1.8	16 Apr 2039		
		Local	8,785,925.800	101.287032	8,899,003.47	97.968110	8,607,405.45	-291,598.02	0.69
Original Face:		Base	20,000,000.000	101.287032	8,899,003.47	97.968110	8,607,405.45	-291,598.02	0.69
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.61987	16 Jun 2053		
		Local	4,443,293.000	95.293465	4,234,167.85	93.296450	4,145,434.63	-88,733.22	0.33
Original Face:		Base	10,000,000.000	95.293465	4,234,167.85	93.296450	4,145,434.63	-88,733.22	0.33
38378CRA7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 7 ML					3.0	20 Feb 2038		
		Local	872,861.100	103.932604	907,187.27	99.592080	869,300.53	-37,886.74	0.07
Original Face:		Base	10,000,000.000	103.932604	907,187.27	99.592080	869,300.53	-37,886.74	0.07
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA					1.5	20 Sep 2040		
		Local	7,294,397.500	101.003222	7,367,576.48	96.904940	7,068,631.52	-298,944.96	0.57
Original Face:		Base	25,000,000.000	101.003222	7,367,576.48	96.904940	7,068,631.52	-298,944.96	0.57
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB					1.75	16 Mar 2041		
		Local	3,795,413.200	100.180765	3,802,273.98	95.485570	3,624,071.93	-178,202.05	0.29
Original Face:		Base	10,000,000.000	100.180765	3,802,273.98	95.485570	3,624,071.93	-178,202.05	0.29
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	3,795,413.200	100.865773	3,828,272.85	96.597100	3,666,259.08	-162,013.77	0.29
Original Face:		Base	10,000,000.000	100.865773	3,828,272.85	96.597100	3,666,259.08	-162,013.77	0.29

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38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA					2.0	20 Jan 2042		
		Local	4,866,607.540	101.847754	4,956,530.49	95.831380	4,663,737.16	-292,793.33	0.37
Original Face:		Base	18,249,312.000	101.847754	4,956,530.49	95.831380	4,663,737.16	-292,793.33	0.37
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD					1.5	20 Oct 2042		
		Local	4,389,755.200	100.000000	4,389,755.18	95.294280	4,183,185.61	-206,569.57	0.34
Original Face:		Base	10,000,000.000	100.000000	4,389,755.18	95.294280	4,183,185.61	-206,569.57	0.34
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA					2.0	20 Oct 2042		
		Local	4,389,755.200	101.658501	4,462,559.33	95.530650	4,193,561.68	-268,997.65	0.34
Original Face:		Base	10,000,000.000	101.658501	4,462,559.33	95.530650	4,193,561.68	-268,997.65	0.34
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE					2.0	16 Oct 2042		
		Local	4,127,043.600	101.809111	4,201,706.40	96.729680	3,992,076.07	-209,630.33	0.32
Original Face:		Base	10,000,000.000	101.809111	4,201,706.40	96.729680	3,992,076.07	-209,630.33	0.32
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	10,793,171.340	99.149878	10,701,416.26	94.254710	10,173,072.35	-528,343.91	0.82
Original Face:		Base	18,000,000.000	99.149878	10,701,416.26	94.254710	10,173,072.35	-528,343.91	0.82
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.9	16 Sep 2053		
		Local	7,114,382.900	94.256791	6,705,789.00	91.191690	6,487,726.00	-218,063.00	0.52
Original Face:		Base	10,000,000.000	94.256791	6,705,789.00	91.191690	6,487,726.00	-218,063.00	0.52
38378KP78	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 125 AB					1.36748	16 Nov 2041		
		Local	3,104,551.400	99.015110	3,073,974.99	95.453160	2,963,392.42	-110,582.57	0.24
Original Face:		Base	5,000,000.000	99.015110	3,073,974.99	95.453160	2,963,392.42	-110,582.57	0.24
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB					2.0	16 Jun 2045		
		Local	8,596,452.750	99.321944	8,538,164.02	94.213010	8,098,976.89	-439,187.13	0.65
Original Face:		Base	15,000,000.000	99.321944	8,538,164.02	94.213010	8,098,976.89	-439,187.13	0.65
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A					2.5	16 Dec 2044		
		Local	1,903,970.580	101.426631	1,931,133.22	98.564560	1,876,640.22	-54,493.00	0.15
Original Face:		Base	3,000,000.000	101.426631	1,931,133.22	98.564560	1,876,640.22	-54,493.00	0.15
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.0	16 Jul 2050		
		Local	588,768.020	101.357327	596,759.53	99.435090	585,442.01	-11,317.52	0.05
Original Face:		Base	1,000,000.000	101.357327	596,759.53	99.435090	585,442.01	-11,317.52	0.05

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38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028	16 Aug 2052		
		Local	1,317,367.760	100.757221	1,327,343.15	98.543730	1,298,183.33	-29,159.82	0.10
Original Face:		Base	2,000,000.000	100.757221	1,327,343.15	98.543730	1,298,183.33	-29,159.82	0.10
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.85	16 Feb 2049		
		Local	615,238.010	100.858159	620,517.73	98.773590	607,692.67	-12,825.06	0.05
Original Face:		Base	1,000,000.000	100.858159	620,517.73	98.773590	607,692.67	-12,825.06	0.05
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG					2.5	20 May 2045		
		Local	1,913,912.550	101.125868	1,935,460.67	99.249510	1,899,548.83	-35,911.84	0.15
Original Face:		Base	5,000,000.000	101.125868	1,935,460.67	99.249510	1,899,548.83	-35,911.84	0.15
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.6	16 Dec 2049		
		Local	4,894,573.160	100.815440	4,934,485.48	98.375980	4,815,084.31	-119,401.17	0.39
Original Face:		Base	5,985,000.000	100.815440	4,934,485.48	98.375980	4,815,084.31	-119,401.17	0.39
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.6	16 Dec 2056		
		Local	4,598,711.000	97.657095	4,490,967.55	95.640030	4,398,208.58	-92,758.97	0.35
Original Face:		Base	5,000,000.000	97.657095	4,490,967.55	95.640030	4,398,208.58	-92,758.97	0.35
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.75	20 Dec 2045		
		Local	8,846,031.400	100.861754	8,922,262.41	100.471360	8,887,728.05	-34,534.36	0.71
Original Face:		Base	20,000,000.000	100.861754	8,922,262.41	100.471360	8,887,728.05	-34,534.36	0.71
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE					2.5	20 Dec 2045		
		Local	4,566,236.200	100.237725	4,577,091.30	99.871680	4,560,376.81	-16,714.49	0.37
Original Face:		Base	10,000,000.000	100.237725	4,577,091.30	99.871680	4,560,376.81	-16,714.49	0.37
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A					2.0	16 Aug 2056		
		Local	3,809,167.920	95.714401	3,645,922.24	92.462120	3,522,037.41	-123,884.83	0.28
Original Face:		Base	4,000,000.000	95.714401	3,645,922.24	92.462120	3,522,037.41	-123,884.83	0.28
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.05	16 Aug 2057		
		Local	4,793,874.250	96.285662	4,615,813.57	93.225290	4,469,103.17	-146,710.40	0.36
Original Face:		Base	5,000,000.000	96.285662	4,615,813.57	93.225290	4,469,103.17	-146,710.40	0.36
38380G5B6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 147 AC					2.0	20 Mar 2044		
		Local	4,430,737.400	99.524700	4,409,678.11	98.281690	4,354,603.60	-55,074.51	0.35
Original Face:		Base	5,000,000.000	99.524700	4,409,678.11	98.281690	4,354,603.60	-55,074.51	0.35

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.25	20 Oct 2046		
		Local	8,749,794.500	99.895832	8,740,680.02	98.599750	8,627,275.50	-113,404.52	0.69
Original Face:		Base	10,000,000.000	99.895832	8,740,680.02	98.599750	8,627,275.50	-113,404.52	0.69
38380K3L7	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 21 BC					3.5	20 May 2039		
		Local	4,475,588.950	101.197754	4,529,195.51	101.358480	4,536,388.93	7,193.42	0.36
Original Face:		Base	5,110,000.000	101.197754	4,529,195.51	101.358480	4,536,388.93	7,193.42	0.36
38380KE27	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 22 JA					3.0	20 Jan 2044		
		Local	4,545,477.350	99.229064	4,510,434.64	100.129480	4,551,362.83	40,928.19	0.37
Original Face:		Base	5,000,000.000	99.229064	4,510,434.64	100.129480	4,551,362.83	40,928.19	0.37
38380TQW9	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 173 CA					3.0	20 Nov 2044		
		Local	2,473,715.820	101.532474	2,511,624.86	100.209000	2,478,885.89	-32,738.97	0.20
Original Face:		Base	3,000,000.000	101.532474	2,511,624.86	100.209000	2,478,885.89	-32,738.97	0.20
62889CAA7	NCUA GUARANTEED NOTES NGN 2011 R2 1A					2.92056	06 Feb 2020		
		Local	934,013.940	101.808835	950,908.71	99.997680	933,992.27	-16,916.44	0.07
Original Face:		Base	4,000,000.000	101.808835	950,908.71	99.997680	933,992.27	-16,916.44	0.07
62889KAD3	NCUA GUARANTEED NOTES US GOVT GUAR 06/19 3					3.0	12 Jun 2019		
		Local	4,700,000.000	100.582721	4,727,387.87	100.140000	4,706,580.00	-20,807.87	0.38
		Base		100.582721	4,727,387.87	100.140000	4,706,580.00	-20,807.87	0.38
6903533N5	OVERSEAS PRIVATE INV COR US GOVT GUAR 03/30 VAR					2.41	15 Mar 2030		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.01
Original Face:		Base	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.01
6903534Q7	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/19 0.00000						15 Nov 2019		
		Local	2,200,000.000	100.648084	2,214,257.84	100.580000	2,212,760.00	-1,497.84	0.18
		Base		100.648084	2,214,257.84	100.580000	2,212,760.00	-1,497.84	0.18
690353L54	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000						26 Jan 2021		
		Local	1,200,000.000	105.116668	1,261,400.02	102.520000	1,230,240.00	-31,160.02	0.10
		Base		105.116668	1,261,400.02	102.520000	1,230,240.00	-31,160.02	0.10
690353V20	OVERSEAS PRIVATE INV COR US GOVT GUAR 02/20 0.00000					0.01	11 Feb 2020		
		Local	3,000,000.000	102.640647	3,079,219.40	102.620000	3,078,600.00	-619.40	0.25
		Base		102.640647	3,079,219.40	102.620000	3,078,600.00	-619.40	0.25

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1					5.32	01 Apr 2027		
		3,360,761.280	Local	108.255721	3,638,216.35	103.975090	3,494,354.57	-143,861.78	0.28
	Original Face:	28,600,000.000	Base	108.255721	3,638,216.35	103.975090	3,494,354.57	-143,861.78	0.28
83164LLC3	SBA POOL 509323 SBA 09/22 VARIABLE					5.075	25 Sep 2022		
		258,759.620	Local	102.953811	266,402.89	100.347419	259,658.60	-6,744.29	0.02
	Original Face:	2,348,960.000	Base	102.953811	266,402.89	100.347419	259,658.60	-6,744.29	0.02
83164LLM1	SBA POOL 509332 SBA 08/24 VARIABLE					4.825	25 Aug 2024		
		1,074,384.830	Local	103.819325	1,115,419.08	101.892765	1,094,720.41	-20,698.67	0.09
	Original Face:	4,240,960.000	Base	103.819325	1,115,419.08	101.892765	1,094,720.41	-20,698.67	0.09
83164LLS8	SBA POOL 509337 SBA 02/24 VARIABLE					5.075	25 Feb 2024		
		1,546,708.850	Local	104.019743	1,608,882.57	101.871676	1,575,658.23	-33,224.34	0.13
	Original Face:	6,113,646.000	Base	104.019743	1,608,882.57	101.871676	1,575,658.23	-33,224.34	0.13
83164LLT6	SBA POOL 509338 SBA 07/24 VARIABLE					6.325	25 Jul 2024		
		968,844.640	Local	106.653220	1,033,304.01	105.204315	1,019,266.37	-14,037.64	0.08
	Original Face:	4,650,545.000	Base	106.653220	1,033,304.01	105.204315	1,019,266.37	-14,037.64	0.08
83165ABF0	SBA POOL 521638 SBA 08/19 VARIABLE					6.631	25 Aug 2019		
		26,935.070	Local	100.773267	27,143.35	99.719688	26,859.57	-283.78	0.00
	Original Face:	5,080,000.000	Base	100.773267	27,143.35	99.719688	26,859.57	-283.78	0.00
83165ALC6	SBA POOL 521923 SBA 11/24 VARIABLE					6.472	25 Nov 2024		
		3,400,322.130	Local	107.294465	3,648,357.45	105.055282	3,572,218.00	-76,139.45	0.29
	Original Face:	12,180,140.000	Base	107.294465	3,648,357.45	105.055282	3,572,218.00	-76,139.45	0.29
83165ALV4	SBA POOL 521940 SBA 01/25 VARIABLE					6.028	25 Jan 2025		
		4,068,932.720	Local	107.083572	4,357,158.51	105.247433	4,282,447.24	-74,711.27	0.34
	Original Face:	10,243,765.000	Base	107.083572	4,357,158.51	105.247433	4,282,447.24	-74,711.27	0.34
83165AW91	SBA POOL 522272 SBA 01/29 VARIABLE					6.546	25 Jan 2029		
		3,207,725.850	Local	111.327264	3,571,073.43	109.134075	3,500,721.93	-70,351.50	0.28
	Original Face:	5,000,000.000	Base	111.327264	3,571,073.43	109.134075	3,500,721.93	-70,351.50	0.28
912796RQ4	TREASURY BILL 05/19 0.00000					0.01	16 May 2019		
		20,000,000.000	Local	99.287889	19,857,577.83	99.333681	19,866,736.20	9,158.37	1.59
			Base	99.287889	19,857,577.83	99.333681	19,866,736.20	9,158.37	1.59

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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
912796RT8	TREASURY BILL 01/20 0.00000					0.01	02 Jan 2020		
		20,000,000.000	Local	97.645695	19,529,138.91	97.723264	19,544,652.80	15,513.89	1.57
			Base	97.645695	19,529,138.91	97.723264	19,544,652.80	15,513.89	1.57
9128284Q0	US TREASURY N/B 05/20 2.5					2.5	31 May 2020		
		20,000,000.000	Local	99.944200	19,988,840.07	99.980469	19,996,093.80	7,253.73	1.60
			Base	99.944200	19,988,840.07	99.980469	19,996,093.80	7,253.73	1.60
9128284Y3	US TREASURY N/B 08/20 2.625					2.625	31 Aug 2020		
		80,000,000.000	Local	99.787386	79,829,909.00	100.191406	80,153,124.80	323,215.80	6.43
			Base	99.787386	79,829,909.00	100.191406	80,153,124.80	323,215.80	6.43
9128285G1	US TREASURY N/B 10/20 2.875					2.875	31 Oct 2020		
		10,000,000.000	Local	100.216712	10,021,671.20	100.648438	10,064,843.80	43,172.60	0.81
			Base	100.216712	10,021,671.20	100.648438	10,064,843.80	43,172.60	0.81
912828A75	US TREASURY N/B 12/18 1.5					1.5	31 Dec 2018		
		0.000	Local	0.000000	-0.04	0.000000	0.00	0.04	0.00
			Base	0.000000	-0.04	0.000000	0.00	0.04	0.00
912828B58	US TREASURY N/B 01/21 2.125					2.125	31 Jan 2021		
		5,000,000.000	Local	101.417834	5,070,891.69	99.316406	4,965,820.30	-105,071.39	0.40
			Base	101.417834	5,070,891.69	99.316406	4,965,820.30	-105,071.39	0.40
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		5,000,000.000	Local	99.621766	4,981,088.30	97.292969	4,864,648.45	-116,439.85	0.39
			Base	99.621766	4,981,088.30	97.292969	4,864,648.45	-116,439.85	0.39
912828R93	US TREASURY N/B 06/18 0.625					0.625	30 Jun 2018		
		0.000	Local	0.000000	46,101.80	0.000000	0.00	-46,101.80	0.00
			Base	0.000000	46,101.80	0.000000	0.00	-46,101.80	0.00
912828T83	US TREASURY N/B 10/18 0.75					0.75	31 Oct 2018		
		0.000	Local	0.000000	-0.03	0.000000	0.00	0.03	0.00
			Base	0.000000	-0.03	0.000000	0.00	0.03	0.00
912828TR1	US TREASURY N/B 09/19 1					1.0	30 Sep 2019		
		10,000,000.000	Local	99.998503	9,999,850.33	99.000000	9,900,000.00	-99,850.33	0.79
			Base	99.998503	9,999,850.33	99.000000	9,900,000.00	-99,850.33	0.79

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828VK3	US TREASURY N/B 06/18 1.375					1.375	30 Jun 2018		
		0.000	Local	0.000000	3,127.38	0.000000	0.00	-3,127.38	0.00
			Base	0.000000	3,127.38	0.000000	0.00	-3,127.38	0.00
912828VP2	US TREASURY N/B 07/20 2					2.0	31 Jul 2020		
		5,000,000.000	Local	100.973675	5,048,683.77	99.257812	4,962,890.60	-85,793.17	0.40
			Base	100.973675	5,048,683.77	99.257812	4,962,890.60	-85,793.17	0.40
912828X54	US TREASURY FRN 04/19 VAR					2.4745266	30 Apr 2019		
		15,000,000.000	Local	100.000706	15,000,105.97	100.019778	15,002,966.70	2,860.73	1.20
			Base	100.000706	15,000,105.97	100.019778	15,002,966.70	2,860.73	1.20
912828XG0	US TREASURY N/B 06/22 2.125					2.125	30 Jun 2022		
		5,000,000.000	Local	100.693551	5,034,677.56	98.988281	4,949,414.05	-85,263.51	0.40
			Base	100.693551	5,034,677.56	98.988281	4,949,414.05	-85,263.51	0.40
912828XV7	US TREASURY N/B 06/19 1.25					1.25	30 Jun 2019		
		10,000,000.000	Local	99.683457	9,968,345.67	99.507812	9,950,781.20	-17,564.47	0.80
			Base	99.683457	9,968,345.67	99.507812	9,950,781.20	-17,564.47	0.80
912828XY1	US TREASURY N/B 06/20 2.5					2.5	30 Jun 2020		
		25,000,000.000	Local	99.856104	24,964,026.07	99.996094	24,999,023.50	34,997.43	2.01
			Base	99.856104	24,964,026.07	99.996094	24,999,023.50	34,997.43	2.01
912828Y46	US TREASURY N/B 07/20 2.625					2.625	31 Jul 2020		
		20,000,000.000	Local	99.747388	19,949,477.60	100.175781	20,035,156.20	85,678.60	1.61
			Base	99.747388	19,949,477.60	100.175781	20,035,156.20	85,678.60	1.61
US DOLLAR Total									
		553,988,000.780	Local		555,608,349.82		548,985,401.34	-6,622,948.48	44.05
	Original Face:	807,038,186.000	Base		555,608,349.82		548,985,401.34	-6,622,948.48	44.05
FIXED INCOME Total									
		553,988,000.780	Base		555,608,349.82		548,985,401.34	-6,622,948.48	44.05
	Original Face:	807,038,186.000							

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Holdings

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

As of: *January 31, 2019* *View Date:* *February 8, 2019*

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

As of: *January 31, 2019* *View Date:* *February 8, 2019*

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									
		1,254,482,951.920	Base		1,252,802,226.87		1,246,263,848.73	-6,538,378.14	100.00
Original Face:		807,038,186.000							

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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			-0.330	Local	1.000000	-0.33	1.000000	-0.33	0.00	0.00
				Base	1.000000	-0.33	1.000000	-0.33	0.00	0.00
US DOLLAR Total									
			-0.330	Local		-0.33		-0.33	0.00	0.00
				Base		-0.33		-0.33	0.00	0.00
CASH Total									
			-0.330	Base		-0.33		-0.33	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0347M3R14	ANGLESEA FDG PLC and ANG					2.76	01 Apr 2019		
			25,000,000.000	Local	99.547667	24,886,916.67	99.547667	24,886,916.67	0.00	1.08
				Base	99.547667	24,886,916.67	99.547667	24,886,916.67	0.00	1.08
13606BWJ1	CANADIAN IMPERIAL BK					2.89125	08 May 2020		
			20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.86
				Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.86
15060YPB0	CEDAR SPRING CPTL CO					2.6	11 Feb 2019		
			20,000,000.000	Local	99.927778	19,985,555.56	99.927778	19,985,555.56	0.00	0.86
				Base	99.927778	19,985,555.56	99.927778	19,985,555.56	0.00	0.86
19121BQC6	COCA-COLA COMPANY					2.5	12 Mar 2019		
			5,000,000.000	Local	99.729167	4,986,458.33	99.729167	4,986,458.33	0.00	0.22
				Base	99.729167	4,986,458.33	99.729167	4,986,458.33	0.00	0.22
233851CX0	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 05/20 VAR					3.1115	05 May 2020		
			7,000,000.000	Local	100.000000	7,000,000.00	99.709689	6,979,678.23	-20,321.77	0.30
				Base	100.000000	7,000,000.00	99.709689	6,979,678.23	-20,321.77	0.30

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Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
40588MQR1	HALKIN FINANCE LLC USC					2.63	25 Mar 2019		
		25,000,000.000	Local	99.620111	24,905,027.78	99.620111	24,905,027.78	0.00	1.08
			Base	99.620111	24,905,027.78	99.620111	24,905,027.78	0.00	1.08
45779QPE0	INSTITUTIONAL SECURED					2.56	14 Feb 2019		
		20,000,000.000	Local	99.907556	19,981,511.11	99.907556	19,981,511.11	0.00	0.86
			Base	99.907556	19,981,511.11	99.907556	19,981,511.11	0.00	0.86
45779QRR9	INSTITUTIONAL SECURED					2.82	25 Apr 2019		
		25,000,000.000	Local	99.349833	24,837,458.33	99.349833	24,837,458.33	0.00	1.07
			Base	99.349833	24,837,458.33	99.349833	24,837,458.33	0.00	1.07
48803MLY3	KELLS FDG LLC					2.52	25 Mar 2019		
		25,000,000.000	Local	99.636000	24,909,000.00	99.636000	24,909,000.00	0.00	1.08
			Base	99.636000	24,909,000.00	99.636000	24,909,000.00	0.00	1.08
56274MQ47	MANHATTAN ASSET FDG.					2.61	04 Mar 2019		
		20,000,000.000	Local	99.775250	19,955,050.00	99.775250	19,955,050.00	0.00	0.86
			Base	99.775250	19,955,050.00	99.775250	19,955,050.00	0.00	0.86
62455BQ40	MOUNTCLIFF					2.72	04 Mar 2019		
		25,000,000.000	Local	99.765778	24,941,444.44	99.765778	24,941,444.44	0.00	1.08
			Base	99.765778	24,941,444.44	99.765778	24,941,444.44	0.00	1.08
64105SR42	NESTLE FIN FRANCE S.					2.6	04 Apr 2019		
		20,000,000.000	Local	99.552222	19,910,444.44	99.552222	19,910,444.44	0.00	0.86
			Base	99.552222	19,910,444.44	99.552222	19,910,444.44	0.00	0.86
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP					2.55	01 Feb 2019		
		37,603,616.990	Local	100.000000	37,603,616.99	100.000000	37,603,616.99	0.00	1.63
			Base	100.000000	37,603,616.99	100.000000	37,603,616.99	0.00	1.63
90328BQM6	USAA CAPITAL CORP					2.45	21 Mar 2019		
		10,000,000.000	Local	99.673333	9,967,333.33	99.673333	9,967,333.33	0.00	0.43
			Base	99.673333	9,967,333.33	99.673333	9,967,333.33	0.00	0.43
912796QM4	TREASURY BILL 06/19 0.00000					2.425	20 Jun 2019		
		80,000,000.000	Local	99.062040	79,249,631.66	99.098056	79,278,444.80	28,813.14	3.43
			Base	99.062040	79,249,631.66	99.098056	79,278,444.80	28,813.14	3.43

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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
912796RM3	TREASURY BILL 11/19 0.00000					2.46	07 Nov 2019		
		Local	25,000,000.000	98.093500	24,523,375.00	98.119558	24,529,889.50	6,514.50	1.06
		Base		98.093500	24,523,375.00	98.119558	24,529,889.50	6,514.50	1.06
912796RT8	TREASURY BILL 01/20 0.00000					2.4385	02 Jan 2020		
		Local	30,000,000.000	97.730840	29,319,252.08	97.723264	29,316,979.20	-2,272.88	1.27
		Base		97.730840	29,319,252.08	97.723264	29,316,979.20	-2,272.88	1.27
912796RV3	TREASURY BILL 06/19 0.00000					2.4659	27 Jun 2019		
		Local	40,000,000.000	98.999941	39,599,976.22	99.053618	39,621,447.20	21,470.98	1.71
		Base		98.999941	39,599,976.22	99.053618	39,621,447.20	21,470.98	1.71
912796RW1	TREASURY BILL 07/19 0.00000					2.43	05 Jul 2019		
		Local	25,000,000.000	98.960500	24,740,125.00	99.000674	24,750,168.50	10,043.50	1.07
		Base		98.960500	24,740,125.00	99.000674	24,750,168.50	10,043.50	1.07
926NKW009	AMHERST PIERPONT 04/15 VAR					2.66	01 Feb 2019		
		Local	400,000,000.000	100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	17.29
		Base		100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	17.29
979QHR003	SOUTH STREET REPO					2.65	01 Feb 2019		
		Local	605,000,000.000	100.000000	605,000,000.00	100.000000	605,000,000.00	0.00	26.16
		Base		100.000000	605,000,000.00	100.000000	605,000,000.00	0.00	26.16
US DOLLAR Total									
		Local	1,489,603,616.990		1,486,302,176.94		1,486,346,424.41	44,247.47	64.26
		Base			1,486,302,176.94		1,486,346,424.41	44,247.47	64.26
CASH EQUIVALENT Total									
		Base	1,489,603,616.990		1,486,302,176.94		1,486,346,424.41	44,247.47	64.26
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
025816BY4	AMERICAN EXPRESS CO SR UNSECURED 11/21 3.7					3.7	05 Nov 2021		
		Local	5,000,000.000	99.979748	4,998,987.40	101.565320	5,078,266.00	79,278.60	0.22
		Base		99.979748	4,998,987.40	101.565320	5,078,266.00	79,278.60	0.22

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025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR					3.19238	05 Nov 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	100.201409	2,004,028.18	4,028.18	0.09
		Base		100.000000	2,000,000.00	100.201409	2,004,028.18	4,028.18	0.09
0258M0EF2	AMERICAN EXPRESS CREDIT SR UNSECURED 03/20 VAR					3.16813	03 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.161558	5,008,077.90	8,077.90	0.22
		Base		100.000000	5,000,000.00	100.161558	5,008,077.90	8,077.90	0.22
02665WCS8	AMERICAN HONDA FINANCE SR UNSECURED 01/21 3.15					3.15	08 Jan 2021		
		Local	5,000,000.000	99.942385	4,997,119.27	100.430483	5,021,524.15	24,404.88	0.22
		Base		99.942385	4,997,119.27	100.430483	5,021,524.15	24,404.88	0.22
037833AP5	APPLE INC SR UNSECURED 05/19 VAR					2.89238	06 May 2019		
		Local	5,000,000.000	100.028870	5,001,443.52	100.073000	5,003,650.00	2,206.48	0.22
		Base		100.028870	5,001,443.52	100.073000	5,003,650.00	2,206.48	0.22
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	100.544550	10,054,455.00	54,455.00	0.43
		Base		100.000000	10,000,000.00	100.544550	10,054,455.00	54,455.00	0.43
06048WXT2	BANK OF AMERICA CORP SR UNSECURED 09/21 VAR					2.82	26 Sep 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	101.124000	10,112,400.00	112,400.00	0.44
		Base		100.000000	10,000,000.00	101.124000	10,112,400.00	112,400.00	0.44
06367TRS1	BANK OF MONTREAL SR UNSECURED 02/22 VAR					2.25	10 Feb 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	98.129675	9,812,967.50	-187,032.50	0.42
		Base		100.000000	10,000,000.00	98.129675	9,812,967.50	-187,032.50	0.42
06367TYL8	BANK OF MONTREAL SR UNSECURED 06/20 2.1					2.1	15 Jun 2020		
		Local	10,000,000.000	98.683074	9,868,307.38	99.044556	9,904,455.60	36,148.22	0.43
		Base		98.683074	9,868,307.38	99.044556	9,904,455.60	36,148.22	0.43
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.5	28 Apr 2023		
		Local	7,000,000.000	99.907553	6,993,528.72	101.592798	7,111,495.86	117,967.14	0.31
		Base		99.907553	6,993,528.72	101.592798	7,111,495.86	117,967.14	0.31
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR					3.23731	15 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.249274	10,024,927.40	24,927.40	0.43
		Base		100.000000	10,000,000.00	100.249274	10,024,927.40	24,927.40	0.43

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126802DN4	CABELA S MASTER CREDIT CARD TR CABMT 2016 1 A1					1.78	15 Jun 2022		
		Local	25,000,000.000	99.237310	24,809,327.43	99.571510	24,892,877.50	83,550.07	1.08
Original Face:		Base	25,000,000.000	99.237310	24,809,327.43	99.571510	24,892,877.50	83,550.07	1.08
14040HBY0	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/21 3.45					3.45	30 Apr 2021		
		Local	15,000,000.000	99.935105	14,990,265.78	100.488294	15,073,244.10	82,978.32	0.65
		Base		99.935105	14,990,265.78	100.488294	15,073,244.10	82,978.32	0.65
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR					3.41125	08 Aug 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	98.909000	9,890,900.00	-109,100.00	0.43
		Base		100.000000	10,000,000.00	98.909000	9,890,900.00	-109,100.00	0.43
14313YAC2	CARMAX AUTO OWNER TRUST CARMX 2016 1 A3					1.61	16 Nov 2020		
		Local	1,228,280.850	99.990886	1,228,168.91	99.653260	1,224,021.91	-4,147.00	0.05
Original Face:		Base	4,000,000.000	99.990886	1,228,168.91	99.653260	1,224,021.91	-4,147.00	0.05
14315EAB6	CARMAX AUTO OWNER TRUST CARMX 2018 4 A2A					3.11	15 Feb 2022		
		Local	6,500,000.000	99.999211	6,499,948.72	100.246360	6,516,013.40	16,064.68	0.28
Original Face:		Base	6,500,000.000	99.999211	6,499,948.72	100.246360	6,516,013.40	16,064.68	0.28
161571HN7	CHASE ISSUANCE TRUST CHAIT 2018 A1 A1					2.70894	17 Apr 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	99.914080	9,991,408.00	-8,592.00	0.43
Original Face:		Base	10,000,000.000	100.000000	10,000,000.00	99.914080	9,991,408.00	-8,592.00	0.43
17298CGH5	CITIGROUP INC SR UNSECURED 11/21 VAR					3.2	15 Nov 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	101.118234	10,111,823.40	111,823.40	0.44
		Base		100.000000	10,000,000.00	101.118234	10,111,823.40	111,823.40	0.44
17326Y7C4	CITIGROUP GLOBAL MARKETS SR UNSECURED 12/20 VAR					3.0	24 Dec 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.053584	10,005,358.40	5,358.40	0.43
		Base		100.000000	10,000,000.00	100.053584	10,005,358.40	5,358.40	0.43
17326YU87	CITIGROUP GLOBAL MARKETS COMPANY GUAR 01/20 3					3.0	31 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	99.835143	4,991,757.15	-8,242.85	0.22
		Base		100.000000	5,000,000.00	99.835143	4,991,757.15	-8,242.85	0.22
191216AR1	COCA COLA CO/THE SR UNSECURED 11/20 3.15					3.15	15 Nov 2020		
		Local	2,000,000.000	100.401905	2,008,038.10	101.061203	2,021,224.06	13,185.96	0.09
		Base		100.401905	2,008,038.10	101.061203	2,021,224.06	13,185.96	0.09

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24704AAA4	DELL EQUIPMENT FINANCE TRUST DEFT 2018 1 A1 144A					2.45	24 Jun 2019		
		Local	539,818.620	100.000000	539,818.62	99.951360	539,556.05	-262.57	0.02
	Original Face:	Base	4,500,000.000	100.000000	539,818.62	99.951360	539,556.05	-262.57	0.02
24704DAA8	DELL EQUIPMENT FINANCE TRUST DEFT 2018 2 A1 144A					2.65961	22 Oct 2019		
		Local	4,516,612.050	100.000000	4,516,612.05	99.945760	4,514,162.24	-2,449.81	0.20
	Original Face:	Base	8,000,000.000	100.000000	4,516,612.05	99.945760	4,514,162.24	-2,449.81	0.20
254683CG8	DISCOVER CARD EXECUTION NOTE T DCENT 2018 A4 A4					3.11	16 Jan 2024		
		Local	18,000,000.000	99.975359	17,995,564.55	100.759440	18,136,699.20	141,134.65	0.78
	Original Face:	Base	18,000,000.000	99.975359	17,995,564.55	100.759440	18,136,699.20	141,134.65	0.78
254683CK9	DISCOVER CARD EXECUTION NOTE 07/24 3.04					3.04	15 Jul 2024		
		Local	4,000,000.000	99.997880	3,999,915.20	100.299360	4,011,974.40	12,059.20	0.17
	Original Face:	Base	4,000,000.000	99.997880	3,999,915.20	100.299360	4,011,974.40	12,059.20	0.17
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.8	07 Feb 2020		
		Local	3,000,000.000	99.995248	2,999,857.44	99.020681	2,970,620.43	-29,237.01	0.13
		Base		99.995248	2,999,857.44	99.020681	2,970,620.43	-29,237.01	0.13
3130AF2Y2	FEDERAL HOME LOAN BANK BONDS 10/21 3.125					3.125	29 Oct 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.098500	10,009,850.00	9,850.00	0.43
		Base		100.000000	10,000,000.00	100.098500	10,009,850.00	9,850.00	0.43
3130AFFB8	FEDERAL HOME LOAN BANK BONDS 05/20 3					3.0	28 May 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.038500	10,003,850.00	3,850.00	0.43
		Base		100.000000	10,000,000.00	100.038500	10,003,850.00	3,850.00	0.43
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	4,969,338.500	104.950880	5,215,364.49	101.339241	5,035,889.92	-179,474.57	0.22
	Original Face:	Base	11,354,753.000	104.950880	5,215,364.49	101.339241	5,035,889.92	-179,474.57	0.22
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	2,009,782.640	104.853006	2,107,317.52	101.339413	2,036,701.93	-70,615.59	0.09
	Original Face:	Base	5,677,376.000	104.853006	2,107,317.52	101.339413	2,036,701.93	-70,615.59	0.09
3132X0EY3	FARMER MAC UNSECURED 02/20 VAR					2.84	19 Feb 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.357522	10,035,752.20	35,752.20	0.43
		Base		100.000000	10,000,000.00	100.357522	10,035,752.20	35,752.20	0.43

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3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					2.846	22 Jan 2021		
		Local	20,000,000.000	99.992107	19,998,421.45	100.628371	20,125,674.20	127,252.75	0.87
		Base		99.992107	19,998,421.45	100.628371	20,125,674.20	127,252.75	0.87
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	99.933800	24,883,516.20	-16,483.80	1.08
		Base		100.000000	24,900,000.00	99.933800	24,883,516.20	-16,483.80	1.08
3133EJDG1	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR					2.573	21 Feb 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	99.263636	9,926,363.60	-73,636.40	0.43
		Base		100.000000	10,000,000.00	99.263636	9,926,363.60	-73,636.40	0.43
3135G0T52	FANNIE MAE NOTES 05/20 VAR					1.375	01 May 2020		
		Local	20,000,000.000	99.977997	19,995,599.45	99.706600	19,941,320.00	-54,279.45	0.86
		Base		99.977997	19,995,599.45	99.706600	19,941,320.00	-54,279.45	0.86
3135G0V26	FANNIE MAE 07/20 1					2.46	30 Jul 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	99.970331	4,998,516.55	-1,483.45	0.22
		Base		100.000000	5,000,000.00	99.970331	4,998,516.55	-1,483.45	0.22
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.5	25 Jul 2040		
		Local	280,713.340	102.967041	289,042.22	99.051940	278,052.01	-10,990.21	0.01
Original Face:		Base	2,838,688.000	102.967041	289,042.22	99.051940	278,052.01	-10,990.21	0.01
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	332,717.230	100.137889	333,176.01	99.365620	330,606.54	-2,569.47	0.01
Original Face:		Base	5,677,376.000	100.137889	333,176.01	99.365620	330,606.54	-2,569.47	0.01
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.0	25 Apr 2042		
		Local	1,727,341.990	101.573995	1,754,530.27	95.325510	1,646,597.56	-107,932.71	0.07
Original Face:		Base	5,677,376.000	101.573995	1,754,530.27	95.325510	1,646,597.56	-107,932.71	0.07
3136A76N7	FANNIE MAE FNR 2012 101 B					2.0	25 May 2039		
		Local	3,090,027.430	101.643723	3,140,818.91	98.869780	3,055,103.32	-85,715.59	0.13
Original Face:		Base	11,275,256.000	101.643723	3,140,818.91	98.869780	3,055,103.32	-85,715.59	0.13
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.0	25 May 2040		
		Local	1,516,621.410	101.496588	1,539,318.99	96.030140	1,456,413.66	-82,905.33	0.06
Original Face:		Base	5,677,376.000	101.496588	1,539,318.99	96.030140	1,456,413.66	-82,905.33	0.06

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3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.75	25 Jul 2041		
		Local	3,149,363.590	100.845919	3,176,004.67	95.263750	3,000,201.86	-175,802.81	0.13
	Original Face:	Base	6,713,909.000	100.845919	3,176,004.67	95.263750	3,000,201.86	-175,802.81	0.13
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		Local	1,996,661.260	99.709251	1,990,855.99	94.349550	1,883,840.91	-107,015.08	0.08
	Original Face:	Base	5,677,376.000	99.709251	1,990,855.99	94.349550	1,883,840.91	-107,015.08	0.08
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		Local	3,082,064.840	101.601705	3,131,430.42	96.019180	2,959,373.39	-172,057.03	0.13
	Original Face:	Base	6,995,663.000	101.601705	3,131,430.42	96.019180	2,959,373.39	-172,057.03	0.13
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	1,996,661.260	100.281368	2,002,279.23	95.024200	1,897,311.39	-104,967.84	0.08
	Original Face:	Base	5,677,376.000	100.281368	2,002,279.23	95.024200	1,897,311.39	-104,967.84	0.08
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	3,809,528.030	100.724667	3,837,134.44	94.795940	3,611,277.91	-225,856.53	0.16
	Original Face:	Base	11,354,753.000	100.724667	3,837,134.44	94.795940	3,611,277.91	-225,856.53	0.16
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	1,611,883.580	100.425302	1,618,738.96	99.108600	1,597,515.25	-21,223.71	0.07
	Original Face:	Base	5,677,376.000	100.425302	1,618,738.96	99.108600	1,597,515.25	-21,223.71	0.07
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.5	25 Aug 2041		
		Local	909,032.060	98.518773	895,567.23	96.423880	876,523.98	-19,043.25	0.04
	Original Face:	Base	2,000,000.000	98.518773	895,567.23	96.423880	876,523.98	-19,043.25	0.04
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	2,777,243.960	101.697781	2,824,395.48	96.391550	2,677,028.50	-147,366.98	0.12
	Original Face:	Base	8,516,065.000	101.697781	2,824,395.48	96.391550	2,677,028.50	-147,366.98	0.12
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		Local	1,892,797.250	99.863673	1,890,216.86	95.044240	1,798,994.76	-91,222.10	0.08
	Original Face:	Base	5,677,376.000	99.863673	1,890,216.86	95.044240	1,798,994.76	-91,222.10	0.08
3136AJ2X3	FANNIE MAE FNR 2014 25 WA					1.5	25 May 2029		
		Local	2,952,173.600	98.244198	2,900,339.28	95.118690	2,808,068.85	-92,270.43	0.12
	Original Face:	Base	6,060,416.000	98.244198	2,900,339.28	95.118690	2,808,068.85	-92,270.43	0.12

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3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	473,318.240	98.147454	464,549.80	96.799320	458,168.84	-6,380.96	0.02
Original Face:		Base	2,838,688.000	98.147454	464,549.80	96.799320	458,168.84	-6,380.96	0.02
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		Local	22,905.680	100.991239	23,132.73	99.729620	22,843.75	-288.98	0.00
Original Face:		Base	648,587.000	100.991239	23,132.73	99.729620	22,843.75	-288.98	0.00
3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		Local	996,083.930	100.139703	997,475.49	97.776230	973,933.31	-23,542.18	0.04
Original Face:		Base	5,946,910.000	100.139703	997,475.49	97.776230	973,933.31	-23,542.18	0.04
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		Local	157,563.010	104.017726	163,893.46	102.356670	161,276.25	-2,617.21	0.01
Original Face:		Base	500,000.000	104.017726	163,893.46	102.356670	161,276.25	-2,617.21	0.01
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		Local	1,201,227.840	101.454527	1,218,700.02	99.219440	1,191,851.54	-26,848.48	0.05
Original Face:		Base	11,354,753.000	101.454527	1,218,700.02	99.219440	1,191,851.54	-26,848.48	0.05
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	649,042.540	99.368941	644,946.70	99.257000	644,220.15	-726.55	0.03
Original Face:		Base	2,838,688.000	99.368941	644,946.70	99.257000	644,220.15	-726.55	0.03
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	769,988.330	99.976323	769,806.02	97.557180	751,178.90	-18,627.12	0.03
Original Face:		Base	2,838,688.000	99.976323	769,806.02	97.557180	751,178.90	-18,627.12	0.03
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
		Local	702,720.020	99.952744	702,387.94	96.954980	681,322.05	-21,065.89	0.03
Original Face:		Base	3,247,459.000	99.952744	702,387.94	96.954980	681,322.05	-21,065.89	0.03
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	1,430,542.510	100.237634	1,433,941.96	100.479860	1,437,407.11	3,465.15	0.06
Original Face:		Base	5,677,376.000	100.237634	1,433,941.96	100.479860	1,437,407.11	3,465.15	0.06
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	2,915,283.920	100.385242	2,926,514.81	96.719720	2,819,654.44	-106,860.37	0.12
Original Face:		Base	8,516,065.000	100.385242	2,926,514.81	96.719720	2,819,654.44	-106,860.37	0.12

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3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
		Local	2,587,251.670	100.076103	2,589,220.65	95.266220	2,464,776.87	-124,443.78	0.11
	Original Face:	Base	7,380,589.000	100.076103	2,589,220.65	95.266220	2,464,776.87	-124,443.78	0.11
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
		Local	2,862,488.870	101.336324	2,900,740.99	93.651680	2,680,768.92	-219,972.07	0.12
	Original Face:	Base	5,677,376.000	101.336324	2,900,740.99	93.651680	2,680,768.92	-219,972.07	0.12
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
		Local	2,367,109.650	100.025178	2,367,705.63	95.665150	2,264,499.00	-103,206.63	0.10
	Original Face:	Base	5,677,376.000	100.025178	2,367,705.63	95.665150	2,264,499.00	-103,206.63	0.10
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
		Local	5,917,774.540	100.780624	5,963,970.08	95.261670	5,637,370.85	-326,599.23	0.24
	Original Face:	Base	14,193,441.000	100.780624	5,963,970.08	95.261670	5,637,370.85	-326,599.23	0.24
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	3,931,615.230	100.496998	3,951,155.26	97.950110	3,851,021.44	-100,133.82	0.17
	Original Face:	Base	14,193,441.000	100.496998	3,951,155.26	97.950110	3,851,021.44	-100,133.82	0.17
3137B1EM0	FREDDIE MAC FHR 4191 AP					2.0	15 Mar 2043		
		Local	1,311,795.100	99.888427	1,310,331.49	96.152830	1,261,328.11	-49,003.38	0.05
	Original Face:	Base	3,250,000.000	99.888427	1,310,331.49	96.152830	1,261,328.11	-49,003.38	0.05
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	2,447,801.230	100.554067	2,461,363.69	97.887330	2,396,087.27	-65,276.42	0.10
	Original Face:	Base	5,677,376.000	100.554067	2,461,363.69	97.887330	2,396,087.27	-65,276.42	0.10
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	3,771,233.530	99.899377	3,767,438.81	94.433900	3,561,322.90	-206,115.91	0.15
	Original Face:	Base	8,516,065.000	99.899377	3,767,438.81	94.433900	3,561,322.90	-206,115.91	0.15
3137B2CF5	FREDDIE MAC FHR 4203 DC					1.75	15 Apr 2033		
		Local	935,134.550	97.683126	913,468.66	97.170070	908,670.90	-4,797.76	0.04
	Original Face:	Base	2,500,000.000	97.683126	913,468.66	97.170070	908,670.90	-4,797.76	0.04
3137BUFZ6	FREDDIE MAC FHR 4646 TB					3.5	15 Apr 2028		
		Local	3,629,137.500	103.157098	3,743,712.92	102.181550	3,708,308.95	-35,403.97	0.16
	Original Face:	Base	10,000,000.000	103.157098	3,743,712.92	102.181550	3,708,308.95	-35,403.97	0.16

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3137BVEP7	FREDDIE MAC FHR 4655 JA					3.0	15 Oct 2040		
		Local	4,083,495.200	101.865784	4,159,684.42	99.766980	4,073,979.84	-85,704.58	0.18
Original Face:		Base	5,000,000.000	101.865784	4,159,684.42	99.766980	4,073,979.84	-85,704.58	0.18
3137F4VC3	FREDDIE MAC FHR 4774 G					4.0	15 Aug 2042		
		Local	9,103,674.900	102.594245	9,339,846.51	101.943950	9,280,645.79	-59,200.72	0.40
Original Face:		Base	10,000,000.000	102.594245	9,339,846.51	101.943950	9,280,645.79	-59,200.72	0.40
3137FEVG2	FREDDIE MAC FHR 4800 TA					4.0	15 Apr 2042		
		Local	4,630,502.850	101.882841	4,717,687.86	102.682930	4,754,736.00	37,048.14	0.21
Original Face:		Base	5,000,000.000	101.882841	4,717,687.86	102.682930	4,754,736.00	37,048.14	0.21
3137FGYY5	FREDDIE MAC FHR 4819 MA					4.0	15 Apr 2040		
		Local	6,578,644.380	102.044898	6,713,170.98	102.333360	6,732,147.84	18,976.86	0.29
Original Face:		Base	7,000,000.000	102.044898	6,713,170.98	102.333360	6,732,147.84	18,976.86	0.29
3138L33G8	FNMA POOL AM3498 FN 06/20 FIXED 2.01					2.01	01 Jun 2020		
		Local	1,000,000.000	100.894328	1,008,943.28	98.776833	987,768.33	-21,174.95	0.04
Original Face:		Base	1,000,000.000	100.894328	1,008,943.28	98.776833	987,768.33	-21,174.95	0.04
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	3,548,749.200	103.004723	3,655,379.27	98.944710	3,511,299.60	-144,079.67	0.15
Original Face:		Base	8,516,065.000	103.004723	3,655,379.27	98.944710	3,511,299.60	-144,079.67	0.15
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	798,777.140	101.283126	809,026.46	101.211040	808,450.65	-575.81	0.03
Original Face:		Base	44,567,405.000	101.283126	809,026.46	101.211040	808,450.65	-575.81	0.03
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.5	25 Jun 2027		
		Local	31,990.750	108.622367	34,749.11	106.513740	34,074.54	-674.57	0.00
Original Face:		Base	1,000,000.000	108.622367	34,749.11	106.513740	34,074.54	-674.57	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	859,582.430	106.069470	911,754.53	109.410020	940,469.31	28,714.78	0.04
Original Face:		Base	24,898,134.000	106.069470	911,754.53	109.410020	940,469.31	28,714.78	0.04
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	722,528.020	99.177845	716,587.72	99.692220	720,304.22	3,716.50	0.03
Original Face:		Base	5,677,376.000	99.177845	716,587.72	99.692220	720,304.22	3,716.50	0.03

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31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	462,650.390	105.341493	487,362.83	104.078290	481,518.61	-5,844.22	0.02
Original Face:		Base	8,516,065.000	105.341493	487,362.83	104.078290	481,518.61	-5,844.22	0.02
31677QBP3	FIFTH THIRD BANK SR UNSECURED 07/21 VAR					3.20475	26 Jul 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	99.557301	1,991,146.02	-8,853.98	0.09
		Base		100.000000	2,000,000.00	99.557301	1,991,146.02	-8,853.98	0.09
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	98.980090	4,949,004.50	-50,995.50	0.21
		Base		100.000000	5,000,000.00	98.980090	4,949,004.50	-50,995.50	0.21
345397YP2	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/22 VAR					3.6615	03 Aug 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	93.987454	18,797,490.80	-1,202,509.20	0.81
		Base		100.000000	20,000,000.00	93.987454	18,797,490.80	-1,202,509.20	0.81
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		Local	23,479.080	101.952334	23,937.47	103.453905	24,290.03	352.56	0.00
Original Face:		Base	1,675,000.000	101.952334	23,937.47	103.453905	24,290.03	352.56	0.00
369550BF4	GENERAL DYNAMICS CORP COMPANY GUAR 05/21 VAR					2.99813	11 May 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.070000	5,003,500.00	3,500.00	0.22
		Base		100.000000	5,000,000.00	100.070000	5,003,500.00	3,500.00	0.22
370334CB8	GENERAL MILLS INC SR UNSECURED 04/21 VAR					3.31894	16 Apr 2021		
		Local	3,000,000.000	100.000000	3,000,000.00	99.230437	2,976,913.11	-23,086.89	0.13
		Base		100.000000	3,000,000.00	99.230437	2,976,913.11	-23,086.89	0.13
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	99.116110	9,911,611.00	-88,389.00	0.43
		Base		100.000000	10,000,000.00	99.116110	9,911,611.00	-88,389.00	0.43
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	10,000,000.000	99.983379	9,998,337.90	99.396693	9,939,669.30	-58,668.60	0.43
		Base		99.983379	9,998,337.90	99.396693	9,939,669.30	-58,668.60	0.43
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.0	16 Nov 2039		
		Local	77,450.530	105.703899	81,868.23	104.302550	80,782.88	-1,085.35	0.00
Original Face:		Base	877,500.000	105.703899	81,868.23	104.302550	80,782.88	-1,085.35	0.00

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38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	3,492,466.400	101.543146	3,546,360.24	99.367190	3,470,365.72	-75,994.52	0.15
Original Face:		Base	10,000,000.000	101.543146	3,546,360.24	99.367190	3,470,365.72	-75,994.52	0.15
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC					1.7185	16 May 2045		
		Local	2,293,852.320	98.813996	2,266,647.13	92.562440	2,123,245.68	-143,401.45	0.09
Original Face:		Base	3,000,000.000	98.813996	2,266,647.13	92.562440	2,123,245.68	-143,401.45	0.09
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.61987	16 Jun 2053		
		Local	4,443,293.000	95.293465	4,234,167.85	93.296450	4,145,434.63	-88,733.22	0.18
Original Face:		Base	10,000,000.000	95.293465	4,234,167.85	93.296450	4,145,434.63	-88,733.22	0.18
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	3,982,714.940	102.210802	4,070,764.90	96.597100	3,847,187.13	-223,577.77	0.17
Original Face:		Base	10,493,495.000	102.210802	4,070,764.90	96.597100	3,847,187.13	-223,577.77	0.17
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.05	16 Aug 2057		
		Local	4,793,874.250	96.285662	4,615,813.57	93.225290	4,469,103.17	-146,710.40	0.19
Original Face:		Base	5,000,000.000	96.285662	4,615,813.57	93.225290	4,469,103.17	-146,710.40	0.19
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.25	20 Oct 2046		
		Local	4,374,897.250	99.895832	4,370,339.99	98.599750	4,313,637.75	-56,702.24	0.19
Original Face:		Base	5,000,000.000	99.895832	4,370,339.99	98.599750	4,313,637.75	-56,702.24	0.19
44932HAA1	IBM CREDIT LLC SR UNSECURED 09/19 1.625					1.625	06 Sep 2019		
		Local	5,000,000.000	99.977346	4,998,867.31	99.393877	4,969,693.85	-29,173.46	0.21
		Base		99.977346	4,998,867.31	99.393877	4,969,693.85	-29,173.46	0.21
44932HAK9	IBM CREDIT LLC SR UNSECURED 11/20 3.45					3.45	30 Nov 2020		
		Local	10,000,000.000	99.927809	9,992,780.85	100.941918	10,094,191.80	101,410.95	0.44
		Base		99.927809	9,992,780.85	100.941918	10,094,191.80	101,410.95	0.44
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	99.704000	19,940,800.00	-59,200.00	0.86
		Base		100.000000	20,000,000.00	99.704000	19,940,800.00	-59,200.00	0.86
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					2.98813	12 Feb 2019		
		Local	1,987,082.000	100.000000	1,987,082.00	100.010785	1,987,296.31	214.31	0.09
		Base		100.000000	1,987,082.00	100.010785	1,987,296.31	214.31	0.09

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459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		Local	15,000,000.000	99.996361	14,999,454.13	99.705702	14,955,855.30	-43,598.83	0.65
		Base		99.996361	14,999,454.13	99.705702	14,955,855.30	-43,598.83	0.65
459200JP7	IBM CORP SR UNSECURED 01/20 VAR					2.99475	27 Jan 2020		
		Local	30,000,000.000	100.000000	30,000,000.00	100.033400	30,010,020.00	10,020.00	1.30
		Base		100.000000	30,000,000.00	100.033400	30,010,020.00	10,020.00	1.30
46649CAQ6	JP MORGAN MORTGAGE TRUST JPMMT 2018 4 A15 144A					3.5	25 Oct 2048		
		Local	4,478,871.240	99.606640	4,461,253.13	99.525140	4,457,602.87	-3,650.26	0.19
Original Face:		Base	5,000,000.000	99.606640	4,461,253.13	99.525140	4,457,602.87	-3,650.26	0.19
50117PAC3	KUBOTA CREDIT OWNER TRUST KCOT 2018 1A A3 144A					3.1	15 Aug 2022		
		Local	12,640,000.000	99.747851	12,608,128.41	100.195500	12,664,711.20	56,582.79	0.55
Original Face:		Base	12,640,000.000	99.747851	12,608,128.41	100.195500	12,664,711.20	56,582.79	0.55
63254AAT5	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/20 2.25					2.25	10 Jan 2020		
		Local	10,000,000.000	99.997181	9,999,718.08	99.490773	9,949,077.30	-50,640.78	0.43
		Base		99.997181	9,999,718.08	99.490773	9,949,077.30	-50,640.78	0.43
64952WCE1	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 04/21 2					2.0	13 Apr 2021		
		Local	3,000,000.000	99.935436	2,998,063.07	97.887668	2,936,630.04	-61,433.03	0.13
		Base		99.935436	2,998,063.07	97.887668	2,936,630.04	-61,433.03	0.13
654740AN9	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55					2.55	08 Mar 2021		
		Local	10,000,000.000	99.949213	9,994,921.31	97.544027	9,754,402.70	-240,518.61	0.42
		Base		99.949213	9,994,921.31	97.544027	9,754,402.70	-240,518.61	0.42
717081EB5	PFIZER INC SR UNSECURED 12/19 1.7					1.7	15 Dec 2019		
		Local	5,252,000.000	99.099152	5,204,687.48	99.093764	5,204,404.49	-282.99	0.23
		Base		99.099152	5,204,687.48	99.093764	5,204,404.49	-282.99	0.23
78014RAQ3	ROYAL BANK OF CANADA SR UNSECURED 10/21 VAR					3.0	22 Oct 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	98.936000	9,893,600.00	-106,400.00	0.43
		Base		100.000000	10,000,000.00	98.936000	9,893,600.00	-106,400.00	0.43
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					3.21	25 Jan 2029		
		Local	1,059,755.600	100.000000	1,059,755.60	98.403490	1,042,836.50	-16,919.10	0.05
Original Face:		Base	2,838,688.000	100.000000	1,059,755.60	98.403490	1,042,836.50	-16,919.10	0.05

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89236TEX9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 VAR					2.96475	26 Apr 2021		
		Local	5,000,000.000	99.798467	4,989,923.34	96.641910	4,832,095.50	-157,827.84	0.21
		Base		99.798467	4,989,923.34	96.641910	4,832,095.50	-157,827.84	0.21
89236TFB6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/19 VAR					2.67613	15 May 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	99.999725	9,999,972.50	-27.50	0.43
		Base		100.000000	10,000,000.00	99.999725	9,999,972.50	-27.50	0.43
912796RT8	TREASURY BILL 01/20 0.00000					0.01	02 Jan 2020		
		Local	25,000,000.000	97.641041	24,410,260.34	97.723264	24,430,816.00	20,555.66	1.06
		Base		97.641041	24,410,260.34	97.723264	24,430,816.00	20,555.66	1.06
9128284Y3	US TREASURY N/B 08/20 2.625					2.625	31 Aug 2020		
		Local	20,000,000.000	99.760088	19,952,017.68	100.191406	20,038,281.20	86,263.52	0.87
		Base		99.760088	19,952,017.68	100.191406	20,038,281.20	86,263.52	0.87
9128285B2	US TREASURY N/B 09/20 2.75					2.75	30 Sep 2020		
		Local	40,000,000.000	99.887812	39,955,124.83	100.406250	40,162,500.00	207,375.17	1.74
		Base		99.887812	39,955,124.83	100.406250	40,162,500.00	207,375.17	1.74
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		Local	5,000,000.000	99.621766	4,981,088.30	97.292969	4,864,648.45	-116,439.85	0.21
		Base		99.621766	4,981,088.30	97.292969	4,864,648.45	-116,439.85	0.21
912828T83	US TREASURY N/B 10/18 0.75					0.75	31 Oct 2018		
		Local	0.000	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base		0.000000	-0.03	0.000000	0.00	0.03	0.00
912828XV7	US TREASURY N/B 06/19 1.25					1.25	30 Jun 2019		
		Local	10,000,000.000	99.683457	9,968,345.67	99.507812	9,950,781.20	-17,564.47	0.43
		Base		99.683457	9,968,345.67	99.507812	9,950,781.20	-17,564.47	0.43
91324PDG4	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 VAR					3.04819	15 Jun 2021		
		Local	3,000,000.000	100.000000	3,000,000.00	99.590364	2,987,710.92	-12,289.08	0.13
		Base		100.000000	3,000,000.00	99.590364	2,987,710.92	-12,289.08	0.13
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15					3.15	15 Jun 2021		
		Local	3,000,000.000	99.957225	2,998,716.76	100.537788	3,016,133.64	17,416.88	0.13
		Base		99.957225	2,998,716.76	100.537788	3,016,133.64	17,416.88	0.13

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92348NAA5	VERIZON OWNER TRUST VZOT 2017 1A A 144A					2.06	20 Sep 2021		
		Local	10,000,000.000	99.092379	9,909,237.89	99.495180	9,949,518.00	40,280.11	0.43
Original Face:		Base	10,000,000.000	99.092379	9,909,237.89	99.495180	9,949,518.00	40,280.11	0.43
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A					3.23	20 Apr 2023		
		Local	5,000,000.000	99.998548	4,999,927.38	100.781470	5,039,073.50	39,146.12	0.22
Original Face:		Base	5,000,000.000	99.998548	4,999,927.38	100.781470	5,039,073.50	39,146.12	0.22
931142EF6	WALMART INC SR UNSECURED 06/20 VAR					2.86375	23 Jun 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	99.975170	9,997,517.00	-2,483.00	0.43
		Base		100.000000	10,000,000.00	99.975170	9,997,517.00	-2,483.00	0.43
931142EG4	WALMART INC SR UNSECURED 06/20 2.85					2.85	23 Jun 2020		
		Local	5,000,000.000	99.978338	4,998,916.92	100.478013	5,023,900.65	24,983.73	0.22
		Base		99.978338	4,998,916.92	100.478013	5,023,900.65	24,983.73	0.22
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					3.54813	11 Feb 2022		
		Local	4,000,000.000	100.000000	4,000,000.00	100.279653	4,011,186.12	11,186.12	0.17
		Base		100.000000	4,000,000.00	100.279653	4,011,186.12	11,186.12	0.17
94988J5G8	WELLS FARGO BANK NA SR UNSECURED 12/19 2.15					2.15	06 Dec 2019		
		Local	5,000,000.000	99.961113	4,998,055.63	99.433061	4,971,653.05	-26,402.58	0.21
		Base		99.961113	4,998,055.63	99.433061	4,971,653.05	-26,402.58	0.21
94988J5L7	WELLS FARGO BANK NA SR UNSECURED 01/20 2.4					2.4	15 Jan 2020		
		Local	10,000,000.000	99.405063	9,940,506.30	99.608733	9,960,873.30	20,367.00	0.43
		Base		99.405063	9,940,506.30	99.608733	9,960,873.30	20,367.00	0.43
94988J5S2	WELLS FARGO BANK NA SR UNSECURED 03/20 VAR					2.87	25 Mar 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	99.813190	9,981,319.00	-18,681.00	0.43
		Base		100.000000	10,000,000.00	99.813190	9,981,319.00	-18,681.00	0.43
94988J5T0	WELLS FARGO BANK NA SR UNSECURED 10/21 3.625					3.625	22 Oct 2021		
		Local	5,000,000.000	99.956311	4,997,815.56	101.466587	5,073,329.35	75,513.79	0.22
		Base		99.956311	4,997,815.56	101.466587	5,073,329.35	75,513.79	0.22
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.75	24 Jan 2024		
		Local	5,000,000.000	99.819793	4,990,989.65	101.744933	5,087,246.65	96,257.00	0.22
		Base		99.819793	4,990,989.65	101.744933	5,087,246.65	96,257.00	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
98163EAA4	WORLD OMNI AUTO RECEIVABLES TR WOART 2018 C A1					2.36	15 Aug 2019		
		2,278,904.330	Local	100.000000	2,278,904.33	99.977750	2,278,397.27	-507.06	0.10
	Original Face:	15,500,000.000	Base	100.000000	2,278,904.33	99.977750	2,278,397.27	-507.06	0.10
US DOLLAR Total									
		831,867,917.580	Local		831,738,884.24		826,665,095.98	-5,073,788.26	35.74
	Original Face:	532,201,117.000	Base		831,738,884.24		826,665,095.98	-5,073,788.26	35.74
FIXED INCOME Total									
		831,867,917.580	Base		831,738,884.24		826,665,095.98	-5,073,788.26	35.74
	Original Face:	532,201,117.000							

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Holdings

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

As of: *January 31, 2019* *View Date:* *February 8, 2019*

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								
		2,321,471,534.240	Base	2,318,041,060.85		2,313,011,520.06	-5,029,540.79	100.00
Original Face:		532,201,117.000						

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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		-0.680	Local	1.000000	-0.68	1.000000	-0.68	0.00	0.00
			Base	1.000000	-0.68	1.000000	-0.68	0.00	0.00
US DOLLAR Total									
		-0.680	Local		-0.68		-0.68	0.00	0.00
			Base		-0.68		-0.68	0.00	0.00
CASH Total									
		-0.680	Base		-0.68		-0.68	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					2.5474445	31 Dec 2030		
		443,078.090	Local	100.040000	443,255.32	100.050000	443,299.63	44.31	0.41
			Base	100.040000	443,255.32	100.050000	443,299.63	44.31	0.41
05252WPS6	AUSTR & NEW ZEALND B					2.49	28 Mar 2019		
		2,000,000.000	Local	100.001302	2,000,026.03	100.001302	2,000,026.03	0.00	1.86
			Base	100.001302	2,000,026.03	100.001302	2,000,026.03	0.00	1.86
06417GK98	BANK OF NOVA SCOTIA					2.45	15 Feb 2019		
		500,000.000	Local	99.995366	499,976.83	99.995366	499,976.83	0.00	0.47
			Base	99.995366	499,976.83	99.995366	499,976.83	0.00	0.47
13606BVN3	CANADIAN IMPERIAL BK					2.66	16 Apr 2019		
		1,000,000.000	Local	99.977383	999,773.83	99.977383	999,773.83	0.00	0.93
			Base	99.977383	999,773.83	99.977383	999,773.83	0.00	0.93
3135G0N58	FANNIE MAE NOTES 08/19 1.2					1.2	16 Aug 2019		
		3,000,000.000	Local	99.988365	2,999,650.96	99.300900	2,979,027.00	-20,623.96	2.78
			Base	99.988365	2,999,650.96	99.300900	2,979,027.00	-20,623.96	2.78

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3135G0P23	FANNIE MAE NOTES 08/19 1.25					1.25	23 Aug 2019		
		2,000,000.000	Local	99.997201	1,999,944.02	99.301000	1,986,020.00	-13,924.02	1.85
			Base	99.997201	1,999,944.02	99.301000	1,986,020.00	-13,924.02	1.85
459200HX2	IBM CORP SR UNSECURED 11/21 VAR					3.17238	06 Nov 2021		
		1,000,000.000	Local	100.172213	1,001,722.13	99.819488	998,194.88	-3,527.25	0.93
			Base	100.172213	1,001,722.13	99.819488	998,194.88	-3,527.25	0.93
78012UAA3	ROYAL BK OF CANADA					2.24	01 Feb 2019		
		400,000.000	Local	100.000000	400,000.00	100.000000	400,000.00	0.00	0.37
			Base	100.000000	400,000.00	100.000000	400,000.00	0.00	0.37
78012UFA8	ROYAL BK OF CANADA					2.74	16 Jul 2019		
		400,000.000	Local	99.891008	399,564.03	100.013384	400,053.54	489.51	0.37
			Base	99.891008	399,564.03	100.013384	400,053.54	489.51	0.37
83050FXT3	SKANDIN ENS BANKEN					1.84	02 Aug 2019		
		475,000.000	Local	99.622118	473,205.06	99.612000	473,157.00	-48.06	0.44
			Base	99.622118	473,205.06	99.612000	473,157.00	-48.06	0.44
86958JJG5	SVENSKA HANDLSBNKN A BBA LIBOR USD 3 MONTH					3.01813	12 Feb 2019		
		1,500,000.000	Local	100.000000	1,500,000.00	100.000000	1,500,000.00	0.00	1.40
			Base	100.000000	1,500,000.00	100.000000	1,500,000.00	0.00	1.40
89113XXP4	TORONTO-DOMINION					2.38	21 Feb 2019		
		400,000.000	Local	99.992335	399,969.34	99.992335	399,969.34	0.00	0.37
			Base	99.992335	399,969.34	99.992335	399,969.34	0.00	0.37
89114MCU9	TORONTO-DOMINION					2.46	28 Feb 2019		
		1,500,000.000	Local	100.001469	1,500,022.04	100.001469	1,500,022.04	0.00	1.40
			Base	100.001469	1,500,022.04	100.001469	1,500,022.04	0.00	1.40
US DOLLAR Total									
		14,618,078.090	Local		14,617,109.59		14,579,520.12	-37,589.47	13.59
			Base		14,617,109.59		14,579,520.12	-37,589.47	13.59
CASH EQUIVALENT Total									
		14,618,078.090	Base		14,617,109.59		14,579,520.12	-37,589.47	13.59

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
020002BE0	ALLSTATE CORP SR UNSECURED 03/21 VAR					3.233	29 Mar 2021		
		Local	1,274,000.000	100.125699	1,275,601.41	99.398672	1,266,339.08	-9,262.33	1.18
		Base		100.125699	1,275,601.41	99.398672	1,266,339.08	-9,262.33	1.18
02582JHJ2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2017 6 A					2.04	15 May 2023		
		Local	650,000.000	99.988349	649,924.27	98.842080	642,473.52	-7,450.75	0.60
Original Face:		Base	650,000.000	99.988349	649,924.27	98.842080	642,473.52	-7,450.75	0.60
02587AAJ3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2017 1 A					1.93	15 Sep 2022		
		Local	1,000,000.000	98.764326	987,643.26	99.145190	991,451.90	3,808.64	0.92
Original Face:		Base	1,000,000.000	98.764326	987,643.26	99.145190	991,451.90	3,808.64	0.92
0258M0DK2	AMERICAN EXPRESS CREDIT SR UNSECURED 03/19 2.125					2.125	18 Mar 2019		
		Local	650,000.000	99.948142	649,662.92	99.933449	649,567.42	-95.50	0.61
		Base		99.948142	649,662.92	99.933449	649,567.42	-95.50	0.61
02665WBE0	AMERICAN HONDA FINANCE SR UNSECURED 07/19 1.2					1.2	12 Jul 2019		
		Local	475,000.000	99.985295	474,930.15	99.335769	471,844.90	-3,085.25	0.44
		Base		99.985295	474,930.15	99.335769	471,844.90	-3,085.25	0.44
037833CL2	APPLE INC SR UNSECURED 02/20 VAR					2.78925	07 Feb 2020		
		Local	1,000,000.000	100.000000	1,000,000.00	100.148956	1,001,489.56	1,489.56	0.93
		Base		100.000000	1,000,000.00	100.148956	1,001,489.56	1,489.56	0.93
037833CN8	APPLE INC SR UNSECURED 02/22 VAR					3.10113	09 Feb 2022		
		Local	850,000.000	100.150021	851,275.18	100.577500	854,908.75	3,633.57	0.80
		Base		100.150021	851,275.18	100.577500	854,908.75	3,633.57	0.80
05522RCX4	BANK OF AMERICA CREDIT CARD TR BACCT 2017 A2 A2					1.84	17 Jan 2023		
		Local	1,950,000.000	98.143241	1,913,793.19	98.570800	1,922,130.60	8,337.41	1.79
Original Face:		Base	1,950,000.000	98.143241	1,913,793.19	98.570800	1,922,130.60	8,337.41	1.79
05582QAD9	BMW VEHICLE OWNER TRUST BMWOT 2016 A A3					1.16	25 Nov 2020		
		Local	828,679.610	99.538953	824,859.01	99.394690	823,663.53	-1,195.48	0.77
Original Face:		Base	2,085,000.000	99.538953	824,859.01	99.394690	823,663.53	-1,195.48	0.77

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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
05582QAE7	BMW VEHICLE OWNER TRUST BMWOT 2016 A A4					1.37	27 Dec 2022		
		Local	1,300,000.000	99.031929	1,287,415.08	98.530470	1,280,896.11	-6,518.97	1.19
Original Face:		Base	1,300,000.000	99.031929	1,287,415.08	98.530470	1,280,896.11	-6,518.97	1.19
06405LAA9	BANK OF NEW YORK MELLON SR UNSECURED 12/20 VAR					3.03613	04 Dec 2020		
		Local	1,300,000.000	100.000000	1,300,000.00	100.068548	1,300,891.12	891.12	1.21
		Base		100.000000	1,300,000.00	100.068548	1,300,891.12	891.12	1.21
06406HDF3	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45					2.45	27 Nov 2020		
		Local	1,000,000.000	98.912869	989,128.69	99.251672	992,516.72	3,388.03	0.93
		Base		98.912869	989,128.69	99.251672	992,516.72	3,388.03	0.93
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR					3.23731	15 Jan 2020		
		Local	1,850,000.000	100.000000	1,850,000.00	100.249274	1,854,611.57	4,611.57	1.73
		Base		100.000000	1,850,000.00	100.249274	1,854,611.57	4,611.57	1.73
084664CG4	BERKSHIRE HATHAWAY FIN COMPANY GUAR 03/19 1.7					1.7	15 Mar 2019		
		Local	590,000.000	99.997083	589,982.79	99.918000	589,516.20	-466.59	0.55
		Base		99.997083	589,982.79	99.918000	589,516.20	-466.59	0.55
084664CH2	BERKSHIRE HATHAWAY FIN COMPANY GUAR 03/19 VAR					3.47819	15 Mar 2019		
		Local	1,100,000.000	100.035225	1,100,387.47	100.098556	1,101,084.12	696.65	1.03
		Base		100.035225	1,100,387.47	100.098556	1,101,084.12	696.65	1.03
12594BAD4	CNH EQUIPMENT TRUST CNH 2016 A A3					1.48	15 Apr 2021		
		Local	422,377.460	99.484324	420,199.36	99.259130	419,248.19	-951.17	0.39
Original Face:		Base	1,065,000.000	99.484324	420,199.36	99.259130	419,248.19	-951.17	0.39
12594DAD0	CNH EQUIPMENT TRUST CNH 2016 B A3					1.63	15 Aug 2021		
		Local	647,623.590	99.887730	646,896.50	99.341730	643,360.48	-3,536.02	0.60
Original Face:		Base	1,060,000.000	99.887730	646,896.50	99.341730	643,360.48	-3,536.02	0.60
12596EAC8	CNH EQUIPMENT TRUST CNH 2018 B A3					3.19	15 Nov 2023		
		Local	270,000.000	99.987404	269,965.99	100.656050	271,771.34	1,805.35	0.25
Original Face:		Base	270,000.000	99.987404	269,965.99	100.656050	271,771.34	1,805.35	0.25
12596JAC7	CNH EQUIPMENT TRUST 04/24 3.01					3.01	15 Apr 2024		
		Local	445,000.000	100.000000	445,000.00	100.206340	445,918.21	918.21	0.42
Original Face:		Base	445,000.000	100.000000	445,000.00	100.206340	445,918.21	918.21	0.42

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12635YAD5	CNH EQUIPMENT TRUST CNH 2016 C A3					1.44	15 Dec 2021		
		Local	156,392.830	99.988957	156,375.56	99.092410	154,973.42	-1,402.14	0.14
Original Face:		Base	190,000.000	99.988957	156,375.56	99.092410	154,973.42	-1,402.14	0.14
14041NFB2	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A8 A8					2.05	15 Aug 2023		
		Local	1,000,000.000	98.554433	985,544.33	98.809590	988,095.90	2,551.57	0.92
Original Face:		Base	1,000,000.000	98.554433	985,544.33	98.809590	988,095.90	2,551.57	0.92
14041NFH9	CAPITAL ONE MULTI ASSET EXECUT COMET 2016 A6 A6					1.82	15 Sep 2022		
		Local	935,000.000	99.990933	934,915.22	99.270020	928,174.69	-6,740.53	0.87
Original Face:		Base	935,000.000	99.990933	934,915.22	99.270020	928,174.69	-6,740.53	0.87
14041NFK2	CAPITAL ONE MULTI ASSET EXECUT COMET 2017 A1 A1					2.0	17 Jan 2023		
		Local	500,000.000	99.985036	499,925.18	99.190490	495,952.45	-3,972.73	0.46
Original Face:		Base	500,000.000	99.985036	499,925.18	99.190490	495,952.45	-3,972.73	0.46
14913QAB5	CATERPILLAR FINL SERVICE SR UNSECURED 06/22 VAR					3.32888	06 Jun 2022		
		Local	1,000,000.000	100.751452	1,007,514.52	99.943600	999,436.00	-8,078.52	0.93
		Base		100.751452	1,007,514.52	99.943600	999,436.00	-8,078.52	0.93
166764BG4	CHEVRON CORP SR UNSECURED 05/21 2.1					2.1	16 May 2021		
		Local	1,000,000.000	97.391645	973,916.45	98.733437	987,334.37	13,417.92	0.92
		Base		97.391645	973,916.45	98.733437	987,334.37	13,417.92	0.92
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	99.709794	1,096,807.73	-3,192.27	1.02
		Base		100.000000	1,100,000.00	99.709794	1,096,807.73	-3,192.27	1.02
17275RAX0	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45					2.45	15 Jun 2020		
		Local	2,000,000.000	99.674692	1,993,493.83	99.748052	1,994,961.04	1,467.21	1.86
		Base		99.674692	1,993,493.83	99.748052	1,994,961.04	1,467.21	1.86
172967LE9	CITIGROUP INC SR UNSECURED 01/20 VAR					3.5725	10 Jan 2020		
		Local	710,000.000	100.000000	710,000.00	100.497034	713,528.94	3,528.94	0.67
		Base		100.000000	710,000.00	100.497034	713,528.94	3,528.94	0.67
17325FAK4	CITIBANK NA SR UNSECURED 10/20 VAR					3.061	20 Oct 2020		
		Local	1,750,000.000	100.000000	1,750,000.00	99.927143	1,748,725.00	-1,275.00	1.63
		Base		100.000000	1,750,000.00	99.927143	1,748,725.00	-1,275.00	1.63

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17401QAH4	CITIZENS BANK NA/RI SR UNSECURED 03/20 VAR					3.27813	02 Mar 2020		
		Local	560,000.000	100.000000	560,000.00	100.069424	560,388.77	388.77	0.52
		Base		100.000000	560,000.00	100.069424	560,388.77	388.77	0.52
17401QAK7	CITIZENS BANK NA/RI SR UNSECURED 05/20 VAR					3.25925	26 May 2020		
		Local	1,000,000.000	100.000000	1,000,000.00	100.066961	1,000,669.61	669.61	0.93
		Base		100.000000	1,000,000.00	100.066961	1,000,669.61	669.61	0.93
18978CAC7	CNH EQUIPMENT TRUST CNH 2017 C A3					2.08	15 Feb 2023		
		Local	550,000.000	98.262744	540,445.09	98.861800	543,739.90	3,294.81	0.51
Original Face:		Base	550,000.000	98.262744	540,445.09	98.861800	543,739.90	3,294.81	0.51
191216BV1	COCA COLA CO/THE SR UNSECURED 05/19 1.375					1.375	30 May 2019		
		Local	660,000.000	99.992448	659,950.16	99.598242	657,348.40	-2,601.76	0.61
		Base		99.992448	659,950.16	99.598242	657,348.40	-2,601.76	0.61
19416QEF3	COLGATE PALMOLIVE CO SR UNSECURED 03/19 1.75					1.75	15 Mar 2019		
		Local	440,000.000	100.018857	440,082.97	99.916559	439,632.86	-450.11	0.41
		Base		100.018857	440,082.97	99.916559	439,632.86	-450.11	0.41
20030NCW9	COMCAST CORP COMPANY GUAR 10/21 VAR					3.237	01 Oct 2021		
		Local	1,000,000.000	100.155039	1,001,550.39	100.079000	1,000,790.00	-760.39	0.93
		Base		100.155039	1,001,550.39	100.079000	1,000,790.00	-760.39	0.93
24422EUG2	JOHN DEERE CAPITAL CORP SR UNSECURED 06/23 VAR					3.31575	07 Jun 2023		
		Local	850,000.000	100.084541	850,718.60	99.695542	847,412.11	-3,306.49	0.79
		Base		100.084541	850,718.60	99.695542	847,412.11	-3,306.49	0.79
24422EUL1	JOHN DEERE CAPITAL CORP SR UNSECURED 10/20 VAR					2.96681	09 Oct 2020		
		Local	500,000.000	100.000000	500,000.00	99.640696	498,203.48	-1,796.52	0.46
		Base		100.000000	500,000.00	99.640696	498,203.48	-1,796.52	0.46
254683BP9	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A2 A					1.9	17 Oct 2022		
		Local	340,000.000	99.616212	338,695.12	98.962220	336,471.55	-2,223.57	0.31
Original Face:		Base	340,000.000	99.616212	338,695.12	98.962220	336,471.55	-2,223.57	0.31
254683BV6	DISCOVER CARD EXECUTION NOTE T DCENT 2016 A4 A4					1.39	15 Mar 2022		
		Local	2,120,000.000	99.995103	2,119,896.18	99.162590	2,102,246.91	-17,649.27	1.96
Original Face:		Base	2,120,000.000	99.995103	2,119,896.18	99.162590	2,102,246.91	-17,649.27	1.96

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25468PDC7	WALT DISNEY COMPANY/THE SR UNSECURED 05/19 VAR					3.01663	30 May 2019		
		Local	1,100,000.000	99.995494	1,099,950.43	100.049917	1,100,549.09	598.66	1.03
		Base		99.995494	1,099,950.43	100.049917	1,100,549.09	598.66	1.03
25468PDU7	WALT DISNEY COMPANY/THE SR UNSECURED 06/20 1.8					1.8	05 Jun 2020		
		Local	1,000,000.000	99.948091	999,480.91	98.836576	988,365.76	-11,115.15	0.92
		Base		99.948091	999,480.91	98.836576	988,365.76	-11,115.15	0.92
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.8	07 Feb 2020		
		Local	305,000.000	99.995246	304,985.50	99.020681	302,013.08	-2,972.42	0.28
		Base		99.995246	304,985.50	99.020681	302,013.08	-2,972.42	0.28
30231GAD4	EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.819					1.819	15 Mar 2019		
		Local	1,200,000.000	100.015495	1,200,185.94	99.952000	1,199,424.00	-761.94	1.12
		Base		100.015495	1,200,185.94	99.952000	1,199,424.00	-761.94	1.12
3128MDND1	FED HM LN PC POOL G14688 FG 03/23 FIXED 2					2.0	01 Mar 2023		
		Local	291,762.120	101.107885	294,994.51	98.558262	287,555.67	-7,438.84	0.27
Original Face:		Base	1,419,000.000	101.107885	294,994.51	98.558262	287,555.67	-7,438.84	0.27
3134G9Q75	FREDDIE MAC NOTES 07/19 1.25					1.25	26 Jul 2019		
		Local	2,775,000.000	100.000000	2,774,999.99	99.393100	2,758,158.53	-16,841.46	2.57
		Base		100.000000	2,774,999.99	99.393100	2,758,158.53	-16,841.46	2.57
3134GABN3	FREDDIE MAC NOTES 08/19 1.3					1.3	23 Aug 2019		
		Local	1,100,000.000	100.000000	1,100,000.00	99.337700	1,092,714.70	-7,285.30	1.02
		Base		100.000000	1,100,000.00	99.337700	1,092,714.70	-7,285.30	1.02
3136A5KR6	FANNIE MAE FNR 2012 31 AD					1.75	25 Oct 2022		
		Local	110,587.570	100.621354	111,274.71	98.668700	109,115.32	-2,159.39	0.10
Original Face:		Base	1,000,000.000	100.621354	111,274.71	98.668700	109,115.32	-2,159.39	0.10
3137A4WA1	FREDDIE MAC FHR 3775 LH					2.25	15 Dec 2020		
		Local	36,928.440	100.669782	37,175.78	99.217150	36,639.35	-536.43	0.03
Original Face:		Base	1,000,000.000	100.669782	37,175.78	99.217150	36,639.35	-536.43	0.03
3137AUPE3	FHLMC MULTIFAMILY STRUCTURED P FHMS K021 A2					2.396	25 Jun 2022		
		Local	1,935,000.000	98.406200	1,904,159.97	98.810200	1,911,977.37	7,817.40	1.78
Original Face:		Base	1,935,000.000	98.406200	1,904,159.97	98.810200	1,911,977.37	7,817.40	1.78

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3138NYD28	FNMA POOL AR1920 FN 01/23 FIXED 2.5					2.5	01 Jan 2023		
		Local	129,450.160	101.150427	130,939.39	99.286776	128,526.89	-2,412.50	0.12
Original Face:		Base	485,000.000	101.150427	130,939.39	99.286776	128,526.89	-2,412.50	0.12
31418AS90	FNMA POOL MA1443 FN 05/23 FIXED 2					2.0	01 May 2023		
		Local	1,169,834.650	100.967976	1,181,158.37	98.517113	1,152,487.32	-28,671.05	1.07
Original Face:		Base	5,000,000.000	100.967976	1,181,158.37	98.517113	1,152,487.32	-28,671.05	1.07
31677QBJ7	FIFTH THIRD BANK SR UNSECURED 09/19 VAR					3.41163	27 Sep 2019		
		Local	1,205,000.000	100.126627	1,206,525.85	100.281320	1,208,389.91	1,864.06	1.13
		Base		100.126627	1,206,525.85	100.281320	1,208,389.91	1,864.06	1.13
31677QBK4	FIFTH THIRD BANK SR UNSECURED 10/20 2.2					2.2	30 Oct 2020		
		Local	900,000.000	99.978362	899,805.26	98.591144	887,320.30	-12,484.96	0.83
		Base		99.978362	899,805.26	98.591144	887,320.30	-12,484.96	0.83
31679RAD7	FIFTH THIRD AUTO TRUST FITAT 2017 1 A3					1.8	15 Feb 2022		
		Local	325,000.000	99.998462	324,995.00	99.015200	321,799.40	-3,195.60	0.30
Original Face:		Base	325,000.000	99.998462	324,995.00	99.015200	321,799.40	-3,195.60	0.30
34528FAD0	FORD CREDIT AUTO OWNER TRUST FORDO 2018 A A3					3.03	15 Nov 2022		
		Local	700,000.000	99.986347	699,904.43	100.251640	701,761.48	1,857.05	0.65
Original Face:		Base	700,000.000	99.986347	699,904.43	100.251640	701,761.48	1,857.05	0.65
34530YAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2015 C A3					1.41	15 Feb 2020		
		Local	0.000	0.000000	0.82	0.000000	0.00	-0.82	0.00
		Base		0.000000	0.82	0.000000	0.00	-0.82	0.00
34531HAD1	FORD CREDIT AUTO OWNER TRUST FORDO 2017 B A3					1.69	15 Nov 2021		
		Local	630,000.000	99.997506	629,984.29	99.011720	623,773.84	-6,210.45	0.58
Original Face:		Base	630,000.000	99.997506	629,984.29	99.011720	623,773.84	-6,210.45	0.58
34532AAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2017 C A3					2.01	15 Mar 2022		
		Local	750,000.000	99.986973	749,902.30	99.135760	743,518.20	-6,384.10	0.69
Original Face:		Base	750,000.000	99.986973	749,902.30	99.135760	743,518.20	-6,384.10	0.69
36962G7M0	GENERAL ELECTRIC CO SR UNSECURED 01/20 2.2					2.2	09 Jan 2020		
		Local	850,000.000	100.220985	851,878.37	99.079067	842,172.07	-9,706.30	0.78
		Base		100.220985	851,878.37	99.079067	842,172.07	-9,706.30	0.78

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36966THX3	GENERAL ELECTRIC CO SR UNSECURED 04/20 VAR					3.58731	15 Apr 2020		
		Local	750,000.000	100.026227	750,196.70	99.188073	743,910.55	-6,286.15	0.69
		Base		100.026227	750,196.70	99.188073	743,910.55	-6,286.15	0.69
375558AV5	GILEAD SCIENCES INC SR UNSECURED 04/19 2.05					2.05	01 Apr 2019		
		Local	500,000.000	99.969932	499,849.66	99.917240	499,586.20	-263.46	0.47
		Base		99.969932	499,849.66	99.917240	499,586.20	-263.46	0.47
375558BR3	GILEAD SCIENCES INC SR UNSECURED 09/19 1.85					1.85	20 Sep 2019		
		Local	570,000.000	99.988909	569,936.78	99.453795	566,886.63	-3,050.15	0.53
		Base		99.988909	569,936.78	99.453795	566,886.63	-3,050.15	0.53
38377XPJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 115 PD					2.0	20 Oct 2038		
		Local	22,635.770	101.356967	22,942.93	99.397840	22,499.47	-443.46	0.02
Original Face:		Base	2,750,000.000	101.356967	22,942.93	99.397840	22,499.47	-443.46	0.02
437076BR2	HOME DEPOT INC SR UNSECURED 06/20 VAR					2.90125	05 Jun 2020		
		Local	1,010,000.000	100.000000	1,010,000.00	99.952000	1,009,515.20	-484.80	0.94
		Base		100.000000	1,010,000.00	99.952000	1,009,515.20	-484.80	0.94
437076BU5	HOME DEPOT INC SR UNSECURED 03/22 VAR					3.04888	01 Mar 2022		
		Local	500,000.000	99.398492	496,992.46	99.457441	497,287.21	294.75	0.46
		Base		99.398492	496,992.46	99.457441	497,287.21	294.75	0.46
43811BAC8	HONDA AUTO RECEIVABLES OWNER T HAROT 2017 2 A3					1.68	16 Aug 2021		
		Local	830,000.000	99.995337	829,961.30	99.181070	823,202.88	-6,758.42	0.77
Original Face:		Base	830,000.000	99.995337	829,961.30	99.181070	823,202.88	-6,758.42	0.77
43814PAC4	HONDA AUTO RECEIVABLES OWNER T HAROT 2017 3 A3					1.79	20 Sep 2021		
		Local	255,000.000	99.992824	254,981.70	98.928660	252,268.08	-2,713.62	0.24
Original Face:		Base	255,000.000	99.992824	254,981.70	98.928660	252,268.08	-2,713.62	0.24
43814QAC2	HONDA AUTO RECEIVABLES OWNER T HAROT 2016 2 A3					1.39	15 Apr 2020		
		Local	89,566.230	99.999542	89,565.82	99.678120	89,277.93	-287.89	0.08
Original Face:		Base	435,000.000	99.999542	89,565.82	99.678120	89,277.93	-287.89	0.08
43814UAG4	HONDA AUTO RECEIVABLES OWNER T HAROT 2018 2 A3					3.01	18 May 2022		
		Local	325,000.000	99.998194	324,994.13	100.224780	325,730.54	736.41	0.30
Original Face:		Base	325,000.000	99.998194	324,994.13	100.224780	325,730.54	736.41	0.30

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43815HAC1	HONDA AUTO RECEIVABLES OWNER T HAROT 2018 3 A3					2.95	22 Aug 2022		
		Local	250,000.000	99.987760	249,969.40	100.284370	250,710.93	741.53	0.23
Original Face:		Base	250,000.000	99.987760	249,969.40	100.284370	250,710.93	741.53	0.23
438516BJ4	HONEYWELL INTERNATIONAL SR UNSECURED 10/19 1.4					1.4	30 Oct 2019		
		Local	1,500,000.000	99.980431	1,499,706.46	99.037054	1,485,555.81	-14,150.65	1.38
		Base		99.980431	1,499,706.46	99.037054	1,485,555.81	-14,150.65	1.38
446438RV7	HUNTINGTON NATIONAL BANK SR UNSECURED 03/20 VAR					3.27713	10 Mar 2020		
		Local	1,000,000.000	100.000000	1,000,000.00	100.269695	1,002,696.95	2,696.95	0.93
		Base		100.000000	1,000,000.00	100.269695	1,002,696.95	2,696.95	0.93
44930UAD8	HYUNDAI AUTO RECEIVABLES TRUST HART 2016 A A3					1.56	15 Sep 2020		
		Local	303,984.440	99.985634	303,940.77	99.688820	303,038.50	-902.27	0.28
Original Face:		Base	900,000.000	99.985634	303,940.77	99.688820	303,038.50	-902.27	0.28
44931PAD8	HYUNDAI AUTO RECEIVABLES TRUST HART 2017 A A3					1.76	16 Aug 2021		
		Local	787,467.970	98.953815	779,229.60	99.245680	781,527.94	2,298.34	0.73
Original Face:		Base	800,000.000	98.953815	779,229.60	99.245680	781,527.94	2,298.34	0.73
44932GAD7	HYUNDAI AUTO RECEIVABLES TRUST HART 2017 B A3					1.77	18 Jan 2022		
		Local	1,147,000.000	99.351679	1,139,563.76	98.773560	1,132,932.73	-6,631.03	1.06
Original Face:		Base	1,147,000.000	99.351679	1,139,563.76	98.773560	1,132,932.73	-6,631.03	1.06
458140BC3	INTEL CORP SR UNSECURED 05/22 VAR					2.96813	11 May 2022		
		Local	1,500,000.000	100.156582	1,502,348.73	100.080700	1,501,210.50	-1,138.23	1.40
		Base		100.156582	1,502,348.73	100.080700	1,501,210.50	-1,138.23	1.40
46625HNY2	JPMORGAN CHASE + CO SR UNSECURED 10/20 VAR					3.95663	29 Oct 2020		
		Local	500,000.000	100.902798	504,513.99	101.274625	506,373.13	1,859.14	0.47
		Base		100.902798	504,513.99	101.274625	506,373.13	1,859.14	0.47
46647PAG1	JPMORGAN CHASE + CO SR UNSECURED 06/21 VAR					3.41813	01 Jun 2021		
		Local	600,000.000	100.000000	600,000.00	100.246799	601,480.79	1,480.79	0.56
		Base		100.000000	600,000.00	100.246799	601,480.79	1,480.79	0.56
47788BAE4	JOHN DEERE OWNER TRUST JDOT 2017 B A4					2.11	15 Jul 2024		
		Local	1,000,000.000	98.279170	982,791.70	98.870680	988,706.80	5,915.10	0.92
Original Face:		Base	1,000,000.000	98.279170	982,791.70	98.870680	988,706.80	5,915.10	0.92

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
478160CH5	JOHNSON + JOHNSON SR UNSECURED 11/20 1.95					1.95	10 Nov 2020		
		Local	135,000.000	99.936733	134,914.59	98.651489	133,179.51	-1,735.08	0.12
		Base		99.936733	134,914.59	98.651489	133,179.51	-1,735.08	0.12
49327M2F0	KEY BANK NA SR UNSECURED 12/19 2.5					2.5	15 Dec 2019		
		Local	955,000.000	99.720227	952,328.17	99.707374	952,205.42	-122.75	0.89
		Base		99.720227	952,328.17	99.707374	952,205.42	-122.75	0.89
49327M2R4	KEY BANK NA SR UNSECURED 11/21 VAR					3.46313	22 Nov 2021		
		Local	990,000.000	101.003720	999,936.83	100.470724	994,660.17	-5,276.66	0.93
		Base		101.003720	999,936.83	100.470724	994,660.17	-5,276.66	0.93
494368BT9	KIMBERLY CLARK CORP SR UNSECURED 02/19 1.4					1.4	15 Feb 2019		
		Local	900,000.000	99.999922	899,999.30	99.956133	899,605.20	-394.10	0.84
		Base		99.999922	899,999.30	99.956133	899,605.20	-394.10	0.84
548661DL8	LOWE S COS INC SR UNSECURED 04/19 1.15					1.15	15 Apr 2019		
		Local	1,370,000.000	99.992767	1,369,900.91	99.675000	1,365,547.50	-4,353.41	1.27
		Base		99.992767	1,369,900.91	99.675000	1,365,547.50	-4,353.41	1.27
55279HAM2	MANUF + TRADERS TRUST CO SR UNSECURED 05/22 VAR					3.25	18 May 2022		
		Local	1,800,000.000	100.000000	1,800,000.00	99.227961	1,786,103.30	-13,896.70	1.66
		Base		100.000000	1,800,000.00	99.227961	1,786,103.30	-13,896.70	1.66
58769BAD6	MERCEDES BENZ AUTO RECEIVABLES MBART 2016 1 A3					1.26	16 Feb 2021		
		Local	353,467.130	99.994353	353,447.17	99.299190	350,990.00	-2,457.17	0.33
Original Face:		Base	840,000.000	99.994353	353,447.17	99.299190	350,990.00	-2,457.17	0.33
58772PAE8	MERCEDES BENZ AUTO RECEIVABLES MBART 2015 1 A4					1.75	15 Dec 2021		
		Local	1,047,797.440	99.908515	1,046,838.86	99.591790	1,043,520.23	-3,318.63	0.97
Original Face:		Base	1,300,000.000	99.908515	1,046,838.86	99.591790	1,043,520.23	-3,318.63	0.97
58772RAB0	MERCEDES BENZ AUTO RECEIVABLES MBART 2018 1 A2A					2.71	15 Apr 2021		
		Local	394,973.690	99.997243	394,962.80	99.890430	394,540.92	-421.88	0.37
Original Face:		Base	400,000.000	99.997243	394,962.80	99.890430	394,540.92	-421.88	0.37
594918BN3	MICROSOFT CORP SR UNSECURED 08/19 1.1					1.1	08 Aug 2019		
		Local	660,000.000	99.982315	659,883.28	99.272330	655,197.38	-4,685.90	0.61
		Base		99.982315	659,883.28	99.272330	655,197.38	-4,685.90	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
61746BDX1	MORGAN STANLEY SR UNSECURED 02/19 2.45					2.45	01 Feb 2019		
		Local	1,000,000.000	100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.93
		Base		100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.93
637432NB7	NATIONAL RURAL UTIL COOP COLLATERAL T 11/19 2.3					2.3	15 Nov 2019		
		Local	1,450,000.000	100.344968	1,455,002.03	99.677057	1,445,317.33	-9,684.70	1.35
		Base		100.344968	1,455,002.03	99.677057	1,445,317.33	-9,684.70	1.35
654747AD6	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 A A3					1.74	16 Aug 2021		
		Local	418,870.390	99.995001	418,849.45	99.262050	415,779.34	-3,070.11	0.39
Original Face:		Base	420,000.000	99.995001	418,849.45	99.262050	415,779.34	-3,070.11	0.39
65478GAD2	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 B A3					1.75	15 Oct 2021		
		Local	900,000.000	98.822758	889,404.82	99.049020	891,441.18	2,036.36	0.83
Original Face:		Base	900,000.000	98.822758	889,404.82	99.049020	891,441.18	2,036.36	0.83
65478HAB4	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 C A2A					1.89	15 Oct 2020		
		Local	286,281.630	99.668494	285,332.59	99.653900	285,290.81	-41.78	0.27
Original Face:		Base	510,000.000	99.668494	285,332.59	99.653900	285,290.81	-41.78	0.27
65478HAD0	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 C A3					2.12	18 Apr 2022		
		Local	335,000.000	99.988322	334,960.88	99.023010	331,727.08	-3,233.80	0.31
Original Face:		Base	335,000.000	99.988322	334,960.88	99.023010	331,727.08	-3,233.80	0.31
65478VAD9	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 B A3					1.32	15 Jan 2021		
		Local	239,346.250	99.819922	238,915.24	99.399840	237,909.79	-1,005.45	0.22
Original Face:		Base	500,000.000	99.819922	238,915.24	99.399840	237,909.79	-1,005.45	0.22
665859AL8	NORTHERN TRUST CORP SR UNSECURED 11/20 3.45					3.45	04 Nov 2020		
		Local	1,001,000.000	100.824617	1,009,254.42	100.997181	1,010,981.78	1,727.36	0.94
		Base		100.824617	1,009,254.42	100.997181	1,010,981.78	1,727.36	0.94
68389XAX3	ORACLE CORP SR UNSECURED 10/19 2.25					2.25	08 Oct 2019		
		Local	1,341,000.000	99.536798	1,334,788.46	99.747204	1,337,610.01	2,821.55	1.25
		Base		99.536798	1,334,788.46	99.747204	1,337,610.01	2,821.55	1.25
69353RES3	PNC BANK NA SR UNSECURED 07/20 2.6					2.6	21 Jul 2020		
		Local	950,000.000	99.240640	942,786.08	99.548670	945,712.37	2,926.29	0.88
		Base		99.240640	942,786.08	99.548670	945,712.37	2,926.29	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
69353REX2	PNC BANK NA SR UNSECURED 07/19 1.45					1.45	29 Jul 2019		
		Local	250,000.000	99.977240	249,943.10	99.399362	248,498.41	-1,444.69	0.23
		Base		99.977240	249,943.10	99.399362	248,498.41	-1,444.69	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	99.168969	267,756.22	-2,243.78	0.25
		Base		100.000000	270,000.00	99.168969	267,756.22	-2,243.78	0.25
69371RP34	PACCAR FINANCIAL CORP SR UNSECURED 05/21 VAR					2.87813	10 May 2021		
		Local	2,080,000.000	100.015548	2,080,323.39	99.632628	2,072,358.66	-7,964.73	1.93
		Base		100.015548	2,080,323.39	99.632628	2,072,358.66	-7,964.73	1.93
742718FA2	PROCTER + GAMBLE CO/THE SR UNSECURED 10/20 1.9					1.9	23 Oct 2020		
		Local	780,000.000	99.911891	779,312.75	98.832418	770,892.86	-8,419.89	0.72
		Base		99.911891	779,312.75	98.832418	770,892.86	-8,419.89	0.72
857477AS2	STATE STREET CORP SR UNSECURED 08/20 2.55					2.55	18 Aug 2020		
		Local	1,050,000.000	101.020740	1,060,717.77	99.595623	1,045,754.04	-14,963.73	0.97
		Base		101.020740	1,060,717.77	99.595623	1,045,754.04	-14,963.73	0.97
89190BAB4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2017 B A2A					1.46	15 Jan 2020		
		Local	24,271.610	99.997446	24,270.99	99.932740	24,255.28	-15.71	0.02
	Original Face:	Base	440,000.000	99.997446	24,270.99	99.932740	24,255.28	-15.71	0.02
89231LAD9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2016 D A3					1.23	15 Oct 2020		
		Local	171,555.100	99.994643	171,545.91	99.393210	170,514.12	-1,031.79	0.16
	Original Face:	Base	320,000.000	99.994643	171,545.91	99.393210	170,514.12	-1,031.79	0.16
89237KAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2016 A A3					1.25	16 Mar 2020		
		Local	107,508.910	99.890949	107,391.67	99.758110	107,248.86	-142.81	0.10
	Original Face:	Base	750,000.000	99.890949	107,391.67	99.758110	107,248.86	-142.81	0.10
89237RAD0	TOYOTA AUTO RECEIVABLES OWNER TAOT 2017 C A3					1.78	15 Nov 2021		
		Local	1,645,000.000	99.024466	1,628,952.47	98.858530	1,626,222.82	-2,729.65	1.52
	Original Face:	Base	1,645,000.000	99.024466	1,628,952.47	98.858530	1,626,222.82	-2,729.65	1.52
911312BP0	UNITED PARCEL SERVICE SR UNSECURED 04/21 2.05					2.05	01 Apr 2021		
		Local	1,100,000.000	98.243431	1,080,677.74	98.268904	1,080,957.94	280.20	1.01
		Base		98.243431	1,080,677.74	98.268904	1,080,957.94	280.20	1.01

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
913017CK3	UNITED TECHNOLOGIES CORP SR UNSECURED 11/19 VAR					2.891	01 Nov 2019		
		Local	685,000.000	100.000000	685,000.00	100.127568	685,873.84	873.84	0.64
		Base		100.000000	685,000.00	100.127568	685,873.84	873.84	0.64
931142EH2	WALMART INC SR UNSECURED 06/21 VAR					3.05375	23 Jun 2021		
		Local	625,000.000	100.000000	625,000.00	100.194814	626,217.59	1,217.59	0.58
		Base		100.000000	625,000.00	100.194814	626,217.59	1,217.59	0.58
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR					4.07613	04 Mar 2021		
		Local	500,000.000	101.414814	507,074.07	101.700000	508,500.00	1,425.93	0.47
		Base		101.414814	507,074.07	101.700000	508,500.00	1,425.93	0.47
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					3.54813	11 Feb 2022		
		Local	1,000,000.000	100.493241	1,004,932.41	100.279653	1,002,796.53	-2,135.88	0.93
		Base		100.493241	1,004,932.41	100.279653	1,002,796.53	-2,135.88	0.93
94988J5M5	WELLS FARGO BANK NA SR UNSECURED 01/21 VAR					3.09731	15 Jan 2021		
		Local	600,000.000	100.000000	600,000.00	99.804000	598,824.00	-1,176.00	0.56
		Base		100.000000	600,000.00	99.804000	598,824.00	-1,176.00	0.56
US DOLLAR Total									
		Local	93,144,362.990		92,960,124.73		92,713,227.99	-246,896.74	86.41
	Original Face:	Base	45,756,000.000		92,960,124.73		92,713,227.99	-246,896.74	86.41
FIXED INCOME Total									
		Base	93,144,362.990		92,960,124.73		92,713,227.99	-246,896.74	86.41
	Original Face:		45,756,000.000						

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Holdings

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

As of: *January 31, 2019* *View Date:* *February 8, 2019*

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								
		107,762,440.400	Base	107,577,233.64		107,292,747.43	-284,486.21	100.00
Original Face:		45,756,000.000						

& Issue has redenominated but Local is not converted
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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	-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
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP					2.55	01 Feb 2019		
		Local	62,396,383.000	100.000000	62,396,383.00	100.000000	62,396,383.00	0.00	4.92
		Base		100.000000	62,396,383.00	100.000000	62,396,383.00	0.00	4.92
912796QM4	TREASURY BILL 06/19 0.00000					2.4455	20 Jun 2019		
		Local	100,000,000.000	99.060505	99,060,504.79	99.098056	99,085,368.78	24,863.99	7.81
		Base		99.060505	99,060,504.79	99.098056	99,085,368.78	24,863.99	7.81
912796QR3	TREASURY BILL 07/19 0.00000					2.462	18 Jul 2019		
		Local	80,000,000.000	98.882724	79,106,178.88	98.906667	79,125,333.60	19,154.72	6.24
		Base		98.882724	79,106,178.88	98.906667	79,125,333.60	19,154.72	6.24
912796RM3	TREASURY BILL 11/19 0.00000					2.535	07 Nov 2019		
		Local	10,000,000.000	98.035375	9,803,537.50	98.119558	9,811,955.80	8,418.30	0.77
		Base		98.035375	9,803,537.50	98.119558	9,811,955.80	8,418.30	0.77
912796RS0	TREASURY BILL 06/19 0.00000					2.4913	06 Jun 2019		
		Local	35,000,000.000	99.134965	34,697,237.85	99.194292	34,718,002.20	20,764.35	2.74
		Base		99.134965	34,697,237.85	99.194292	34,718,002.20	20,764.35	2.74

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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
912796RT8	TREASURY BILL 01/20 0.00000					2.438	02 Jan 2020		
		Local	25,000,000.000	97.731306	24,432,826.39	97.723264	24,430,816.00	-2,010.39	1.93
		Base		97.731306	24,432,826.39	97.723264	24,430,816.00	-2,010.39	1.93
912796RV3	TREASURY BILL 06/19 0.00000					2.4113	27 Jun 2019		
		Local	20,000,000.000	99.022084	19,804,416.78	99.053618	19,810,723.60	6,306.82	1.56
		Base		99.022084	19,804,416.78	99.053618	19,810,723.60	6,306.82	1.56
926NKW009	AMHERST PIERPONT 04/15 VAR					2.64	01 Feb 2019		
		Local	7,785,535.860	100.000000	7,785,535.86	100.000000	7,785,535.86	0.00	0.61
		Base		100.000000	7,785,535.86	100.000000	7,785,535.86	0.00	0.61
926NKW009	AMHERST PIERPONT 04/15 VAR					2.66	01 Feb 2019		
		Local	250,000,000.000	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	19.70
		Base		100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	19.70
979QHT009	WELLS FARGO REPO					2.38	05 Feb 2019		
		Local	32,000,000.000	100.000000	32,000,000.00	100.000000	32,000,000.00	0.00	2.52
		Base		100.000000	32,000,000.00	100.000000	32,000,000.00	0.00	2.52
US DOLLAR Total									
		Local	622,181,918.860		619,086,621.05		619,164,118.84	77,497.79	48.80
		Base			619,086,621.05		619,164,118.84	77,497.79	48.80

CASH EQUIVALENT Total

		Base	622,181,918.860		619,086,621.05		619,164,118.84	77,497.79	48.80

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	8,530,715.320	101.304971	8,642,038.65	98.910069	8,437,736.41	-204,302.24	0.67
Original Face:		Base	20,540,000.000	101.304971	8,642,038.65	98.910069	8,437,736.41	-204,302.24	0.67
3130AF5B9	FEDERAL HOME LOAN BANK BONDS 10/21 3					3.0	12 Oct 2021		
		Local	20,000,000.000	99.941642	19,988,328.47	101.329200	20,265,840.00	277,511.53	1.60
		Base		99.941642	19,988,328.47	101.329200	20,265,840.00	277,511.53	1.60

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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
3130AFD79	FEDERAL HOME LOAN BANK BONDS 11/21 VAR					3.0	23 Nov 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.124300	5,006,215.00	6,215.00	0.39
		Base		100.000000	5,000,000.00	100.124300	5,006,215.00	6,215.00	0.39
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	10,717,021.000	104.950879	11,247,607.79	101.339241	10,860,547.74	-387,060.05	0.86
Original Face:		Base	24,487,993.000	104.950879	11,247,607.79	101.339241	10,860,547.74	-387,060.05	0.86
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	3,539,985.100	104.853006	3,711,780.78	101.339413	3,587,400.12	-124,380.66	0.28
Original Face:		Base	10,000,000.000	104.853006	3,711,780.78	101.339413	3,587,400.12	-124,380.66	0.28
3132X0EY3	FARMER MAC UNSECURED 02/20 VAR					2.84	19 Feb 2020		
		Local	20,000,000.000	100.000000	20,000,000.00	100.357522	20,071,504.40	71,504.40	1.58
		Base		100.000000	20,000,000.00	100.357522	20,071,504.40	71,504.40	1.58
3132X0NX5	FARMER MAC NOTES 01/22 VAR					2.88763	03 Jan 2022		
		Local	5,000,000.000	100.232119	5,011,605.97	99.840610	4,992,030.50	-19,575.47	0.39
		Base		100.232119	5,011,605.97	99.840610	4,992,030.50	-19,575.47	0.39
313370US5	FEDERAL HOME LOAN BANK BONDS 09/20 2.875					2.875	11 Sep 2020		
		Local	9,300,000.000	99.924723	9,292,999.20	100.544900	9,350,675.70	57,676.50	0.74
		Base		99.924723	9,292,999.20	100.544900	9,350,675.70	57,676.50	0.74
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					2.846	22 Jan 2021		
		Local	10,000,000.000	99.992107	9,999,210.73	100.628371	10,062,837.10	63,626.37	0.79
		Base		99.992107	9,999,210.73	100.628371	10,062,837.10	63,626.37	0.79
3133EGUP8	FEDERAL FARM CREDIT BANK BONDS 03/19 VAR					2.65894	15 Mar 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	100.028460	10,002,846.00	2,846.00	0.79
		Base		100.000000	10,000,000.00	100.028460	10,002,846.00	2,846.00	0.79
3133EGZS7	FEDERAL FARM CREDIT BANK BONDS 10/19 VAR					2.699	24 Oct 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	100.149074	10,014,907.40	14,907.40	0.79
		Base		100.000000	10,000,000.00	100.149074	10,014,907.40	14,907.40	0.79
3133EJT74	FEDERAL FARM CREDIT BANK BONDS 11/21 3.05					3.05	15 Nov 2021		
		Local	5,000,000.000	99.909903	4,995,495.16	101.280900	5,064,045.00	68,549.84	0.40
		Base		99.909903	4,995,495.16	101.280900	5,064,045.00	68,549.84	0.40

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3134G8KY4	FREDDIE MAC NOTES 02/19 1.25					1.25	26 Feb 2019		
		Local	5,700,000.000	100.000000	5,700,000.00	99.924700	5,695,707.90	-4,292.10	0.45
		Base		100.000000	5,700,000.00	99.924700	5,695,707.90	-4,292.10	0.45
3134GSB95	FREDDIE MAC NOTES 11/20 3					3.0	27 Nov 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.230600	5,011,530.00	11,530.00	0.39
		Base		100.000000	5,000,000.00	100.230600	5,011,530.00	11,530.00	0.39
3134GSE68	FREDDIE MAC NOTES 05/19 VAR					2.415	08 May 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	100.001000	10,000,100.00	100.00	0.79
		Base		100.000000	10,000,000.00	100.001000	10,000,100.00	100.00	0.79
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.7	27 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	99.076000	9,907,600.00	-92,400.00	0.78
		Base		100.000000	10,000,000.00	99.076000	9,907,600.00	-92,400.00	0.78
3135G0T52	FANNIE MAE NOTES 05/20 VAR					1.375	01 May 2020		
		Local	10,000,000.000	99.977997	9,997,799.72	99.706600	9,970,660.00	-27,139.72	0.79
		Base		99.977997	9,997,799.72	99.706600	9,970,660.00	-27,139.72	0.79
3135G0U35	FANNIE MAE NOTES 06/21 2.75					2.75	22 Jun 2021		
		Local	10,000,000.000	99.981651	9,998,165.05	100.667210	10,066,721.00	68,555.95	0.79
		Base		99.981651	9,998,165.05	100.667210	10,066,721.00	68,555.95	0.79
3135G0U92	FANNIE MAE NOTES 01/22 2.625					2.625	11 Jan 2022		
		Local	16,000,000.000	99.929380	15,988,700.73	100.305700	16,048,912.00	60,211.27	1.26
		Base		99.929380	15,988,700.73	100.305700	16,048,912.00	60,211.27	1.26
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	293,020.250	100.137891	293,424.30	99.365620	291,161.39	-2,262.91	0.02
Original Face:		Base	5,000,000.000	100.137891	293,424.30	99.365620	291,161.39	-2,262.91	0.02
3136A8PR5	FANNIE MAE FNR 2012 100 TA					1.75	25 Apr 2042		
		Local	4,330,788.230	99.755217	4,320,187.18	94.145140	4,077,226.64	-242,960.54	0.32
Original Face:		Base	11,452,445.000	99.755217	4,320,187.18	94.145140	4,077,226.64	-242,960.54	0.32
3136ACHX2	FANNIE MAE FNR 2013 17 WB					1.75	25 Aug 2042		
		Local	5,449,482.370	100.301528	5,465,914.07	93.245010	5,081,370.38	-384,543.69	0.40
Original Face:		Base	11,058,708.000	100.301528	5,465,914.07	93.245010	5,081,370.38	-384,543.69	0.40

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3136AM6C8	FANNIE MAE FNR 2015 24 A					3.0	25 Jun 2039		
		Local	10,357,032.810	101.969538	10,561,018.46	99.817840	10,338,166.44	-222,852.02	0.81
	Original Face:	Base	38,900,000.000	101.969538	10,561,018.46	99.817840	10,338,166.44	-222,852.02	0.81
3136ANMF1	FANNIEMAE ACES FNA 2015 M8 FA					2.452	25 Nov 2018		
		Local	0.000	0.000000	27,195.18	0.000000	0.00	-27,195.18	0.00
		Base		0.000000	27,195.18	0.000000	0.00	-27,195.18	0.00
3136AP3Z3	FANNIEMAE ACES FNA 2015 M12 FA					2.64088	25 Apr 2020		
		Local	508,429.750	99.991311	508,385.57	99.879240	507,815.77	-569.80	0.04
	Original Face:	Base	5,000,000.000	99.991311	508,385.57	99.879240	507,815.77	-569.80	0.04
3136G4ST1	FANNIE MAE NOTES 06/21 2.8					2.8	28 Jun 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	100.016200	2,000,324.00	324.00	0.16
		Base		100.000000	2,000,000.00	100.016200	2,000,324.00	324.00	0.16
3136G4TN3	FANNIE MAE NOTES 12/21 3.05					3.05	28 Dec 2021		
		Local	48,000,000.000	100.000000	48,000,000.00	100.058600	48,028,128.00	28,128.00	3.79
		Base		100.000000	48,000,000.00	100.058600	48,028,128.00	28,128.00	3.79
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		Local	647,427.550	98.527758	637,895.85	99.432060	643,750.55	5,854.70	0.05
	Original Face:	Base	5,000,000.000	98.527758	637,895.85	99.432060	643,750.55	5,854.70	0.05
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	2,712,479.600	99.976328	2,711,837.49	97.557180	2,646,218.61	-65,618.88	0.21
	Original Face:	Base	10,000,000.000	99.976328	2,711,837.49	97.557180	2,646,218.61	-65,618.88	0.21
3137APS27	FREDDIE MAC FHR 4053 PA					3.0	15 Apr 2040		
		Local	2,154,653.600	103.071731	2,220,838.77	99.030670	2,133,767.90	-87,070.87	0.17
	Original Face:	Base	10,000,000.000	103.071731	2,220,838.77	99.030670	2,133,767.90	-87,070.87	0.17
3137AQTX6	FREDDIE MAC FHR 4048 CA					2.0	15 Sep 2041		
		Local	3,005,501.640	100.775047	3,028,795.69	97.921500	2,943,032.29	-85,763.40	0.23
	Original Face:	Base	12,022,600.000	100.775047	3,028,795.69	97.921500	2,943,032.29	-85,763.40	0.23
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	5,259,415.500	100.385242	5,279,676.96	96.719720	5,086,891.95	-192,785.01	0.40
	Original Face:	Base	15,363,692.000	100.385242	5,279,676.96	96.719720	5,086,891.95	-192,785.01	0.40

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3137ARV78	FREDDIE MAC FHR 4079 AH					2.0	15 Jul 2027		
		Local	7,720,497.120	101.563224	7,841,185.75	96.823120	7,475,226.19	-365,959.56	0.59
Original Face:		Base	24,000,000.000	101.563224	7,841,185.75	96.823120	7,475,226.19	-365,959.56	0.59
3137ASUV4	FREDDIE MAC FHR 4094 CA					2.0	15 Aug 2039		
		Local	1,949,997.800	100.356482	1,956,949.19	98.722130	1,925,079.36	-31,869.83	0.15
Original Face:		Base	10,000,000.000	100.356482	1,956,949.19	98.722130	1,925,079.36	-31,869.83	0.15
3137AUBR9	FREDDIE MAC FHR 4111 AG					1.75	15 Aug 2039		
		Local	4,869,928.030	100.800200	4,908,897.18	99.228620	4,832,362.38	-76,534.80	0.38
Original Face:		Base	29,723,368.000	100.800200	4,908,897.18	99.228620	4,832,362.38	-76,534.80	0.38
3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.0	15 Feb 2042		
		Local	1,367,028.690	101.734296	1,390,737.02	95.754320	1,308,989.03	-81,747.99	0.10
Original Face:		Base	9,815,000.000	101.734296	1,390,737.02	95.754320	1,308,989.03	-81,747.99	0.10
3137BMUC8	FHLMC MULTIFAMILY STRUCTURED P FHMS KJ03 A1					1.669	25 Jan 2021		
		Local	2,169,334.270	100.120211	2,171,942.05	98.107990	2,128,290.25	-43,651.80	0.17
Original Face:		Base	4,690,000.000	100.120211	2,171,942.05	98.107990	2,128,290.25	-43,651.80	0.17
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.0	15 Oct 2040		
		Local	8,166,990.400	101.865784	8,319,368.82	99.766980	8,147,959.68	-171,409.14	0.64
Original Face:		Base	10,000,000.000	101.865784	8,319,368.82	99.766980	8,147,959.68	-171,409.14	0.64
3137FEVL1	FREDDIE MAC FHR 4800 UA					3.5	15 Dec 2044		
		Local	14,017,717.760	99.889392	14,002,213.07	101.419450	14,216,692.25	214,479.18	1.12
Original Face:		Base	14,712,277.000	99.889392	14,002,213.07	101.419450	14,216,692.25	214,479.18	1.12
3137GACU9	FREDDIE MAC FHR 3721 DB					3.0	15 Sep 2030		
		Local	1,170,219.300	101.888886	1,192,323.41	98.472270	1,152,341.51	-39,981.90	0.09
Original Face:		Base	10,000,000.000	101.888886	1,192,323.41	98.472270	1,152,341.51	-39,981.90	0.09
313921FR4	FANNIE MAE FNR 2001 56 KZ					6.5	25 Oct 2031		
		Local	1,349,116.790	109.903708	1,482,729.38	108.578880	1,464,855.90	-17,873.48	0.12
Original Face:		Base	12,777,000.000	109.903708	1,482,729.38	108.578880	1,464,855.90	-17,873.48	0.12
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	345,239.700	106.069470	366,193.92	109.410020	377,726.82	11,532.90	0.03
Original Face:		Base	10,000,000.000	106.069470	366,193.92	109.410020	377,726.82	11,532.90	0.03

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31397UG52	FANNIE MAE FNR 2011 64 DB					4.0	25 Jul 2041		
		Local	389,491.200	104.408482	406,661.85	103.297650	402,335.26	-4,326.59	0.03
Original Face:		Base	5,000,000.000	104.408482	406,661.85	103.297650	402,335.26	-4,326.59	0.03
31398CD47	FREDDIE MAC FHR 3527 DA					4.0	15 Apr 2029		
		Local	542,905.920	102.939084	558,862.38	101.189150	549,361.89	-9,500.49	0.04
Original Face:		Base	16,000,000.000	102.939084	558,862.38	101.189150	549,361.89	-9,500.49	0.04
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	271,633.900	105.341495	286,143.21	104.078290	282,711.92	-3,431.29	0.02
Original Face:		Base	5,000,000.000	105.341495	286,143.21	104.078290	282,711.92	-3,431.29	0.02
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					3.625	20 Apr 2042		
		Local	1,468,197.420	102.872332	1,510,368.92	102.544705	1,505,558.71	-4,810.21	0.12
Original Face:		Base	9,875,825.000	102.872332	1,510,368.92	102.544705	1,505,558.71	-4,810.21	0.12
3617HPQB3	GNMA II POOL BJ2250 G2 11/33 FIXED 3.5					3.5	20 Nov 2033		
		Local	4,953,671.150	99.938389	4,950,619.14	101.135935	5,009,941.63	59,322.49	0.39
Original Face:		Base	5,000,000.000	99.938389	4,950,619.14	101.135935	5,009,941.63	59,322.49	0.39
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA					2.0	20 Aug 2041		
		Local	3,973,422.200	101.044265	4,014,915.27	98.110700	3,898,352.33	-116,562.94	0.31
Original Face:		Base	10,000,000.000	101.044265	4,014,915.27	98.110700	3,898,352.33	-116,562.94	0.31
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA					2.0	20 Dec 2063		
		Local	1,273,146.420	99.679060	1,269,060.38	98.893220	1,259,055.49	-10,004.89	0.10
Original Face:		Base	2,000,000.000	99.679060	1,269,060.38	98.893220	1,259,055.49	-10,004.89	0.10
38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE					2.5	20 Dec 2045		
		Local	4,371,357.300	100.133192	4,377,179.58	98.480630	4,304,940.21	-72,239.37	0.34
Original Face:		Base	5,000,000.000	100.133192	4,377,179.58	98.480630	4,304,940.21	-72,239.37	0.34
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	3,492,466.400	101.543146	3,546,360.24	99.367190	3,470,365.72	-75,994.52	0.27
Original Face:		Base	10,000,000.000	101.543146	3,546,360.24	99.367190	3,470,365.72	-75,994.52	0.27
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.61987	16 Jun 2053		
		Local	4,443,293.000	95.293465	4,234,167.85	93.296450	4,145,434.63	-88,733.22	0.33
Original Face:		Base	10,000,000.000	95.293465	4,234,167.85	93.296450	4,145,434.63	-88,733.22	0.33

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38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.9	16 Sep 2053		
		Local	7,114,382.900	94.256791	6,705,789.00	91.191690	6,487,726.00	-218,063.00	0.51
Original Face:		Base	10,000,000.000	94.256791	6,705,789.00	91.191690	6,487,726.00	-218,063.00	0.51
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	100.623730	11,707,604.19	72,571.19	0.92
Original Face:		Base	11,635,033.000	100.000000	11,635,033.00	100.623730	11,707,604.19	72,571.19	0.92
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.6	16 Dec 2056		
		Local	4,598,711.000	97.657095	4,490,967.55	95.640030	4,398,208.58	-92,758.97	0.35
Original Face:		Base	5,000,000.000	97.657095	4,490,967.55	95.640030	4,398,208.58	-92,758.97	0.35
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.75	20 Dec 2045		
		Local	4,423,015.700	100.861754	4,461,131.21	100.471360	4,443,864.03	-17,267.18	0.35
Original Face:		Base	10,000,000.000	100.861754	4,461,131.21	100.471360	4,443,864.03	-17,267.18	0.35
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE					2.5	20 Dec 2045		
		Local	4,566,236.200	100.237725	4,577,091.30	99.871680	4,560,376.81	-16,714.49	0.36
Original Face:		Base	10,000,000.000	100.237725	4,577,091.30	99.871680	4,560,376.81	-16,714.49	0.36
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A					2.0	16 Aug 2056		
		Local	3,809,167.920	95.714401	3,645,922.24	92.462120	3,522,037.41	-123,884.83	0.28
Original Face:		Base	4,000,000.000	95.714401	3,645,922.24	92.462120	3,522,037.41	-123,884.83	0.28
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.05	16 Aug 2057		
		Local	4,793,874.250	96.285662	4,615,813.57	93.225290	4,469,103.17	-146,710.40	0.35
Original Face:		Base	5,000,000.000	96.285662	4,615,813.57	93.225290	4,469,103.17	-146,710.40	0.35
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.25	20 Oct 2046		
		Local	8,749,794.500	99.895832	8,740,680.03	98.599750	8,627,275.50	-113,404.53	0.68
Original Face:		Base	10,000,000.000	99.895832	8,740,680.03	98.599750	8,627,275.50	-113,404.53	0.68
38380KE27	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 22 JA					3.0	20 Jan 2044		
		Local	4,545,477.350	99.229064	4,510,434.64	100.129480	4,551,362.83	40,928.19	0.36
Original Face:		Base	5,000,000.000	99.229064	4,510,434.64	100.129480	4,551,362.83	40,928.19	0.36
38380VL90	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 36 HB					3.0	20 May 2045		
		Local	4,733,260.090	99.593834	4,714,035.22	100.064710	4,736,322.98	22,287.76	0.37
Original Face:		Base	5,000,000.000	99.593834	4,714,035.22	100.064710	4,736,322.98	22,287.76	0.37

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
6903534B0	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000						26 Jan 2021		
		Local	7,000,000.000	100.993952	7,069,576.63	101.898000	7,132,860.00	63,283.37	0.56
		Base		100.993952	7,069,576.63	101.898000	7,132,860.00	63,283.37	0.56
6903534R5	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/19 0.00000						15 Nov 2019		
		Local	2,800,000.000	100.648084	2,818,146.35	100.580000	2,816,240.00	-1,906.35	0.22
		Base		100.648084	2,818,146.35	100.580000	2,816,240.00	-1,906.35	0.22
742651DG4	PRIVATE EXPORT FUNDING US GOVT GUAR 03/19 4.375					4.375	15 Mar 2019		
		Local	16,077,000.000	100.244898	16,116,372.25	100.228900	16,113,800.25	-2,572.00	1.27
		Base		100.244898	16,116,372.25	100.228900	16,113,800.25	-2,572.00	1.27
912796RW1	TREASURY BILL 07/19 0.00000					0.01	05 Jul 2019		
		Local	25,000,000.000	98.939111	24,734,777.71	98.978146	24,744,536.50	9,758.79	1.95
		Base		98.939111	24,734,777.71	98.978146	24,744,536.50	9,758.79	1.95
9128284Q0	US TREASURY N/B 05/20 2.5					2.5	31 May 2020		
		Local	20,000,000.000	99.938886	19,987,777.22	99.980469	19,996,093.80	8,316.58	1.58
		Base		99.938886	19,987,777.22	99.980469	19,996,093.80	8,316.58	1.58
9128284Y3	US TREASURY N/B 08/20 2.625					2.625	31 Aug 2020		
		Local	65,000,000.000	99.821910	64,884,241.48	100.191406	65,124,413.90	240,172.42	5.13
		Base		99.821910	64,884,241.48	100.191406	65,124,413.90	240,172.42	5.13
9128285B2	US TREASURY N/B 09/20 2.75					2.75	30 Sep 2020		
		Local	55,000,000.000	99.864030	54,925,216.24	100.406250	55,223,437.50	298,221.26	4.35
		Base		99.864030	54,925,216.24	100.406250	55,223,437.50	298,221.26	4.35
9128285G1	US TREASURY N/B 10/20 2.875					2.875	31 Oct 2020		
		Local	15,000,000.000	100.091521	15,013,728.16	100.648438	15,097,265.70	83,537.54	1.19
		Base		100.091521	15,013,728.16	100.648438	15,097,265.70	83,537.54	1.19
9128285Q9	US TREASURY N/B 11/20 2.75					2.75	30 Nov 2020		
		Local	10,000,000.000	100.036597	10,003,659.71	100.480469	10,048,046.90	44,387.19	0.79
		Base		100.036597	10,003,659.71	100.480469	10,048,046.90	44,387.19	0.79
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		Local	5,000,000.000	99.621766	4,981,088.30	97.292969	4,864,648.45	-116,439.85	0.38
		Base		99.621766	4,981,088.30	97.292969	4,864,648.45	-116,439.85	0.38

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Holdings

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

As of: *January 31, 2019* *View Date:* *February 8, 2019*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828VK3	US TREASURY N/B 06/18 1.375					1.375	30 Jun 2018		
		0.000	Local	0.000000	-57,544.17	0.000000	0.00	57,544.17	0.00
			Base	0.000000	-57,544.17	0.000000	0.00	57,544.17	0.00
912828XV7	US TREASURY N/B 06/19 1.25					1.25	30 Jun 2019		
		10,000,000.000	Local	99.683457	9,968,345.67	99.507812	9,950,781.20	-17,564.47	0.78
			Base	99.683457	9,968,345.67	99.507812	9,950,781.20	-17,564.47	0.78
912828XY1	US TREASURY N/B 06/20 2.5					2.5	30 Jun 2020		
		25,000,000.000	Local	99.832120	24,958,029.91	99.996094	24,999,023.50	40,993.59	1.97
			Base	99.832120	24,958,029.91	99.996094	24,999,023.50	40,993.59	1.97
US DOLLAR Total									
		651,657,560.400	Local		651,916,093.60		649,668,280.55	-2,247,813.05	51.20
Original Face:		468,053,941.000	Base		651,916,093.60		649,668,280.55	-2,247,813.05	51.20
FIXED INCOME Total									
		651,657,560.400	Base		651,916,093.60		649,668,280.55	-2,247,813.05	51.20
Original Face:		468,053,941.000							

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Books Closed

Holdings

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

As of: *January 31, 2019* *View Date:* *February 8, 2019*

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								
		1,273,839,479.220	Base	1,271,002,714.61		1,268,832,399.35	-2,170,315.26	100.00
Original Face:		468,053,941.000						

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		-0.020	Local	1.000000	-0.02	1.000000	-0.02	0.00	0.00
			Base	1.000000	-0.02	1.000000	-0.02	0.00	0.00
US DOLLAR Total									
		-0.020	Local		-0.02		-0.02	0.00	0.00
			Base		-0.02		-0.02	0.00	0.00
CASH Total									
		-0.020	Base		-0.02		-0.02	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0347M3P16	ANGLESEA FDG PLC and ANG					2.65	01 Feb 2019		
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.31
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.31
0347M3PU2	ANGLESEA FDG PLC and ANG					2.52	28 Feb 2019		
		20,000,000.000	Local	99.811000	19,962,200.00	99.811000	19,962,200.00	0.00	1.31
			Base	99.811000	19,962,200.00	99.811000	19,962,200.00	0.00	1.31
03785EQJ6	APPLE INC					2.55	18 Mar 2019		
		20,000,000.000	Local	99.681250	19,936,250.00	99.681250	19,936,250.00	0.00	1.31
			Base	99.681250	19,936,250.00	99.681250	19,936,250.00	0.00	1.31
03785EU10	APPLE INC					2.62	01 Jul 2019		
		20,000,000.000	Local	98.908333	19,781,666.67	98.875000	19,775,000.00	-6,666.67	1.30
			Base	98.908333	19,781,666.67	98.875000	19,775,000.00	-6,666.67	1.30
04821UPK2	ATLANTIC ASSET SECUR					2.72	19 Feb 2019		
		25,000,000.000	Local	99.864000	24,966,000.00	99.864000	24,966,000.00	0.00	1.64
			Base	99.864000	24,966,000.00	99.864000	24,966,000.00	0.00	1.64

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
04821UPL0	ATLANTIC ASSET SECUR					2.49	20 Feb 2019		
		20,000,000.000	Local	99.868583	19,973,716.66	99.868583	19,973,716.66	0.00	1.31
			Base	99.868583	19,973,716.66	99.868583	19,973,716.66	0.00	1.31
07644BPN6	BEDFORD ROW FDG CORP					2.49	22 Feb 2019		
		25,000,000.000	Local	99.854750	24,963,687.50	99.854750	24,963,687.50	0.00	1.64
			Base	99.854750	24,963,687.50	99.854750	24,963,687.50	0.00	1.64
07644BV17	BEDFORD ROW FDG CORP					2.68	01 Aug 2019		
		15,000,000.000	Local	98.652556	14,797,883.34	98.591719	14,788,757.85	-9,125.49	0.97
			Base	98.652556	14,797,883.34	98.591719	14,788,757.85	-9,125.49	0.97
09702MPT4	BOEING CO.					2.55	27 Feb 2019		
		25,000,000.000	Local	99.815833	24,953,958.33	99.815833	24,953,958.33	0.00	1.64
			Base	99.815833	24,953,958.33	99.815833	24,953,958.33	0.00	1.64
09702MRA3	BOEING CO.					2.63	10 Apr 2019		
		20,000,000.000	Local	99.503222	19,900,644.45	99.503222	19,900,644.45	0.00	1.31
			Base	99.503222	19,900,644.45	99.503222	19,900,644.45	0.00	1.31
12572KP51	CME GROUP INC					2.52	05 Feb 2019		
		20,000,000.000	Local	99.972000	19,994,400.00	99.972000	19,994,400.00	0.00	1.31
			Base	99.972000	19,994,400.00	99.972000	19,994,400.00	0.00	1.31
15060YP87	CEDAR SPRING CPTL CO					2.5	08 Feb 2019		
		25,000,000.000	Local	99.951389	24,987,847.22	99.951389	24,987,847.22	0.00	1.64
			Base	99.951389	24,987,847.22	99.951389	24,987,847.22	0.00	1.64
15060YP87	CEDAR SPRING CPTL CO					2.55	08 Feb 2019		
		20,000,000.000	Local	99.950417	19,990,083.33	99.950417	19,990,083.33	0.00	1.31
			Base	99.950417	19,990,083.33	99.950417	19,990,083.33	0.00	1.31
16677KQR7	CHEVRON CORP					2.5	25 Mar 2019		
		20,000,000.000	Local	99.638889	19,927,777.78	99.638889	19,927,777.78	0.00	1.31
			Base	99.638889	19,927,777.78	99.638889	19,927,777.78	0.00	1.31
19121BRQ4	COCA-COLA COMPANY					2.54	24 Apr 2019		
		20,000,000.000	Local	99.421444	19,884,288.89	99.421444	19,884,288.89	0.00	1.31
			Base	99.421444	19,884,288.89	99.421444	19,884,288.89	0.00	1.31

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
2063C1PM6	CONCORD MIN CPTL CO				2.55	21 Feb 2019		
	20,000,000.000	Local	99.858333	19,971,666.66	99.858333	19,971,666.66	0.00	1.31
		Base	99.858333	19,971,666.66	99.858333	19,971,666.66	0.00	1.31
2063C1PT1	CONCORD MIN CPTL CO				2.55	27 Feb 2019		
	20,000,000.000	Local	99.815833	19,963,166.67	99.815833	19,963,166.67	0.00	1.31
		Base	99.815833	19,963,166.67	99.815833	19,963,166.67	0.00	1.31
22599G006	CREDIT AGRICOLE REPO REPO				2.54	01 Feb 2019		
	19,965,001.080	Local	100.000000	19,965,001.08	100.000000	19,965,001.08	0.00	1.31
		Base	100.000000	19,965,001.08	100.000000	19,965,001.08	0.00	1.31
2284K1P80	CROWN POINT CAP CO.				2.56	08 Feb 2019		
	19,085,000.000	Local	99.950222	19,075,499.91	99.950222	19,075,499.91	0.00	1.25
		Base	99.950222	19,075,499.91	99.950222	19,075,499.91	0.00	1.25
23102VQK9	CUMMINS INC				2.6	19 Mar 2019		
	20,000,000.000	Local	99.667778	19,933,555.55	99.667778	19,933,555.55	0.00	1.31
		Base	99.667778	19,933,555.55	99.667778	19,933,555.55	0.00	1.31
30229BPU5	EXXON MOBIL CORP				2.47	28 Feb 2019		
	20,000,000.000	Local	99.814750	19,962,950.00	99.814750	19,962,950.00	0.00	1.31
		Base	99.814750	19,962,950.00	99.814750	19,962,950.00	0.00	1.31
30601WPB9	FAIRWAY FINANCE CORP				2.63	11 Feb 2019		
	15,000,000.000	Local	99.926944	14,989,041.67	99.926944	14,989,041.67	0.00	0.99
		Base	99.926944	14,989,041.67	99.926944	14,989,041.67	0.00	0.99
30601WQ51	FAIRWAY FINANCE CORP				2.6	05 Mar 2019		
	8,500,000.000	Local	99.768889	8,480,355.56	99.768889	8,480,355.56	0.00	0.56
		Base	99.768889	8,480,355.56	99.768889	8,480,355.56	0.00	0.56
30601WQS1	FAIRWAY FINANCE CORP				2.78	26 Mar 2019		
	15,000,000.000	Local	99.590722	14,938,608.33	99.590722	14,938,608.33	0.00	0.98
		Base	99.590722	14,938,608.33	99.590722	14,938,608.33	0.00	0.98
36955EPE2	GEN DYNAMICS CORP				2.5	14 Feb 2019		
	20,000,000.000	Local	99.909722	19,981,944.45	99.909722	19,981,944.45	0.00	1.31
		Base	99.909722	19,981,944.45	99.909722	19,981,944.45	0.00	1.31

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36955EPM4	GEN DYNAMICS CORP					2.51	21 Feb 2019		
		20,000,000.000	Local	99.860556	19,972,111.11	99.860556	19,972,111.11	0.00	1.31
			Base	99.860556	19,972,111.11	99.860556	19,972,111.11	0.00	1.31
38346MP40	GOTHAM FDG CORP					2.68	04 Feb 2019		
		25,000,000.000	Local	99.977667	24,994,416.67	99.977667	24,994,416.67	0.00	1.64
			Base	99.977667	24,994,416.67	99.977667	24,994,416.67	0.00	1.64
38346MPN8	GOTHAM FDG CORP					2.49	22 Feb 2019		
		20,000,000.000	Local	99.854750	19,970,950.00	99.854750	19,970,950.00	0.00	1.31
			Base	99.854750	19,970,950.00	99.854750	19,970,950.00	0.00	1.31
38346MQ15	GOTHAM FDG CORP					2.73	01 Mar 2019		
		3,214,000.000	Local	99.787667	3,207,175.61	99.787667	3,207,175.61	0.00	0.21
			Base	99.787667	3,207,175.61	99.787667	3,207,175.61	0.00	0.21
40588MPD3	HALKIN FINANCE LLC USC					2.53	13 Feb 2019		
		20,000,000.000	Local	99.915667	19,983,133.33	99.915667	19,983,133.33	0.00	1.31
			Base	99.915667	19,983,133.33	99.915667	19,983,133.33	0.00	1.31
40588MR90	HALKIN FINANCE LLC USC					2.82	09 Apr 2019		
		20,000,000.000	Local	99.475167	19,895,033.33	99.475167	19,895,033.33	0.00	1.31
			Base	99.475167	19,895,033.33	99.475167	19,895,033.33	0.00	1.31
45113VPU8	IBM CREDIT LLC					2.54	28 Feb 2019		
		20,000,000.000	Local	99.809500	19,961,900.00	99.809500	19,961,900.00	0.00	1.31
			Base	99.809500	19,961,900.00	99.809500	19,961,900.00	0.00	1.31
45779QP67	INSTITUTIONAL SECURED					2.53	06 Feb 2019		
		20,000,000.000	Local	99.964861	19,992,972.22	99.964861	19,992,972.22	0.00	1.31
			Base	99.964861	19,992,972.22	99.964861	19,992,972.22	0.00	1.31
45779QPL4	INSTITUTIONAL SECURED					2.56	20 Feb 2019		
		25,000,000.000	Local	99.864889	24,966,222.22	99.864889	24,966,222.22	0.00	1.64
			Base	99.864889	24,966,222.22	99.864889	24,966,222.22	0.00	1.64
4820P3RF2	JUPITER SECT CO LLC					2.72	15 Apr 2019		
		20,000,000.000	Local	99.448444	19,889,688.89	99.448444	19,889,688.89	0.00	1.31
			Base	99.448444	19,889,688.89	99.448444	19,889,688.89	0.00	1.31

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
48802TE84	KELLS FDG LLC				2.64	13 Feb 2019		
	22,500,000.000	Local	99.912000	22,480,200.00	99.912000	22,480,200.00	0.00	1.48
		Base	99.912000	22,480,200.00	99.912000	22,480,200.00	0.00	1.48
48803T4J0	KELLS FDG LLC				2.66	16 Apr 2019		
	20,000,000.000	Local	99.459389	19,891,877.78	99.459389	19,891,877.78	0.00	1.31
		Base	99.459389	19,891,877.78	99.459389	19,891,877.78	0.00	1.31
53127UPS3	LIBERTY FUNDING LLC				2.73	26 Feb 2019		
	24,600,000.000	Local	99.810417	24,553,362.50	99.810417	24,553,362.50	0.00	1.61
		Base	99.810417	24,553,362.50	99.810417	24,553,362.50	0.00	1.61
53127URA0	LIBERTY FUNDING LLC				2.72	10 Apr 2019		
	8,000,000.000	Local	99.486222	7,958,897.78	99.486222	7,958,897.78	0.00	0.52
		Base	99.486222	7,958,897.78	99.486222	7,958,897.78	0.00	0.52
56274MPL0	MANHATTAN ASSET FDG.				2.55	20 Feb 2019		
	20,000,000.000	Local	99.865417	19,973,083.33	99.865417	19,973,083.33	0.00	1.31
		Base	99.865417	19,973,083.33	99.865417	19,973,083.33	0.00	1.31
62455BQ40	MOUNTCLIFF				2.76	04 Mar 2019		
	20,000,000.000	Local	99.762333	19,952,466.66	99.762333	19,952,466.66	0.00	1.31
		Base	99.762333	19,952,466.66	99.762333	19,952,466.66	0.00	1.31
62455BQ73	MOUNTCLIFF				2.6	07 Mar 2019		
	20,000,000.000	Local	99.754444	19,950,888.88	99.754444	19,950,888.88	0.00	1.31
		Base	99.754444	19,950,888.88	99.754444	19,950,888.88	0.00	1.31
63743DPL9	NATL RURAL UTIL COOP				2.5	20 Feb 2019		
	20,000,000.000	Local	99.868056	19,973,611.11	99.868056	19,973,611.11	0.00	1.31
		Base	99.868056	19,973,611.11	99.868056	19,973,611.11	0.00	1.31
64105SQB7	NESTLE FIN FRANCE S.				2.54	11 Mar 2019		
	20,000,000.000	Local	99.731889	19,946,377.78	99.731889	19,946,377.78	0.00	1.31
		Base	99.731889	19,946,377.78	99.731889	19,946,377.78	0.00	1.31
65409SPR3	NIEUW AMSTERDAM RECV				2.48	25 Feb 2019		
	20,000,000.000	Local	99.834667	19,966,933.33	99.834667	19,966,933.33	0.00	1.31
		Base	99.834667	19,966,933.33	99.834667	19,966,933.33	0.00	1.31

& 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
66844DQJ4	NORTHWESTERN UNIVERS				2.54	18 Mar 2019		
	8,438,000.000	Local	99.682500	8,411,209.35	99.682500	8,411,209.35	0.00	0.55
		Base	99.682500	8,411,209.35	99.682500	8,411,209.35	0.00	0.55
66844DR12	NORTHWESTERN UNIVERS				2.55	01 Apr 2019		
	30,000,000.000	Local	99.582083	29,874,624.90	99.582083	29,874,624.90	0.00	1.96
		Base	99.582083	29,874,624.90	99.582083	29,874,624.90	0.00	1.96
67983UPN7	OLD LINE FUNDING LLC				2.65	22 Feb 2019		
	10,000,000.000	Local	99.845417	9,984,541.67	99.845417	9,984,541.67	0.00	0.66
		Base	99.845417	9,984,541.67	99.845417	9,984,541.67	0.00	0.66
67983UPU1	OLD LINE FUNDING LLC				2.68	28 Feb 2019		
	15,000,000.000	Local	99.799000	14,969,850.00	99.799000	14,969,850.00	0.00	0.98
		Base	99.799000	14,969,850.00	99.799000	14,969,850.00	0.00	0.98
67983URG0	OLD LINE FUNDING LLC				2.58	16 Apr 2019		
	15,000,000.000	Local	99.469667	14,920,450.00	99.469667	14,920,450.00	0.00	0.98
		Base	99.469667	14,920,450.00	99.469667	14,920,450.00	0.00	0.98
69372BP46	PACCAR FINANCIAL COR				2.48	04 Feb 2019		
	20,000,000.000	Local	99.979333	19,995,866.67	99.979333	19,995,866.67	0.00	1.31
		Base	99.979333	19,995,866.67	99.979333	19,995,866.67	0.00	1.31
69372BPN4	PACCAR FINANCIAL COR				2.44	22 Feb 2019		
	15,000,000.000	Local	99.857667	14,978,650.00	99.857667	14,978,650.00	0.00	0.98
		Base	99.857667	14,978,650.00	99.857667	14,978,650.00	0.00	0.98
71708FR95	PFIZER INC				2.56	09 Apr 2019		
	10,000,000.000	Local	99.523556	9,952,355.56	99.523556	9,952,355.56	0.00	0.65
		Base	99.523556	9,952,355.56	99.523556	9,952,355.56	0.00	0.65
82124MR85	SHEFFIELD RECEIVABLE				2.78	08 Apr 2019		
	20,000,000.000	Local	99.490333	19,898,066.67	99.490333	19,898,066.67	0.00	1.31
		Base	99.490333	19,898,066.67	99.490333	19,898,066.67	0.00	1.31
912796PX1	TREASURY BILL 03/19 0.00000				2.3955	28 Mar 2019		
	15,000,000.000	Local	99.634021	14,945,103.13	99.634021	14,945,103.13	0.00	0.98
		Base	99.634021	14,945,103.13	99.634021	14,945,103.13	0.00	0.98

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					2.51	01 Feb 2019		
		Local	69,560,233.510	100.000000	69,560,233.51	100.000000	69,560,233.51	0.00	4.57
		Base		100.000000	69,560,233.51	100.000000	69,560,233.51	0.00	4.57
92646LP12	VICTORY RECEIVABLES					2.6	01 Feb 2019		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.31
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.31
92646LQ52	VICTORY RECEIVABLES					2.62	05 Mar 2019		
		Local	20,000,000.000	99.767111	19,953,422.22	99.767111	19,953,422.22	0.00	1.31
		Base		99.767111	19,953,422.22	99.767111	19,953,422.22	0.00	1.31
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR					2.53	01 Feb 2019		
		Local	150,000,000.000	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	9.86
		Base		100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	9.86
93114FQB3	WAL-MART STORES INC					2.52	11 Mar 2019		
		Local	20,000,000.000	99.734000	19,946,800.00	99.734000	19,946,800.00	0.00	1.31
		Base		99.734000	19,946,800.00	99.734000	19,946,800.00	0.00	1.31
979QRC005	BANK OF AMERICA REPO					2.55	01 Feb 2019		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	6.57
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	6.57
US DOLLAR Total									
		Local	1,418,862,234.590		1,416,154,670.26		1,416,138,878.10	-15,792.16	93.11
		Base			1,416,154,670.26		1,416,138,878.10	-15,792.16	93.11
CASH EQUIVALENT Total									
		Base	1,418,862,234.590		1,416,154,670.26		1,416,138,878.10	-15,792.16	93.11

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

05586CAA2	BMW VEHICLE LEASE TRUST BMWLT 2018 1 A1					2.49584	21 Oct 2019		
		Local	4,030,178.740	100.000000	4,030,178.74	99.949170	4,028,130.20	-2,048.54	0.26
Original Face:		Base	8,000,000.000	100.000000	4,030,178.74	99.949170	4,028,130.20	-2,048.54	0.26

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
14315EAA8	CARMAX AUTO OWNER TRUST CARMX 2018 4 A1					2.59198	15 Nov 2019		
		Local	5,914,247.830	100.000000	5,914,247.83	99.919190	5,909,468.53	-4,779.30	0.39
Original Face:		Base	10,000,000.000	100.000000	5,914,247.83	99.919190	5,909,468.53	-4,779.30	0.39
24704AAA4	DELL EQUIPMENT FINANCE TRUST DEFT 2018 1 A1 144A					2.45	24 Jun 2019		
		Local	539,818.620	100.000000	539,818.62	99.951360	539,556.05	-262.57	0.04
Original Face:		Base	4,500,000.000	100.000000	539,818.62	99.951360	539,556.05	-262.57	0.04
24704DAA8	DELL EQUIPMENT FINANCE TRUST DEFT 2018 2 A1 144A					2.65961	22 Oct 2019		
		Local	4,516,612.050	100.000000	4,516,612.05	99.945760	4,514,162.24	-2,449.81	0.30
Original Face:		Base	8,000,000.000	100.000000	4,516,612.05	99.945760	4,514,162.24	-2,449.81	0.30
45905U7K4	INTL BK RECON + DEVELOP SR UNSECURED 05/19 VAR					2.65	10 May 2019		
		Local	25,000,000.000	100.000000	25,000,000.00	100.033000	25,008,250.00	8,250.00	1.64
		Base		100.000000	25,000,000.00	100.033000	25,008,250.00	8,250.00	1.64
912796QC6	TREASURY BILL 04/19 0.00000						25 Apr 2019		
		Local	5,000,000.000	99.448626	4,972,431.32	99.460500	4,973,025.00	593.68	0.33
		Base		99.448626	4,972,431.32	99.460500	4,973,025.00	593.68	0.33
912796RG6	TREASURY BILL 04/19 0.00000						11 Apr 2019		
		Local	10,000,000.000	99.538084	9,953,808.37	99.547427	9,954,742.70	934.33	0.65
		Base		99.538084	9,953,808.37	99.547427	9,954,742.70	934.33	0.65
912796RH4	TREASURY BILL 04/19 0.00000						18 Apr 2019		
		Local	10,000,000.000	99.491539	9,949,153.91	99.501743	9,950,174.30	1,020.39	0.65
		Base		99.491539	9,949,153.91	99.501743	9,950,174.30	1,020.39	0.65
912796UN7	TREASURY BILL 02/19 0.00000						12 Feb 2019		
		Local	10,000,000.000	99.927125	9,992,712.50	99.929340	9,992,934.00	221.50	0.66
		Base		99.927125	9,992,712.50	99.929340	9,992,934.00	221.50	0.66
912796UQ0	TREASURY BILL 02/19 0.00000					0.01	26 Feb 2019		
		Local	20,000,000.000	99.834080	19,966,815.95	99.836111	19,967,222.20	406.25	1.31
		Base		99.834080	19,966,815.95	99.836111	19,967,222.20	406.25	1.31
912796US6	TREASURY BILL 03/19 0.00000					0.01	12 Mar 2019		
		Local	10,000,000.000	99.741354	9,974,135.41	99.745417	9,974,541.70	406.29	0.66
		Base		99.741354	9,974,135.41	99.745417	9,974,541.70	406.29	0.66

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Holdings

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

As of: *January 31, 2019* *View Date:* *February 8, 2019*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		105,000,857.240	Local		104,809,914.70		104,812,206.92	2,292.22	6.89
	Original Face:	30,500,000.000	Base		104,809,914.70		104,812,206.92	2,292.22	6.89
FIXED INCOME Total									
		105,000,857.240	Base		104,809,914.70		104,812,206.92	2,292.22	6.89
	Original Face:	30,500,000.000							

& 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: *January 31, 2019* *View Date:* *February 8, 2019*

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								
		1,523,863,091.810	Base	1,520,964,584.94		1,520,951,085.00	-13,499.94	100.00
Original Face:		30,500,000.000						

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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	-2,508.280	1.000000	-2,508.28	1.000000	-2,508.28	0.00	0.00
		Base		1.000000	-2,508.28	1.000000	-2,508.28	0.00	0.00
US DOLLAR Total									
		Local	-2,508.280		-2,508.28		-2,508.28	0.00	0.00
		Base			-2,508.28		-2,508.28	0.00	0.00
CASH Total									
		Base	-2,508.280		-2,508.28		-2,508.28	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796PX1	TREASURY BILL 03/19 0.00000					2.3955	28 Mar 2019		
		Local	25,000,000.000	99.634021	24,908,505.21	99.634021	24,908,505.21	0.00	1.98
		Base		99.634021	24,908,505.21	99.634021	24,908,505.21	0.00	1.98
912796RT8	TREASURY BILL 01/20 0.00000					2.52	02 Jan 2020		
		Local	5,000,000.000	97.655000	4,882,750.00	97.723264	4,886,163.20	3,413.20	0.39
		Base		97.655000	4,882,750.00	97.723264	4,886,163.20	3,413.20	0.39
912796RZ4	TREASURY BILL 07/19 0.00000					2.4718	11 Jul 2019		
		Local	10,000,000.000	98.901422	9,890,142.22	98.954424	9,895,442.40	5,300.18	0.78
		Base		98.901422	9,890,142.22	98.954424	9,895,442.40	5,300.18	0.78
912796UP2	TREASURY BILL 02/19 0.00000					2.381	19 Feb 2019		
		Local	40,000,000.000	99.880950	39,952,380.00	99.880950	39,952,380.00	0.00	3.17
		Base		99.880950	39,952,380.00	99.880950	39,952,380.00	0.00	3.17
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					2.51	01 Feb 2019		
		Local	130,439,766.480	100.000000	130,439,766.48	100.000000	130,439,766.48	0.00	10.35
		Base		100.000000	130,439,766.48	100.000000	130,439,766.48	0.00	10.35

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

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
926NKW009	AMHERST PIERPONT 04/15 VAR					2.49	01 Feb 2019		
		85,000,000.000	Local	100.000000	85,000,000.00	100.000000	85,000,000.00	0.00	6.74
			Base	100.000000	85,000,000.00	100.000000	85,000,000.00	0.00	6.74
926NKW009	AMHERST PIERPONT 04/15 VAR					2.64	01 Feb 2019		
		22,966,067.730	Local	100.000000	22,966,067.73	100.000000	22,966,067.73	0.00	1.82
			Base	100.000000	22,966,067.73	100.000000	22,966,067.73	0.00	1.82
926NKW009	AMHERST PIERPONT 04/15 VAR					2.49	22 Feb 2019		
		100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	7.93
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	7.93
979QHR003	SOUTH STREET REPO					2.51	11 Feb 2019		
		100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	7.93
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	7.93
979QHT009	WELLS FARGO REPO					2.38	05 Feb 2019		
		133,000,000.000	Local	100.000000	133,000,000.00	100.000000	133,000,000.00	0.00	10.55
			Base	100.000000	133,000,000.00	100.000000	133,000,000.00	0.00	10.55
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					1.26	01 Feb 2019		
		2,508.300	Local	100.000000	2,508.30	100.000000	2,508.30	0.00	0.00
			Base	100.000000	2,508.30	100.000000	2,508.30	0.00	0.00
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					2.55	01 Feb 2019		
		250,000,000.000	Local	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	19.83
			Base	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	19.83
US DOLLAR Total									
		901,408,342.510	Local		901,042,119.94		901,050,833.32	8,713.38	71.47
			Base		901,042,119.94		901,050,833.32	8,713.38	71.47
CASH EQUIVALENT Total									
		901,408,342.510	Base		901,042,119.94		901,050,833.32	8,713.38	71.47

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
912796PT0	TREASURY BILL 02/19 0.00000						28 Feb 2019		
		30,000,000.000	Local	99.822910	29,946,872.99	99.822750	29,946,825.00	-47.99	2.38
			Base	99.822910	29,946,872.99	99.822750	29,946,825.00	-47.99	2.38
912796PX1	TREASURY BILL 03/19 0.00000						28 Mar 2019		
		40,000,000.000	Local	99.632569	39,853,027.67	99.636389	39,854,555.60	1,527.93	3.16
			Base	99.632569	39,853,027.67	99.636389	39,854,555.60	1,527.93	3.16
912796QC6	TREASURY BILL 04/19 0.00000					0.01	25 Apr 2019		
		70,000,000.000	Local	99.447836	69,613,485.05	99.460500	69,622,350.00	8,864.95	5.52
			Base	99.447836	69,613,485.05	99.460500	69,622,350.00	8,864.95	5.52
912796QW2	TREASURY BILL 02/19 0.00000					0.01	07 Feb 2019		
		51,000,000.000	Local	99.962300	50,980,772.93	99.962167	50,980,705.17	-67.76	4.04
			Base	99.962300	50,980,772.93	99.962167	50,980,705.17	-67.76	4.04
912796RD3	TREASURY BILL 04/19 0.00000					0.01	04 Apr 2019		
		20,000,000.000	Local	99.600358	19,920,071.64	99.592710	19,918,542.00	-1,529.64	1.58
			Base	99.600358	19,920,071.64	99.592710	19,918,542.00	-1,529.64	1.58
912796RG6	TREASURY BILL 04/19 0.00000					0.01	11 Apr 2019		
		20,000,000.000	Local	99.546517	19,909,303.37	99.547427	19,909,485.40	182.03	1.58
			Base	99.546517	19,909,303.37	99.547427	19,909,485.40	182.03	1.58
912796RH4	TREASURY BILL 04/19 0.00000					0.01	18 Apr 2019		
		60,000,000.000	Local	99.492031	59,695,218.78	99.501743	59,701,045.80	5,827.02	4.74
			Base	99.492031	59,695,218.78	99.501743	59,701,045.80	5,827.02	4.74
912796SA8	TREASURY BILL 07/19 0.00000						25 Jul 2019		
		10,000,000.000	Local	98.811000	9,881,099.97	98.835167	9,883,516.70	2,416.73	0.78
			Base	98.811000	9,881,099.97	98.835167	9,883,516.70	2,416.73	0.78
912796UQ0	TREASURY BILL 02/19 0.00000					0.01	26 Feb 2019		
		60,000,000.000	Local	99.834080	59,900,447.86	99.836111	59,901,666.60	1,218.74	4.75
			Base	99.834080	59,900,447.86	99.836111	59,901,666.60	1,218.74	4.75
US DOLLAR Total									
		361,000,000.000	Local		359,700,300.26		359,718,692.27	18,392.01	28.53

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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
		Base		359,700,300.26		359,718,692.27	18,392.01	28.53
FIXED INCOME Total								
		361,000,000.000	Base	359,700,300.26		359,718,692.27	18,392.01	28.53

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Holdings

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

As of: *January 31, 2019* *View Date:* *February 8, 2019*

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								
		1,262,405,834.230	Base	1,260,739,911.92		1,260,767,017.31	27,105.39	100.00

& 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 EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
264474GS0	DULUTH MN INDEP SCH DIST 709C DULEDU 02/19 FIXED 3					3.0	01 Feb 2019		
		Local	2,125,000.000	100.000000	2,125,000.00	100.000000	2,125,000.00	0.00	2.42
		Base		100.000000	2,125,000.00	100.000000	2,125,000.00	0.00	2.42
919TFTII0	DREYFUS TAX EXEMPT CASH MGT DREYFUS TAX EX CASH MGT FD 264					1.2140265	31 Dec 2030		
		Local	7,811,386.020	100.000000	7,811,386.02	100.000000	7,811,386.02	0.00	8.91
		Base		100.000000	7,811,386.02	100.000000	7,811,386.02	0.00	8.91
US DOLLAR Total									
		Local	9,936,386.020		9,936,386.02		9,936,386.02	0.00	11.33
		Base			9,936,386.02		9,936,386.02	0.00	11.33
CASH EQUIVALENT Total									
		Base	9,936,386.020		9,936,386.02		9,936,386.02	0.00	11.33
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
021087VV0	ALPINE UT SCH DIST ALPSCD 03/19 FIXED 5					5.0	15 Mar 2019		
		Local	10,050,000.000	100.413667	10,091,573.58	100.387000	10,088,893.50	-2,680.08	11.51
		Base		100.413667	10,091,573.58	100.387000	10,088,893.50	-2,680.08	11.51
145628YG2	CARROLLTON FARMERS BRANCH TX I CLTSCD 02/19 FIXED 5					5.0	15 Feb 2019		
		Local	3,550,000.000	100.137159	3,554,869.16	100.105000	3,553,727.50	-1,141.66	4.05
		Base		100.137159	3,554,869.16	100.105000	3,553,727.50	-1,141.66	4.05
186103FJ1	CLEVELAND CUYAHOGA CNTY OH POR CLETRN 01/37 ADJUSTABLE VAR					1.31	01 Jan 2037		
		Local	3,520,000.000	100.000000	3,520,000.00	100.000000	3,520,000.00	0.00	4.01
		Base		100.000000	3,520,000.00	100.000000	3,520,000.00	0.00	4.01
20774YQN0	CONNECTICUT ST HLTH EDUCTNL CTSMED 07/48 ADJUSTABLE VAR					1.4	01 Jul 2048		
		Local	3,700,000.000	100.000000	3,700,000.00	100.000000	3,700,000.00	0.00	4.22
		Base		100.000000	3,700,000.00	100.000000	3,700,000.00	0.00	4.22

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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
248866W27	DENTON TX DNN 02/19 FIXED 3					3.0	15 Feb 2019		
		Local	3,000,000.000	100.055073	3,001,652.20	100.043000	3,001,290.00	-362.20	3.42
		Base		100.055073	3,001,652.20	100.043000	3,001,290.00	-362.20	3.42
250325SC2	DESCHUTES CNTY OR ADMIN SCH DI DESSCD 06/19 FIXED 4					4.0	15 Jun 2019		
		Local	1,675,000.000	100.919761	1,690,405.99	100.858000	1,689,371.50	-1,034.49	1.93
		Base		100.919761	1,690,405.99	100.858000	1,689,371.50	-1,034.49	1.93
37358MCW9	GEORGIA ST ROAD TOLLWAY AUTH GASTRN 03/19 FIXED 5					5.0	01 Mar 2019		
		Local	7,850,000.000	100.271035	7,871,276.26	100.255000	7,870,017.50	-1,258.76	8.98
		Base		100.271035	7,871,276.26	100.255000	7,870,017.50	-1,258.76	8.98
574193JF6	MARYLAND ST MDS 08/19 FIXED 5					5.0	01 Aug 2019		
		Local	4,950,000.000	101.753514	5,036,798.92	101.658000	5,032,071.00	-4,727.92	5.74
		Base		101.753514	5,036,798.92	101.658000	5,032,071.00	-4,727.92	5.74
597146AK5	MIDDLETOWN OH HOSP FACS REVENU MIDMED 11/39 ADJUSTABLE VAR					1.3	15 Nov 2039		
		Local	2,225,000.000	100.000000	2,225,000.00	100.000000	2,225,000.00	0.00	2.54
		Base		100.000000	2,225,000.00	100.000000	2,225,000.00	0.00	2.54
727199XR7	PLANO TX INDEP SCH DIST PNOSCD 02/19 FIXED 5					5.0	15 Feb 2019		
		Local	3,600,000.000	100.136835	3,604,926.05	100.105000	3,603,780.00	-1,146.05	4.11
		Base		100.136835	3,604,926.05	100.105000	3,603,780.00	-1,146.05	4.11
7417013T1	PRINCE GEORGES CNTY MD PRI 07/19 FIXED 5					5.0	15 Jul 2019		
		Local	9,850,000.000	101.587033	10,006,322.73	101.503000	9,998,045.50	-8,277.23	11.40
		Base		101.587033	10,006,322.73	101.503000	9,998,045.50	-8,277.23	11.40
779240LN8	ROUND ROCK TX INDEP SCH DIST ROUSCD 08/19 FIXED 5					5.0	01 Aug 2019		
		Local	5,210,000.000	101.717982	5,299,506.84	101.653000	5,296,121.30	-3,385.54	6.04
		Base		101.717982	5,299,506.84	101.653000	5,296,121.30	-3,385.54	6.04
821686N65	SHELBY CNTY TN SHE 04/19 FIXED 5					5.0	01 Apr 2019		
		Local	9,480,000.000	100.568435	9,533,887.67	100.533000	9,530,528.40	-3,359.27	10.87
		Base		100.568435	9,533,887.67	100.533000	9,530,528.40	-3,359.27	10.87
977109CC9	WISCONSIN ST PETROLEUM INSPECT WISGEN 07/19 FIXED 4					4.0	01 Jul 2019		
		Local	8,560,000.000	101.037788	8,648,834.62	100.947000	8,641,063.20	-7,771.42	9.85
		Base		101.037788	8,648,834.62	100.947000	8,641,063.20	-7,771.42	9.85

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Base Currency: 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									
		77,220,000.000	Local		77,785,054.02		77,749,909.40	-35,144.62	88.67
			Base		77,785,054.02		77,749,909.40	-35,144.62	88.67
FIXED INCOME Total									
		77,220,000.000	Base		77,785,054.02		77,749,909.40	-35,144.62	88.67

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Holdings

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

As of: *January 31, 2019* *View Date:* *February 8, 2019*

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								
		87,156,386.020	Base	87,721,440.04		87,686,295.42	-35,144.62	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	495,981.930	1.000000	495,981.93	1.000000	495,981.93	0.00	0.13
		Base		1.000000	495,981.93	1.000000	495,981.93	0.00	0.13
US DOLLAR Total									
		Local	495,981.930		495,981.93		495,981.93	0.00	0.13
		Base			495,981.93		495,981.93	0.00	0.13
CASH Total									
		Base	495,981.930		495,981.93		495,981.93	0.00	0.13
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
031162CN8	AMGEN INC SR UNSECURED 05/20 VAR					3.06463	11 May 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.286600	5,014,330.00	14,330.00	1.27
		Base		100.000000	5,000,000.00	100.286600	5,014,330.00	14,330.00	1.27
0347M3RV8	ANGLESEA FDG PLC and ANG					2.84	29 Apr 2019		
		Local	5,000,000.000	99.313667	4,965,683.33	99.313667	4,965,683.33	0.00	1.25
		Base		99.313667	4,965,683.33	99.313667	4,965,683.33	0.00	1.25
1247P3QV7	CAFCO LLC					2.82	29 Mar 2019		
		Local	5,000,000.000	99.561333	4,978,066.66	99.561333	4,978,066.66	0.00	1.26
		Base		99.561333	4,978,066.66	99.561333	4,978,066.66	0.00	1.26
19121BTR0	COCA-COLA COMPANY					2.77	25 Jun 2019		
		Local	5,000,000.000	98.892000	4,944,600.00	98.914400	4,945,720.00	1,120.00	1.25
		Base		98.892000	4,944,600.00	98.914400	4,945,720.00	1,120.00	1.25
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.6	15 Jun 2022		
		Local	5,000,000.000	99.981139	4,999,056.95	97.578381	4,878,919.05	-120,137.90	1.23
		Base		99.981139	4,999,056.95	97.578381	4,878,919.05	-120,137.90	1.23

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
40588MS99	HALKIN FINANCE LLC USC					2.84	09 May 2019		
		5,000,000.000	Local	99.234778	4,961,738.89	99.257142	4,962,857.10	1,118.21	1.25
			Base	99.234778	4,961,738.89	99.257142	4,962,857.10	1,118.21	1.25
53127UQD5	LIBERTY FUNDING LLC					2.82	13 Mar 2019		
		5,000,000.000	Local	99.686667	4,984,333.33	99.686667	4,984,333.33	0.00	1.26
			Base	99.686667	4,984,333.33	99.686667	4,984,333.33	0.00	1.26
62455BQM0	MOUNTCLIFF					2.9	21 Mar 2019		
		5,000,000.000	Local	99.613333	4,980,666.66	99.613333	4,980,666.66	0.00	1.26
			Base	99.613333	4,980,666.66	99.613333	4,980,666.66	0.00	1.26
87019SPB4	SWEDBANK					2.39	11 Feb 2019		
		5,000,000.000	Local	99.933611	4,996,680.55	99.933611	4,996,680.55	0.00	1.26
			Base	99.933611	4,996,680.55	99.933611	4,996,680.55	0.00	1.26
912796QC6	TREASURY BILL 04/19 0.00000					2.3289	25 Apr 2019		
		10,000,000.000	Local	99.463059	9,946,305.92	99.463059	9,946,305.92	0.00	2.51
			Base	99.463059	9,946,305.92	99.463059	9,946,305.92	0.00	2.51
912796QR3	TREASURY BILL 07/19 0.00000					2.3325	18 Jul 2019		
		10,000,000.000	Local	98.917979	9,891,797.92	98.906667	9,890,666.70	-1,131.22	2.50
			Base	98.917979	9,891,797.92	98.906667	9,890,666.70	-1,131.22	2.50
912796QV4	TREASURY BILL 08/19 0.00000					2.3465	15 Aug 2019		
		5,000,000.000	Local	98.728979	4,936,448.96	98.713333	4,935,666.65	-782.31	1.25
			Base	98.728979	4,936,448.96	98.713333	4,935,666.65	-782.31	1.25
912796QX0	TREASURY BILL 02/19 0.00000					2.1713	14 Feb 2019		
		5,000,000.000	Local	99.921592	4,996,079.60	99.921592	4,996,079.60	0.00	1.26
			Base	99.921592	4,996,079.60	99.921592	4,996,079.60	0.00	1.26
912796RT8	TREASURY BILL 01/20 0.00000					2.465	02 Jan 2020		
		10,000,000.000	Local	97.706181	9,770,618.06	97.723264	9,772,326.40	1,708.34	2.47
			Base	97.706181	9,770,618.06	97.723264	9,772,326.40	1,708.34	2.47
912796RV3	TREASURY BILL 06/19 0.00000					2.41	27 Jun 2019		
		5,000,000.000	Local	99.022611	4,951,130.55	99.053618	4,952,680.90	1,550.35	1.25
			Base	99.022611	4,951,130.55	99.053618	4,952,680.90	1,550.35	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
926NKW009	AMHERST PIERPONT 04/15 VAR					2.64	01 Feb 2019		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	5.05
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	5.05
US DOLLAR Total									
		Local	110,000,000.000		109,303,207.38		109,200,982.85	-102,224.53	27.59
		Base			109,303,207.38		109,200,982.85	-102,224.53	27.59
CASH EQUIVALENT Total									
		Base	110,000,000.000		109,303,207.38		109,200,982.85	-102,224.53	27.59
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	100.945321	2,018,906.42	99.488063	1,989,761.26	-29,145.16	0.50
		Base		100.945321	2,018,906.42	99.488063	1,989,761.26	-29,145.16	0.50
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.25	05 May 2021		
		Local	2,000,000.000	99.973051	1,999,461.02	98.573184	1,971,463.68	-27,997.34	0.50
		Base		99.973051	1,999,461.02	98.573184	1,971,463.68	-27,997.34	0.50
037411AX3	APACHE CORP SR UNSECURED 02/21 3.625					3.625	01 Feb 2021		
		Local	1,000,000.000	99.818942	998,189.42	100.744610	1,007,446.10	9,256.68	0.25
		Base		99.818942	998,189.42	100.744610	1,007,446.10	9,256.68	0.25
037833BQ2	APPLE INC SR UNSECURED 02/19 1.7					1.7	22 Feb 2019		
		Local	5,000,000.000	99.999674	4,999,983.69	99.953000	4,997,650.00	-2,333.69	1.26
		Base		99.999674	4,999,983.69	99.953000	4,997,650.00	-2,333.69	1.26
05586CAA2	BMW VEHICLE LEASE TRUST BMWLT 2018 1 A1					2.49584	21 Oct 2019		
		Local	1,007,544.680	100.000000	1,007,544.68	99.949170	1,007,032.55	-512.13	0.25
Original Face:		Base	2,000,000.000	100.000000	1,007,544.68	99.949170	1,007,032.55	-512.13	0.25
05586CAB0	BMW VEHICLE LEASE TRUST BMWLT 2018 1 A2					2.97	21 Dec 2020		
		Local	2,500,000.000	99.992270	2,499,806.76	100.047530	2,501,188.25	1,381.49	0.63
Original Face:		Base	2,500,000.000	99.992270	2,499,806.76	100.047530	2,501,188.25	1,381.49	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
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	97.441295	2,436,032.38	-63,967.62	0.62
		Base		100.000000	2,500,000.00	97.441295	2,436,032.38	-63,967.62	0.62
06367TRS1	BANK OF MONTREAL SR UNSECURED 02/22 VAR					2.25	10 Feb 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	98.129675	4,906,483.75	-93,516.25	1.24
		Base		100.000000	5,000,000.00	98.129675	4,906,483.75	-93,516.25	1.24
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	97.336189	4,866,809.45	-133,190.55	1.23
		Base		100.000000	5,000,000.00	97.336189	4,866,809.45	-133,190.55	1.23
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR					3.23731	15 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.249274	5,012,463.70	12,463.70	1.27
		Base		100.000000	5,000,000.00	100.249274	5,012,463.70	12,463.70	1.27
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					3.17894	17 Jul 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	100.460020	3,013,800.60	13,800.60	0.76
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.460020	3,013,800.60	13,800.60	0.76
14041NEW7	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3					2.90894	15 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.268300	5,013,415.00	13,415.00	1.27
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	100.268300	5,013,415.00	13,415.00	1.27
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR					3.41125	08 Aug 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	98.909000	4,945,450.00	-54,550.00	1.25
		Base		100.000000	5,000,000.00	98.909000	4,945,450.00	-54,550.00	1.25
166764BQ2	CHEVRON CORP SR UNSECURED 03/20 VAR					2.94813	03 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.097630	5,004,881.50	4,881.50	1.26
		Base		100.000000	5,000,000.00	100.097630	5,004,881.50	4,881.50	1.26
17275RBK7	CISCO SYSTEMS INC SR UNSECURED 09/19 VAR					3.132	20 Sep 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.200636	5,010,031.80	10,031.80	1.27
		Base		100.000000	5,000,000.00	100.200636	5,010,031.80	10,031.80	1.27
191216BT6	COCA COLA CO/THE SR UNSECURED 10/20 1.875					1.875	27 Oct 2020		
		Local	3,000,000.000	99.938925	2,998,167.75	98.703262	2,961,097.86	-37,069.89	0.75
		Base		99.938925	2,998,167.75	98.703262	2,961,097.86	-37,069.89	0.75

& 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
24422ETR0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/20 VAR					3.11375	22 Jun 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.195143	5,009,757.15	9,757.15	1.27
		Base		100.000000	5,000,000.00	100.195143	5,009,757.15	9,757.15	1.27
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5					3.10894	15 Dec 2026		
		Local	4,000,000.000	100.000000	4,000,000.00	100.151790	4,006,071.60	6,071.60	1.01
Original Face:		Base	4,000,000.000	100.000000	4,000,000.00	100.151790	4,006,071.60	6,071.60	1.01
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	99.953533	3,998,141.32	-1,858.68	1.01
		Base		100.000000	4,000,000.00	99.953533	3,998,141.32	-1,858.68	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	99.197205	1,487,958.08	-12,041.92	0.38
		Base		100.000000	1,500,000.00	99.197205	1,487,958.08	-12,041.92	0.38
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.5	15 Aug 2042		
		Local	2,269,756.150	101.338292	2,300,132.12	95.850838	2,175,580.29	-124,551.83	0.55
Original Face:		Base	5,000,000.000	101.338292	2,300,132.12	95.850838	2,175,580.29	-124,551.83	0.55
312969QJ0	FED HM LN PC POOL B16757 FG 10/19 FIXED 5					5.0	01 Oct 2019		
		Local	14,406.430	100.061570	14,415.30	100.458192	14,472.44	57.14	0.00
Original Face:		Base	2,500,000.000	100.061570	14,415.30	100.458192	14,472.44	57.14	0.00
3133EG6J9	FEDERAL FARM CREDIT BANK BONDS 02/24 VAR					2.84275	07 Feb 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.140160	5,007,008.00	7,008.00	1.27
		Base		100.000000	5,000,000.00	100.140160	5,007,008.00	7,008.00	1.27
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.7	27 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	99.076000	4,953,800.00	-46,200.00	1.25
		Base		100.000000	5,000,000.00	99.076000	4,953,800.00	-46,200.00	1.25
3136A53R5	FANNIE MAE FNR 2012 55 PD					3.0	25 May 2042		
		Local	1,743,302.090	102.723432	1,790,779.73	99.103340	1,727,670.60	-63,109.13	0.44
Original Face:		Base	5,100,000.000	102.723432	1,790,779.73	99.103340	1,727,670.60	-63,109.13	0.44
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					3.01	25 Jun 2022		
		Local	2,036,792.040	100.000000	2,036,792.04	99.809750	2,032,917.04	-3,875.00	0.51
Original Face:		Base	3,000,000.000	100.000000	2,036,792.04	99.809750	2,032,917.04	-3,875.00	0.51

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3136A9LG1	FANNIE MAE FNR 2012 114 GB					1.75	25 Mar 2040		
		Local	2,125,532.850	100.408813	2,134,222.31	97.761650	2,077,955.99	-56,266.32	0.53
Original Face:		Base	7,000,000.000	100.408813	2,134,222.31	97.761650	2,077,955.99	-56,266.32	0.53
3136ACJY8	FANNIE MAE FNR 2013 17 PC					2.0	25 Mar 2039		
		Local	1,419,567.400	100.219285	1,422,680.30	98.832700	1,402,996.79	-19,683.51	0.35
Original Face:		Base	5,000,000.000	100.219285	1,422,680.30	98.832700	1,402,996.79	-19,683.51	0.35
3136AEFZ5	FANNIE MAE FNR 2013 53 JL					3.0	25 Jun 2043		
		Local	2,058,397.830	99.391592	2,045,874.37	104.708780	2,155,323.26	109,448.89	0.54
Original Face:		Base	9,000,000.000	99.391592	2,045,874.37	104.708780	2,155,323.26	109,448.89	0.54
3136AU5B3	FANNIE MAE FNR 2017 4 CA					3.5	25 Jun 2042		
		Local	1,070,508.020	102.249433	1,094,588.38	100.766980	1,078,718.60	-15,869.78	0.27
Original Face:		Base	1,445,000.000	102.249433	1,094,588.38	100.766980	1,078,718.60	-15,869.78	0.27
3136B1CE2	FANNIE MAE FNR 2018 16 LE					3.0	25 May 2047		
		Local	4,578,178.700	98.646124	4,516,195.85	99.965340	4,576,591.90	60,396.05	1.16
Original Face:		Base	5,000,000.000	98.646124	4,516,195.85	99.965340	4,576,591.90	60,396.05	1.16
3136B2HG0	FANNIE MAE FNR 2018 49 LV					3.5	25 Oct 2029		
		Local	4,784,730.450	101.906250	4,875,939.37	102.124790	4,886,395.92	10,456.55	1.23
Original Face:		Base	5,000,000.000	101.906250	4,875,939.37	102.124790	4,886,395.92	10,456.55	1.23
3136FTR68	FANNIE MAE NOTES 02/19 1.65					1.65	28 Feb 2019		
		Local	5,370,000.000	100.000000	5,370,000.00	99.934700	5,366,493.39	-3,506.61	1.36
		Base		100.000000	5,370,000.00	99.934700	5,366,493.39	-3,506.61	1.36
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		Local	647,427.550	98.527758	637,895.85	99.432060	643,750.55	5,854.70	0.16
Original Face:		Base	5,000,000.000	98.527758	637,895.85	99.432060	643,750.55	5,854.70	0.16
3137A0WX9	FREDDIE MAC FHR 3714 KA					2.75	15 Nov 2039		
		Local	3,470,175.600	101.466316	3,521,059.35	98.609950	3,421,938.42	-99,120.93	0.86
Original Face:		Base	40,000,000.000	101.466316	3,521,059.35	98.609950	3,421,938.42	-99,120.93	0.86
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	833,691.900	98.147448	818,247.32	96.799320	807,008.09	-11,239.23	0.20
Original Face:		Base	5,000,000.000	98.147448	818,247.32	96.799320	807,008.09	-11,239.23	0.20

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3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		Local	141,265.120	100.330726	141,732.32	99.729620	140,883.17	-849.15	0.04
Original Face:		Base	4,000,000.000	100.330726	141,732.32	99.729620	140,883.17	-849.15	0.04
3137A6DT6	FREDDIE MAC FHR 3815 GD					4.0	15 Sep 2025		
		Local	32,158.320	101.653756	32,690.14	100.032160	32,168.66	-521.48	0.01
Original Face:		Base	3,000,000.000	101.653756	32,690.14	100.032160	32,168.66	-521.48	0.01
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		Local	630,252.040	102.189556	644,051.76	102.356670	645,105.00	1,053.24	0.16
Original Face:		Base	2,000,000.000	102.189556	644,051.76	102.356670	645,105.00	1,053.24	0.16
3137A8Q92	FREDDIE MAC FHR 3841 AB					4.0	15 Jan 2037		
		Local	262,768.260	102.057756	268,175.39	100.782780	264,825.16	-3,350.23	0.07
Original Face:		Base	3,000,000.000	102.057756	268,175.39	100.782780	264,825.16	-3,350.23	0.07
3137A8QA9	FREDDIE MAC FHR 3841 AV					4.0	15 Mar 2024		
		Local	2,192,678.280	102.072146	2,238,113.78	101.392760	2,223,217.03	-14,896.75	0.56
Original Face:		Base	4,750,000.000	102.072146	2,238,113.78	101.392760	2,223,217.03	-14,896.75	0.56
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	457,283.460	99.368954	454,397.79	99.257000	453,885.84	-511.95	0.11
Original Face:		Base	2,000,000.000	99.368954	454,397.79	99.257000	453,885.84	-511.95	0.11
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		Local	2,000,000.000	103.425565	2,068,511.29	103.258060	2,065,161.20	-3,350.09	0.52
Original Face:		Base	2,000,000.000	103.425565	2,068,511.29	103.258060	2,065,161.20	-3,350.09	0.52
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	503,944.960	100.237635	505,142.51	100.479860	506,363.19	1,220.68	0.13
Original Face:		Base	2,000,000.000	100.237635	505,142.51	100.479860	506,363.19	1,220.68	0.13
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.5	15 Apr 2028		
		Local	1,814,568.750	103.203907	1,872,705.84	101.557270	1,842,826.48	-29,879.36	0.47
Original Face:		Base	5,000,000.000	103.203907	1,872,705.84	101.557270	1,842,826.48	-29,879.36	0.47
3137F5MS5	FREDDIE MAC FHR 4798 G					4.0	15 Nov 2030		
		Local	4,791,072.980	102.013830	4,887,557.06	101.166330	4,846,952.70	-40,604.36	1.22
Original Face:		Base	5,705,000.000	102.013830	4,887,557.06	101.166330	4,846,952.70	-40,604.36	1.22

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3137FDKH4	FREDDIE MAC FHR 4759 NA					3.0	15 Aug 2044		
		Local	5,152,411.440	98.600502	5,080,303.55	99.605490	5,132,084.66	51,781.11	1.30
Original Face:		Base	5,500,000.000	98.600502	5,080,303.55	99.605490	5,132,084.66	51,781.11	1.30
3137FGYW9	FREDDIE MAC FHR 4819 LV					4.0	15 Sep 2029		
		Local	4,820,311.950	103.049904	4,967,326.86	104.567600	5,040,484.52	73,157.66	1.27
Original Face:		Base	5,000,000.000	103.049904	4,967,326.86	104.567600	5,040,484.52	73,157.66	1.27
3137FJGN3	FREDDIE MAC FHR 4842 VA					4.5	15 Nov 2029		
		Local	4,912,387.750	105.017681	5,158,875.72	106.871140	5,249,924.79	91,049.07	1.33
Original Face:		Base	5,000,000.000	105.017681	5,158,875.72	106.871140	5,249,924.79	91,049.07	1.33
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.0	01 Oct 2026		
		Local	127,118.790	101.616559	129,173.74	100.306647	127,508.60	-1,665.14	0.03
Original Face:		Base	500,000.000	101.616559	129,173.74	100.306647	127,508.60	-1,665.14	0.03
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.5	01 Mar 2031		
		Local	3,439,200.200	100.648931	3,461,518.25	98.918381	3,402,001.16	-59,517.09	0.86
Original Face:		Base	5,000,000.000	100.648931	3,461,518.25	98.918381	3,402,001.16	-59,517.09	0.86
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4					4.0	01 Mar 2034		
		Local	3,619,207.550	104.958794	3,798,676.59	103.843173	3,758,299.96	-40,376.63	0.95
Original Face:		Base	7,000,000.000	104.958794	3,798,676.59	103.843173	3,758,299.96	-40,376.63	0.95
31393C4C4	FANNIE MAE FNR 2003 66 PA					3.5	25 Feb 2033		
		Local	4,170.060	100.056834	4,172.43	100.135770	4,175.72	3.29	0.00
Original Face:		Base	6,000,000.000	100.056834	4,172.43	100.135770	4,175.72	3.29	0.00
31393MGQ8	FREDDIE MAC FHR 2585 CJ					4.5	15 Dec 2032		
		Local	33,979.100	101.766586	34,579.37	100.475010	34,140.50	-438.87	0.01
Original Face:		Base	10,000,000.000	101.766586	34,579.37	100.475010	34,140.50	-438.87	0.01
31397QW53	FANNIE MAE FNR 2010 151 BL					4.0	25 Jan 2031		
		Local	5,079,387.600	102.743259	5,218,728.37	104.136200	5,289,481.23	70,752.86	1.34
Original Face:		Base	7,000,000.000	102.743259	5,218,728.37	104.136200	5,289,481.23	70,752.86	1.34
31397SAY0	FANNIE MAE FNR 2011 23 AB					2.75	25 Jun 2020		
		Local	6,174.780	100.194987	6,186.82	100.119750	6,182.17	-4.65	0.00
Original Face:		Base	3,000,000.000	100.194987	6,186.82	100.119750	6,182.17	-4.65	0.00

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31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	381,793.290	99.177848	378,654.37	99.692220	380,618.21	1,963.84	0.10
Original Face:		Base	3,000,000.000	99.177848	378,654.37	99.692220	380,618.21	1,963.84	0.10
31398SQU0	FANNIE MAE FNR 2010 137 MC					3.0	25 Oct 2038		
		Local	239,197.410	98.167505	234,814.13	99.579400	238,191.35	3,377.22	0.06
Original Face:		Base	4,867,385.000	98.167505	234,814.13	99.579400	238,191.35	3,377.22	0.06
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	271,633.900	105.341495	286,143.21	104.078290	282,711.92	-3,431.29	0.07
Original Face:		Base	5,000,000.000	105.341495	286,143.21	104.078290	282,711.92	-3,431.29	0.07
31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.0	01 Nov 2019		
		Local	5,818.830	100.086615	5,823.87	101.630909	5,913.73	89.86	0.00
Original Face:		Base	3,000,000.000	100.086615	5,823.87	101.630909	5,913.73	89.86	0.00
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5					3.5	01 Jan 2034		
		Local	2,885,573.670	102.614158	2,961,007.13	101.987001	2,942,910.05	-18,097.08	0.74
Original Face:		Base	7,000,000.000	102.614158	2,961,007.13	101.987001	2,942,910.05	-18,097.08	0.74
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A					2.03	15 Dec 2027		
		Local	5,000,000.000	96.938891	4,846,944.54	97.828090	4,891,404.50	44,459.96	1.24
Original Face:		Base	5,000,000.000	96.938891	4,846,944.54	97.828090	4,891,404.50	44,459.96	1.24
34531PAD3	FORD CREDIT AUTO OWNER TRUST FORDO 2016 A A3					1.39	15 Jul 2020		
		Local	1,072,788.260	99.944134	1,072,188.94	99.793240	1,070,570.16	-1,618.78	0.27
Original Face:		Base	7,450,000.000	99.944134	1,072,188.94	99.793240	1,070,570.16	-1,618.78	0.27
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		Local	25,347.270	100.639990	25,509.49	103.453905	26,222.74	713.25	0.01
Original Face:		Base	1,808,277.000	100.639990	25,509.49	103.453905	26,222.74	713.25	0.01
38014BAC3	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2018 1 A2B					2.706	20 Apr 2020		
		Local	3,588,303.930	100.000000	3,588,303.93	99.942930	3,586,256.08	-2,047.85	0.91
Original Face:		Base	5,000,000.000	100.000000	3,588,303.93	99.942930	3,586,256.08	-2,047.85	0.91
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR					3.41613	15 Aug 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	98.917223	4,945,861.15	-54,138.85	1.25
		Base		100.000000	5,000,000.00	98.917223	4,945,861.15	-54,138.85	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	99.983379	4,999,168.95	99.396693	4,969,834.65	-29,334.30	1.26
		Base		99.983379	4,999,168.95	99.396693	4,969,834.65	-29,334.30	1.26
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	799,724.950	99.965983	799,452.91	99.819130	798,278.49	-1,174.42	0.20
Original Face:		Base	5,000,000.000	99.965983	799,452.91	99.819130	798,278.49	-1,174.42	0.20
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
		Local	459,353.730	99.816140	458,509.16	98.347130	451,761.21	-6,747.95	0.11
Original Face:		Base	3,000,000.000	99.816140	458,509.16	98.347130	451,761.21	-6,747.95	0.11
38378B7E3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC					1.744	16 May 2046		
		Local	515,947.070	96.109655	495,874.95	94.483700	487,485.88	-8,389.07	0.12
Original Face:		Base	675,000.000	96.109655	495,874.95	94.483700	487,485.88	-8,389.07	0.12
38378XAW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 92 AB					1.78	16 Jun 2040		
		Local	904,077.090	101.808596	920,428.19	98.622660	891,624.87	-28,803.32	0.23
Original Face:		Base	2,289,667.000	101.808596	920,428.19	98.622660	891,624.87	-28,803.32	0.23
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.75	20 Dec 2045		
		Local	2,211,507.850	100.861754	2,230,565.60	100.471360	2,221,932.01	-8,633.59	0.56
Original Face:		Base	5,000,000.000	100.861754	2,230,565.60	100.471360	2,221,932.01	-8,633.59	0.56
38379UK39	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF					2.15	16 Feb 2057		
		Local	1,522,418.830	95.869212	1,459,530.94	94.409300	1,437,304.96	-22,225.98	0.36
Original Face:		Base	1,600,000.000	95.869212	1,459,530.94	94.409300	1,437,304.96	-22,225.98	0.36
38381AFU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 147 BV					3.5	20 Jan 2030		
		Local	6,067,177.900	100.924575	6,123,273.54	102.406990	6,213,214.27	89,940.73	1.57
Original Face:		Base	6,180,040.000	100.924575	6,123,273.54	102.406990	6,213,214.27	89,940.73	1.57
43814NAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2016 1 A3					1.22	18 Dec 2019		
		Local	488,732.510	99.996653	488,716.15	99.843110	487,965.74	-750.41	0.12
Original Face:		Base	6,000,000.000	99.996653	488,716.15	99.843110	487,965.74	-750.41	0.12
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					2.98813	12 Feb 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.010785	3,000,323.55	323.55	0.76
		Base		100.000000	3,000,000.00	100.010785	3,000,323.55	323.55	0.76

& 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
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		Local	3,000,000.000	99.996361	2,999,890.82	99.705702	2,991,171.06	-8,719.76	0.76
		Base		99.996361	2,999,890.82	99.705702	2,991,171.06	-8,719.76	0.76
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4					2.4	01 Mar 2022		
		Local	1,000,000.000	99.533260	995,332.60	97.918429	979,184.29	-16,148.31	0.25
		Base		99.533260	995,332.60	97.918429	979,184.29	-16,148.31	0.25
494368BT9	KIMBERLY CLARK CORP SR UNSECURED 02/19 1.4					1.4	15 Feb 2019		
		Local	4,000,000.000	99.999923	3,999,996.91	99.956133	3,998,245.32	-1,751.59	1.01
		Base		99.999923	3,999,996.91	99.956133	3,998,245.32	-1,751.59	1.01
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR					3.44694	13 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	97.502573	4,875,128.65	-124,871.35	1.23
		Base		100.000000	5,000,000.00	97.502573	4,875,128.65	-124,871.35	1.23
65478UAD1	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 A A3					1.34	15 Oct 2020		
		Local	611,690.940	99.991633	611,639.76	99.550200	608,939.55	-2,700.21	0.15
Original Face:		Base	2,000,000.000	99.991633	611,639.76	99.550200	608,939.55	-2,700.21	0.15
65479AAD4	NISSAN AUTO LEASE TRUST NALT 2017 A A3					1.91	15 Apr 2020		
		Local	4,000,000.000	99.992936	3,999,717.44	99.708910	3,988,356.40	-11,361.04	1.01
Original Face:		Base	4,000,000.000	99.992936	3,999,717.44	99.708910	3,988,356.40	-11,361.04	1.01
69371RN69	PACCAR FINANCIAL CORP SR UNSECURED 02/20 1.95					1.95	27 Feb 2020		
		Local	3,000,000.000	99.935726	2,998,071.78	99.143869	2,974,316.07	-23,755.71	0.75
		Base		99.935726	2,998,071.78	99.143869	2,974,316.07	-23,755.71	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	99.978345	3,999,133.81	99.755579	3,990,223.16	-8,910.65	1.01
		Base		99.978345	3,999,133.81	99.755579	3,990,223.16	-8,910.65	1.01
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	96.546250	1,930,925.00	-69,075.00	0.49
		Base		100.000000	2,000,000.00	96.546250	1,930,925.00	-69,075.00	0.49
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					3.01813	13 Feb 2020		
		Local	2,750,000.000	99.615828	2,739,435.28	99.660994	2,740,677.34	1,242.06	0.69
		Base		99.615828	2,739,435.28	99.660994	2,740,677.34	1,242.06	0.69

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625					2.625	24 Jan 2022		
		Local	2,500,000.000	99.897516	2,497,437.89	99.815808	2,495,395.20	-2,042.69	0.63
		Base		99.897516	2,497,437.89	99.815808	2,495,395.20	-2,042.69	0.63
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR					3.41925	24 Jan 2022		
		Local	2,500,000.000	100.000000	2,500,000.00	100.372000	2,509,300.00	9,300.00	0.63
		Base		100.000000	2,500,000.00	100.372000	2,509,300.00	9,300.00	0.63
9128285G1	US TREASURY N/B 10/20 2.875					2.875	31 Oct 2020		
		Local	10,000,000.000	100.535126	10,053,512.57	100.648438	10,064,843.80	11,331.23	2.54
		Base		100.535126	10,053,512.57	100.648438	10,064,843.80	11,331.23	2.54
9128285R7	US TREASURY N/B 12/21 2.625					2.625	15 Dec 2021		
		Local	5,000,000.000	100.764725	5,038,236.23	100.539062	5,026,953.10	-11,283.13	1.27
		Base		100.764725	5,038,236.23	100.539062	5,026,953.10	-11,283.13	1.27
9128285S5	US TREASURY N/B 12/20 2.5					2.5	31 Dec 2020		
		Local	5,000,000.000	99.895413	4,994,770.65	100.054688	5,002,734.40	7,963.75	1.26
		Base		99.895413	4,994,770.65	100.054688	5,002,734.40	7,963.75	1.26
912828D80	US TREASURY N/B 08/19 1.625					1.625	31 Aug 2019		
		Local	5,000,000.000	99.549555	4,977,477.74	99.488281	4,974,414.05	-3,063.69	1.26
		Base		99.549555	4,977,477.74	99.488281	4,974,414.05	-3,063.69	1.26
912828LY4	US TREASURY N/B 11/19 3.375					3.375	15 Nov 2019		
		Local	5,000,000.000	100.668679	5,033,433.95	100.617188	5,030,859.40	-2,574.55	1.27
		Base		100.668679	5,033,433.95	100.617188	5,030,859.40	-2,574.55	1.27
912828MP2	US TREASURY N/B 02/20 3.625					3.625	15 Feb 2020		
		Local	5,000,000.000	101.012011	5,050,600.56	101.074219	5,053,710.95	3,110.39	1.28
		Base		101.012011	5,050,600.56	101.074219	5,053,710.95	3,110.39	1.28
912828NT3	US TREASURY N/B 08/20 2.625					2.625	15 Aug 2020		
		Local	5,000,000.000	100.126752	5,006,337.61	100.183594	5,009,179.70	2,842.09	1.27
		Base		100.126752	5,006,337.61	100.183594	5,009,179.70	2,842.09	1.27
912828SN1	US TREASURY N/B 03/19 1.5					1.5	31 Mar 2019		
		Local	5,000,000.000	99.873813	4,993,690.66	99.852007	4,992,600.35	-1,090.31	1.26
		Base		99.873813	4,993,690.66	99.852007	4,992,600.35	-1,090.31	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
912828WS5	US TREASURY N/B 06/19 1.625					1.625	30 Jun 2019		
		Local	5,000,000.000	99.678818	4,983,940.91	99.664062	4,983,203.10	-737.81	1.26
		Base		99.678818	4,983,940.91	99.664062	4,983,203.10	-737.81	1.26
912828WW6	US TREASURY N/B 07/19 1.625					1.625	31 Jul 2019		
		Local	5,000,000.000	99.601301	4,980,065.03	99.589844	4,979,492.20	-572.83	1.26
		Base		99.601301	4,980,065.03	99.589844	4,979,492.20	-572.83	1.26
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					3.54813	11 Feb 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.279653	3,008,389.59	8,389.59	0.76
		Base		100.000000	3,000,000.00	100.279653	3,008,389.59	8,389.59	0.76
US DOLLAR Total									
		Local	285,751,440.510		286,901,133.81		286,079,857.25	-821,276.56	72.28
	Original Face:	Base	279,870,369.000		286,901,133.81		286,079,857.25	-821,276.56	72.28
FIXED INCOME Total									
		Base	285,751,440.510		286,901,133.81		286,079,857.25	-821,276.56	72.28
	Original Face:		279,870,369.000						

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Holdings

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

As of: *January 31, 2019* *View Date:* *February 8, 2019*

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								
		396,247,422.440	Base	396,700,323.12		395,776,822.03	-923,501.09	100.00
Original Face:		279,870,369.000						

& 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: *January 31, 2019* *View Date:* *February 8, 2019*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		3,012.040	Local	1.000000	3,012.04	1.000000	3,012.04	0.00	100.00
			Base	1.000000	3,012.04	1.000000	3,012.04	0.00	100.00
US DOLLAR Total									
		3,012.040	Local		3,012.04		3,012.04	0.00	100.00
			Base		3,012.04		3,012.04	0.00	100.00
CASH Total									
		3,012.040	Base		3,012.04		3,012.04	0.00	100.00

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Books Closed

Prepared by State Street

Holdings

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

As of: *January 31, 2019* *View Date:* *February 8, 2019*

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								
		3,012.040	Base	3,012.04		3,012.04	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	205,193.870	1.000000	205,193.87	1.000000	205,193.87	0.00	0.06
		Base		1.000000	205,193.87	1.000000	205,193.87	0.00	0.06
US DOLLAR Total									
		Local	205,193.870		205,193.87		205,193.87	0.00	0.06
		Base			205,193.87		205,193.87	0.00	0.06
CASH Total									
		Base	205,193.870		205,193.87		205,193.87	0.00	0.06
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0347M3RV8	ANGLESEA FDG PLC and ANG					2.84	29 Apr 2019		
		Local	5,000,000.000	99.313667	4,965,683.33	99.313667	4,965,683.33	0.00	1.49
		Base		99.313667	4,965,683.33	99.313667	4,965,683.33	0.00	1.49
15060YPK0	CEDAR SPRING CPTL CO					2.76	19 Feb 2019		
		Local	5,000,000.000	99.862000	4,993,100.00	99.862000	4,993,100.00	0.00	1.50
		Base		99.862000	4,993,100.00	99.862000	4,993,100.00	0.00	1.50
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.6	15 Jun 2022		
		Local	5,000,000.000	99.981139	4,999,056.95	97.578381	4,878,919.05	-120,137.90	1.46
		Base		99.981139	4,999,056.95	97.578381	4,878,919.05	-120,137.90	1.46
40588MSL2	HALKIN FINANCE LLC USC					2.76	20 May 2019		
		Local	5,000,000.000	99.172000	4,958,600.00	99.169600	4,958,480.00	-120.00	1.49
		Base		99.172000	4,958,600.00	99.169600	4,958,480.00	-120.00	1.49
45779QSM9	INSTITUTIONAL SECURED					2.84	21 May 2019		
		Local	5,000,000.000	99.140111	4,957,005.56	99.161608	4,958,080.40	1,074.84	1.49
		Base		99.140111	4,957,005.56	99.161608	4,958,080.40	1,074.84	1.49

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
53127UQD5	LIBERTY FUNDING LLC					2.82	13 Mar 2019		
		5,000,000.000	Local	99.686667	4,984,333.33	99.686667	4,984,333.33	0.00	1.49
			Base	99.686667	4,984,333.33	99.686667	4,984,333.33	0.00	1.49
62455BQM0	MOUNTCLIFF					2.9	21 Mar 2019		
		5,000,000.000	Local	99.613333	4,980,666.66	99.613333	4,980,666.66	0.00	1.49
			Base	99.613333	4,980,666.66	99.613333	4,980,666.66	0.00	1.49
86563HRN2	SUMITOMO MITSUI TRUST NY					2.82	22 Apr 2019		
		5,000,000.000	Local	99.373333	4,968,666.67	99.373333	4,968,666.67	0.00	1.49
			Base	99.373333	4,968,666.67	99.373333	4,968,666.67	0.00	1.49
912796QR3	TREASURY BILL 07/19 0.00000					2.33	18 Jul 2019		
		5,000,000.000	Local	98.919139	4,945,956.94	98.906667	4,945,333.35	-623.59	1.48
			Base	98.919139	4,945,956.94	98.906667	4,945,333.35	-623.59	1.48
926NKW009	AMHERST PIERPONT 04/15 VAR					2.64	01 Feb 2019		
		12,000,000.000	Local	100.000000	12,000,000.00	100.000000	12,000,000.00	0.00	3.59
			Base	100.000000	12,000,000.00	100.000000	12,000,000.00	0.00	3.59
US DOLLAR Total									
		57,000,000.000	Local		56,753,069.44		56,633,262.79	-119,806.65	16.96
			Base		56,753,069.44		56,633,262.79	-119,806.65	16.96
CASH EQUIVALENT Total									
		57,000,000.000	Base		56,753,069.44		56,633,262.79	-119,806.65	16.96

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	100.945321	2,018,906.42	99.488063	1,989,761.26	-29,145.16	0.60
			Base	100.945321	2,018,906.42	99.488063	1,989,761.26	-29,145.16	0.60
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.25	05 May 2021		
		3,000,000.000	Local	99.973051	2,999,191.53	98.573184	2,957,195.52	-41,996.01	0.89
			Base	99.973051	2,999,191.53	98.573184	2,957,195.52	-41,996.01	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
0258M0EF2	AMERICAN EXPRESS CREDIT SR UNSECURED 03/20 VAR					3.16813	03 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.161558	5,008,077.90	8,077.90	1.50
		Base		100.000000	5,000,000.00	100.161558	5,008,077.90	8,077.90	1.50
02665WCS8	AMERICAN HONDA FINANCE SR UNSECURED 01/21 3.15					3.15	08 Jan 2021		
		Local	5,000,000.000	99.942385	4,997,119.27	100.430483	5,021,524.15	24,404.88	1.50
		Base		99.942385	4,997,119.27	100.430483	5,021,524.15	24,404.88	1.50
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					2.941	01 Feb 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.50
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.50
05586CAA2	BMW VEHICLE LEASE TRUST BMWLT 2018 1 A1					2.49584	21 Oct 2019		
		Local	5,037,723.420	100.000000	5,037,723.42	99.949170	5,035,162.75	-2,560.67	1.51
Original Face:		Base	10,000,000.000	100.000000	5,037,723.42	99.949170	5,035,162.75	-2,560.67	1.51
05586CAB0	BMW VEHICLE LEASE TRUST BMWLT 2018 1 A2					2.97	21 Dec 2020		
		Local	3,000,000.000	99.992270	2,999,768.11	100.047530	3,001,425.90	1,657.79	0.90
Original Face:		Base	3,000,000.000	99.992270	2,999,768.11	100.047530	3,001,425.90	1,657.79	0.90
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	97.441295	2,436,032.38	-63,967.62	0.73
		Base		100.000000	2,500,000.00	97.441295	2,436,032.38	-63,967.62	0.73
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.5	28 Apr 2023		
		Local	5,000,000.000	99.907553	4,995,377.66	101.592798	5,079,639.90	84,262.24	1.52
		Base		99.907553	4,995,377.66	101.592798	5,079,639.90	84,262.24	1.52
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	97.336189	4,866,809.45	-133,190.55	1.46
		Base		100.000000	5,000,000.00	97.336189	4,866,809.45	-133,190.55	1.46
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR					3.23731	15 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.249274	5,012,463.70	12,463.70	1.50
		Base		100.000000	5,000,000.00	100.249274	5,012,463.70	12,463.70	1.50
084670BQ0	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2					2.2	15 Mar 2021		
		Local	3,000,000.000	99.912158	2,997,364.73	99.179788	2,975,393.64	-21,971.09	0.89
		Base		99.912158	2,997,364.73	99.179788	2,975,393.64	-21,971.09	0.89

& 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
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					3.17894	17 Jul 2023		
		3,000,000.000	Local	100.000000	3,000,000.00	100.460020	3,013,800.60	13,800.60	0.90
Original Face:		3,000,000.000	Base	100.000000	3,000,000.00	100.460020	3,013,800.60	13,800.60	0.90
14041NEW7	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3					2.90894	15 Mar 2023		
		5,000,000.000	Local	100.000000	5,000,000.00	100.268300	5,013,415.00	13,415.00	1.50
Original Face:		5,000,000.000	Base	100.000000	5,000,000.00	100.268300	5,013,415.00	13,415.00	1.50
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR					3.41125	08 Aug 2022		
		5,000,000.000	Local	100.000000	5,000,000.00	98.909000	4,945,450.00	-54,550.00	1.48
			Base	100.000000	5,000,000.00	98.909000	4,945,450.00	-54,550.00	1.48
161571HE7	CHASE ISSUANCE TRUST CHAIT 2016 A4 A4					1.49	15 Jul 2022		
		5,000,000.000	Local	99.990340	4,999,517.00	98.250180	4,912,509.00	-87,008.00	1.47
Original Face:		5,000,000.000	Base	99.990340	4,999,517.00	98.250180	4,912,509.00	-87,008.00	1.47
166764BQ2	CHEVRON CORP SR UNSECURED 03/20 VAR					2.94813	03 Mar 2020		
		5,000,000.000	Local	100.000000	5,000,000.00	100.097630	5,004,881.50	4,881.50	1.50
			Base	100.000000	5,000,000.00	100.097630	5,004,881.50	4,881.50	1.50
17275RBK7	CISCO SYSTEMS INC SR UNSECURED 09/19 VAR					3.132	20 Sep 2019		
		5,000,000.000	Local	100.000000	5,000,000.00	100.200636	5,010,031.80	10,031.80	1.50
			Base	100.000000	5,000,000.00	100.200636	5,010,031.80	10,031.80	1.50
24422ETR0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/20 VAR					3.11375	22 Jun 2020		
		5,000,000.000	Local	100.000000	5,000,000.00	100.195143	5,009,757.15	9,757.15	1.50
			Base	100.000000	5,000,000.00	100.195143	5,009,757.15	9,757.15	1.50
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5					3.10894	15 Dec 2026		
		4,725,000.000	Local	100.000000	4,725,000.00	100.151790	4,732,172.08	7,172.08	1.42
Original Face:		4,725,000.000	Base	100.000000	4,725,000.00	100.151790	4,732,172.08	7,172.08	1.42
30231GAP7	EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.708					1.708	01 Mar 2019		
		4,000,000.000	Local	100.000000	4,000,000.00	99.953533	3,998,141.32	-1,858.68	1.20
			Base	100.000000	4,000,000.00	99.953533	3,998,141.32	-1,858.68	1.20
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222					2.222	01 Mar 2021		
		1,500,000.000	Local	100.000000	1,500,000.00	99.197205	1,487,958.08	-12,041.92	0.45
			Base	100.000000	1,500,000.00	99.197205	1,487,958.08	-12,041.92	0.45

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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
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22					2.85894	15 May 2036		
		Local	388,024.960	99.922582	387,724.56	100.088089	388,366.77	642.21	0.12
Original Face:		Base	16,000,000.000	99.922582	387,724.56	100.088089	388,366.77	642.21	0.12
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.5	15 Aug 2042		
		Local	2,269,756.150	101.338292	2,300,132.12	95.850838	2,175,580.29	-124,551.83	0.65
Original Face:		Base	5,000,000.000	101.338292	2,300,132.12	95.850838	2,175,580.29	-124,551.83	0.65
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.0	15 Aug 2042		
		Local	4,581,835.300	104.785799	4,801,112.75	98.481216	4,512,247.12	-288,865.63	1.35
Original Face:		Base	10,000,000.000	104.785799	4,801,112.75	98.481216	4,512,247.12	-288,865.63	1.35
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.3	25 Jan 2027		
		Local	2,500,000.000	113.959180	2,848,979.51	116.582800	2,914,570.00	65,590.49	0.87
		Base		113.959180	2,848,979.51	116.582800	2,914,570.00	65,590.49	0.87
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25					5.25	22 Mar 2027		
		Local	2,500,000.000	113.246660	2,831,166.51	116.279000	2,906,975.00	75,808.49	0.87
		Base		113.246660	2,831,166.51	116.279000	2,906,975.00	75,808.49	0.87
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.7	27 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	99.076000	4,953,800.00	-46,200.00	1.48
		Base		100.000000	5,000,000.00	99.076000	4,953,800.00	-46,200.00	1.48
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					3.01	25 Jun 2022		
		Local	2,036,792.040	100.000000	2,036,792.04	99.809750	2,032,917.04	-3,875.00	0.61
Original Face:		Base	3,000,000.000	100.000000	2,036,792.04	99.809750	2,032,917.04	-3,875.00	0.61
3136A6UL6	FANNIE MAE FNR 2012 63 BT					3.0	25 Mar 2039		
		Local	5,000,000.000	101.115480	5,055,774.02	100.485720	5,024,286.00	-31,488.02	1.50
Original Face:		Base	5,000,000.000	101.115480	5,055,774.02	100.485720	5,024,286.00	-31,488.02	1.50
3136A9MN5	FANNIEMAE ACES FNA 2012 M14 A2					2.301	25 Sep 2022		
		Local	2,000,000.000	100.459565	2,009,191.29	98.423770	1,968,475.40	-40,715.89	0.59
Original Face:		Base	2,000,000.000	100.459565	2,009,191.29	98.423770	1,968,475.40	-40,715.89	0.59
3136B2HG0	FANNIE MAE FNR 2018 49 LV					3.5	25 Oct 2029		
		Local	4,784,730.450	101.906250	4,875,939.37	102.124790	4,886,395.92	10,456.55	1.46
Original Face:		Base	5,000,000.000	101.906250	4,875,939.37	102.124790	4,886,395.92	10,456.55	1.46

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3137AJ6H2	FREDDIE MAC FHR 3955 BK					2.0	15 Feb 2041		
		Local	1,182,513.500	100.783537	1,191,778.93	97.862300	1,157,234.91	-34,544.02	0.35
	Original Face:	Base	5,000,000.000	100.783537	1,191,778.93	97.862300	1,157,234.91	-34,544.02	0.35
3137AJMF8	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2					2.9676	25 Oct 2021		
		Local	4,936,275.800	101.908782	5,030,498.52	100.381470	4,955,106.21	-75,392.31	1.48
	Original Face:	Base	5,000,000.000	101.908782	5,030,498.52	100.381470	4,955,106.21	-75,392.31	1.48
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		Local	3,000,000.000	103.428694	3,102,860.82	103.258060	3,097,741.80	-5,119.02	0.93
	Original Face:	Base	3,000,000.000	103.428694	3,102,860.82	103.258060	3,097,741.80	-5,119.02	0.93
3137AL2X6	FREDDIE MAC FHR 3990 BH					3.5	15 Jan 2032		
		Local	4,065,185.480	101.397857	4,122,010.98	100.996690	4,105,702.78	-16,308.20	1.23
	Original Face:	Base	5,565,000.000	101.397857	4,122,010.98	100.996690	4,105,702.78	-16,308.20	1.23
3137AMMY0	FREDDIE MAC FHR 4012 GC					3.5	15 Jun 2040		
		Local	4,494,000.000	105.888628	4,758,634.94	101.658330	4,568,525.35	-190,109.59	1.37
	Original Face:	Base	4,494,000.000	105.888628	4,758,634.94	101.658330	4,568,525.35	-190,109.59	1.37
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	503,944.960	100.237635	505,142.51	100.479860	506,363.19	1,220.68	0.15
	Original Face:	Base	2,000,000.000	100.237635	505,142.51	100.479860	506,363.19	1,220.68	0.15
3137APJG6	FREDDIE MAC FHR 4030 BC					2.0	15 Jan 2042		
		Local	1,068,698.150	100.386932	1,072,833.29	96.934810	1,035,940.52	-36,892.77	0.31
	Original Face:	Base	5,000,000.000	100.386932	1,072,833.29	96.934810	1,035,940.52	-36,892.77	0.31
3137ATR20	FREDDIE MAC FHR 4097 VH					1.5	15 Oct 2041		
		Local	2,455,486.000	100.390985	2,465,086.57	95.875970	2,354,221.02	-110,865.55	0.71
	Original Face:	Base	14,878,168.000	100.390985	2,465,086.57	95.875970	2,354,221.02	-110,865.55	0.71
3137AYK42	FREDDIE MAC FHR 4172 PE					3.0	15 Feb 2043		
		Local	5,000,000.000	99.070767	4,953,538.33	97.073400	4,853,670.00	-99,868.33	1.45
	Original Face:	Base	5,000,000.000	99.070767	4,953,538.33	97.073400	4,853,670.00	-99,868.33	1.45
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	1,385,011.300	99.610767	1,379,620.38	97.950110	1,356,620.09	-23,000.29	0.41
	Original Face:	Base	5,000,000.000	99.610767	1,379,620.38	97.950110	1,356,620.09	-23,000.29	0.41

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3137BUFY9	FREDDIE MAC FHR 4646 TA					3.5	15 Apr 2028		
		Local	1,814,568.750	103.203907	1,872,705.84	101.557270	1,842,826.48	-29,879.36	0.55
Original Face:		Base	5,000,000.000	103.203907	1,872,705.84	101.557270	1,842,826.48	-29,879.36	0.55
3137F5Y94	FREDDIE MAC FHR 4800 MA					4.0	15 Apr 2042		
		Local	4,684,061.750	102.235460	4,788,772.07	102.390780	4,796,047.36	7,275.29	1.44
Original Face:		Base	5,000,000.000	102.235460	4,788,772.07	102.390780	4,796,047.36	7,275.29	1.44
3137FGA39	FREDDIE MAC FHR 4806 A					4.0	15 Jun 2042		
		Local	4,676,071.750	102.125644	4,775,468.37	102.346240	4,785,783.62	10,315.25	1.43
Original Face:		Base	5,000,000.000	102.125644	4,775,468.37	102.346240	4,785,783.62	10,315.25	1.43
3137GAWQ6	FREDDIE MAC FHR 3738 BH					3.0	15 Dec 2038		
		Local	2,064,431.800	101.274707	2,090,747.26	99.403160	2,052,110.45	-38,636.81	0.61
Original Face:		Base	5,000,000.000	101.274707	2,090,747.26	99.403160	2,052,110.45	-38,636.81	0.61
3137GAWS2	FREDDIE MAC FHR 3738 BJ					3.5	15 Dec 2038		
		Local	2,064,431.800	103.082460	2,128,067.09	100.189060	2,068,334.81	-59,732.28	0.62
Original Face:		Base	5,000,000.000	103.082460	2,128,067.09	100.189060	2,068,334.81	-59,732.28	0.62
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.5	01 Apr 2042		
		Local	2,348,098.000	103.771926	2,436,666.52	101.156491	2,375,253.54	-61,412.98	0.71
Original Face:		Base	5,000,000.000	103.771926	2,436,666.52	101.156491	2,375,253.54	-61,412.98	0.71
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.5	01 Mar 2031		
		Local	3,439,200.200	100.648931	3,461,518.25	98.918381	3,402,001.16	-59,517.09	1.02
Original Face:		Base	5,000,000.000	100.648931	3,461,518.25	98.918381	3,402,001.16	-59,517.09	1.02
3138L0WA5	FNMA POOL AM0640 FN 05/21 FIXED 2.21					2.21	01 May 2021		
		Local	1,642,240.460	100.650715	1,652,926.77	98.695835	1,620,822.93	-32,103.84	0.49
Original Face:		Base	1,800,000.000	100.650715	1,652,926.77	98.695835	1,620,822.93	-32,103.84	0.49
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	345,239.700	106.069018	366,192.36	109.410020	377,726.82	11,534.46	0.11
Original Face:		Base	10,000,000.000	106.069018	366,192.36	109.410020	377,726.82	11,534.46	0.11
31397SBC7	FANNIE MAE FNR 2011 16 GE					2.75	25 Mar 2026		
		Local	1,178.350	100.287690	1,181.74	99.788940	1,175.86	-5.88	0.00
Original Face:		Base	2,500,000.000	100.287690	1,181.74	99.788940	1,175.86	-5.88	0.00

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31398NY24	FANNIE MAE FNR 2010 123 PM					4.0	25 Jul 2040		
		Local	6,000,000.000	107.368281	6,442,096.87	102.755620	6,165,337.20	-276,759.67	1.85
Original Face:		Base	6,000,000.000	107.368281	6,442,096.87	102.755620	6,165,337.20	-276,759.67	1.85
31398T7A3	FANNIE MAE FNR 2010 113 LV					4.0	25 Jun 2030		
		Local	1,785,418.180	105.505198	1,883,708.99	99.783570	1,781,554.00	-102,154.99	0.53
Original Face:		Base	5,568,000.000	105.505198	1,883,708.99	99.783570	1,781,554.00	-102,154.99	0.53
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	271,633.900	105.341495	286,143.21	104.078290	282,711.92	-3,431.29	0.08
Original Face:		Base	5,000,000.000	105.341495	286,143.21	104.078290	282,711.92	-3,431.29	0.08
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A					2.03	15 Dec 2027		
		Local	5,000,000.000	96.938891	4,846,944.54	97.828090	4,891,404.50	44,459.96	1.47
Original Face:		Base	5,000,000.000	96.938891	4,846,944.54	97.828090	4,891,404.50	44,459.96	1.47
38014BAC3	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2018 1 A2B					2.706	20 Apr 2020		
		Local	3,588,303.930	100.000000	3,588,303.93	99.942930	3,586,256.08	-2,047.85	1.07
Original Face:		Base	5,000,000.000	100.000000	3,588,303.93	99.942930	3,586,256.08	-2,047.85	1.07
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR					3.41613	15 Aug 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	98.917223	4,945,861.15	-54,138.85	1.48
		Base		100.000000	5,000,000.00	98.917223	4,945,861.15	-54,138.85	1.48
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	5,000,000.000	99.983379	4,999,168.95	99.396693	4,969,834.65	-29,334.30	1.49
		Base		99.983379	4,999,168.95	99.396693	4,969,834.65	-29,334.30	1.49
38377XC75	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 133 MN					3.5	16 Apr 2035		
		Local	2,761,104.650	103.242216	2,850,625.63	99.896470	2,758,246.08	-92,379.55	0.83
Original Face:		Base	5,000,000.000	103.242216	2,850,625.63	99.896470	2,758,246.08	-92,379.55	0.83
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.9	16 Sep 2053		
		Local	3,557,191.450	94.256791	3,352,894.50	91.191690	3,243,863.00	-109,031.50	0.97
Original Face:		Base	5,000,000.000	94.256791	3,352,894.50	91.191690	3,243,863.00	-109,031.50	0.97
38378NWG4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 17 VB					3.0	16 Apr 2025		
		Local	751,200.290	99.930210	750,676.03	99.900930	750,456.08	-219.95	0.22
Original Face:		Base	1,238,000.000	99.930210	750,676.03	99.900930	750,456.08	-219.95	0.22

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38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.75	20 Dec 2045		
		Local	2,211,507.850	100.861754	2,230,565.60	100.471360	2,221,932.01	-8,633.59	0.67
Original Face:		Base	5,000,000.000	100.861754	2,230,565.60	100.471360	2,221,932.01	-8,633.59	0.67
437076AW2	HOME DEPOT INC SR UNSECURED 04/21 4.4					4.4	01 Apr 2021		
		Local	3,000,000.000	103.137008	3,094,110.25	103.493729	3,104,811.87	10,701.62	0.93
		Base		103.137008	3,094,110.25	103.493729	3,104,811.87	10,701.62	0.93
44932HAA1	IBM CREDIT LLC SR UNSECURED 09/19 1.625					1.625	06 Sep 2019		
		Local	5,000,000.000	99.977346	4,998,867.31	99.393877	4,969,693.85	-29,173.46	1.49
		Base		99.977346	4,998,867.31	99.393877	4,969,693.85	-29,173.46	1.49
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					2.98813	12 Feb 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.010785	3,000,323.55	323.55	0.90
		Base		100.000000	3,000,000.00	100.010785	3,000,323.55	323.55	0.90
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.25	03 Mar 2022		
		Local	3,500,000.000	99.832272	3,494,129.51	98.424855	3,444,869.93	-49,259.58	1.03
		Base		99.832272	3,494,129.51	98.424855	3,444,869.93	-49,259.58	1.03
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR					3.44694	13 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	97.502573	4,875,128.65	-124,871.35	1.46
		Base		100.000000	5,000,000.00	97.502573	4,875,128.65	-124,871.35	1.46
65479AAD4	NISSAN AUTO LEASE TRUST NALT 2017 A A3					1.91	15 Apr 2020		
		Local	4,000,000.000	99.992936	3,999,717.44	99.708910	3,988,356.40	-11,361.04	1.19
Original Face:		Base	4,000,000.000	99.992936	3,999,717.44	99.708910	3,988,356.40	-11,361.04	1.19
713448BY3	PEPSICO INC SR UNSECURED 03/22 2.75					2.75	05 Mar 2022		
		Local	3,000,000.000	99.946302	2,998,389.07	100.223121	3,006,693.63	8,304.56	0.90
		Base		99.946302	2,998,389.07	100.223121	3,006,693.63	8,304.56	0.90
742718DY2	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3					2.3	06 Feb 2022		
		Local	3,000,000.000	99.786909	2,993,607.26	99.070425	2,972,112.75	-21,494.51	0.89
		Base		99.786909	2,993,607.26	99.070425	2,972,112.75	-21,494.51	0.89
78008SVU7	ROYAL BANK OF CANADA SR UNSECURED 05/20 VAR					2.99125	08 May 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	99.999870	2,999,996.10	-3.90	0.90
		Base		100.000000	3,000,000.00	99.999870	2,999,996.10	-3.90	0.90

& 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
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	96.546250	1,930,925.00	-69,075.00	0.58
		Base		100.000000	2,000,000.00	96.546250	1,930,925.00	-69,075.00	0.58
87165LAX9	SYNCHRONY CREDIT CARD MASTER N SYNCT 2016 1 A					2.04	15 Mar 2022		
		Local	4,500,000.000	99.989078	4,499,508.50	99.901890	4,495,585.05	-3,923.45	1.35
Original Face:		Base	4,500,000.000	99.989078	4,499,508.50	99.901890	4,495,585.05	-3,923.45	1.35
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					3.01813	13 Feb 2020		
		Local	2,000,000.000	99.615829	1,992,316.57	99.660994	1,993,219.88	903.31	0.60
		Base		99.615829	1,992,316.57	99.660994	1,993,219.88	903.31	0.60
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625					2.625	24 Jan 2022		
		Local	2,500,000.000	99.877701	2,496,942.52	99.815808	2,495,395.20	-1,547.32	0.75
		Base		99.877701	2,496,942.52	99.815808	2,495,395.20	-1,547.32	0.75
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR					3.41925	24 Jan 2022		
		Local	2,500,000.000	100.000000	2,500,000.00	100.372000	2,509,300.00	9,300.00	0.75
		Base		100.000000	2,500,000.00	100.372000	2,509,300.00	9,300.00	0.75
9128285G1	US TREASURY N/B 10/20 2.875					2.875	31 Oct 2020		
		Local	5,000,000.000	100.291911	5,014,595.53	100.648438	5,032,421.90	17,826.37	1.51
		Base		100.291911	5,014,595.53	100.648438	5,032,421.90	17,826.37	1.51
912828NT3	US TREASURY N/B 08/20 2.625					2.625	15 Aug 2020		
		Local	5,000,000.000	100.126752	5,006,337.61	100.183594	5,009,179.70	2,842.09	1.50
		Base		100.126752	5,006,337.61	100.183594	5,009,179.70	2,842.09	1.50
912828TV2	US TREASURY N/B 10/19 1.25					1.25	31 Oct 2019		
		Local	5,000,000.000	98.937500	4,946,875.00	99.042969	4,952,148.45	5,273.45	1.48
		Base		98.937500	4,946,875.00	99.042969	4,952,148.45	5,273.45	1.48
92343VBC7	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5					3.5	01 Nov 2021		
		Local	3,000,000.000	101.235843	3,037,075.30	101.556141	3,046,684.23	9,608.93	0.91
		Base		101.235843	3,037,075.30	101.556141	3,046,684.23	9,608.93	0.91
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					3.54813	11 Feb 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.279653	3,008,389.59	8,389.59	0.90
		Base		100.000000	3,000,000.00	100.279653	3,008,389.59	8,389.59	0.90

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Holdings

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

As of: *January 31, 2019* *View Date:* *February 8, 2019*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		276,920,860.320	Local		279,376,631.97		277,021,117.92	-2,355,514.05	82.98
	Original Face:	232,268,168.000	Base		279,376,631.97		277,021,117.92	-2,355,514.05	82.98
FIXED INCOME Total									
		276,920,860.320	Base		279,376,631.97		277,021,117.92	-2,355,514.05	82.98
	Original Face:	232,268,168.000							

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Books Closed

Holdings

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

As of: *January 31, 2019* *View Date:* *February 8, 2019*

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									
		334,126,054.190	Base		336,334,895.28		333,859,574.58	-2,475,320.70	100.00
Original Face:		232,268,168.000							

& Issue has redenominated but Local is not converted
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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	4,277,089.990	1.000000	4,277,089.99	1.000000	4,277,089.99	0.00	0.39
		Base		1.000000	4,277,089.99	1.000000	4,277,089.99	0.00	0.39
US DOLLAR Total									
		Local	4,277,089.990		4,277,089.99		4,277,089.99	0.00	0.39
		Base			4,277,089.99		4,277,089.99	0.00	0.39
CASH Total									
		Base	4,277,089.990		4,277,089.99		4,277,089.99	0.00	0.39
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0347M3RV8	ANGLESEA FDG PLC and ANG					2.84	29 Apr 2019		
		Local	10,000,000.000	99.313667	9,931,366.67	99.313667	9,931,366.67	0.00	0.90
		Base		99.313667	9,931,366.67	99.313667	9,931,366.67	0.00	0.90
0347M3TL8	ANGLESEA FDG PLC and ANG					2.81	20 Jun 2019		
		Local	20,000,000.000	98.915028	19,783,005.56	98.948619	19,789,723.80	6,718.24	1.80
		Base		98.915028	19,783,005.56	98.948619	19,789,723.80	6,718.24	1.80
04821UQK1	ATLANTIC ASSET SECUR					2.71	19 Mar 2019		
		Local	20,000,000.000	99.653722	19,930,744.44	99.653722	19,930,744.44	0.00	1.82
		Base		99.653722	19,930,744.44	99.653722	19,930,744.44	0.00	1.82
07644BPK2	BEDFORD ROW FDG CORP					2.42	19 Feb 2019		
		Local	10,000,000.000	99.879000	9,987,900.00	99.879000	9,987,900.00	0.00	0.91
		Base		99.879000	9,987,900.00	99.879000	9,987,900.00	0.00	0.91
12619UQN4	CRC FUNDING LLC					2.75	22 Mar 2019		
		Local	25,000,000.000	99.625694	24,906,423.61	99.625694	24,906,423.61	0.00	2.27
		Base		99.625694	24,906,423.61	99.625694	24,906,423.61	0.00	2.27

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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
13738KSL2	CAN AST & CAN LTD JT				2.92	20 May 2019		
	10,000,000.000	Local	99.124000	9,912,400.00	99.150400	9,915,040.00	2,640.00	0.90
		Base	99.124000	9,912,400.00	99.150400	9,915,040.00	2,640.00	0.90
13738KT31	CAN AST & CAN LTD JT				2.95	03 Jun 2019		
	10,000,000.000	Local	99.000278	9,900,027.78	99.037894	9,903,789.40	3,761.62	0.90
		Base	99.000278	9,900,027.78	99.037894	9,903,789.40	3,761.62	0.90
13738KTC1	CAN AST & CAN LTD JT				3.0	12 Jun 2019		
	10,000,000.000	Local	98.908333	9,890,833.33	98.968011	9,896,801.10	5,967.77	0.90
		Base	98.908333	9,890,833.33	98.968011	9,896,801.10	5,967.77	0.90
15060YPB0	CEDAR SPRING CPTL CO				2.7	11 Feb 2019		
	10,000,000.000	Local	99.925000	9,992,500.00	99.925000	9,992,500.00	0.00	0.91
		Base	99.925000	9,992,500.00	99.925000	9,992,500.00	0.00	0.91
15060YPK0	CEDAR SPRING CPTL CO				2.65	19 Feb 2019		
	20,000,000.000	Local	99.867500	19,973,500.00	99.867500	19,973,500.00	0.00	1.82
		Base	99.867500	19,973,500.00	99.867500	19,973,500.00	0.00	1.82
19121BTR0	COCA-COLA COMPANY				2.77	25 Jun 2019		
	25,000,000.000	Local	98.892000	24,723,000.00	98.914400	24,728,600.00	5,600.00	2.25
		Base	98.892000	24,723,000.00	98.914400	24,728,600.00	5,600.00	2.25
2063C1PL8	CONCORD MIN CPTL CO				2.65	20 Feb 2019		
	20,000,000.000	Local	99.860139	19,972,027.78	99.860139	19,972,027.78	0.00	1.82
		Base	99.860139	19,972,027.78	99.860139	19,972,027.78	0.00	1.82
2063C1RS1	CONCORD MIN CPTL CO				2.88	26 Apr 2019		
	10,000,000.000	Local	99.328000	9,932,800.00	99.328000	9,932,800.00	0.00	0.90
		Base	99.328000	9,932,800.00	99.328000	9,932,800.00	0.00	0.90
22845AGJ3	CROWN POINT CAP CO.				2.87	10 Apr 2019		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.82
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.82
22845AHK9	CROWN POINT CAP CO.				2.74	21 May 2019		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.46
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.46

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
2284K1RV7	CROWN POINT CAP CO.					2.88	29 Apr 2019		
		10,000,000.000	Local	99.304000	9,930,400.00	99.304000	9,930,400.00	0.00	0.90
			Base	99.304000	9,930,400.00	99.304000	9,930,400.00	0.00	0.90
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.6	15 Jun 2022		
		5,000,000.000	Local	99.981139	4,999,056.95	97.578381	4,878,919.05	-120,137.90	0.44
			Base	99.981139	4,999,056.95	97.578381	4,878,919.05	-120,137.90	0.44
38346MQJ6	GOTHAM FDG CORP					2.82	18 Mar 2019		
		25,000,000.000	Local	99.647500	24,911,875.00	99.647500	24,911,875.00	0.00	2.27
			Base	99.647500	24,911,875.00	99.647500	24,911,875.00	0.00	2.27
40588MQR1	HALKIN FINANCE LLC USC					2.67	25 Mar 2019		
		20,000,000.000	Local	99.614333	19,922,866.67	99.614333	19,922,866.67	0.00	1.81
			Base	99.614333	19,922,866.67	99.614333	19,922,866.67	0.00	1.81
40588MS99	HALKIN FINANCE LLC USC					2.84	09 May 2019		
		10,000,000.000	Local	99.234778	9,923,477.77	99.257142	9,925,714.20	2,236.43	0.90
			Base	99.234778	9,923,477.77	99.257142	9,925,714.20	2,236.43	0.90
40588MSL2	HALKIN FINANCE LLC USC					2.76	20 May 2019		
		5,000,000.000	Local	99.172000	4,958,600.00	99.169600	4,958,480.00	-120.00	0.45
			Base	99.172000	4,958,600.00	99.169600	4,958,480.00	-120.00	0.45
45779QSM9	INSTITUTIONAL SECURED					2.84	21 May 2019		
		15,000,000.000	Local	99.140111	14,871,016.67	99.161608	14,874,241.20	3,224.53	1.35
			Base	99.140111	14,871,016.67	99.161608	14,874,241.20	3,224.53	1.35
52952MPC8	LEXINGTN PKR CAP CO LL					2.6	12 Feb 2019		
		15,000,000.000	Local	99.920556	14,988,083.33	99.920556	14,988,083.33	0.00	1.37
			Base	99.920556	14,988,083.33	99.920556	14,988,083.33	0.00	1.37
53127UQD5	LIBERTY FUNDING LLC					2.82	13 Mar 2019		
		20,000,000.000	Local	99.686667	19,937,333.33	99.686667	19,937,333.33	0.00	1.82
			Base	99.686667	19,937,333.33	99.686667	19,937,333.33	0.00	1.82
62455BQE8	MOUNTCLIFF					2.82	14 Mar 2019		
		10,000,000.000	Local	99.678833	9,967,883.33	99.678833	9,967,883.33	0.00	0.91
			Base	99.678833	9,967,883.33	99.678833	9,967,883.33	0.00	0.91

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
62455BR49	MOUNTCLIFF					2.83	04 Apr 2019		
		14,107,000.000	Local	99.512611	14,038,244.05	99.512611	14,038,244.05	0.00	1.28
			Base	99.512611	14,038,244.05	99.512611	14,038,244.05	0.00	1.28
62455BS22	MOUNTCLIFF					2.85	02 May 2019		
		5,000,000.000	Local	99.287500	4,964,375.00	99.287500	4,964,375.00	0.00	0.45
			Base	99.287500	4,964,375.00	99.287500	4,964,375.00	0.00	0.45
67983UPN7	OLD LINE FUNDING LLC					2.61	22 Feb 2019		
		10,000,000.000	Local	99.847750	9,984,775.00	99.847750	9,984,775.00	0.00	0.91
			Base	99.847750	9,984,775.00	99.847750	9,984,775.00	0.00	0.91
82124MP12	SHEFFIELD RECEIVABLE					2.49	01 Feb 2019		
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.91
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.91
82124MQV5	SHEFFIELD RECEIVABLE					2.58	29 Mar 2019		
		10,000,000.000	Local	99.598667	9,959,866.67	99.598667	9,959,866.67	0.00	0.91
			Base	99.598667	9,959,866.67	99.598667	9,959,866.67	0.00	0.91
82124MRR3	SHEFFIELD RECEIVABLE					2.81	25 Apr 2019		
		10,000,000.000	Local	99.352139	9,935,213.89	99.352139	9,935,213.89	0.00	0.90
			Base	99.352139	9,935,213.89	99.352139	9,935,213.89	0.00	0.90
86562LQN5	SUMITOMO MTSU BKG CORP					2.76	22 Mar 2019		
		10,000,000.000	Local	99.624333	9,962,433.33	99.624333	9,962,433.33	0.00	0.91
			Base	99.624333	9,962,433.33	99.624333	9,962,433.33	0.00	0.91
86563HRN2	SUMITOMO MITSUI TRUST NY					2.82	22 Apr 2019		
		15,000,000.000	Local	99.373333	14,906,000.00	99.373333	14,906,000.00	0.00	1.36
			Base	99.373333	14,906,000.00	99.373333	14,906,000.00	0.00	1.36
87019SPB4	SWEDBANK					2.39	11 Feb 2019		
		20,000,000.000	Local	99.933611	19,986,722.22	99.933611	19,986,722.22	0.00	1.82
			Base	99.933611	19,986,722.22	99.933611	19,986,722.22	0.00	1.82
88602UQT0	THUNDER BAY FNDNG LLC					2.82	27 Mar 2019		
		10,000,000.000	Local	99.577000	9,957,700.00	99.577000	9,957,700.00	0.00	0.91
			Base	99.577000	9,957,700.00	99.577000	9,957,700.00	0.00	0.91

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
88602USW1	THUNDER BAY FNDNG LLC					2.91	30 May 2019		
		Local	20,000,000.000	99.046167	19,809,233.33	99.046167	19,809,233.33	0.00	1.80
		Base		99.046167	19,809,233.33	99.046167	19,809,233.33	0.00	1.80
912796QC6	TREASURY BILL 04/19 0.00000					2.3289	25 Apr 2019		
		Local	5,000,000.000	99.463059	4,973,152.96	99.463059	4,973,152.96	0.00	0.45
		Base		99.463059	4,973,152.96	99.463059	4,973,152.96	0.00	0.45
912796QR3	TREASURY BILL 07/19 0.00000					2.33	18 Jul 2019		
		Local	15,000,000.000	98.918520	14,837,778.05	98.918520	14,837,778.05	0.00	1.35
		Base		98.918520	14,837,778.05	98.918520	14,837,778.05	0.00	1.35
912796QV4	TREASURY BILL 08/19 0.00000					2.3465	15 Aug 2019		
		Local	10,000,000.000	98.728979	9,872,897.92	98.728979	9,872,897.92	0.00	0.90
		Base		98.728979	9,872,897.92	98.728979	9,872,897.92	0.00	0.90
912796QX0	TREASURY BILL 02/19 0.00000					2.1713	14 Feb 2019		
		Local	10,000,000.000	99.921592	9,992,159.19	99.921592	9,992,159.19	0.00	0.91
		Base		99.921592	9,992,159.19	99.921592	9,992,159.19	0.00	0.91
926NKW009	AMHERST PIERPONT 04/15 VAR					2.63	01 Feb 2019		
		Local	50,000,000.000	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	4.55
		Base		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	4.55
926NKW009	AMHERST PIERPONT 04/15 VAR					2.64	01 Feb 2019		
		Local	27,248,396.400	100.000000	27,248,396.40	100.000000	27,248,396.40	0.00	2.48
		Base		100.000000	27,248,396.40	100.000000	27,248,396.40	0.00	2.48
US DOLLAR Total									
		Local	611,355,396.400		608,676,070.23		608,585,960.92	-90,109.31	55.43
		Base			608,676,070.23		608,585,960.92	-90,109.31	55.43
CASH EQUIVALENT Total									
		Base	611,355,396.400		608,676,070.23		608,585,960.92	-90,109.31	55.43

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
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.8	17 Feb 2021		
		Local	4,000,000.000	100.945321	4,037,812.84	99.488063	3,979,522.52	-58,290.32	0.36
		Base		100.945321	4,037,812.84	99.488063	3,979,522.52	-58,290.32	0.36
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR					3.19238	05 Nov 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.201409	5,010,070.45	10,070.45	0.46
		Base		100.000000	5,000,000.00	100.201409	5,010,070.45	10,070.45	0.46
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.25	05 May 2021		
		Local	5,000,000.000	99.973051	4,998,652.56	98.573184	4,928,659.20	-69,993.36	0.45
		Base		99.973051	4,998,652.56	98.573184	4,928,659.20	-69,993.36	0.45
037833CZ1	APPLE INC SR UNSECURED 09/19 1.5					1.5	12 Sep 2019		
		Local	10,000,000.000	99.973729	9,997,372.88	99.339046	9,933,904.60	-63,468.28	0.90
		Base		99.973729	9,997,372.88	99.339046	9,933,904.60	-63,468.28	0.90
05586CAA2	BMW VEHICLE LEASE TRUST BMWLT 2018 1 A1					2.49584	21 Oct 2019		
		Local	2,518,861.710	100.000000	2,518,861.71	99.949170	2,517,581.37	-1,280.34	0.23
	Original Face:	Base	5,000,000.000	100.000000	2,518,861.71	99.949170	2,517,581.37	-1,280.34	0.23
05586CAB0	BMW VEHICLE LEASE TRUST BMWLT 2018 1 A2					2.97	21 Dec 2020		
		Local	3,000,000.000	99.992270	2,999,768.11	100.047530	3,001,425.90	1,657.79	0.27
	Original Face:	Base	3,000,000.000	99.992270	2,999,768.11	100.047530	3,001,425.90	1,657.79	0.27
06051GFW4	BANK OF AMERICA CORP SR UNSECURED 04/21 2.625					2.625	19 Apr 2021		
		Local	3,000,000.000	99.989822	2,999,694.67	99.276812	2,978,304.36	-21,390.31	0.27
		Base		99.989822	2,999,694.67	99.276812	2,978,304.36	-21,390.31	0.27
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	97.441295	4,872,064.75	-127,935.25	0.44
		Base		100.000000	5,000,000.00	97.441295	4,872,064.75	-127,935.25	0.44
110122BA5	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/19 1.6					1.6	27 Feb 2019		
		Local	5,000,000.000	99.997151	4,999,857.53	99.967755	4,998,387.75	-1,469.78	0.46
		Base		99.997151	4,999,857.53	99.967755	4,998,387.75	-1,469.78	0.46
14913Q2A6	CATERPILLAR FINL SERVICE SR UNSECURED 09/20 1.85					1.85	04 Sep 2020		
		Local	10,000,000.000	99.955349	9,995,534.85	98.691929	9,869,192.90	-126,341.95	0.90
		Base		99.955349	9,995,534.85	98.691929	9,869,192.90	-126,341.95	0.90

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161571HE7	CHASE ISSUANCE TRUST CHAIT 2016 A4 A4					1.49	15 Jul 2022		
		Local	5,000,000.000	99.990340	4,999,517.00	98.250180	4,912,509.00	-87,008.00	0.45
Original Face:		Base	5,000,000.000	99.990340	4,999,517.00	98.250180	4,912,509.00	-87,008.00	0.45
254683BX2	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A2 A2					2.39	15 Jul 2024		
		Local	10,000,000.000	99.965928	9,996,592.78	98.715760	9,871,576.00	-125,016.78	0.90
Original Face:		Base	10,000,000.000	99.965928	9,996,592.78	98.715760	9,871,576.00	-125,016.78	0.90
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	549,371.750	101.632980	558,342.88	100.527893	552,271.85	-6,071.03	0.05
Original Face:		Base	2,096,032.000	101.632980	558,342.88	100.527893	552,271.85	-6,071.03	0.05
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5					3.5	01 Dec 2030		
		Local	4,208,428.650	101.157666	4,257,148.18	101.850041	4,286,286.31	29,138.13	0.39
Original Face:		Base	5,000,000.000	101.157666	4,257,148.18	101.850041	4,286,286.31	29,138.13	0.39
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	3,783,539.700	104.950878	3,970,858.14	101.339241	3,834,210.41	-136,647.73	0.35
Original Face:		Base	8,645,247.000	104.950878	3,970,858.14	101.339241	3,834,210.41	-136,647.73	0.35
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	1,530,202.460	104.853006	1,604,463.27	101.339413	1,550,698.19	-53,765.08	0.14
Original Face:		Base	4,322,624.000	104.853006	1,604,463.27	101.339413	1,550,698.19	-53,765.08	0.14
313586RC5	FANNIE MAE SUBORDINATED 10/19 0.00000					0.01	09 Oct 2019		
		Local	5,000,000.000	98.624426	4,931,221.31	98.215659	4,910,782.95	-20,438.36	0.45
		Base		98.624426	4,931,221.31	98.215659	4,910,782.95	-20,438.36	0.45
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.7	27 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	99.076000	9,907,600.00	-92,400.00	0.90
		Base		100.000000	10,000,000.00	99.076000	9,907,600.00	-92,400.00	0.90
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.5	25 Jul 2040		
		Local	213,728.710	102.967046	220,070.14	99.051940	211,702.43	-8,367.71	0.02
Original Face:		Base	2,161,312.000	102.967046	220,070.14	99.051940	211,702.43	-8,367.71	0.02
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	253,323.270	100.137895	253,672.59	99.365620	251,716.24	-1,956.35	0.02
Original Face:		Base	4,322,624.000	100.137895	253,672.59	99.365620	251,716.24	-1,956.35	0.02

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3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.0	25 Apr 2042		
		Local	1,315,158.610	101.573995	1,335,859.14	95.325510	1,253,681.65	-82,177.49	0.11
Original Face:		Base	4,322,624.000	101.573995	1,335,859.14	95.325510	1,253,681.65	-82,177.49	0.11
3136A76N7	FANNIE MAE FNR 2012 101 B					2.0	25 May 2039		
		Local	2,352,675.650	101.643722	2,391,347.09	98.869780	2,326,085.24	-65,261.85	0.21
Original Face:		Base	8,584,720.000	101.643722	2,391,347.09	98.869780	2,326,085.24	-65,261.85	0.21
3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.75	25 May 2039		
		Local	909,887.010	100.833774	917,473.41	99.085510	901,566.18	-15,907.23	0.08
Original Face:		Base	5,571,429.000	100.833774	917,473.41	99.085510	901,566.18	-15,907.23	0.08
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.0	25 May 2040		
		Local	1,154,720.790	101.496586	1,172,002.18	96.030140	1,108,879.99	-63,122.19	0.10
Original Face:		Base	4,322,624.000	101.496586	1,172,002.18	96.030140	1,108,879.99	-63,122.19	0.10
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.75	25 Jul 2041		
		Local	2,397,853.050	100.845919	2,418,136.95	95.263750	2,284,284.73	-133,852.22	0.21
Original Face:		Base	5,111,816.000	100.845919	2,418,136.95	95.263750	2,284,284.73	-133,852.22	0.21
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		Local	1,520,212.140	99.709252	1,515,792.15	94.349550	1,434,313.31	-81,478.84	0.13
Original Face:		Base	4,322,624.000	99.709252	1,515,792.15	94.349550	1,434,313.31	-81,478.84	0.13
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		Local	2,346,613.320	101.601705	2,384,199.14	96.019180	2,253,198.87	-131,000.27	0.21
Original Face:		Base	5,326,337.000	101.601705	2,384,199.14	96.019180	2,253,198.87	-131,000.27	0.21
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	1,520,212.140	100.281369	1,524,489.55	95.024200	1,444,569.42	-79,920.13	0.13
Original Face:		Base	4,322,624.000	100.281369	1,524,489.55	95.024200	1,444,569.42	-79,920.13	0.13
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	2,900,486.770	100.724668	2,921,505.67	94.795940	2,749,543.70	-171,961.97	0.25
Original Face:		Base	8,645,247.000	100.724668	2,921,505.67	94.795940	2,749,543.70	-171,961.97	0.25
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	1,227,251.220	100.425303	1,232,470.76	99.108600	1,216,311.50	-16,159.26	0.11
Original Face:		Base	4,322,624.000	100.425303	1,232,470.76	99.108600	1,216,311.50	-16,159.26	0.11

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3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	2,114,529.340	101.697779	2,150,429.38	96.391550	2,038,227.61	-112,201.77	0.19
Original Face:		Base	6,483,935.000	101.697779	2,150,429.38	96.391550	2,038,227.61	-112,201.77	0.19
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		Local	1,441,132.450	99.863671	1,439,167.77	95.044240	1,369,713.38	-69,454.39	0.12
Original Face:		Base	4,322,624.000	99.863671	1,439,167.77	95.044240	1,369,713.38	-69,454.39	0.12
3136B15A8	FANNIE MAE FNR 2018 37 CT					3.5	25 May 2048		
		Local	4,342,809.120	99.626570	4,326,591.76	101.002570	4,386,348.82	59,757.06	0.40
Original Face:		Base	4,507,221.000	99.626570	4,326,591.76	101.002570	4,386,348.82	59,757.06	0.40
3136B1CE2	FANNIE MAE FNR 2018 16 LE					3.0	25 May 2047		
		Local	4,578,178.700	98.646124	4,516,195.85	99.965340	4,576,591.90	60,396.05	0.42
Original Face:		Base	5,000,000.000	98.646124	4,516,195.85	99.965340	4,576,591.90	60,396.05	0.42
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	360,373.660	98.147445	353,697.54	96.799320	348,839.25	-4,858.29	0.03
Original Face:		Base	2,161,312.000	98.147445	353,697.54	96.799320	348,839.25	-4,858.29	0.03
3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		Local	758,395.320	100.139700	759,454.80	97.776230	741,530.35	-17,924.45	0.07
Original Face:		Base	4,527,840.000	100.139700	759,454.80	97.776230	741,530.35	-17,924.45	0.07
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2					4.333	25 Oct 2020		
		Local	4,600,000.000	102.044125	4,694,029.75	102.002170	4,692,099.82	-1,929.93	0.43
Original Face:		Base	4,600,000.000	102.044125	4,694,029.75	102.002170	4,692,099.82	-1,929.93	0.43
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		Local	914,587.160	101.454526	927,890.07	99.219440	907,448.26	-20,441.81	0.08
Original Face:		Base	8,645,247.000	101.454526	927,890.07	99.219440	907,448.26	-20,441.81	0.08
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	494,166.110	99.368941	491,047.63	99.257000	490,494.46	-553.17	0.04
Original Face:		Base	2,161,312.000	99.368941	491,047.63	99.257000	490,494.46	-553.17	0.04
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	586,251.470	99.976309	586,112.58	97.557180	571,930.40	-14,182.18	0.05
Original Face:		Base	2,161,312.000	99.976309	586,112.58	97.557180	571,930.40	-14,182.18	0.05

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3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
		Local	535,034.950	99.952749	534,782.14	96.954980	518,743.03	-16,039.11	0.05
	Original Face:	Base	2,472,541.000	99.952749	534,782.14	96.954980	518,743.03	-16,039.11	0.05
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	1,089,182.290	100.237626	1,091,770.47	100.479860	1,094,408.84	2,638.37	0.10
	Original Face:	Base	4,322,624.000	100.237626	1,091,770.47	100.479860	1,094,408.84	2,638.37	0.10
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	2,219,629.780	100.385240	2,228,180.68	96.719720	2,146,819.71	-81,360.97	0.20
	Original Face:	Base	6,483,935.000	100.385240	2,228,180.68	96.719720	2,146,819.71	-81,360.97	0.20
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
		Local	1,969,874.020	100.076103	1,971,373.16	95.266220	1,876,624.52	-94,748.64	0.17
	Original Face:	Base	5,619,411.000	100.076103	1,971,373.16	95.266220	1,876,624.52	-94,748.64	0.17
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
		Local	2,179,433.430	101.336326	2,208,557.76	93.651680	2,041,076.02	-167,481.74	0.19
	Original Face:	Base	4,322,624.000	101.336326	2,208,557.76	93.651680	2,041,076.02	-167,481.74	0.19
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
		Local	1,802,263.050	100.025177	1,802,716.80	95.665150	1,724,137.65	-78,579.15	0.16
	Original Face:	Base	4,322,624.000	100.025177	1,802,716.80	95.665150	1,724,137.65	-78,579.15	0.16
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
		Local	4,505,657.210	100.780623	4,540,829.41	95.261670	4,292,164.30	-248,665.11	0.39
	Original Face:	Base	10,806,559.000	100.780623	4,540,829.41	95.261670	4,292,164.30	-248,665.11	0.39
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	2,993,441.270	100.496997	3,008,318.59	97.950110	2,932,079.02	-76,239.57	0.27
	Original Face:	Base	10,806,559.000	100.496997	3,008,318.59	97.950110	2,932,079.02	-76,239.57	0.27
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	1,863,699.770	100.554066	1,874,025.90	97.887330	1,824,325.94	-49,699.96	0.17
	Original Face:	Base	4,322,624.000	100.554066	1,874,025.90	97.887330	1,824,325.94	-49,699.96	0.17
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	2,871,330.020	99.899377	2,868,440.79	94.433900	2,711,508.92	-156,931.87	0.25
	Original Face:	Base	6,483,935.000	99.899377	2,868,440.79	94.433900	2,711,508.92	-156,931.87	0.25

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3137B2CM0	FREDDIE MAC FHR 4203 DM					3.0	15 Apr 2033		
		Local	2,244,322.920	102.640142	2,303,576.24	100.421480	2,253,782.29	-49,793.95	0.21
	Original Face:	Base	6,000,000.000	102.640142	2,303,576.24	100.421480	2,253,782.29	-49,793.95	0.21
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.5	15 Apr 2028		
		Local	3,629,137.500	103.203905	3,745,411.63	101.557270	3,685,652.97	-59,758.66	0.34
	Original Face:	Base	10,000,000.000	103.203905	3,745,411.63	101.557270	3,685,652.97	-59,758.66	0.34
3137BUFZ6	FREDDIE MAC FHR 4646 TB					3.5	15 Apr 2028		
		Local	3,629,137.500	103.157098	3,743,712.92	102.181550	3,708,308.95	-35,403.97	0.34
	Original Face:	Base	10,000,000.000	103.157098	3,743,712.92	102.181550	3,708,308.95	-35,403.97	0.34
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.0	15 Oct 2040		
		Local	4,083,495.200	101.865784	4,159,684.42	99.766980	4,073,979.84	-85,704.58	0.37
	Original Face:	Base	5,000,000.000	101.865784	4,159,684.42	99.766980	4,073,979.84	-85,704.58	0.37
3137FGA39	FREDDIE MAC FHR 4806 A					4.0	15 Jun 2042		
		Local	4,676,071.750	102.125644	4,775,468.37	102.346240	4,785,783.62	10,315.25	0.44
	Original Face:	Base	5,000,000.000	102.125644	4,775,468.37	102.346240	4,785,783.62	10,315.25	0.44
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.5	01 Mar 2031		
		Local	9,895,291.580	100.648931	9,959,505.19	98.918381	9,788,262.23	-171,242.96	0.89
	Original Face:	Base	14,386,036.000	100.648931	9,959,505.19	98.918381	9,788,262.23	-171,242.96	0.89
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	2,701,935.600	103.004722	2,783,121.26	98.944710	2,673,422.34	-109,698.92	0.24
	Original Face:	Base	6,483,935.000	103.004722	2,783,121.26	98.944710	2,673,422.34	-109,698.92	0.24
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	608,170.510	101.283129	615,974.12	101.211040	615,535.70	-438.42	0.06
	Original Face:	Base	33,932,595.000	101.283129	615,974.12	101.211040	615,535.70	-438.42	0.06
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	654,466.270	106.069465	694,188.87	109.410020	716,051.68	21,862.81	0.07
	Original Face:	Base	18,956,866.000	106.069465	694,188.87	109.410020	716,051.68	21,862.81	0.07
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	550,116.280	99.177847	545,593.48	99.692220	548,423.13	2,829.65	0.05
	Original Face:	Base	4,322,624.000	99.177847	545,593.48	99.692220	548,423.13	2,829.65	0.05

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	352,251.310	105.341490	371,066.78	104.078290	366,617.14	-4,449.64	0.03
Original Face:		Base	6,483,935.000	105.341490	371,066.78	104.078290	366,617.14	-4,449.64	0.03
34530WAA5	FORD CREDIT AUTO OWNER TRUST/F FORDR 2015 2 A 144A					2.44	15 Jan 2027		
		Local	6,000,000.000	98.865234	5,931,914.06	99.112780	5,946,766.80	14,852.74	0.54
Original Face:		Base	6,000,000.000	98.865234	5,931,914.06	99.112780	5,946,766.80	14,852.74	0.54
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A					2.03	15 Dec 2027		
		Local	10,000,000.000	96.938891	9,693,889.09	97.828090	9,782,809.00	88,919.91	0.89
Original Face:		Base	10,000,000.000	96.938891	9,693,889.09	97.828090	9,782,809.00	88,919.91	0.89
34532EAD7	FORD CREDIT AUTO OWNER TRUST FORDO 2016 B A3					1.33	15 Oct 2020		
		Local	892,395.290	99.999331	892,389.32	99.602920	888,851.77	-3,537.55	0.08
Original Face:		Base	3,000,000.000	99.999331	892,389.32	99.602920	888,851.77	-3,537.55	0.08
369550BB3	GENERAL DYNAMICS CORP COMPANY GUAR 05/20 VAR					2.90813	11 May 2020		
		Local	7,000,000.000	100.000000	7,000,000.00	100.180685	7,012,647.95	12,647.95	0.64
		Base		100.000000	7,000,000.00	100.180685	7,012,647.95	12,647.95	0.64
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	10,000,000.000	99.983379	9,998,337.90	99.396693	9,939,669.30	-58,668.60	0.91
		Base		99.983379	9,998,337.90	99.396693	9,939,669.30	-58,668.60	0.91
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	2,444,726.480	101.543146	2,482,452.17	99.367190	2,429,256.01	-53,196.16	0.22
Original Face:		Base	7,000,000.000	101.543146	2,482,452.17	99.367190	2,429,256.01	-53,196.16	0.22
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	3,032,347.270	102.210803	3,099,386.48	96.597100	2,929,159.52	-170,226.96	0.27
Original Face:		Base	7,989,505.000	102.210803	3,099,386.48	96.597100	2,929,159.52	-170,226.96	0.27
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.9	16 Sep 2053		
		Local	7,114,382.900	94.256791	6,705,789.00	91.191690	6,487,726.00	-218,063.00	0.59
Original Face:		Base	10,000,000.000	94.256791	6,705,789.00	91.191690	6,487,726.00	-218,063.00	0.59
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.6	16 Dec 2056		
		Local	4,598,711.000	97.657095	4,490,967.55	95.640030	4,398,208.58	-92,758.97	0.40
Original Face:		Base	5,000,000.000	97.657095	4,490,967.55	95.640030	4,398,208.58	-92,758.97	0.40

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.75	20 Dec 2045		
		Local	4,423,015.700	100.861754	4,461,131.21	100.471360	4,443,864.03	-17,267.18	0.40
Original Face:		Base	10,000,000.000	100.861754	4,461,131.21	100.471360	4,443,864.03	-17,267.18	0.40
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.05	16 Aug 2057		
		Local	4,793,874.250	96.285662	4,615,813.57	93.225290	4,469,103.17	-146,710.40	0.41
Original Face:		Base	5,000,000.000	96.285662	4,615,813.57	93.225290	4,469,103.17	-146,710.40	0.41
39154TAJ7	GREAT AMERICA LEASING RECEIVAB GALC 2017 1 A3 144A					2.06	22 Jun 2020		
		Local	2,995,679.430	99.999867	2,995,675.45	99.615960	2,984,174.82	-11,500.63	0.27
Original Face:		Base	4,000,000.000	99.999867	2,995,675.45	99.615960	2,984,174.82	-11,500.63	0.27
437076BE1	HOME DEPOT INC SR UNSECURED 06/19 2					2.0	15 Jun 2019		
		Local	7,000,000.000	99.978059	6,998,464.16	99.723273	6,980,629.11	-17,835.05	0.64
		Base		99.978059	6,998,464.16	99.723273	6,980,629.11	-17,835.05	0.64
44932HAA1	IBM CREDIT LLC SR UNSECURED 09/19 1.625					1.625	06 Sep 2019		
		Local	10,000,000.000	99.977346	9,997,734.62	99.393877	9,939,387.70	-58,346.92	0.91
		Base		99.977346	9,997,734.62	99.393877	9,939,387.70	-58,346.92	0.91
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					2.98813	12 Feb 2019		
		Local	1,512,918.000	100.000001	1,512,918.01	100.010785	1,513,081.17	163.16	0.14
		Base		100.000001	1,512,918.01	100.010785	1,513,081.17	163.16	0.14
46513BR75	STATE OF ISRAEL 03/20 0					3.89525	01 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.46
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.46
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	98.578502	4,928,925.10	-71,074.90	0.45
		Base		100.000000	5,000,000.00	98.578502	4,928,925.10	-71,074.90	0.45
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.25	03 Mar 2022		
		Local	3,500,000.000	99.832272	3,494,129.51	98.424855	3,444,869.93	-49,259.58	0.31
		Base		99.832272	3,494,129.51	98.424855	3,444,869.93	-49,259.58	0.31
494368BP7	KIMBERLY CLARK CORP SR UNSECURED 03/20 1.85					1.85	01 Mar 2020		
		Local	3,000,000.000	99.986644	2,999,599.31	99.052323	2,971,569.69	-28,029.62	0.27
		Base		99.986644	2,999,599.31	99.052323	2,971,569.69	-28,029.62	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
58013MEQ3	MCDONALD S CORP SR UNSECURED 05/19 1.875					1.875	29 May 2019		
		Local	7,500,000.000	99.993608	7,499,520.57	99.731801	7,479,885.08	-19,635.49	0.68
		Base		99.993608	7,499,520.57	99.731801	7,479,885.08	-19,635.49	0.68
63254AAT5	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/20 2.25					2.25	10 Jan 2020		
		Local	5,000,000.000	99.997181	4,999,859.03	99.490773	4,974,538.65	-25,320.38	0.45
		Base		99.997181	4,999,859.03	99.490773	4,974,538.65	-25,320.38	0.45
65478VAD9	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 B A3					1.32	15 Jan 2021		
		Local	957,384.990	99.993516	957,322.91	99.399840	951,639.15	-5,683.76	0.09
Original Face:		Base	2,000,000.000	99.993516	957,322.91	99.399840	951,639.15	-5,683.76	0.09
78012KZG5	ROYAL BANK OF CANADA SR UNSECURED 02/22 2.75					2.75	01 Feb 2022		
		Local	7,000,000.000	99.986202	6,999,034.17	99.515053	6,966,053.71	-32,980.46	0.63
		Base		99.986202	6,999,034.17	99.515053	6,966,053.71	-32,980.46	0.63
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					3.21	25 Jan 2029		
		Local	806,873.630	100.000001	806,873.64	98.403490	793,991.81	-12,881.83	0.07
Original Face:		Base	2,161,312.000	100.000001	806,873.64	98.403490	793,991.81	-12,881.83	0.07
81376NAB1	SECURITIZED TERM AUTO RECEIVAB SSTRT 2017 2A A2A 144A					1.775	27 Jan 2020		
		Local	587,191.070	100.000000	587,191.07	99.828300	586,182.86	-1,008.21	0.05
Original Face:		Base	3,000,000.000	100.000000	587,191.07	99.828300	586,182.86	-1,008.21	0.05
81379JAD3	SECURITIZED TERM AUTO RECEIVAB SSTRT 2017 1A A3 144A					1.89	25 Aug 2020		
		Local	6,282,251.700	100.000000	6,282,251.70	99.564030	6,254,862.97	-27,388.73	0.57
Original Face:		Base	12,500,000.000	100.000000	6,282,251.70	99.564030	6,254,862.97	-27,388.73	0.57
86787EAR8	SUNTRUST BANK SR UNSECURED 01/20 2.25					2.25	31 Jan 2020		
		Local	3,000,000.000	99.987356	2,999,620.69	99.330351	2,979,910.53	-19,710.16	0.27
		Base		99.987356	2,999,620.69	99.330351	2,979,910.53	-19,710.16	0.27
87612EBB1	TARGET CORP SR UNSECURED 06/19 2.3					2.3	26 Jun 2019		
		Local	7,000,000.000	99.982133	6,998,749.31	99.817116	6,987,198.12	-11,551.19	0.64
		Base		99.982133	6,998,749.31	99.817116	6,987,198.12	-11,551.19	0.64
88579YAG6	3M COMPANY SR UNSECURED 06/19 1.625					1.625	15 Jun 2019		
		Local	7,000,000.000	99.901020	6,993,071.42	99.578704	6,970,509.28	-22,562.14	0.63
		Base		99.901020	6,993,071.42	99.578704	6,970,509.28	-22,562.14	0.63

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89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					3.01813	13 Feb 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	99.660994	4,983,049.70	-16,950.30	0.45
		Base		100.000000	5,000,000.00	99.660994	4,983,049.70	-16,950.30	0.45
9128284Y3	US TREASURY N/B 08/20 2.625					2.625	31 Aug 2020		
		Local	15,000,000.000	99.752466	14,962,869.83	100.191406	15,028,710.90	65,841.07	1.37
		Base		99.752466	14,962,869.83	100.191406	15,028,710.90	65,841.07	1.37
9128285R7	US TREASURY N/B 12/21 2.625					2.625	15 Dec 2021		
		Local	5,000,000.000	100.764725	5,038,236.23	100.539062	5,026,953.10	-11,283.13	0.46
		Base		100.764725	5,038,236.23	100.539062	5,026,953.10	-11,283.13	0.46
912828D23	US TREASURY N/B 04/19 1.625					1.625	30 Apr 2019		
		Local	10,000,000.000	100.002502	10,000,250.22	99.800781	9,980,078.10	-20,172.12	0.91
		Base		100.002502	10,000,250.22	99.800781	9,980,078.10	-20,172.12	0.91
912828D80	US TREASURY N/B 08/19 1.625					1.625	31 Aug 2019		
		Local	30,000,000.000	99.531101	29,859,330.38	99.488281	29,846,484.30	-12,846.08	2.72
		Base		99.531101	29,859,330.38	99.488281	29,846,484.30	-12,846.08	2.72
912828LY4	US TREASURY N/B 11/19 3.375					3.375	15 Nov 2019		
		Local	10,000,000.000	100.668679	10,066,867.90	100.617188	10,061,718.80	-5,149.10	0.92
		Base		100.668679	10,066,867.90	100.617188	10,061,718.80	-5,149.10	0.92
912828SN1	US TREASURY N/B 03/19 1.5					1.5	31 Mar 2019		
		Local	10,000,000.000	99.873813	9,987,381.33	99.852007	9,985,200.70	-2,180.63	0.91
		Base		99.873813	9,987,381.33	99.852007	9,985,200.70	-2,180.63	0.91
912828TV2	US TREASURY N/B 10/19 1.25					1.25	31 Oct 2019		
		Local	5,000,000.000	98.937500	4,946,875.00	99.042969	4,952,148.45	5,273.45	0.45
		Base		98.937500	4,946,875.00	99.042969	4,952,148.45	5,273.45	0.45
912828WL0	US TREASURY N/B 05/19 1.5					1.5	31 May 2019		
		Local	20,000,000.000	99.946111	19,989,222.28	99.691406	19,938,281.20	-50,941.08	1.82
		Base		99.946111	19,989,222.28	99.691406	19,938,281.20	-50,941.08	1.82
912828WS5	US TREASURY N/B 06/19 1.625					1.625	30 Jun 2019		
		Local	10,000,000.000	99.678818	9,967,881.81	99.664062	9,966,406.20	-1,475.61	0.91
		Base		99.678818	9,967,881.81	99.664062	9,966,406.20	-1,475.61	0.91

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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
912828WW6	US TREASURY N/B 07/19 1.625					1.625	31 Jul 2019		
		Local	10,000,000.000	99.601301	9,960,130.06	99.589844	9,958,984.40	-1,145.66	0.91
		Base		99.601301	9,960,130.06	99.589844	9,958,984.40	-1,145.66	0.91
912828XY1	US TREASURY N/B 06/20 2.5					2.5	30 Jun 2020		
		Local	10,000,000.000	99.847426	9,984,742.58	99.996094	9,999,609.40	14,866.82	0.91
		Base		99.847426	9,984,742.58	99.996094	9,999,609.40	14,866.82	0.91
92347XAA4	VERIZON OWNER TRUST VZOT 2016 1A A 144A					1.42	20 Jan 2021		
		Local	1,741,277.230	99.992639	1,741,149.06	99.620380	1,734,666.99	-6,482.07	0.16
Original Face:		Base	4,250,000.000	99.992639	1,741,149.06	99.620380	1,734,666.99	-6,482.07	0.16
92348NAA5	VERIZON OWNER TRUST VZOT 2017 1A A 144A					2.06	20 Sep 2021		
		Local	9,605,000.000	100.417535	9,645,104.21	99.495180	9,556,512.04	-88,592.17	0.87
Original Face:		Base	9,605,000.000	100.417535	9,645,104.21	99.495180	9,556,512.04	-88,592.17	0.87
92887KAC4	VOLVO FINANCIAL EQUIPMENT LLC VFET 2017 1A A3 144A					1.92	15 Mar 2021		
		Local	3,733,082.720	99.997449	3,732,987.50	99.390200	3,710,318.38	-22,669.12	0.34
Original Face:		Base	4,000,000.000	99.997449	3,732,987.50	99.390200	3,710,318.38	-22,669.12	0.34
94988J5G8	WELLS FARGO BANK NA SR UNSECURED 12/19 2.15					2.15	06 Dec 2019		
		Local	5,000,000.000	99.961113	4,998,055.63	99.433061	4,971,653.05	-26,402.58	0.45
		Base		99.961113	4,998,055.63	99.433061	4,971,653.05	-26,402.58	0.45
US DOLLAR Total									
		Local	489,468,004.150		489,598,803.53		484,988,081.38	-4,610,722.15	44.18
Original Face:		Base	435,006,555.000		489,598,803.53		484,988,081.38	-4,610,722.15	44.18
FIXED INCOME Total									
		Base	489,468,004.150		489,598,803.53		484,988,081.38	-4,610,722.15	44.18
Original Face:			435,006,555.000						

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Holdings

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

As of: *January 31, 2019* *View Date:* *February 8, 2019*

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								
		1,105,100,490.540	Base	1,102,551,963.75		1,097,851,132.29	-4,700,831.46	100.00
Original Face:		435,006,555.000						

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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					1.0	31 Dec 2030		
		Local	1,396,675.540	100.039925	1,397,233.16	100.050000	1,397,373.88	140.72	1.17
		Base		100.039925	1,397,233.16	100.050000	1,397,373.88	140.72	1.17
0347M3RN6	ANGLESEA FDG PLC and ANG					2.76	22 Apr 2019		
		Local	5,000,000.000	99.386667	4,969,333.33	99.386667	4,969,333.33	0.00	4.15
		Base		99.386667	4,969,333.33	99.386667	4,969,333.33	0.00	4.15
0347M3SM7	ANGLESEA FDG PLC and ANG					2.75	21 May 2019		
		Local	5,000,000.000	99.167361	4,958,368.06	99.167361	4,958,368.06	0.00	4.15
		Base		99.167361	4,958,368.06	99.167361	4,958,368.06	0.00	4.15
13738KR17	CAN AST & CAN LTD JT					2.9	01 Apr 2019		
		Local	5,000,000.000	99.524722	4,976,236.11	99.524722	4,976,236.11	0.00	4.16
		Base		99.524722	4,976,236.11	99.524722	4,976,236.11	0.00	4.16
15060YPK0	CEDAR SPRING CPTL CO					2.76	19 Feb 2019		
		Local	5,000,000.000	99.862000	4,993,100.00	99.862000	4,993,100.00	0.00	4.17
		Base		99.862000	4,993,100.00	99.862000	4,993,100.00	0.00	4.17
2063C1PK0	CONCORD MIN CPTL CO					2.76	19 Feb 2019		
		Local	5,000,000.000	99.862000	4,993,100.00	99.862000	4,993,100.00	0.00	4.17
		Base		99.862000	4,993,100.00	99.862000	4,993,100.00	0.00	4.17
2063C1QM5	CONCORD MIN CPTL CO					2.88	21 Mar 2019		
		Local	5,000,000.000	99.616000	4,980,800.00	99.616000	4,980,800.00	0.00	4.16
		Base		99.616000	4,980,800.00	99.616000	4,980,800.00	0.00	4.16
22845AGN4	CROWN POINT CAP CO.					2.87	22 Apr 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	4.18
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	4.18
22845AHK9	CROWN POINT CAP CO.					2.74	21 May 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	4.18
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	4.18

& 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
40588MRN9	HALKIN FINANCE LLC USC					2.86	22 Apr 2019		
		5,000,000.000	Local	99.364444	4,968,222.22	99.364444	4,968,222.22	0.00	4.15
			Base	99.364444	4,968,222.22	99.364444	4,968,222.22	0.00	4.15
40588MSL2	HALKIN FINANCE LLC USC					2.76	20 May 2019		
		5,000,000.000	Local	99.172000	4,958,600.00	99.172000	4,958,600.00	0.00	4.15
			Base	99.172000	4,958,600.00	99.172000	4,958,600.00	0.00	4.15
40588MSM0	HALKIN FINANCE LLC USC					2.8	21 May 2019		
		5,000,000.000	Local	99.152222	4,957,611.11	99.152222	4,957,611.11	0.00	4.15
			Base	99.152222	4,957,611.11	99.152222	4,957,611.11	0.00	4.15
45779QSM9	INSTITUTIONAL SECURED					2.84	21 May 2019		
		5,000,000.000	Local	99.140111	4,957,005.56	99.140111	4,957,005.56	0.00	4.14
			Base	99.140111	4,957,005.56	99.140111	4,957,005.56	0.00	4.14
52952MPF1	LEXINGTN PKR CAP CO LL					2.6	15 Feb 2019		
		4,500,000.000	Local	99.898889	4,495,450.00	99.898889	4,495,450.00	0.00	3.76
			Base	99.898889	4,495,450.00	99.898889	4,495,450.00	0.00	3.76
56274MQM7	MANHATTAN ASSET FDG.					2.83	21 Mar 2019		
		4,000,000.000	Local	99.622667	3,984,906.67	99.622667	3,984,906.67	0.00	3.33
			Base	99.622667	3,984,906.67	99.622667	3,984,906.67	0.00	3.33
62454XBB3	MOUNTCLIFF					2.75	17 May 2019		
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	4.18
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	4.18
62455BPN9	MOUNTCLIFF					2.76	22 Feb 2019		
		5,000,000.000	Local	99.839000	4,991,950.00	99.839000	4,991,950.00	0.00	4.17
			Base	99.839000	4,991,950.00	99.839000	4,991,950.00	0.00	4.17
67983UPN7	OLD LINE FUNDING LLC					2.61	22 Feb 2019		
		5,000,000.000	Local	99.847750	4,992,387.50	99.847750	4,992,387.50	0.00	4.17
			Base	99.847750	4,992,387.50	99.847750	4,992,387.50	0.00	4.17
82124MQM5	SHEFFIELD RECEIVABLE					2.82	21 Mar 2019		
		5,000,000.000	Local	99.624000	4,981,200.00	99.624000	4,981,200.00	0.00	4.16
			Base	99.624000	4,981,200.00	99.624000	4,981,200.00	0.00	4.16

& 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
82124MQM5	SHEFFIELD RECEIVABLE				2.83	21 Mar 2019		
	5,000,000.000	Local	99.622667	4,981,133.33	99.622667	4,981,133.33	0.00	4.16
		Base	99.622667	4,981,133.33	99.622667	4,981,133.33	0.00	4.16
82124MRN2	SHEFFIELD RECEIVABLE				2.91	22 Apr 2019		
	5,000,000.000	Local	99.353333	4,967,666.67	99.353333	4,967,666.67	0.00	4.15
		Base	99.353333	4,967,666.67	99.353333	4,967,666.67	0.00	4.15
85520MQM8	STARBIRD FDG. CORP				2.83	21 Mar 2019		
	5,000,000.000	Local	99.622667	4,981,133.33	99.622667	4,981,133.33	0.00	4.16
		Base	99.622667	4,981,133.33	99.622667	4,981,133.33	0.00	4.16
86562LQN5	SUMITOMO MTSU BKG CORP				2.76	22 Mar 2019		
	5,000,000.000	Local	99.624333	4,981,216.67	99.624333	4,981,216.67	0.00	4.16
		Base	99.624333	4,981,216.67	99.624333	4,981,216.67	0.00	4.16
86563HRN2	SUMITOMO MITSUI TRUST NY				2.82	22 Apr 2019		
	5,000,000.000	Local	99.373333	4,968,666.67	99.373333	4,968,666.67	0.00	4.15
		Base	99.373333	4,968,666.67	99.373333	4,968,666.67	0.00	4.15
92646LPL8	VICTORY RECEIVABLES				2.73	20 Feb 2019		
	5,000,000.000	Local	99.855917	4,992,795.83	99.855917	4,992,795.83	0.00	4.17
		Base	99.855917	4,992,795.83	99.855917	4,992,795.83	0.00	4.17
US DOLLAR Total								
	119,896,675.540	Local		119,428,116.22		119,428,256.94	140.72	99.86
		Base		119,428,116.22		119,428,256.94	140.72	99.86
CASH EQUIVALENT Total								
	119,896,675.540	Base		119,428,116.22		119,428,256.94	140.72	99.86
EQUITY								
US DOLLAR							Exchange Rate:	1.000000
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND							
	171,226.040	Local	1.000000	171,226.04	1.000000	171,226.04	0.00	0.14
		Base	1.000000	171,226.04	1.000000	171,226.04	0.00	0.14

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		171,226.040	Local		171,226.04		171,226.04	0.00	0.14
			Base		171,226.04		171,226.04	0.00	0.14
EQUITY Total									
		171,226.040	Base		171,226.04		171,226.04	0.00	0.14

& 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: *January 31, 2019* *View Date:* *February 8, 2019*

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								
		120,067,901.580	Base	119,599,342.26		119,599,482.98	140.72	100.00

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

Books Closed

Holdings

Currency Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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								
	7,113,975.740	Local	7,116,661.54	7,117,532.73	0.86	871.19		871.19
		Base	7,116,661.54	7,117,532.73	0.86	871.19	0.00	871.19
EQUITY								
	19,759,171.000	Local	643,627,983.53	822,787,410.42	99.14	179,159,426.89		179,159,426.89
		Base	643,627,983.53	822,787,410.42	99.14	179,159,426.89	0.00	179,159,426.89
US DOLLAR Total								
	26,873,146.740	Local	650,744,645.07	829,904,943.15	100.00	179,160,298.08		179,160,298.08
		Base	650,744,645.07	829,904,943.15	100.00	179,160,298.08	0.00	179,160,298.08
FUND Total								
	26,873,146.740	Base	650,744,645.07	829,904,943.15	100.00	179,160,298.08	0.00	179,160,298.08

Holdings

Currency Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-327,569.130	Local	-327,569.13	-327,569.13	0.06	0.00		0.00
		Base	-327,569.13	-327,569.13	0.06	0.00	0.00	0.00
CASH EQUIVALENT								
	5,977,078.240	Local	5,979,167.42	5,980,066.78	1.04	899.36		899.36
		Base	5,979,167.42	5,980,066.78	1.04	899.36	0.00	899.36
EQUITY								
	22,040,188.000	Local	458,302,868.57	567,132,880.21	98.90	108,830,011.64		108,830,011.64
		Base	458,302,868.57	567,132,880.21	98.90	108,830,011.64	0.00	108,830,011.64
US DOLLAR Total								
	27,689,697.110	Local	463,954,466.86	572,785,377.86	100.00	108,830,911.00		108,830,911.00
		Base	463,954,466.86	572,785,377.86	100.00	108,830,911.00	0.00	108,830,911.00
FUND Total								
	27,689,697.110	Base	463,954,466.86	572,785,377.86	100.00	108,830,911.00	0.00	108,830,911.00

Holdings

Currency Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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								
	5,028,791.450	Local	5,028,791.45	5,028,791.45	0.23	0.00		0.00
		Base	5,028,791.45	5,028,791.45	0.23	0.00	0.00	0.00
CASH EQUIVALENT								
	58,065,246.200	Local	57,664,598.93	57,664,085.06	2.59	-513.87		-513.87
		Base	57,664,598.93	57,664,085.06	2.59	-513.87	0.00	-513.87
FIXED INCOME								
	2,081,710,853.050	Local	2,174,582,502.38	2,166,867,558.36	97.19	-7,714,944.02		-7,714,944.02
Original Face:	2,129,910,818.000	Base	2,174,582,502.38	2,166,867,558.36	97.19	-7,714,944.02	0.00	-7,714,944.02
US DOLLAR Total								
	2,144,804,890.700	Local	2,237,275,892.76	2,229,560,434.87	100.00	-7,715,457.89		-7,715,457.89
Original Face:	2,129,910,818.000	Base	2,237,275,892.76	2,229,560,434.87	100.00	-7,715,457.89	0.00	-7,715,457.89
FUND Total								
	2,144,804,890.700	Base	2,237,275,892.76	2,229,560,434.87	100.00	-7,715,457.89	0.00	-7,715,457.89
Original Face:	2,129,910,818.000							

Holdings

Currency Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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								
	958,133.620	Local	958,133.62	958,133.62	0.27	0.00		0.00
		Base	958,133.62	958,133.62	0.27	0.00	0.00	0.00
CASH EQUIVALENT								
	46,322,000.000	Local	46,216,812.49	46,218,693.38	12.98	1,880.89		1,880.89
		Base	46,216,812.49	46,218,693.38	12.98	1,880.89	0.00	1,880.89
FIXED INCOME								
	310,148,794.410	Local	310,870,972.76	308,886,925.11	86.75	-1,984,047.65		-1,984,047.65
Original Face:	179,458,032.000	Base	310,870,972.76	308,886,925.11	86.75	-1,984,047.65	0.00	-1,984,047.65
US DOLLAR Total								
	357,428,928.030	Local	358,045,918.87	356,063,752.11	100.00	-1,982,166.76		-1,982,166.76
Original Face:	179,458,032.000	Base	358,045,918.87	356,063,752.11	100.00	-1,982,166.76	0.00	-1,982,166.76
FUND Total								
	357,428,928.030	Base	358,045,918.87	356,063,752.11	100.00	-1,982,166.76	0.00	-1,982,166.76
Original Face:	179,458,032.000							

Holdings

Currency Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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								
	651,446.440	Local	651,446.44	651,446.44	0.47	0.00		0.00
		Base	651,446.44	651,446.44	0.47	0.00	0.00	0.00
CASH EQUIVALENT								
	29,000,000.000	Local	28,929,289.11	28,931,184.41	21.04	1,895.30		1,895.30
		Base	28,929,289.11	28,931,184.41	21.04	1,895.30	0.00	1,895.30
FIXED INCOME								
	108,685,208.860	Local	109,672,433.73	107,932,575.97	78.49	-1,739,857.76		-1,739,857.76
Original Face:	153,264,820.000	Base	109,672,433.73	107,932,575.97	78.49	-1,739,857.76	0.00	-1,739,857.76
US DOLLAR Total								
	138,336,655.300	Local	139,253,169.28	137,515,206.82	100.00	-1,737,962.46		-1,737,962.46
Original Face:	153,264,820.000	Base	139,253,169.28	137,515,206.82	100.00	-1,737,962.46	0.00	-1,737,962.46
FUND Total								
	138,336,655.300	Base	139,253,169.28	137,515,206.82	100.00	-1,737,962.46	0.00	-1,737,962.46
Original Face:	153,264,820.000							

Holdings

Currency Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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								
	-968,260.760	Local	-968,260.76	-968,260.76	0.05	0.00		0.00
		Base	-968,260.76	-968,260.76	0.05	0.00	0.00	0.00
CASH EQUIVALENT								
	3,856,074.710	Local	3,857,374.29	3,858,002.75	0.19	628.46		628.46
		Base	3,857,374.29	3,858,002.75	0.19	628.46	0.00	628.46
EQUITY								
	26,087,880.000	Local	1,090,212,667.60	2,062,250,194.41	99.77	972,037,526.81		972,037,526.81
		Base	1,090,212,667.60	2,062,250,194.41	99.77	972,037,526.81	0.00	972,037,526.81
US DOLLAR Total								
	28,975,693.950	Local	1,093,101,781.13	2,065,139,936.40	100.00	972,038,155.27		972,038,155.27
		Base	1,093,101,781.13	2,065,139,936.40	100.00	972,038,155.27	0.00	972,038,155.27
FUND Total								
	28,975,693.950	Base	1,093,101,781.13	2,065,139,936.40	100.00	972,038,155.27	0.00	972,038,155.27

Holdings

Currency Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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								
	459,952.230	Local	459,952.23	459,952.23	0.04	0.00		0.00
		Base	459,952.23	459,952.23	0.04	0.00	0.00	0.00
CASH EQUIVALENT								
	700,034,998.910	Local	696,733,924.82	696,818,495.16	55.91	84,570.34		84,570.34
		Base	696,733,924.82	696,818,495.16	55.91	84,570.34	0.00	84,570.34
FIXED INCOME								
	553,988,000.780	Local	555,608,349.82	548,985,401.34	44.05	-6,622,948.48		-6,622,948.48
Original Face:	807,038,186.000	Base	555,608,349.82	548,985,401.34	44.05	-6,622,948.48	0.00	-6,622,948.48
US DOLLAR Total								
	1,254,482,951.920	Local	1,252,802,226.87	1,246,263,848.73	100.00	-6,538,378.14		-6,538,378.14
Original Face:	807,038,186.000	Base	1,252,802,226.87	1,246,263,848.73	100.00	-6,538,378.14	0.00	-6,538,378.14
FUND Total								
	1,254,482,951.920	Base	1,252,802,226.87	1,246,263,848.73	100.00	-6,538,378.14	0.00	-6,538,378.14
Original Face:	807,038,186.000							

Holdings

Currency Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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								
	-0.330	Local	-0.33	-0.33	0.00	0.00		0.00
		Base	-0.33	-0.33	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,489,603,616.990	Local	1,486,302,176.94	1,486,346,424.41	64.26	44,247.47		44,247.47
		Base	1,486,302,176.94	1,486,346,424.41	64.26	44,247.47	0.00	44,247.47
FIXED INCOME								
	831,867,917.580	Local	831,738,884.24	826,665,095.98	35.74	-5,073,788.26		-5,073,788.26
Original Face:	532,201,117.000	Base	831,738,884.24	826,665,095.98	35.74	-5,073,788.26	0.00	-5,073,788.26
US DOLLAR Total								
	2,321,471,534.240	Local	2,318,041,060.85	2,313,011,520.06	100.00	-5,029,540.79		-5,029,540.79
Original Face:	532,201,117.000	Base	2,318,041,060.85	2,313,011,520.06	100.00	-5,029,540.79	0.00	-5,029,540.79
FUND Total								
	2,321,471,534.240	Base	2,318,041,060.85	2,313,011,520.06	100.00	-5,029,540.79	0.00	-5,029,540.79
Original Face:	532,201,117.000							

Holdings

Currency Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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								
	-0.680	Local	-0.68	-0.68	0.00	0.00		0.00
		Base	-0.68	-0.68	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	14,618,078.090	Local	14,617,109.59	14,579,520.12	13.59	-37,589.47		-37,589.47
		Base	14,617,109.59	14,579,520.12	13.59	-37,589.47	0.00	-37,589.47
FIXED INCOME								
	93,144,362.990	Local	92,960,124.73	92,713,227.99	86.41	-246,896.74		-246,896.74
Original Face:	45,756,000.000	Base	92,960,124.73	92,713,227.99	86.41	-246,896.74	0.00	-246,896.74
US DOLLAR Total								
	107,762,440.400	Local	107,577,233.64	107,292,747.43	100.00	-284,486.21		-284,486.21
Original Face:	45,756,000.000	Base	107,577,233.64	107,292,747.43	100.00	-284,486.21	0.00	-284,486.21
FUND Total								
	107,762,440.400	Base	107,577,233.64	107,292,747.43	100.00	-284,486.21	0.00	-284,486.21
Original Face:	45,756,000.000							

Holdings

Currency Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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								
	622,181,918.860	Local	619,086,621.05	619,164,118.84	48.80	77,497.79		77,497.79
		Base	619,086,621.05	619,164,118.84	48.80	77,497.79	0.00	77,497.79
FIXED INCOME								
	651,657,560.400	Local	651,916,093.60	649,668,280.55	51.20	-2,247,813.05		-2,247,813.05
Original Face:	468,053,941.000	Base	651,916,093.60	649,668,280.55	51.20	-2,247,813.05	0.00	-2,247,813.05
US DOLLAR Total								
	1,273,839,479.220	Local	1,271,002,714.61	1,268,832,399.35	100.00	-2,170,315.26		-2,170,315.26
Original Face:	468,053,941.000	Base	1,271,002,714.61	1,268,832,399.35	100.00	-2,170,315.26	0.00	-2,170,315.26
FUND Total								
	1,273,839,479.220	Base	1,271,002,714.61	1,268,832,399.35	100.00	-2,170,315.26	0.00	-2,170,315.26
Original Face:	468,053,941.000							

Holdings

Currency Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-0.020	Local	-0.02	-0.02	0.00	0.00		0.00
		Base	-0.02	-0.02	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,418,862,234.590	Local	1,416,154,670.26	1,416,138,878.10	93.11	-15,792.16		-15,792.16
		Base	1,416,154,670.26	1,416,138,878.10	93.11	-15,792.16	0.00	-15,792.16
FIXED INCOME								
	105,000,857.240	Local	104,809,914.70	104,812,206.92	6.89	2,292.22		2,292.22
Original Face:	30,500,000.000	Base	104,809,914.70	104,812,206.92	6.89	2,292.22	0.00	2,292.22
US DOLLAR Total								
	1,523,863,091.810	Local	1,520,964,584.94	1,520,951,085.00	100.00	-13,499.94		-13,499.94
Original Face:	30,500,000.000	Base	1,520,964,584.94	1,520,951,085.00	100.00	-13,499.94	0.00	-13,499.94
FUND Total								
	1,523,863,091.810	Base	1,520,964,584.94	1,520,951,085.00	100.00	-13,499.94	0.00	-13,499.94
Original Face:	30,500,000.000							

Holdings

Currency Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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								
	-2,508.280	Local	-2,508.28	-2,508.28	0.00	0.00		0.00
		Base	-2,508.28	-2,508.28	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	901,408,342.510	Local	901,042,119.94	901,050,833.32	71.47	8,713.38		8,713.38
		Base	901,042,119.94	901,050,833.32	71.47	8,713.38	0.00	8,713.38
FIXED INCOME								
	361,000,000.000	Local	359,700,300.26	359,718,692.27	28.53	18,392.01		18,392.01
		Base	359,700,300.26	359,718,692.27	28.53	18,392.01	0.00	18,392.01
US DOLLAR Total								
	1,262,405,834.230	Local	1,260,739,911.92	1,260,767,017.31	100.00	27,105.39		27,105.39
		Base	1,260,739,911.92	1,260,767,017.31	100.00	27,105.39	0.00	27,105.39
FUND Total								
	1,262,405,834.230	Base	1,260,739,911.92	1,260,767,017.31	100.00	27,105.39	0.00	27,105.39

Holdings

Currency Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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								
	9,936,386.020	Local	9,936,386.02	9,936,386.02	11.33	0.00		0.00
		Base	9,936,386.02	9,936,386.02	11.33	0.00	0.00	0.00
FIXED INCOME								
	77,220,000.000	Local	77,785,054.02	77,749,909.40	88.67	-35,144.62		-35,144.62
		Base	77,785,054.02	77,749,909.40	88.67	-35,144.62	0.00	-35,144.62
US DOLLAR Total								
	87,156,386.020	Local	87,721,440.04	87,686,295.42	100.00	-35,144.62		-35,144.62
		Base	87,721,440.04	87,686,295.42	100.00	-35,144.62	0.00	-35,144.62
FUND Total								
	87,156,386.020	Base	87,721,440.04	87,686,295.42	100.00	-35,144.62	0.00	-35,144.62

Holdings

Currency Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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								
	495,981.930	Local	495,981.93	495,981.93	0.13	0.00		0.00
		Base	495,981.93	495,981.93	0.13	0.00	0.00	0.00
CASH EQUIVALENT								
	110,000,000.000	Local	109,303,207.38	109,200,982.85	27.59	-102,224.53		-102,224.53
		Base	109,303,207.38	109,200,982.85	27.59	-102,224.53	0.00	-102,224.53
FIXED INCOME								
	285,751,440.510	Local	286,901,133.81	286,079,857.25	72.28	-821,276.56		-821,276.56
Original Face:	279,870,369.000	Base	286,901,133.81	286,079,857.25	72.28	-821,276.56	0.00	-821,276.56
US DOLLAR Total								
	396,247,422.440	Local	396,700,323.12	395,776,822.03	100.00	-923,501.09		-923,501.09
Original Face:	279,870,369.000	Base	396,700,323.12	395,776,822.03	100.00	-923,501.09	0.00	-923,501.09
FUND Total								
	396,247,422.440	Base	396,700,323.12	395,776,822.03	100.00	-923,501.09	0.00	-923,501.09
Original Face:	279,870,369.000							

Holdings

Currency Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	3,012.040	Local	3,012.04	3,012.04	100.00	0.00		0.00
		Base	3,012.04	3,012.04	100.00	0.00	0.00	0.00
US DOLLAR Total								
	3,012.040	Local	3,012.04	3,012.04	100.00	0.00		0.00
		Base	3,012.04	3,012.04	100.00	0.00	0.00	0.00
FUND Total								
	3,012.040	Base	3,012.04	3,012.04	100.00	0.00	0.00	0.00

Holdings

Currency Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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								
	205,193.870	Local	205,193.87	205,193.87	0.06	0.00		0.00
		Base	205,193.87	205,193.87	0.06	0.00	0.00	0.00
CASH EQUIVALENT								
	57,000,000.000	Local	56,753,069.44	56,633,262.79	16.96	-119,806.65		-119,806.65
		Base	56,753,069.44	56,633,262.79	16.96	-119,806.65	0.00	-119,806.65
FIXED INCOME								
	276,920,860.320	Local	279,376,631.97	277,021,117.92	82.98	-2,355,514.05		-2,355,514.05
Original Face:	232,268,168.000	Base	279,376,631.97	277,021,117.92	82.98	-2,355,514.05	0.00	-2,355,514.05
US DOLLAR Total								
	334,126,054.190	Local	336,334,895.28	333,859,574.58	100.00	-2,475,320.70		-2,475,320.70
Original Face:	232,268,168.000	Base	336,334,895.28	333,859,574.58	100.00	-2,475,320.70	0.00	-2,475,320.70
FUND Total								
	334,126,054.190	Base	336,334,895.28	333,859,574.58	100.00	-2,475,320.70	0.00	-2,475,320.70
Original Face:	232,268,168.000							

Holdings

Currency Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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								
	4,277,089.990	Local	4,277,089.99	4,277,089.99	0.39	0.00		0.00
		Base	4,277,089.99	4,277,089.99	0.39	0.00	0.00	0.00
CASH EQUIVALENT								
	611,355,396.400	Local	608,676,070.23	608,585,960.92	55.43	-90,109.31		-90,109.31
		Base	608,676,070.23	608,585,960.92	55.43	-90,109.31	0.00	-90,109.31
FIXED INCOME								
	489,468,004.150	Local	489,598,803.53	484,988,081.38	44.18	-4,610,722.15		-4,610,722.15
Original Face:	435,006,555.000	Base	489,598,803.53	484,988,081.38	44.18	-4,610,722.15	0.00	-4,610,722.15
US DOLLAR Total								
	1,105,100,490.540	Local	1,102,551,963.75	1,097,851,132.29	100.00	-4,700,831.46		-4,700,831.46
Original Face:	435,006,555.000	Base	1,102,551,963.75	1,097,851,132.29	100.00	-4,700,831.46	0.00	-4,700,831.46
FUND Total								
	1,105,100,490.540	Base	1,102,551,963.75	1,097,851,132.29	100.00	-4,700,831.46	0.00	-4,700,831.46
Original Face:	435,006,555.000							

Holdings

Currency Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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								
	119,896,675.540	Local	119,428,116.22	119,428,256.94	99.86	140.72		140.72
		Base	119,428,116.22	119,428,256.94	99.86	140.72	0.00	140.72
EQUITY								
	171,226.040	Local	171,226.04	171,226.04	0.14	0.00		0.00
		Base	171,226.04	171,226.04	0.14	0.00	0.00	0.00
US DOLLAR Total								
	120,067,901.580	Local	119,599,342.26	119,599,482.98	100.00	140.72		140.72
		Base	119,599,342.26	119,599,482.98	100.00	140.72	0.00	140.72
FUND Total								
	120,067,901.580	Base	119,599,342.26	119,599,482.98	100.00	140.72	0.00	140.72

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	7,113,975.740	7,116,661.54	7,117,532.73	0.86	871.19	0.00	871.19
CASH EQUIVALENT Total	7,113,975.740	7,116,661.54	7,117,532.73	0.86	871.19	0.00	871.19

Holdings

Asset Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR							
	19,759,171.000	643,627,983.53	822,787,410.42	99.14	179,159,426.89	0.00	179,159,426.89
EQUITY Total							
	19,759,171.000	643,627,983.53	822,787,410.42	99.14	179,159,426.89	0.00	179,159,426.89

Holdings

Asset Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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	26,873,146.740	650,744,645.07	829,904,943.15	100.00	179,160,298.08	0.00	179,160,298.08

Holdings

Asset Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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	-327,569.130	-327,569.13	-327,569.13	0.06	0.00	0.00	0.00
CASH Total	-327,569.130	-327,569.13	-327,569.13	0.06	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	5,977,078.240	5,979,167.42	5,980,066.78	1.04	899.36	0.00	899.36
CASH EQUIVALENT Total	5,977,078.240	5,979,167.42	5,980,066.78	1.04	899.36	0.00	899.36

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	22,040,188.000	458,302,868.57	567,132,880.21	98.90	108,830,011.64	0.00	108,830,011.64
EQUITY Total	22,040,188.000	458,302,868.57	567,132,880.21	98.90	108,830,011.64	0.00	108,830,011.64

Holdings

Asset Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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	27,689,697.110	463,954,466.86	572,785,377.86	100.00	108,830,911.00	0.00	108,830,911.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	5,028,791.450	5,028,791.45	5,028,791.45	0.23	0.00	0.00	0.00
CASH Total	5,028,791.450	5,028,791.45	5,028,791.45	0.23	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	58,065,246.200	57,664,598.93	57,664,085.06	2.59	-513.87	0.00	-513.87
CASH EQUIVALENT Total	58,065,246.200	57,664,598.93	57,664,085.06	2.59	-513.87	0.00	-513.87

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	2,081,710,853.050	2,174,582,502.38	2,166,867,558.36	97.19	-7,714,944.02	0.00	-7,714,944.02
FIXED INCOME Total	2,081,710,853.050	2,174,582,502.38	2,166,867,558.36	97.19	-7,714,944.02	0.00	-7,714,944.02

Holdings

Asset Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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	2,144,804,890.700	2,237,275,892.76	2,229,560,434.87	100.00	-7,715,457.89	0.00	-7,715,457.89

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	958,133.620	958,133.62	958,133.62	0.27	0.00	0.00	0.00
CASH Total	958,133.620	958,133.62	958,133.62	0.27	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	46,322,000.000	46,216,812.49	46,218,693.38	12.98	1,880.89	0.00	1,880.89
CASH EQUIVALENT Total	46,322,000.000	46,216,812.49	46,218,693.38	12.98	1,880.89	0.00	1,880.89

Holdings

Asset Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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							
	310,148,794.410	310,870,972.76	308,886,925.11	86.75	-1,984,047.65	0.00	-1,984,047.65
FIXED INCOME Total							
	310,148,794.410	310,870,972.76	308,886,925.11	86.75	-1,984,047.65	0.00	-1,984,047.65

Holdings

Asset Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	357,428,928.030	358,045,918.87	356,063,752.11	100.00	-1,982,166.76	0.00	-1,982,166.76

Holdings

Asset Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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	651,446.440	651,446.44	651,446.44	0.47	0.00	0.00	0.00
CASH Total	651,446.440	651,446.44	651,446.44	0.47	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	29,000,000.000	28,929,289.11	28,931,184.41	21.04	1,895.30	0.00	1,895.30
CASH EQUIVALENT Total	29,000,000.000	28,929,289.11	28,931,184.41	21.04	1,895.30	0.00	1,895.30

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	108,685,208.860	109,672,433.73	107,932,575.97	78.49	-1,739,857.76	0.00	-1,739,857.76
FIXED INCOME Total	108,685,208.860	109,672,433.73	107,932,575.97	78.49	-1,739,857.76	0.00	-1,739,857.76

Holdings

Asset Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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	138,336,655.300	139,253,169.28	137,515,206.82	100.00	-1,737,962.46	0.00	-1,737,962.46

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-968,260.760	-968,260.76	-968,260.76	0.05	0.00	0.00	0.00
CASH Total	-968,260.760	-968,260.76	-968,260.76	0.05	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	3,856,074.710	3,857,374.29	3,858,002.75	0.19	628.46	0.00	628.46
CASH EQUIVALENT Total	3,856,074.710	3,857,374.29	3,858,002.75	0.19	628.46	0.00	628.46

Holdings

Asset Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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	26,087,880.000	1,090,212,667.60	2,062,250,194.41	99.77	972,037,526.81	0.00	972,037,526.81
EQUITY Total	26,087,880.000	1,090,212,667.60	2,062,250,194.41	99.77	972,037,526.81	0.00	972,037,526.81

Holdings

Asset Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	28,975,693.950	1,093,101,781.13	2,065,139,936.40	100.00	972,038,155.27	0.00	972,038,155.27

Holdings

Asset Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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	459,952.230	459,952.23	459,952.23	0.04	0.00	0.00	0.00
CASH Total	459,952.230	459,952.23	459,952.23	0.04	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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	700,034,998.910	696,733,924.82	696,818,495.16	55.91	84,570.34	0.00	84,570.34
CASH EQUIVALENT Total	700,034,998.910	696,733,924.82	696,818,495.16	55.91	84,570.34	0.00	84,570.34

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							
	553,988,000.780	555,608,349.82	548,985,401.34	44.05	-6,622,948.48	0.00	-6,622,948.48
FIXED INCOME Total							
	553,988,000.780	555,608,349.82	548,985,401.34	44.05	-6,622,948.48	0.00	-6,622,948.48

Holdings

Asset Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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	1,254,482,951.920	1,252,802,226.87	1,246,263,848.73	100.00	-6,538,378.14	0.00	-6,538,378.14

Holdings

Asset Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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	-0.330	-0.33	-0.33	0.00	0.00	0.00	0.00
CASH Total	-0.330	-0.33	-0.33	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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	1,489,603,616.990	1,486,302,176.94	1,486,346,424.41	64.26	44,247.47	0.00	44,247.47
CASH EQUIVALENT Total	1,489,603,616.990	1,486,302,176.94	1,486,346,424.41	64.26	44,247.47	0.00	44,247.47

Holdings

Asset Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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	831,867,917.580	831,738,884.24	826,665,095.98	35.74	-5,073,788.26	0.00	-5,073,788.26
FIXED INCOME Total	831,867,917.580	831,738,884.24	826,665,095.98	35.74	-5,073,788.26	0.00	-5,073,788.26

Holdings

Asset Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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	2,321,471,534.240	2,318,041,060.85	2,313,011,520.06	100.00	-5,029,540.79	0.00	-5,029,540.79

Holdings

Asset Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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	-0.680	-0.68	-0.68	0.00	0.00	0.00	0.00
CASH Total	-0.680	-0.68	-0.68	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	14,618,078.090	14,617,109.59	14,579,520.12	13.59	-37,589.47	0.00	-37,589.47
CASH EQUIVALENT Total	14,618,078.090	14,617,109.59	14,579,520.12	13.59	-37,589.47	0.00	-37,589.47

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	93,144,362.990	92,960,124.73	92,713,227.99	86.41	-246,896.74	0.00	-246,896.74
FIXED INCOME Total	93,144,362.990	92,960,124.73	92,713,227.99	86.41	-246,896.74	0.00	-246,896.74

Holdings

Asset Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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	107,762,440.400	107,577,233.64	107,292,747.43	100.00	-284,486.21	0.00	-284,486.21

Holdings

Asset Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

STATE STREET.

Base Currency: USD - US DOLLAR

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

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	622,181,918.860	619,086,621.05	619,164,118.84	48.80	77,497.79	0.00	77,497.79
CASH EQUIVALENT Total	622,181,918.860	619,086,621.05	619,164,118.84	48.80	77,497.79	0.00	77,497.79

Holdings

Asset Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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							
	651,657,560.400	651,916,093.60	649,668,280.55	51.20	-2,247,813.05	0.00	-2,247,813.05
FIXED INCOME Total							
	651,657,560.400	651,916,093.60	649,668,280.55	51.20	-2,247,813.05	0.00	-2,247,813.05

Holdings

Asset Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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	1,273,839,479.220	1,271,002,714.61	1,268,832,399.35	100.00	-2,170,315.26	0.00	-2,170,315.26

Holdings

Asset Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

STATE STREET.

Base Currency: USD - US DOLLAR

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

Holdings

Asset Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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	1,418,862,234.590	1,416,154,670.26	1,416,138,878.10	93.11	-15,792.16	0.00	-15,792.16
CASH EQUIVALENT Total	1,418,862,234.590	1,416,154,670.26	1,416,138,878.10	93.11	-15,792.16	0.00	-15,792.16

Holdings

Asset Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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							
	105,000,857.240	104,809,914.70	104,812,206.92	6.89	2,292.22	0.00	2,292.22
FIXED INCOME Total							
	105,000,857.240	104,809,914.70	104,812,206.92	6.89	2,292.22	0.00	2,292.22

Holdings

Asset Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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	1,523,863,091.810	1,520,964,584.94	1,520,951,085.00	100.00	-13,499.94	0.00	-13,499.94

Holdings

Asset Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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	-2,508.280	-2,508.28	-2,508.28	0.00	0.00	0.00	0.00
CASH Total	-2,508.280	-2,508.28	-2,508.28	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	901,408,342.510	901,042,119.94	901,050,833.32	71.47	8,713.38	0.00	8,713.38
CASH EQUIVALENT Total	901,408,342.510	901,042,119.94	901,050,833.32	71.47	8,713.38	0.00	8,713.38

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	361,000,000.000	359,700,300.26	359,718,692.27	28.53	18,392.01	0.00	18,392.01
FIXED INCOME Total	361,000,000.000	359,700,300.26	359,718,692.27	28.53	18,392.01	0.00	18,392.01

Holdings

Asset Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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	1,262,405,834.230	1,260,739,911.92	1,260,767,017.31	100.00	27,105.39	0.00	27,105.39

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	9,936,386.020	9,936,386.02	9,936,386.02	11.33	0.00	0.00	0.00
CASH EQUIVALENT Total	9,936,386.020	9,936,386.02	9,936,386.02	11.33	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	77,220,000.000	77,785,054.02	77,749,909.40	88.67	-35,144.62	0.00	-35,144.62
FIXED INCOME Total	77,220,000.000	77,785,054.02	77,749,909.40	88.67	-35,144.62	0.00	-35,144.62

Holdings

Asset Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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	87,156,386.020	87,721,440.04	87,686,295.42	100.00	-35,144.62	0.00	-35,144.62

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	495,981.930	495,981.93	495,981.93	0.13	0.00	0.00	0.00
CASH Total	495,981.930	495,981.93	495,981.93	0.13	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	110,000,000.000	109,303,207.38	109,200,982.85	27.59	-102,224.53	0.00	-102,224.53
CASH EQUIVALENT Total	110,000,000.000	109,303,207.38	109,200,982.85	27.59	-102,224.53	0.00	-102,224.53

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	285,751,440.510	286,901,133.81	286,079,857.25	72.28	-821,276.56	0.00	-821,276.56
FIXED INCOME Total	285,751,440.510	286,901,133.81	286,079,857.25	72.28	-821,276.56	0.00	-821,276.56

Holdings

Asset Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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	396,247,422.440	396,700,323.12	395,776,822.03	100.00	-923,501.09	0.00	-923,501.09

Holdings

Asset Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	3,012.040	3,012.04	3,012.04	100.00	0.00	0.00	0.00
CASH Total	3,012.040	3,012.04	3,012.04	100.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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	3,012.040	3,012.04	3,012.04	100.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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	205,193.870	205,193.87	205,193.87	0.06	0.00	0.00	0.00
CASH Total	205,193.870	205,193.87	205,193.87	0.06	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	57,000,000.000	56,753,069.44	56,633,262.79	16.96	-119,806.65	0.00	-119,806.65
CASH EQUIVALENT Total	57,000,000.000	56,753,069.44	56,633,262.79	16.96	-119,806.65	0.00	-119,806.65

Holdings

Asset Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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							
	276,920,860.320	279,376,631.97	277,021,117.92	82.98	-2,355,514.05	0.00	-2,355,514.05
FIXED INCOME Total							
	276,920,860.320	279,376,631.97	277,021,117.92	82.98	-2,355,514.05	0.00	-2,355,514.05

Holdings

Asset Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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	334,126,054.190	336,334,895.28	333,859,574.58	100.00	-2,475,320.70	0.00	-2,475,320.70

Holdings

Asset Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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	4,277,089.990	4,277,089.99	4,277,089.99	0.39	0.00	0.00	0.00
CASH Total	4,277,089.990	4,277,089.99	4,277,089.99	0.39	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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	611,355,396.400	608,676,070.23	608,585,960.92	55.43	-90,109.31	0.00	-90,109.31
CASH EQUIVALENT Total	611,355,396.400	608,676,070.23	608,585,960.92	55.43	-90,109.31	0.00	-90,109.31

Holdings

Asset Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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							
	489,468,004.150	489,598,803.53	484,988,081.38	44.18	-4,610,722.15	0.00	-4,610,722.15
FIXED INCOME Total							
	489,468,004.150	489,598,803.53	484,988,081.38	44.18	-4,610,722.15	0.00	-4,610,722.15

Holdings

Asset Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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	1,105,100,490.540	1,102,551,963.75	1,097,851,132.29	100.00	-4,700,831.46	0.00	-4,700,831.46

Holdings

Asset Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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	119,896,675.540	119,428,116.22	119,428,256.94	99.86	140.72	0.00	140.72
CASH EQUIVALENT Total	119,896,675.540	119,428,116.22	119,428,256.94	99.86	140.72	0.00	140.72

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	171,226.040	171,226.04	171,226.04	0.14	0.00	0.00	0.00
EQUITY Total	171,226.040	171,226.04	171,226.04	0.14	0.00	0.00	0.00

Holdings

Asset Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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	120,067,901.580	119,599,342.26	119,599,482.98	100.00	140.72	0.00	140.72

Holdings

Fund Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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							
	7,113,975.740	7,116,661.54	7,117,532.73	0.86	871.19	0.00	871.19
					871.19 GN	0.00 GN	871.19 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	19,759,171.000	643,627,983.53	822,787,410.42	99.14	179,159,426.89	0.00	179,159,426.89
					233,995,797.83 GN	0.00 GN	233,995,797.83 GN
					-54,836,370.94 LS	0.00 LS	-54,836,370.94 LS
FUND Total							
0.000	26,873,146.740	650,744,645.07	829,904,943.15	100.00	179,160,298.08	0.00	179,160,298.08
					233,996,669.02 GN	0.00 GN	233,996,669.02 GN
					-54,836,370.94 LS	0.00 LS	-54,836,370.94 LS

Holdings

Fund Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-327,569.130	-327,569.13	-327,569.13	0.06	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	5,977,078.240	5,979,167.42	5,980,066.78	1.04	899.36	0.00	899.36
					899.36 GN	0.00 GN	899.36 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	22,040,188.000	458,302,868.57	567,132,880.21	98.90	108,830,011.64	0.00	108,830,011.64
					164,617,644.40 GN	0.00 GN	164,617,644.40 GN
					-55,787,632.76 LS	0.00 LS	-55,787,632.76 LS
FUND Total							
0.000	27,689,697.110	463,954,466.86	572,785,377.86	100.00	108,830,911.00	0.00	108,830,911.00
					164,618,543.76 GN	0.00 GN	164,618,543.76 GN
					-55,787,632.76 LS	0.00 LS	-55,787,632.76 LS

Holdings

Fund Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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							
	5,028,791.450	5,028,791.45	5,028,791.45	0.23	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	58,065,246.200	57,664,598.93	57,664,085.06	2.59	-513.87	0.00	-513.87
					2,288.40 GN	0.00 GN	2,288.40 GN
					-2,802.27 LS	0.00 LS	-2,802.27 LS
FIXED INCOME							
	2,081,710,853.050	2,174,582,502.38	2,166,867,558.36	97.19	-7,714,944.02	0.00	-7,714,944.02
					23,228,009.35 GN	0.00 GN	23,228,009.35 GN
					-30,942,953.37 LS	0.00 LS	-30,942,953.37 LS
Original Face: 2,129,910,818.000							
FUND Total							
0.000	2,144,804,890.700	2,237,275,892.76	2,229,560,434.87	100.00	-7,715,457.89	0.00	-7,715,457.89
					23,230,297.75 GN	0.00 GN	23,230,297.75 GN
					-30,945,755.64 LS	0.00 LS	-30,945,755.64 LS
Original Face: 2,129,910,818.000							

Holdings

Fund Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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							
	958,133.620	958,133.62	958,133.62	0.27	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							
	46,322,000.000	46,216,812.49	46,218,693.38	12.98	1,880.89	0.00	1,880.89
					1,880.89 GN	0.00 GN	1,880.89 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	310,148,794.410	310,870,972.76	308,886,925.11	86.75	-1,984,047.65	0.00	-1,984,047.65
					323,911.02 GN	0.00 GN	323,911.02 GN
					-2,307,958.67 LS	0.00 LS	-2,307,958.67 LS
Original Face:	179,458,032.000						
FUND Total							
0.000	357,428,928.030	358,045,918.87	356,063,752.11	100.00	-1,982,166.76	0.00	-1,982,166.76
					325,791.91 GN	0.00 GN	325,791.91 GN
					-2,307,958.67 LS	0.00 LS	-2,307,958.67 LS
Original Face:	179,458,032.000						

Holdings

Fund Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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							
	651,446.440	651,446.44	651,446.44	0.47	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							
	29,000,000.000	28,929,289.11	28,931,184.41	21.04	1,895.30	0.00	1,895.30
					1,895.30 GN	0.00 GN	1,895.30 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	108,685,208.860	109,672,433.73	107,932,575.97	78.49	-1,739,857.76	0.00	-1,739,857.76
					23,328.67 GN	0.00 GN	23,328.67 GN
					-1,763,186.43 LS	0.00 LS	-1,763,186.43 LS
Original Face:	153,264,820.000						
FUND Total							
0.000	138,336,655.300	139,253,169.28	137,515,206.82	100.00	-1,737,962.46	0.00	-1,737,962.46
					25,223.97 GN	0.00 GN	25,223.97 GN
					-1,763,186.43 LS	0.00 LS	-1,763,186.43 LS
Original Face:	153,264,820.000						

Holdings

Fund Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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							
	-968,260.760	-968,260.76	-968,260.76	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							
	3,856,074.710	3,857,374.29	3,858,002.75	0.19	628.46	0.00	628.46
					628.46 GN	0.00 GN	628.46 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	26,087,880.000	1,090,212,667.60	2,062,250,194.41	99.77	972,037,526.81	0.00	972,037,526.81
					1,040,508,848.11 GN	0.00 GN	1,040,508,848.11 GN
					-68,471,321.30 LS	0.00 LS	-68,471,321.30 LS
FUND Total							
0.000	28,975,693.950	1,093,101,781.13	2,065,139,936.40	100.00	972,038,155.27	0.00	972,038,155.27
					1,040,509,476.57 GN	0.00 GN	1,040,509,476.57 GN
					-68,471,321.30 LS	0.00 LS	-68,471,321.30 LS

Holdings

Fund Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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							
	459,952.230	459,952.23	459,952.23	0.04	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	700,034,998.910	696,733,924.82	696,818,495.16	55.91	84,570.34	0.00	84,570.34
					84,570.34 GN	0.00 GN	84,570.34 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	553,988,000.780	555,608,349.82	548,985,401.34	44.05	-6,622,948.48	0.00	-6,622,948.48
					647,374.79 GN	0.00 GN	647,374.79 GN
					-7,270,323.27 LS	0.00 LS	-7,270,323.27 LS
Original Face:	807,038,186.000						
FUND Total							
0.000	1,254,482,951.920	1,252,802,226.87	1,246,263,848.73	100.00	-6,538,378.14	0.00	-6,538,378.14
					731,945.13 GN	0.00 GN	731,945.13 GN
					-7,270,323.27 LS	0.00 LS	-7,270,323.27 LS
Original Face:	807,038,186.000						

Holdings

Fund Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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							
	-0.330	-0.33	-0.33	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							
	1,489,603,616.990	1,486,302,176.94	1,486,346,424.41	64.26	44,247.47	0.00	44,247.47
					66,842.12 GN	0.00 GN	66,842.12 GN
					-22,594.65 LS	0.00 LS	-22,594.65 LS
FIXED INCOME							
	831,867,917.580	831,738,884.24	826,665,095.98	35.74	-5,073,788.26	0.00	-5,073,788.26
					2,010,100.60 GN	0.00 GN	2,010,100.60 GN
					-7,083,888.86 LS	0.00 LS	-7,083,888.86 LS
Original Face:	532,201,117.000						
FUND Total							
0.000	2,321,471,534.240	2,318,041,060.85	2,313,011,520.06	100.00	-5,029,540.79	0.00	-5,029,540.79
					2,076,942.72 GN	0.00 GN	2,076,942.72 GN
					-7,106,483.51 LS	0.00 LS	-7,106,483.51 LS
Original Face:	532,201,117.000						

Holdings

Fund Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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							
	-0.680	-0.68	-0.68	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							
	14,618,078.090	14,617,109.59	14,579,520.12	13.59	-37,589.47	0.00	-37,589.47
					533.82 GN	0.00 GN	533.82 GN
					-38,123.29 LS	0.00 LS	-38,123.29 LS
FIXED INCOME							
	93,144,362.990	92,960,124.73	92,713,227.99	86.41	-246,896.74	0.00	-246,896.74
					96,368.24 GN	0.00 GN	96,368.24 GN
					-343,264.98 LS	0.00 LS	-343,264.98 LS
Original Face:	45,756,000.000						
FUND Total							
0.000	107,762,440.400	107,577,233.64	107,292,747.43	100.00	-284,486.21	0.00	-284,486.21
					96,902.06 GN	0.00 GN	96,902.06 GN
					-381,388.27 LS	0.00 LS	-381,388.27 LS
Original Face:	45,756,000.000						

Holdings

Fund Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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							
	622,181,918.860	619,086,621.05	619,164,118.84	48.80	77,497.79	0.00	77,497.79
					79,508.18 GN	0.00 GN	79,508.18 GN
					-2,010.39 LS	0.00 LS	-2,010.39 LS
FIXED INCOME							
	651,657,560.400	651,916,093.60	649,668,280.55	51.20	-2,247,813.05	0.00	-2,247,813.05
					2,004,877.58 GN	0.00 GN	2,004,877.58 GN
					-4,252,690.63 LS	0.00 LS	-4,252,690.63 LS
Original Face:	468,053,941.000						
FUND Total							
0.000	1,273,839,479.220	1,271,002,714.61	1,268,832,399.35	100.00	-2,170,315.26	0.00	-2,170,315.26
					2,084,385.76 GN	0.00 GN	2,084,385.76 GN
					-4,254,701.02 LS	0.00 LS	-4,254,701.02 LS
Original Face:	468,053,941.000						

Holdings

Fund Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-0.020	-0.02	-0.02	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	1,418,862,234.590	1,416,154,670.26	1,416,138,878.10	93.11	-15,792.16	0.00	-15,792.16
					0.00 GN	0.00 GN	0.00 GN
					-15,792.16 LS	0.00 LS	-15,792.16 LS
FIXED INCOME							
	105,000,857.240	104,809,914.70	104,812,206.92	6.89	2,292.22	0.00	2,292.22
					11,832.44 GN	0.00 GN	11,832.44 GN
					-9,540.22 LS	0.00 LS	-9,540.22 LS
Original Face:	30,500,000.000						
FUND Total							
0.000	1,523,863,091.810	1,520,964,584.94	1,520,951,085.00	100.00	-13,499.94	0.00	-13,499.94
					11,832.44 GN	0.00 GN	11,832.44 GN
					-25,332.38 LS	0.00 LS	-25,332.38 LS
Original Face:	30,500,000.000						

Holdings

Fund Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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							
	-2,508.280	-2,508.28	-2,508.28	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							
	901,408,342.510	901,042,119.94	901,050,833.32	71.47	8,713.38	0.00	8,713.38
					8,713.38 GN	0.00 GN	8,713.38 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	361,000,000.000	359,700,300.26	359,718,692.27	28.53	18,392.01	0.00	18,392.01
					20,037.40 GN	0.00 GN	20,037.40 GN
					-1,645.39 LS	0.00 LS	-1,645.39 LS
FUND Total							
0.000	1,262,405,834.230	1,260,739,911.92	1,260,767,017.31	100.00	27,105.39	0.00	27,105.39
					28,750.78 GN	0.00 GN	28,750.78 GN
					-1,645.39 LS	0.00 LS	-1,645.39 LS

Holdings

Fund Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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							
	9,936,386.020	9,936,386.02	9,936,386.02	11.33	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							
	77,220,000.000	77,785,054.02	77,749,909.40	88.67	-35,144.62	0.00	-35,144.62
					0.00 GN	0.00 GN	0.00 GN
					-35,144.62 LS	0.00 LS	-35,144.62 LS
FUND Total							
0.000	87,156,386.020	87,721,440.04	87,686,295.42	100.00	-35,144.62	0.00	-35,144.62
					0.00 GN	0.00 GN	0.00 GN
					-35,144.62 LS	0.00 LS	-35,144.62 LS

Holdings

Fund Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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							
	495,981.930	495,981.93	495,981.93	0.13	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							
	110,000,000.000	109,303,207.38	109,200,982.85	27.59	-102,224.53	0.00	-102,224.53
					19,826.90 GN	0.00 GN	19,826.90 GN
					-122,051.43 LS	0.00 LS	-122,051.43 LS
FIXED INCOME							
	285,751,440.510	286,901,133.81	286,079,857.25	72.28	-821,276.56	0.00	-821,276.56
					748,346.28 GN	0.00 GN	748,346.28 GN
					-1,569,622.84 LS	0.00 LS	-1,569,622.84 LS
Original Face:	279,870,369.000						
FUND Total							
0.000	396,247,422.440	396,700,323.12	395,776,822.03	100.00	-923,501.09	0.00	-923,501.09
					768,173.18 GN	0.00 GN	768,173.18 GN
					-1,691,674.27 LS	0.00 LS	-1,691,674.27 LS
Original Face:	279,870,369.000						

Holdings

Fund Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	3,012.040	3,012.04	3,012.04	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	3,012.040	3,012.04	3,012.04	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: *January 31, 2019*

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

View Date: *February 8, 2019*

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							
	205,193.870	205,193.87	205,193.87	0.06	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	57,000,000.000	56,753,069.44	56,633,262.79	16.96	-119,806.65	0.00	-119,806.65
					1,074.84 GN	0.00 GN	1,074.84 GN
					-120,881.49 LS	0.00 LS	-120,881.49 LS
FIXED INCOME							
	276,920,860.320	279,376,631.97	277,021,117.92	82.98	-2,355,514.05	0.00	-2,355,514.05
					490,701.49 GN	0.00 GN	490,701.49 GN
					-2,846,215.54 LS	0.00 LS	-2,846,215.54 LS
Original Face:	232,268,168.000						
FUND Total							
0.000	334,126,054.190	336,334,895.28	333,859,574.58	100.00	-2,475,320.70	0.00	-2,475,320.70
					491,776.33 GN	0.00 GN	491,776.33 GN
					-2,967,097.03 LS	0.00 LS	-2,967,097.03 LS
Original Face:	232,268,168.000						

Holdings

Fund Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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							
	4,277,089.990	4,277,089.99	4,277,089.99	0.39	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							
	611,355,396.400	608,676,070.23	608,585,960.92	55.43	-90,109.31	0.00	-90,109.31
					30,148.59 GN	0.00 GN	30,148.59 GN
					-120,257.90 LS	0.00 LS	-120,257.90 LS
FIXED INCOME							
	489,468,004.150	489,598,803.53	484,988,081.38	44.18	-4,610,722.15	0.00	-4,610,722.15
					401,230.66 GN	0.00 GN	401,230.66 GN
					-5,011,952.81 LS	0.00 LS	-5,011,952.81 LS
Original Face:	435,006,555.000						
FUND Total							
0.000	1,105,100,490.540	1,102,551,963.75	1,097,851,132.29	100.00	-4,700,831.46	0.00	-4,700,831.46
					431,379.25 GN	0.00 GN	431,379.25 GN
					-5,132,210.71 LS	0.00 LS	-5,132,210.71 LS
Original Face:	435,006,555.000						

Holdings

Fund Summary

As of: *January 31, 2019*

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

View Date: *February 8, 2019*

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							
	119,896,675.540	119,428,116.22	119,428,256.94	99.86	140.72	0.00	140.72
					140.72 GN	0.00 GN	140.72 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	171,226.040	171,226.04	171,226.04	0.14	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	120,067,901.580	119,599,342.26	119,599,482.98	100.00	140.72	0.00	140.72
					140.72 GN	0.00 GN	140.72 GN
					0.00 LS	0.00 LS	0.00 LS