Holdings

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

As of: *June 30, 2019* *View Date:* *July 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								
		Local	13,943.060	1.000000	13,943.06	1.000000	13,943.06	0.00	0.00
		Base		1.000000	13,943.06	1.000000	13,943.06	0.00	0.00
US DOLLAR Total									
		Local	13,943.060		13,943.06		13,943.06	0.00	0.00
		Base			13,943.06		13,943.06	0.00	0.00
CASH Total									
		Base	13,943.060		13,943.06		13,943.06	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					2.446814	31 Dec 2030		
		Local	3,440,346.490	100.069359	3,442,732.69	100.070000	3,442,754.73	22.04	0.40
		Base		100.069359	3,442,732.69	100.070000	3,442,754.73	22.04	0.40
US DOLLAR Total									
		Local	3,440,346.490		3,442,732.69		3,442,754.73	22.04	0.40
		Base			3,442,732.69		3,442,754.73	22.04	0.40
CASH EQUIVALENT Total									
		Base	3,440,346.490		3,442,732.69		3,442,754.73	22.04	0.40
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001084102	AGCO CORP COMMON STOCK USD.01								
		Local	31,182.000	39.556497	1,233,450.70	77.570000	2,418,787.74	1,185,337.04	0.28
		Base		39.556497	1,233,450.70	77.570000	2,418,787.74	1,185,337.04	0.28

& Issue has redenominated but Local is not converted
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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00164V103	AMC NETWORKS INC A COMMON STOCK								
		Local	21,917.000	49.170501	1,077,669.86	54.490000	1,194,257.33	116,587.47	0.14
		Base		49.170501	1,077,669.86	54.490000	1,194,257.33	116,587.47	0.14
00191U102	ASGN INC COMMON STOCK USD.01								
		Local	25,523.000	68.080352	1,737,614.82	60.600000	1,546,693.80	-190,921.02	0.18
		Base		68.080352	1,737,614.82	60.600000	1,546,693.80	-190,921.02	0.18
002535300	AARON S INC COMMON STOCK USD.5								
		Local	32,713.000	24.783353	810,737.82	61.410000	2,008,905.33	1,198,167.51	0.23
		Base		24.783353	810,737.82	61.410000	2,008,905.33	1,198,167.51	0.23
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01								
		Local	42,884.000	41.557927	1,782,170.14	34.950000	1,498,795.80	-283,374.34	0.17
		Base		41.557927	1,782,170.14	34.950000	1,498,795.80	-283,374.34	0.17
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005								
		Local	53,437.000	10.796490	576,932.06	34.340000	1,835,026.58	1,258,094.52	0.21
		Base		10.796490	576,932.06	34.340000	1,835,026.58	1,258,094.52	0.21
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01								
		Local	19,301.000	120.228039	2,320,521.38	137.910000	2,661,800.91	341,279.53	0.31
		Base		120.228039	2,320,521.38	137.910000	2,661,800.91	341,279.53	0.31
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01								
		Local	27,374.000	26.560466	727,066.20	45.050000	1,233,198.70	506,132.50	0.14
		Base		26.560466	727,066.20	45.050000	1,233,198.70	506,132.50	0.14
00766T100	AECOM COMMON STOCK USD.01								
		Local	27,318.000	29.232924	798,585.03	37.850000	1,033,986.30	235,401.27	0.12
		Base		29.232924	798,585.03	37.850000	1,033,986.30	235,401.27	0.12
014491104	ALEXANDER + BALDWIN INC REIT								
		Local	45,849.000	24.008448	1,100,763.35	23.100000	1,059,111.90	-41,651.45	0.12
		Base		24.008448	1,100,763.35	23.100000	1,059,111.90	-41,651.45	0.12
017175100	ALLEGHANY CORP COMMON STOCK USD1.0								
		Local	6,982.000	353.498937	2,468,129.58	681.110000	4,755,510.02	2,287,380.44	0.55
		Base		353.498937	2,468,129.58	681.110000	4,755,510.02	2,287,380.44	0.55

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01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	60,933.000	27.547953	1,678,579.42	25.200000	1,535,511.60	-143,067.82	0.18
		Base		27.547953	1,678,579.42	25.200000	1,535,511.60	-143,067.82	0.18
018522300	ALLETE INC COMMON STOCK								
		Local	24,959.000	67.687674	1,689,416.65	83.210000	2,076,838.39	387,421.74	0.24
		Base		67.687674	1,689,416.65	83.210000	2,076,838.39	387,421.74	0.24
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01								
		Local	80,539.000	15.824906	1,274,522.14	11.630000	936,668.57	-337,853.57	0.11
		Base		15.824906	1,274,522.14	11.630000	936,668.57	-337,853.57	0.11
023436108	AMEDISYS INC COMMON STOCK USD.001								
		Local	14,100.000	127.077224	1,791,788.86	121.410000	1,711,881.00	-79,907.86	0.20
		Base		127.077224	1,791,788.86	121.410000	1,711,881.00	-79,907.86	0.20
024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01								
		Local	66,360.000	41.641797	2,763,349.65	46.160000	3,063,177.60	299,827.95	0.35
		Base		41.641797	2,763,349.65	46.160000	3,063,177.60	299,827.95	0.35
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01								
		Local	79,147.000	17.847746	1,412,595.55	16.900000	1,337,584.30	-75,011.25	0.15
		Base		17.847746	1,412,595.55	16.900000	1,337,584.30	-75,011.25	0.15
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK								
		Local	34,251.000	40.279292	1,379,606.02	102.470000	3,509,699.97	2,130,093.95	0.41
		Base		40.279292	1,379,606.02	102.470000	3,509,699.97	2,130,093.95	0.41
03755L104	APERGY CORP COMMON STOCK USD.01								
		Local	37,416.000	42.748938	1,599,494.26	33.540000	1,254,932.64	-344,561.62	0.14
		Base		42.748938	1,599,494.26	33.540000	1,254,932.64	-344,561.62	0.14
038336103	APTARGROUP INC COMMON STOCK USD.01								
		Local	30,545.000	46.717882	1,426,997.71	124.340000	3,797,965.30	2,370,967.59	0.44
		Base		46.717882	1,426,997.71	124.340000	3,797,965.30	2,370,967.59	0.44
03836W103	AQUA AMERICA INC COMMON STOCK USD.5								
		Local	104,375.000	21.381385	2,231,682.09	41.370000	4,317,993.75	2,086,311.66	0.50
		Base		21.381385	2,231,682.09	41.370000	4,317,993.75	2,086,311.66	0.50

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042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0								
		Local	40,966.000	32.546263	1,333,290.23	71.270000	2,919,646.82	1,586,356.59	0.34
		Base		32.546263	1,333,290.23	71.270000	2,919,646.82	1,586,356.59	0.34
044186104	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK								
		Local	30,323.000	26.576548	805,880.68	79.970000	2,424,930.31	1,619,049.63	0.28
		Base		26.576548	805,880.68	79.970000	2,424,930.31	1,619,049.63	0.28
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01								
		Local	79,242.000	18.752652	1,485,997.62	21.140000	1,675,175.88	189,178.26	0.19
		Base		18.752652	1,485,997.62	21.140000	1,675,175.88	189,178.26	0.19
05329W102	AUTONATION INC COMMON STOCK USD.01								
		Local	27,610.000	41.550388	1,147,206.21	41.940000	1,157,963.40	10,757.19	0.13
		Base		41.550388	1,147,206.21	41.940000	1,157,963.40	10,757.19	0.13
05350V106	AVANOS MEDICAL INC COMMON STOCK USD.01								
		Local	22,962.000	39.505734	907,130.67	43.610000	1,001,372.82	94,242.15	0.12
		Base		39.505734	907,130.67	43.610000	1,001,372.82	94,242.15	0.12
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01								
		Local	30,829.000	36.322990	1,119,801.45	35.160000	1,083,947.64	-35,853.81	0.13
		Base		36.322990	1,119,801.45	35.160000	1,083,947.64	-35,853.81	0.13
053807103	AVNET INC COMMON STOCK USD1.0								
		Local	51,378.000	29.182072	1,499,316.49	45.270000	2,325,882.06	826,565.57	0.27
		Base		29.182072	1,499,316.49	45.270000	2,325,882.06	826,565.57	0.27
05971J102	BANCORPSOUTH BANK COMMON STOCK								
		Local	44,463.000	19.333155	859,610.09	29.040000	1,291,205.52	431,595.43	0.15
		Base		19.333155	859,610.09	29.040000	1,291,205.52	431,595.43	0.15
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01								
		Local	19,817.000	53.291091	1,056,069.56	82.910000	1,643,027.47	586,957.91	0.19
		Base		53.291091	1,056,069.56	82.910000	1,643,027.47	586,957.91	0.19
06417N103	BANK OZK COMMON STOCK								
		Local	58,485.000	44.423854	2,598,129.11	30.090000	1,759,813.65	-838,315.46	0.20
		Base		44.423854	2,598,129.11	30.090000	1,759,813.65	-838,315.46	0.20

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075896100	BED BATH + BEYOND INC COMMON STOCK USD.01								
		Local	63,860.000	29.619282	1,891,487.37	11.620000	742,053.20	-1,149,434.17	0.09
		Base		29.619282	1,891,487.37	11.620000	742,053.20	-1,149,434.17	0.09
077454106	BELDEN INC COMMON STOCK USD.01								
		Local	19,085.000	77.849184	1,485,751.67	59.570000	1,136,893.45	-348,858.22	0.13
		Base		77.849184	1,485,751.67	59.570000	1,136,893.45	-348,858.22	0.13
084423102	WR BERKLEY CORP COMMON STOCK USD.2								
		Local	69,971.000	19.336276	1,352,978.57	65.930000	4,613,188.03	3,260,209.46	0.53
		Base		19.336276	1,352,978.57	65.930000	4,613,188.03	3,260,209.46	0.53
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001								
		Local	9,682.000	104.995682	1,016,568.19	312.590000	3,026,496.38	2,009,928.19	0.35
		Base		104.995682	1,016,568.19	312.590000	3,026,496.38	2,009,928.19	0.35
09073M104	BIO TECHNE CORP COMMON STOCK USD.01								
		Local	18,311.000	76.950391	1,409,038.61	208.490000	3,817,660.39	2,408,621.78	0.44
		Base		76.950391	1,409,038.61	208.490000	3,817,660.39	2,408,621.78	0.44
092113109	BLACK HILLS CORP COMMON STOCK USD1.0								
		Local	26,266.000	36.781246	966,096.21	78.170000	2,053,213.22	1,087,117.01	0.24
		Base		36.781246	966,096.21	78.170000	2,053,213.22	1,087,117.01	0.24
09227Q100	BLACKBAUD INC COMMON STOCK USD.001								
		Local	23,779.000	89.265398	2,122,641.89	83.500000	1,985,546.50	-137,095.39	0.23
		Base		89.265398	2,122,641.89	83.500000	1,985,546.50	-137,095.39	0.23
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01								
		Local	4,227.000	301.823501	1,275,807.94	377.760000	1,596,791.52	320,983.58	0.18
		Base		301.823501	1,275,807.94	377.760000	1,596,791.52	320,983.58	0.18
103304101	BOYD GAMING CORP COMMON STOCK USD.01								
		Local	38,645.000	35.065093	1,355,090.51	26.940000	1,041,096.30	-313,994.21	0.12
		Base		35.065093	1,355,090.51	26.940000	1,041,096.30	-313,994.21	0.12
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01								
		Local	56,007.000	39.194656	2,195,175.10	36.690000	2,054,896.83	-140,278.27	0.24
		Base		39.194656	2,195,175.10	36.690000	2,054,896.83	-140,278.27	0.24

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109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		Local	18,140.000	21.223278	384,990.27	39.350000	713,809.00	328,818.73	0.08
		Base		21.223278	384,990.27	39.350000	713,809.00	328,818.73	0.08
109696104	BRINK S CO/THE COMMON STOCK USD1.0								
		Local	24,109.000	80.670538	1,944,886.00	81.180000	1,957,168.62	12,282.62	0.23
		Base		80.670538	1,944,886.00	81.180000	1,957,168.62	12,282.62	0.23
11120U105	BRIXMOR PROPERTY GROUP INC REIT USD.01								
		Local	144,145.000	17.531077	2,527,017.16	17.880000	2,577,312.60	50,295.44	0.30
		Base		17.531077	2,527,017.16	17.880000	2,577,312.60	50,295.44	0.30
115236101	BROWN + BROWN INC COMMON STOCK USD.1								
		Local	113,175.000	12.217562	1,382,722.55	33.500000	3,791,362.50	2,408,639.95	0.44
		Base		12.217562	1,382,722.55	33.500000	3,791,362.50	2,408,639.95	0.44
117043109	BRUNSWICK CORP COMMON STOCK USD.75								
		Local	42,136.000	25.477724	1,073,529.38	45.890000	1,933,621.04	860,091.66	0.22
		Base		25.477724	1,073,529.38	45.890000	1,933,621.04	860,091.66	0.22
12508E101	CDK GLOBAL INC COMMON STOCK USD.01								
		Local	58,806.000	33.113522	1,947,273.76	49.440000	2,907,368.64	960,094.88	0.34
		Base		33.113522	1,947,273.76	49.440000	2,907,368.64	960,094.88	0.34
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	77,354.000	17.690808	1,368,454.75	16.680000	1,290,264.72	-78,190.03	0.15
		Base		17.690808	1,368,454.75	16.680000	1,290,264.72	-78,190.03	0.15
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01								
		Local	94,640.000	10.586539	1,001,910.09	7.310000	691,818.40	-310,091.69	0.08
		Base		10.586539	1,001,910.09	7.310000	691,818.40	-310,091.69	0.08
12685J105	CABLE ONE INC COMMON STOCK USD.01								
		Local	2,400.000	418.682679	1,004,838.43	1,170.990000	2,810,376.00	1,805,537.57	0.32
		Base		418.682679	1,004,838.43	1,170.990000	2,810,376.00	1,805,537.57	0.32
127055101	CABOT CORP COMMON STOCK USD1.0								
		Local	28,267.000	31.232990	882,862.94	47.710000	1,348,618.57	465,755.63	0.16
		Base		31.232990	882,862.94	47.710000	1,348,618.57	465,755.63	0.16

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127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1								
		Local	12,029.000	160.348190	1,928,828.38	204.590000	2,461,013.11	532,184.73	0.28
		Base		160.348190	1,928,828.38	204.590000	2,461,013.11	532,184.73	0.28
127686103	CAESARS ENTERTAINMENT CORP COMMON STOCK USD.01								
		Local	282,953.000	9.247480	2,616,602.32	11.820000	3,344,504.46	727,902.14	0.39
		Base		9.247480	2,616,602.32	11.820000	3,344,504.46	727,902.14	0.39
13123X102	CALLON PETROLEUM CO COMMON STOCK USD.01								
		Local	110,187.000	11.154523	1,229,083.45	6.590000	726,132.33	-502,951.12	0.08
		Base		11.154523	1,229,083.45	6.590000	726,132.33	-502,951.12	0.08
133131102	CAMDEN PROPERTY TRUST REIT USD.01								
		Local	46,728.000	52.428102	2,449,860.35	104.390000	4,877,935.92	2,428,075.57	0.56
		Base		52.428102	2,449,860.35	104.390000	4,877,935.92	2,428,075.57	0.56
138098108	CANTEL MEDICAL CORP COMMON STOCK USD.1								
		Local	17,573.000	112.171571	1,971,191.01	80.640000	1,417,086.72	-554,104.29	0.16
		Base		112.171571	1,971,191.01	80.640000	1,417,086.72	-554,104.29	0.16
142339100	CARLISLE COS INC COMMON STOCK USD1.0								
		Local	27,589.000	47.557789	1,312,071.83	140.410000	3,873,771.49	2,561,699.66	0.45
		Base		47.557789	1,312,071.83	140.410000	3,873,771.49	2,561,699.66	0.45
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0								
		Local	22,910.000	41.019605	939,759.16	47.980000	1,099,221.80	159,462.64	0.13
		Base		41.019605	939,759.16	47.980000	1,099,221.80	159,462.64	0.13
14575E105	CARS.COM INC COMMON STOCK USD.01								
		Local	29,650.000	27.625960	819,109.70	19.720000	584,698.00	-234,411.70	0.07
		Base		27.625960	819,109.70	19.720000	584,698.00	-234,411.70	0.07
146229109	CARTER S INC COMMON STOCK USD.01								
		Local	21,881.000	52.042594	1,138,743.99	97.540000	2,134,272.74	995,528.75	0.25
		Base		52.042594	1,138,743.99	97.540000	2,134,272.74	995,528.75	0.25
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV								
		Local	17,711.000	98.210686	1,739,409.46	155.990000	2,762,738.89	1,023,329.43	0.32
		Base		98.210686	1,739,409.46	155.990000	2,762,738.89	1,023,329.43	0.32

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Base Currency: USD - US DOLLAR

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148806102	CATALENT INC COMMON STOCK USD.01								
		Local	70,435.000	33.427937	2,354,496.73	54.210000	3,818,281.35	1,463,784.62	0.44
		Base		33.427937	2,354,496.73	54.210000	3,818,281.35	1,463,784.62	0.44
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01								
		Local	36,910.000	15.637397	577,176.32	35.910000	1,325,438.10	748,261.78	0.15
		Base		15.637397	577,176.32	35.910000	1,325,438.10	748,261.78	0.15
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01								
		Local	23,575.000	44.638094	1,052,343.06	141.900000	3,345,292.50	2,292,949.44	0.39
		Base		44.638094	1,052,343.06	141.900000	3,345,292.50	2,292,949.44	0.39
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01								
		Local	20,109.000	27.608896	555,187.28	43.720000	879,165.48	323,978.20	0.10
		Base		27.608896	555,187.28	43.720000	879,165.48	323,978.20	0.10
16359R103	CHEMED CORP COMMON STOCK USD1.0								
		Local	7,713.000	323.210940	2,492,925.98	360.840000	2,783,158.92	290,232.94	0.32
		Base		323.210940	2,492,925.98	360.840000	2,783,158.92	290,232.94	0.32
163731102	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0								
		Local	34,593.000	44.070981	1,524,547.43	41.110000	1,422,118.23	-102,429.20	0.16
		Base		44.070981	1,524,547.43	41.110000	1,422,118.23	-102,429.20	0.16
163851108	CHEMOURS CO/THE COMMON STOCK								
		Local	79,271.000	22.626150	1,793,597.51	24.000000	1,902,504.00	108,906.49	0.22
		Base		22.626150	1,793,597.51	24.000000	1,902,504.00	108,906.49	0.22
165167107	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01								
		Local	505,461.000	3.026277	1,529,665.15	1.950000	985,648.95	-544,016.20	0.11
		Base		3.026277	1,529,665.15	1.950000	985,648.95	-544,016.20	0.11
171484108	CHURCHILL DOWNS INC COMMON STOCK								
		Local	17,103.000	45.413582	776,708.50	115.070000	1,968,042.21	1,191,333.71	0.23
		Base		45.413582	776,708.50	115.070000	1,968,042.21	1,191,333.71	0.23
171779309	CIENA CORP COMMON STOCK USD.01								
		Local	69,210.000	18.178730	1,258,149.93	41.130000	2,846,607.30	1,588,457.37	0.33
		Base		18.178730	1,258,149.93	41.130000	2,846,607.30	1,588,457.37	0.33

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17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001								
		Local	51,519.000	25.255154	1,301,120.28	36.100000	1,859,835.90	558,715.62	0.21
		Base		25.255154	1,301,120.28	36.100000	1,859,835.90	558,715.62	0.21
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001								
		Local	28,091.000	55.565734	1,560,897.03	43.700000	1,227,576.70	-333,320.33	0.14
		Base		55.565734	1,560,897.03	43.700000	1,227,576.70	-333,320.33	0.14
184496107	CLEAN HARBORS INC COMMON STOCK USD.01								
		Local	24,581.000	41.557172	1,021,516.84	71.100000	1,747,709.10	726,192.26	0.20
		Base		41.557172	1,021,516.84	71.100000	1,747,709.10	726,192.26	0.20
192422103	COGNEX CORP COMMON STOCK USD.002								
		Local	82,846.000	22.689679	1,879,749.11	47.980000	3,974,951.08	2,095,201.97	0.46
		Base		22.689679	1,879,749.11	47.980000	3,974,951.08	2,095,201.97	0.46
192479103	COHERENT INC COMMON STOCK USD.01								
		Local	11,701.000	191.652061	2,242,520.77	136.370000	1,595,665.37	-646,855.40	0.18
		Base		191.652061	2,242,520.77	136.370000	1,595,665.37	-646,855.40	0.18
194014106	COLFAX CORP COMMON STOCK USD.001								
		Local	46,037.000	28.016170	1,289,780.42	28.030000	1,290,417.11	636.69	0.15
		Base		28.016170	1,289,780.42	28.030000	1,290,417.11	636.69	0.15
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0								
		Local	47,539.000	27.892367	1,325,975.23	59.660000	2,836,176.74	1,510,201.51	0.33
		Base		27.892367	1,325,975.23	59.660000	2,836,176.74	1,510,201.51	0.33
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01								
		Local	57,044.000	14.614761	833,684.45	17.850000	1,018,235.40	184,550.95	0.12
		Base		14.614761	833,684.45	17.850000	1,018,235.40	184,550.95	0.12
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01								
		Local	18,571.000	72.999621	1,355,675.96	49.620000	921,493.02	-434,182.94	0.11
		Base		72.999621	1,355,675.96	49.620000	921,493.02	-434,182.94	0.11
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01								
		Local	16,390.000	86.096790	1,411,126.39	54.950000	900,630.50	-510,495.89	0.10
		Base		86.096790	1,411,126.39	54.950000	900,630.50	-510,495.89	0.10

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21870Q105	CORESITE REALTY CORP REIT USD.01								
		Local	17,831.000	105.388703	1,879,185.97	115.170000	2,053,596.27	174,410.30	0.24
		Base		105.388703	1,879,185.97	115.170000	2,053,596.27	174,410.30	0.24
21871D103	CORELOGIC INC COMMON STOCK USD1.0								
		Local	39,008.000	19.746755	770,281.40	41.830000	1,631,704.64	861,423.24	0.19
		Base		19.746755	770,281.40	41.830000	1,631,704.64	861,423.24	0.19
21871N101	CORECIVIC INC REIT USD.01								
		Local	65,725.000	29.791252	1,958,030.04	20.760000	1,364,451.00	-593,579.04	0.16
		Base		29.791252	1,958,030.04	20.760000	1,364,451.00	-593,579.04	0.16
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01								
		Local	54,107.000	31.064442	1,680,803.79	26.370000	1,426,801.59	-254,002.20	0.16
		Base		31.064442	1,680,803.79	26.370000	1,426,801.59	-254,002.20	0.16
222795502	COUSINS PROPERTIES INC REIT USD1.0								
		Local	70,291.000	38.432830	2,701,482.06	36.170000	2,542,425.47	-159,056.59	0.29
		Base		38.432830	2,701,482.06	36.170000	2,542,425.47	-159,056.59	0.29
22304C100	COVETRUS INC COMMON STOCK								
		Local	46,441.000	37.578056	1,745,162.52	24.460000	1,135,946.86	-609,215.66	0.13
		Base		37.578056	1,745,162.52	24.460000	1,135,946.86	-609,215.66	0.13
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01								
		Local	11,624.000	152.014766	1,767,019.64	170.730000	1,984,565.52	217,545.88	0.23
		Base		152.014766	1,767,019.64	170.730000	1,984,565.52	217,545.88	0.23
224399105	CRANE CO COMMON STOCK USD1.0								
		Local	24,611.000	40.147006	988,057.96	83.440000	2,053,541.84	1,065,483.88	0.24
		Base		40.147006	988,057.96	83.440000	2,053,541.84	1,065,483.88	0.24
225447101	CREE INC COMMON STOCK USD.00125								
		Local	50,892.000	35.221443	1,792,489.67	56.180000	2,859,112.56	1,066,622.89	0.33
		Base		35.221443	1,792,489.67	56.180000	2,859,112.56	1,066,622.89	0.33
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01								
		Local	30,500.000	65.185447	1,988,156.12	93.660000	2,856,630.00	868,473.88	0.33
		Base		65.185447	1,988,156.12	93.660000	2,856,630.00	868,473.88	0.33

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231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0								
		Local	20,680.000	70.621715	1,460,457.07	127.130000	2,629,048.40	1,168,591.33	0.30
		Base		70.621715	1,460,457.07	127.130000	2,629,048.40	1,168,591.33	0.30
232806109	CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01								
		Local	176,675.000	15.380983	2,717,435.10	22.240000	3,929,252.00	1,211,816.90	0.45
		Base		15.380983	2,717,435.10	22.240000	3,929,252.00	1,211,816.90	0.45
23283R100	CYRUSONE INC REIT USD.01								
		Local	54,733.000	52.044916	2,848,574.39	57.720000	3,159,188.76	310,614.37	0.36
		Base		52.044916	2,848,574.39	57.720000	3,159,188.76	310,614.37	0.36
235825205	DANA INC COMMON STOCK USD.01								
		Local	69,615.000	21.336076	1,485,310.95	19.940000	1,388,123.10	-97,187.85	0.16
		Base		21.336076	1,485,310.95	19.940000	1,388,123.10	-97,187.85	0.16
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01								
		Local	14,089.000	64.581253	909,885.28	175.970000	2,479,241.33	1,569,356.05	0.29
		Base		64.581253	909,885.28	175.970000	2,479,241.33	1,569,356.05	0.29
248019101	DELUXE CORP COMMON STOCK USD1.0								
		Local	21,092.000	26.034509	549,119.87	40.660000	857,600.72	308,480.85	0.10
		Base		26.034509	549,119.87	40.660000	857,600.72	308,480.85	0.10
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01								
		Local	32,670.000	32.634931	1,066,183.18	34.630000	1,131,362.10	65,178.92	0.13
		Base		32.634931	1,066,183.18	34.630000	1,131,362.10	65,178.92	0.13
254067101	DILLARDS INC CL A COMMON STOCK								
		Local	8,616.000	54.548932	469,993.60	62.280000	536,604.48	66,610.88	0.06
		Base		54.548932	469,993.60	62.280000	536,604.48	66,610.88	0.06
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01								
		Local	19,863.000	66.848526	1,327,812.27	278.280000	5,527,475.64	4,199,663.37	0.64
		Base		66.848526	1,327,812.27	278.280000	5,527,475.64	4,199,663.37	0.64
257559203	DOMTAR CORP COMMON STOCK USD.01								
		Local	30,535.000	49.724966	1,518,351.83	44.530000	1,359,723.55	-158,628.28	0.16
		Base		49.724966	1,518,351.83	44.530000	1,359,723.55	-158,628.28	0.16

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257651109	DONALDSON CO INC COMMON STOCK USD5.0								
		Local	61,692.000	26.921172	1,660,820.96	50.860000	3,137,655.12	1,476,834.16	0.36
		Base		26.921172	1,660,820.96	50.860000	3,137,655.12	1,476,834.16	0.36
25960P109	DOUGLAS EMMETT INC REIT USD.01								
		Local	78,210.000	31.205204	2,440,559.02	39.840000	3,115,886.40	675,327.38	0.36
		Base		31.205204	2,440,559.02	39.840000	3,115,886.40	675,327.38	0.36
265504100	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001								
		Local	39,961.000	53.414596	2,134,500.69	79.660000	3,183,293.26	1,048,792.57	0.37
		Base		53.414596	2,134,500.69	79.660000	3,183,293.26	1,048,792.57	0.37
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333								
		Local	15,221.000	87.344780	1,329,474.90	58.870000	896,060.27	-433,414.63	0.10
		Base		87.344780	1,329,474.90	58.870000	896,060.27	-433,414.63	0.10
26884L109	EQT CORP COMMON STOCK								
		Local	123,613.000	18.882856	2,334,166.52	15.810000	1,954,321.53	-379,844.99	0.23
		Base		18.882856	2,334,166.52	15.810000	1,954,321.53	-379,844.99	0.23
26884U109	EPR PROPERTIES REIT USD.01								
		Local	36,499.000	57.089684	2,083,716.39	74.590000	2,722,460.41	638,744.02	0.31
		Base		57.089684	2,083,716.39	74.590000	2,722,460.41	638,744.02	0.31
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01								
		Local	21,330.000	70.757731	1,509,262.40	92.700000	1,977,291.00	468,028.60	0.23
		Base		70.757731	1,509,262.40	92.700000	1,977,291.00	468,028.60	0.23
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001								
		Local	70,365.000	24.093902	1,695,367.42	46.770000	3,290,971.05	1,595,603.63	0.38
		Base		24.093902	1,695,367.42	46.770000	3,290,971.05	1,595,603.63	0.38
277276101	EASTGROUP PROPERTIES INC REIT								
		Local	5,767.000	115.307624	664,979.07	115.980000	668,856.66	3,877.59	0.08
		Base		115.307624	664,979.07	115.980000	668,856.66	3,877.59	0.08
278265103	EATON VANCE CORP COMMON STOCK USD.00390625								
		Local	55,174.000	29.457385	1,625,281.76	43.130000	2,379,654.62	754,372.86	0.27
		Base		29.457385	1,625,281.76	43.130000	2,379,654.62	754,372.86	0.27

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28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01								
		26,179.000	Local	46.598203	1,219,894.35	26.950000	705,524.05	-514,370.30	0.08
			Base	46.598203	1,219,894.35	26.950000	705,524.05	-514,370.30	0.08
28470R102	ELDORADO RESORTS INC COMMON STOCK								
		31,470.000	Local	36.812240	1,158,481.18	46.070000	1,449,822.90	291,341.72	0.17
			Base	36.812240	1,158,481.18	46.070000	1,449,822.90	291,341.72	0.17
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01								
		27,113.000	Local	49.677706	1,346,911.64	88.100000	2,388,655.30	1,041,743.66	0.28
			Base	49.677706	1,346,911.64	88.100000	2,388,655.30	1,041,743.66	0.28
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01								
		47,769.000	Local	41.913603	2,002,170.91	63.360000	3,026,643.84	1,024,472.93	0.35
			Base	41.913603	2,002,170.91	63.360000	3,026,643.84	1,024,472.93	0.35
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK								
		30,734.000	Local	27.312635	839,426.51	38.640000	1,187,561.76	348,135.25	0.14
			Base	27.312635	839,426.51	38.640000	1,187,561.76	348,135.25	0.14
29275Y102	ENERSYS COMMON STOCK USD.01								
		20,720.000	Local	68.230888	1,413,743.99	68.500000	1,419,320.00	5,576.01	0.16
			Base	68.230888	1,413,743.99	68.500000	1,419,320.00	5,576.01	0.16
294600101	EQUITRANS MIDSTREAM CORP COMMON STOCK								
		98,632.000	Local	22.323978	2,201,858.60	19.710000	1,944,036.72	-257,821.88	0.22
			Base	22.323978	2,201,858.60	19.710000	1,944,036.72	-257,821.88	0.22
29977A105	EVERCORE INC A COMMON STOCK USD.01								
		19,851.000	Local	84.052779	1,668,531.72	88.570000	1,758,203.07	89,671.35	0.20
			Base	84.052779	1,668,531.72	88.570000	1,758,203.07	89,671.35	0.20
30161Q104	EXELIXIS INC COMMON STOCK USD.001								
		145,892.000	Local	21.052985	3,071,462.08	21.370000	3,117,712.04	46,249.96	0.36
			Base	21.052985	3,071,462.08	21.370000	3,117,712.04	46,249.96	0.36
302520101	FNB CORP COMMON STOCK USD.01								
		156,865.000	Local	12.783367	2,005,262.92	11.770000	1,846,301.05	-158,961.87	0.21
			Base	12.783367	2,005,262.92	11.770000	1,846,301.05	-158,961.87	0.21

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303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01								
		Local	18,493.000	71.317580	1,318,876.01	286.560000	5,299,354.08	3,980,478.07	0.61
		Base		71.317580	1,318,876.01	286.560000	5,299,354.08	3,980,478.07	0.61
303250104	FAIR ISAAC CORP COMMON STOCK USD.01								
		Local	14,014.000	34.807703	487,795.15	314.020000	4,400,676.28	3,912,881.13	0.51
		Base		34.807703	487,795.15	314.020000	4,400,676.28	3,912,881.13	0.51
314211103	FEDERATED INVESTORS INC CL B COMMON STOCK								
		Local	46,487.000	22.252992	1,034,474.85	32.500000	1,510,827.50	476,352.65	0.17
		Base		22.252992	1,034,474.85	32.500000	1,510,827.50	476,352.65	0.17
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001								
		Local	54,205.000	18.465152	1,000,903.55	53.700000	2,910,808.50	1,909,904.95	0.34
		Base		18.465152	1,000,903.55	53.700000	2,910,808.50	1,909,904.95	0.34
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01								
		Local	65,629.000	27.450639	1,801,558.00	30.790000	2,020,716.91	219,158.91	0.23
		Base		27.450639	1,801,558.00	30.790000	2,020,716.91	219,158.91	0.23
320517105	FIRST HORIZON NATIONAL CORP COMMON STOCK USD.625								
		Local	152,572.000	13.735500	2,095,652.70	14.930000	2,277,899.96	182,247.26	0.26
		Base		13.735500	2,095,652.70	14.930000	2,277,899.96	182,247.26	0.26
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01								
		Local	61,151.000	23.882715	1,460,451.93	36.740000	2,246,687.74	786,235.81	0.26
		Base		23.882715	1,460,451.93	36.740000	2,246,687.74	786,235.81	0.26
336433107	FIRST SOLAR INC COMMON STOCK USD.001								
		Local	36,678.000	31.683489	1,162,087.01	65.680000	2,409,011.04	1,246,924.03	0.28
		Base		31.683489	1,162,087.01	65.680000	2,409,011.04	1,246,924.03	0.28
33829M101	FIVE BELOW COMMON STOCK USD.01								
		Local	27,054.000	77.191128	2,088,328.78	120.020000	3,247,021.08	1,158,692.30	0.38
		Base		77.191128	2,088,328.78	120.020000	3,247,021.08	1,158,692.30	0.38
343412102	FLUOR CORP COMMON STOCK USD.01								
		Local	67,627.000	32.126634	2,172,627.88	33.690000	2,278,353.63	105,725.75	0.26
		Base		32.126634	2,172,627.88	33.690000	2,278,353.63	105,725.75	0.26

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Base Currency: USD - US DOLLAR

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343498101	FLOWERS FOODS INC COMMON STOCK USD.01								
		Local	88,942.000	13.652676	1,214,296.27	23.270000	2,069,680.34	855,384.07	0.24
		Base		13.652676	1,214,296.27	23.270000	2,069,680.34	855,384.07	0.24
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5								
		Local	81,613.000	10.292953	840,038.74	16.370000	1,336,004.81	495,966.07	0.15
		Base		10.292953	840,038.74	16.370000	1,336,004.81	495,966.07	0.15
361448103	GATX CORP COMMON STOCK USD.625								
		Local	17,511.000	32.661561	571,936.59	79.290000	1,388,447.19	816,510.60	0.16
		Base		32.661561	571,936.59	79.290000	1,388,447.19	816,510.60	0.16
36162J106	GEO GROUP INC/THE REIT USD.01								
		Local	58,597.000	29.719160	1,741,453.60	21.010000	1,231,122.97	-510,330.63	0.14
		Base		29.719160	1,741,453.60	21.010000	1,231,122.97	-510,330.63	0.14
371559105	GENESEE + WYOMING INC CL A COMMON STOCK USD.01								
		Local	27,318.000	75.906634	2,073,617.43	100.000000	2,731,800.00	658,182.57	0.32
		Base		75.906634	2,073,617.43	100.000000	2,731,800.00	658,182.57	0.32
371901109	GENTEX CORP COMMON STOCK USD.06								
		Local	123,564.000	10.144639	1,253,512.14	24.610000	3,040,910.04	1,787,397.90	0.35
		Base		10.144639	1,253,512.14	24.610000	3,040,910.04	1,787,397.90	0.35
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001								
		Local	243,333.000	4.979865	1,211,765.37	3.710000	902,765.43	-308,999.94	0.10
		Base		4.979865	1,211,765.37	3.710000	902,765.43	-308,999.94	0.10
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001								
		Local	36,992.000	26.655455	986,038.58	42.300000	1,564,761.60	578,723.02	0.18
		Base		26.655455	986,038.58	42.300000	1,564,761.60	578,723.02	0.18
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK								
		Local	112,391.000	19.740800	2,218,688.25	15.300000	1,719,582.30	-499,105.95	0.20
		Base		19.740800	2,218,688.25	15.300000	1,719,582.30	-499,105.95	0.20
384109104	GRACO INC COMMON STOCK USD1.0								
		Local	80,488.000	13.569190	1,092,156.95	50.180000	4,038,887.84	2,946,730.89	0.47
		Base		13.569190	1,092,156.95	50.180000	4,038,887.84	2,946,730.89	0.47

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384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0								
		Local	2,104.000	438.131502	921,828.68	690.030000	1,451,823.12	529,994.44	0.17
		Base		438.131502	921,828.68	690.030000	1,451,823.12	529,994.44	0.17
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01								
		Local	22,624.000	31.544210	713,656.20	48.180000	1,090,024.32	376,368.12	0.13
		Base		31.544210	713,656.20	48.180000	1,090,024.32	376,368.12	0.13
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001								
		Local	23,132.000	74.885472	1,732,250.73	48.900000	1,131,154.80	-601,095.93	0.13
		Base		74.885472	1,732,250.73	48.900000	1,131,154.80	-601,095.93	0.13
397624107	GREIF INC CL A COMMON STOCK								
		Local	12,700.000	52.281685	663,977.40	32.550000	413,385.00	-250,592.40	0.05
		Base		52.281685	663,977.40	32.550000	413,385.00	-250,592.40	0.05
404251100	HNI CORP COMMON STOCK USD1.0								
		Local	20,953.000	31.337102	656,606.29	35.380000	741,317.14	84,710.85	0.09
		Base		31.337102	656,606.29	35.380000	741,317.14	84,710.85	0.09
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01								
		Local	24,756.000	92.298065	2,284,930.89	120.340000	2,979,137.04	694,206.15	0.34
		Base		92.298065	2,284,930.89	120.340000	2,979,137.04	694,206.15	0.34
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01								
		Local	43,324.000	24.980712	1,082,264.36	21.900000	948,795.60	-133,468.76	0.11
		Base		24.980712	1,082,264.36	21.900000	948,795.60	-133,468.76	0.11
410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33								
		Local	41,443.000	32.871815	1,362,306.61	40.060000	1,660,206.58	297,899.97	0.19
		Base		32.871815	1,362,306.61	40.060000	1,660,206.58	297,899.97	0.19
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01								
		Local	19,684.000	49.377543	971,947.55	128.300000	2,525,457.20	1,553,509.65	0.29
		Base		49.377543	971,947.55	128.300000	2,525,457.20	1,553,509.65	0.29
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK								
		Local	52,667.000	24.900551	1,311,437.32	43.550000	2,293,647.85	982,210.53	0.26
		Base		24.900551	1,311,437.32	43.550000	2,293,647.85	982,210.53	0.26

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421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01								
		Local	36,823.000	51.479906	1,895,644.59	30.320000	1,116,473.36	-779,171.23	0.13
		Base		51.479906	1,895,644.59	30.320000	1,116,473.36	-779,171.23	0.13
421946104	HEALTHCARE REALTY TRUST INC REIT USD.01								
		Local	62,450.000	30.222078	1,887,368.75	31.320000	1,955,934.00	68,565.25	0.23
		Base		30.222078	1,887,368.75	31.320000	1,955,934.00	68,565.25	0.23
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001								
		Local	26,399.000	94.391373	2,491,837.85	65.400000	1,726,494.60	-765,343.25	0.20
		Base		94.391373	2,491,837.85	65.400000	1,726,494.60	-765,343.25	0.20
431284108	HIGHWOODS PROPERTIES INC REIT USD.01								
		Local	50,097.000	33.692074	1,687,871.82	41.300000	2,069,006.10	381,134.28	0.24
		Base		33.692074	1,687,871.82	41.300000	2,069,006.10	381,134.28	0.24
431475102	HILL ROM HOLDINGS INC COMMON STOCK								
		Local	32,283.000	41.329687	1,334,246.29	104.620000	3,377,447.46	2,043,201.17	0.39
		Base		41.329687	1,334,246.29	104.620000	3,377,447.46	2,043,201.17	0.39
436893200	HOME BANCSHARES INC COMMON STOCK USD.01								
		Local	74,724.000	23.038927	1,721,560.81	19.260000	1,439,184.24	-282,376.57	0.17
		Base		23.038927	1,721,560.81	19.260000	1,439,184.24	-282,376.57	0.17
44106M102	HOSPITALITY PROPERTIES TRUST REIT USD.01								
		Local	79,501.000	22.934158	1,823,288.47	25.000000	1,987,525.00	164,236.53	0.23
		Base		22.934158	1,823,288.47	25.000000	1,987,525.00	164,236.53	0.23
443510607	HUBBELL INC COMMON STOCK USD.01								
		Local	26,353.000	61.400244	1,618,080.63	130.400000	3,436,431.20	1,818,350.57	0.40
		Base		61.400244	1,618,080.63	130.400000	3,436,431.20	1,818,350.57	0.40
44930G107	ICU MEDICAL INC COMMON STOCK USD.1								
		Local	8,072.000	251.814300	2,032,645.03	251.910000	2,033,417.52	772.49	0.23
		Base		251.814300	2,032,645.03	251.910000	2,033,417.52	772.49	0.23
45073V108	ITT INC COMMON STOCK USD1.0								
		Local	42,474.000	22.630807	961,220.89	65.480000	2,781,197.52	1,819,976.63	0.32
		Base		22.630807	961,220.89	65.480000	2,781,197.52	1,819,976.63	0.32

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451107106	IDACORP INC COMMON STOCK								
		Local	24,364.000	40.437893	985,228.83	100.430000	2,446,876.52	1,461,647.69	0.28
		Base		40.437893	985,228.83	100.430000	2,446,876.52	1,461,647.69	0.28
45167R104	IDEX CORP COMMON STOCK USD.01								
		Local	36,600.000	42.865005	1,568,859.19	172.140000	6,300,324.00	4,731,464.81	0.73
		Base		42.865005	1,568,859.19	172.140000	6,300,324.00	4,731,464.81	0.73
45688C107	INGEVITY CORP COMMON STOCK USD.01								
		Local	20,236.000	103.832386	2,101,152.16	105.170000	2,128,220.12	27,067.96	0.25
		Base		103.832386	2,101,152.16	105.170000	2,128,220.12	27,067.96	0.25
457187102	INGREDION INC COMMON STOCK USD.01								
		Local	32,233.000	47.374053	1,527,007.85	82.490000	2,658,900.17	1,131,892.32	0.31
		Base		47.374053	1,527,007.85	82.490000	2,658,900.17	1,131,892.32	0.31
45778Q107	INSPERITY INC COMMON STOCK USD.01								
		Local	18,147.000	98.059217	1,779,480.61	122.140000	2,216,474.58	436,993.97	0.26
		Base		98.059217	1,779,480.61	122.140000	2,216,474.58	436,993.97	0.26
45780L104	INOGEN INC COMMON STOCK USD.001								
		Local	8,696.000	191.410183	1,664,502.95	66.760000	580,544.96	-1,083,957.99	0.07
		Base		191.410183	1,664,502.95	66.760000	580,544.96	-1,083,957.99	0.07
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01								
		Local	34,300.000	62.406938	2,140,557.98	55.850000	1,915,655.00	-224,902.98	0.22
		Base		62.406938	2,140,557.98	55.850000	1,915,655.00	-224,902.98	0.22
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01								
		Local	36,376.000	58.923021	2,143,383.83	54.200000	1,971,579.20	-171,804.63	0.23
		Base		58.923021	2,143,383.83	54.200000	1,971,579.20	-171,804.63	0.23
45867G101	INTERDIGITAL INC COMMON STOCK USD.01								
		Local	15,338.000	40.416306	619,905.30	64.400000	987,767.20	367,861.90	0.11
		Base		40.416306	619,905.30	64.400000	987,767.20	367,861.90	0.11
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0								
		Local	26,342.000	20.236091	533,059.10	37.710000	993,356.82	460,297.72	0.11
		Base		20.236091	533,059.10	37.710000	993,356.82	460,297.72	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
460335201	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01								
		11,533.000	Local	27.911445	321,902.70	44.890000	517,716.37	195,813.67	0.06
			Base	27.911445	321,902.70	44.890000	517,716.37	195,813.67	0.06
46590V100	JBG SMITH PROPERTIES REIT USD.01								
		58,331.000	Local	36.485928	2,128,260.65	39.340000	2,294,741.54	166,480.89	0.27
			Base	36.485928	2,128,260.65	39.340000	2,294,741.54	166,480.89	0.27
466313103	JABIL INC COMMON STOCK USD.001								
		67,211.000	Local	21.128920	1,420,095.82	31.600000	2,123,867.60	703,771.78	0.25
			Base	21.128920	1,420,095.82	31.600000	2,123,867.60	703,771.78	0.25
466367109	JACK IN THE BOX INC COMMON STOCK USD.01								
		12,488.000	Local	88.786610	1,108,767.18	81.390000	1,016,398.32	-92,368.86	0.12
			Base	88.786610	1,108,767.18	81.390000	1,016,398.32	-92,368.86	0.12
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01								
		145,496.000	Local	11.951645	1,738,916.52	18.490000	2,690,221.04	951,304.52	0.31
			Base	11.951645	1,738,916.52	18.490000	2,690,221.04	951,304.52	0.31
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01								
		22,122.000	Local	71.974102	1,592,211.08	140.690000	3,112,344.18	1,520,133.10	0.36
			Base	71.974102	1,592,211.08	140.690000	3,112,344.18	1,520,133.10	0.36
48123V102	J2 GLOBAL INC COMMON STOCK USD.01								
		22,476.000	Local	77.284681	1,737,050.50	88.890000	1,997,891.64	260,841.14	0.23
			Base	77.284681	1,737,050.50	88.890000	1,997,891.64	260,841.14	0.23
48242W106	KBR INC COMMON STOCK USD.001								
		68,420.000	Local	25.711051	1,759,150.14	24.940000	1,706,394.80	-52,755.34	0.20
			Base	25.711051	1,759,150.14	24.940000	1,706,394.80	-52,755.34	0.20
48666K109	KB HOME COMMON STOCK USD1.0								
		40,874.000	Local	13.934838	569,572.56	25.730000	1,051,688.02	482,115.46	0.12
			Base	13.934838	569,572.56	25.730000	1,051,688.02	482,115.46	0.12
488401100	KEMPER CORP COMMON STOCK USD.1								
		30,210.000	Local	39.380312	1,189,679.24	86.290000	2,606,820.90	1,417,141.66	0.30
			Base	39.380312	1,189,679.24	86.290000	2,606,820.90	1,417,141.66	0.30

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489170100	KENNAMETAL INC COMMON STOCK USD1.25								
		Local	39,810.000	30.016856	1,194,971.03	36.990000	1,472,571.90	277,600.87	0.17
		Base		30.016856	1,194,971.03	36.990000	1,472,571.90	277,600.87	0.17
49427F108	KILROY REALTY CORP REIT USD.01								
		Local	48,817.000	57.821536	2,822,673.92	73.810000	3,603,182.77	780,508.85	0.42
		Base		57.821536	2,822,673.92	73.810000	3,603,182.77	780,508.85	0.42
497266106	KIRBY CORP COMMON STOCK USD.1								
		Local	26,081.000	50.451373	1,315,822.27	79.000000	2,060,399.00	744,576.73	0.24
		Base		50.451373	1,315,822.27	79.000000	2,060,399.00	744,576.73	0.24
499049104	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001								
		Local	60,262.000	38.425123	2,315,574.74	32.840000	1,979,004.08	-336,570.66	0.23
		Base		38.425123	2,315,574.74	32.840000	1,979,004.08	-336,570.66	0.23
512816109	LAMAR ADVERTISING CO A REIT USD.001								
		Local	41,378.000	39.034033	1,615,150.21	80.710000	3,339,618.38	1,724,468.17	0.39
		Base		39.034033	1,615,150.21	80.710000	3,339,618.38	1,724,468.17	0.39
513847103	LANCASTER COLONY CORP COMMON STOCK								
		Local	9,442.000	64.917187	612,948.08	148.600000	1,403,081.20	790,133.12	0.16
		Base		64.917187	612,948.08	148.600000	1,403,081.20	790,133.12	0.16
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01								
		Local	19,417.000	45.525963	883,977.63	107.990000	2,096,841.83	1,212,864.20	0.24
		Base		45.525963	883,977.63	107.990000	2,096,841.83	1,212,864.20	0.24
524901105	LEGG MASON INC COMMON STOCK USD.1								
		Local	41,879.000	31.560041	1,321,702.94	38.280000	1,603,128.12	281,425.18	0.19
		Base		31.560041	1,321,702.94	38.280000	1,603,128.12	281,425.18	0.19
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001								
		Local	69,677.000	44.537676	3,103,251.68	79.850000	5,563,708.45	2,460,456.77	0.64
		Base		44.537676	3,103,251.68	79.850000	5,563,708.45	2,460,456.77	0.64
52603B107	LENDINGTREE INC COMMON STOCK USD.01								
		Local	3,613.000	343.453111	1,240,896.09	420.030000	1,517,568.39	276,672.30	0.18
		Base		343.453111	1,240,896.09	420.030000	1,517,568.39	276,672.30	0.18

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526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01								
		Local	17,077.000	55.580951	949,155.90	275.000000	4,696,175.00	3,747,019.10	0.54
		Base		55.580951	949,155.90	275.000000	4,696,175.00	3,747,019.10	0.54
531172104	LIBERTY PROPERTY TRUST REIT USD.001								
		Local	71,701.000	34.867244	2,500,016.28	50.040000	3,587,918.04	1,087,901.76	0.41
		Base		34.867244	2,500,016.28	50.040000	3,587,918.04	1,087,901.76	0.41
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001								
		Local	9,484.000	163.722199	1,552,741.34	114.150000	1,082,598.60	-470,142.74	0.13
		Base		163.722199	1,552,741.34	114.150000	1,082,598.60	-470,142.74	0.13
53223X107	LIFE STORAGE INC REIT USD.01								
		Local	22,555.000	101.703039	2,293,912.05	95.080000	2,144,529.40	-149,382.65	0.25
		Base		101.703039	2,293,912.05	95.080000	2,144,529.40	-149,382.65	0.25
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK								
		Local	30,362.000	36.998328	1,123,343.22	82.320000	2,499,399.84	1,376,056.62	0.29
		Base		36.998328	1,123,343.22	82.320000	2,499,399.84	1,376,056.62	0.29
537008104	LITTELFUSE INC COMMON STOCK USD.01								
		Local	11,955.000	156.232716	1,867,762.12	176.910000	2,114,959.05	247,196.93	0.24
		Base		156.232716	1,867,762.12	176.910000	2,114,959.05	247,196.93	0.24
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01								
		Local	67,537.000	26.735628	1,805,644.10	66.250000	4,474,326.25	2,668,682.15	0.52
		Base		26.735628	1,805,644.10	66.250000	4,474,326.25	2,668,682.15	0.52
53815P108	LIVERAMP HOLDINGS INC COMMON STOCK USD.1								
		Local	33,345.000	17.981494	599,592.93	48.480000	1,616,565.60	1,016,972.67	0.19
		Base		17.981494	599,592.93	48.480000	1,616,565.60	1,016,972.67	0.19
54142L109	LOGMEIN INC COMMON STOCK USD.01								
		Local	24,098.000	104.796902	2,525,395.74	73.680000	1,775,540.64	-749,855.10	0.21
		Base		104.796902	2,525,395.74	73.680000	1,775,540.64	-749,855.10	0.21
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0								
		Local	59,703.000	9.936426	593,234.43	26.220000	1,565,412.66	972,178.23	0.18
		Base		9.936426	593,234.43	26.220000	1,565,412.66	972,178.23	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
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001								
		Local	36,951.000	55.802552	2,061,960.09	53.410000	1,973,552.91	-88,407.18	0.23
		Base		55.802552	2,061,960.09	53.410000	1,973,552.91	-88,407.18	0.23
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0								
		Local	95,839.000	20.713852	1,985,194.86	25.800000	2,472,646.20	487,451.34	0.29
		Base		20.713852	1,985,194.86	25.800000	2,472,646.20	487,451.34	0.29
55306N104	MKS INSTRUMENTS INC COMMON STOCK								
		Local	26,297.000	104.442844	2,746,533.46	77.890000	2,048,273.33	-698,260.13	0.24
		Base		104.442844	2,746,533.46	77.890000	2,048,273.33	-698,260.13	0.24
553498106	MSA SAFETY INC COMMON STOCK								
		Local	17,032.000	39.133075	666,514.54	105.390000	1,795,002.48	1,128,487.94	0.21
		Base		39.133075	666,514.54	105.390000	1,795,002.48	1,128,487.94	0.21
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001								
		Local	21,763.000	64.798092	1,410,200.87	74.260000	1,616,120.38	205,919.51	0.19
		Base		64.798092	1,410,200.87	74.260000	1,616,120.38	205,919.51	0.19
554489104	MACK CALI REALTY CORP REIT USD.01								
		Local	43,694.000	25.979423	1,135,144.93	23.290000	1,017,633.26	-117,511.67	0.12
		Base		25.979423	1,135,144.93	23.290000	1,017,633.26	-117,511.67	0.12
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01								
		Local	31,230.000	57.473846	1,794,908.21	69.330000	2,165,175.90	370,267.69	0.25
		Base		57.473846	1,794,908.21	69.330000	2,165,175.90	370,267.69	0.25
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01								
		Local	28,928.000	49.839733	1,441,763.80	96.600000	2,794,444.80	1,352,681.00	0.32
		Base		49.839733	1,441,763.80	96.600000	2,794,444.80	1,352,681.00	0.32
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003								
		Local	18,230.000	106.096847	1,934,145.52	321.420000	5,859,486.60	3,925,341.08	0.68
		Base		106.096847	1,934,145.52	321.420000	5,859,486.60	3,925,341.08	0.68
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01								
		Local	18,862.000	117.865502	2,223,179.10	96.400000	1,818,296.80	-404,882.30	0.21
		Base		117.865502	2,223,179.10	96.400000	1,818,296.80	-404,882.30	0.21

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574795100	MASIMO CORP COMMON STOCK USD.001								
		Local	23,730.000	93.948925	2,229,408.00	148.820000	3,531,498.60	1,302,090.60	0.41
		Base		93.948925	2,229,408.00	148.820000	3,531,498.60	1,302,090.60	0.41
576323109	MASTEC INC COMMON STOCK USD.1								
		Local	29,872.000	45.099428	1,347,210.12	51.530000	1,539,304.16	192,094.04	0.18
		Base		45.099428	1,347,210.12	51.530000	1,539,304.16	192,094.04	0.18
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01								
		Local	50,197.000	21.624596	1,085,489.84	19.880000	997,916.36	-87,573.48	0.12
		Base		21.624596	1,085,489.84	19.880000	997,916.36	-87,573.48	0.12
577081102	MATTEL INC COMMON STOCK USD1.0								
		Local	167,159.000	10.704610	1,789,371.87	11.210000	1,873,852.39	84,480.52	0.22
		Base		10.704610	1,789,371.87	11.210000	1,873,852.39	84,480.52	0.22
577933104	MAXIMUS INC COMMON STOCK								
		Local	30,859.000	63.009472	1,944,409.29	72.540000	2,238,511.86	294,102.57	0.26
		Base		63.009472	1,944,409.29	72.540000	2,238,511.86	294,102.57	0.26
580037703	MCDERMOTT INTL INC COMMON STOCK USD1.0								
		Local	87,926.000	20.532184	1,805,312.80	9.660000	849,365.16	-955,947.64	0.10
		Base		20.532184	1,805,312.80	9.660000	849,365.16	-955,947.64	0.10
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001								
		Local	190,688.000	14.415659	2,748,893.19	17.440000	3,325,598.72	576,705.53	0.38
		Base		14.415659	2,748,893.19	17.440000	3,325,598.72	576,705.53	0.38
58471A105	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01								
		Local	30,108.000	78.745629	2,370,873.41	90.510000	2,725,075.08	354,201.67	0.31
		Base		78.745629	2,370,873.41	90.510000	2,725,075.08	354,201.67	0.31
58502B106	MEDNAX INC COMMON STOCK USD.01								
		Local	41,888.000	33.639499	1,409,091.33	25.230000	1,056,834.24	-352,257.09	0.12
		Base		33.639499	1,409,091.33	25.230000	1,056,834.24	-352,257.09	0.12
589400100	MERCURY GENERAL CORP COMMON STOCK								
		Local	13,116.000	43.723775	573,481.03	62.500000	819,750.00	246,268.97	0.09
		Base		43.723775	573,481.03	62.500000	819,750.00	246,268.97	0.09

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589433101	MEREDITH CORP COMMON STOCK USD1.0								
		19,373.000	Local	39.505928	765,348.34	55.060000	1,066,677.38	301,329.04	0.12
			Base	39.505928	765,348.34	55.060000	1,066,677.38	301,329.04	0.12
59408Q106	MICHAELS COS INC/THE COMMON STOCK USD.06775								
		43,587.000	Local	23.539727	1,026,026.10	8.700000	379,206.90	-646,819.20	0.04
			Base	23.539727	1,026,026.10	8.700000	379,206.90	-646,819.20	0.04
600544100	HERMAN MILLER INC COMMON STOCK USD.2								
		28,434.000	Local	21.607401	614,384.83	44.700000	1,270,999.80	656,614.97	0.15
			Base	21.607401	614,384.83	44.700000	1,270,999.80	656,614.97	0.15
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1								
		17,032.000	Local	32.417403	552,133.21	53.510000	911,382.32	359,249.11	0.11
			Base	32.417403	552,133.21	53.510000	911,382.32	359,249.11	0.11
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001								
		30,277.000	Local	85.588385	2,591,359.54	143.140000	4,333,849.78	1,742,490.24	0.50
			Base	85.588385	2,591,359.54	143.140000	4,333,849.78	1,742,490.24	0.50
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001								
		19,154.000	Local	80.853580	1,548,669.48	135.780000	2,600,730.12	1,052,060.64	0.30
			Base	80.853580	1,548,669.48	135.780000	2,600,730.12	1,052,060.64	0.30
626717102	MURPHY OIL CORP COMMON STOCK USD1.0								
		78,905.000	Local	26.835862	2,117,483.68	24.650000	1,945,008.25	-172,475.43	0.22
			Base	26.835862	2,117,483.68	24.650000	1,945,008.25	-172,475.43	0.22
626755102	MURPHY USA INC COMMON STOCK								
		14,468.000	Local	39.563439	572,403.84	84.030000	1,215,746.04	643,342.20	0.14
			Base	39.563439	572,403.84	84.030000	1,215,746.04	643,342.20	0.14
62886E108	NCR CORPORATION COMMON STOCK USD.01								
		58,063.000	Local	17.787392	1,032,789.34	31.100000	1,805,759.30	772,969.96	0.21
			Base	17.787392	1,032,789.34	31.100000	1,805,759.30	772,969.96	0.21
62944T105	NVR INC COMMON STOCK USD.01								
		1,635.000	Local	813.883737	1,330,699.91	3,370.250000	5,510,358.75	4,179,658.84	0.64
			Base	813.883737	1,330,699.91	3,370.250000	5,510,358.75	4,179,658.84	0.64

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636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0								
		Local	41,718.000	45.251952	1,887,820.93	52.750000	2,200,624.50	312,803.57	0.25
		Base		45.251952	1,887,820.93	52.750000	2,200,624.50	312,803.57	0.25
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01								
		Local	54,190.000	26.238420	1,421,859.97	41.990000	2,275,438.10	853,578.13	0.26
		Base		26.238420	1,421,859.97	41.990000	2,275,438.10	853,578.13	0.26
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01								
		Local	78,648.000	32.604878	2,564,308.45	53.010000	4,169,130.48	1,604,822.03	0.48
		Base		32.604878	2,564,308.45	53.010000	4,169,130.48	1,604,822.03	0.48
63938C108	NAVIENT CORP COMMON STOCK USD.01								
		Local	102,970.000	13.011731	1,339,817.91	13.650000	1,405,540.50	65,722.59	0.16
		Base		13.011731	1,339,817.91	13.650000	1,405,540.50	65,722.59	0.16
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001								
		Local	33,720.000	38.410537	1,295,203.30	25.390000	856,150.80	-439,052.50	0.10
		Base		38.410537	1,295,203.30	25.390000	856,150.80	-439,052.50	0.10
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5								
		Local	43,135.000	34.628469	1,493,699.01	49.770000	2,146,828.95	653,129.94	0.25
		Base		34.628469	1,493,699.01	49.770000	2,146,828.95	653,129.94	0.25
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01								
		Local	225,945.000	15.815541	3,573,442.45	9.980000	2,254,931.10	-1,318,511.35	0.26
		Base		15.815541	3,573,442.45	9.980000	2,254,931.10	-1,318,511.35	0.26
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1								
		Local	68,707.000	12.842368	882,360.57	32.620000	2,241,222.34	1,358,861.77	0.26
		Base		12.842368	882,360.57	32.620000	2,241,222.34	1,358,861.77	0.26
651587107	NEWMARKET CORP COMMON STOCK								
		Local	4,225.000	161.971138	684,328.06	400.940000	1,693,971.50	1,009,643.44	0.20
		Base		161.971138	684,328.06	400.940000	1,693,971.50	1,009,643.44	0.20
655663102	NORDSON CORP COMMON STOCK								
		Local	24,998.000	47.953321	1,198,737.12	141.310000	3,532,467.38	2,333,730.26	0.41
		Base		47.953321	1,198,737.12	141.310000	3,532,467.38	2,333,730.26	0.41

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668074305	NORTHWESTERN CORP COMMON STOCK USD.01								
		24,376.000	Local	59.924787	1,460,726.60	72.150000	1,758,728.40	298,001.80	0.20
			Base	59.924787	1,460,726.60	72.150000	1,758,728.40	298,001.80	0.20
67011P100	NOW INC COMMON STOCK USD.01								
		52,637.000	Local	30.661980	1,613,954.63	14.760000	776,922.12	-837,032.51	0.09
			Base	30.661980	1,613,954.63	14.760000	776,922.12	-837,032.51	0.09
67018T105	NU SKIN ENTERPRISES INC A COMMON STOCK USD.001								
		26,837.000	Local	55.665665	1,493,899.46	49.320000	1,323,600.84	-170,298.62	0.15
			Base	55.665665	1,493,899.46	49.320000	1,323,600.84	-170,298.62	0.15
670704105	NUVASIVE INC COMMON STOCK USD.001								
		25,084.000	Local	67.363388	1,689,743.22	58.540000	1,468,417.36	-221,325.86	0.17
			Base	67.363388	1,689,743.22	58.540000	1,468,417.36	-221,325.86	0.17
670837103	OGE ENERGY CORP COMMON STOCK USD.01								
		96,800.000	Local	20.810435	2,014,450.15	42.560000	4,119,808.00	2,105,357.85	0.48
			Base	20.810435	2,014,450.15	42.560000	4,119,808.00	2,105,357.85	0.48
674215108	OASIS PETROLEUM INC COMMON STOCK USD.01								
		131,020.000	Local	12.851057	1,683,745.49	5.680000	744,193.60	-939,551.89	0.09
			Base	12.851057	1,683,745.49	5.680000	744,193.60	-939,551.89	0.09
675232102	OCEANEERING INTL INC COMMON STOCK USD.25								
		47,853.000	Local	27.079696	1,295,844.70	20.390000	975,722.67	-320,122.03	0.11
			Base	27.079696	1,295,844.70	20.390000	975,722.67	-320,122.03	0.11
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1								
		31,308.000	Local	33.035210	1,034,266.36	149.260000	4,673,032.08	3,638,765.72	0.54
			Base	33.035210	1,034,266.36	149.260000	4,673,032.08	3,638,765.72	0.54
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0								
		137,677.000	Local	15.904449	2,189,676.88	22.380000	3,081,211.26	891,534.38	0.36
			Base	15.904449	2,189,676.88	22.380000	3,081,211.26	891,534.38	0.36
680665205	OLIN CORP COMMON STOCK USD1.0								
		79,704.000	Local	18.994145	1,513,909.32	21.910000	1,746,314.64	232,405.32	0.20
			Base	18.994145	1,513,909.32	21.910000	1,746,314.64	232,405.32	0.20

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681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001								
		Local	25,167.000	73.408699	1,847,476.73	87.110000	2,192,297.37	344,820.64	0.25
		Base		73.408699	1,847,476.73	87.110000	2,192,297.37	344,820.64	0.25
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1								
		Local	103,714.000	29.102706	3,018,358.04	36.750000	3,811,489.50	793,131.46	0.44
		Base		29.102706	3,018,358.04	36.750000	3,811,489.50	793,131.46	0.44
68235P108	ONE GAS INC COMMON STOCK								
		Local	25,470.000	37.007649	942,584.82	90.300000	2,299,941.00	1,357,356.18	0.27
		Base		37.007649	942,584.82	90.300000	2,299,941.00	1,357,356.18	0.27
688239201	OSHKOSH CORP COMMON STOCK USD.01								
		Local	33,806.000	36.022206	1,217,766.70	83.490000	2,822,462.94	1,604,696.24	0.33
		Base		36.022206	1,217,766.70	83.490000	2,822,462.94	1,604,696.24	0.33
690768403	OWENS ILLINOIS INC COMMON STOCK USD.01								
		Local	75,003.000	17.824052	1,336,857.36	17.270000	1,295,301.81	-41,555.55	0.15
		Base		17.824052	1,336,857.36	17.270000	1,295,301.81	-41,555.55	0.15
69318G106	PBF ENERGY INC CLASS A COMMON STOCK USD.001								
		Local	57,943.000	23.302489	1,350,216.14	31.300000	1,813,615.90	463,399.76	0.21
		Base		23.302489	1,350,216.14	31.300000	1,813,615.90	463,399.76	0.21
69349H107	PNM RESOURCES INC COMMON STOCK								
		Local	38,503.000	15.353082	591,139.72	50.910000	1,960,187.73	1,369,048.01	0.23
		Base		15.353082	591,139.72	50.910000	1,960,187.73	1,369,048.01	0.23
69354M108	PRA HEALTH SCIENCES INC COMMON STOCK USD.01								
		Local	28,589.000	94.178348	2,692,464.78	99.150000	2,834,599.35	142,134.57	0.33
		Base		94.178348	2,692,464.78	99.150000	2,834,599.35	142,134.57	0.33
69360J107	PS BUSINESS PARKS INC/CA REIT USD.01								
		Local	9,674.000	150.379865	1,454,774.81	168.530000	1,630,359.22	175,584.41	0.19
		Base		150.379865	1,454,774.81	168.530000	1,630,359.22	175,584.41	0.19
69370C100	PTC INC COMMON STOCK USD.01								
		Local	50,057.000	22.062234	1,104,369.23	89.760000	4,493,116.32	3,388,747.09	0.52
		Base		22.062234	1,104,369.23	89.760000	4,493,116.32	3,388,747.09	0.52

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
695263103	PACWEST BANCORP COMMON STOCK								
		Local	57,451.000	43.735472	2,512,646.59	38.830000	2,230,822.33	-281,824.26	0.26
		Base		43.735472	2,512,646.59	38.830000	2,230,822.33	-281,824.26	0.26
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01								
		Local	10,916.000	86.786124	947,357.33	44.720000	488,163.52	-459,193.81	0.06
		Base		86.786124	947,357.33	44.720000	488,163.52	-459,193.81	0.06
703395103	PATTERSON COS INC COMMON STOCK USD.01								
		Local	40,030.000	22.625196	905,686.58	22.900000	916,687.00	11,000.42	0.11
		Base		22.625196	905,686.58	22.900000	916,687.00	11,000.42	0.11
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01								
		Local	100,908.000	17.437091	1,759,541.94	11.510000	1,161,451.08	-598,090.86	0.13
		Base		17.437091	1,759,541.94	11.510000	1,161,451.08	-598,090.86	0.13
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01								
		Local	112,377.000	32.813320	3,687,462.45	28.180000	3,166,783.86	-520,678.59	0.37
		Base		32.813320	3,687,462.45	28.180000	3,166,783.86	-520,678.59	0.37
707569109	PENN NATIONAL GAMING INC COMMON STOCK USD.01								
		Local	51,536.000	24.488568	1,262,042.86	19.260000	992,583.36	-269,459.50	0.11
		Base		24.488568	1,262,042.86	19.260000	992,583.36	-269,459.50	0.11
715347100	PERSPECTA INC COMMON STOCK USD.01								
		Local	67,660.000	20.965698	1,418,539.16	23.410000	1,583,920.60	165,381.44	0.18
		Base		20.965698	1,418,539.16	23.410000	1,583,920.60	165,381.44	0.18
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0								
		Local	34,974.000	65.414919	2,287,821.38	57.480000	2,010,305.52	-277,515.86	0.23
		Base		65.414919	2,287,821.38	57.480000	2,010,305.52	-277,515.86	0.23
727493108	PLANTRONICS INC COMMON STOCK USD.01								
		Local	15,868.000	34.892322	553,671.37	37.040000	587,750.72	34,079.35	0.07
		Base		34.892322	553,671.37	37.040000	587,750.72	34,079.35	0.07
731068102	POLARIS INDUSTRIES INC COMMON STOCK USD.01								
		Local	27,773.000	58.849426	1,634,425.12	91.230000	2,533,730.79	899,305.67	0.29
		Base		58.849426	1,634,425.12	91.230000	2,533,730.79	899,305.67	0.29

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73179P106	POLYONE CORPORATION COMMON STOCK USD.01								
		Local	37,621.000	37.476851	1,409,916.60	31.390000	1,180,923.19	-228,993.41	0.14
		Base		37.476851	1,409,916.60	31.390000	1,180,923.19	-228,993.41	0.14
73278L105	POOL CORP COMMON STOCK USD.001								
		Local	19,228.000	81.064436	1,558,706.97	191.000000	3,672,548.00	2,113,841.03	0.42
		Base		81.064436	1,558,706.97	191.000000	3,672,548.00	2,113,841.03	0.42
737446104	POST HOLDINGS INC COMMON STOCK USD.01								
		Local	32,250.000	43.799685	1,412,539.85	103.970000	3,353,032.50	1,940,492.65	0.39
		Base		43.799685	1,412,539.85	103.970000	3,353,032.50	1,940,492.65	0.39
737630103	POTLATCHDELTIC CORP REIT USD1.0								
		Local	35,426.000	39.496466	1,399,201.82	38.980000	1,380,905.48	-18,296.34	0.16
		Base		39.496466	1,399,201.82	38.980000	1,380,905.48	-18,296.34	0.16
74112D101	PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01								
		Local	25,043.000	55.778261	1,396,854.99	31.680000	793,362.24	-603,492.75	0.09
		Base		55.778261	1,396,854.99	31.680000	793,362.24	-603,492.75	0.09
74164M108	PRIMERICA INC COMMON STOCK								
		Local	20,476.000	36.553255	748,464.44	119.950000	2,456,096.20	1,707,631.76	0.28
		Base		36.553255	748,464.44	119.950000	2,456,096.20	1,707,631.76	0.28
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0								
		Local	32,087.000	45.787500	1,469,183.50	66.050000	2,119,346.35	650,162.85	0.24
		Base		45.787500	1,469,183.50	66.050000	2,119,346.35	650,162.85	0.24
74733V100	QEP RESOURCES INC COMMON STOCK USD.01								
		Local	115,273.000	17.126572	1,974,231.28	7.230000	833,423.79	-1,140,807.49	0.10
		Base		17.126572	1,974,231.28	7.230000	833,423.79	-1,140,807.49	0.10
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01								
		Local	63,381.000	26.468839	1,677,621.50	61.110000	3,873,212.91	2,195,591.41	0.45
		Base		26.468839	1,677,621.50	61.110000	3,873,212.91	2,195,591.41	0.45
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01								
		Local	100,778.000	16.667078	1,679,674.78	6.980000	703,430.44	-976,244.34	0.08
		Base		16.667078	1,679,674.78	6.980000	703,430.44	-976,244.34	0.08

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754907103	RAYONIER INC REIT								
		62,695.000	Local	23.429166	1,468,891.55	30.300000	1,899,658.50	430,766.95	0.22
			Base	23.429166	1,468,891.55	30.300000	1,899,658.50	430,766.95	0.22
758750103	REGAL BELOIT CORP COMMON STOCK USD.01								
		20,709.000	Local	65.329458	1,352,907.74	81.710000	1,692,132.39	339,224.65	0.20
			Base	65.329458	1,352,907.74	81.710000	1,692,132.39	339,224.65	0.20
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01								
		30,246.000	Local	50.387745	1,524,027.73	156.030000	4,719,283.38	3,195,255.65	0.55
			Base	50.387745	1,524,027.73	156.030000	4,719,283.38	3,195,255.65	0.55
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK								
		32,506.000	Local	39.320149	1,278,140.76	94.620000	3,075,717.72	1,797,576.96	0.36
			Base	39.320149	1,278,140.76	94.620000	3,075,717.72	1,797,576.96	0.36
76118Y104	RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001								
		59,379.000	Local	20.245944	1,202,183.90	21.920000	1,301,587.68	99,403.78	0.15
			Base	20.245944	1,202,183.90	21.920000	1,301,587.68	99,403.78	0.15
780287108	ROYAL GOLD INC COMMON STOCK USD.01								
		31,677.000	Local	75.964680	2,406,333.18	102.490000	3,246,575.73	840,242.55	0.38
			Base	75.964680	2,406,333.18	102.490000	3,246,575.73	840,242.55	0.38
783549108	RYDER SYSTEM INC COMMON STOCK USD.5								
		25,777.000	Local	71.031668	1,830,983.31	58.300000	1,502,799.10	-328,184.21	0.17
			Base	71.031668	1,830,983.31	58.300000	1,502,799.10	-328,184.21	0.17
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01								
		61,963.000	Local	26.289419	1,628,971.28	56.100000	3,476,124.30	1,847,153.02	0.40
			Base	26.289419	1,628,971.28	56.100000	3,476,124.30	1,847,153.02	0.40
78442P106	SLM CORP COMMON STOCK USD.2								
		209,214.000	Local	9.541412	1,996,197.01	9.720000	2,033,560.08	37,363.07	0.23
			Base	9.541412	1,996,197.01	9.720000	2,033,560.08	37,363.07	0.23
78454L100	SM ENERGY CO COMMON STOCK USD.01								
		49,925.000	Local	49.215377	2,457,077.70	12.520000	625,061.00	-1,832,016.70	0.07
			Base	49.215377	2,457,077.70	12.520000	625,061.00	-1,832,016.70	0.07

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78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST								
		Local	94,059.000	340.139942	31,993,222.79	354.590000	33,352,380.81	1,359,158.02	3.85
		Base		340.139942	31,993,222.79	354.590000	33,352,380.81	1,359,158.02	3.85
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01								
		Local	86,824.000	25.362651	2,202,086.83	19.690000	1,709,564.56	-492,522.27	0.20
		Base		25.362651	2,202,086.83	19.690000	1,709,564.56	-492,522.27	0.20
78573M104	SABRE CORP COMMON STOCK USD.01								
		Local	132,812.000	23.595589	3,133,777.36	22.200000	2,948,426.40	-185,350.96	0.34
		Base		23.595589	3,133,777.36	22.200000	2,948,426.40	-185,350.96	0.34
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01								
		Local	58,389.000	25.731395	1,502,430.41	13.340000	778,909.26	-723,521.15	0.09
		Base		25.731395	1,502,430.41	13.340000	778,909.26	-723,521.15	0.09
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0								
		Local	9,426.000	159.323304	1,501,781.46	136.560000	1,287,214.56	-214,566.90	0.15
		Base		159.323304	1,501,781.46	136.560000	1,287,214.56	-214,566.90	0.15
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001								
		Local	24,606.000	44.995732	1,107,164.99	86.560000	2,129,895.36	1,022,730.37	0.25
		Base		44.995732	1,107,164.99	86.560000	2,129,895.36	1,022,730.37	0.25
80874P109	SCIENTIFIC GAMES CORP COMMON STOCK USD.001								
		Local	26,955.000	48.326617	1,302,643.96	19.820000	534,248.10	-768,395.86	0.06
		Base		48.326617	1,302,643.96	19.820000	534,248.10	-768,395.86	0.06
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01								
		Local	19,043.000	48.906455	931,325.63	98.500000	1,875,735.50	944,409.87	0.22
		Base		48.906455	931,325.63	98.500000	1,875,735.50	944,409.87	0.22
816850101	SEMTECH CORP COMMON STOCK USD.01								
		Local	32,249.000	53.292600	1,718,633.07	48.050000	1,549,564.45	-169,068.62	0.18
		Base		53.292600	1,718,633.07	48.050000	1,549,564.45	-169,068.62	0.18
81721M109	SENIOR HOUSING PROP TRUST REIT USD.01								
		Local	115,075.000	22.037845	2,536,005.02	8.270000	951,670.25	-1,584,334.77	0.11
		Base		22.037845	2,536,005.02	8.270000	951,670.25	-1,584,334.77	0.11

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81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1								
		Local	20,454.000	31.662473	647,624.22	73.480000	1,502,959.92	855,335.70	0.17
		Base		31.662473	647,624.22	73.480000	1,502,959.92	855,335.70	0.17
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0								
		Local	88,125.000	10.377202	914,490.96	46.780000	4,122,487.50	3,207,996.54	0.48
		Base		10.377202	914,490.96	46.780000	4,122,487.50	3,207,996.54	0.48
82669G104	SIGNATURE BANK COMMON STOCK USD.01								
		Local	26,651.000	80.419956	2,143,272.25	120.840000	3,220,506.84	1,077,234.59	0.37
		Base		80.419956	2,143,272.25	120.840000	3,220,506.84	1,077,234.59	0.37
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001								
		Local	20,953.000	46.880649	982,290.23	103.400000	2,166,540.20	1,184,249.97	0.25
		Base		46.880649	982,290.23	103.400000	2,166,540.20	1,184,249.97	0.25
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
		Local	37,613.000	17.082383	642,519.67	30.600000	1,150,957.80	508,438.13	0.13
		Base		17.082383	642,519.67	30.600000	1,150,957.80	508,438.13	0.13
83001A102	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK								
		Local	34,618.000	62.386424	2,159,693.24	49.680000	1,719,822.24	-439,871.00	0.20
		Base		62.386424	2,159,693.24	49.680000	1,719,822.24	-439,871.00	0.20
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001								
		Local	64,969.000	36.411450	2,365,615.50	31.490000	2,045,873.81	-319,741.69	0.24
		Base		36.411450	2,365,615.50	31.490000	2,045,873.81	-319,741.69	0.24
835495102	SONOCO PRODUCTS CO COMMON STOCK								
		Local	48,369.000	32.079693	1,551,662.67	65.340000	3,160,430.46	1,608,767.79	0.37
		Base		32.079693	1,551,662.67	65.340000	3,160,430.46	1,608,767.79	0.37
835898107	SOTHEBY S COMMON STOCK USD.01								
		Local	16,013.000	27.907860	446,888.56	58.130000	930,835.69	483,947.13	0.11
		Base		27.907860	446,888.56	58.130000	930,835.69	483,947.13	0.11
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0								
		Local	25,820.000	78.390043	2,024,030.91	89.620000	2,313,988.40	289,957.49	0.27
		Base		78.390043	2,024,030.91	89.620000	2,313,988.40	289,957.49	0.27

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845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
		Local	261,628.000	7.241685	1,894,627.56	3.160000	826,744.48	-1,067,883.08	0.10
		Base		7.241685	1,894,627.56	3.160000	826,744.48	-1,067,883.08	0.10
84857L101	SPIRE INC COMMON STOCK USD1.0								
		Local	24,534.000	77.418714	1,899,390.72	83.920000	2,058,893.28	159,502.56	0.24
		Base		77.418714	1,899,390.72	83.920000	2,058,893.28	159,502.56	0.24
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001								
		Local	57,058.000	21.963757	1,253,208.07	18.890000	1,077,825.62	-175,382.45	0.12
		Base		21.963757	1,253,208.07	18.890000	1,077,825.62	-175,382.45	0.12
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005								
		Local	107,447.000	14.168654	1,522,379.39	30.200000	3,244,899.40	1,722,520.01	0.37
		Base		14.168654	1,522,379.39	30.200000	3,244,899.40	1,722,520.01	0.37
858912108	STERICYCLE INC COMMON STOCK USD.01								
		Local	41,391.000	47.714074	1,974,933.22	47.750000	1,976,420.25	1,487.03	0.23
		Base		47.714074	1,974,933.22	47.750000	1,976,420.25	1,487.03	0.23
85917A100	STERLING BANCORP/DE COMMON STOCK USD.01								
		Local	101,315.000	24.529753	2,485,231.91	21.280000	2,155,983.20	-329,248.71	0.25
		Base		24.529753	2,485,231.91	21.280000	2,155,983.20	-329,248.71	0.25
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15								
		Local	34,218.000	48.938724	1,674,585.26	59.060000	2,020,915.08	346,329.82	0.23
		Base		48.938724	1,674,585.26	59.060000	2,020,915.08	346,329.82	0.23
87157D109	SYNAPTICS INC COMMON STOCK USD.001								
		Local	16,684.000	79.427353	1,325,165.95	29.140000	486,171.76	-838,994.19	0.06
		Base		79.427353	1,325,165.95	29.140000	486,171.76	-838,994.19	0.06
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0								
		Local	76,146.000	23.993723	1,827,026.06	35.000000	2,665,110.00	838,083.94	0.31
		Base		23.993723	1,827,026.06	35.000000	2,665,110.00	838,083.94	0.31
87162W100	SYNNEX CORP COMMON STOCK USD.001								
		Local	20,058.000	90.237742	1,809,988.62	98.400000	1,973,707.20	163,718.58	0.23
		Base		90.237742	1,809,988.62	98.400000	1,973,707.20	163,718.58	0.23

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87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01								
		Local	29,613.000	45.273385	1,340,680.75	51.090000	1,512,928.17	172,247.42	0.17
		Base		45.273385	1,340,680.75	51.090000	1,512,928.17	172,247.42	0.17
872275102	TCF FINANCIAL CORP COMMON STOCK USD.01								
		Local	79,378.000	15.947218	1,265,858.31	20.790000	1,650,268.62	384,410.31	0.19
		Base		15.947218	1,265,858.31	20.790000	1,650,268.62	384,410.31	0.19
87265H109	TRI POINTE GROUP INC COMMON STOCK USD.01								
		Local	68,752.000	14.448013	993,329.79	11.970000	822,961.44	-170,368.35	0.10
		Base		14.448013	993,329.79	11.970000	822,961.44	-170,368.35	0.10
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01								
		Local	45,496.000	33.600609	1,528,693.30	16.210000	737,490.16	-791,203.14	0.09
		Base		33.600609	1,528,693.30	16.210000	737,490.16	-791,203.14	0.09
876664103	TAUBMAN CENTERS INC REIT USD.01								
		Local	29,587.000	57.640844	1,705,419.64	40.830000	1,208,037.21	-497,382.43	0.14
		Base		57.640844	1,705,419.64	40.830000	1,208,037.21	-497,382.43	0.14
878237106	TECH DATA CORP COMMON STOCK USD.0015								
		Local	17,651.000	45.610943	805,078.76	104.600000	1,846,294.60	1,041,215.84	0.21
		Base		45.610943	805,078.76	104.600000	1,846,294.60	1,041,215.84	0.21
87901J105	TEGNA INC COMMON STOCK USD1.0								
		Local	104,667.000	14.368443	1,503,901.81	15.150000	1,585,705.05	81,803.24	0.18
		Base		14.368443	1,503,901.81	15.150000	1,585,705.05	81,803.24	0.18
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	17,518.000	107.011349	1,874,624.82	273.870000	4,797,654.66	2,923,029.84	0.55
		Base		107.011349	1,874,624.82	273.870000	4,797,654.66	2,923,029.84	0.55
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01								
		Local	45,442.000	33.739386	1,533,185.20	30.400000	1,381,436.80	-151,748.40	0.16
		Base		33.739386	1,533,185.20	30.400000	1,381,436.80	-151,748.40	0.16
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01								
		Local	22,233.000	49.374901	1,097,752.18	73.370000	1,631,235.21	533,483.03	0.19
		Base		49.374901	1,097,752.18	73.370000	1,631,235.21	533,483.03	0.19

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05								
		Local	40,426.000	31.260000	1,263,716.76	20.660000	835,201.16	-428,515.60	0.10
		Base		31.260000	1,263,716.76	20.660000	835,201.16	-428,515.60	0.10
88076W103	TERADATA CORP COMMON STOCK USD.01								
		Local	56,614.000	30.259979	1,713,138.47	35.850000	2,029,611.90	316,473.43	0.23
		Base		30.259979	1,713,138.47	35.850000	2,029,611.90	316,473.43	0.23
880770102	TERADYNE INC COMMON STOCK USD.125								
		Local	82,900.000	20.415821	1,692,471.58	47.910000	3,971,739.00	2,279,267.42	0.46
		Base		20.415821	1,692,471.58	47.910000	3,971,739.00	2,279,267.42	0.46
880779103	TEREX CORP COMMON STOCK USD.01								
		Local	30,301.000	23.874479	723,420.59	31.400000	951,451.40	228,030.81	0.11
		Base		23.874479	723,420.59	31.400000	951,451.40	228,030.81	0.11
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01								
		Local	24,302.000	80.368968	1,953,126.65	61.370000	1,491,413.74	-461,712.91	0.17
		Base		80.368968	1,953,126.65	61.370000	1,491,413.74	-461,712.91	0.17
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001								
		Local	32,297.000	45.575109	1,471,939.30	53.670000	1,733,379.99	261,440.69	0.20
		Base		45.575109	1,471,939.30	53.670000	1,733,379.99	261,440.69	0.20
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1								
		Local	25,290.000	39.384660	996,038.06	58.450000	1,478,200.50	482,162.44	0.17
		Base		39.384660	996,038.06	58.450000	1,478,200.50	482,162.44	0.17
887389104	TIMKEN CO COMMON STOCK								
		Local	33,127.000	26.258961	869,880.60	51.340000	1,700,740.18	830,859.58	0.20
		Base		26.258961	869,880.60	51.340000	1,700,740.18	830,859.58	0.20
889478103	TOLL BROTHERS INC COMMON STOCK USD.01								
		Local	64,009.000	28.054921	1,795,767.42	36.620000	2,344,009.58	548,242.16	0.27
		Base		28.054921	1,795,767.42	36.620000	2,344,009.58	548,242.16	0.27
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694								
		Local	9,148.000	20.877759	190,989.74	36.930000	337,835.64	146,845.90	0.04
		Base		20.877759	190,989.74	36.930000	337,835.64	146,845.90	0.04

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891092108	TORO CO COMMON STOCK USD1.0								
		Local	51,495.000	36.440412	1,876,499.02	66.900000	3,445,015.50	1,568,516.48	0.40
		Base		36.440412	1,876,499.02	66.900000	3,445,015.50	1,568,516.48	0.40
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01								
		Local	27,151.000	81.439783	2,211,171.56	54.100000	1,468,869.10	-742,302.46	0.17
		Base		81.439783	2,211,171.56	54.100000	1,468,869.10	-742,302.46	0.17
89531P105	TREX COMPANY INC COMMON STOCK USD.01								
		Local	28,284.000	61.527500	1,740,243.81	71.700000	2,027,962.80	287,718.99	0.23
		Base		61.527500	1,740,243.81	71.700000	2,027,962.80	287,718.99	0.23
896239100	TRIMBLE INC COMMON STOCK								
		Local	121,679.000	20.548993	2,500,380.92	45.110000	5,488,939.69	2,988,558.77	0.63
		Base		20.548993	2,500,380.92	45.110000	5,488,939.69	2,988,558.77	0.63
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01								
		Local	62,772.000	9.804727	615,462.34	20.750000	1,302,519.00	687,056.66	0.15
		Base		9.804727	615,462.34	20.750000	1,302,519.00	687,056.66	0.15
898402102	TRUSTMARK CORP COMMON STOCK								
		Local	31,319.000	22.102283	692,221.40	33.250000	1,041,356.75	349,135.35	0.12
		Base		22.102283	692,221.40	33.250000	1,041,356.75	349,135.35	0.12
899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01								
		Local	23,563.000	37.324762	879,483.37	19.030000	448,403.89	-431,079.48	0.05
		Base		37.324762	879,483.37	19.030000	448,403.89	-431,079.48	0.05
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	18,537.000	128.549842	2,382,928.43	216.020000	4,004,362.74	1,621,434.31	0.46
		Base		128.549842	2,382,928.43	216.020000	4,004,362.74	1,621,434.31	0.46
902681105	UGI CORP COMMON STOCK								
		Local	84,305.000	20.733048	1,747,899.61	53.410000	4,502,730.05	2,754,830.44	0.52
		Base		20.733048	1,747,899.61	53.410000	4,502,730.05	2,754,830.44	0.52
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0								
		Local	21,350.000	77.700624	1,658,908.32	65.820000	1,405,257.00	-253,651.32	0.16
		Base		77.700624	1,658,908.32	65.820000	1,405,257.00	-253,651.32	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
904214103	UMPQUA HOLDINGS CORP COMMON STOCK								
		Local	106,530.000	18.135286	1,931,951.97	16.590000	1,767,332.70	-164,619.27	0.20
		Base		18.135286	1,931,951.97	16.590000	1,767,332.70	-164,619.27	0.20
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5								
		Local	49,384.000	40.940355	2,021,798.51	37.090000	1,831,652.56	-190,145.95	0.21
		Base		40.940355	2,021,798.51	37.090000	1,831,652.56	-190,145.95	0.21
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0								
		Local	83,289.000	30.113137	2,508,093.03	15.310000	1,275,154.59	-1,232,938.44	0.15
		Base		30.113137	2,508,093.03	15.310000	1,275,154.59	-1,232,938.44	0.15
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01								
		Local	21,181.000	64.266207	1,361,222.54	78.060000	1,653,388.86	292,166.32	0.19
		Base		64.266207	1,361,222.54	78.060000	1,653,388.86	292,166.32	0.19
91325V108	UNITI GROUP INC REIT USD.0001								
		Local	89,127.000	26.439111	2,356,438.68	9.500000	846,706.50	-1,509,732.18	0.10
		Base		26.439111	2,356,438.68	9.500000	846,706.50	-1,509,732.18	0.10
91347P105	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01								
		Local	20,543.000	92.782700	1,906,035.01	188.060000	3,863,316.58	1,957,281.57	0.45
		Base		92.782700	1,906,035.01	188.060000	3,863,316.58	1,957,281.57	0.45
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001								
		Local	33,154.000	23.715795	786,273.47	22.750000	754,253.50	-32,019.97	0.09
		Base		23.715795	786,273.47	22.750000	754,253.50	-32,019.97	0.09
91704F104	URBAN EDGE PROPERTIES REIT USD.01								
		Local	58,245.000	23.326371	1,358,644.45	17.330000	1,009,385.85	-349,258.60	0.12
		Base		23.326371	1,358,644.45	17.330000	1,009,385.85	-349,258.60	0.12
919794107	VALLEY NATIONAL BANCORP COMMON STOCK								
		Local	160,387.000	10.924930	1,752,216.72	10.780000	1,728,971.86	-23,244.86	0.20
		Base		10.924930	1,752,216.72	10.780000	1,728,971.86	-23,244.86	0.20
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0								
		Local	10,570.000	95.785994	1,012,457.96	126.810000	1,340,381.70	327,923.74	0.15
		Base		95.785994	1,012,457.96	126.810000	1,340,381.70	327,923.74	0.15

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92047W101	VALVOLINE INC COMMON STOCK USD.01								
		Local	90,985.000	11.604336	1,055,820.48	19.530000	1,776,937.05	721,116.57	0.21
		Base		11.604336	1,055,820.48	19.530000	1,776,937.05	721,116.57	0.21
92532W103	VERSUM MATERIALS INC COMMON STOCK USD1.0								
		Local	52,814.000	24.097371	1,272,678.53	51.580000	2,724,146.12	1,451,467.59	0.31
		Base		24.097371	1,272,678.53	51.580000	2,724,146.12	1,451,467.59	0.31
92552V100	VIASAT INC COMMON STOCK USD.0001								
		Local	27,546.000	73.868943	2,034,793.91	80.820000	2,226,267.72	191,473.81	0.26
		Base		73.868943	2,034,793.91	80.820000	2,226,267.72	191,473.81	0.26
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1								
		Local	63,981.000	9.275564	593,459.84	16.520000	1,056,966.12	463,506.28	0.12
		Base		9.275564	593,459.84	16.520000	1,056,966.12	463,506.28	0.12
92839U206	VISTEON CORP COMMON STOCK								
		Local	13,672.000	131.162050	1,793,247.55	58.580000	800,905.76	-992,341.79	0.09
		Base		131.162050	1,793,247.55	58.580000	800,905.76	-992,341.79	0.09
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0								
		Local	38,891.000	17.195501	668,750.21	34.930000	1,358,462.63	689,712.42	0.16
		Base		17.195501	668,750.21	34.930000	1,358,462.63	689,712.42	0.16
942622200	WATSCO INC COMMON STOCK USD.5								
		Local	15,579.000	87.084081	1,356,682.90	163.530000	2,547,633.87	1,190,950.97	0.29
		Base		87.084081	1,356,682.90	163.530000	2,547,633.87	1,190,950.97	0.29
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01								
		Local	44,548.000	23.220845	1,034,442.20	47.770000	2,128,057.96	1,093,615.76	0.25
		Base		23.220845	1,034,442.20	47.770000	2,128,057.96	1,093,615.76	0.25
948626106	WEIGHT WATCHERS INTL INC COMMON STOCK								
		Local	18,797.000	65.827950	1,237,367.97	19.100000	359,022.70	-878,345.27	0.04
		Base		65.827950	1,237,367.97	19.100000	359,022.70	-878,345.27	0.04
948741103	WEINGARTEN REALTY INVESTORS REIT USD.03								
		Local	57,884.000	24.048414	1,392,018.38	27.420000	1,587,179.28	195,160.90	0.18
		Base		24.048414	1,392,018.38	27.420000	1,587,179.28	195,160.90	0.18

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95058W100	WENDY S CO/THE COMMON STOCK USD.1								
		Local	88,113.000	5.887152	518,734.62	19.580000	1,725,252.54	1,206,517.92	0.20
		Base		5.887152	518,734.62	19.580000	1,725,252.54	1,206,517.92	0.20
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01								
		Local	20,949.000	23.344299	489,039.71	31.080000	651,094.92	162,055.21	0.08
		Base		23.344299	489,039.71	31.080000	651,094.92	162,055.21	0.08
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25								
		Local	35,518.000	62.367843	2,215,181.03	125.150000	4,445,077.70	2,229,896.67	0.51
		Base		62.367843	2,215,181.03	125.150000	4,445,077.70	2,229,896.67	0.51
96208T104	WEX INC COMMON STOCK USD.01								
		Local	20,906.000	83.134666	1,738,013.33	208.100000	4,350,538.60	2,612,525.27	0.50
		Base		83.134666	1,738,013.33	208.100000	4,350,538.60	2,612,525.27	0.50
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0								
		Local	21,784.000	43.723741	952,477.98	45.860000	999,014.24	46,536.26	0.12
		Base		43.723741	952,477.98	45.860000	999,014.24	46,536.26	0.12
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01								
		Local	38,113.000	32.541490	1,240,253.79	65.000000	2,477,345.00	1,237,091.21	0.29
		Base		32.541490	1,240,253.79	65.000000	2,477,345.00	1,237,091.21	0.29
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK								
		Local	27,398.000	72.352010	1,982,300.36	73.160000	2,004,437.68	22,137.32	0.23
		Base		72.352010	1,982,300.36	73.160000	2,004,437.68	22,137.32	0.23
980745103	WOODWARD INC COMMON STOCK USD.00292								
		Local	27,028.000	33.021360	892,501.33	113.160000	3,058,488.48	2,165,987.15	0.35
		Base		33.021360	892,501.33	113.160000	3,058,488.48	2,165,987.15	0.35
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01								
		Local	32,514.000	40.713741	1,323,766.59	35.960000	1,169,203.44	-154,563.15	0.14
		Base		40.713741	1,323,766.59	35.960000	1,169,203.44	-154,563.15	0.14
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01								
		Local	21,108.000	78.576522	1,658,593.23	72.210000	1,524,208.68	-134,384.55	0.18
		Base		78.576522	1,658,593.23	72.210000	1,524,208.68	-134,384.55	0.18

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981811102	WORTHINGTON INDUSTRIES COMMON STOCK								
		Local	18,837.000	17.203265	324,057.90	40.260000	758,377.62	434,319.72	0.09
		Base		17.203265	324,057.90	40.260000	758,377.62	434,319.72	0.09
98212B103	WPX ENERGY INC COMMON STOCK USD.01								
		Local	192,075.000	14.706805	2,824,809.60	11.510000	2,210,783.25	-614,026.35	0.26
		Base		14.706805	2,824,809.60	11.510000	2,210,783.25	-614,026.35	0.26
98310W108	WYNDHAM DESTINATIONS INC COMMON STOCK USD.01								
		Local	45,304.000	45.172391	2,046,489.98	43.900000	1,988,845.60	-57,644.38	0.23
		Base		45.172391	2,046,489.98	43.900000	1,988,845.60	-57,644.38	0.23
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01								
		Local	47,030.000	59.145663	2,781,620.54	55.740000	2,621,452.20	-160,168.34	0.30
		Base		59.145663	2,781,620.54	55.740000	2,621,452.20	-160,168.34	0.30
983793100	XPO LOGISTICS INC COMMON STOCK USD.001								
		Local	44,465.000	55.026771	2,446,765.36	57.810000	2,570,521.65	123,756.29	0.30
		Base		55.026771	2,446,765.36	57.810000	2,570,521.65	123,756.29	0.30
985817105	YELP INC COMMON STOCK USD.000001								
		Local	34,369.000	34.714070	1,193,087.86	34.180000	1,174,732.42	-18,355.44	0.14
		Base		34.714070	1,193,087.86	34.180000	1,174,732.42	-18,355.44	0.14
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01								
		Local	26,096.000	43.045369	1,123,311.94	209.490000	5,466,851.04	4,343,539.10	0.63
		Base		43.045369	1,123,311.94	209.490000	5,466,851.04	4,343,539.10	0.63
G0084W101	ADIENT PLC COMMON STOCK USD.001								
		Local	42,092.000	43.452451	1,829,000.58	24.270000	1,021,572.84	-807,427.74	0.12
		Base		43.452451	1,829,000.58	24.270000	1,021,572.84	-807,427.74	0.12
G2709G107	DELPHI TECHNOLOGIES PLC COMMON STOCK USD.01								
		Local	42,547.000	51.052051	2,172,111.63	20.000000	850,940.00	-1,321,171.63	0.10
		Base		51.052051	2,172,111.63	20.000000	850,940.00	-1,321,171.63	0.10
G3166L100	ENSCO ROWAN PLC CLASS A COMMON STOCK USD.1								
		Local	95,176.000	36.746964	3,497,429.04	8.530000	811,851.28	-2,685,577.76	0.09
		Base		36.746964	3,497,429.04	8.530000	811,851.28	-2,685,577.76	0.09

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G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1								
		Local	12,100.000	103.165750	1,248,305.58	130.590000	1,580,139.00	331,833.42	0.18
		Base		103.165750	1,248,305.58	130.590000	1,580,139.00	331,833.42	0.18
G4474Y214	JANUS HENDERSON GROUP PLC COMMON STOCK								
		Local	79,292.000	27.309641	2,165,436.09	21.400000	1,696,848.80	-468,587.29	0.20
		Base		27.309641	2,165,436.09	21.400000	1,696,848.80	-468,587.29	0.20
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0								
		Local	23,362.000	73.004510	1,705,531.37	71.960000	1,681,129.52	-24,401.85	0.19
		Base		73.004510	1,705,531.37	71.960000	1,681,129.52	-24,401.85	0.19
G5785G107	MALLINCKRODT PLC COMMON STOCK USD.2								
		Local	40,569.000	45.316643	1,838,450.89	9.180000	372,423.42	-1,466,027.47	0.04
		Base		45.316643	1,838,450.89	9.180000	372,423.42	-1,466,027.47	0.04
G6700G107	NVENT ELECTRIC PLC COMMON STOCK USD.01								
		Local	76,843.000	26.176330	2,011,467.69	24.790000	1,904,937.97	-106,529.72	0.22
		Base		26.176330	2,011,467.69	24.790000	1,904,937.97	-106,529.72	0.22
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0								
		Local	21,349.000	100.530388	2,146,223.26	178.010000	3,800,335.49	1,654,112.23	0.44
		Base		100.530388	2,146,223.26	178.010000	3,800,335.49	1,654,112.23	0.44
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18								
		Local	25,247.000	38.567814	973,721.60	17.880000	451,416.36	-522,305.24	0.05
		Base		38.567814	973,721.60	17.880000	451,416.36	-522,305.24	0.05
G8473T100	STERIS PLC COMMON STOCK USD75.0								
		Local	40,878.000	75.677915	3,093,561.82	148.880000	6,085,916.64	2,992,354.82	0.70
		Base		75.677915	3,093,561.82	148.880000	6,085,916.64	2,992,354.82	0.70
H8817H100	TRANSOCEAN LTD COMMON STOCK CHF.1								
		Local	245,431.000	8.666116	2,126,933.42	6.410000	1,573,212.71	-553,720.71	0.18
		Base		8.666116	2,126,933.42	6.410000	1,573,212.71	-553,720.71	0.18
N22717107	CORE LABORATORIES N.V. COMMON STOCK EUR.02								
		Local	21,464.000	105.426252	2,262,869.08	52.280000	1,122,137.92	-1,140,731.16	0.13
		Base		105.426252	2,262,869.08	52.280000	1,122,137.92	-1,140,731.16	0.13

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		19,871,652.000	Local		649,379,981.00		862,139,060.60	212,759,079.60	99.60
			Base		649,379,981.00		862,139,060.60	212,759,079.60	99.60
EQUITY Total									
		19,871,652.000	Base		649,379,981.00		862,139,060.60	212,759,079.60	99.60

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Holdings

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

As of: *June 30, 2019* *View Date:* *July 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								
		23,325,941.550	Base	652,836,656.75		865,595,758.39	212,759,101.64	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 EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					2.446814	31 Dec 2030		
			2,914,427.650	Local 100.069966	2,916,466.77	100.070000	2,916,467.75	0.98	0.51
				Base 100.069966	2,916,466.77	100.070000	2,916,467.75	0.98	0.51
US DOLLAR Total									
			2,914,427.650	Local	2,916,466.77		2,916,467.75	0.98	0.51
				Base	2,916,466.77		2,916,467.75	0.98	0.51
CASH EQUIVALENT Total									
			2,914,427.650	Base	2,916,466.77		2,916,467.75	0.98	0.51
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
000360206	AAON INC COMMON STOCK USD.004								
			28,951.000	Local 12.777821	369,930.70	50.180000	1,452,761.18	1,082,830.48	0.25
				Base 12.777821	369,930.70	50.180000	1,452,761.18	1,082,830.48	0.25
000361105	AAR CORP COMMON STOCK USD1.0								
			23,220.000	Local 24.830000	576,552.61	36.790000	854,263.80	277,711.19	0.15
				Base 24.830000	576,552.61	36.790000	854,263.80	277,711.19	0.15
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01								
			47,284.000	Local 25.378766	1,200,009.59	40.000000	1,891,360.00	691,350.41	0.33
				Base 25.378766	1,200,009.59	40.000000	1,891,360.00	691,350.41	0.33
001547108	AK STEEL HOLDING CORP COMMON STOCK USD.01								
			225,297.000	Local 6.040236	1,360,847.06	2.370000	533,953.89	-826,893.17	0.09
				Base 6.040236	1,360,847.06	2.370000	533,953.89	-826,893.17	0.09
00163U106	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01								
			24,049.000	Local 25.839136	621,405.39	9.990000	240,249.51	-381,155.88	0.04
				Base 25.839136	621,405.39	9.990000	240,249.51	-381,155.88	0.04

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01								
		Local	33,209.000	13.033491	432,829.21	54.250000	1,801,588.25	1,368,759.04	0.31
		Base		13.033491	432,829.21	54.250000	1,801,588.25	1,368,759.04	0.31
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	6,004.000	64.443434	386,918.38	82.200000	493,528.80	106,610.42	0.09
		Base		64.443434	386,918.38	82.200000	493,528.80	106,610.42	0.09
00215F107	ATN INTERNATIONAL INC COMMON STOCK USD.01								
		Local	7,756.000	47.625000	369,379.50	57.730000	447,753.88	78,374.38	0.08
		Base		47.625000	369,379.50	57.730000	447,753.88	78,374.38	0.08
002474104	AZZ INC COMMON STOCK USD1.0								
		Local	18,611.000	30.345808	564,765.83	46.020000	856,478.22	291,712.39	0.15
		Base		30.345808	564,765.83	46.020000	856,478.22	291,712.39	0.15
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01								
		Local	47,413.000	15.602323	739,752.96	16.040000	760,504.52	20,751.56	0.13
		Base		15.602323	739,752.96	16.040000	760,504.52	20,751.56	0.13
004239109	ACADIA REALTY TRUST REIT USD.001								
		Local	58,947.000	26.760336	1,577,441.52	27.370000	1,613,379.39	35,937.87	0.28
		Base		26.760336	1,577,441.52	27.370000	1,613,379.39	35,937.87	0.28
00484M106	ACORDA THERAPEUTICS INC COMMON STOCK USD.001								
		Local	28,531.000	28.325097	808,143.35	7.670000	218,832.77	-589,310.58	0.04
		Base		28.325097	808,143.35	7.670000	218,832.77	-589,310.58	0.04
00508X203	ACTUANT CORP A COMMON STOCK USD.2								
		Local	43,742.000	25.943198	1,134,807.37	24.810000	1,085,239.02	-49,568.35	0.19
		Base		25.943198	1,134,807.37	24.810000	1,085,239.02	-49,568.35	0.19
006739106	ADDUS HOMECARE CORP COMMON STOCK USD.001								
		Local	7,242.000	67.320458	487,534.76	74.950000	542,787.90	55,253.14	0.09
		Base		67.320458	487,534.76	74.950000	542,787.90	55,253.14	0.09
00738A106	ADTRAN INC COMMON STOCK USD.01								
		Local	34,050.000	20.703184	704,943.43	15.250000	519,262.50	-185,680.93	0.09
		Base		20.703184	704,943.43	15.250000	519,262.50	-185,680.93	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
00770F104	AEGION CORP COMMON STOCK USD.01								
		Local	22,336.000	19.989333	446,481.74	18.400000	410,982.40	-35,499.34	0.07
		Base		19.989333	446,481.74	18.400000	410,982.40	-35,499.34	0.07
00773T101	ADVANSIX INC COMMON STOCK USD.01								
		Local	20,209.000	16.759801	338,698.82	24.430000	493,705.87	155,007.05	0.09
		Base		16.759801	338,698.82	24.430000	493,705.87	155,007.05	0.09
007800105	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1								
		Local	51,536.000	11.914826	614,042.47	44.770000	2,307,266.72	1,693,224.25	0.40
		Base		11.914826	614,042.47	44.770000	2,307,266.72	1,693,224.25	0.40
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001								
		Local	27,232.000	17.590196	479,016.21	56.270000	1,532,344.64	1,053,328.43	0.27
		Base		17.590196	479,016.21	56.270000	1,532,344.64	1,053,328.43	0.27
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001								
		Local	15,170.000	30.597754	464,167.93	56.770000	861,200.90	397,032.97	0.15
		Base		30.597754	464,167.93	56.770000	861,200.90	397,032.97	0.15
00847J105	AGILYSYS INC COMMON STOCK USD.3								
		Local	12,550.000	9.712172	121,887.76	21.470000	269,448.50	147,560.74	0.05
		Base		9.712172	121,887.76	21.470000	269,448.50	147,560.74	0.05
008492100	AGREE REALTY CORP REIT USD.0001								
		Local	27,399.000	42.005146	1,150,899.00	64.050000	1,754,905.95	604,006.95	0.31
		Base		42.005146	1,150,899.00	64.050000	1,754,905.95	604,006.95	0.31
009728106	AKORN INC COMMON STOCK								
		Local	67,367.000	6.643566	447,557.12	5.150000	346,940.05	-100,617.07	0.06
		Base		6.643566	447,557.12	5.150000	346,940.05	-100,617.07	0.06
011311107	ALAMO GROUP INC COMMON STOCK USD.1								
		Local	6,876.000	61.714283	424,347.41	99.930000	687,118.68	262,771.27	0.12
		Base		61.714283	424,347.41	99.930000	687,118.68	262,771.27	0.12
011642105	ALARM.COM HOLDINGS INC COMMON STOCK								
		Local	25,129.000	40.234507	1,011,052.92	53.500000	1,344,401.50	333,348.58	0.23
		Base		40.234507	1,011,052.92	53.500000	1,344,401.50	333,348.58	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
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001								
		Local	21,683.000	30.307570	657,159.05	82.910000	1,797,737.53	1,140,578.48	0.31
		Base		30.307570	657,159.05	82.910000	1,797,737.53	1,140,578.48	0.31
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001								
		Local	9,164.000	71.580075	655,959.81	143.500000	1,315,034.00	659,074.19	0.23
		Base		71.580075	655,959.81	143.500000	1,315,034.00	659,074.19	0.23
023139884	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	32,420.000	19.805788	642,103.65	16.850000	546,277.00	-95,826.65	0.10
		Base		19.805788	642,103.65	16.850000	546,277.00	-95,826.65	0.10
024013104	AMERICAN ASSETS TRUST INC REIT USD.01								
		Local	27,363.000	33.864779	926,641.96	47.120000	1,289,344.56	362,702.60	0.22
		Base		33.864779	926,641.96	47.120000	1,289,344.56	362,702.60	0.22
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01								
		Local	80,169.000	16.489627	1,321,956.94	12.760000	1,022,956.44	-299,000.50	0.18
		Base		16.489627	1,321,956.94	12.760000	1,022,956.44	-299,000.50	0.18
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0								
		Local	64,724.000	25.354128	1,641,020.55	27.160000	1,757,903.84	116,883.29	0.31
		Base		25.354128	1,641,020.55	27.160000	1,757,903.84	116,883.29	0.31
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01								
		Local	11,812.000	37.675355	445,021.29	29.580000	349,398.96	-95,622.33	0.06
		Base		37.675355	445,021.29	29.580000	349,398.96	-95,622.33	0.06
029899101	AMERICAN STATES WATER CO COMMON STOCK								
		Local	26,202.000	22.934041	600,917.75	75.240000	1,971,438.48	1,370,520.73	0.34
		Base		22.934041	600,917.75	75.240000	1,971,438.48	1,370,520.73	0.34
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1								
		Local	18,613.000	14.441924	268,807.53	15.410000	286,826.33	18,018.80	0.05
		Base		14.441924	268,807.53	15.410000	286,826.33	18,018.80	0.05
030506109	AMERICAN WOODMARK CORP COMMON STOCK								
		Local	10,693.000	45.191732	483,235.19	84.620000	904,841.66	421,606.47	0.16
		Base		45.191732	483,235.19	84.620000	904,841.66	421,606.47	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
03071H100	AMERISAFE INC COMMON STOCK USD.01								
		Local	13,730.000	29.141768	400,116.47	63.770000	875,562.10	475,445.63	0.15
		Base		29.141768	400,116.47	63.770000	875,562.10	475,445.63	0.15
03076K108	AMERIS BANCORP COMMON STOCK USD1.0								
		Local	28,460.000	35.417976	1,007,995.60	39.190000	1,115,347.40	107,351.80	0.19
		Base		35.417976	1,007,995.60	39.190000	1,115,347.40	107,351.80	0.19
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001								
		Local	25,139.000	20.278359	509,777.66	21.110000	530,684.29	20,906.63	0.09
		Base		20.278359	509,777.66	21.110000	530,684.29	20,906.63	0.09
034164103	ANDERSONS INC/THE COMMON STOCK								
		Local	18,749.000	32.694995	612,998.46	27.240000	510,722.76	-102,275.70	0.09
		Base		32.694995	612,998.46	27.240000	510,722.76	-102,275.70	0.09
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01								
		Local	26,532.000	16.738177	444,097.32	19.690000	522,415.08	78,317.76	0.09
		Base		16.738177	444,097.32	19.690000	522,415.08	78,317.76	0.09
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01								
		Local	10,119.000	36.299505	367,314.69	40.620000	411,033.78	43,719.09	0.07
		Base		36.299505	367,314.69	40.620000	411,033.78	43,719.09	0.07
035290105	ANIXTER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	20,638.000	66.573982	1,373,953.84	59.710000	1,232,294.98	-141,658.86	0.21
		Base		66.573982	1,373,953.84	59.710000	1,232,294.98	-141,658.86	0.21
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333								
		Local	18,939.000	20.396235	386,284.30	43.440000	822,710.16	436,425.86	0.14
		Base		20.396235	386,284.30	43.440000	822,710.16	436,425.86	0.14
03762U105	APOLLO COMMERCIAL REAL ESTAT REIT USD.01								
		Local	98,097.000	18.667447	1,831,220.57	18.390000	1,804,003.83	-27,216.74	0.31
		Base		18.667447	1,831,220.57	18.390000	1,804,003.83	-27,216.74	0.31
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK								
		Local	27,486.000	36.892456	1,014,026.04	61.530000	1,691,213.58	677,187.54	0.29
		Base		36.892456	1,014,026.04	61.530000	1,691,213.58	677,187.54	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
03823U102	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001								
		Local	13,506.000	48.079899	649,367.12	10.280000	138,841.68	-510,525.44	0.02
		Base		48.079899	649,367.12	10.280000	138,841.68	-510,525.44	0.02
03937C105	ARCBEST CORP COMMON STOCK USD.01								
		Local	18,178.000	24.237014	440,580.44	28.110000	510,983.58	70,403.14	0.09
		Base		24.237014	440,580.44	28.110000	510,983.58	70,403.14	0.09
03957W106	ARCHROCK INC COMMON STOCK USD.01								
		Local	92,822.000	11.234906	1,042,846.44	10.600000	983,913.20	-58,933.24	0.17
		Base		11.234906	1,042,846.44	10.600000	983,913.20	-58,933.24	0.17
039653100	ARCOSA INC COMMON STOCK USD.01								
		Local	34,425.000	27.913506	960,922.44	37.630000	1,295,412.75	334,490.31	0.23
		Base		27.913506	960,922.44	37.630000	1,295,412.75	334,490.31	0.23
04206A101	ARLO TECHNOLOGIES INC W/I COMMON STOCK USD.001								
		Local	53,093.000	7.556460	401,195.13	4.010000	212,902.93	-188,292.20	0.04
		Base		7.556460	401,195.13	4.010000	212,902.93	-188,292.20	0.04
04208T108	ARMADA HOFFLER PROPERTIES IN REIT USD.01								
		Local	37,354.000	13.377019	499,685.16	16.550000	618,208.70	118,523.54	0.11
		Base		13.377019	499,685.16	16.550000	618,208.70	118,523.54	0.11
042315507	ARMOUR RESIDENTIAL REIT INC REIT USD.0001								
		Local	37,371.000	24.349654	909,970.93	18.640000	696,595.44	-213,375.49	0.12
		Base		24.349654	909,970.93	18.640000	696,595.44	-213,375.49	0.12
04280A100	ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001								
		Local	17,600.000	25.615959	450,840.88	26.500000	466,400.00	15,559.12	0.08
		Base		25.615959	450,840.88	26.500000	466,400.00	15,559.12	0.08
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01								
		Local	13,901.000	49.691939	690,767.65	84.340000	1,172,410.34	481,642.69	0.20
		Base		49.691939	690,767.65	84.340000	1,172,410.34	481,642.69	0.20
04351G101	ASCENA RETAIL GROUP INC COMMON STOCK USD.01								
		Local	123,574.000	5.862000	724,390.84	0.610000	75,380.14	-649,010.70	0.01
		Base		5.862000	724,390.84	0.610000	75,380.14	-649,010.70	0.01

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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
04545L107	ASSERTIO THERAPEUTICS INC COMMON STOCK								
		Local	46,013.000	11.960040	550,317.33	3.450000	158,744.85	-391,572.48	0.03
		Base		11.960040	550,317.33	3.450000	158,744.85	-391,572.48	0.03
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2								
		Local	16,067.000	37.090950	595,940.29	32.560000	523,141.52	-72,798.77	0.09
		Base		37.090950	595,940.29	32.560000	523,141.52	-72,798.77	0.09
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01								
		Local	18,412.000	46.007135	847,083.37	44.640000	821,911.68	-25,171.69	0.14
		Base		46.007135	847,083.37	44.640000	821,911.68	-25,171.69	0.14
05379B107	AVISTA CORP COMMON STOCK								
		Local	46,827.000	28.547163	1,336,778.00	44.600000	2,088,484.20	751,706.20	0.36
		Base		28.547163	1,336,778.00	44.600000	2,088,484.20	751,706.20	0.36
054303102	AVON PRODUCTS INC COMMON STOCK USD.25								
		Local	315,658.000	2.822391	890,910.44	3.880000	1,224,753.04	333,842.60	0.21
		Base		2.822391	890,910.44	3.880000	1,224,753.04	333,842.60	0.21
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	23,460.000	32.224675	755,990.88	15.050000	353,073.00	-402,917.88	0.06
		Base		32.224675	755,990.88	15.050000	353,073.00	-402,917.88	0.06
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001								
		Local	42,110.000	22.885587	963,712.06	64.210000	2,703,883.10	1,740,171.04	0.47
		Base		22.885587	963,712.06	64.210000	2,703,883.10	1,740,171.04	0.47
05465C100	AXOS FINANCIAL INC COMMON STOCK USD.01								
		Local	38,410.000	19.190613	737,111.45	27.250000	1,046,672.50	309,561.05	0.18
		Base		19.190613	737,111.45	27.250000	1,046,672.50	309,561.05	0.18
05508R106	B+G FOODS INC COMMON STOCK USD.01								
		Local	46,528.000	26.252625	1,221,482.14	20.800000	967,782.40	-253,699.74	0.17
		Base		26.252625	1,221,482.14	20.800000	967,782.40	-253,699.74	0.17
056525108	BADGER METER INC COMMON STOCK USD1.0								
		Local	20,736.000	21.539615	446,645.46	59.690000	1,237,731.84	791,086.38	0.22
		Base		21.539615	446,645.46	59.690000	1,237,731.84	791,086.38	0.22

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057665200	BALCHEM CORP COMMON STOCK USD.0667								
		Local	23,028.000	44.928714	1,034,618.43	99.970000	2,302,109.16	1,267,490.73	0.40
		Base		44.928714	1,034,618.43	99.970000	2,302,109.16	1,267,490.73	0.40
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01								
		Local	30,513.000	17.749074	541,577.50	13.970000	426,266.61	-115,310.89	0.07
		Base		17.749074	541,577.50	13.970000	426,266.61	-115,310.89	0.07
06652V208	BANNER CORPORATION COMMON STOCK USD.01								
		Local	22,263.000	40.479655	901,198.56	54.150000	1,205,541.45	304,342.89	0.21
		Base		40.479655	901,198.56	54.150000	1,205,541.45	304,342.89	0.21
067774109	BARNES + NOBLE INC COMMON STOCK USD.001								
		Local	40,668.000	11.752800	477,962.89	6.690000	272,068.92	-205,893.97	0.05
		Base		11.752800	477,962.89	6.690000	272,068.92	-205,893.97	0.05
06777U101	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01								
		Local	25,065.000	11.505887	288,395.05	3.360000	84,218.40	-204,176.65	0.01
		Base		11.505887	288,395.05	3.360000	84,218.40	-204,176.65	0.01
067806109	BARNES GROUP INC COMMON STOCK USD.01								
		Local	33,662.000	28.235201	950,453.34	56.340000	1,896,517.08	946,063.74	0.33
		Base		28.235201	950,453.34	56.340000	1,896,517.08	946,063.74	0.33
077347300	BEL FUSE INC CL B COMMON STOCK USD.1								
		Local	7,249.000	20.949403	151,862.22	17.170000	124,465.33	-27,396.89	0.02
		Base		20.949403	151,862.22	17.170000	124,465.33	-27,396.89	0.02
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1								
		Local	27,489.000	17.402058	478,365.17	25.120000	690,523.68	212,158.51	0.12
		Base		17.402058	478,365.17	25.120000	690,523.68	212,158.51	0.12
084680107	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01								
		Local	32,413.000	39.547211	1,281,843.76	31.390000	1,017,444.07	-264,399.69	0.18
		Base		39.547211	1,281,843.76	31.390000	1,017,444.07	-264,399.69	0.18
089302103	BIG LOTS INC COMMON STOCK USD.01								
		Local	28,436.000	34.647800	985,244.84	28.610000	813,553.96	-171,690.88	0.14
		Base		34.647800	985,244.84	28.610000	813,553.96	-171,690.88	0.14

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090672106	BIOTELEMETRY INC COMMON STOCK USD.001								
		Local	24,075.000	22.777026	548,356.90	48.150000	1,159,211.25	610,854.35	0.20
		Base		22.777026	548,356.90	48.150000	1,159,211.25	610,854.35	0.20
09180C106	BJ S RESTAURANTS INC COMMON STOCK								
		Local	14,767.000	46.789655	690,942.84	43.940000	648,861.98	-42,080.86	0.11
		Base		46.789655	690,942.84	43.940000	648,861.98	-42,080.86	0.11
094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01								
		Local	65,312.000	19.300544	1,260,557.14	18.910000	1,235,049.92	-25,507.22	0.22
		Base		19.300544	1,260,557.14	18.910000	1,235,049.92	-25,507.22	0.22
095229100	BLUCORA INC COMMON STOCK USD.0001								
		Local	34,475.000	13.434022	463,137.90	30.370000	1,047,005.75	583,867.85	0.18
		Base		13.434022	463,137.90	30.370000	1,047,005.75	583,867.85	0.18
09739D100	BOISE CASCADE CO COMMON STOCK USD.01								
		Local	27,790.000	30.245173	840,513.35	28.110000	781,176.90	-59,336.45	0.14
		Base		30.245173	840,513.35	28.110000	781,176.90	-59,336.45	0.14
097793400	BONANZA CREEK ENERGY INC COMMON STOCK								
		Local	13,367.000	36.765398	491,443.07	20.880000	279,102.96	-212,340.11	0.05
		Base		36.765398	491,443.07	20.880000	279,102.96	-212,340.11	0.05
099406100	BOOT BARN HOLDINGS INC COMMON STOCK								
		Local	20,201.000	29.288249	591,651.91	35.640000	719,963.64	128,311.73	0.13
		Base		29.288249	591,651.91	35.640000	719,963.64	128,311.73	0.13
101119105	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0								
		Local	59,719.000	8.674232	518,016.47	12.070000	720,808.33	202,791.86	0.13
		Base		8.674232	518,016.47	12.070000	720,808.33	202,791.86	0.13
101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001								
		Local	26,947.000	27.663768	745,455.55	44.240000	1,192,135.28	446,679.73	0.21
		Base		27.663768	745,455.55	44.240000	1,192,135.28	446,679.73	0.21
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01								
		Local	35,107.000	31.055092	1,090,251.11	49.320000	1,731,477.24	641,226.13	0.30
		Base		31.055092	1,090,251.11	49.320000	1,731,477.24	641,226.13	0.30

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109043109	BRIGGS + STRATTON COMMON STOCK USD.01								
		29,984.000	Local	18.693344	560,501.24	10.240000	307,036.16	-253,465.08	0.05
			Base	18.693344	560,501.24	10.240000	307,036.16	-253,465.08	0.05
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01								
		56,815.000	Local	10.138025	575,991.87	15.380000	873,814.70	297,822.83	0.15
			Base	10.138025	575,991.87	15.380000	873,814.70	297,822.83	0.15
114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01								
		51,375.000	Local	11.909393	611,845.09	38.750000	1,990,781.25	1,378,936.16	0.35
			Base	11.909393	611,845.09	38.750000	1,990,781.25	1,378,936.16	0.35
118440106	BUCKLE INC/THE COMMON STOCK USD.01								
		20,349.000	Local	41.663130	847,803.04	17.310000	352,241.19	-495,561.85	0.06
			Base	41.663130	847,803.04	17.310000	352,241.19	-495,561.85	0.06
124830100	CBL + ASSOCIATES PROPERTIES REIT USD.01								
		123,548.000	Local	9.429133	1,164,950.48	1.040000	128,489.92	-1,036,460.56	0.02
			Base	9.429133	1,164,950.48	1.040000	128,489.92	-1,036,460.56	0.02
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01								
		23,657.000	Local	21.173196	500,894.29	48.830000	1,155,171.31	654,277.02	0.20
			Base	21.173196	500,894.29	48.830000	1,155,171.31	654,277.02	0.20
126501105	CTS CORP COMMON STOCK								
		23,417.000	Local	12.157819	284,699.64	27.580000	645,840.86	361,141.22	0.11
			Base	12.157819	284,699.64	27.580000	645,840.86	361,141.22	0.11
126600105	CVB FINANCIAL CORP COMMON STOCK								
		72,723.000	Local	13.383369	973,278.72	21.030000	1,529,364.69	556,085.97	0.27
			Base	13.383369	973,278.72	21.030000	1,529,364.69	556,085.97	0.27
12674R100	C+J ENERGY SERVICES INC COMMON STOCK								
		43,717.000	Local	28.495643	1,245,744.02	11.780000	514,986.26	-730,757.76	0.09
			Base	28.495643	1,245,744.02	11.780000	514,986.26	-730,757.76	0.09
12709P103	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001								
		20,698.000	Local	53.520918	1,107,775.97	110.080000	2,278,435.84	1,170,659.87	0.40
			Base	53.520918	1,107,775.97	110.080000	2,278,435.84	1,170,659.87	0.40

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128030202	CAL MAINE FOODS INC COMMON STOCK USD.01								
		Local	21,576.000	23.925991	516,227.18	41.720000	900,150.72	383,923.54	0.16
		Base		23.925991	516,227.18	41.720000	900,150.72	383,923.54	0.16
128126109	CALAMP CORP COMMON STOCK USD.01								
		Local	23,904.000	15.377838	367,591.84	11.680000	279,198.72	-88,393.12	0.05
		Base		15.377838	367,591.84	11.680000	279,198.72	-88,393.12	0.05
128246105	CALAVO GROWERS INC COMMON STOCK USD.001								
		Local	11,170.000	33.332843	372,327.86	96.740000	1,080,585.80	708,257.94	0.19
		Base		33.332843	372,327.86	96.740000	1,080,585.80	708,257.94	0.19
129500104	CALERES INC COMMON STOCK USD.01								
		Local	30,089.000	15.699743	472,389.56	19.920000	599,372.88	126,983.32	0.10
		Base		15.699743	472,389.56	19.920000	599,372.88	126,983.32	0.10
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01								
		Local	34,281.000	26.577176	911,092.18	50.630000	1,735,647.03	824,554.85	0.30
		Base		26.577176	911,092.18	50.630000	1,735,647.03	824,554.85	0.30
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01								
		Local	62,960.000	7.806252	491,481.65	17.160000	1,080,393.60	588,911.95	0.19
		Base		7.806252	491,481.65	17.160000	1,080,393.60	588,911.95	0.19
132011107	CAMBREX CORP COMMON STOCK USD.1								
		Local	23,975.000	14.554157	348,935.91	46.810000	1,122,269.75	773,333.84	0.20
		Base		14.554157	348,935.91	46.810000	1,122,269.75	773,333.84	0.20
14067E506	CAPSTEAD MORTGAGE CORP REIT USD.01								
		Local	61,023.000	12.083083	737,345.96	8.350000	509,542.05	-227,803.91	0.09
		Base		12.083083	737,345.96	8.350000	509,542.05	-227,803.91	0.09
141619106	CARDIOVASCULAR SYSTEMS INC COMMON STOCK								
		Local	24,815.000	40.080885	994,607.17	42.930000	1,065,307.95	70,700.78	0.19
		Base		40.080885	994,607.17	42.930000	1,065,307.95	70,700.78	0.19
141633107	CARE.COM INC COMMON STOCK USD.001								
		Local	18,966.000	23.370289	443,240.90	10.980000	208,246.68	-234,994.22	0.04
		Base		23.370289	443,240.90	10.980000	208,246.68	-234,994.22	0.04

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141665109	CAREER EDUCATION CORP COMMON STOCK USD.01								
		Local	49,927.000	6.486688	323,860.89	19.070000	952,107.89	628,247.00	0.17
		Base		6.486688	323,860.89	19.070000	952,107.89	628,247.00	0.17
14174T107	CARETRUST REIT INC REIT USD.01								
		Local	75,418.000	14.602469	1,101,289.02	23.780000	1,793,440.04	692,151.02	0.31
		Base		14.602469	1,101,289.02	23.780000	1,793,440.04	692,151.02	0.31
144577103	CARRIZO OIL + GAS INC COMMON STOCK USD.01								
		Local	61,268.000	29.778223	1,824,452.15	10.020000	613,905.36	-1,210,546.79	0.11
		Base		29.778223	1,824,452.15	10.020000	613,905.36	-1,210,546.79	0.11
149205106	CATO CORP CLASS A COMMON STOCK USD.033								
		Local	16,384.000	27.868298	456,594.19	12.320000	201,850.88	-254,743.31	0.04
		Base		27.868298	456,594.19	12.320000	201,850.88	-254,743.31	0.04
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,091.000	102.344260	623,378.89	157.540000	959,576.14	336,197.25	0.17
		Base		102.344260	623,378.89	157.540000	959,576.14	336,197.25	0.17
150602209	CEDAR REALTY TRUST INC REIT USD.06								
		Local	61,436.000	5.297948	325,484.74	2.650000	162,805.40	-162,679.34	0.03
		Base		5.297948	325,484.74	2.650000	162,805.40	-162,679.34	0.03
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01								
		Local	7,364.000	16.615083	122,353.47	26.950000	198,459.80	76,106.33	0.03
		Base		16.615083	122,353.47	26.950000	198,459.80	76,106.33	0.03
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01								
		Local	29,458.000	13.828426	407,357.78	24.640000	725,845.12	318,487.34	0.13
		Base		13.828426	407,357.78	24.640000	725,845.12	318,487.34	0.13
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK								
		Local	20,383.000	21.849426	445,356.85	29.960000	610,674.68	165,317.83	0.11
		Base		21.849426	445,356.85	29.960000	610,674.68	165,317.83	0.11
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01								
		Local	35,476.000	13.373700	474,445.38	6.910000	245,139.16	-229,306.22	0.04
		Base		13.373700	474,445.38	6.910000	245,139.16	-229,306.22	0.04

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156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01								
		Local	19,663.000	26.414211	519,382.64	26.580000	522,642.54	3,259.90	0.09
		Base		26.414211	519,382.64	26.580000	522,642.54	3,259.90	0.09
157210105	CEVA INC COMMON STOCK USD.001								
		Local	15,650.000	26.095553	408,395.40	24.350000	381,077.50	-27,317.90	0.07
		Base		26.095553	408,395.40	24.350000	381,077.50	-27,317.90	0.07
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01								
		Local	22,621.000	35.660452	806,675.09	76.880000	1,739,102.48	932,427.39	0.30
		Base		35.660452	806,675.09	76.880000	1,739,102.48	932,427.39	0.30
16208T102	CHATHAM LODGING TRUST REIT USD.01								
		Local	33,169.000	20.621558	683,996.47	18.870000	625,899.03	-58,097.44	0.11
		Base		20.621558	683,996.47	18.870000	625,899.03	-58,097.44	0.11
163086101	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01								
		Local	16,418.000	33.734208	553,848.23	35.070000	575,779.26	21,931.03	0.10
		Base		33.734208	553,848.23	35.070000	575,779.26	21,931.03	0.10
165240102	CHESAPEAKE LODGING TRUST REIT USD.01								
		Local	43,277.000	30.331565	1,312,659.16	28.420000	1,229,932.34	-82,726.82	0.21
		Base		30.331565	1,312,659.16	28.420000	1,229,932.34	-82,726.82	0.21
168615102	CHICO S FAS INC COMMON STOCK USD.01								
		Local	83,999.000	8.625994	724,574.83	3.370000	283,076.63	-441,498.20	0.05
		Base		8.625994	724,574.83	3.370000	283,076.63	-441,498.20	0.05
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1								
		Local	11,287.000	52.445021	591,946.95	95.380000	1,076,554.06	484,607.11	0.19
		Base		52.445021	591,946.95	95.380000	1,076,554.06	484,607.11	0.19
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01								
		Local	11,990.000	30.108531	361,001.29	22.920000	274,810.80	-86,190.49	0.05
		Base		30.108531	361,001.29	22.920000	274,810.80	-86,190.49	0.05
171871502	CINCINNATI BELL INC COMMON STOCK USD.01								
		Local	35,945.000	16.827683	604,871.06	4.950000	177,927.75	-426,943.31	0.03
		Base		16.827683	604,871.06	4.950000	177,927.75	-426,943.31	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
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01								
		Local	14,172.000	42.142984	597,250.37	46.000000	651,912.00	54,661.63	0.11
		Base		42.142984	597,250.37	46.000000	651,912.00	54,661.63	0.11
177835105	CITY HOLDING CO COMMON STOCK USD2.5								
		Local	11,738.000	39.756257	466,658.95	76.260000	895,139.88	428,480.93	0.16
		Base		39.756257	466,658.95	76.260000	895,139.88	428,480.93	0.16
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001								
		Local	11,749.000	40.380544	474,431.01	18.490000	217,239.01	-257,192.00	0.04
		Base		40.380544	474,431.01	18.490000	217,239.01	-257,192.00	0.04
191098102	COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0								
		Local	3,306.000	209.790085	693,566.02	299.250000	989,320.50	295,754.48	0.17
		Base		209.790085	693,566.02	299.250000	989,320.50	295,754.48	0.17
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001								
		Local	29,706.000	37.147752	1,103,511.11	59.360000	1,763,348.16	659,837.05	0.31
		Base		37.147752	1,103,511.11	59.360000	1,763,348.16	659,837.05	0.31
192576106	COHU INC COMMON STOCK USD1.0								
		Local	29,250.000	15.494348	453,209.67	15.430000	451,327.50	-1,882.17	0.08
		Base		15.494348	453,209.67	15.430000	451,327.50	-1,882.17	0.08
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK								
		Local	52,416.000	27.281840	1,430,004.93	36.180000	1,896,410.88	466,405.95	0.33
		Base		27.281840	1,430,004.93	36.180000	1,896,410.88	466,405.95	0.33
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
		Local	26,279.000	14.309959	376,051.41	50.990000	1,339,966.21	963,914.80	0.23
		Base		14.309959	376,051.41	50.990000	1,339,966.21	963,914.80	0.23
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0								
		Local	36,716.000	32.731643	1,201,774.99	65.840000	2,417,381.44	1,215,606.45	0.42
		Base		32.731643	1,201,774.99	65.840000	2,417,381.44	1,215,606.45	0.42
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01								
		Local	84,074.000	10.972297	922,484.87	2.670000	224,477.58	-698,007.29	0.04
		Base		10.972297	922,484.87	2.670000	224,477.58	-698,007.29	0.04

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20369C106	COMMUNITY HEALTHCARE TRUST I REIT USD.01								
		Local	12,768.000	27.230660	347,681.07	39.410000	503,186.88	155,505.81	0.09
		Base		27.230660	347,681.07	39.410000	503,186.88	155,505.81	0.09
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001								
		Local	8,693.000	56.491217	491,078.15	27.790000	241,578.47	-249,499.68	0.04
		Base		56.491217	491,078.15	27.790000	241,578.47	-249,499.68	0.04
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1								
		Local	17,203.000	23.597612	405,949.72	28.110000	483,576.33	77,626.61	0.08
		Base		23.597612	405,949.72	28.110000	483,576.33	77,626.61	0.08
207410101	CONMED CORP COMMON STOCK USD.01								
		Local	18,500.000	32.900260	608,654.81	85.570000	1,583,045.00	974,390.19	0.28
		Base		32.900260	608,654.81	85.570000	1,583,045.00	974,390.19	0.28
208242107	CONN S INC COMMON STOCK USD.01								
		Local	17,506.000	20.380952	356,788.94	17.820000	311,956.92	-44,832.02	0.05
		Base		20.380952	356,788.94	17.820000	311,956.92	-44,832.02	0.05
20854L108	CONSOL ENERGY INC COMMON STOCK USD.01								
		Local	19,679.000	24.702624	486,122.93	26.610000	523,658.19	37,535.26	0.09
		Base		24.702624	486,122.93	26.610000	523,658.19	37,535.26	0.09
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01								
		Local	51,274.000	21.805384	1,118,049.26	4.930000	252,780.82	-865,268.44	0.04
		Base		21.805384	1,118,049.26	4.930000	252,780.82	-865,268.44	0.04
21240D107	CONTROL4 CORP COMMON STOCK USD.0001								
		Local	19,084.000	24.751947	472,366.16	23.750000	453,245.00	-19,121.16	0.08
		Base		24.751947	472,366.16	23.750000	453,245.00	-19,121.16	0.08
21676P103	COOPER STANDARD HOLDING COMMON STOCK USD.001								
		Local	11,609.000	99.092191	1,150,361.24	45.820000	531,924.38	-618,436.86	0.09
		Base		99.092191	1,150,361.24	45.820000	531,924.38	-618,436.86	0.09
216831107	COOPER TIRE + RUBBER COMMON STOCK USD1.0								
		Local	35,705.000	26.492872	945,927.99	31.550000	1,126,492.75	180,564.76	0.20
		Base		26.492872	945,927.99	31.550000	1,126,492.75	180,564.76	0.20

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218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001								
		Local	74,368.000	20.561876	1,529,145.56	11.150000	829,203.20	-699,942.36	0.14
		Base		20.561876	1,529,145.56	11.150000	829,203.20	-699,942.36	0.14
218681104	CORE MARK HOLDING CO INC COMMON STOCK USD.01								
		Local	32,670.000	33.521844	1,095,158.65	39.720000	1,297,652.40	202,493.75	0.23
		Base		33.521844	1,095,158.65	39.720000	1,297,652.40	202,493.75	0.23
221006109	CORVEL CORP COMMON STOCK USD.0001								
		Local	6,456.000	28.786527	185,845.82	87.010000	561,736.56	375,890.74	0.10
		Base		28.786527	185,845.82	87.010000	561,736.56	375,890.74	0.10
225223304	CRAY INC COMMON STOCK USD.01								
		Local	29,329.000	36.824114	1,080,014.45	34.820000	1,021,235.78	-58,778.67	0.18
		Base		36.824114	1,080,014.45	34.820000	1,021,235.78	-58,778.67	0.18
227046109	CROCS INC COMMON STOCK USD.001								
		Local	46,570.000	20.015059	932,101.29	19.750000	919,757.50	-12,343.79	0.16
		Base		20.015059	932,101.29	19.750000	919,757.50	-12,343.79	0.16
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001								
		Local	26,227.000	8.911095	233,711.29	9.380000	246,009.26	12,297.97	0.04
		Base		8.911095	233,711.29	9.380000	246,009.26	12,297.97	0.04
228903100	CRYOLIFE INC COMMON STOCK USD.01								
		Local	24,463.000	10.024032	245,217.89	29.930000	732,177.59	486,959.70	0.13
		Base		10.024032	245,217.89	29.930000	732,177.59	486,959.70	0.13
229669106	CUBIC CORP COMMON STOCK								
		Local	20,415.000	49.506381	1,010,672.76	64.480000	1,316,359.20	305,686.44	0.23
		Base		49.506381	1,010,672.76	64.480000	1,316,359.20	305,686.44	0.23
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0								
		Local	20,408.000	26.298813	536,706.18	21.000000	428,568.00	-108,138.18	0.07
		Base		26.298813	536,706.18	21.000000	428,568.00	-108,138.18	0.07
232109108	CUTERA INC COMMON STOCK USD.001								
		Local	9,996.000	44.730939	447,130.47	20.780000	207,716.88	-239,413.59	0.04
		Base		44.730939	447,130.47	20.780000	207,716.88	-239,413.59	0.04

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23282W605	CYTOKINETICS INC COMMON STOCK USD.001								
		Local	41,108.000	15.321061	629,818.19	11.250000	462,465.00	-167,353.19	0.08
		Base		15.321061	629,818.19	11.250000	462,465.00	-167,353.19	0.08
23291C103	DMC GLOBAL INC COMMON STOCK USD.05								
		Local	10,146.000	68.468282	694,679.19	63.350000	642,749.10	-51,930.09	0.11
		Base		68.468282	694,679.19	63.350000	642,749.10	-51,930.09	0.11
23332B106	DSP GROUP INC COMMON STOCK USD.001								
		Local	14,074.000	8.112326	114,172.88	14.360000	202,102.64	87,929.76	0.04
		Base		8.112326	114,172.88	14.360000	202,102.64	87,929.76	0.04
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01								
		Local	11,402.000	58.733158	669,675.47	37.890000	432,021.78	-237,653.69	0.08
		Base		58.733158	669,675.47	37.890000	432,021.78	-237,653.69	0.08
234264109	DAKTRONICS INC COMMON STOCK								
		Local	28,317.000	10.305572	291,822.87	6.170000	174,715.89	-117,106.98	0.03
		Base		10.305572	291,822.87	6.170000	174,715.89	-117,106.98	0.03
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01								
		Local	117,333.000	16.967653	1,990,865.58	19.890000	2,333,753.37	342,887.79	0.41
		Base		16.967653	1,990,865.58	19.890000	2,333,753.37	342,887.79	0.41
238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01								
		Local	25,924.000	42.291293	1,096,359.47	40.470000	1,049,144.28	-47,215.19	0.18
		Base		42.291293	1,096,359.47	40.470000	1,049,144.28	-47,215.19	0.18
242370203	DEAN FOODS CO COMMON STOCK USD.01								
		Local	64,915.000	8.610508	558,951.12	0.923800	59,968.48	-498,982.64	0.01
		Base		8.610508	558,951.12	0.923800	59,968.48	-498,982.64	0.01
247916208	DENBURY RESOURCES INC COMMON STOCK USD.001								
		Local	328,480.000	2.331933	765,993.24	1.240000	407,315.20	-358,678.04	0.07
		Base		2.331933	765,993.24	1.240000	407,315.20	-358,678.04	0.07
250565108	DESIGNER BRANDS INC CLASS A COMMON STOCK								
		Local	40,862.000	20.993491	857,836.01	19.170000	783,324.54	-74,511.47	0.14
		Base		20.993491	857,836.01	19.170000	783,324.54	-74,511.47	0.14

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25271C102	DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01								
		46,090.000	Local	10.733685	494,715.54	8.870000	408,818.30	-85,897.24	0.07
			Base	10.733685	494,715.54	8.870000	408,818.30	-85,897.24	0.07
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01								
		143,470.000	Local	10.564936	1,515,751.30	10.340000	1,483,479.80	-32,271.50	0.26
			Base	10.564936	1,515,751.30	10.340000	1,483,479.80	-32,271.50	0.26
253651103	DIEBOLD NIXDORF INC COMMON STOCK USD1.25								
		54,548.000	Local	12.422673	677,631.95	9.160000	499,659.68	-177,972.27	0.09
			Base	12.422673	677,631.95	9.160000	499,659.68	-177,972.27	0.09
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01								
		19,966.000	Local	11.240983	224,437.46	12.680000	253,168.88	28,731.42	0.04
			Base	11.240983	224,437.46	12.680000	253,168.88	28,731.42	0.04
253922108	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01								
		21,827.000	Local	14.445044	315,291.98	18.990000	414,494.73	99,202.75	0.07
			Base	14.445044	315,291.98	18.990000	414,494.73	99,202.75	0.07
254423106	DINE BRANDS GLOBAL INC COMMON STOCK USD.01								
		12,489.000	Local	61.811540	771,964.32	95.470000	1,192,324.83	420,360.51	0.21
			Base	61.811540	771,964.32	95.470000	1,192,324.83	420,360.51	0.21
254543101	DIODES INC COMMON STOCK USD.667								
		28,469.000	Local	25.200701	717,438.75	36.370000	1,035,417.53	317,978.78	0.18
			Base	25.200701	717,438.75	36.370000	1,035,417.53	317,978.78	0.18
25456K101	DIPLOMAT PHARMACY INC COMMON STOCK								
		40,440.000	Local	25.787793	1,042,858.35	6.090000	246,279.60	-796,578.75	0.04
			Base	25.787793	1,042,858.35	6.090000	246,279.60	-796,578.75	0.04
257867200	RR DONNELLEY + SONS CO COMMON STOCK USD1.25								
		50,423.000	Local	24.717493	1,246,330.15	1.970000	99,333.31	-1,146,996.84	0.02
			Base	24.717493	1,246,330.15	1.970000	99,333.31	-1,146,996.84	0.02
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01								
		24,376.000	Local	25.260427	615,748.16	13.340000	325,175.84	-290,572.32	0.06
			Base	25.260427	615,748.16	13.340000	325,175.84	-290,572.32	0.06

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258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01								
		Local	20,644.000	40.539275	836,892.79	87.140000	1,798,918.16	962,025.37	0.31
		Base		40.539275	836,892.79	87.140000	1,798,918.16	962,025.37	0.31
262037104	DRIL QUIP INC COMMON STOCK USD.01								
		Local	25,808.000	37.776592	974,938.28	48.000000	1,238,784.00	263,845.72	0.22
		Base		37.776592	974,938.28	48.000000	1,238,784.00	263,845.72	0.22
268603107	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01								
		Local	15,602.000	13.395084	208,990.10	10.660000	166,317.32	-42,672.78	0.03
		Base		13.395084	208,990.10	10.660000	166,317.32	-42,672.78	0.03
26885G109	ERA GROUP INC COMMON STOCK USD.01								
		Local	14,587.000	19.836748	289,358.64	8.340000	121,655.58	-167,703.06	0.02
		Base		19.836748	289,358.64	8.340000	121,655.58	-167,703.06	0.02
268948106	EAGLE BANCORP INC COMMON STOCK USD.01								
		Local	22,632.000	57.687500	1,305,583.50	54.130000	1,225,070.16	-80,513.34	0.21
		Base		57.687500	1,305,583.50	54.130000	1,225,070.16	-80,513.34	0.21
269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	7,340.000	58.125593	426,641.85	55.680000	408,691.20	-17,950.65	0.07
		Base		58.125593	426,641.85	55.680000	408,691.20	-17,950.65	0.07
27616P103	EASTERLY GOVERNMENT PROPERTI REIT USD.01								
		Local	48,446.000	20.783145	1,006,860.23	18.110000	877,357.06	-129,503.17	0.15
		Base		20.783145	1,006,860.23	18.110000	877,357.06	-129,503.17	0.15
278715206	EBIX INC COMMON STOCK USD.1								
		Local	15,664.000	22.492647	352,324.83	50.220000	786,646.08	434,321.25	0.14
		Base		22.492647	352,324.83	50.220000	786,646.08	434,321.25	0.14
27875T101	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001								
		Local	19,879.000	25.265573	502,254.33	20.870000	414,874.73	-87,379.60	0.07
		Base		25.265573	502,254.33	20.870000	414,874.73	-87,379.60	0.07
28238P109	EHEALTH INC COMMON STOCK USD.001								
		Local	13,554.000	23.442081	317,733.96	86.100000	1,166,999.40	849,265.44	0.20
		Base		23.442081	317,733.96	86.100000	1,166,999.40	849,265.44	0.20

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282914100	8X8 INC COMMON STOCK USD.001								
		68,574.000	Local	10.674563	731,997.47	24.100000	1,652,633.40	920,635.93	0.29
			Base	10.674563	731,997.47	24.100000	1,652,633.40	920,635.93	0.29
283677854	EL PASO ELECTRIC CO COMMON STOCK								
		28,940.000	Local	34.137768	987,947.00	65.400000	1,892,676.00	904,729.00	0.33
			Base	34.137768	987,947.00	65.400000	1,892,676.00	904,729.00	0.33
286082102	ELECTRONICS FOR IMAGING COMMON STOCK USD.01								
		30,723.000	Local	24.502476	752,789.56	36.910000	1,133,985.93	381,196.37	0.20
			Base	24.502476	752,789.56	36.910000	1,133,985.93	381,196.37	0.20
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001								
		32,228.000	Local	30.635227	987,312.10	48.310000	1,556,934.68	569,622.58	0.27
			Base	30.635227	987,312.10	48.310000	1,556,934.68	569,622.58	0.27
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01								
		22,822.000	Local	19.320527	440,933.07	42.270000	964,685.94	523,752.87	0.17
			Base	19.320527	440,933.07	42.270000	964,685.94	523,752.87	0.17
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01								
		11,347.000	Local	48.954991	555,492.28	84.380000	957,459.86	401,967.58	0.17
			Base	48.954991	555,492.28	84.380000	957,459.86	401,967.58	0.17
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
		18,322.000	Local	29.805806	546,101.97	33.870000	620,566.14	74,464.17	0.11
			Base	29.805806	546,101.97	33.870000	620,566.14	74,464.17	0.11
292562105	ENCORE WIRE CORP COMMON STOCK USD.01								
		14,900.000	Local	29.403170	438,107.23	58.580000	872,842.00	434,734.77	0.15
			Base	29.403170	438,107.23	58.580000	872,842.00	434,734.77	0.15
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01								
		14,768.000	Local	47.997489	708,826.92	63.840000	942,789.12	233,962.20	0.16
			Base	47.997489	708,826.92	63.840000	942,789.12	233,962.20	0.16
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001								
		24,030.000	Local	23.725101	570,114.18	23.050000	553,891.50	-16,222.68	0.10
			Base	23.725101	570,114.18	23.050000	553,891.50	-16,222.68	0.10

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001								
		Local	35,490.000	13.434077	476,775.38	56.920000	2,020,090.80	1,543,315.42	0.35
		Base		13.434077	476,775.38	56.920000	2,020,090.80	1,543,315.42	0.35
294268107	EPLUS INC COMMON STOCK USD.01								
		Local	9,699.000	42.903865	416,124.59	68.940000	668,649.06	252,524.47	0.12
		Base		42.903865	416,124.59	68.940000	668,649.06	252,524.47	0.12
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	18,495.000	35.709597	660,448.99	82.620000	1,528,056.90	867,607.91	0.27
		Base		35.709597	660,448.99	82.620000	1,528,056.90	867,607.91	0.27
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01								
		Local	17,614.000	22.282827	392,489.71	21.060000	370,950.84	-21,538.87	0.06
		Base		22.282827	392,489.71	21.060000	370,950.84	-21,538.87	0.06
30040P103	EVERTEC INC COMMON STOCK USD.01								
		Local	42,681.000	19.908575	849,717.87	32.700000	1,395,668.70	545,950.83	0.24
		Base		19.908575	849,717.87	32.700000	1,395,668.70	545,950.83	0.24
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001								
		Local	24,458.000	29.898458	731,256.49	66.130000	1,617,407.54	886,151.05	0.28
		Base		29.898458	731,256.49	66.130000	1,617,407.54	886,151.05	0.28
30214U102	EXPONENT INC COMMON STOCK USD.001								
		Local	36,976.000	14.604274	540,007.63	58.540000	2,164,575.04	1,624,567.41	0.38
		Base		14.604274	540,007.63	58.540000	2,164,575.04	1,624,567.41	0.38
30219E103	EXPRESS INC COMMON STOCK								
		Local	48,019.000	17.517924	841,193.17	2.730000	131,091.87	-710,101.30	0.02
		Base		17.517924	841,193.17	2.730000	131,091.87	-710,101.30	0.02
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001								
		Local	84,576.000	14.585609	1,233,592.50	6.470000	547,206.72	-686,385.78	0.10
		Base		14.585609	1,233,592.50	6.470000	547,206.72	-686,385.78	0.10
30227H106	EXTERRAN CORP COMMON STOCK USD.01								
		Local	22,526.000	15.421501	347,384.74	14.220000	320,319.72	-27,065.02	0.06
		Base		15.421501	347,384.74	14.220000	320,319.72	-27,065.02	0.06

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302301106	EZCORP INC CL A COMMON STOCK USD.01								
		Local	37,412.000	22.189784	830,164.21	9.470000	354,291.64	-475,872.57	0.06
		Base		22.189784	830,164.21	9.470000	354,291.64	-475,872.57	0.06
302941109	FTI CONSULTING INC COMMON STOCK USD.01								
		Local	27,072.000	33.715487	912,745.66	83.840000	2,269,716.48	1,356,970.82	0.40
		Base		33.715487	912,745.66	83.840000	2,269,716.48	1,356,970.82	0.40
311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	12,340.000	42.729660	527,284.00	52.580000	648,837.20	121,553.20	0.11
		Base		42.729660	527,284.00	52.580000	648,837.20	121,553.20	0.11
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0								
		Local	42,954.000	8.081113	347,116.12	26.750000	1,149,019.50	801,903.38	0.20
		Base		8.081113	347,116.12	26.750000	1,149,019.50	801,903.38	0.20
315405100	FERRO CORP COMMON STOCK USD1.0								
		Local	58,390.000	19.192363	1,120,642.09	15.800000	922,562.00	-198,080.09	0.16
		Base		19.192363	1,120,642.09	15.800000	922,562.00	-198,080.09	0.16
316394105	FIDELITY SOUTHERN CORP COMMON STOCK								
		Local	15,986.000	20.026862	320,149.42	30.970000	495,086.42	174,937.00	0.09
		Base		20.026862	320,149.42	30.970000	495,086.42	174,937.00	0.09
31660B101	FIESTA RESTAURANT GROUP COMMON STOCK USD.01								
		Local	16,813.000	24.014313	403,752.65	13.140000	220,922.82	-182,829.83	0.04
		Base		24.014313	403,752.65	13.140000	220,922.82	-182,829.83	0.04
31787A507	FINISAR CORPORATION COMMON STOCK USD.001								
		Local	84,007.000	19.324530	1,623,395.77	22.870000	1,921,240.09	297,844.32	0.33
		Base		19.324530	1,623,395.77	22.870000	1,921,240.09	297,844.32	0.33
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1								
		Local	154,936.000	6.026395	933,705.51	11.040000	1,710,493.44	776,787.93	0.30
		Base		6.026395	933,705.51	11.040000	1,710,493.44	776,787.93	0.30
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0								
		Local	70,151.000	7.212874	505,990.29	13.470000	944,933.97	438,943.68	0.16
		Base		7.212874	505,990.29	13.470000	944,933.97	438,943.68	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
320209109	FIRST FINANCIAL BANCORP COMMON STOCK								
		Local	70,232.000	21.277291	1,494,346.70	24.220000	1,701,019.04	206,672.34	0.30
		Base		21.277291	1,494,346.70	24.220000	1,701,019.04	206,672.34	0.30
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01								
		Local	79,522.000	15.298570	1,216,572.91	20.470000	1,627,815.34	411,242.43	0.28
		Base		15.298570	1,216,572.91	20.470000	1,627,815.34	411,242.43	0.28
33767D105	FIRSTCASH INC COMMON STOCK USD.01								
		Local	30,725.000	41.662949	1,280,094.10	100.020000	3,073,114.50	1,793,020.40	0.54
		Base		41.662949	1,280,094.10	100.020000	3,073,114.50	1,793,020.40	0.54
337930705	FLAGSTAR BANCORP INC COMMON STOCK USD.01								
		Local	20,515.000	30.977215	635,497.57	33.140000	679,867.10	44,369.53	0.12
		Base		30.977215	635,497.57	33.140000	679,867.10	44,369.53	0.12
346375108	FORMFACTOR INC COMMON STOCK USD.001								
		Local	53,116.000	14.004502	743,863.12	15.670000	832,327.72	88,464.60	0.14
		Base		14.004502	743,863.12	15.670000	832,327.72	88,464.60	0.14
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01								
		Local	7,375.000	35.399898	261,074.25	47.030000	346,846.25	85,772.00	0.06
		Base		35.399898	261,074.25	47.030000	346,846.25	85,772.00	0.06
349853101	FORWARD AIR CORP COMMON STOCK USD.01								
		Local	20,437.000	36.283291	741,521.61	59.150000	1,208,848.55	467,326.94	0.21
		Base		36.283291	741,521.61	59.150000	1,208,848.55	467,326.94	0.21
34988V106	FOSSIL GROUP INC COMMON STOCK USD.01								
		Local	32,534.000	17.177740	558,860.60	11.500000	374,141.00	-184,719.60	0.07
		Base		17.177740	558,860.60	11.500000	374,141.00	-184,719.60	0.07
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001								
		Local	63,336.000	19.840889	1,256,642.55	27.330000	1,730,972.88	474,330.33	0.30
		Base		19.840889	1,256,642.55	27.330000	1,730,972.88	474,330.33	0.30
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001								
		Local	27,189.000	26.512314	720,843.31	82.510000	2,243,364.39	1,522,521.08	0.39
		Base		26.512314	720,843.31	82.510000	2,243,364.39	1,522,521.08	0.39

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353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1								
		Local	27,432.000	26.964953	739,702.58	47.500000	1,303,020.00	563,317.42	0.23
		Base		26.964953	739,702.58	47.500000	1,303,020.00	563,317.42	0.23
35352P104	FRANKLIN FINANCIAL NETWORK COMMON STOCK								
		Local	8,824.000	37.437008	330,344.16	27.860000	245,836.64	-84,507.52	0.04
		Base		37.437008	330,344.16	27.860000	245,836.64	-84,507.52	0.04
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001								
		Local	76,578.000	12.519277	958,701.22	7.380000	565,145.64	-393,555.58	0.10
		Base		12.519277	958,701.22	7.380000	565,145.64	-393,555.58	0.10
35906A306	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25								
		Local	74,007.000	8.253621	610,825.73	1.750000	129,512.25	-481,313.48	0.02
		Base		8.253621	610,825.73	1.750000	129,512.25	-481,313.48	0.02
359694106	H.B. FULLER CO. COMMON STOCK USD1.0								
		Local	36,241.000	28.936968	1,048,704.67	46.400000	1,681,582.40	632,877.73	0.29
		Base		28.936968	1,048,704.67	46.400000	1,681,582.40	632,877.73	0.29
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001								
		Local	18,381.000	15.271571	280,706.75	11.690000	214,873.89	-65,832.86	0.04
		Base		15.271571	280,706.75	11.690000	214,873.89	-65,832.86	0.04
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01								
		Local	29,648.000	38.429211	1,139,349.26	29.420000	872,244.16	-267,105.10	0.15
		Base		38.429211	1,139,349.26	29.420000	872,244.16	-267,105.10	0.15
36251C103	GMS INC COMMON STOCK USD.01								
		Local	23,004.000	18.619766	428,329.10	22.000000	506,088.00	77,758.90	0.09
		Base		18.619766	428,329.10	22.000000	506,088.00	77,758.90	0.09
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001								
		Local	8,049.000	14.809802	119,204.10	5.470000	44,028.03	-75,176.07	0.01
		Base		14.809802	119,204.10	5.470000	44,028.03	-75,176.07	0.01
36473H104	GANNETT CO INC COMMON STOCK USD.01								
		Local	81,560.000	12.209028	995,768.31	8.160000	665,529.60	-330,238.71	0.12
		Base		12.209028	995,768.31	8.160000	665,529.60	-330,238.71	0.12

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366505105	GARRETT MOTION INC COMMON STOCK USD.001								
		53,186.000	Local	14.778357	786,001.68	15.350000	816,405.10	30,403.42	0.14
			Base	14.778357	786,001.68	15.350000	816,405.10	30,403.42	0.14
371532102	GENESCO INC COMMON STOCK USD1.0								
		12,358.000	Local	54.886971	678,293.19	42.290000	522,619.82	-155,673.37	0.09
			Base	54.886971	678,293.19	42.290000	522,619.82	-155,673.37	0.09
37253A103	GENTHERM INC COMMON STOCK								
		23,983.000	Local	50.730475	1,216,668.98	41.830000	1,003,208.89	-213,460.09	0.17
			Base	50.730475	1,216,668.98	41.830000	1,003,208.89	-213,460.09	0.17
37364X109	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01								
		9,709.000	Local	44.149945	428,651.82	15.110000	146,702.99	-281,948.83	0.03
			Base	44.149945	428,651.82	15.110000	146,702.99	-281,948.83	0.03
374297109	GETTY REALTY CORP REIT USD.01								
		24,504.000	Local	21.184642	519,108.46	30.760000	753,743.04	234,634.58	0.13
			Base	21.184642	519,108.46	30.760000	753,743.04	234,634.58	0.13
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01								
		22,965.000	Local	15.252078	350,263.98	40.360000	926,867.40	576,603.42	0.16
			Base	15.252078	350,263.98	40.360000	926,867.40	576,603.42	0.16
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01								
		60,244.000	Local	19.122619	1,152,023.07	40.550000	2,442,894.20	1,290,871.13	0.43
			Base	19.122619	1,152,023.07	40.550000	2,442,894.20	1,290,871.13	0.43
377316104	GLATFELTER COMMON STOCK USD.01								
		31,398.000	Local	19.441042	610,409.85	16.880000	529,998.24	-80,411.61	0.09
			Base	19.441042	610,409.85	16.880000	529,998.24	-80,411.61	0.09
379378201	GLOBAL NET LEASE INC REIT USD.01								
		59,680.000	Local	17.552071	1,047,507.60	19.620000	1,170,921.60	123,414.00	0.20
			Base	17.552071	1,047,507.60	19.620000	1,170,921.60	123,414.00	0.20
38741L107	GRANITE POINT MORTGAGE TRUST REIT USD.01								
		38,274.000	Local	18.743704	717,396.51	19.190000	734,478.06	17,081.55	0.13
			Base	18.743704	717,396.51	19.190000	734,478.06	17,081.55	0.13

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391416104	GREAT WESTERN BANCORP INC COMMON STOCK USD.01								
		Local	40,552.000	31.311186	1,269,731.21	35.720000	1,448,517.44	178,786.23	0.25
		Base		31.311186	1,269,731.21	35.720000	1,448,517.44	178,786.23	0.25
393222104	GREEN PLAINS INC COMMON STOCK USD.001								
		Local	27,706.000	23.093796	639,836.72	10.780000	298,670.68	-341,166.04	0.05
		Base		23.093796	639,836.72	10.780000	298,670.68	-341,166.04	0.05
393657101	GREENBRIER COMPANIES INC COMMON STOCK								
		Local	23,080.000	34.856096	804,478.69	30.400000	701,632.00	-102,846.69	0.12
		Base		34.856096	804,478.69	30.400000	701,632.00	-102,846.69	0.12
395259104	GREENHILL + CO INC COMMON STOCK USD.01								
		Local	12,748.000	44.595597	568,504.67	13.590000	173,245.32	-395,259.35	0.03
		Base		44.595597	568,504.67	13.590000	173,245.32	-395,259.35	0.03
398433102	GRIFFON CORP COMMON STOCK USD.25								
		Local	24,666.000	12.408219	306,061.13	16.920000	417,348.72	111,287.59	0.07
		Base		12.408219	306,061.13	16.920000	417,348.72	111,287.59	0.07
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	12,528.000	53.418305	669,224.52	81.890000	1,025,917.92	356,693.40	0.18
		Base		53.418305	669,224.52	81.890000	1,025,917.92	356,693.40	0.18
401617105	GUESS? INC COMMON STOCK USD.01								
		Local	35,756.000	13.844837	495,036.00	16.150000	577,459.40	82,423.40	0.10
		Base		13.844837	495,036.00	16.150000	577,459.40	82,423.40	0.10
402307102	GULF ISLAND FABRICATION INC COMMON STOCK								
		Local	9,875.000	24.601267	242,937.51	7.100000	70,112.50	-172,825.01	0.01
		Base		24.601267	242,937.51	7.100000	70,112.50	-172,825.01	0.01
402635304	GULFPORT ENERGY CORP COMMON STOCK USD.01								
		Local	103,253.000	9.662349	997,666.52	4.910000	506,972.23	-490,694.29	0.09
		Base		9.662349	997,666.52	4.910000	506,972.23	-490,694.29	0.09
40416E103	HCI GROUP INC COMMON STOCK								
		Local	4,787.000	42.361596	202,784.96	40.470000	193,729.89	-9,055.07	0.03
		Base		42.361596	202,784.96	40.470000	193,729.89	-9,055.07	0.03

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40418F108	HFF INC CLASS A COMMON STOCK USD.01								
		Local	28,362.000	22.342696	633,683.53	45.480000	1,289,903.76	656,220.23	0.22
		Base		22.342696	633,683.53	45.480000	1,289,903.76	656,220.23	0.22
40425J101	HMS HOLDINGS CORP COMMON STOCK USD.01								
		Local	62,028.000	15.513216	962,253.78	32.390000	2,009,086.92	1,046,833.14	0.35
		Base		15.513216	962,253.78	32.390000	2,009,086.92	1,046,833.14	0.35
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001								
		Local	22,048.000	12.247620	270,035.53	22.270000	491,008.96	220,973.43	0.09
		Base		12.247620	270,035.53	22.270000	491,008.96	220,973.43	0.09
413160102	HARMONIC INC COMMON STOCK USD.001								
		Local	63,352.000	6.059251	383,865.67	5.550000	351,603.60	-32,262.07	0.06
		Base		6.059251	383,865.67	5.550000	351,603.60	-32,262.07	0.06
415864107	HARSCO CORP COMMON STOCK USD1.25								
		Local	57,110.000	16.122892	920,778.36	27.440000	1,567,098.40	646,320.04	0.27
		Base		16.122892	920,778.36	27.440000	1,567,098.40	646,320.04	0.27
419596101	HAVERTY FURNITURE COMMON STOCK USD1.0								
		Local	13,407.000	14.852620	199,129.07	17.030000	228,321.21	29,192.14	0.04
		Base		14.852620	199,129.07	17.030000	228,321.21	29,192.14	0.04
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01								
		Local	34,218.000	27.846096	952,837.71	27.430000	938,599.74	-14,237.97	0.16
		Base		27.846096	952,837.71	27.430000	938,599.74	-14,237.97	0.16
420261109	HAWKINS INC COMMON STOCK USD.05								
		Local	6,818.000	39.113868	266,678.35	43.410000	295,969.38	29,291.03	0.05
		Base		39.113868	266,678.35	43.410000	295,969.38	29,291.03	0.05
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001								
		Local	8,919.000	54.006863	481,687.21	31.810000	283,713.39	-197,973.82	0.05
		Base		54.006863	481,687.21	31.810000	283,713.39	-197,973.82	0.05
42222N103	HEALTHSTREAM INC COMMON STOCK								
		Local	18,252.000	27.249894	497,365.06	25.860000	471,996.72	-25,368.34	0.08
		Base		27.249894	497,365.06	25.860000	471,996.72	-25,368.34	0.08

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422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01								
		Local	33,844.000	18.123372	613,367.41	18.070000	611,561.08	-1,806.33	0.11
		Base		18.123372	613,367.41	18.070000	611,561.08	-1,806.33	0.11
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01								
		Local	13,620.000	21.833031	297,365.88	29.970000	408,191.40	110,825.52	0.07
		Base		21.833031	297,365.88	29.970000	408,191.40	110,825.52	0.07
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK								
		Local	99,611.000	6.321397	629,680.64	8.630000	859,642.93	229,962.29	0.15
		Base		6.321397	629,680.64	8.630000	859,642.93	229,962.29	0.15
42722X106	HERITAGE FINANCIAL CORP COMMON STOCK								
		Local	23,660.000	34.646547	819,737.31	29.540000	698,916.40	-120,820.91	0.12
		Base		34.646547	819,737.31	29.540000	698,916.40	-120,820.91	0.12
427825500	HERSHA HOSPITALITY TRUST REIT USD.01								
		Local	25,726.000	19.550206	502,948.61	16.540000	425,508.04	-77,440.57	0.07
		Base		19.550206	502,948.61	16.540000	425,508.04	-77,440.57	0.07
42805E306	HESKA CORP COMMON STOCK USD.001								
		Local	4,973.000	104.753539	520,939.35	85.170000	423,550.41	-97,388.94	0.07
		Base		104.753539	520,939.35	85.170000	423,550.41	-97,388.94	0.07
428567101	HIBBETT SPORTS INC COMMON STOCK USD.01								
		Local	13,101.000	40.839181	535,034.11	18.200000	238,438.20	-296,595.91	0.04
		Base		40.839181	535,034.11	18.200000	238,438.20	-296,595.91	0.04
43114K108	HIGHPOINT RESOURCES CORP COMMON STOCK USD.001								
		Local	150,267.000	8.908699	1,338,683.40	1.820000	273,485.94	-1,065,197.46	0.05
		Base		8.908699	1,338,683.40	1.820000	273,485.94	-1,065,197.46	0.05
431571108	HILLENBRAND INC COMMON STOCK								
		Local	44,622.000	24.307679	1,084,657.24	39.570000	1,765,692.54	681,035.30	0.31
		Base		24.307679	1,084,657.24	39.570000	1,765,692.54	681,035.30	0.31
43785V102	HOMESTREET INC COMMON STOCK								
		Local	19,213.000	31.238453	600,184.40	29.640000	569,473.32	-30,711.08	0.10
		Base		31.238453	600,184.40	29.640000	569,473.32	-30,711.08	0.10

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43940T109	HOPE BANCORP INC COMMON STOCK USD.001								
		Local	85,698.000	9.884661	847,095.70	13.780000	1,180,918.44	333,822.74	0.21
		Base		9.884661	847,095.70	13.780000	1,180,918.44	333,822.74	0.21
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001								
		Local	29,311.000	20.032429	587,170.53	40.290000	1,180,940.19	593,769.66	0.21
		Base		20.032429	587,170.53	40.290000	1,180,940.19	593,769.66	0.21
443320106	HUB GROUP INC CL A COMMON STOCK USD.01								
		Local	24,295.000	35.946768	873,326.72	41.980000	1,019,904.10	146,577.38	0.18
		Base		35.946768	873,326.72	41.980000	1,019,904.10	146,577.38	0.18
45031U101	ISTAR INC REIT USD.001								
		Local	46,074.000	10.718166	493,828.78	12.420000	572,239.08	78,410.30	0.10
		Base		10.718166	493,828.78	12.420000	572,239.08	78,410.30	0.10
45378A106	INDEPENDENCE REALTY TRUST IN REIT USD.01								
		Local	63,980.000	9.841015	629,628.14	11.570000	740,248.60	110,620.46	0.13
		Base		9.841015	629,628.14	11.570000	740,248.60	110,620.46	0.13
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01								
		Local	24,435.000	43.200863	1,055,613.08	76.150000	1,860,725.25	805,112.17	0.32
		Base		43.200863	1,055,613.08	76.150000	1,860,725.25	805,112.17	0.32
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01								
		Local	25,469.000	19.930015	507,597.56	58.200000	1,482,295.80	974,698.24	0.26
		Base		19.930015	507,597.56	58.200000	1,482,295.80	974,698.24	0.26
45768S105	INNOSPEC INC COMMON STOCK USD.01								
		Local	17,435.000	48.094019	838,519.22	91.240000	1,590,769.40	752,250.18	0.28
		Base		48.094019	838,519.22	91.240000	1,590,769.40	752,250.18	0.28
45774N108	INNOPHOS HOLDINGS INC COMMON STOCK USD.001								
		Local	14,024.000	49.641547	696,173.05	29.110000	408,238.64	-287,934.41	0.07
		Base		49.641547	696,173.05	29.110000	408,238.64	-287,934.41	0.07
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK								
		Local	13,026.000	39.989288	520,900.46	20.820000	271,201.32	-249,699.14	0.05
		Base		39.989288	520,900.46	20.820000	271,201.32	-249,699.14	0.05

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45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	14,962.000	27.645560	413,632.87	59.220000	886,049.64	472,416.77	0.15
		Base		27.645560	413,632.87	59.220000	886,049.64	472,416.77	0.15
45781M101	INNOVIVA INC COMMON STOCK								
		Local	48,319.000	10.747706	519,318.42	14.560000	703,524.64	184,206.22	0.12
		Base		10.747706	519,318.42	14.560000	703,524.64	184,206.22	0.12
45781V101	INNOVATIVE INDUSTRIAL PROPER REIT USD.001								
		Local	7,016.000	73.856123	518,174.56	123.560000	866,896.96	348,722.40	0.15
		Base		73.856123	518,174.56	123.560000	866,896.96	348,722.40	0.15
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001								
		Local	21,395.000	30.418040	650,793.97	83.920000	1,795,468.40	1,144,674.43	0.31
		Base		30.418040	650,793.97	83.920000	1,795,468.40	1,144,674.43	0.31
458334109	INTER PARFUMS INC COMMON STOCK USD.001								
		Local	12,329.000	22.988468	283,424.82	66.490000	819,755.21	536,330.39	0.14
		Base		22.988468	283,424.82	66.490000	819,755.21	536,330.39	0.14
458665304	INTERFACE INC COMMON STOCK USD.1								
		Local	42,751.000	16.409053	701,503.44	15.330000	655,372.83	-46,130.61	0.11
		Base		16.409053	701,503.44	15.330000	655,372.83	-46,130.61	0.11
46116V105	INTL FCSTONE INC COMMON STOCK USD.01								
		Local	11,444.000	30.358085	347,417.93	39.590000	453,067.96	105,650.03	0.08
		Base		30.358085	347,417.93	39.590000	453,067.96	105,650.03	0.08
461203101	INVACARE CORP COMMON STOCK USD.25								
		Local	24,142.000	22.423862	541,356.88	5.190000	125,296.98	-416,059.90	0.02
		Base		22.423862	541,356.88	5.190000	125,296.98	-416,059.90	0.02
46131B100	INVESCO MORTGAGE CAPITAL REIT USD.01								
		Local	91,635.000	17.410817	1,595,440.22	16.120000	1,477,156.20	-118,284.02	0.26
		Base		17.410817	1,595,440.22	16.120000	1,477,156.20	-118,284.02	0.26
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001								
		Local	68,475.000	11.104750	760,397.78	23.260000	1,592,728.50	832,330.72	0.28
		Base		11.104750	760,397.78	23.260000	1,592,728.50	832,330.72	0.28

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462726100	IROBOT CORP COMMON STOCK USD.01								
		Local	19,993.000	32.066330	641,102.13	91.640000	1,832,158.52	1,191,056.39	0.32
		Base		32.066330	641,102.13	91.640000	1,832,158.52	1,191,056.39	0.32
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E								
		Local	561,803.000	79.861224	44,866,275.21	78.280000	43,977,938.84	-888,336.37	7.66
		Base		79.861224	44,866,275.21	78.280000	43,977,938.84	-888,336.37	7.66
465741106	ITRON INC COMMON STOCK								
		Local	23,821.000	35.559335	847,058.92	62.570000	1,490,479.97	643,421.05	0.26
		Base		35.559335	847,058.92	62.570000	1,490,479.97	643,421.05	0.26
466032109	J + J SNACK FOODS CORP COMMON STOCK								
		Local	10,722.000	66.196805	709,762.14	160.950000	1,725,705.90	1,015,943.76	0.30
		Base		66.196805	709,762.14	160.950000	1,725,705.90	1,015,943.76	0.30
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	22,539.000	28.495220	642,253.76	121.130000	2,730,149.07	2,087,895.31	0.48
		Base		28.495220	642,253.76	121.130000	2,730,149.07	2,087,895.31	0.48
48253L106	KLX ENERGY SERVICES HOLDING COMMON STOCK USD.01								
		Local	16,486.000	28.069194	462,748.73	20.430000	336,808.98	-125,939.75	0.06
		Base		28.069194	462,748.73	20.430000	336,808.98	-125,939.75	0.06
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01								
		Local	11,487.000	59.980815	688,999.62	97.610000	1,121,246.07	432,246.45	0.20
		Base		59.980815	688,999.62	97.610000	1,121,246.07	432,246.45	0.20
483548103	KAMAN CORP COMMON STOCK USD1.0								
		Local	19,897.000	36.260660	721,478.35	63.690000	1,267,239.93	545,761.58	0.22
		Base		36.260660	721,478.35	63.690000	1,267,239.93	545,761.58	0.22
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0								
		Local	22,212.000	17.213647	382,349.52	26.190000	581,732.28	199,382.76	0.10
		Base		17.213647	382,349.52	26.190000	581,732.28	199,382.76	0.10
488360207	KEMET CORP COMMON STOCK USD.01								
		Local	41,308.000	25.103336	1,036,968.62	18.810000	777,003.48	-259,965.14	0.14
		Base		25.103336	1,036,968.62	18.810000	777,003.48	-259,965.14	0.14

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497498105	KIRKLAND S INC COMMON STOCK								
		Local	10,088.000	14.047822	141,714.43	2.260000	22,798.88	-118,915.55	0.00
		Base		14.047822	141,714.43	2.260000	22,798.88	-118,915.55	0.00
49803T300	KITE REALTY GROUP TRUST REIT USD.01								
		Local	59,780.000	24.216495	1,447,662.07	15.130000	904,471.40	-543,190.67	0.16
		Base		24.216495	1,447,662.07	15.130000	904,471.40	-543,190.67	0.16
49926D109	KNOWLES CORP COMMON STOCK USD.01								
		Local	64,739.000	13.480469	872,712.07	18.310000	1,185,371.09	312,659.02	0.21
		Base		13.480469	872,712.07	18.310000	1,185,371.09	312,659.02	0.21
50050N103	KONTOOR BRANDS INC COMMON STOCK								
		Local	33,077.000	37.416017	1,237,609.60	28.020000	926,817.54	-310,792.06	0.16
		Base		37.416017	1,237,609.60	28.020000	926,817.54	-310,792.06	0.16
500600101	KOPIN CORP COMMON STOCK USD.01								
		Local	47,936.000	3.667684	175,814.11	1.090000	52,250.24	-123,563.87	0.01
		Base		3.667684	175,814.11	1.090000	52,250.24	-123,563.87	0.01
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01								
		Local	14,706.000	34.787731	511,588.37	29.360000	431,768.16	-79,820.21	0.08
		Base		34.787731	511,588.37	29.360000	431,768.16	-79,820.21	0.08
500643200	KORN FERRY COMMON STOCK USD.01								
		Local	40,189.000	20.407238	820,146.47	40.070000	1,610,373.23	790,226.76	0.28
		Base		20.407238	820,146.47	40.070000	1,610,373.23	790,226.76	0.28
50077C106	KRATON CORP COMMON STOCK USD.01								
		Local	22,818.000	28.606501	652,743.14	31.070000	708,955.26	56,212.12	0.12
		Base		28.606501	652,743.14	31.070000	708,955.26	56,212.12	0.12
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK								
		Local	46,307.000	10.922567	505,791.30	22.550000	1,044,222.85	538,431.55	0.18
		Base		10.922567	505,791.30	22.550000	1,044,222.85	538,431.55	0.18
50187A107	LHC GROUP INC COMMON STOCK USD.01								
		Local	20,859.000	36.360231	758,438.06	119.580000	2,494,319.22	1,735,881.16	0.43
		Base		36.360231	758,438.06	119.580000	2,494,319.22	1,735,881.16	0.43

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50187T106	LGI HOMES INC COMMON STOCK USD.01								
		13,388.000	Local	38.368036	513,671.26	71.430000	956,304.84	442,633.58	0.17
			Base	38.368036	513,671.26	71.430000	956,304.84	442,633.58	0.17
50189K103	LCI INDUSTRIES COMMON STOCK USD.01								
		17,819.000	Local	36.838028	656,416.82	90.000000	1,603,710.00	947,293.18	0.28
			Base	36.838028	656,416.82	90.000000	1,603,710.00	947,293.18	0.28
502160104	LSB INDUSTRIES INC COMMON STOCK USD.1								
		14,588.000	Local	33.560084	489,574.51	3.900000	56,893.20	-432,681.31	0.01
			Base	33.560084	489,574.51	3.900000	56,893.20	-432,681.31	0.01
502175102	LTC PROPERTIES INC REIT USD.01								
		28,296.000	Local	35.134950	994,178.55	45.660000	1,291,995.36	297,816.81	0.23
			Base	35.134950	994,178.55	45.660000	1,291,995.36	297,816.81	0.23
50218P107	LSC COMMUNICATIONS INC COMMON STOCK USD.01								
		23,866.000	Local	31.440719	750,364.20	3.670000	87,588.22	-662,775.98	0.02
			Base	31.440719	750,364.20	3.670000	87,588.22	-662,775.98	0.02
505336107	LA Z BOY INC COMMON STOCK USD1.0								
		33,231.000	Local	14.167836	470,811.37	30.660000	1,018,862.46	548,051.09	0.18
			Base	14.167836	470,811.37	30.660000	1,018,862.46	548,051.09	0.18
516012101	LANNETT CO INC COMMON STOCK USD.001								
		24,409.000	Local	34.769984	848,700.54	6.060000	147,918.54	-700,782.00	0.03
			Base	34.769984	848,700.54	6.060000	147,918.54	-700,782.00	0.03
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01								
		27,647.000	Local	16.519507	456,714.81	28.300000	782,410.10	325,695.29	0.14
			Base	16.519507	456,714.81	28.300000	782,410.10	325,695.29	0.14
516806106	LAREDO PETROLEUM INC COMMON STOCK USD.01								
		109,506.000	Local	6.488645	710,545.54	2.900000	317,567.40	-392,978.14	0.06
			Base	6.488645	710,545.54	2.900000	317,567.40	-392,978.14	0.06
52471Y106	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01								
		32,259.000	Local	21.260630	685,846.66	40.710000	1,313,263.89	627,417.23	0.23
			Base	21.260630	685,846.66	40.710000	1,313,263.89	627,417.23	0.23

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525558201	LEMAITRE VASCULAR INC COMMON STOCK USD.01								
		Local	11,348.000	31.779806	360,637.24	27.980000	317,517.04	-43,120.20	0.06
		Base		31.779806	360,637.24	27.980000	317,517.04	-43,120.20	0.06
529043101	LEXINGTON REALTY TRUST REIT USD.0001								
		Local	149,027.000	9.618270	1,433,381.90	9.410000	1,402,344.07	-31,037.83	0.24
		Base		9.618270	1,433,381.90	9.410000	1,402,344.07	-31,037.83	0.24
535555106	LINDSAY CORP COMMON STOCK USD1.0								
		Local	7,692.000	70.306030	540,793.98	82.210000	632,359.32	91,565.34	0.11
		Base		70.306030	540,793.98	82.210000	632,359.32	91,565.34	0.11
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001								
		Local	19,085.000	23.424823	447,062.74	6.090000	116,227.65	-330,835.09	0.02
		Base		23.424823	447,062.74	6.090000	116,227.65	-330,835.09	0.02
536797103	LITHIA MOTORS INC CL A COMMON STOCK								
		Local	15,923.000	42.459716	676,086.06	118.780000	1,891,333.94	1,215,247.88	0.33
		Base		42.459716	676,086.06	118.780000	1,891,333.94	1,215,247.88	0.33
538146101	LIVEPERSON INC COMMON STOCK USD.001								
		Local	42,487.000	12.632893	536,733.71	28.040000	1,191,335.48	654,601.77	0.21
		Base		12.632893	536,733.71	28.040000	1,191,335.48	654,601.77	0.21
53814L108	LIVENT CORP COMMON STOCK USD.001								
		Local	103,980.000	12.266256	1,275,445.33	6.920000	719,541.60	-555,903.73	0.13
		Base		12.266256	1,275,445.33	6.920000	719,541.60	-555,903.73	0.13
55003T107	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001								
		Local	20,410.000	27.815183	567,707.88	11.550000	235,735.50	-331,972.38	0.04
		Base		27.815183	567,707.88	11.550000	235,735.50	-331,972.38	0.04
55027E102	LUMINEX CORP COMMON STOCK USD.001								
		Local	29,819.000	22.161988	660,848.32	20.640000	615,464.16	-45,384.16	0.11
		Base		22.161988	660,848.32	20.640000	615,464.16	-45,384.16	0.11
550819106	LYDALL INC COMMON STOCK USD.1								
		Local	12,499.000	15.513804	193,907.04	20.200000	252,479.80	58,572.76	0.04
		Base		15.513804	193,907.04	20.200000	252,479.80	58,572.76	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
552074700	WILLIAM LYON HOMES CL A COMMON STOCK USD.01								
		23,512.000	Local	19.520975	458,977.16	18.230000	428,623.76	-30,353.40	0.07
			Base	19.520975	458,977.16	18.230000	428,623.76	-30,353.40	0.07
552676108	MDC HOLDINGS INC COMMON STOCK USD.01								
		35,052.000	Local	19.956717	699,522.86	32.780000	1,149,004.56	449,481.70	0.20
			Base	19.956717	699,522.86	32.780000	1,149,004.56	449,481.70	0.20
55303J106	MGP INGREDIENTS INC COMMON STOCK								
		9,092.000	Local	88.869147	807,998.28	66.310000	602,890.52	-205,107.76	0.11
			Base	88.869147	807,998.28	66.310000	602,890.52	-205,107.76	0.11
55305B101	M/I HOMES INC COMMON STOCK USD.01								
		19,635.000	Local	18.372888	360,751.66	28.540000	560,382.90	199,631.24	0.10
			Base	18.372888	360,751.66	28.540000	560,382.90	199,631.24	0.10
553777103	MTS SYSTEMS CORP COMMON STOCK USD.25								
		12,787.000	Local	46.077403	589,191.75	58.530000	748,423.11	159,231.36	0.13
			Base	46.077403	589,191.75	58.530000	748,423.11	159,231.36	0.13
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01								
		11,830.000	Local	30.693009	363,098.30	37.350000	441,850.50	78,752.20	0.08
			Base	30.693009	363,098.30	37.350000	441,850.50	78,752.20	0.08
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001								
		55,600.000	Local	18.023303	1,002,095.65	33.950000	1,887,620.00	885,524.35	0.33
			Base	18.023303	1,002,095.65	33.950000	1,887,620.00	885,524.35	0.33
559079207	MAGELLAN HEALTH INC COMMON STOCK USD.01								
		17,127.000	Local	54.567498	934,577.54	74.230000	1,271,337.21	336,759.67	0.22
			Base	54.567498	934,577.54	74.230000	1,271,337.21	336,759.67	0.22
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01								
		19,011.000	Local	30.532037	580,444.55	65.850000	1,251,874.35	671,429.80	0.22
			Base	30.532037	580,444.55	65.850000	1,251,874.35	671,429.80	0.22
566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001								
		15,300.000	Local	36.300717	555,400.97	30.850000	472,005.00	-83,395.97	0.08
			Base	36.300717	555,400.97	30.850000	472,005.00	-83,395.97	0.08

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566330106	MARCUS CORPORATION COMMON STOCK USD1.0								
		Local	15,536.000	16.019952	248,885.98	32.960000	512,066.56	263,180.58	0.09
		Base		16.019952	248,885.98	32.960000	512,066.56	263,180.58	0.09
567908108	MARINEMAX INC COMMON STOCK USD.001								
		Local	16,265.000	11.755608	191,204.97	16.440000	267,396.60	76,191.63	0.05
		Base		11.755608	191,204.97	16.440000	267,396.60	76,191.63	0.05
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01								
		Local	27,631.000	13.186124	364,345.78	18.150000	501,502.65	137,156.87	0.09
		Base		13.186124	364,345.78	18.150000	501,502.65	137,156.87	0.09
576690101	MATERION CORP COMMON STOCK								
		Local	14,495.000	33.452831	484,898.78	67.810000	982,905.95	498,007.17	0.17
		Base		33.452831	484,898.78	67.810000	982,905.95	498,007.17	0.17
576853105	MATRIX SERVICE CO COMMON STOCK USD.01								
		Local	19,092.000	15.119140	288,654.62	20.260000	386,803.92	98,149.30	0.07
		Base		15.119140	288,654.62	20.260000	386,803.92	98,149.30	0.07
57686G105	MATSON INC COMMON STOCK								
		Local	30,468.000	26.389881	804,046.88	38.850000	1,183,681.80	379,634.92	0.21
		Base		26.389881	804,046.88	38.850000	1,183,681.80	379,634.92	0.21
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0								
		Local	22,591.000	43.263341	977,362.13	34.850000	787,296.35	-190,065.78	0.14
		Base		43.263341	977,362.13	34.850000	787,296.35	-190,065.78	0.14
57776J100	MAXLINEAR INC COMMON STOCK								
		Local	45,757.000	30.107985	1,377,651.07	23.440000	1,072,544.08	-305,106.99	0.19
		Base		30.107985	1,377,651.07	23.440000	1,072,544.08	-305,106.99	0.19
584688105	MEDICINES COMPANY COMMON STOCK USD.001								
		Local	49,582.000	24.456143	1,212,584.48	36.470000	1,808,255.54	595,671.06	0.31
		Base		24.456143	1,212,584.48	36.470000	1,808,255.54	595,671.06	0.31
58470H101	MEDIFAST INC COMMON STOCK USD.001								
		Local	8,473.000	46.175012	391,240.88	128.300000	1,087,085.90	695,845.02	0.19
		Base		46.175012	391,240.88	128.300000	1,087,085.90	695,845.02	0.19

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58506Q109	MEDPACE HOLDINGS INC COMMON STOCK USD.01								
		Local	18,629.000	52.937500	986,172.69	65.420000	1,218,709.18	232,536.49	0.21
		Base		52.937500	986,172.69	65.420000	1,218,709.18	232,536.49	0.21
588056101	MERCER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	30,858.000	14.219926	438,798.49	15.470000	477,373.26	38,574.77	0.08
		Base		14.219926	438,798.49	15.470000	477,373.26	38,574.77	0.08
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01								
		Local	39,418.000	25.745954	1,014,854.01	70.350000	2,773,056.30	1,758,202.29	0.48
		Base		25.745954	1,014,854.01	70.350000	2,773,056.30	1,758,202.29	0.48
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK								
		Local	30,387.000	20.158068	612,543.20	11.880000	360,997.56	-251,545.64	0.06
		Base		20.158068	612,543.20	11.880000	360,997.56	-251,545.64	0.06
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK								
		Local	39,194.000	20.736861	812,760.53	59.560000	2,334,394.64	1,521,634.11	0.41
		Base		20.736861	812,760.53	59.560000	2,334,394.64	1,521,634.11	0.41
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01								
		Local	25,617.000	30.885359	791,190.23	51.340000	1,315,176.78	523,986.55	0.23
		Base		30.885359	791,190.23	51.340000	1,315,176.78	523,986.55	0.23
59064R109	MESA LABORATORIES INC COMMON STOCK								
		Local	100.000	244.347500	24,434.75	244.347500	24,434.75	0.00	0.00
		Base		244.347500	24,434.75	244.347500	24,434.75	0.00	0.00
59100U108	META FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	19,675.000	24.358731	479,258.04	28.050000	551,883.75	72,625.71	0.10
		Base		24.358731	479,258.04	28.050000	551,883.75	72,625.71	0.10
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5								
		Local	26,352.000	17.282183	455,420.08	28.570000	752,876.64	297,456.56	0.13
		Base		17.282183	455,420.08	28.570000	752,876.64	297,456.56	0.13
594972408	MICROSTRATEGY INC CL A COMMON STOCK USD.001								
		Local	5,849.000	139.737721	817,325.93	143.310000	838,220.19	20,894.26	0.15
		Base		139.737721	817,325.93	143.310000	838,220.19	20,894.26	0.15

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60740F105	MOBILE MINI INC COMMON STOCK USD.01								
		Local	32,050.000	26.809743	859,252.26	30.430000	975,281.50	116,029.24	0.17
		Base		26.809743	859,252.26	30.430000	975,281.50	116,029.24	0.17
60877T100	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	70,230.000	14.779060	1,037,933.37	12.450000	874,363.50	-163,569.87	0.15
		Base		14.779060	1,037,933.37	12.450000	874,363.50	-163,569.87	0.15
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01								
		Local	8,455.000	14.289483	120,817.58	42.740000	361,366.70	240,549.12	0.06
		Base		14.289483	120,817.58	42.740000	361,366.70	240,549.12	0.06
61022P100	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001								
		Local	29,465.000	17.510630	515,950.71	16.840000	496,190.60	-19,760.11	0.09
		Base		17.510630	515,950.71	16.840000	496,190.60	-19,760.11	0.09
610236101	MONRO INC COMMON STOCK USD.01								
		Local	23,635.000	43.318756	1,023,838.79	85.300000	2,016,065.50	992,226.71	0.35
		Base		43.318756	1,023,838.79	85.300000	2,016,065.50	992,226.71	0.35
615394202	MOOG INC CLASS A COMMON STOCK USD1.0								
		Local	23,118.000	46.918614	1,084,664.53	93.610000	2,164,075.98	1,079,411.45	0.38
		Base		46.918614	1,084,664.53	93.610000	2,164,075.98	1,079,411.45	0.38
620071100	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01								
		Local	13,396.000	33.406600	447,514.81	21.410000	286,808.36	-160,706.45	0.05
		Base		33.406600	447,514.81	21.410000	286,808.36	-160,706.45	0.05
624580106	MOVADO GROUP INC COMMON STOCK USD.01								
		Local	11,725.000	21.507701	252,177.79	27.000000	316,575.00	64,397.21	0.06
		Base		21.507701	252,177.79	27.000000	316,575.00	64,397.21	0.06
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01								
		Local	40,300.000	23.048593	928,858.31	29.270000	1,179,581.00	250,722.69	0.21
		Base		23.048593	928,858.31	29.270000	1,179,581.00	250,722.69	0.21
625383104	MULTI COLOR CORP COMMON STOCK								
		Local	9,949.000	61.001323	606,902.16	49.970000	497,151.53	-109,750.63	0.09
		Base		61.001323	606,902.16	49.970000	497,151.53	-109,750.63	0.09

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628464109	MYERS INDUSTRIES INC COMMON STOCK								
		Local	25,270.000	14.365650	363,019.97	19.270000	486,952.90	123,932.93	0.08
		Base		14.365650	363,019.97	19.270000	486,952.90	123,932.93	0.08
62855J104	MYRIAD GENETICS INC COMMON STOCK USD.01								
		Local	52,279.000	21.163912	1,106,428.18	27.780000	1,452,310.62	345,882.44	0.25
		Base		21.163912	1,106,428.18	27.780000	1,452,310.62	345,882.44	0.25
628778102	N B T BANCORP INC COMMON STOCK USD.01								
		Local	31,164.000	22.943785	715,020.13	37.510000	1,168,961.64	453,941.51	0.20
		Base		22.943785	715,020.13	37.510000	1,168,961.64	453,941.51	0.20
62914B100	NIC INC COMMON STOCK								
		Local	47,685.000	16.845282	803,267.26	16.040000	764,867.40	-38,399.86	0.13
		Base		16.845282	803,267.26	16.040000	764,867.40	-38,399.86	0.13
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01								
		Local	48,096.000	15.608307	750,697.15	28.390000	1,365,445.44	614,748.29	0.24
		Base		15.608307	750,697.15	28.390000	1,365,445.44	614,748.29	0.24
630077105	NANOMETRICS INC COMMON STOCK								
		Local	17,490.000	16.872181	295,094.44	34.710000	607,077.90	311,983.46	0.11
		Base		16.872181	295,094.44	34.710000	607,077.90	311,983.46	0.11
633707104	NATIONAL BANK HOLD CL A COMMON STOCK								
		Local	18,541.000	31.723274	588,181.22	36.300000	673,038.30	84,857.08	0.12
		Base		31.723274	588,181.22	36.300000	673,038.30	84,857.08	0.12
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0								
		Local	3,586.000	94.152264	337,630.02	93.290000	334,537.94	-3,092.08	0.06
		Base		94.152264	337,630.02	93.290000	334,537.94	-3,092.08	0.06
637870106	NATIONAL STORAGE AFFILIATES REIT USD.01								
		Local	40,498.000	24.591061	995,888.79	28.940000	1,172,012.12	176,123.33	0.20
		Base		24.591061	995,888.79	28.940000	1,172,012.12	176,123.33	0.20
639050103	NATUS MEDICAL INC COMMON STOCK USD.001								
		Local	24,209.000	21.688749	525,062.93	25.690000	621,929.21	96,866.28	0.11
		Base		21.688749	525,062.93	25.690000	621,929.21	96,866.28	0.11

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63910B102	NAUTILUS INC COMMON STOCK								
		21,132.000	Local	23.324616	492,895.78	2.210000	46,701.72	-446,194.06	0.01
			Base	23.324616	492,895.78	2.210000	46,701.72	-446,194.06	0.01
63935N107	NAVIGANT CONSULTING INC COMMON STOCK USD.001								
		28,023.000	Local	11.918424	333,989.99	23.190000	649,853.37	315,863.38	0.11
			Base	11.918424	333,989.99	23.190000	649,853.37	315,863.38	0.11
640079109	NEENAH INC COMMON STOCK USD.01								
		12,013.000	Local	31.449710	377,805.37	67.550000	811,478.15	433,672.78	0.14
			Base	31.449710	377,805.37	67.550000	811,478.15	433,672.78	0.14
640491106	NEOGEN CORP COMMON STOCK USD.16								
		37,118.000	Local	25.753811	955,929.94	62.110000	2,305,398.98	1,349,469.04	0.40
			Base	25.753811	955,929.94	62.110000	2,305,398.98	1,349,469.04	0.40
64049M209	NEOGENOMICS INC COMMON STOCK USD.001								
		73,010.000	Local	17.407458	1,270,918.49	21.940000	1,601,839.40	330,920.91	0.28
			Base	17.407458	1,270,918.49	21.940000	1,601,839.40	330,920.91	0.28
64111Q104	NETGEAR INC COMMON STOCK USD.001								
		22,429.000	Local	21.473699	481,633.59	25.290000	567,229.41	85,595.82	0.10
			Base	21.473699	481,633.59	25.290000	567,229.41	85,595.82	0.10
64704V106	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01								
		38,798.000	Local	16.006898	621,035.61	9.440000	366,253.12	-254,782.49	0.06
			Base	16.006898	621,035.61	9.440000	366,253.12	-254,782.49	0.06
649604501	NEW YORK MORTGAGE TRUST INC REIT USD.02								
		148,200.000	Local	6.116409	906,451.82	6.200000	918,840.00	12,388.18	0.16
			Base	6.116409	906,451.82	6.200000	918,840.00	12,388.18	0.16
651718504	NEWPARK RESOURCES INC COMMON STOCK USD.01								
		64,458.000	Local	11.371759	733,000.85	7.420000	478,278.36	-254,722.49	0.08
			Base	11.371759	733,000.85	7.420000	478,278.36	-254,722.49	0.08
65343C102	NEXTGEN HEALTHCARE INC COMMON STOCK USD.01								
		34,100.000	Local	33.034478	1,126,475.71	19.900000	678,590.00	-447,885.71	0.12
			Base	33.034478	1,126,475.71	19.900000	678,590.00	-447,885.71	0.12

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66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01								
		Local	33,679.000	15.559392	524,024.75	15.610000	525,729.19	1,704.44	0.09
		Base		15.559392	524,024.75	15.610000	525,729.19	1,704.44	0.09
66706L101	NORTHSTAR REALTY EUROPE CORP REIT USD.01								
		Local	35,855.000	17.510701	627,846.18	16.430000	589,097.65	-38,748.53	0.10
		Base		17.510701	627,846.18	16.430000	589,097.65	-38,748.53	0.10
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01								
		Local	75,693.000	12.853974	972,955.86	17.610000	1,332,953.73	359,997.87	0.23
		Base		12.853974	972,955.86	17.610000	1,332,953.73	359,997.87	0.23
66765N105	NORTHWEST NATURAL HOLDING CO COMMON STOCK								
		Local	21,662.000	48.115647	1,042,281.15	69.500000	1,505,509.00	463,227.85	0.26
		Base		48.115647	1,042,281.15	69.500000	1,505,509.00	463,227.85	0.26
67103X102	OFG BANCORP COMMON STOCK USD1.0								
		Local	31,088.000	15.268051	474,653.16	23.770000	738,961.76	264,308.60	0.13
		Base		15.268051	474,653.16	23.770000	738,961.76	264,308.60	0.13
671044105	OSI SYSTEMS INC COMMON STOCK								
		Local	11,992.000	50.147583	601,369.81	112.630000	1,350,658.96	749,289.15	0.24
		Base		50.147583	601,369.81	112.630000	1,350,658.96	749,289.15	0.24
676220106	OFFICE DEPOT INC COMMON STOCK USD.01								
		Local	386,938.000	2.708136	1,047,880.91	2.060000	797,092.28	-250,788.63	0.14
		Base		2.708136	1,047,880.91	2.060000	797,092.28	-250,788.63	0.14
67623C109	OFFICE PROPERTIES INCOME TRU REIT USD.01								
		Local	34,277.000	59.493029	2,039,242.56	26.270000	900,456.79	-1,138,785.77	0.16
		Base		59.493029	2,039,242.56	26.270000	900,456.79	-1,138,785.77	0.16
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01								
		Local	43,046.000	24.681810	1,062,453.19	18.300000	787,741.80	-274,711.39	0.14
		Base		24.681810	1,062,453.19	18.300000	787,741.80	-274,711.39	0.14
680033107	OLD NATIONAL BANCORP COMMON STOCK								
		Local	106,560.000	12.799219	1,363,884.75	16.590000	1,767,830.40	403,945.65	0.31
		Base		12.799219	1,363,884.75	16.590000	1,767,830.40	403,945.65	0.31

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
68162K106	OLYMPIC STEEL INC COMMON STOCK								
		Local	6,506.000	23.121271	150,426.99	13.650000	88,806.90	-61,620.09	0.02
		Base		23.121271	150,426.99	13.650000	88,806.90	-61,620.09	0.02
68213N109	OMNICELL INC COMMON STOCK USD.001								
		Local	29,362.000	24.002582	704,763.80	86.030000	2,526,012.86	1,821,249.06	0.44
		Base		24.002582	704,763.80	86.030000	2,526,012.86	1,821,249.06	0.44
68287N100	ONESPAN INC COMMON STOCK USD.001								
		Local	22,356.000	12.611473	281,942.08	14.170000	316,784.52	34,842.44	0.06
		Base		12.611473	281,942.08	14.170000	316,784.52	34,842.44	0.06
684000102	OPUS BANK COMMON STOCK								
		Local	15,401.000	31.539147	485,734.41	21.110000	325,115.11	-160,619.30	0.06
		Base		31.539147	485,734.41	21.110000	325,115.11	-160,619.30	0.06
68554V108	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001								
		Local	44,193.000	13.046190	576,550.26	9.280000	410,111.04	-166,439.22	0.07
		Base		13.046190	576,550.26	9.280000	410,111.04	-166,439.22	0.07
68633D103	ORITANI FINANCIAL CORP COMMON STOCK USD.01								
		Local	27,292.000	13.840863	377,744.84	17.740000	484,160.08	106,415.24	0.08
		Base		13.840863	377,744.84	17.740000	484,160.08	106,415.24	0.08
68752M108	ORTHOFIX MEDICAL INC COMMON STOCK USD.1								
		Local	13,580.000	39.969069	542,779.96	52.880000	718,110.40	175,330.44	0.13
		Base		39.969069	542,779.96	52.880000	718,110.40	175,330.44	0.13
690732102	OWENS + MINOR INC COMMON STOCK USD2.0								
		Local	44,675.000	15.778818	704,918.69	3.200000	142,960.00	-561,958.69	0.02
		Base		15.778818	704,918.69	3.200000	142,960.00	-561,958.69	0.02
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0								
		Local	12,119.000	48.540173	588,258.36	75.800000	918,620.20	330,361.84	0.16
		Base		48.540173	588,258.36	75.800000	918,620.20	330,361.84	0.16
69327R101	PDC ENERGY INC COMMON STOCK USD.01								
		Local	47,207.000	47.376408	2,236,498.11	36.060000	1,702,284.42	-534,213.69	0.30
		Base		47.376408	2,236,498.11	36.060000	1,702,284.42	-534,213.69	0.30

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
693282105	PDF SOLUTIONS INC COMMON STOCK USD.00015								
		Local	19,863.000	18.003177	357,597.10	13.120000	260,602.56	-96,994.54	0.05
		Base		18.003177	357,597.10	13.120000	260,602.56	-96,994.54	0.05
69336V101	PGT INNOVATIONS INC COMMON STOCK USD.01								
		Local	41,555.000	10.700530	444,660.52	16.720000	694,799.60	250,139.08	0.12
		Base		10.700530	444,660.52	16.720000	694,799.60	250,139.08	0.12
69354N106	PRA GROUP INC COMMON STOCK USD.01								
		Local	32,322.000	30.829301	996,464.67	28.140000	909,541.08	-86,923.59	0.16
		Base		30.829301	996,464.67	28.140000	909,541.08	-86,923.59	0.16
69478X105	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01								
		Local	32,146.000	38.914601	1,250,948.77	30.880000	992,668.48	-258,280.29	0.17
		Base		38.914601	1,250,948.77	30.880000	992,668.48	-258,280.29	0.17
69888T207	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01								
		Local	21,515.000	20.319623	437,176.69	20.520000	441,487.80	4,311.11	0.08
		Base		20.319623	437,176.69	20.520000	441,487.80	4,311.11	0.08
700416209	PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1								
		Local	13,864.000	26.535254	367,884.76	16.690000	231,390.16	-136,494.60	0.04
		Base		26.535254	367,884.76	16.690000	231,390.16	-136,494.60	0.04
703343103	PATRICK INDUSTRIES INC COMMON STOCK								
		Local	16,149.000	43.337896	699,863.69	49.190000	794,369.31	94,505.62	0.14
		Base		43.337896	699,863.69	49.190000	794,369.31	94,505.62	0.14
70788V102	PENN VIRGINIA CORP COMMON STOCK								
		Local	9,582.000	84.270732	807,482.15	30.680000	293,975.76	-513,506.39	0.05
		Base		84.270732	807,482.15	30.680000	293,975.76	-513,506.39	0.05
708160106	J.C. PENNEY CO INC COMMON STOCK USD.5								
		Local	225,634.000	4.641402	1,047,258.16	1.140000	257,222.76	-790,035.40	0.04
		Base		4.641402	1,047,258.16	1.140000	257,222.76	-790,035.40	0.04
709102107	PENN REAL ESTATE INVEST TST REIT USD1.0								
		Local	42,437.000	15.868469	673,410.24	6.500000	275,840.50	-397,569.74	0.05
		Base		15.868469	673,410.24	6.500000	275,840.50	-397,569.74	0.05

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01								
		Local	54,419.000	17.102153	930,682.05	21.830000	1,187,966.77	257,284.72	0.21
		Base		17.102153	930,682.05	21.830000	1,187,966.77	257,284.72	0.21
71375U101	PERFICIENT INC COMMON STOCK USD.001								
		Local	23,464.000	13.262575	311,193.07	34.320000	805,284.48	494,091.41	0.14
		Base		13.262575	311,193.07	34.320000	805,284.48	494,091.41	0.14
716382106	PETMED EXPRESS INC COMMON STOCK USD.001								
		Local	14,333.000	13.256207	190,001.22	15.670000	224,598.11	34,596.89	0.04
		Base		13.256207	190,001.22	15.670000	224,598.11	34,596.89	0.04
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001								
		Local	14,449.000	32.148167	464,508.87	31.770000	459,044.73	-5,464.14	0.08
		Base		32.148167	464,508.87	31.770000	459,044.73	-5,464.14	0.08
719405102	PHOTRONICS INC COMMON STOCK USD.01								
		Local	47,824.000	9.721556	464,923.68	8.200000	392,156.80	-72,766.88	0.07
		Base		9.721556	464,923.68	8.200000	392,156.80	-72,766.88	0.07
724078100	PIPER JAFFRAY COS COMMON STOCK USD.01								
		Local	10,134.000	37.072923	375,697.00	74.270000	752,652.18	376,955.18	0.13
		Base		37.072923	375,697.00	74.270000	752,652.18	376,955.18	0.13
724479100	PITNEY BOWES INC COMMON STOCK USD1.0								
		Local	129,037.000	6.910040	891,650.81	4.280000	552,278.36	-339,372.45	0.10
		Base		6.910040	891,650.81	4.280000	552,278.36	-339,372.45	0.10
729132100	PLEXUS CORP COMMON STOCK USD.01								
		Local	21,441.000	33.894804	726,738.50	58.370000	1,251,511.17	524,772.67	0.22
		Base		33.894804	726,738.50	58.370000	1,251,511.17	524,772.67	0.22
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,267.000	38.028202	238,322.74	38.000000	238,146.00	-176.74	0.04
		Base		38.028202	238,322.74	38.000000	238,146.00	-176.74	0.04
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001								
		Local	20,857.000	41.333676	862,096.49	80.180000	1,672,314.26	810,217.77	0.29
		Base		41.333676	862,096.49	80.180000	1,672,314.26	810,217.77	0.29

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740367404	PREFERRED BANK/LOS ANGELES COMMON STOCK								
		Local	9,933.000	67.023814	665,747.54	47.250000	469,334.25	-196,413.29	0.08
		Base		67.023814	665,747.54	47.250000	469,334.25	-196,413.29	0.08
74267C106	PROASSURANCE CORP COMMON STOCK USD.01								
		Local	38,317.000	38.813341	1,487,210.78	36.110000	1,383,626.87	-103,583.91	0.24
		Base		38.813341	1,487,210.78	36.110000	1,383,626.87	-103,583.91	0.24
743187106	PROGENICS PHARMACEUTICALS COMMON STOCK USD.0013								
		Local	60,354.000	10.528153	635,416.15	6.170000	372,384.18	-263,031.97	0.06
		Base		10.528153	635,416.15	6.170000	372,384.18	-263,031.97	0.06
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01								
		Local	31,689.000	24.526851	777,231.38	43.620000	1,382,274.18	605,042.80	0.24
		Base		24.526851	777,231.38	43.620000	1,382,274.18	605,042.80	0.24
74347M108	PROPETRO HOLDING CORP COMMON STOCK								
		Local	52,924.000	18.126283	959,315.39	20.700000	1,095,526.80	136,211.41	0.19
		Base		18.126283	959,315.39	20.700000	1,095,526.80	136,211.41	0.19
743713109	PROTO LABS INC COMMON STOCK USD.001								
		Local	19,110.000	80.219234	1,532,989.56	116.020000	2,217,142.20	684,152.64	0.39
		Base		80.219234	1,532,989.56	116.020000	2,217,142.20	684,152.64	0.39
743815102	PROVIDENCE SERVICE CORP COMMON STOCK USD.001								
		Local	7,907.000	45.738162	361,651.65	57.340000	453,387.38	91,735.73	0.08
		Base		45.738162	361,651.65	57.340000	453,387.38	91,735.73	0.08
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	43,718.000	15.590604	681,590.04	24.250000	1,060,161.50	378,571.46	0.18
		Base		15.590604	681,590.04	24.250000	1,060,161.50	378,571.46	0.18
747316107	QUAKER CHEMICAL CORP COMMON STOCK USD1.0								
		Local	9,502.000	53.481381	508,180.08	202.880000	1,927,765.76	1,419,585.68	0.34
		Base		53.481381	508,180.08	202.880000	1,927,765.76	1,419,585.68	0.34
74758T303	QUALYS INC COMMON STOCK USD.001								
		Local	23,998.000	31.673237	760,094.33	87.080000	2,089,745.84	1,329,651.51	0.36
		Base		31.673237	760,094.33	87.080000	2,089,745.84	1,329,651.51	0.36

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	23,590.000	17.164021	404,899.26	18.890000	445,615.10	40,715.84	0.08
		Base		17.164021	404,899.26	18.890000	445,615.10	40,715.84	0.08
74874Q100	QUINSTREET INC COMMON STOCK USD.001								
		Local	27,894.000	8.273768	230,788.49	15.850000	442,119.90	211,331.41	0.08
		Base		8.273768	230,788.49	15.850000	442,119.90	211,331.41	0.08
749607107	RLI CORP COMMON STOCK USD1.0								
		Local	27,927.000	38.223911	1,067,479.17	85.710000	2,393,623.17	1,326,144.00	0.42
		Base		38.223911	1,067,479.17	85.710000	2,393,623.17	1,326,144.00	0.42
74967X103	RH COMMON STOCK USD.0001								
		Local	11,504.000	29.556105	340,013.43	115.600000	1,329,862.40	989,848.97	0.23
		Base		29.556105	340,013.43	115.600000	1,329,862.40	989,848.97	0.23
74971D101	RPT REALTY REIT USD.01								
		Local	57,274.000	13.161692	753,822.72	12.110000	693,588.14	-60,234.58	0.12
		Base		13.161692	753,822.72	12.110000	693,588.14	-60,234.58	0.12
750917106	RAMBUS INC COMMON STOCK USD.001								
		Local	78,431.000	11.368411	891,635.88	12.040000	944,309.24	52,673.36	0.16
		Base		11.368411	891,635.88	12.040000	944,309.24	52,673.36	0.16
754212108	RAVEN INDUSTRIES INC COMMON STOCK USD1.0								
		Local	25,658.000	21.455353	550,501.46	35.880000	920,609.04	370,107.58	0.16
		Base		21.455353	550,501.46	35.880000	920,609.04	370,107.58	0.16
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01								
		Local	35,467.000	21.961757	778,917.63	6.490000	230,180.83	-548,736.80	0.04
		Base		21.961757	778,917.63	6.490000	230,180.83	-548,736.80	0.04
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001								
		Local	12,692.000	32.672072	414,673.94	30.760000	390,405.92	-24,268.02	0.07
		Base		32.672072	414,673.94	30.760000	390,405.92	-24,268.02	0.07
75605Y106	REALOGY HOLDINGS CORP COMMON STOCK USD.01								
		Local	81,460.000	7.079675	576,710.31	7.240000	589,770.40	13,060.09	0.10
		Base		7.079675	576,710.31	7.240000	589,770.40	13,060.09	0.10

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75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001								
		9,235.000	Local	41.499996	383,252.46	30.570000	282,313.95	-100,938.51	0.05
			Base	41.499996	383,252.46	30.570000	282,313.95	-100,938.51	0.05
758075402	REDWOOD TRUST INC REIT USD.01								
		68,995.000	Local	16.232056	1,119,930.73	16.530000	1,140,487.35	20,556.62	0.20
			Base	16.232056	1,119,930.73	16.530000	1,140,487.35	20,556.62	0.20
758932107	REGIS CORP COMMON STOCK USD.05								
		21,020.000	Local	15.636102	328,670.86	16.600000	348,932.00	20,261.14	0.06
			Base	15.636102	328,670.86	16.600000	348,932.00	20,261.14	0.06
75901B107	REGENXBIO INC COMMON STOCK USD.0001								
		21,923.000	Local	70.669755	1,549,293.03	51.370000	1,126,184.51	-423,108.52	0.20
			Base	70.669755	1,549,293.03	51.370000	1,126,184.51	-423,108.52	0.20
75972A301	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001								
		26,791.000	Local	19.452670	521,156.49	15.860000	424,905.26	-96,251.23	0.07
			Base	19.452670	521,156.49	15.860000	424,905.26	-96,251.23	0.07
759916109	REPLIGEN CORP COMMON STOCK USD.01								
		29,933.000	Local	25.352002	758,861.47	85.950000	2,572,741.35	1,813,879.88	0.45
			Base	25.352002	758,861.47	85.950000	2,572,741.35	1,813,879.88	0.45
76009N100	RENT A CENTER INC COMMON STOCK USD.01								
		31,945.000	Local	11.963408	382,171.08	26.630000	850,695.35	468,524.27	0.15
			Base	11.963408	382,171.08	26.630000	850,695.35	468,524.27	0.15
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01								
		21,436.000	Local	11.849162	253,998.64	16.010000	343,190.36	89,191.72	0.06
			Base	11.849162	253,998.64	16.010000	343,190.36	89,191.72	0.06
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001								
		81,412.000	Local	16.617104	1,352,831.65	17.130000	1,394,587.56	41,755.91	0.24
			Base	16.617104	1,352,831.65	17.130000	1,394,587.56	41,755.91	0.24
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01								
		4,019.000	Local	57.930032	232,820.80	72.900000	292,985.10	60,164.30	0.05
			Base	57.930032	232,820.80	72.900000	292,985.10	60,164.30	0.05

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76680V108	RING ENERGY INC COMMON STOCK USD.001								
		Local	42,499.000	14.295785	607,556.57	3.250000	138,121.75	-469,434.82	0.02
		Base		14.295785	607,556.57	3.250000	138,121.75	-469,434.82	0.02
775133101	ROGERS CORP COMMON STOCK USD1.0								
		Local	13,212.000	51.852168	685,070.85	172.580000	2,280,126.96	1,595,056.11	0.40
		Base		51.852168	685,070.85	172.580000	2,280,126.96	1,595,056.11	0.40
781270103	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	22,113.000	10.392449	229,808.22	27.630000	610,982.19	381,173.97	0.11
		Base		10.392449	229,808.22	27.630000	610,982.19	381,173.97	0.11
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01								
		Local	20,188.000	7.980322	161,106.75	22.710000	458,469.48	297,362.73	0.08
		Base		7.980322	161,106.75	22.710000	458,469.48	297,362.73	0.08
783859101	S + T BANCORP INC COMMON STOCK USD2.5								
		Local	24,456.000	23.371591	571,575.62	37.480000	916,610.88	345,035.26	0.16
		Base		23.371591	571,575.62	37.480000	916,610.88	345,035.26	0.16
784635104	SPX CORP COMMON STOCK USD.01								
		Local	31,251.000	13.078617	408,719.87	33.020000	1,031,908.02	623,188.15	0.18
		Base		13.078617	408,719.87	33.020000	1,031,908.02	623,188.15	0.18
78463M107	SPS COMMERCE INC COMMON STOCK USD.001								
		Local	12,768.000	73.790780	942,160.68	102.210000	1,305,017.28	362,856.60	0.23
		Base		73.790780	942,160.68	102.210000	1,305,017.28	362,856.60	0.23
78469X107	SPX FLOW INC COMMON STOCK USD.01								
		Local	30,293.000	33.701806	1,020,928.80	41.860000	1,268,064.98	247,136.18	0.22
		Base		33.701806	1,020,928.80	41.860000	1,268,064.98	247,136.18	0.22
78470V108	SRC ENERGY INC COMMON STOCK USD.001								
		Local	173,342.000	8.651777	1,499,716.35	4.960000	859,776.32	-639,940.03	0.15
		Base		8.651777	1,499,716.35	4.960000	859,776.32	-639,940.03	0.15
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01								
		Local	10,409.000	49.785929	518,221.73	95.130000	990,208.17	471,986.44	0.17
		Base		49.785929	518,221.73	95.130000	990,208.17	471,986.44	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
78709Y105	SAIA INC COMMON STOCK USD.001								
		18,439.000	Local	35.931098	662,533.52	64.670000	1,192,450.13	529,916.61	0.21
			Base	35.931098	662,533.52	64.670000	1,192,450.13	529,916.61	0.21
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01								
		6,263.000	Local	72.934362	456,787.91	79.690000	499,098.47	42,310.56	0.09
			Base	72.934362	456,787.91	79.690000	499,098.47	42,310.56	0.09
801056102	SANMINA CORP COMMON STOCK USD.01								
		49,144.000	Local	17.402974	855,251.75	30.280000	1,488,080.32	632,828.57	0.26
			Base	17.402974	855,251.75	30.280000	1,488,080.32	632,828.57	0.26
804395101	SAUL CENTERS INC REIT USD.01								
		8,282.000	Local	43.563760	360,795.06	56.130000	464,868.66	104,073.60	0.08
			Base	43.563760	360,795.06	56.130000	464,868.66	104,073.60	0.08
806037107	SCANSOURCE INC COMMON STOCK								
		18,305.000	Local	35.557360	650,877.47	32.560000	596,010.80	-54,866.67	0.10
			Base	35.557360	650,877.47	32.560000	596,010.80	-54,866.67	0.10
807066105	SCHOLASTIC CORP COMMON STOCK USD.01								
		19,849.000	Local	31.764512	630,493.80	33.240000	659,780.76	29,286.96	0.11
			Base	31.764512	630,493.80	33.240000	659,780.76	29,286.96	0.11
808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1								
		21,994.000	Local	32.200737	708,223.01	33.180000	729,760.92	21,537.91	0.13
			Base	32.200737	708,223.01	33.180000	729,760.92	21,537.91	0.13
808CVR104	SCHULMAN A INC CVR COM COMMON STOCK								
		21,096.000	Local	0.433000	9,134.57	0.433000	9,134.57	0.00	0.00
			Base	0.433000	9,134.57	0.433000	9,134.57	0.00	0.00
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01								
		40,210.000	Local	16.046995	645,249.65	15.290000	614,810.90	-30,438.75	0.11
			Base	16.046995	645,249.65	15.290000	614,810.90	-30,438.75	0.11
811707801	SEACOAST BANKING CORP/FL COMMON STOCK USD.1								
		36,617.000	Local	26.824291	982,225.06	25.440000	931,536.48	-50,688.58	0.16
			Base	26.824291	982,225.06	25.440000	931,536.48	-50,688.58	0.16

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811904101	SEACOR HOLDINGS INC COMMON STOCK USD.01								
		Local	12,426.000	46.417484	576,783.66	47.510000	590,359.26	13,575.60	0.10
		Base		46.417484	576,783.66	47.510000	590,359.26	13,575.60	0.10
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001								
		Local	77,204.000	13.633141	1,052,533.04	15.870000	1,225,227.48	172,694.44	0.21
		Base		13.633141	1,052,533.04	15.870000	1,225,227.48	172,694.44	0.21
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0								
		Local	42,223.000	20.900904	882,498.88	74.890000	3,162,080.47	2,279,581.59	0.55
		Base		20.900904	882,498.88	74.890000	3,162,080.47	2,279,581.59	0.55
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25								
		Local	4,839.000	27.435373	132,759.77	27.830000	134,669.37	1,909.60	0.02
		Base		27.435373	132,759.77	27.830000	134,669.37	1,909.60	0.02
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001								
		Local	32,775.000	22.982198	753,241.54	34.260000	1,122,871.50	369,629.96	0.20
		Base		22.982198	753,241.54	34.260000	1,122,871.50	369,629.96	0.20
819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01								
		Local	18,616.000	41.916780	780,322.78	72.200000	1,344,075.20	563,752.42	0.23
		Base		41.916780	780,322.78	72.200000	1,344,075.20	563,752.42	0.23
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01								
		Local	6,932.000	29.862478	207,006.70	27.600000	191,323.20	-15,683.50	0.03
		Base		29.862478	207,006.70	27.600000	191,323.20	-15,683.50	0.03
82568P304	SHUTTERFLY INC COMMON STOCK USD.0001								
		Local	24,428.000	45.858614	1,120,234.23	50.550000	1,234,835.40	114,601.17	0.22
		Base		45.858614	1,120,234.23	50.550000	1,234,835.40	114,601.17	0.22
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01								
		Local	13,296.000	45.628829	606,680.91	39.190000	521,070.24	-85,610.67	0.09
		Base		45.628829	606,680.91	39.190000	521,070.24	-85,610.67	0.09
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01								
		Local	68,312.000	22.339369	1,526,046.96	23.260000	1,588,937.12	62,890.16	0.28
		Base		22.339369	1,526,046.96	23.260000	1,588,937.12	62,890.16	0.28

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829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01								
		Local	28,628.000	31.423079	899,579.90	66.460000	1,902,616.88	1,003,036.98	0.33
		Base		31.423079	899,579.90	66.460000	1,902,616.88	1,003,036.98	0.33
830879102	SKYWEST INC COMMON STOCK								
		Local	36,488.000	15.489180	565,169.19	60.670000	2,213,726.96	1,648,557.77	0.39
		Base		15.489180	565,169.19	60.670000	2,213,726.96	1,648,557.77	0.39
83125X103	SLEEP NUMBER CORP COMMON STOCK USD.01								
		Local	21,518.000	20.129236	433,140.91	40.390000	869,112.02	435,971.11	0.15
		Base		20.129236	433,140.91	40.390000	869,112.02	435,971.11	0.15
83417M104	SOLAREDGE TECHNOLOGIES INC COMMON STOCK USD.0001								
		Local	31,826.000	27.114124	862,934.12	62.460000	1,987,851.96	1,124,917.84	0.35
		Base		27.114124	862,934.12	62.460000	1,987,851.96	1,124,917.84	0.35
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01								
		Local	17,028.000	16.582053	282,359.20	23.350000	397,603.80	115,244.60	0.07
		Base		16.582053	282,359.20	23.350000	397,603.80	115,244.60	0.07
838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25								
		Local	65,818.000	27.930391	1,838,322.45	33.730000	2,220,041.14	381,718.69	0.39
		Base		27.930391	1,838,322.45	33.730000	2,220,041.14	381,718.69	0.39
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25								
		Local	22,580.000	27.104376	612,016.80	32.380000	731,140.40	119,123.60	0.13
		Base		27.104376	612,016.80	32.380000	731,140.40	119,123.60	0.13
847215100	SPARTANNASH CO COMMON STOCK								
		Local	25,862.000	21.994168	568,813.18	11.670000	301,809.54	-267,003.64	0.05
		Base		21.994168	568,813.18	11.670000	301,809.54	-267,003.64	0.05
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	75,751.000	11.113117	841,829.71	8.610000	652,216.11	-189,613.60	0.11
		Base		11.113117	841,829.71	8.610000	652,216.11	-189,613.60	0.11
84863T106	SPOK HOLDINGS INC COMMON STOCK USD.0001								
		Local	12,717.000	15.035240	191,203.15	15.040000	191,263.68	60.53	0.03
		Base		15.035240	191,203.15	15.040000	191,263.68	60.53	0.03

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852857200	STAMPS.COM INC COMMON STOCK USD.001								
		Local	11,593.000	48.601910	563,441.94	45.270000	524,815.11	-38,626.83	0.09
		Base		48.601910	563,441.94	45.270000	524,815.11	-38,626.83	0.09
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0								
		Local	14,318.000	22.127319	316,818.95	45.340000	649,178.12	332,359.17	0.11
		Base		22.127319	316,818.95	45.340000	649,178.12	332,359.17	0.11
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5								
		Local	8,990.000	45.226219	406,583.71	73.140000	657,528.60	250,944.89	0.11
		Base		45.226219	406,583.71	73.140000	657,528.60	250,944.89	0.11
858586100	STEPAN CO COMMON STOCK USD1.0								
		Local	14,478.000	46.037398	666,529.45	91.910000	1,330,672.98	664,143.53	0.23
		Base		46.037398	666,529.45	91.910000	1,330,672.98	664,143.53	0.23
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0								
		Local	16,883.000	21.327429	360,070.98	40.490000	683,592.67	323,521.69	0.12
		Base		21.327429	360,070.98	40.490000	683,592.67	323,521.69	0.12
86272C103	STRATEGIC EDUCATION INC COMMON STOCK USD.01								
		Local	15,618.000	51.919016	810,871.19	178.000000	2,780,004.00	1,969,132.81	0.48
		Base		51.919016	810,871.19	178.000000	2,780,004.00	1,969,132.81	0.48
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0								
		Local	12,434.000	36.295343	451,296.30	54.480000	677,404.32	226,108.02	0.12
		Base		36.295343	451,296.30	54.480000	677,404.32	226,108.02	0.12
866082100	SUMMIT HOTEL PROPERTIES INC REIT								
		Local	74,905.000	13.877718	1,039,510.43	11.470000	859,160.35	-180,350.08	0.15
		Base		13.877718	1,039,510.43	11.470000	859,160.35	-180,350.08	0.15
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01								
		Local	46,365.000	13.589490	630,076.71	8.880000	411,721.20	-218,355.51	0.07
		Base		13.589490	630,076.71	8.880000	411,721.20	-218,355.51	0.07
868157108	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001								
		Local	111,071.000	5.882409	653,365.02	1.300000	144,392.30	-508,972.72	0.03
		Base		5.882409	653,365.02	1.300000	144,392.30	-508,972.72	0.03

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868168105	SUPERIOR INDUSTRIES INTL COMMON STOCK								
		16,456.000	Local	19.640234	323,199.69	3.460000	56,937.76	-266,261.93	0.01
			Base	19.640234	323,199.69	3.460000	56,937.76	-266,261.93	0.01
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001								
		37,308.000	Local	19.770871	737,611.67	33.090000	1,234,521.72	496,910.05	0.22
			Base	19.770871	737,611.67	33.090000	1,234,521.72	496,910.05	0.22
868873100	SURMODICS INC COMMON STOCK USD.05								
		9,545.000	Local	17.549315	167,508.21	43.170000	412,057.65	244,549.44	0.07
			Base	17.549315	167,508.21	43.170000	412,057.65	244,549.44	0.07
871237103	SYKES ENTERPRISES INC COMMON STOCK USD.01								
		28,105.000	Local	19.355906	543,997.75	27.460000	771,763.30	227,765.55	0.13
			Base	19.355906	543,997.75	27.460000	771,763.30	227,765.55	0.13
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001								
		66,846.000	Local	12.150482	812,211.11	10.200000	681,829.20	-130,381.91	0.12
			Base	12.150482	812,211.11	10.200000	681,829.20	-130,381.91	0.12
873379101	TABULA RASA HEALTHCARE INC COMMON STOCK USD.0001								
		13,008.000	Local	45.763242	595,288.25	49.930000	649,489.44	54,201.19	0.11
			Base	45.763242	595,288.25	49.930000	649,489.44	54,201.19	0.11
87357P100	TACTILE SYSTEMS TECHNOLOGY I COMMON STOCK USD.001								
		12,201.000	Local	34.354019	419,153.38	56.920000	694,480.92	275,327.54	0.12
			Base	34.354019	419,153.38	56.920000	694,480.92	275,327.54	0.12
87403A107	TAILORED BRANDS INC COMMON STOCK USD.01								
		35,800.000	Local	33.213806	1,189,054.27	5.770000	206,566.00	-982,488.27	0.04
			Base	33.213806	1,189,054.27	5.770000	206,566.00	-982,488.27	0.04
878155100	TEAM INC COMMON STOCK USD.3								
		21,543.000	Local	28.719286	618,699.58	15.320000	330,038.76	-288,660.82	0.06
			Base	28.719286	618,699.58	15.320000	330,038.76	-288,660.82	0.06
87874R100	TECHTARGET COMMON STOCK USD.001								
		15,527.000	Local	20.040426	311,167.70	21.250000	329,948.75	18,781.05	0.06
			Base	20.040426	311,167.70	21.250000	329,948.75	18,781.05	0.06

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880345103	TENNANT CO COMMON STOCK USD.375								
		12,937.000	Local	44.719379	578,534.61	61.200000	791,744.40	213,209.79	0.14
			Base	44.719379	578,534.61	61.200000	791,744.40	213,209.79	0.14
88162F105	TETRA TECHNOLOGIES INC COMMON STOCK USD.01								
		90,039.000	Local	8.517611	766,917.19	1.630000	146,763.57	-620,153.62	0.03
			Base	8.517611	766,917.19	1.630000	146,763.57	-620,153.62	0.03
88162G103	TETRA TECH INC COMMON STOCK USD.01								
		39,075.000	Local	24.783352	968,409.47	78.550000	3,069,341.25	2,100,931.78	0.53
			Base	24.783352	968,409.47	78.550000	3,069,341.25	2,100,931.78	0.53
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001								
		83,106.000	Local	12.140252	1,008,927.78	9.100000	756,264.60	-252,663.18	0.13
			Base	12.140252	1,008,927.78	9.100000	756,264.60	-252,663.18	0.13
88677Q109	TILE SHOP HLDGS INC COMMON STOCK USD.0001								
		27,421.000	Local	15.158375	415,657.80	4.000000	109,684.00	-305,973.80	0.02
			Base	15.158375	415,657.80	4.000000	109,684.00	-305,973.80	0.02
887399103	TIMKENSTEEL CORP COMMON STOCK								
		28,094.000	Local	17.789448	499,776.76	8.130000	228,404.22	-271,372.54	0.04
			Base	17.789448	499,776.76	8.130000	228,404.22	-271,372.54	0.04
88830M102	TITAN INTERNATIONAL INC COMMON STOCK								
		36,049.000	Local	21.122272	761,436.78	4.890000	176,279.61	-585,157.17	0.03
			Base	21.122272	761,436.78	4.890000	176,279.61	-585,157.17	0.03
88870P106	TIVO CORP COMMON STOCK USD.001								
		89,083.000	Local	13.833427	1,232,323.19	7.370000	656,541.71	-575,781.48	0.11
			Base	13.833427	1,232,323.19	7.370000	656,541.71	-575,781.48	0.11
88870R102	TIVITY HEALTH INC COMMON STOCK USD.001								
		33,972.000	Local	17.496380	594,387.02	16.440000	558,499.68	-35,887.34	0.10
			Base	17.496380	594,387.02	16.440000	558,499.68	-35,887.34	0.10
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1								
		8,835.000	Local	45.657188	403,381.26	81.600000	720,936.00	317,554.74	0.13
			Base	45.657188	403,381.26	81.600000	720,936.00	317,554.74	0.13

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89055F103	TOPBUILD CORP COMMON STOCK								
		Local	24,523.000	29.648270	727,064.52	82.760000	2,029,523.48	1,302,458.96	0.35
		Base		29.648270	727,064.52	82.760000	2,029,523.48	1,302,458.96	0.35
894650100	TREDEGAR CORP COMMON STOCK								
		Local	18,206.000	19.556781	356,050.76	16.620000	302,583.72	-53,467.04	0.05
		Base		19.556781	356,050.76	16.620000	302,583.72	-53,467.04	0.05
89679E300	TRIUMPH BANCORP INC COMMON STOCK USD.01								
		Local	17,498.000	41.643490	728,677.79	29.050000	508,316.90	-220,360.89	0.09
		Base		41.643490	728,677.79	29.050000	508,316.90	-220,360.89	0.09
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001								
		Local	35,524.000	27.269565	968,724.01	22.900000	813,499.60	-155,224.41	0.14
		Base		27.269565	968,724.01	22.900000	813,499.60	-155,224.41	0.14
89785X101	TRUEBLUE INC COMMON STOCK								
		Local	28,638.000	18.460366	528,667.96	22.060000	631,754.28	103,086.32	0.11
		Base		18.460366	528,667.96	22.060000	631,754.28	103,086.32	0.11
898349105	TRUSTCO BANK CORP NY COMMON STOCK USD1.0								
		Local	69,047.000	5.630871	388,794.76	7.920000	546,852.24	158,057.48	0.10
		Base		5.630871	388,794.76	7.920000	546,852.24	158,057.48	0.10
89854H102	TTEC HOLDINGS INC COMMON STOCK USD.01								
		Local	9,892.000	20.108511	198,913.39	46.590000	460,868.28	261,954.89	0.08
		Base		20.108511	198,913.39	46.590000	460,868.28	261,954.89	0.08
902104108	II VI INC COMMON STOCK								
		Local	42,526.000	22.965976	976,651.11	36.560000	1,554,750.56	578,099.45	0.27
		Base		22.965976	976,651.11	36.560000	1,554,750.56	578,099.45	0.27
90333L201	US CONCRETE INC COMMON STOCK USD.001								
		Local	11,243.000	46.018347	517,384.28	49.690000	558,664.67	41,280.39	0.10
		Base		46.018347	517,384.28	49.690000	558,664.67	41,280.39	0.10
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01								
		Local	9,086.000	51.299350	466,105.89	122.570000	1,113,671.02	647,565.13	0.19
		Base		51.299350	466,105.89	122.570000	1,113,671.02	647,565.13	0.19

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01								
		Local	52,428.000	32.721194	1,715,506.76	12.790000	670,554.12	-1,044,952.64	0.12
		Base		32.721194	1,715,506.76	12.790000	670,554.12	-1,044,952.64	0.12
90385V107	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001								
		Local	28,013.000	22.127481	619,857.13	13.920000	389,940.96	-229,916.17	0.07
		Base		22.127481	619,857.13	13.920000	389,940.96	-229,916.17	0.07
904677200	UNIFI INC COMMON STOCK USD.1								
		Local	10,414.000	30.270781	315,239.91	18.170000	189,222.38	-126,017.53	0.03
		Base		30.270781	315,239.91	18.170000	189,222.38	-126,017.53	0.03
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1								
		Local	10,930.000	70.469558	770,232.27	188.570000	2,061,070.10	1,290,837.83	0.36
		Base		70.469558	770,232.27	188.570000	2,061,070.10	1,290,837.83	0.36
909214306	UNISYS CORP COMMON STOCK USD.01								
		Local	36,867.000	18.281376	673,979.48	9.720000	358,347.24	-315,632.24	0.06
		Base		18.281376	673,979.48	9.720000	358,347.24	-315,632.24	0.06
909218109	UNIT CORP COMMON STOCK USD.2								
		Local	39,503.000	23.578883	931,436.60	8.890000	351,181.67	-580,254.93	0.06
		Base		23.578883	931,436.60	8.890000	351,181.67	-580,254.93	0.06
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0								
		Local	56,312.000	16.156578	909,809.20	28.560000	1,608,270.72	698,461.52	0.28
		Base		16.156578	909,809.20	28.560000	1,608,270.72	698,461.52	0.28
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001								
		Local	15,257.000	23.595316	359,993.73	48.460000	739,354.22	379,360.49	0.13
		Base		23.595316	359,993.73	48.460000	739,354.22	379,360.49	0.13
910710102	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001								
		Local	15,389.000	22.151353	340,887.17	14.260000	219,447.14	-121,440.03	0.04
		Base		22.151353	340,887.17	14.260000	219,447.14	-121,440.03	0.04
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01								
		Local	37,579.000	22.176616	833,375.05	8.970000	337,083.63	-496,291.42	0.06
		Base		22.176616	833,375.05	8.970000	337,083.63	-496,291.42	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
913456109	UNIVERSAL CORP/VA COMMON STOCK								
		Local	17,797.000	48.162476	857,147.58	60.770000	1,081,523.69	224,376.11	0.19
		Base		48.162476	857,147.58	60.770000	1,081,523.69	224,376.11	0.19
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01								
		Local	9,881.000	29.818981	294,641.35	41.020000	405,318.62	110,677.27	0.07
		Base		29.818981	294,641.35	41.020000	405,318.62	110,677.27	0.07
913543104	UNIVERSAL FOREST PRODUCTS COMMON STOCK								
		Local	43,706.000	13.135470	574,098.86	38.060000	1,663,450.36	1,089,351.50	0.29
		Base		13.135470	574,098.86	38.060000	1,663,450.36	1,089,351.50	0.29
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01								
		Local	9,018.000	43.571916	392,931.54	84.930000	765,898.74	372,967.20	0.13
		Base		43.571916	392,931.54	84.930000	765,898.74	372,967.20	0.13
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01								
		Local	22,710.000	16.989828	385,838.99	27.900000	633,609.00	247,770.01	0.11
		Base		16.989828	385,838.99	27.900000	633,609.00	247,770.01	0.11
917286205	URSTADT BIDDLE CLASS A REIT USD.01								
		Local	21,326.000	19.631986	418,671.73	21.000000	447,846.00	29,174.27	0.08
		Base		19.631986	418,671.73	21.000000	447,846.00	29,174.27	0.08
91732J102	US ECOLOGY INC COMMON STOCK USD.01								
		Local	15,735.000	47.467417	746,899.80	59.540000	936,861.90	189,962.10	0.16
		Base		47.467417	746,899.80	59.540000	936,861.90	189,962.10	0.16
921659108	VANDA PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	37,747.000	19.676242	742,719.12	14.090000	531,855.23	-210,863.89	0.09
		Base		19.676242	742,719.12	14.090000	531,855.23	-210,863.89	0.09
92214X106	VAREX IMAGING CORP COMMON STOCK USD.01								
		Local	27,277.000	28.612142	780,453.41	30.650000	836,040.05	55,586.64	0.15
		Base		28.612142	780,453.41	30.650000	836,040.05	55,586.64	0.15
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01								
		Local	34,665.000	34.749732	1,204,599.46	12.220000	423,606.30	-780,993.16	0.07
		Base		34.749732	1,204,599.46	12.220000	423,606.30	-780,993.16	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
92335C106	VERA BRADLEY INC COMMON STOCK								
		Local	14,913.000	16.486022	245,856.05	12.000000	178,956.00	-66,900.05	0.03
		Base		16.486022	245,856.05	12.000000	178,956.00	-66,900.05	0.03
923451108	VERITEX HOLDINGS INC COMMON STOCK USD.01								
		Local	32,432.000	24.951092	809,213.82	25.950000	841,610.40	32,396.58	0.15
		Base		24.951092	809,213.82	25.950000	841,610.40	32,396.58	0.15
923454102	VERITIV CORP COMMON STOCK USD.01								
		Local	9,163.000	41.704216	382,135.73	19.420000	177,945.46	-204,190.27	0.03
		Base		41.704216	382,135.73	19.420000	177,945.46	-204,190.27	0.03
92552R406	VIAD CORP COMMON STOCK USD1.5								
		Local	14,447.000	23.519787	339,790.36	66.240000	956,969.28	617,178.92	0.17
		Base		23.519787	339,790.36	66.240000	956,969.28	617,178.92	0.17
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001								
		Local	162,991.000	6.434002	1,048,684.49	13.290000	2,166,150.39	1,117,465.90	0.38
		Base		6.434002	1,048,684.49	13.290000	2,166,150.39	1,117,465.90	0.38
925815102	VICOR CORP COMMON STOCK USD.01								
		Local	11,585.000	12.733135	147,513.37	31.050000	359,714.25	212,200.88	0.06
		Base		12.733135	147,513.37	31.050000	359,714.25	212,200.88	0.06
92827P102	VIRTUSA CORP COMMON STOCK USD.01								
		Local	19,759.000	24.799578	490,014.86	44.430000	877,892.37	387,877.51	0.15
		Base		24.799578	490,014.86	44.430000	877,892.37	387,877.51	0.15
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01								
		Local	4,977.000	107.708113	536,063.28	107.400000	534,529.80	-1,533.48	0.09
		Base		107.708113	536,063.28	107.400000	534,529.80	-1,533.48	0.09
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01								
		Local	41,164.000	20.093814	827,141.76	8.880000	365,536.32	-461,605.44	0.06
		Base		20.093814	827,141.76	8.880000	365,536.32	-461,605.44	0.06
92849E101	VITAMIN SHOPPE INC COMMON STOCK USD.01								
		Local	11,108.000	40.083643	445,249.11	3.940000	43,765.52	-401,483.59	0.01
		Base		40.083643	445,249.11	3.940000	43,765.52	-401,483.59	0.01

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92886T201	VONAGE HOLDINGS CORP COMMON STOCK USD.001								
		158,992.000	Local	8.473085	1,347,152.68	11.330000	1,801,379.36	454,226.68	0.31
			Base	8.473085	1,347,152.68	11.330000	1,801,379.36	454,226.68	0.31
929236107	WD 40 CO COMMON STOCK USD.001								
		9,827.000	Local	58.063741	570,592.38	159.040000	1,562,886.08	992,293.70	0.27
			Base	58.063741	570,592.38	159.040000	1,562,886.08	992,293.70	0.27
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01								
		39,499.000	Local	14.008264	553,312.41	16.270000	642,648.73	89,336.32	0.11
			Base	14.008264	553,312.41	16.270000	642,648.73	89,336.32	0.11
930059100	WADDELL + REED FINANCIAL A COMMON STOCK USD.01								
		53,489.000	Local	17.693712	946,418.97	16.670000	891,661.63	-54,757.34	0.16
			Base	17.693712	946,418.97	16.670000	891,661.63	-54,757.34	0.16
930427109	WAGEWORKS INC COMMON STOCK USD.001								
		28,390.000	Local	42.613960	1,209,810.33	50.790000	1,441,928.10	232,117.77	0.25
			Base	42.613960	1,209,810.33	50.790000	1,441,928.10	232,117.77	0.25
93148P102	WALKER + DUNLOP INC COMMON STOCK								
		20,145.000	Local	21.201901	427,112.30	53.210000	1,071,915.45	644,803.15	0.19
			Base	21.201901	427,112.30	53.210000	1,071,915.45	644,803.15	0.19
93964W108	WASHINGTON PRIME GROUP INC REIT USD.0001								
		132,821.000	Local	7.043831	935,568.70	3.820000	507,376.22	-428,192.48	0.09
			Base	7.043831	935,568.70	3.820000	507,376.22	-428,192.48	0.09
939653101	WASHINGTON REIT REIT USD.01								
		57,021.000	Local	27.228252	1,552,582.18	26.730000	1,524,171.33	-28,410.85	0.27
			Base	27.228252	1,552,582.18	26.730000	1,524,171.33	-28,410.85	0.27
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1								
		19,722.000	Local	40.632208	801,348.41	93.180000	1,837,695.96	1,036,347.55	0.32
			Base	40.632208	801,348.41	93.180000	1,837,695.96	1,036,347.55	0.32
957090103	WESTAMERICA BANCORPORATION COMMON STOCK								
		19,196.000	Local	47.406047	910,006.47	61.610000	1,182,665.56	272,659.09	0.21
			Base	47.406047	910,006.47	61.610000	1,182,665.56	272,659.09	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
966084204	WHITESTONE REIT REIT USD.001								
		Local	28,390.000	12.958430	367,889.84	12.690000	360,269.10	-7,620.74	0.06
		Base		12.958430	367,889.84	12.690000	360,269.10	-7,620.74	0.06
966387409	WHITING PETROLEUM CORP COMMON STOCK USD.001								
		Local	65,084.000	26.023355	1,693,704.03	18.680000	1,215,769.12	-477,934.91	0.21
		Base		26.023355	1,693,704.03	18.680000	1,215,769.12	-477,934.91	0.21
974155103	WINGSTOP INC COMMON STOCK USD.01								
		Local	20,940.000	31.790202	665,686.83	94.750000	1,984,065.00	1,318,378.17	0.35
		Base		31.790202	665,686.83	94.750000	1,984,065.00	1,318,378.17	0.35
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5								
		Local	20,668.000	15.713724	324,771.24	38.650000	798,818.20	474,046.96	0.14
		Base		15.713724	324,771.24	38.650000	798,818.20	474,046.96	0.14
97717P104	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01								
		Local	83,789.000	8.667552	726,245.49	6.170000	516,978.13	-209,267.36	0.09
		Base		8.667552	726,245.49	6.170000	516,978.13	-209,267.36	0.09
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0								
		Local	63,234.000	21.190281	1,339,946.21	27.540000	1,741,464.36	401,518.15	0.30
		Base		21.190281	1,339,946.21	27.540000	1,741,464.36	401,518.15	0.30
981419104	WORLD ACCEPTANCE CORP COMMON STOCK								
		Local	4,506.000	70.072661	315,747.41	164.110000	739,479.66	423,732.25	0.13
		Base		70.072661	315,747.41	164.110000	739,479.66	423,732.25	0.13
984017103	XENIA HOTELS + RESORTS INC REIT USD.01								
		Local	80,261.000	21.607239	1,734,218.61	20.850000	1,673,441.85	-60,776.76	0.29
		Base		21.607239	1,734,218.61	20.850000	1,673,441.85	-60,776.76	0.29
98421B100	XPERI CORP COMMON STOCK USD.001								
		Local	35,099.000	20.717952	727,179.39	20.590000	722,688.41	-4,490.98	0.13
		Base		20.717952	727,179.39	20.590000	722,688.41	-4,490.98	0.13
989817101	ZUMIEZ INC COMMON STOCK								
		Local	13,566.000	25.141791	341,073.54	26.100000	354,072.60	12,999.06	0.06
		Base		25.141791	341,073.54	26.100000	354,072.60	12,999.06	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
G1991C105	CARDTRONICS PLC A COMMON STOCK								
		Local	26,709.000	27.119408	724,332.28	27.320000	729,689.88	5,357.60	0.13
		Base		27.119408	724,332.28	27.320000	729,689.88	5,357.60	0.13
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001								
		Local	143,365.000	9.323181	1,336,617.90	4.120000	590,663.80	-745,954.10	0.10
		Base		9.323181	1,336,617.90	4.120000	590,663.80	-745,954.10	0.10
G3323L100	FABRINET COMMON STOCK USD.01								
		Local	26,233.000	25.710229	674,456.44	49.670000	1,302,993.11	628,536.67	0.23
		Base		25.710229	674,456.44	49.670000	1,302,993.11	628,536.67	0.23
G4740B105	ICHOR HOLDINGS LTD COMMON STOCK USD.0001								
		Local	15,952.000	25.841435	412,222.57	23.640000	377,105.28	-35,117.29	0.07
		Base		25.841435	412,222.57	23.640000	377,105.28	-35,117.29	0.07
G5005R107	JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002								
		Local	21,505.000	34.732305	746,918.22	46.900000	1,008,584.50	261,666.28	0.18
		Base		34.732305	746,918.22	46.900000	1,008,584.50	261,666.28	0.18
G6359F103	NABORS INDUSTRIES LTD COMMON STOCK USD.001								
		Local	236,253.000	2.564679	605,913.13	2.900000	685,133.70	79,220.57	0.12
		Base		2.564679	605,913.13	2.900000	685,133.70	79,220.57	0.12
G65431101	NOBLE CORP PLC COMMON STOCK USD.01								
		Local	178,535.000	4.570964	816,076.97	1.870000	333,860.45	-482,216.52	0.06
		Base		4.570964	816,076.97	1.870000	333,860.45	-482,216.52	0.06
G8232Y101	SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01								
		Local	8,995.000	29.676417	266,939.37	22.990000	206,795.05	-60,144.32	0.04
		Base		29.676417	266,939.37	22.990000	206,795.05	-60,144.32	0.04
G8827U100	THIRD POINT REINSURANCE LTD COMMON STOCK USD.1								
		Local	53,104.000	16.414731	871,687.86	10.320000	548,033.28	-323,654.58	0.10
		Base		16.414731	871,687.86	10.320000	548,033.28	-323,654.58	0.10
US DOLLAR Total									
		Local	22,221,797.000		463,385,903.99		571,145,577.74	107,759,673.75	99.49
		Base			463,385,903.99		571,145,577.74	107,759,673.75	99.49

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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
EQUITY Total								
		22,221,797.000	Base	463,385,903.99		571,145,577.74	107,759,673.75	99.49

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Holdings

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

As of: *June 30, 2019* *View Date:* *July 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								
		25,136,224.650	Base	466,302,370.76		574,062,045.49	107,759,674.73	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	-1,207,783.130	1.000000	-1,207,783.13	1.000000	-1,207,783.13	0.00	0.05
		Base		1.000000	-1,207,783.13	1.000000	-1,207,783.13	0.00	0.05
US DOLLAR Total									
		Local	-1,207,783.130		-1,207,783.13		-1,207,783.13	0.00	0.05
		Base			-1,207,783.13		-1,207,783.13	0.00	0.05
CASH Total									
		Base	-1,207,783.130		-1,207,783.13		-1,207,783.13	0.00	0.05
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					2.446814	31 Dec 2030		
		Local	7,965,616.600	100.068104	7,971,041.49	100.070000	7,971,192.53	151.04	0.35
		Base		100.068104	7,971,041.49	100.070000	7,971,192.53	151.04	0.35
0347M3U10	ANGLESEA FDG PLC and ANG					2.560000	01 Jul 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.22
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.22
0347M3UN2	ANGLESEA FDG PLC and ANG					2.550000	22 Jul 2019		
		Local	10,000,000.000	99.851250	9,985,125.00	99.412083	9,941,208.30	-43,916.70	0.43
		Base		99.851250	9,985,125.00	99.412083	9,941,208.30	-43,916.70	0.43
04821UUA8	ATLANTIC ASSET SECUR					2.590000	10 Jul 2019		
		Local	10,000,000.000	99.935250	9,993,525.00	99.940000	9,994,000.00	475.00	0.44
		Base		99.935250	9,993,525.00	99.940000	9,994,000.00	475.00	0.44
09702MVM2	BOEING CO.					2.570000	21 Aug 2019		
		Local	10,000,000.000	99.635917	9,963,591.66	99.659575	9,965,957.50	2,365.84	0.44
		Base		99.635917	9,963,591.66	99.659575	9,965,957.50	2,365.84	0.44

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38346MV84	GOTHAM FDG CORP					2.420000	08 Aug 2019		
		4,559,000.000	Local	99.744556	4,547,354.29	99.724388	4,546,434.85	-919.44	0.20
			Base	99.744556	4,547,354.29	99.724388	4,546,434.85	-919.44	0.20
40588MVM6	HALKIN FINANCE LLC USC					2.560000	21 Aug 2019		
		10,000,000.000	Local	99.637333	9,963,733.33	99.196444	9,919,644.40	-44,088.93	0.43
			Base	99.637333	9,963,733.33	99.196444	9,919,644.40	-44,088.93	0.43
45779QUC8	INSTITUTIONAL SECURED					2.550000	12 Jul 2019		
		10,000,000.000	Local	99.922083	9,992,208.33	99.688333	9,968,833.30	-23,375.03	0.44
			Base	99.922083	9,992,208.33	99.688333	9,968,833.30	-23,375.03	0.44
62454XBF4	MOUNTCLIFF					2.580000	21 Aug 2019		
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.44
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.44
62455BUN3	MOUNTCLIFF					2.520000	22 Jul 2019		
		10,000,000.000	Local	99.853000	9,985,300.00	99.573000	9,957,300.00	-28,000.00	0.43
			Base	99.853000	9,985,300.00	99.573000	9,957,300.00	-28,000.00	0.43
62455BV10	MOUNTCLIFF					2.440000	01 Aug 2019		
		6,000,000.000	Local	99.789889	5,987,393.34	99.792644	5,987,558.64	165.30	0.26
			Base	99.789889	5,987,393.34	99.792644	5,987,558.64	165.30	0.26
62455BVK8	MOUNTCLIFF					2.530000	19 Aug 2019		
		10,000,000.000	Local	99.655639	9,965,563.89	99.676328	9,967,632.80	2,068.91	0.44
			Base	99.655639	9,965,563.89	99.676328	9,967,632.80	2,068.91	0.44
82124MVM9	SHEFFIELD RECEIVABLE					2.550000	21 Aug 2019		
		10,000,000.000	Local	99.638750	9,963,875.00	99.199583	9,919,958.30	-43,916.70	0.43
			Base	99.638750	9,963,875.00	99.199583	9,919,958.30	-43,916.70	0.43
912796QR3	TREASURY BILL 07/19 0.00000					2.334000	18 Jul 2019		
		5,000,000.000	Local	99.908949	4,995,447.47	99.906000	4,995,300.00	-147.47	0.22
			Base	99.908949	4,995,447.47	99.906000	4,995,300.00	-147.47	0.22
912796SA8	TREASURY BILL 07/19 0.00000					2.436400	25 Jul 2019		
		5,000,000.000	Local	99.837573	4,991,878.67	99.867351	4,993,367.55	1,488.88	0.22
			Base	99.837573	4,991,878.67	99.867351	4,993,367.55	1,488.88	0.22

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US DOLLAR Total									
			123,524,616.600	Local	123,306,037.47		123,128,388.17	-177,649.30	5.37
				Base	123,306,037.47		123,128,388.17	-177,649.30	5.37
CASH EQUIVALENT Total									
			123,524,616.600	Base	123,306,037.47		123,128,388.17	-177,649.30	5.37
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
001055AJ1	AFLAC INC SR UNSECURED 02/22 4					4.000000	15 Feb 2022		
			5,000,000.000	Local	99.952787	4,997,639.37	104.485827	5,224,291.35	226,651.98	0.23
				Base	99.952787	4,997,639.37	104.485827	5,224,291.35	226,651.98	0.23
00206RGL0	AT+T INC SR UNSECURED 02/28 4.1					4.100000	15 Feb 2028		
			10,205,000.000	Local	100.260808	10,231,615.49	105.806555	10,797,558.94	565,943.45	0.47
				Base	100.260808	10,231,615.49	105.806555	10,797,558.94	565,943.45	0.47
00206RHA3	AT+T INC SR UNSECURED 11/46 5.15					5.150000	15 Nov 2046		
			10,062,000.000	Local	99.867640	10,048,681.94	110.574632	11,126,019.47	1,077,337.53	0.49
				Base	99.867640	10,048,681.94	110.574632	11,126,019.47	1,077,337.53	0.49
020002BE0	ALLSTATE CORP SR UNSECURED 03/21 VAR					2.759880	29 Mar 2021		
			5,000,000.000	Local	100.000000	5,000,000.00	100.177630	5,008,881.50	8,881.50	0.22
				Base	100.000000	5,000,000.00	100.177630	5,008,881.50	8,881.50	0.22
02079KAB3	ALPHABET INC SR UNSECURED 02/24 3.375					3.375000	25 Feb 2024		
			5,000,000.000	Local	104.857958	5,242,897.91	105.625000	5,281,250.00	38,352.09	0.23
				Base	104.857958	5,242,897.91	105.625000	5,281,250.00	38,352.09	0.23
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15					8.150000	19 Mar 2038		
			5,000,000.000	Local	99.770994	4,988,549.70	154.148032	7,707,401.60	2,718,851.90	0.34
				Base	99.770994	4,988,549.70	154.148032	7,707,401.60	2,718,851.90	0.34
025816BT5	AMERICAN EXPRESS CO SR UNSECURED 02/23 VAR					3.170630	27 Feb 2023		
			10,000,000.000	Local	100.000000	10,000,000.00	100.021861	10,002,186.10	2,186.10	0.44
				Base	100.000000	10,000,000.00	100.021861	10,002,186.10	2,186.10	0.44

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02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A					2.803750	15 Oct 2025		
		Local	4,000,000.000	100.000000	4,000,000.00	99.964140	3,998,565.60	-1,434.40	0.17
Original Face:		Base	4,000,000.000	100.000000	4,000,000.00	99.964140	3,998,565.60	-1,434.40	0.17
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625					6.625000	15 Feb 2029		
		Local	3,000,000.000	99.941549	2,998,246.46	124.398804	3,731,964.12	733,717.66	0.16
		Base		99.941549	2,998,246.46	124.398804	3,731,964.12	733,717.66	0.16
02665WBJ9	AMERICAN HONDA FINANCE SR UNSECURED 09/21 VAR					3.063000	09 Sep 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.648000	10,064,800.00	64,800.00	0.44
		Base		100.000000	10,000,000.00	100.648000	10,064,800.00	64,800.00	0.44
026874CU9	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875					4.875000	01 Jun 2022		
		Local	5,000,000.000	104.134644	5,206,732.19	107.204994	5,360,249.70	153,517.51	0.23
		Base		104.134644	5,206,732.19	107.204994	5,360,249.70	153,517.51	0.23
037833BE9	APPLE INC SR UNSECURED 05/20 VAR					2.835250	06 May 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.267715	10,026,771.50	26,771.50	0.44
		Base		100.000000	10,000,000.00	100.267715	10,026,771.50	26,771.50	0.44
053332AV4	AUTOZONE INC SR UNSECURED 06/27 3.75					3.750000	01 Jun 2027		
		Local	10,000,000.000	99.996015	9,999,601.45	104.538381	10,453,838.10	454,236.65	0.46
		Base		99.996015	9,999,601.45	104.538381	10,453,838.10	454,236.65	0.46
05584PAE7	BMW VEHICLE LEASE TRUST BMWLT 2017 2 A4					2.190000	22 Mar 2021		
		Local	2,750,000.000	99.987591	2,749,658.76	99.956560	2,748,805.40	-853.36	0.12
Original Face:		Base	2,750,000.000	99.987591	2,749,658.76	99.956560	2,748,805.40	-853.36	0.12
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR					2.999250	25 Jun 2022		
		Local	10,000,000.000	100.281516	10,028,151.60	100.288443	10,028,844.30	692.70	0.44
		Base		100.281516	10,028,151.60	100.288443	10,028,844.30	692.70	0.44
06051GHT9	BANK OF AMERICA CORP SR UNSECURED 04/27 VAR					3.559000	23 Apr 2027		
		Local	5,000,000.000	102.454285	5,122,714.23	104.391550	5,219,577.50	96,863.27	0.23
		Base		102.454285	5,122,714.23	104.391550	5,219,577.50	96,863.27	0.23
06406FAD5	BANK OF NY MELLON CORP SR UNSECURED 08/23 2.2					2.200000	16 Aug 2023		
		Local	15,000,000.000	99.894129	14,984,119.42	99.479000	14,921,850.00	-62,269.42	0.65
		Base		99.894129	14,984,119.42	99.479000	14,921,850.00	-62,269.42	0.65

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06406HDE6	BANK OF NY MELLON CORP SR UNSECURED 08/20 VAR					3.395130	17 Aug 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.851087	3,025,532.61	25,532.61	0.13
		Base		100.000000	3,000,000.00	100.851087	3,025,532.61	25,532.61	0.13
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125					3.125000	15 Mar 2026		
		Local	3,000,000.000	99.937747	2,998,132.40	103.522000	3,105,660.00	107,527.60	0.14
		Base		99.937747	2,998,132.40	103.522000	3,105,660.00	107,527.60	0.14
12527EAD0	CFCRE COMMERCIAL MORTGAGE TRUS CFCRE 2011 C1 A4 144A					4.961300	15 Apr 2044		
		Local	3,057,269.530	109.330501	3,342,528.09	103.611120	3,167,671.20	-174,856.89	0.14
Original Face:		Base	4,153,000.000	109.330501	3,342,528.09	103.611120	3,167,671.20	-174,856.89	0.14
12591VAE1	COMM MORTGAGE TRUST COMM 2014 CR16 A4					4.051000	10 Apr 2047		
		Local	5,000,000.000	102.488724	5,124,436.22	107.046080	5,352,304.00	227,867.78	0.23
Original Face:		Base	5,000,000.000	102.488724	5,124,436.22	107.046080	5,352,304.00	227,867.78	0.23
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4					3.590000	10 Nov 2047		
		Local	3,300,000.000	102.310116	3,376,233.84	105.499410	3,481,480.53	105,246.69	0.15
Original Face:		Base	3,300,000.000	102.310116	3,376,233.84	105.499410	3,481,480.53	105,246.69	0.15
12625UBA0	COMM MORTGAGE TRUST COMM 2013 CR9 ASB					3.834000	10 Jul 2045		
		Local	4,161,898.490	104.302429	4,340,961.22	103.054230	4,289,012.44	-51,948.78	0.19
Original Face:		Base	5,000,000.000	104.302429	4,340,961.22	103.054230	4,289,012.44	-51,948.78	0.19
12636FBM4	COMM MORTGAGE TRUST COMM 2015 LC23 AM					4.158000	10 Oct 2048		
		Local	6,258,000.000	102.936200	6,441,747.40	106.065050	6,637,550.83	195,803.43	0.29
Original Face:		Base	6,258,000.000	102.936200	6,441,747.40	106.065050	6,637,550.83	195,803.43	0.29
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125000	01 Jun 2021		
		Local	8,000,000.000	99.896265	7,991,701.21	99.336000	7,946,880.00	-44,821.21	0.35
		Base		99.896265	7,991,701.21	99.336000	7,946,880.00	-44,821.21	0.35
126650DB3	CVS HEALTH CORP SR UNSECURED 03/20 VAR					3.083000	09 Mar 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.242650	10,024,265.00	24,265.00	0.44
		Base		100.000000	10,000,000.00	100.242650	10,024,265.00	24,265.00	0.44
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.250000	17 Jul 2023		
		Local	4,500,000.000	99.979901	4,499,095.53	99.979810	4,499,091.45	-4.08	0.20
Original Face:		Base	4,500,000.000	99.979901	4,499,095.53	99.979810	4,499,091.45	-4.08	0.20

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126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					3.064250	17 Jul 2023		
		Local	7,000,000.000	100.000000	7,000,000.00	100.344880	7,024,141.60	24,141.60	0.31
Original Face:		Base	7,000,000.000	100.000000	7,000,000.00	100.344880	7,024,141.60	24,141.60	0.31
14042RFJ5	CAPITAL ONE NA SR UNSECURED 01/23 VAR					3.732750	30 Jan 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.891926	10,089,192.60	89,192.60	0.44
		Base		100.000000	10,000,000.00	100.891926	10,089,192.60	89,192.60	0.44
144141DC9	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/22 2.8					2.800000	15 May 2022		
		Local	3,000,000.000	99.939375	2,998,181.24	101.713991	3,051,419.73	53,238.49	0.13
		Base		99.939375	2,998,181.24	101.713991	3,051,419.73	53,238.49	0.13
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR					3.050250	03 Mar 2022		
		Local	4,000,000.000	100.000000	4,000,000.00	100.733279	4,029,331.16	29,331.16	0.18
		Base		100.000000	4,000,000.00	100.733279	4,029,331.16	29,331.16	0.18
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954					2.954000	16 May 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	103.210000	10,321,000.00	321,000.00	0.45
		Base		100.000000	10,000,000.00	103.210000	10,321,000.00	321,000.00	0.45
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05					4.050000	30 Jul 2022		
		Local	2,000,000.000	100.000000	2,000,000.00	104.343827	2,086,876.54	86,876.54	0.09
		Base		100.000000	2,000,000.00	104.343827	2,086,876.54	86,876.54	0.09
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4					3.183000	10 Feb 2048		
		Local	5,000,000.000	102.594814	5,129,740.70	103.706210	5,185,310.50	55,569.80	0.23
Original Face:		Base	5,000,000.000	102.594814	5,129,740.70	103.706210	5,185,310.50	55,569.80	0.23
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9					5.900000	15 May 2038		
		Local	10,000,000.000	99.762372	9,976,237.24	131.610363	13,161,036.30	3,184,799.06	0.57
		Base		99.762372	9,976,237.24	131.610363	13,161,036.30	3,184,799.06	0.57
23305XAD3	DBUBS MORTGAGE TRUST DBUBS 2011 LC2A A4 144A					4.537000	10 Jul 2044		
		Local	4,995,523.060	110.590315	5,524,564.67	103.367060	5,163,725.32	-360,839.35	0.23
Original Face:		Base	5,000,000.000	110.590315	5,524,564.67	103.367060	5,163,725.32	-360,839.35	0.23
24422ERY7	JOHN DEERE CAPITAL CORP SR UNSECURED 01/20 1.7					1.700000	15 Jan 2020		
		Local	3,000,000.000	99.974709	2,999,241.27	99.650903	2,989,527.09	-9,714.18	0.13
		Base		99.974709	2,999,241.27	99.650903	2,989,527.09	-9,714.18	0.13

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26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55					3.550000	15 Sep 2021		
		Local	5,000,000.000	99.996211	4,999,810.53	102.230551	5,111,527.55	111,717.02	0.22
		Base		99.996211	4,999,810.53	102.230551	5,111,527.55	111,717.02	0.22
278642AT0	EBAY INC SR UNSECURED 01/23 VAR					3.452750	30 Jan 2023		
		Local	15,000,000.000	100.000000	15,000,000.00	100.463224	15,069,483.60	69,483.60	0.66
		Base		100.000000	15,000,000.00	100.463224	15,069,483.60	69,483.60	0.66
30261KAN6	FREMF MORTGAGE TRUST FREMF 2012 K711 B 144A					3.576022	25 Aug 2045		
		Local	5,695,000.000	101.923823	5,804,561.73	99.809200	5,684,133.94	-120,427.79	0.25
Original Face:		Base	5,695,000.000	101.923823	5,804,561.73	99.809200	5,684,133.94	-120,427.79	0.25
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5					5.500000	01 Dec 2032		
		Local	70,681.900	100.152401	70,789.62	108.896842	76,970.36	6,180.74	0.00
Original Face:		Base	5,000,000.000	100.152401	70,789.62	108.896842	76,970.36	6,180.74	0.00
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.000000	15 Aug 2042		
		Local	4,307,881.200	94.489920	4,070,513.51	102.121254	4,399,262.30	328,748.79	0.19
		Base		94.489920	4,070,513.51	102.121254	4,399,262.30	328,748.79	0.19
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5					4.500000	01 Feb 2026		
		Local	715,030.280	102.389597	732,116.62	105.029666	750,993.91	18,877.29	0.03
Original Face:		Base	5,085,000.000	102.389597	732,116.62	105.029666	750,993.91	18,877.29	0.03
3128MD5D1	FED HM LN PC POOL G15144 FG 07/29 FIXED 2.5					2.500000	01 Jul 2029		
		Local	4,162,525.400	101.262330	4,215,070.20	100.949253	4,202,038.30	-13,031.90	0.18
Original Face:		Base	10,000,000.000	101.262330	4,215,070.20	100.949253	4,202,038.30	-13,031.90	0.18
3128MDA94	FED HM LN PC POOL G14332 FG 12/26 FIXED 3					3.000000	01 Dec 2026		
		Local	2,607,398.820	102.127737	2,662,877.40	102.396683	2,669,889.90	7,012.50	0.12
Original Face:		Base	11,186,424.000	102.127737	2,662,877.40	102.396683	2,669,889.90	7,012.50	0.12
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5					3.500000	01 Dec 2030		
		Local	7,477,232.400	101.117478	7,560,788.80	103.270846	7,721,801.16	161,012.36	0.34
Original Face:		Base	10,000,000.000	101.117478	7,560,788.80	103.270846	7,721,801.16	161,012.36	0.34
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4					4.000000	01 Feb 2034		
		Local	4,635,638.850	102.972678	4,773,441.45	104.647600	4,851,084.80	77,643.35	0.21
Original Face:		Base	5,000,000.000	102.972678	4,773,441.45	104.647600	4,851,084.80	77,643.35	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
3128MJ2U3	FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5					4.500000	01 Oct 2047		
		Local	3,822,021.300	107.158771	4,095,631.07	105.742140	4,041,487.11	-54,143.96	0.18
Original Face:		Base	5,000,000.000	107.158771	4,095,631.07	105.742140	4,041,487.11	-54,143.96	0.18
3128MMSX2	FED HM LN PC POOL G18533 FG 12/29 FIXED 2.5					2.500000	01 Dec 2029		
		Local	2,356,527.130	101.757973	2,397,954.25	100.856307	2,376,706.24	-21,248.01	0.10
Original Face:		Base	5,300,000.000	101.757973	2,397,954.25	100.856307	2,376,706.24	-21,248.01	0.10
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3					3.000000	01 Apr 2033		
		Local	3,364,254.670	103.264405	3,474,077.58	101.903000	3,428,276.44	-45,801.14	0.15
Original Face:		Base	7,000,000.000	103.264405	3,474,077.58	101.903000	3,428,276.44	-45,801.14	0.15
3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3					3.000000	01 Sep 2036		
		Local	2,702,319.890	100.913302	2,727,000.22	101.905114	2,753,802.16	26,801.94	0.12
Original Face:		Base	3,550,000.000	100.913302	2,727,000.22	101.905114	2,753,802.16	26,801.94	0.12
3128P8D99	FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5					3.500000	01 May 2037		
		Local	3,919,633.800	103.209572	4,045,437.25	103.166601	4,043,752.96	-1,684.29	0.18
Original Face:		Base	5,000,000.000	103.209572	4,045,437.25	103.166601	4,043,752.96	-1,684.29	0.18
312905KW1	FREDDIE MAC FHR 1063 I					7.000000	15 Apr 2021		
		Local	540.450	98.754741	533.72	100.651510	543.97	10.25	0.00
Original Face:		Base	3,000,000.000	98.754741	533.72	100.651510	543.97	10.25	0.00
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5					5.500000	01 Sep 2039		
		Local	1,287,537.390	104.522950	1,345,772.06	110.308626	1,420,264.80	74,492.74	0.06
Original Face:		Base	10,300,000.000	104.522950	1,345,772.06	110.308626	1,420,264.80	74,492.74	0.06
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5					5.000000	01 Sep 2033		
		Local	686,590.830	99.630451	684,053.54	109.099545	749,067.47	65,013.93	0.03
Original Face:		Base	14,598,876.000	99.630451	684,053.54	109.099545	749,067.47	65,013.93	0.03
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5					5.000000	01 Oct 2033		
		Local	583,056.590	99.621601	580,850.31	109.299537	637,278.15	56,427.84	0.03
Original Face:		Base	11,774,977.000	99.621601	580,850.31	109.299537	637,278.15	56,427.84	0.03
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5					5.000000	01 Dec 2033		
		Local	241,975.720	99.564750	240,922.52	107.633306	260,446.47	19,523.95	0.01
Original Face:		Base	3,598,890.000	99.564750	240,922.52	107.633306	260,446.47	19,523.95	0.01

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31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5					5.000000	01 Dec 2033		
		Local	207,869.640	99.651128	207,144.44	108.611903	225,771.17	18,626.73	0.01
Original Face:		Base	6,241,535.000	99.651128	207,144.44	108.611903	225,771.17	18,626.73	0.01
312970GJ9	FED HM LN PC POOL B17401 FG 12/19 FIXED 4.5					4.500000	01 Dec 2019		
		Local	7,316.290	99.998770	7,316.20	102.114473	7,470.99	154.79	0.00
Original Face:		Base	5,489,657.000	99.998770	7,316.20	102.114473	7,470.99	154.79	0.00
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5					5.500000	01 Nov 2034		
		Local	215,132.650	100.219860	215,605.64	109.060921	234,625.65	19,020.01	0.01
Original Face:		Base	5,000,000.000	100.219860	215,605.64	109.060921	234,625.65	19,020.01	0.01
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5					5.500000	01 Dec 2034		
		Local	218,444.100	100.837624	220,273.84	110.458070	241,289.14	21,015.30	0.01
Original Face:		Base	5,000,000.000	100.837624	220,273.84	110.458070	241,289.14	21,015.30	0.01
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5					5.500000	01 Jan 2035		
		Local	286,722.000	100.568795	288,352.86	111.090098	318,519.75	30,166.89	0.01
Original Face:		Base	5,000,000.000	100.568795	288,352.86	111.090098	318,519.75	30,166.89	0.01
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR					4.608000	01 Jan 2037		
		Local	997,546.440	103.566744	1,033,126.37	105.450053	1,051,913.25	18,786.88	0.05
Original Face:		Base	6,000,000.000	103.566744	1,033,126.37	105.450053	1,051,913.25	18,786.88	0.05
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR					4.637000	01 Oct 2036		
		Local	791,835.300	103.515028	819,668.53	105.121812	832,391.62	12,723.09	0.04
Original Face:		Base	5,000,000.000	103.515028	819,668.53	105.121812	832,391.62	12,723.09	0.04
31306XQQ9	FED HM LN PC POOL J20463 FG 09/27 FIXED 2.5					2.500000	01 Sep 2027		
		Local	2,993,871.200	103.000874	3,083,713.50	100.948369	3,022,264.15	-61,449.35	0.13
Original Face:		Base	10,000,000.000	103.000874	3,083,713.50	100.948369	3,022,264.15	-61,449.35	0.13
31306XQR7	FED HM LN PC POOL J20464 FG 09/27 FIXED 2.5					2.500000	01 Sep 2027		
		Local	3,232,420.000	102.949430	3,327,757.97	100.948491	3,263,079.21	-64,678.76	0.14
Original Face:		Base	10,000,000.000	102.949430	3,327,757.97	100.948491	3,263,079.21	-64,678.76	0.14
31307JMN0	FED HM LN PC POOL J29365 FG 09/24 FIXED 3					3.000000	01 Sep 2024		
		Local	1,861,140.780	101.940957	1,897,264.72	102.052503	1,899,340.75	2,076.03	0.08
Original Face:		Base	5,920,907.000	101.940957	1,897,264.72	102.052503	1,899,340.75	2,076.03	0.08

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31307JWU3	FED HM LN PC POOL J29659 FG 10/24 FIXED 3					3.000000	01 Oct 2024		
		Local	3,323,641.500	102.482757	3,406,159.44	102.052503	3,391,859.34	-14,300.10	0.15
Original Face:		Base	10,000,000.000	102.482757	3,406,159.44	102.052503	3,391,859.34	-14,300.10	0.15
31307R3T0	FED HM LN PC POOL J35310 FG 10/31 FIXED 3					3.000000	01 Oct 2031		
		Local	4,202,674.440	99.928869	4,199,685.04	102.172406	4,293,973.59	94,288.55	0.19
Original Face:		Base	8,208,821.000	99.928869	4,199,685.04	102.172406	4,293,973.59	94,288.55	0.19
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5					3.500000	01 Dec 2033		
		Local	3,015,464.900	103.888437	3,132,719.34	103.119000	3,109,517.25	-23,202.09	0.14
Original Face:		Base	5,000,000.000	103.888437	3,132,719.34	103.119000	3,109,517.25	-23,202.09	0.14
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5					4.500000	01 Sep 2042		
		Local	3,234,480.930	110.584291	3,576,827.82	107.284000	3,470,080.52	-106,747.30	0.15
Original Face:		Base	7,231,153.000	110.584291	3,576,827.82	107.284000	3,470,080.52	-106,747.30	0.15
3132J0AF4	FREDDIEMAC STRIP FHS 334 300					3.000000	15 Aug 2044		
		Local	4,507,606.240	100.369671	4,524,269.54	101.661926	4,582,519.32	58,249.78	0.20
Original Face:		Base	8,000,000.000	100.369671	4,524,269.54	101.661926	4,582,519.32	58,249.78	0.20
3132KGDY3	FED HM LN PC POOL V61919 FG 01/33 FIXED 4					4.000000	01 Jan 2033		
		Local	4,028,504.160	103.592987	4,173,247.79	104.253700	4,199,864.64	26,616.85	0.18
Original Face:		Base	6,000,000.000	103.592987	4,173,247.79	104.253700	4,199,864.64	26,616.85	0.18
3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3					3.000000	01 Jan 2037		
		Local	3,916,585.600	100.481509	3,935,444.32	101.905439	3,991,213.75	55,769.43	0.17
Original Face:		Base	5,000,000.000	100.481509	3,935,444.32	101.905439	3,991,213.75	55,769.43	0.17
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03					5.030000	06 Oct 2025		
		Local	5,000,000.000	110.141239	5,507,061.97	117.127301	5,856,365.05	349,303.08	0.26
		Base		110.141239	5,507,061.97	117.127301	5,856,365.05	349,303.08	0.26
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43					5.430000	07 Jun 2024		
		Local	5,000,000.000	110.572958	5,528,647.89	116.591083	5,829,554.15	300,906.26	0.25
		Base		110.572958	5,528,647.89	116.591083	5,829,554.15	300,906.26	0.25
313379EE5	FEDERAL HOME LOAN BANK BONDS 06/19 1.625					1.625000	14 Jun 2019		
		Local	0.000	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

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3133XUMS9	FEDERAL HOME LOAN BANK BONDS 09/19 4.5					4.500000	13 Sep 2019		
		Local	5,000,000.000	100.622560	5,031,128.02	100.445002	5,022,250.10	-8,877.92	0.22
		Base		100.622560	5,031,128.02	100.445002	5,022,250.10	-8,877.92	0.22
3133XVRK9	FEDERAL HOME LOAN BANK BONDS 12/19 4.125					4.125000	13 Dec 2019		
		Local	5,510,000.000	101.158260	5,573,820.11	100.882005	5,558,598.48	-15,221.63	0.24
		Base		101.158260	5,573,820.11	100.882005	5,558,598.48	-15,221.63	0.24
3136A2TP8	FANNIE MAE FNR 2011 127 VU					3.500000	25 Dec 2024		
		Local	1,409,425.710	103.319227	1,456,207.75	102.340540	1,442,413.88	-13,793.87	0.06
Original Face:		Base	3,000,000.000	103.319227	1,456,207.75	102.340540	1,442,413.88	-13,793.87	0.06
3136A35N7	FANNIE MAE FNR 2012 21 WA					5.621580	25 Mar 2052		
		Local	439,060.620	109.073667	478,899.52	112.129560	492,316.74	13,417.22	0.02
Original Face:		Base	4,261,779.000	109.073667	478,899.52	112.129560	492,316.74	13,417.22	0.02
3136A3TC5	FANNIE MAE FNR 2012 11 DV					4.000000	25 Apr 2023		
		Local	2,294,524.920	103.451507	2,373,720.60	101.908070	2,338,306.06	-35,414.54	0.10
Original Face:		Base	6,000,000.000	103.451507	2,373,720.60	101.908070	2,338,306.06	-35,414.54	0.10
3136A4GU7	FANNIE MAE FNR 2012 20 VK					3.500000	25 Mar 2025		
		Local	612,066.710	103.028315	630,602.02	102.158740	625,279.64	-5,322.38	0.03
Original Face:		Base	1,250,000.000	103.028315	630,602.02	102.158740	625,279.64	-5,322.38	0.03
3136A56W1	FANNIEMAE ACES FNA 2012 M4 1A2					2.976000	25 Apr 2022		
		Local	3,656,957.330	101.072661	3,696,184.09	101.808450	3,723,091.57	26,907.48	0.16
Original Face:		Base	5,000,000.000	101.072661	3,696,184.09	101.808450	3,723,091.57	26,907.48	0.16
3136A5E85	FANNIE MAE FNR 2012 44 KL					3.500000	25 Dec 2031		
		Local	1,519,758.000	104.101198	1,582,086.28	103.342920	1,570,562.29	-11,523.99	0.07
Original Face:		Base	5,000,000.000	104.101198	1,582,086.28	103.342920	1,570,562.29	-11,523.99	0.07
3136A6P99	FANNIE MAE FNR 2012 76 VG					4.000000	25 Mar 2029		
		Local	3,595,929.760	108.343594	3,895,959.54	105.035050	3,776,986.62	-118,972.92	0.16
Original Face:		Base	5,469,245.000	108.343594	3,895,959.54	105.035050	3,776,986.62	-118,972.92	0.16
3136A8HK9	FANNIE MAE FNR 2012 93 MC					2.500000	25 Sep 2042		
		Local	798,680.300	100.509059	802,746.05	102.934930	822,121.01	19,374.96	0.04
Original Face:		Base	10,000,000.000	100.509059	802,746.05	102.934930	822,121.01	19,374.96	0.04

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3136A9ZF8	FANNIE MAE FNR 2012 126 TA					3.000000	25 Oct 2042		
		Local	11,565,534.900	98.250560	11,363,202.76	102.760860	11,884,843.13	521,640.37	0.52
Original Face:		Base	30,000,000.000	98.250560	11,363,202.76	102.760860	11,884,843.13	521,640.37	0.52
3136AA6K6	FANNIE MAE FNR 2012 151 YA					2.000000	25 Jan 2028		
		Local	1,812,073.650	101.776147	1,844,258.75	98.794430	1,790,227.83	-54,030.92	0.08
Original Face:		Base	5,000,000.000	101.776147	1,844,258.75	98.794430	1,790,227.83	-54,030.92	0.08
3136AAF42	FANNIE MAE FNR 2012 133 JP					2.500000	25 Jul 2042		
		Local	2,214,866.700	99.922904	2,213,159.13	101.393710	2,245,735.52	32,576.39	0.10
Original Face:		Base	6,000,000.000	99.922904	2,213,159.13	101.393710	2,245,735.52	32,576.39	0.10
3136ACH53	FANNIE MAE FNR 2013 13 PH					2.500000	25 Apr 2042		
		Local	2,003,323.050	99.287101	1,989,041.37	101.598840	2,035,352.98	46,311.61	0.09
Original Face:		Base	5,000,000.000	99.287101	1,989,041.37	101.598840	2,035,352.98	46,311.61	0.09
3136AE2K2	FANNIE MAE FNR 2013 70 KC					3.500000	25 Jul 2043		
		Local	3,256,234.390	99.364903	3,235,554.13	103.948150	3,384,795.41	149,241.28	0.15
Original Face:		Base	20,312,000.000	99.364903	3,235,554.13	103.948150	3,384,795.41	149,241.28	0.15
3136AFYS7	FANNIE MAE FNR 2013 87 GD					3.000000	25 Jun 2043		
		Local	2,038,380.360	100.851501	2,055,737.18	103.180300	2,103,206.97	47,469.79	0.09
Original Face:		Base	6,000,000.000	100.851501	2,055,737.18	103.180300	2,103,206.97	47,469.79	0.09
3136AGC34	FANNIE MAE FNR 2013 101 HA					3.000000	25 Oct 2030		
		Local	842,915.500	102.365442	862,854.18	101.054160	851,801.18	-11,053.00	0.04
Original Face:		Base	2,500,000.000	102.365442	862,854.18	101.054160	851,801.18	-11,053.00	0.04
3136AGDC3	FANNIE MAE FNR 2013 97 JF					2.754380	25 Apr 2038		
		Local	1,955,730.750	99.854384	1,952,882.89	99.634490	1,948,582.36	-4,300.53	0.09
Original Face:		Base	5,000,000.000	99.854384	1,952,882.89	99.634490	1,948,582.36	-4,300.53	0.09
3136AGNN8	FANNIE MAE FNR 2013 103 VG					3.000000	25 Mar 2030		
		Local	1,500,000.000	102.759601	1,541,394.02	101.969290	1,529,539.35	-11,854.67	0.07
Original Face:		Base	1,500,000.000	102.759601	1,541,394.02	101.969290	1,529,539.35	-11,854.67	0.07
3136AGY30	FANNIE MAE FNR 2013 117 PA					4.000000	25 Feb 2043		
		Local	1,936,807.500	106.028151	2,053,561.18	105.697730	2,047,161.56	-6,399.62	0.09
Original Face:		Base	5,000,000.000	106.028151	2,053,561.18	105.697730	2,047,161.56	-6,399.62	0.09

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3136AH5F3	FANNIE MAE FNR 2014 5 KV					3.500000	25 Feb 2027		
		Local	1,112,902.490	103.084843	1,147,233.79	103.552150	1,152,434.46	5,200.67	0.05
Original Face:		Base	1,750,000.000	103.084843	1,147,233.79	103.552150	1,152,434.46	5,200.67	0.05
3136AHBT6	FANNIE MAE FNR 2013 123 PN					2.700000	25 Mar 2043		
		Local	3,651,802.000	94.082023	3,435,689.18	98.954270	3,613,614.01	177,924.83	0.16
Original Face:		Base	3,651,802.000	94.082023	3,435,689.18	98.954270	3,613,614.01	177,924.83	0.16
3136AHDP2	FANNIE MAE FNR 2013 118 YA					3.000000	25 Jul 2028		
		Local	2,552,875.550	102.127522	2,607,188.55	100.302660	2,560,602.08	-46,586.47	0.11
Original Face:		Base	8,500,000.000	102.127522	2,607,188.55	100.302660	2,560,602.08	-46,586.47	0.11
3136AHRY8	FANNIE MAE FNR 2013 131 KH					3.000000	25 Aug 2041		
		Local	2,219,862.600	102.790869	2,281,816.05	101.703030	2,257,667.53	-24,148.52	0.10
Original Face:		Base	5,000,000.000	102.790869	2,281,816.05	101.703030	2,257,667.53	-24,148.52	0.10
3136AJDJ2	FANNIE MAE FNR 2014 9 A					4.000000	25 May 2037		
		Local	1,861,909.600	105.344124	1,961,412.35	102.856530	1,915,095.61	-46,316.74	0.08
Original Face:		Base	5,000,000.000	105.344124	1,961,412.35	102.856530	1,915,095.61	-46,316.74	0.08
3136AJJ80	FANNIE MAE FNR 2014 30 KC					3.000000	25 May 2033		
		Local	1,810,813.800	102.437441	1,854,951.32	101.905040	1,845,310.53	-9,640.79	0.08
Original Face:		Base	5,000,000.000	102.437441	1,854,951.32	101.905040	1,845,310.53	-9,640.79	0.08
3136AJMT0	FANNIE MAE FNR 2014 21 GV					3.000000	25 May 2027		
		Local	3,221,846.300	100.944440	3,252,274.72	102.297850	3,295,879.50	43,604.78	0.14
Original Face:		Base	5,000,000.000	100.944440	3,252,274.72	102.297850	3,295,879.50	43,604.78	0.14
3136AJPN0	FANNIE MAE FNR 2014 19 VJ					4.500000	25 May 2025		
		Local	4,882,918.190	105.488441	5,150,914.28	103.812660	5,069,087.26	-81,827.02	0.22
Original Face:		Base	8,346,000.000	105.488441	5,150,914.28	103.812660	5,069,087.26	-81,827.02	0.22
3136AJSJ6	FANNIE MAE FNR 2014 14 KD					3.000000	25 Jan 2033		
		Local	2,038,157.600	101.975021	2,078,411.64	101.648210	2,071,750.72	-6,660.92	0.09
Original Face:		Base	5,000,000.000	101.975021	2,078,411.64	101.648210	2,071,750.72	-6,660.92	0.09
3136AJVF0	FANNIE MAE FNR 2014 18 TA					3.000000	25 Jan 2033		
		Local	2,541,882.180	102.306671	2,600,515.05	101.452060	2,578,791.83	-21,723.22	0.11
Original Face:		Base	6,000,000.000	102.306671	2,600,515.05	101.452060	2,578,791.83	-21,723.22	0.11

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3136AJVK9	FANNIE MAE FNR 2014 18 WV					3.500000	25 Jan 2029		
		Local	6,495,834.810	103.318389	6,711,391.85	104.298780	6,775,076.46	63,684.61	0.30
Original Face:		Base	9,284,523.000	103.318389	6,711,391.85	104.298780	6,775,076.46	63,684.61	0.30
3136AKJ20	FANNIE MAE FNR 2014 52 GT					2.000000	25 Jan 2029		
		Local	770,638.200	101.215738	780,007.14	99.530620	767,020.98	-12,986.16	0.03
Original Face:		Base	5,000,000.000	101.215738	780,007.14	99.530620	767,020.98	-12,986.16	0.03
3136AKJV6	FANNIE MAE FNR 2014 41 VX					3.000000	25 Oct 2034		
		Local	5,896,279.500	82.661376	4,873,945.79	102.199330	6,025,958.14	1,152,012.35	0.26
Original Face:		Base	6,000,000.000	82.661376	4,873,945.79	102.199330	6,025,958.14	1,152,012.35	0.26
3136AL2K6	FANNIE MAE FNR 2014 84 VK					3.000000	25 Mar 2035		
		Local	10,692,273.000	102.243016	10,932,102.39	100.859280	10,784,149.56	-147,952.83	0.47
Original Face:		Base	10,692,273.000	102.243016	10,932,102.39	100.859280	10,784,149.56	-147,952.83	0.47
3136ALTG6	FANNIE MAE FNR 2014 68 TL					3.000000	25 Oct 2043		
		Local	2,941,669.050	102.155981	3,005,090.88	101.799980	2,994,618.50	-10,472.38	0.13
Original Face:		Base	15,000,000.000	102.155981	3,005,090.88	101.799980	2,994,618.50	-10,472.38	0.13
3136AMP94	FANNIE MAE FNR 2015 15 HA					3.500000	25 Sep 2041		
		Local	5,427,764.100	105.059409	5,702,376.90	103.525040	5,619,094.96	-83,281.94	0.25
Original Face:		Base	11,000,000.000	105.059409	5,702,376.90	103.525040	5,619,094.96	-83,281.94	0.25
3136AMYU7	FANNIE MAE FNR 2015 14 MV					3.000000	25 Jul 2026		
		Local	1,511,127.950	103.341826	1,561,627.22	102.780520	1,553,145.16	-8,482.06	0.07
Original Face:		Base	2,304,044.000	103.341826	1,561,627.22	102.780520	1,553,145.16	-8,482.06	0.07
3136ARYU6	FANNIE MAE FNR 2016 21 VB					3.000000	25 Aug 2027		
		Local	5,203,407.680	103.852866	5,403,888.00	102.782180	5,348,175.85	-55,712.15	0.23
Original Face:		Base	6,976,000.000	103.852866	5,403,888.00	102.782180	5,348,175.85	-55,712.15	0.23
3136AU4B4	FANNIE MAE FNR 2017 8 BA					3.000000	25 Nov 2042		
		Local	2,623,079.860	101.326638	2,657,878.64	101.008880	2,649,543.59	-8,335.05	0.12
Original Face:		Base	3,479,000.000	101.326638	2,657,878.64	101.008880	2,649,543.59	-8,335.05	0.12
3136AU6Q9	FANNIE MAE FNR 2017 2 EA					3.000000	25 Sep 2041		
		Local	3,847,115.050	101.590411	3,908,299.98	101.100670	3,889,459.09	-18,840.89	0.17
Original Face:		Base	5,000,000.000	101.590411	3,908,299.98	101.100670	3,889,459.09	-18,840.89	0.17

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3136AVJL4	FANNIE MAE FNR 2017 4 AH					3.000000	25 May 2041		
		Local	1,865,552.130	101.835054	1,899,786.02	101.329560	1,890,355.76	-9,430.26	0.08
Original Face:		Base	3,000,000.000	101.835054	1,899,786.02	101.329560	1,890,355.76	-9,430.26	0.08
3136AVT74	FANNIE MAE FNR 2017 22 JL					3.000000	25 Jan 2039		
		Local	1,861,811.450	100.745019	1,875,682.30	100.603150	1,873,040.97	-2,641.33	0.08
Original Face:		Base	2,645,000.000	100.745019	1,875,682.30	100.603150	1,873,040.97	-2,641.33	0.08
3136AYUG6	FANNIE MAE FNR 2017 86 MA					3.000000	25 Apr 2046		
		Local	4,920,368.280	100.963279	4,967,765.14	101.967640	5,017,183.41	49,418.27	0.22
Original Face:		Base	6,000,000.000	100.963279	4,967,765.14	101.967640	5,017,183.41	49,418.27	0.22
3136B2HG0	FANNIE MAE FNR 2018 49 LV					3.500000	25 Oct 2029		
		Local	5,303,322.880	101.833288	5,400,548.08	103.809270	5,505,340.77	104,792.69	0.24
Original Face:		Base	5,729,287.000	101.833288	5,400,548.08	103.809270	5,505,340.77	104,792.69	0.24
3136B32C3	FANNIE MAE FNR 2019 7 AL					3.000000	25 Aug 2048		
		Local	5,913,779.940	101.342111	5,993,149.46	101.980750	6,030,917.14	37,767.68	0.26
Original Face:		Base	6,000,000.000	101.342111	5,993,149.46	101.980750	6,030,917.14	37,767.68	0.26
3136B32D1	FANNIE MAE FNR 2019 7 LA					3.000000	25 Aug 2048		
		Local	9,856,299.900	99.042313	9,761,907.36	100.976750	9,952,571.31	190,663.95	0.43
Original Face:		Base	10,000,000.000	99.042313	9,761,907.36	100.976750	9,952,571.31	190,663.95	0.43
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
		Local	4,928,149.950	99.860189	4,921,259.87	100.976750	4,976,285.65	55,025.78	0.22
Original Face:		Base	5,000,000.000	99.860189	4,921,259.87	100.976750	4,976,285.65	55,025.78	0.22
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5					5.000000	01 Nov 2033		
		Local	259,283.880	99.865483	258,935.10	108.767834	282,017.46	23,082.36	0.01
Original Face:		Base	6,625,000.000	99.865483	258,935.10	108.767834	282,017.46	23,082.36	0.01
31371LPL7	FNMA POOL 255227 FN 05/19 FIXED 4.5					4.500000	01 May 2019		
		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
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5					5.500000	01 Feb 2034		
		Local	259,532.520	99.936312	259,367.23	110.987106	288,047.63	28,680.40	0.01
Original Face:		Base	6,000,000.000	99.936312	259,367.23	110.987106	288,047.63	28,680.40	0.01

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3137A34T3	FREDDIE MAC FHR 3763 WV					4.500000	15 Dec 2021		
		Local	1,347,239.350	101.341582	1,365,313.67	102.566020	1,381,809.78	16,496.11	0.06
Original Face:		Base	5,000,000.000	101.341582	1,365,313.67	102.566020	1,381,809.78	16,496.11	0.06
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2					4.333000	25 Oct 2020		
		Local	4,995,679.100	101.654274	5,078,321.31	102.112600	5,101,217.82	22,896.51	0.22
Original Face:		Base	5,000,000.000	101.654274	5,078,321.31	102.112600	5,101,217.82	22,896.51	0.22
3137A6EC2	FREDDIE MAC FHR 3815 TA					4.500000	15 Oct 2040		
		Local	731,201.270	104.163849	761,647.39	103.855060	759,389.52	-2,257.87	0.03
Original Face:		Base	7,703,000.000	104.163849	761,647.39	103.855060	759,389.52	-2,257.87	0.03
3137A9QP4	FREDDIE MAC FHR 3842 PH					4.000000	15 Apr 2041		
		Local	1,192,396.400	103.125570	1,229,665.59	107.185840	1,278,080.10	48,414.51	0.06
Original Face:		Base	10,000,000.000	103.125570	1,229,665.59	107.185840	1,278,080.10	48,414.51	0.06
3137A9VR4	FREDDIE MAC FHR 3835 BA					4.000000	15 Aug 2038		
		Local	1,143,179.200	102.899562	1,176,326.39	101.456890	1,159,834.06	-16,492.33	0.05
Original Face:		Base	10,000,000.000	102.899562	1,176,326.39	101.456890	1,159,834.06	-16,492.33	0.05
3137AF2R2	FREDDIE MAC FHR 3920 AC					2.500000	15 Sep 2041		
		Local	3,103,482.720	102.603138	3,184,270.65	100.689910	3,124,893.96	-59,376.69	0.14
Original Face:		Base	13,000,000.000	102.603138	3,184,270.65	100.689910	3,124,893.96	-59,376.69	0.14
3137AGR51	FREDDIE MAC FHR 3935 GC					2.500000	15 Oct 2026		
		Local	634,111.830	100.791007	639,127.70	100.763400	638,952.64	-175.06	0.03
Original Face:		Base	3,000,000.000	100.791007	639,127.70	100.763400	638,952.64	-175.06	0.03
3137ANQX6	FREDDIE MAC FHR 4027 AB					4.000000	15 Dec 2040		
		Local	1,716,535.500	106.735372	1,832,150.56	105.392350	1,809,097.10	-23,053.46	0.08
Original Face:		Base	5,000,000.000	106.735372	1,832,150.56	105.392350	1,809,097.10	-23,053.46	0.08
3137AV3S4	FREDDIE MAC FHR 4122 VM					3.500000	15 Oct 2025		
		Local	4,350,065.440	103.673225	4,509,853.15	104.040680	4,525,837.66	15,984.51	0.20
Original Face:		Base	8,000,000.000	103.673225	4,509,853.15	104.040680	4,525,837.66	15,984.51	0.20
3137AVE86	FHLMC MULTIFAMILY STRUCTURED P FHMS K711 A2					1.730000	25 Jul 2019		
		Local	238,781.600	99.979178	238,731.88	99.822690	238,358.22	-373.66	0.01
Original Face:		Base	2,500,000.000	99.979178	238,731.88	99.822690	238,358.22	-373.66	0.01

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3137AXSF1	FREDDIE MAC FHR 4153 KG					2.500000	15 Aug 2042		
		2,414,626.800	Local	102.250233	2,468,961.53	100.619530	2,429,586.14	-39,375.39	0.11
	Original Face:	5,000,000.000	Base	102.250233	2,468,961.53	100.619530	2,429,586.14	-39,375.39	0.11
3137AXT29	FREDDIE MAC FHR 4153 YJ					3.000000	15 Sep 2042		
		1,282,490.900	Local	103.846832	1,331,826.17	100.575870	1,289,876.38	-41,949.79	0.06
	Original Face:	5,000,000.000	Base	103.846832	1,331,826.17	100.575870	1,289,876.38	-41,949.79	0.06
3137AXUG6	FREDDIE MAC FHR 4160 HP					2.500000	15 Jan 2033		
		1,959,799.100	Local	100.806616	1,975,607.16	101.441950	1,988,058.42	12,451.26	0.09
	Original Face:	5,000,000.000	Base	100.806616	1,975,607.16	101.441950	1,988,058.42	12,451.26	0.09
3137AYTU5	FREDDIE MAC FHR 4163 GP					3.000000	15 Nov 2032		
		2,185,715.350	Local	103.742445	2,267,514.54	102.896110	2,249,016.07	-18,498.47	0.10
	Original Face:	5,000,000.000	Base	103.742445	2,267,514.54	102.896110	2,249,016.07	-18,498.47	0.10
3137B0BB9	FREDDIE MAC FHR 4183 VC					3.000000	15 Oct 2029		
		6,280,000.000	Local	100.582105	6,316,556.19	101.898000	6,399,194.40	82,638.21	0.28
	Original Face:	6,280,000.000	Base	100.582105	6,316,556.19	101.898000	6,399,194.40	82,638.21	0.28
3137B12M3	FREDDIE MAC FHR 4182 VB					3.500000	15 Mar 2026		
		4,652,592.330	Local	104.209321	4,848,434.89	102.461320	4,767,107.52	-81,327.37	0.21
	Original Face:	8,090,000.000	Base	104.209321	4,848,434.89	102.461320	4,767,107.52	-81,327.37	0.21
3137B2BC3	FREDDIE MAC FHR 4199 YV					3.500000	15 May 2026		
		1,764,186.480	Local	103.965826	1,834,151.04	102.572190	1,809,564.71	-24,586.33	0.08
	Original Face:	3,000,000.000	Base	103.965826	1,834,151.04	102.572190	1,809,564.71	-24,586.33	0.08
3137B3GL6	FREDDIE MAC FHR 4229 MA					3.500000	15 May 2041		
		2,137,532.750	Local	104.745931	2,238,978.57	103.285510	2,207,761.60	-31,216.97	0.10
	Original Face:	5,000,000.000	Base	104.745931	2,238,978.57	103.285510	2,207,761.60	-31,216.97	0.10
3137B3KZ0	FREDDIE MAC FHR 4223 DG					3.000000	15 Dec 2038		
		1,626,767.950	Local	101.791474	1,655,911.08	101.614170	1,653,026.75	-2,884.33	0.07
	Original Face:	5,000,000.000	Base	101.791474	1,655,911.08	101.614170	1,653,026.75	-2,884.33	0.07
3137B4JB3	FREDDIE MAC FHR 4252 GA					2.500000	15 Apr 2031		
		398,223.820	Local	100.933995	401,943.21	100.647960	400,804.15	-1,139.06	0.02
	Original Face:	1,000,000.000	Base	100.933995	401,943.21	100.647960	400,804.15	-1,139.06	0.02

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3137B56H1	FREDDIE MAC FHR 4257 A					2.500000	15 Oct 2027		
		Local	1,527,657.100	101.264531	1,546,974.80	100.528530	1,535,731.23	-11,243.57	0.07
Original Face:		Base	5,000,000.000	101.264531	1,546,974.80	100.528530	1,535,731.23	-11,243.57	0.07
3137B6ES6	FREDDIE MAC FHR 4288 AG					3.000000	15 Sep 2037		
		Local	2,987,457.530	102.095892	3,050,071.40	101.511280	3,032,606.38	-17,465.02	0.13
Original Face:		Base	7,500,000.000	102.095892	3,050,071.40	101.511280	3,032,606.38	-17,465.02	0.13
3137B6G54	FREDDIE MAC FHR 4279 PA					3.000000	15 Dec 2043		
		Local	4,462,848.000	102.644722	4,580,877.91	103.084720	4,600,514.36	19,636.45	0.20
Original Face:		Base	10,000,000.000	102.644722	4,580,877.91	103.084720	4,600,514.36	19,636.45	0.20
3137B73L1	FREDDIE MAC FHR 4289 WE					3.000000	15 Aug 2031		
		Local	2,162,645.950	101.818444	2,201,972.45	101.667280	2,198,703.31	-3,269.14	0.10
Original Face:		Base	5,000,000.000	101.818444	2,201,972.45	101.667280	2,198,703.31	-3,269.14	0.10
3137B8Z34	FREDDIE MAC FHR 4316 DA					3.000000	15 Feb 2039		
		Local	1,705,453.900	102.069285	1,740,744.61	101.381010	1,729,006.39	-11,738.22	0.08
Original Face:		Base	5,000,000.000	102.069285	1,740,744.61	101.381010	1,729,006.39	-11,738.22	0.08
3137B9SJ5	FREDDIE MAC FHR 4328 WB					3.000000	15 Jul 2041		
		Local	340,166.710	103.217863	351,112.81	99.923870	339,907.74	-11,205.07	0.01
Original Face:		Base	6,185,000.000	103.217863	351,112.81	99.923870	339,907.74	-11,205.07	0.01
3137BAHY1	FREDDIE MAC FHR 4345 AC					3.000000	15 Mar 2037		
		Local	2,088,852.720	102.876365	2,148,935.75	101.038020	2,110,535.43	-38,400.32	0.09
Original Face:		Base	6,000,000.000	102.876365	2,148,935.75	101.038020	2,110,535.43	-38,400.32	0.09
3137BAVW9	FREDDIE MAC FHR 4340 TB					3.500000	15 Jul 2039		
		Local	1,784,977.000	98.851161	1,764,470.49	105.128000	1,876,510.62	112,040.13	0.08
Original Face:		Base	1,784,977.000	98.851161	1,764,470.49	105.128000	1,876,510.62	112,040.13	0.08
3137BBK25	FREDDIE MAC FHR 4357 MA					3.000000	15 Oct 2042		
		Local	3,629,417.100	101.480628	3,683,155.26	101.646190	3,689,164.20	6,008.94	0.16
Original Face:		Base	10,000,000.000	101.480628	3,683,155.26	101.646190	3,689,164.20	6,008.94	0.16
3137BBPZ7	FREDDIE MAC FHR 4351 EV					3.000000	15 Nov 2025		
		Local	3,113,192.250	101.996887	3,175,359.17	102.479300	3,190,377.63	15,018.46	0.14
Original Face:		Base	5,183,921.000	101.996887	3,175,359.17	102.479300	3,190,377.63	15,018.46	0.14

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3137BCGR3	FREDDIE MAC FHR 4360 DA					3.000000	15 May 2037		
		1,558,400.000	Local	102.658740	1,599,833.80	101.085730	1,575,320.02	-24,513.78	0.07
Original Face:		5,000,000.000	Base	102.658740	1,599,833.80	101.085730	1,575,320.02	-24,513.78	0.07
3137BDAM8	FREDDIE MAC FHR 4372 TC					2.500000	15 Aug 2029		
		1,700,756.500	Local	101.244967	1,721,930.36	100.559380	1,710,270.19	-11,660.17	0.07
Original Face:		5,000,000.000	Base	101.244967	1,721,930.36	100.559380	1,710,270.19	-11,660.17	0.07
3137BDCR5	FREDDIE MAC FHR 4377 LA					3.000000	15 Jun 2040		
		6,711,778.080	Local	102.507893	6,880,102.26	101.533950	6,814,733.40	-65,368.86	0.30
Original Face:		14,550,000.000	Base	102.507893	6,880,102.26	101.533950	6,814,733.40	-65,368.86	0.30
3137BDVQ6	FREDDIE MAC FHR 4385 TA					3.000000	15 Apr 2039		
		3,604,927.900	Local	102.713962	3,702,764.29	101.033370	3,642,180.14	-60,584.15	0.16
Original Face:		10,000,000.000	Base	102.713962	3,702,764.29	101.033370	3,642,180.14	-60,584.15	0.16
3137BDY75	FREDDIE MAC FHR 4387 CB					4.000000	15 Sep 2039		
		5,000,000.000	Local	105.047820	5,252,390.98	103.807470	5,190,373.50	-62,017.48	0.23
Original Face:		5,000,000.000	Base	105.047820	5,252,390.98	103.807470	5,190,373.50	-62,017.48	0.23
3137BFYM7	FREDDIE MAC FHR 4432 JV					3.000000	15 Mar 2028		
		2,118,764.910	Local	103.813412	2,199,562.15	103.112190	2,184,704.90	-14,857.25	0.10
Original Face:		3,000,000.000	Base	103.813412	2,199,562.15	103.112190	2,184,704.90	-14,857.25	0.10
3137BHYX9	FREDDIE MAC FHR 4472 AB					3.000000	15 Mar 2033		
		2,512,738.850	Local	103.269652	2,594,896.67	102.773130	2,582,420.36	-12,476.31	0.11
Original Face:		5,000,000.000	Base	103.269652	2,594,896.67	102.773130	2,582,420.36	-12,476.31	0.11
3137BJAB9	FREDDIE MAC FHR 4475 MV					3.000000	15 Oct 2026		
		1,749,933.820	Local	103.455324	1,810,399.71	102.951780	1,801,588.02	-8,811.69	0.08
Original Face:		2,579,263.000	Base	103.455324	1,810,399.71	102.951780	1,801,588.02	-8,811.69	0.08
3137BJWT6	FREDDIE MAC FHR 4488 BD					3.000000	15 May 2033		
		2,542,235.850	Local	102.470711	2,605,047.15	102.327790	2,601,413.76	-3,633.39	0.11
Original Face:		5,000,000.000	Base	102.470711	2,605,047.15	102.327790	2,601,413.76	-3,633.39	0.11
3137BNRL0	FREDDIE MAC FHR 4567 BA					3.000000	15 Jun 2043		
		2,691,565.350	Local	102.980493	2,771,787.28	101.942340	2,743,844.70	-27,942.58	0.12
Original Face:		5,000,000.000	Base	102.980493	2,771,787.28	101.942340	2,743,844.70	-27,942.58	0.12

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3137BSF99	FREDDIE MAC FHR 4622 TP					3.000000	15 Oct 2043		
		Local	3,835,336.950	101.960810	3,910,540.61	101.535820	3,894,240.82	-16,299.79	0.17
Original Face:		Base	5,000,000.000	101.960810	3,910,540.61	101.535820	3,894,240.82	-16,299.79	0.17
3137BTNK3	FREDDIE MAC FHR 4636 CM					3.500000	15 Jan 2042		
		Local	3,623,005.140	103.869361	3,763,192.30	103.113860	3,735,820.45	-27,371.85	0.16
Original Face:		Base	6,000,000.000	103.869361	3,763,192.30	103.113860	3,735,820.45	-27,371.85	0.16
3137BTVJ7	FREDDIE MAC FHR 4651 BA					3.500000	15 Jul 2044		
		Local	2,727,799.320	99.834093	2,723,273.70	103.472300	2,822,516.70	99,243.00	0.12
Original Face:		Base	3,650,000.000	99.834093	2,723,273.70	103.472300	2,822,516.70	99,243.00	0.12
3137BUDG0	FREDDIE MAC FHR 4646 DA					3.500000	15 Jan 2042		
		Local	3,303,204.550	103.184068	3,408,380.82	102.188460	3,375,493.86	-32,886.96	0.15
Original Face:		Base	5,000,000.000	103.184068	3,408,380.82	102.188460	3,375,493.86	-32,886.96	0.15
3137EADB2	FREDDIE MAC NOTES 01/22 2.375					2.375000	13 Jan 2022		
		Local	2,000,000.000	99.852359	1,997,047.18	101.477366	2,029,547.32	32,500.14	0.09
		Base		99.852359	1,997,047.18	101.477366	2,029,547.32	32,500.14	0.09
3137F17G7	FREDDIE MAC FHR 4693 VN					3.000000	15 Nov 2028		
		Local	935,505.110	102.269578	956,737.13	103.203170	965,470.93	8,733.80	0.04
Original Face:		Base	1,104,000.000	102.269578	956,737.13	103.203170	965,470.93	8,733.80	0.04
3137F3P57	FREDDIE MAC FHR 4772 VL					4.000000	15 Apr 2029		
		Local	4,512,736.700	103.959646	4,691,425.10	106.227390	4,793,762.41	102,337.31	0.21
Original Face:		Base	5,000,000.000	103.959646	4,691,425.10	106.227390	4,793,762.41	102,337.31	0.21
3137F4CM2	FREDDIE MAC FHR 4773 KV					4.000000	15 May 2029		
		Local	5,452,456.260	103.326672	5,633,841.58	106.086040	5,784,294.93	150,453.35	0.25
Original Face:		Base	6,000,000.000	103.326672	5,633,841.58	106.086040	5,784,294.93	150,453.35	0.25
3137FBBJ4	FREDDIE MAC FHR 4726 VA					3.500000	15 Jan 2029		
		Local	8,429,434.200	104.610020	8,818,032.80	105.580800	8,899,864.06	81,831.26	0.39
Original Face:		Base	9,629,000.000	104.610020	8,818,032.80	105.580800	8,899,864.06	81,831.26	0.39
3137FCA20	FREDDIE MAC FHR 4735 CT					3.000000	15 Dec 2047		
		Local	4,385,310.750	100.651283	4,413,871.52	101.567710	4,454,059.71	40,188.19	0.19
Original Face:		Base	5,000,000.000	100.651283	4,413,871.52	101.567710	4,454,059.71	40,188.19	0.19

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3137FCV27	FREDDIE MAC FHR 4749 PV					3.000000	15 Mar 2031		
		Local	5,427,129.180	99.342936	5,391,469.46	102.462390	5,560,766.27	169,296.81	0.24
Original Face:		Base	6,000,000.000	99.342936	5,391,469.46	102.462390	5,560,766.27	169,296.81	0.24
3137FDFE7	FREDDIE MAC FHR 4757 PT					6.000000	15 Oct 2047		
		Local	8,565,601.100	113.311809	9,705,837.60	118.671700	10,164,944.44	459,106.84	0.44
Original Face:		Base	10,000,000.000	113.311809	9,705,837.60	118.671700	10,164,944.44	459,106.84	0.44
3137FDFH0	FREDDIE MAC FHR 4757 VA					4.000000	15 Mar 2029		
		Local	10,521,419.770	105.230797	11,071,773.91	108.102200	11,373,886.24	302,112.33	0.50
Original Face:		Base	11,739,000.000	105.230797	11,071,773.91	108.102200	11,373,886.24	302,112.33	0.50
3137FDSL7	FREDDIE MAC FHR 4761 NA					3.500000	15 May 2043		
		Local	12,870,454.950	100.556994	12,942,142.56	103.411980	13,309,592.30	367,449.74	0.58
Original Face:		Base	15,000,000.000	100.556994	12,942,142.56	103.411980	13,309,592.30	367,449.74	0.58
3137FGAD7	FREDDIE MAC FHR 4806 AL					4.500000	15 Jun 2042		
		Local	4,242,453.650	103.712508	4,399,955.10	103.175250	4,377,162.16	-22,792.94	0.19
Original Face:		Base	5,000,000.000	103.712508	4,399,955.10	103.175250	4,377,162.16	-22,792.94	0.19
3137FGYW9	FREDDIE MAC FHR 4819 LV					4.000000	15 Sep 2029		
		Local	4,103,935.780	102.931965	4,224,261.74	105.757540	4,340,221.52	115,959.78	0.19
Original Face:		Base	4,396,000.000	102.931965	4,224,261.74	105.757540	4,340,221.52	115,959.78	0.19
3137FH2F9	FREDDIE MAC FHR 4822 BA					4.000000	15 Jul 2042		
		Local	4,266,462.800	102.148930	4,358,146.12	102.589530	4,376,944.13	18,798.01	0.19
Original Face:		Base	5,000,000.000	102.148930	4,358,146.12	102.589530	4,376,944.13	18,798.01	0.19
3137FHDQ3	FREDDIE MAC FHR 4821 EA					4.500000	15 Apr 2043		
		Local	3,914,096.700	103.404331	4,047,345.50	104.011340	4,071,104.43	23,758.93	0.18
Original Face:		Base	5,000,000.000	103.404331	4,047,345.50	104.011340	4,071,104.43	23,758.93	0.18
3137FJGN3	FREDDIE MAC FHR 4842 VA					4.500000	15 Nov 2029		
		Local	4,548,823.020	104.826653	4,768,378.92	108.516900	4,936,241.73	167,862.81	0.22
Original Face:		Base	4,774,000.000	104.826653	4,768,378.92	108.516900	4,936,241.73	167,862.81	0.22
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4					4.000000	01 Jan 2041		
		Local	2,796,199.500	104.219804	2,914,193.65	105.451756	2,948,641.47	34,447.82	0.13
Original Face:		Base	10,000,000.000	104.219804	2,914,193.65	105.451756	2,948,641.47	34,447.82	0.13

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3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5					3.500000	01 Sep 2026		
		Local	1,353,740.920	102.546498	1,388,213.91	104.064154	1,408,759.04	20,545.13	0.06
Original Face:		Base	7,000,000.000	102.546498	1,388,213.91	104.064154	1,408,759.04	20,545.13	0.06
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR					4.582000	01 Nov 2035		
		Local	792,462.500	103.413180	819,510.67	104.711460	829,799.05	10,288.38	0.04
Original Face:		Base	5,000,000.000	103.413180	819,510.67	104.711460	829,799.05	10,288.38	0.04
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR					4.500000	01 Apr 2041		
		Local	4,370,425.200	105.877966	4,627,317.31	107.109667	4,681,147.88	53,830.57	0.20
Original Face:		Base	20,000,000.000	105.877966	4,627,317.31	107.109667	4,681,147.88	53,830.57	0.20
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR					4.523000	01 May 2036		
		Local	916,356.650	103.560507	948,983.59	104.869748	960,980.91	11,997.32	0.04
Original Face:		Base	5,000,000.000	103.560507	948,983.59	104.869748	960,980.91	11,997.32	0.04
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR					4.423000	01 Oct 2037		
		Local	455,960.440	106.689826	486,463.40	104.786090	477,783.12	-8,680.28	0.02
Original Face:		Base	4,000,000.000	106.689826	486,463.40	104.786090	477,783.12	-8,680.28	0.02
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR					4.000000	01 Aug 2032		
		Local	2,404,721.040	104.488432	2,512,655.32	104.253187	2,506,998.32	-5,657.00	0.11
Original Face:		Base	8,000,000.000	104.488432	2,512,655.32	104.253187	2,506,998.32	-5,657.00	0.11
3138EJRP5	FNMA POOL AL2293 FN 06/21 FIXED VAR					4.381000	01 Jun 2021		
		Local	2,165,348.850	103.866795	2,249,078.46	103.323524	2,237,314.74	-11,763.72	0.10
Original Face:		Base	5,000,000.000	103.866795	2,249,078.46	103.323524	2,237,314.74	-11,763.72	0.10
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR					4.579000	01 Aug 2037		
		Local	193,509.000	106.961134	206,979.42	104.082713	201,409.42	-5,570.00	0.01
Original Face:		Base	5,000,000.000	106.961134	206,979.42	104.082713	201,409.42	-5,570.00	0.01
3138EK7G4	FNMA POOL AL3594 FN 04/23 FIXED VAR					2.705000	01 Apr 2023		
		Local	4,238,439.580	103.252020	4,376,274.50	101.876000	4,317,952.71	-58,321.79	0.19
Original Face:		Base	4,950,000.000	103.252020	4,376,274.50	101.876000	4,317,952.71	-58,321.79	0.19
3138EKW43	FNMA POOL AL3366 FN 02/23 FIXED VAR					2.436000	01 Feb 2023		
		Local	5,058,805.350	102.203261	5,170,264.06	100.625000	5,090,422.88	-79,841.18	0.22
Original Face:		Base	6,575,000.000	102.203261	5,170,264.06	100.625000	5,090,422.88	-79,841.18	0.22

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3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR					3.000000	01 Mar 2028		
		Local	1,811,994.600	102.450710	1,856,401.34	102.342531	1,854,441.14	-1,960.20	0.08
Original Face:		Base	6,000,000.000	102.450710	1,856,401.34	102.342531	1,854,441.14	-1,960.20	0.08
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR					3.500000	01 Apr 2026		
		Local	2,424,040.800	104.086647	2,523,102.80	103.219000	2,502,070.67	-21,032.13	0.11
Original Face:		Base	10,000,000.000	104.086647	2,523,102.80	103.219000	2,502,070.67	-21,032.13	0.11
3138EMEK3	FNMA POOL AL4637 FN 11/27 FIXED VAR					2.500000	01 Nov 2027		
		Local	1,742,661.850	100.625142	1,753,555.96	100.890785	1,758,185.22	4,629.26	0.08
Original Face:		Base	5,000,000.000	100.625142	1,753,555.96	100.890785	1,758,185.22	4,629.26	0.08
3138EMJG7	FNMA POOL AL4762 FN 01/21 FIXED VAR					3.563000	01 Jan 2021		
		Local	4,370,831.100	101.498090	4,436,310.09	101.888789	4,453,386.88	17,076.79	0.19
Original Face:		Base	10,000,000.000	101.498090	4,436,310.09	101.888789	4,453,386.88	17,076.79	0.19
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR					3.500000	01 Dec 2034		
		Local	2,746,552.800	104.628170	2,873,667.94	103.714000	2,848,559.77	-25,108.17	0.12
Original Face:		Base	6,000,000.000	104.628170	2,873,667.94	103.714000	2,848,559.77	-25,108.17	0.12
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR					3.500000	01 May 2045		
		Local	3,919,898.680	105.127657	4,120,897.63	104.134000	4,081,947.29	-38,950.34	0.18
Original Face:		Base	6,750,000.000	105.127657	4,120,897.63	104.134000	4,081,947.29	-38,950.34	0.18
3138ER6F2	FNMA POOL AL9869 FN 10/31 FIXED VAR					2.500000	01 Oct 2031		
		Local	3,390,677.750	100.473868	3,406,745.08	100.801466	3,417,852.88	11,107.80	0.15
Original Face:		Base	5,000,000.000	100.473868	3,406,745.08	100.801466	3,417,852.88	11,107.80	0.15
3138ERJ68	FNMA POOL AL9284 FN 12/44 FIXED VAR					4.000000	01 Dec 2044		
		Local	4,025,926.730	102.853996	4,140,826.51	105.446171	4,245,185.58	104,359.07	0.19
Original Face:		Base	7,000,000.000	102.853996	4,140,826.51	105.446171	4,245,185.58	104,359.07	0.19
3138ESCN6	FNMA POOL AL9976 FN 09/30 FIXED VAR					2.500000	01 Sep 2030		
		Local	3,317,714.750	101.229521	3,358,506.74	100.997159	3,350,797.64	-7,709.10	0.15
Original Face:		Base	5,000,000.000	101.229521	3,358,506.74	100.997159	3,350,797.64	-7,709.10	0.15
3138L95M0	FNMA POOL AM8951 FN 05/25 FIXED 2.76					2.760000	01 May 2025		
		Local	4,671,006.190	99.297369	4,638,186.27	102.748000	4,799,365.44	161,179.17	0.21
Original Face:		Base	4,920,000.000	99.297369	4,638,186.27	102.748000	4,799,365.44	161,179.17	0.21

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3138LD5G4	FNMA POOL AN1746 FN 09/23 FIXED 2.15					2.150000	01 Sep 2023		
		8,500,000.000	Local	99.401874	8,449,159.27	99.870119	8,488,960.12	39,800.85	0.37
Original Face:		8,500,000.000	Base	99.401874	8,449,159.27	99.870119	8,488,960.12	39,800.85	0.37
3138LJHZ6	FNMA POOL AN5647 FN 11/26 FIXED 2.93					2.930000	01 Nov 2026		
		5,617,000.000	Local	99.726137	5,601,617.10	103.190158	5,796,191.17	194,574.07	0.25
Original Face:		5,617,000.000	Base	99.726137	5,601,617.10	103.190158	5,796,191.17	194,574.07	0.25
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.500000	01 Nov 2027		
		2,691,850.610	Local	101.271255	2,726,070.90	100.891000	2,715,835.00	-10,235.90	0.12
Original Face:		8,125,000.000	Base	101.271255	2,726,070.90	100.891000	2,715,835.00	-10,235.90	0.12
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5					2.500000	01 Oct 2032		
		2,501,993.120	Local	101.310710	2,534,786.99	100.035454	2,502,880.18	-31,906.81	0.11
Original Face:		5,948,304.000	Base	101.310710	2,534,786.99	100.035454	2,502,880.18	-31,906.81	0.11
3138WDUN9	FNMA POOL AS4188 FN 01/30 FIXED 2.5					2.500000	01 Jan 2030		
		3,083,607.360	Local	101.243840	3,121,962.51	100.802092	3,108,340.73	-13,621.78	0.14
Original Face:		6,000,000.000	Base	101.243840	3,121,962.51	100.802092	3,108,340.73	-13,621.78	0.14
3138WF6D3	FNMA POOL AS6267 FN 12/35 FIXED 3					3.000000	01 Dec 2035		
		4,989,205.880	Local	102.330993	5,105,503.94	101.841576	5,081,085.90	-24,418.04	0.22
Original Face:		7,922,201.000	Base	102.330993	5,105,503.94	101.841576	5,081,085.90	-24,418.04	0.22
3138WHKH4	FNMA POOL AS7495 FN 07/31 FIXED 2.5					2.500000	01 Jul 2031		
		4,107,793.260	Local	100.700709	4,136,576.94	100.803205	4,140,787.26	4,210.32	0.18
Original Face:		6,000,000.000	Base	100.700709	4,136,576.94	100.803205	4,140,787.26	4,210.32	0.18
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5					3.500000	01 Sep 2033		
		2,768,285.640	Local	102.358003	2,833,561.91	103.953624	2,877,733.25	44,171.34	0.13
Original Face:		6,000,000.000	Base	102.358003	2,833,561.91	103.953624	2,877,733.25	44,171.34	0.13
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4					4.000000	01 Jan 2034		
		5,627,606.830	Local	104.706588	5,892,475.12	105.323888	5,927,214.31	34,739.19	0.26
Original Face:		11,523,254.000	Base	104.706588	5,892,475.12	105.323888	5,927,214.31	34,739.19	0.26
31394B6B5	FANNIE MAE FNR 2005 8 EY					5.000000	25 Feb 2020		
		53.880	Local	100.556793	54.18	99.917990	53.84	-0.34	0.00
Original Face:		10,127,769.000	Base	100.556793	54.18	99.917990	53.84	-0.34	0.00

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31394GJC8	FREDDIE MAC FHR 2649 PJ					3.500000	15 Jun 2033		
		Local	44,569.600	99.882543	44,517.25	101.878960	45,407.04	889.79	0.00
Original Face:		Base	5,000,000.000	99.882543	44,517.25	101.878960	45,407.04	889.79	0.00
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2					7.000000	25 Mar 2044		
		Local	4,331,538.890	117.785179	5,101,910.85	125.224520	5,424,148.78	322,237.93	0.24
Original Face:		Base	41,000,000.000	117.785179	5,101,910.85	125.224520	5,424,148.78	322,237.93	0.24
31395UEG2	FREDDIE MAC FHR 2980 QA					6.000000	15 May 2035		
		Local	246,596.050	101.550597	250,419.76	114.013550	281,152.91	30,733.15	0.01
Original Face:		Base	5,000,000.000	101.550597	250,419.76	114.013550	281,152.91	30,733.15	0.01
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A					5.271000	25 Oct 2032		
		Local	2,082,798.910	109.326088	2,277,042.57	112.180000	2,336,483.82	59,441.25	0.10
Original Face:		Base	5,855,000.000	109.326088	2,277,042.57	112.180000	2,336,483.82	59,441.25	0.10
31396Q5U9	FANNIE MAE FNR 2009 69 WA					6.035333	25 Sep 2039		
		Local	699,035.250	105.092384	734,632.81	112.592270	787,059.66	52,426.85	0.03
Original Face:		Base	5,000,000.000	105.092384	734,632.81	112.592270	787,059.66	52,426.85	0.03
31396QKJ7	FANNIE MAE FNR 2009 52 AJ					4.000000	25 Jul 2024		
		Local	20,609.880	101.557797	20,930.94	100.761650	20,766.86	-164.08	0.00
Original Face:		Base	6,000,000.000	101.557797	20,930.94	100.761650	20,766.86	-164.08	0.00
31396QTR0	FANNIE MAE FNR 2009 62 WA					5.571360	25 Aug 2039		
		Local	1,860,215.100	102.733288	1,911,060.14	111.112160	2,066,925.18	155,865.04	0.09
Original Face:		Base	10,000,000.000	102.733288	1,911,060.14	111.112160	2,066,925.18	155,865.04	0.09
31397MD46	FANNIE MAE FNR 2008 92 AY					4.000000	25 Dec 2023		
		Local	12,019.080	101.914622	12,249.20	100.128090	12,034.48	-214.72	0.00
Original Face:		Base	6,000,000.000	101.914622	12,249.20	100.128090	12,034.48	-214.72	0.00
31397QW53	FANNIE MAE FNR 2010 151 BL					4.000000	25 Jan 2031		
		Local	5,825,054.080	102.649226	5,979,372.93	106.181550	6,185,132.71	205,759.78	0.27
Original Face:		Base	8,609,641.000	102.649226	5,979,372.93	106.181550	6,185,132.71	205,759.78	0.27
31397SFE9	FANNIE MAE FNR 2011 26 EB					3.000000	25 Apr 2026		
		Local	4,963,517.600	99.525640	4,939,972.68	101.222660	5,024,204.54	84,231.86	0.22
Original Face:		Base	5,000,000.000	99.525640	4,939,972.68	101.222660	5,024,204.54	84,231.86	0.22

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31397SGM0	FANNIE MAE FNR 2011 27 JQ					4.000000	25 Sep 2039		
		Local	184,642.600	102.882672	189,965.24	100.664980	185,870.44	-4,094.80	0.01
Original Face:		Base	5,000,000.000	102.882672	189,965.24	100.664980	185,870.44	-4,094.80	0.01
31398NWN0	FANNIE MAE FNR 2010 111 WA					6.046890	25 Oct 2040		
		Local	1,116,431.650	108.446015	1,210,725.63	113.157740	1,263,328.82	52,603.19	0.06
Original Face:		Base	5,000,000.000	108.446015	1,210,725.63	113.157740	1,263,328.82	52,603.19	0.06
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR					5.000000	01 Apr 2034		
		Local	1,200,931.860	99.632360	1,196,516.76	109.512618	1,315,171.92	118,655.16	0.06
Original Face:		Base	11,959,998.000	99.632360	1,196,516.76	109.512618	1,315,171.92	118,655.16	0.06
31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.000000	01 Nov 2019		
		Local	4,358.800	100.037625	4,360.44	102.318040	4,459.84	99.40	0.00
Original Face:		Base	10,000,000.000	100.037625	4,360.44	102.318040	4,459.84	99.40	0.00
31403DC72	FNMA POOL 745394 FN 11/20 FIXED VAR					4.500000	01 Nov 2020		
		Local	6,967.650	100.818353	7,024.67	102.069081	7,111.82	87.15	0.00
Original Face:		Base	3,640,000.000	100.818353	7,024.67	102.069081	7,111.82	87.15	0.00
31403DE39	FNMA POOL 745454 FN 12/20 FIXED VAR					4.000000	01 Dec 2020		
		Local	10,279.710	100.176464	10,297.85	103.801893	10,670.53	372.68	0.00
Original Face:		Base	4,300,000.000	100.176464	10,297.85	103.801893	10,670.53	372.68	0.00
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5					5.000000	01 Feb 2035		
		Local	198,793.250	99.352438	197,505.94	109.013677	216,711.83	19,205.89	0.01
Original Face:		Base	5,000,000.000	99.352438	197,505.94	109.013677	216,711.83	19,205.89	0.01
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.500000	01 Dec 2033		
		Local	223,826.460	100.620342	225,214.95	111.001295	248,450.27	23,235.32	0.01
Original Face:		Base	6,500,000.000	100.620342	225,214.95	111.001295	248,450.27	23,235.32	0.01
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.500000	01 Feb 2034		
		Local	459,600.560	100.147178	460,276.99	110.988178	510,102.29	49,825.30	0.02
Original Face:		Base	8,000,000.000	100.147178	460,276.99	110.988178	510,102.29	49,825.30	0.02
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5					5.500000	01 Aug 2034		
		Local	305,005.270	100.483644	306,480.41	107.794164	328,777.88	22,297.47	0.01
Original Face:		Base	5,457,127.000	100.483644	306,480.41	107.794164	328,777.88	22,297.47	0.01

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31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5					5.500000	01 Nov 2034		
		Local	348,404.200	100.543653	350,298.31	108.595459	378,351.14	28,052.83	0.02
Original Face:		Base	5,000,000.000	100.543653	350,298.31	108.595459	378,351.14	28,052.83	0.02
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5					5.500000	01 Dec 2034		
		Local	910,079.060	100.998141	919,162.93	111.008744	1,010,267.33	91,104.40	0.04
Original Face:		Base	10,547,657.000	100.998141	919,162.93	111.008744	1,010,267.33	91,104.40	0.04
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5					5.500000	01 Sep 2034		
		Local	645,442.180	100.559557	649,053.80	110.834993	715,375.80	66,322.00	0.03
Original Face:		Base	17,500,000.000	100.559557	649,053.80	110.834993	715,375.80	66,322.00	0.03
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5					5.500000	01 Feb 2036		
		Local	258,671.440	103.495558	267,713.45	110.973682	287,057.22	19,343.77	0.01
Original Face:		Base	9,397,749.000	103.495558	267,713.45	110.973682	287,057.22	19,343.77	0.01
3140ECP29	FNMA POOL BA7640 FN 01/46 FIXED 4					4.000000	01 Jan 2046		
		Local	10,168,951.230	105.598451	10,738,254.94	104.716574	10,648,577.34	-89,677.60	0.46
Original Face:		Base	15,243,777.000	105.598451	10,738,254.94	104.716574	10,648,577.34	-89,677.60	0.46
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3					3.000000	01 Nov 2036		
		Local	4,001,399.210	100.653966	4,027,566.99	100.084762	4,004,790.88	-22,776.11	0.17
Original Face:		Base	4,744,826.000	100.653966	4,027,566.99	100.084762	4,004,790.88	-22,776.11	0.17
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3					3.000000	01 Dec 2036		
		Local	3,650,056.720	100.681625	3,674,936.42	100.084758	3,653,150.44	-21,785.98	0.16
Original Face:		Base	4,166,154.000	100.681625	3,674,936.42	100.084758	3,653,150.44	-21,785.98	0.16
3140FVTZ9	FNMA POOL BE9567 FN 04/47 FIXED 3.5					3.500000	01 Apr 2047		
		Local	8,293,486.600	102.625802	8,511,257.10	102.951975	8,538,308.25	27,051.15	0.37
Original Face:		Base	10,000,000.000	102.625802	8,511,257.10	102.951975	8,538,308.25	27,051.15	0.37
3140GPZH4	FNMA POOL BH1643 FN 05/47 FIXED 4.5					4.500000	01 May 2047		
		Local	8,963,602.300	108.455948	9,721,559.88	105.470140	9,453,923.89	-267,635.99	0.41
Original Face:		Base	9,938,165.000	108.455948	9,721,559.88	105.470140	9,453,923.89	-267,635.99	0.41
3140GPZJ0	FNMA POOL BH1644 FN 04/47 FIXED 4.5					4.500000	01 Apr 2047		
		Local	6,461,393.740	108.454234	7,007,655.06	105.470105	6,814,838.76	-192,816.30	0.30
Original Face:		Base	6,864,195.000	108.454234	7,007,655.06	105.470105	6,814,838.76	-192,816.30	0.30

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3140HEZ39	FNMA POOL BK1661 FN 03/48 FIXED 5					5.000000	01 Mar 2048		
		Local	3,019,440.010	107.230440	3,237,758.81	108.351465	3,271,607.49	33,848.68	0.14
Original Face:		Base	3,075,747.000	107.230440	3,237,758.81	108.351465	3,271,607.49	33,848.68	0.14
3140HEZ47	FNMA POOL BK1662 FN 03/48 FIXED 5					5.000000	01 Mar 2048		
		Local	7,715,693.090	107.230440	8,273,571.65	107.644288	8,305,502.89	31,931.24	0.36
Original Face:		Base	8,825,385.000	107.230440	8,273,571.65	107.644288	8,305,502.89	31,931.24	0.36
3140HG2E6	FNMA POOL BK3472 FN 04/48 FIXED 4.5					4.500000	01 Apr 2048		
		Local	11,465,129.890	105.546240	12,101,013.49	105.728654	12,121,927.51	20,914.02	0.53
Original Face:		Base	11,668,342.000	105.546240	12,101,013.49	105.728654	12,121,927.51	20,914.02	0.53
3140J74R3	FNMA POOL BM3531 FN 11/31 FIXED VAR					3.000000	01 Nov 2031		
		Local	7,373,528.500	99.816172	7,359,973.87	102.176143	7,533,987.02	174,013.15	0.33
Original Face:		Base	10,000,000.000	99.816172	7,359,973.87	102.176143	7,533,987.02	174,013.15	0.33
31410LUB6	FNMA POOL 890778 FN 10/31 FIXED VAR					2.500000	01 Oct 2031		
		Local	4,061,921.580	100.759007	4,092,751.86	100.801144	4,094,463.42	1,711.56	0.18
Original Face:		Base	6,000,000.000	100.759007	4,092,751.86	100.801144	4,094,463.42	1,711.56	0.18
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5					5.500000	01 Aug 2039		
		Local	1,129,054.650	105.288106	1,188,760.26	108.861165	1,229,102.05	40,341.79	0.05
Original Face:		Base	9,100,000.000	105.288106	1,188,760.26	108.861165	1,229,102.05	40,341.79	0.05
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4					4.000000	01 Mar 2026		
		Local	815,593.300	101.283087	826,058.07	104.518842	852,448.67	26,390.60	0.04
Original Face:		Base	7,060,000.000	101.283087	826,058.07	104.518842	852,448.67	26,390.60	0.04
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4					4.000000	01 Jul 2026		
		Local	771,630.000	102.951133	794,401.83	104.529314	806,579.55	12,177.72	0.04
Original Face:		Base	6,000,000.000	102.951133	794,401.83	104.529314	806,579.55	12,177.72	0.04
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4					4.000000	01 Jan 2042		
		Local	1,698,845.000	104.315362	1,772,156.32	105.465120	1,791,688.92	19,532.60	0.08
Original Face:		Base	5,000,000.000	104.315362	1,772,156.32	105.465120	1,791,688.92	19,532.60	0.08
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3					3.000000	01 Apr 2043		
		Local	3,674,767.460	103.638091	3,808,458.86	101.719000	3,737,936.71	-70,522.15	0.16
Original Face:		Base	7,000,000.000	103.638091	3,808,458.86	101.719000	3,737,936.71	-70,522.15	0.16

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31417GWJ1	FNMA POOL AB9648 FN 06/28 FIXED 2.5					2.500000	01 Jun 2028		
		Local	1,981,590.500	101.221916	2,005,803.87	100.892401	1,999,274.23	-6,529.64	0.09
Original Face:		Base	5,000,000.000	101.221916	2,005,803.87	100.892401	1,999,274.23	-6,529.64	0.09
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
		Local	382,959.990	101.166038	387,425.45	103.813788	397,565.27	10,139.82	0.02
Original Face:		Base	7,000,000.000	101.166038	387,425.45	103.813788	397,565.27	10,139.82	0.02
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4					4.000000	01 Oct 2031		
		Local	1,305,700.490	105.999249	1,384,032.72	104.464000	1,363,986.96	-20,045.76	0.06
Original Face:		Base	6,100,000.000	105.999249	1,384,032.72	104.464000	1,363,986.96	-20,045.76	0.06
31417YFR3	FNMA POOL MA0175 FN 09/19 FIXED 4.5					4.500000	01 Sep 2019		
		Local	20,222.570	100.149536	20,252.81	102.069081	20,640.99	388.18	0.00
Original Face:		Base	16,114,886.000	100.149536	20,252.81	102.069081	20,640.99	388.18	0.00
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3					3.000000	01 Sep 2028		
		Local	4,139,704.040	101.988050	4,222,003.42	101.934891	4,219,802.80	-2,200.62	0.18
Original Face:		Base	9,500,000.000	101.988050	4,222,003.42	101.934891	4,219,802.80	-2,200.62	0.18
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5					3.500000	01 Mar 2034		
		Local	1,983,727.950	102.965216	2,042,549.76	103.714951	2,057,422.47	14,872.71	0.09
Original Face:		Base	5,000,000.000	102.965216	2,042,549.76	103.714951	2,057,422.47	14,872.71	0.09
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4					4.000000	01 Mar 2034		
		Local	3,070,649.700	104.194069	3,199,434.86	105.291406	3,233,130.24	33,695.38	0.14
Original Face:		Base	7,899,440.000	104.194069	3,199,434.86	105.291406	3,233,130.24	33,695.38	0.14
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5					4.500000	01 Apr 2034		
		Local	3,422,655.120	106.374329	3,640,826.43	106.386802	3,641,253.33	426.90	0.16
Original Face:		Base	8,000,000.000	106.374329	3,640,826.43	106.386802	3,641,253.33	426.90	0.16
31418CCS1	FNMA POOL MA2780 FN 10/31 FIXED 3					3.000000	01 Oct 2031		
		Local	3,952,773.720	102.455566	4,049,836.67	102.221032	4,040,566.09	-9,270.58	0.18
Original Face:		Base	6,000,000.000	102.455566	4,049,836.67	102.221032	4,040,566.09	-9,270.58	0.18
31418CJJ4	FNMA POOL MA2964 FN 04/32 FIXED 3					3.000000	01 Apr 2032		
		Local	3,588,749.950	102.571587	3,681,037.77	102.223155	3,668,533.42	-12,504.35	0.16
Original Face:		Base	5,000,000.000	102.571587	3,681,037.77	102.223155	3,668,533.42	-12,504.35	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
31418CVV3	FNMA POOL MA3327 FN 03/33 FIXED 4					4.000000	01 Mar 2033		
		Local	4,235,149.350	103.511071	4,383,848.45	104.415269	4,422,142.59	38,294.14	0.19
Original Face:		Base	5,000,000.000	103.511071	4,383,848.45	104.415269	4,422,142.59	38,294.14	0.19
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR					4.637000	01 Feb 2037		
		Local	625,223.650	103.177092	645,087.58	105.310701	658,427.41	13,339.83	0.03
Original Face:		Base	5,000,000.000	103.177092	645,087.58	105.310701	658,427.41	13,339.83	0.03
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR					5.750000	01 Sep 2032		
		Local	627,121.340	106.242510	666,269.45	106.679370	669,009.09	2,739.64	0.03
Original Face:		Base	3,262,241.000	106.242510	666,269.45	106.679370	669,009.09	2,739.64	0.03
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR					4.583000	01 Jan 2037		
		Local	874,751.790	103.169160	902,474.07	105.230548	920,506.10	18,032.03	0.04
Original Face:		Base	6,271,091.000	103.169160	902,474.07	105.230548	920,506.10	18,032.03	0.04
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR					3.500000	01 Dec 2025		
		Local	1,243,883.640	103.064086	1,281,997.31	103.218923	1,283,923.30	1,925.99	0.06
Original Face:		Base	12,000,000.000	103.064086	1,281,997.31	103.218923	1,283,923.30	1,925.99	0.06
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95					5.950000	01 Feb 2038		
		Local	5,000,000.000	99.663430	4,983,171.51	135.096156	6,754,807.80	1,771,636.29	0.29
		Base		99.663430	4,983,171.51	135.096156	6,754,807.80	1,771,636.29	0.29
34530WAA5	FORD CREDIT AUTO OWNER TRUST/F FORDR 2015 2 A 144A					2.440000	15 Jan 2027		
		Local	5,700,000.000	98.765625	5,629,640.63	100.125010	5,707,125.57	77,484.94	0.25
Original Face:		Base	5,700,000.000	98.765625	5,629,640.63	100.125010	5,707,125.57	77,484.94	0.25
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A					2.030000	15 Dec 2027		
		Local	6,400,000.000	96.687500	6,188,000.00	99.708500	6,381,344.00	193,344.00	0.28
Original Face:		Base	6,400,000.000	96.687500	6,188,000.00	99.708500	6,381,344.00	193,344.00	0.28
345397WY5	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/19 2.597					2.597000	04 Nov 2019		
		Local	20,000,000.000	99.925482	19,985,096.34	99.944765	19,988,953.00	3,856.66	0.87
		Base		99.925482	19,985,096.34	99.944765	19,988,953.00	3,856.66	0.87
345397YF4	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/20 VAR					3.592130	09 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.197800	10,019,780.00	19,780.00	0.44
		Base		100.000000	10,000,000.00	100.197800	10,019,780.00	19,780.00	0.44

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345397YY3	FORD MOTOR CREDIT CO LLC SR UNSECURED 04/21 VAR					3.407750	05 Apr 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	98.687433	4,934,371.65	-65,628.35	0.22
		Base		100.000000	5,000,000.00	98.687433	4,934,371.65	-65,628.35	0.22
35671DAU9	FREEPORT MCMORAN INC COMPANY GUAR 03/22 3.55					3.550000	01 Mar 2022		
		Local	5,000,000.000	99.937597	4,996,879.86	100.375000	5,018,750.00	21,870.14	0.22
		Base		99.937597	4,996,879.86	100.375000	5,018,750.00	21,870.14	0.22
357081AE8	FREMF MORTGAGE TRUST FREMF 2015 K720 B 144A					3.506052	25 Jul 2022		
		Local	5,000,000.000	99.400740	4,970,037.02	102.174590	5,108,729.50	138,692.48	0.22
Original Face:		Base	5,000,000.000	99.400740	4,970,037.02	102.174590	5,108,729.50	138,692.48	0.22
36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6					6.000000	20 Aug 2046		
		Local	3,653,851.880	111.142290	4,060,974.67	113.946000	4,163,418.06	102,443.39	0.18
Original Face:		Base	8,707,929.000	111.142290	4,060,974.67	113.946000	4,163,418.06	102,443.39	0.18
3617BA6P3	GNMA II POOL BC7178 G2 09/47 FIXED 4					4.000000	20 Sep 2047		
		Local	11,118,736.570	105.930471	11,778,130.03	104.951570	11,669,288.59	-108,841.44	0.51
Original Face:		Base	11,805,572.000	105.930471	11,778,130.03	104.951570	11,669,288.59	-108,841.44	0.51
3617G0P38	GNMA II POOL BE5842 G2 02/48 FIXED 3.5					3.500000	20 Feb 2048		
		Local	8,834,888.900	100.000000	8,834,888.90	103.243180	9,121,420.25	286,531.35	0.40
Original Face:		Base	10,000,000.000	100.000000	8,834,888.90	103.243180	9,121,420.25	286,531.35	0.40
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5					5.500000	20 Jun 2040		
		Local	2,077,586.340	109.520297	2,275,378.74	106.504981	2,212,732.94	-62,645.80	0.10
Original Face:		Base	6,000,000.000	109.520297	2,275,378.74	106.504981	2,212,732.94	-62,645.80	0.10
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4					4.000000	20 Jan 2046		
		Local	4,316,438.240	105.926226	4,572,240.12	104.937879	4,529,578.74	-42,661.38	0.20
Original Face:		Base	5,682,660.000	105.926226	4,572,240.12	104.937879	4,529,578.74	-42,661.38	0.20
36197D2A5	GNMA II POOL AZ1669 G2 03/47 FIXED 4.5					4.500000	20 Mar 2047		
		Local	3,869,270.010	106.145648	4,107,061.72	105.454246	4,080,309.51	-26,752.21	0.18
Original Face:		Base	5,271,946.000	106.145648	4,107,061.72	105.454246	4,080,309.51	-26,752.21	0.18
36197J4J1	GNMA II POOL AZ6225 G2 03/47 FIXED 4					4.000000	20 Mar 2047		
		Local	7,753,086.490	105.922233	8,212,242.37	104.009176	8,063,921.37	-148,321.00	0.35
Original Face:		Base	8,934,236.000	105.922233	8,212,242.37	104.009176	8,063,921.37	-148,321.00	0.35

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36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5					5.500000	15 Oct 2033		
		Local	223,011.320	100.962014	225,156.72	112.817938	251,596.77	26,440.05	0.01
Original Face:		Base	7,000,000.000	100.962014	225,156.72	112.817938	251,596.77	26,440.05	0.01
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4					4.000000	20 Aug 2026		
		Local	2,687,695.170	104.552287	2,810,046.76	104.143000	2,799,046.38	-11,000.38	0.12
Original Face:		Base	22,821,698.000	104.552287	2,810,046.76	104.143000	2,799,046.38	-11,000.38	0.12
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5					3.500000	20 Nov 2041		
		Local	707,903.200	102.789843	727,652.59	102.815648	727,835.26	182.67	0.03
Original Face:		Base	5,000,000.000	102.789843	727,652.59	102.815648	727,835.26	182.67	0.03
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.500000	20 Jun 2028		
		Local	5,122,071.700	101.210052	5,184,051.44	99.897000	5,116,795.97	-67,255.47	0.22
Original Face:		Base	13,640,889.000	101.210052	5,184,051.44	99.897000	5,116,795.97	-67,255.47	0.22
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5					5.000000	20 Sep 2041		
		Local	1,523,966.650	108.471142	1,653,064.03	104.760865	1,596,520.64	-56,543.39	0.07
Original Face:		Base	5,000,000.000	108.471142	1,653,064.03	104.760865	1,596,520.64	-56,543.39	0.07
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4					4.000000	15 Jul 2045		
		Local	4,923,399.700	106.552081	5,245,984.82	106.226489	5,229,954.64	-16,030.18	0.23
Original Face:		Base	10,000,000.000	106.552081	5,245,984.82	106.226489	5,229,954.64	-16,030.18	0.23
36249KAA8	GS MORTGAGE SECURITIES TRUST GSMS 2010 C1 A1 144A					3.679000	10 Aug 2043		
		Local	530,231.680	104.065221	551,786.77	100.185990	531,217.86	-20,568.91	0.02
Original Face:		Base	14,082,000.000	104.065221	551,786.77	100.185990	531,217.86	-20,568.91	0.02
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5					5.500000	15 Mar 2034		
		Local	193,214.750	100.906075	194,965.42	112.657783	217,671.45	22,706.03	0.01
Original Face:		Base	7,322,535.000	100.906075	194,965.42	112.657783	217,671.45	22,706.03	0.01
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5					5.000000	15 Jul 2039		
		Local	1,189,053.620	105.395257	1,253,206.12	110.021865	1,308,218.97	55,012.85	0.06
Original Face:		Base	8,800,000.000	105.395257	1,253,206.12	110.021865	1,308,218.97	55,012.85	0.06
36966THT2	GENERAL ELECTRIC CO SR UNSECURED 03/23 VAR					3.410250	15 Mar 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	98.752378	9,875,237.80	-124,762.20	0.43
		Base		100.000000	10,000,000.00	98.752378	9,875,237.80	-124,762.20	0.43

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37045XCH7	GENERAL MOTORS FINL CO COMPANY GUAR 04/21 VAR					3.442130	09 Apr 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	99.954355	9,995,435.50	-4,564.50	0.44
		Base		100.000000	10,000,000.00	99.954355	9,995,435.50	-4,564.50	0.44
38014BAC3	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2018 1 A2B					2.684750	20 Apr 2020		
		Local	2,561,574.920	100.000000	2,561,574.92	99.999950	2,561,573.64	-1.28	0.11
Original Face:		Base	8,000,000.000	100.000000	2,561,574.92	99.999950	2,561,573.64	-1.28	0.11
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA					3.500000	16 Apr 2042		
		Local	821,476.530	106.681806	876,366.00	103.942350	853,862.01	-22,503.99	0.04
Original Face:		Base	2,500,000.000	106.681806	876,366.00	103.942350	853,862.01	-22,503.99	0.04
38375CWQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 JP					3.000000	20 Jul 2039		
		Local	2,032,700.500	102.504921	2,083,618.05	101.324130	2,059,616.10	-24,001.95	0.09
Original Face:		Base	10,000,000.000	102.504921	2,083,618.05	101.324130	2,059,616.10	-24,001.95	0.09
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM					3.500000	20 Apr 2042		
		Local	3,609,595.920	106.469014	3,843,101.19	104.944170	3,788,060.48	-55,040.71	0.17
Original Face:		Base	8,000,000.000	106.469014	3,843,101.19	104.944170	3,788,060.48	-55,040.71	0.17
38375UE97	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H16 FD					2.667130	20 Aug 2067		
		Local	953,279.900	100.000000	953,279.90	99.956410	952,864.37	-415.53	0.04
Original Face:		Base	10,000,000.000	100.000000	953,279.90	99.956410	952,864.37	-415.53	0.04
38375UYY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA					3.629000	20 Apr 2067		
		Local	9,383,700.800	103.637439	9,725,027.21	102.219340	9,591,957.03	-133,070.18	0.42
Original Face:		Base	10,000,000.000	103.637439	9,725,027.21	102.219340	9,591,957.03	-133,070.18	0.42
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E					3.000000	16 Oct 2039		
		Local	540,956.300	103.680678	560,867.16	103.572400	560,281.42	-585.74	0.02
Original Face:		Base	10,000,000.000	103.680678	560,867.16	103.572400	560,281.42	-585.74	0.02
38376FNL2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 66 UG					4.500000	20 Jul 2038		
		Local	33,163.020	102.981514	34,151.78	100.155450	33,214.57	-937.21	0.00
Original Face:		Base	4,500,000.000	102.981514	34,151.78	100.155450	33,214.57	-937.21	0.00
38376GW30	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 86 B					3.000000	16 Feb 2041		
		Local	1,572,021.560	102.413742	1,609,966.11	99.933930	1,570,982.93	-38,983.18	0.07
Original Face:		Base	6,500,000.000	102.413742	1,609,966.11	99.933930	1,570,982.93	-38,983.18	0.07

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38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE					2.709130	20 Jun 2063		
		Local	2,162,242.240	100.000000	2,162,242.24	99.818780	2,158,323.82	-3,918.42	0.09
Original Face:		Base	9,934,605.000	100.000000	2,162,242.24	99.818780	2,158,323.82	-3,918.42	0.09
38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG					3.496130	20 Dec 2066		
		Local	9,485,729.600	101.060814	9,586,355.57	101.949280	9,670,633.03	84,277.46	0.42
Original Face:		Base	10,000,000.000	101.060814	9,586,355.57	101.949280	9,670,633.03	84,277.46	0.42
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA					5.713390	20 Aug 2034		
		Local	957,716.250	107.512088	1,029,660.74	111.462280	1,067,492.37	37,831.63	0.05
Original Face:		Base	5,000,000.000	107.512088	1,029,660.74	111.462280	1,067,492.37	37,831.63	0.05
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW					6.000540	20 Apr 2037		
		Local	1,937,395.200	108.623007	2,104,456.92	111.289620	2,156,119.76	51,662.84	0.09
Original Face:		Base	10,000,000.000	108.623007	2,104,456.92	111.289620	2,156,119.76	51,662.84	0.09
38378BDT3	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 22 B					2.686920	16 Aug 2041		
		Local	3,250,000.000	103.236164	3,355,175.33	99.804860	3,243,657.95	-111,517.38	0.14
Original Face:		Base	3,250,000.000	103.236164	3,355,175.33	99.804860	3,243,657.95	-111,517.38	0.14
38378BUA5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 67 B					2.676310	16 Oct 2047		
		Local	5,000,000.000	104.023475	5,201,173.77	99.831580	4,991,579.00	-209,594.77	0.22
Original Face:		Base	5,000,000.000	104.023475	5,201,173.77	99.831580	4,991,579.00	-209,594.77	0.22
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK					3.000000	16 Jan 2027		
		Local	905,865.870	102.559782	929,054.06	102.407600	927,675.50	-1,378.56	0.04
Original Face:		Base	6,500,000.000	102.559782	929,054.06	102.407600	927,675.50	-1,378.56	0.04
38378KX79	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 139 AG					3.000000	16 Oct 2051		
		Local	2,000,000.000	99.681602	1,993,632.04	100.368260	2,007,365.20	13,733.16	0.09
Original Face:		Base	2,000,000.000	99.681602	1,993,632.04	100.368260	2,007,365.20	13,733.16	0.09
38378N5M1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 73 AG					3.200000	16 Apr 2043		
		Local	5,000,000.000	103.451021	5,172,551.07	102.258000	5,112,900.00	-59,651.07	0.22
Original Face:		Base	5,000,000.000	103.451021	5,172,551.07	102.258000	5,112,900.00	-59,651.07	0.22
38378NY56	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 64 AC					2.250000	16 Dec 2047		
		Local	1,200,788.280	100.254600	1,203,845.49	99.611000	1,196,117.21	-7,728.28	0.05
Original Face:		Base	3,000,000.000	100.254600	1,203,845.49	99.611000	1,196,117.21	-7,728.28	0.05

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38378UZR1	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 144 DA					3.000000	20 Sep 2041		
		Local	4,535,661.480	100.294265	4,549,008.33	101.611870	4,608,770.45	59,762.12	0.20
Original Face:		Base	12,000,000.000	100.294265	4,549,008.33	101.611870	4,608,770.45	59,762.12	0.20
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE					3.500000	20 Sep 2043		
		Local	5,429,000.000	96.321304	5,229,283.62	105.984860	5,753,918.05	524,634.43	0.25
Original Face:		Base	5,429,000.000	96.321304	5,229,283.62	105.984860	5,753,918.05	524,634.43	0.25
38378XA50	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 172 AE					2.050000	16 Jan 2041		
		Local	1,329,767.050	99.883745	1,328,221.13	99.390000	1,321,655.47	-6,565.66	0.06
Original Face:		Base	5,000,000.000	99.883745	1,328,221.13	99.390000	1,321,655.47	-6,565.66	0.06
38379GMY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 142 UQ					3.000000	20 Nov 2043		
		Local	912,255.750	102.572175	935,720.56	101.682830	927,607.46	-8,113.10	0.04
Original Face:		Base	5,000,000.000	102.572175	935,720.56	101.682830	927,607.46	-8,113.10	0.04
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV					2.950000	16 Oct 2029		
		Local	2,241,253.080	102.650209	2,300,650.96	101.647130	2,278,169.43	-22,481.53	0.10
Original Face:		Base	3,000,000.000	102.650209	2,300,650.96	101.647130	2,278,169.43	-22,481.53	0.10
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.200000	16 Aug 2055		
		Local	6,855,622.300	99.887075	6,847,880.61	98.941730	6,783,071.31	-64,809.30	0.30
Original Face:		Base	10,000,000.000	99.887075	6,847,880.61	98.941730	6,783,071.31	-64,809.30	0.30
38380BC45	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 156 VA					3.000000	20 Dec 2030		
		Local	4,975,461.160	102.040717	5,076,996.25	102.415430	5,095,639.94	18,643.69	0.22
Original Face:		Base	5,879,850.000	102.040717	5,076,996.25	102.415430	5,095,639.94	18,643.69	0.22
38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB					6.080160	20 Nov 2042		
		Local	3,042,333.330	114.254795	3,476,011.72	114.785150	3,492,146.88	16,135.16	0.15
Original Face:		Base	5,010,613.000	114.254795	3,476,011.72	114.785150	3,492,146.88	16,135.16	0.15
38380CJU8	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 13 KA					3.000000	20 Jul 2045		
		Local	4,865,530.740	99.554338	4,843,846.94	101.756520	4,950,994.76	107,147.82	0.22
Original Face:		Base	6,000,000.000	99.554338	4,843,846.94	101.756520	4,950,994.76	107,147.82	0.22
38380CRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 5 MA					3.000000	20 Mar 2045		
		Local	10,908,675.940	102.221855	11,151,050.85	102.348820	11,164,901.10	13,850.25	0.49
Original Face:		Base	13,484,830.000	102.221855	11,151,050.85	102.348820	11,164,901.10	13,850.25	0.49

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38380HX31	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 165 MC					2.500000	20 Nov 2042		
		Local	4,165,214.200	100.468315	4,184,720.53	100.625040	4,191,248.45	6,527.92	0.18
Original Face:		Base	5,000,000.000	100.468315	4,184,720.53	100.625040	4,191,248.45	6,527.92	0.18
38380KBF1	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 174 MP					3.000000	20 Apr 2043		
		Local	8,309,971.500	101.377191	8,424,415.67	101.307880	8,418,655.96	-5,759.71	0.37
Original Face:		Base	10,000,000.000	101.377191	8,424,415.67	101.307880	8,418,655.96	-5,759.71	0.37
38380UP98	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 12 T					3.000000	20 Nov 2044		
		Local	7,970,885.600	100.451444	8,006,869.72	102.017420	8,131,691.84	124,822.12	0.35
Original Face:		Base	10,000,000.000	100.451444	8,006,869.72	102.017420	8,131,691.84	124,822.12	0.35
38380VJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 27 BD					2.500000	20 Jul 2044		
		Local	8,861,627.200	98.019669	8,686,137.61	100.168380	8,876,548.41	190,410.80	0.39
Original Face:		Base	10,000,000.000	98.019669	8,686,137.61	100.168380	8,876,548.41	190,410.80	0.39
38381AY42	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 153 UA					5.493100	20 Jun 2048		
		Local	8,830,339.000	106.739347	9,425,446.17	110.711210	9,776,175.15	350,728.98	0.43
Original Face:		Base	10,000,000.000	106.739347	9,425,446.17	110.711210	9,776,175.15	350,728.98	0.43
38381R5J4	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 30 WA					4.659580	20 Feb 2049		
		Local	9,519,767.100	104.833040	9,979,861.21	108.049310	10,286,042.67	306,181.46	0.45
Original Face:		Base	10,000,000.000	104.833040	9,979,861.21	108.049310	10,286,042.67	306,181.46	0.45
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2					3.200000	21 Aug 2025		
		Local	5,000,000.000	99.813390	4,990,669.49	104.884674	5,244,233.70	253,564.21	0.23
		Base		99.813390	4,990,669.49	104.884674	5,244,233.70	253,564.21	0.23
459200AS0	IBM CORP SR UNSECURED 01/28 6.5					6.500000	15 Jan 2028		
		Local	10,000,000.000	118.025599	11,802,559.94	126.611763	12,661,176.30	858,616.36	0.55
		Base		118.025599	11,802,559.94	126.611763	12,661,176.30	858,616.36	0.55
46590JAW7	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C32 A5					3.598200	15 Nov 2048		
		Local	5,740,000.000	103.230595	5,925,436.17	106.015110	6,085,267.31	159,831.14	0.27
Original Face:		Base	5,740,000.000	103.230595	5,925,436.17	106.015110	6,085,267.31	159,831.14	0.27
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4					6.400000	15 May 2038		
		Local	5,000,000.000	99.273569	4,963,678.45	137.980984	6,899,049.20	1,935,370.75	0.30
		Base		99.273569	4,963,678.45	137.980984	6,899,049.20	1,935,370.75	0.30

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46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.700000	18 May 2023		
		Local	10,000,000.000	99.855432	9,985,543.24	101.025000	10,102,500.00	116,956.76	0.44
		Base		99.855432	9,985,543.24	101.025000	10,102,500.00	116,956.76	0.44
46635TCG5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C3 A4 144A					4.717100	15 Feb 2046		
		Local	8,796,432.720	108.908153	9,580,032.39	103.053590	9,065,039.71	-514,992.68	0.40
Original Face:		Base	10,000,000.000	108.908153	9,580,032.39	103.053590	9,065,039.71	-514,992.68	0.40
46637WAC7	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 CBX A3					3.138800	15 Jun 2045		
		Local	205,029.490	102.544556	210,246.58	99.904970	204,834.65	-5,411.93	0.01
Original Face:		Base	10,000,000.000	102.544556	210,246.58	99.904970	204,834.65	-5,411.93	0.01
46638UAD8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 C8 ASB					2.379100	15 Oct 2045		
		Local	7,108,165.760	100.272667	7,127,547.41	99.967870	7,105,881.91	-21,665.50	0.31
Original Face:		Base	10,000,000.000	100.272667	7,127,547.41	99.967870	7,105,881.91	-21,665.50	0.31
46639YAP2	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 LC11 A4					2.694200	15 Apr 2046		
		Local	2,193,002.850	100.697380	2,208,296.41	101.534650	2,226,657.77	18,361.36	0.10
Original Face:		Base	4,840,000.000	100.697380	2,208,296.41	101.534650	2,226,657.77	18,361.36	0.10
46643TBJ0	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C26 A4					3.494300	15 Jan 2048		
		Local	9,680,152.000	103.189670	9,988,916.87	104.972740	10,161,520.79	172,603.92	0.44
Original Face:		Base	9,680,152.000	103.189670	9,988,916.87	104.972740	10,161,520.79	172,603.92	0.44
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95					4.950000	15 May 2033		
		Local	5,000,000.000	98.310301	4,915,515.04	123.973409	6,198,670.45	1,283,155.41	0.27
		Base		98.310301	4,915,515.04	123.973409	6,198,670.45	1,283,155.41	0.27
48126DX53	JPMORGAN CHASE + CO SR UNSECURED 06/23 VAR					3.336130	21 Jun 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.361408	4,968,070.40	-31,929.60	0.22
		Base		100.000000	5,000,000.00	99.361408	4,968,070.40	-31,929.60	0.22
487836BP2	KELLOGG CO SR UNSECURED 04/26 3.25					3.250000	01 Apr 2026		
		Local	5,000,000.000	99.930252	4,996,512.58	101.718000	5,085,900.00	89,387.42	0.22
		Base		99.930252	4,996,512.58	101.718000	5,085,900.00	89,387.42	0.22
50077LAQ9	KRAFT HEINZ FOODS CO COMPANY GUAR 08/22 VAR					3.365130	10 Aug 2022		
		Local	15,000,000.000	100.000000	15,000,000.00	99.555316	14,933,297.40	-66,702.60	0.65
		Base		100.000000	15,000,000.00	99.555316	14,933,297.40	-66,702.60	0.65

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55616XAF4	MACYS RETAIL HLDGS INC COMPANY GUAR 01/22 3.875					3.875000	15 Jan 2022		
		2,000,000.000	Local	99.809647	1,996,192.94	101.761472	2,035,229.44	39,036.50	0.09
			Base	99.809647	1,996,192.94	101.761472	2,035,229.44	39,036.50	0.09
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3					6.300000	01 Mar 2038		
		5,000,000.000	Local	99.708871	4,985,443.57	130.244584	6,512,229.20	1,526,785.63	0.28
			Base	99.708871	4,985,443.57	130.244584	6,512,229.20	1,526,785.63	0.28
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375					6.375000	15 Feb 2028		
		10,000,000.000	Local	119.085783	11,908,578.27	125.179697	12,517,969.70	609,391.43	0.55
			Base	119.085783	11,908,578.27	125.179697	12,517,969.70	609,391.43	0.55
61747YCM5	MORGAN STANLEY SR UNSECURED 01/20 5.5					5.500000	26 Jan 2020		
		3,100,000.000	Local	101.276212	3,139,562.57	101.718191	3,153,263.92	13,701.35	0.14
			Base	101.276212	3,139,562.57	101.718191	3,153,263.92	13,701.35	0.14
626717AD4	MURPHY OIL CORP SR UNSECURED 06/22 4					4.000000	01 Jun 2022		
		5,000,000.000	Local	99.941631	4,997,081.57	100.250000	5,012,500.00	15,418.43	0.22
			Base	99.941631	4,997,081.57	100.250000	5,012,500.00	15,418.43	0.22
637432NN1	NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05					3.050000	25 Apr 2027		
		10,000,000.000	Local	99.836695	9,983,669.46	102.550047	10,255,004.70	271,335.24	0.45
			Base	99.836695	9,983,669.46	102.550047	10,255,004.70	271,335.24	0.45
651639AN6	NEWMONT GOLDCORP CORP COMPANY GUAR 03/22 3.5					3.500000	15 Mar 2022		
		8,000,000.000	Local	99.808683	7,984,694.66	102.350921	8,188,073.68	203,379.02	0.36
			Base	99.808683	7,984,694.66	102.350921	8,188,073.68	203,379.02	0.36
65339KAQ3	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/20 3.342					3.342000	01 Sep 2020		
		10,000,000.000	Local	100.161777	10,016,177.72	101.138110	10,113,811.00	97,633.28	0.44
			Base	100.161777	10,016,177.72	101.138110	10,113,811.00	97,633.28	0.44
655844BT4	NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15					3.150000	01 Jun 2027		
		5,000,000.000	Local	99.876597	4,993,829.87	102.514536	5,125,726.80	131,896.93	0.22
			Base	99.876597	4,993,829.87	102.514536	5,125,726.80	131,896.93	0.22
69353RFC7	PNC BANK NA SR UNSECURED 05/20 2					2.000000	19 May 2020		
		8,000,000.000	Local	99.964059	7,997,124.75	99.734000	7,978,720.00	-18,404.75	0.35
			Base	99.964059	7,997,124.75	99.734000	7,978,720.00	-18,404.75	0.35

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69353RFD5	PNC BANK NA SR UNSECURED 05/20 VAR					2.879630	19 May 2020		
		Local	20,000,000.000	100.000000	20,000,000.00	100.326656	20,065,331.20	65,331.20	0.88
		Base		100.000000	20,000,000.00	100.326656	20,065,331.20	65,331.20	0.88
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6					3.600000	01 Mar 2024		
		Local	5,000,000.000	99.920793	4,996,039.66	106.158616	5,307,930.80	311,891.14	0.23
		Base		99.920793	4,996,039.66	106.158616	5,307,930.80	311,891.14	0.23
713448DU9	PEPSICO INC SR UNSECURED 05/22 VAR					2.940630	02 May 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	100.303995	20,060,799.00	60,799.00	0.88
		Base		100.000000	20,000,000.00	100.303995	20,060,799.00	60,799.00	0.88
717081DZ3	PFIZER INC SR UNSECURED 12/21 2.2					2.200000	15 Dec 2021		
		Local	5,000,000.000	99.955828	4,997,791.40	100.089335	5,004,466.75	6,675.35	0.22
		Base		99.955828	4,997,791.40	100.089335	5,004,466.75	6,675.35	0.22
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75					6.750000	15 Dec 2027		
		Local	3,000,000.000	117.875747	3,536,272.40	129.281000	3,878,430.00	342,157.60	0.17
		Base		117.875747	3,536,272.40	129.281000	3,878,430.00	342,157.60	0.17
718172AH2	PHILIP MORRIS INTL INC SR UNSECURED 03/20 4.5					4.500000	26 Mar 2020		
		Local	5,000,000.000	99.905605	4,995,280.26	101.517114	5,075,855.70	80,575.44	0.22
		Base		99.905605	4,995,280.26	101.517114	5,075,855.70	80,575.44	0.22
737679DD9	POTOMAC ELECTRIC POWER 1ST MORTGAGE 04/22 3.05					3.050000	01 Apr 2022		
		Local	3,000,000.000	99.920282	2,997,608.45	102.159015	3,064,770.45	67,162.00	0.13
		Base		99.920282	2,997,608.45	102.159015	3,064,770.45	67,162.00	0.13
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625					5.625000	01 Oct 2038		
		Local	9,800,000.000	99.951016	9,795,199.60	133.837385	13,116,063.73	3,320,864.13	0.57
		Base		99.951016	9,795,199.60	133.837385	13,116,063.73	3,320,864.13	0.57
742651DV1	PRIVATE EXPORT FUNDING US GOVT GUAR 09/20 2.3					2.300000	15 Sep 2020		
		Local	10,000,000.000	100.307311	10,030,731.13	100.318593	10,031,859.30	1,128.17	0.44
		Base		100.307311	10,030,731.13	100.318593	10,031,859.30	1,128.17	0.44
7591EPAK6	REGIONS FINANCIAL CORP SR UNSECURED 02/21 3.2					3.200000	08 Feb 2021		
		Local	3,000,000.000	100.415540	3,012,466.19	101.083000	3,032,490.00	20,023.81	0.13
		Base		100.415540	3,012,466.19	101.083000	3,032,490.00	20,023.81	0.13

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771196BE1	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35					3.350000	30 Sep 2024		
		5,000,000.000	Local	100.508407	5,025,420.36	104.786524	5,239,326.20	213,905.84	0.23
			Base	100.508407	5,025,420.36	104.786524	5,239,326.20	213,905.84	0.23
779382AP5	ROWAN COMPANIES INC COMPANY GUAR 06/22 4.875					4.875000	01 Jun 2022		
		4,000,000.000	Local	99.818328	3,992,733.12	92.125000	3,685,000.00	-307,733.12	0.16
			Base	99.818328	3,992,733.12	92.125000	3,685,000.00	-307,733.12	0.16
808513AU9	CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2					3.200000	25 Jan 2028		
		10,000,000.000	Local	99.870917	9,987,091.69	103.271747	10,327,174.70	340,083.01	0.45
			Base	99.870917	9,987,091.69	103.271747	10,327,174.70	340,083.01	0.45
822582BH4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 VAR					2.985250	11 May 2020		
		10,000,000.000	Local	100.000000	10,000,000.00	100.360000	10,036,000.00	36,000.00	0.44
			Base	100.000000	10,000,000.00	100.360000	10,036,000.00	36,000.00	0.44
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95					2.950000	01 Jul 2023		
		5,000,000.000	Local	99.953020	4,997,651.00	101.498000	5,074,900.00	77,249.00	0.22
			Base	99.953020	4,997,651.00	101.498000	5,074,900.00	77,249.00	0.22
844895AV4	SOUTHWEST GAS CORP SR UNSECURED 04/22 3.875					3.875000	01 Apr 2022		
		4,000,000.000	Local	99.991295	3,999,651.80	102.357040	4,094,281.60	94,629.80	0.18
			Base	99.991295	3,999,651.80	102.357040	4,094,281.60	94,629.80	0.18
855244AG4	STARBUCKS CORP SR UNSECURED 06/22 2.7					2.700000	15 Jun 2022		
		5,000,000.000	Local	99.992258	4,999,612.92	101.343109	5,067,155.45	67,542.53	0.22
			Base	99.992258	4,999,612.92	101.343109	5,067,155.45	67,542.53	0.22
857477AL7	STATE STREET CORP SUBORDINATED 05/23 3.1					3.100000	15 May 2023		
		5,000,000.000	Local	99.937379	4,996,868.93	102.673121	5,133,656.05	136,787.12	0.22
			Base	99.937379	4,996,868.93	102.673121	5,133,656.05	136,787.12	0.22
86787EBE6	SUNTRUST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
		5,000,000.000	Local	99.951153	4,997,557.65	101.273665	5,063,683.25	66,125.60	0.22
			Base	99.951153	4,997,557.65	101.273665	5,063,683.25	66,125.60	0.22
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35					6.350000	01 Nov 2032		
		5,000,000.000	Local	107.820786	5,391,039.31	135.257383	6,762,869.15	1,371,829.84	0.30
			Base	107.820786	5,391,039.31	135.257383	6,762,869.15	1,371,829.84	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
89233P5T9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3					3.300000	12 Jan 2022		
		Local	5,000,000.000	99.906028	4,995,301.42	102.822705	5,141,135.25	145,833.83	0.22
		Base		99.906028	4,995,301.42	102.822705	5,141,135.25	145,833.83	0.22
902494AT0	TYSON FOODS INC COMPANY GUAR 06/22 4.5					4.500000	15 Jun 2022		
		Local	3,000,000.000	99.849960	2,995,498.79	105.483650	3,164,509.50	169,010.71	0.14
		Base		99.849960	2,995,498.79	105.483650	3,164,509.50	169,010.71	0.14
902494BF9	TYSON FOODS INC SR UNSECURED 08/21 2.25					2.250000	23 Aug 2021		
		Local	5,000,000.000	99.895155	4,994,757.73	99.726864	4,986,343.20	-8,414.53	0.22
		Base		99.895155	4,994,757.73	99.726864	4,986,343.20	-8,414.53	0.22
90327QCY3	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2					2.000000	01 Jun 2021		
		Local	15,000,000.000	99.958292	14,993,743.80	99.733000	14,959,950.00	-33,793.80	0.65
		Base		99.958292	14,993,743.80	99.733000	14,959,950.00	-33,793.80	0.65
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2					6.200000	15 Jan 2038		
		Local	5,000,000.000	99.682909	4,984,145.45	135.669570	6,783,478.50	1,799,333.05	0.30
		Base		99.682909	4,984,145.45	135.669570	6,783,478.50	1,799,333.05	0.30
911759LH9	HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/19 2.05					2.050000	01 Aug 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	99.977584	4,998,879.20	-1,120.80	0.22
		Base		100.000000	5,000,000.00	99.977584	4,998,879.20	-1,120.80	0.22
912810ED6	US TREASURY N/B 08/19 8.125					8.125000	15 Aug 2019		
		Local	5,000,000.000	100.488234	5,024,411.71	100.718480	5,035,924.00	11,512.29	0.22
		Base		100.488234	5,024,411.71	100.718480	5,035,924.00	11,512.29	0.22
912810EM6	US TREASURY N/B 08/22 7.25					7.250000	15 Aug 2022		
		Local	5,000,000.000	110.954627	5,547,731.34	116.648438	5,832,421.90	284,690.56	0.25
		Base		110.954627	5,547,731.34	116.648438	5,832,421.90	284,690.56	0.25
912810EN4	US TREASURY N/B 11/22 7.625					7.625000	15 Nov 2022		
		Local	5,000,000.000	112.621358	5,631,067.89	119.210938	5,960,546.90	329,479.01	0.26
		Base		112.621358	5,631,067.89	119.210938	5,960,546.90	329,479.01	0.26
912810EP9	US TREASURY N/B 02/23 7.125					7.125000	15 Feb 2023		
		Local	5,000,000.000	107.033054	5,351,652.69	118.808594	5,940,429.70	588,777.01	0.26
		Base		107.033054	5,351,652.69	118.808594	5,940,429.70	588,777.01	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
912810ES3	US TREASURY N/B 11/24 7.5					7.500000	15 Nov 2024		
		5,000,000.000	Local	126.396655	6,319,832.75	129.046875	6,452,343.75	132,511.00	0.28
			Base	126.396655	6,319,832.75	129.046875	6,452,343.75	132,511.00	0.28
912810EV6	US TREASURY N/B 08/25 6.875					6.875000	15 Aug 2025		
		12,500,000.000	Local	122.048820	15,256,102.55	129.019531	16,127,441.38	871,338.83	0.70
			Base	122.048820	15,256,102.55	129.019531	16,127,441.38	871,338.83	0.70
912810EW4	US TREASURY N/B 02/26 6					6.000000	15 Feb 2026		
		12,500,000.000	Local	115.736297	14,467,037.07	125.718750	15,714,843.75	1,247,806.68	0.69
			Base	115.736297	14,467,037.07	125.718750	15,714,843.75	1,247,806.68	0.69
912810EX2	US TREASURY N/B 08/26 6.75					6.750000	15 Aug 2026		
		20,000,000.000	Local	127.829410	25,565,881.94	132.394531	26,478,906.20	913,024.26	1.16
			Base	127.829410	25,565,881.94	132.394531	26,478,906.20	913,024.26	1.16
912810EY0	US TREASURY N/B 11/26 6.5					6.500000	15 Nov 2026		
		12,500,000.000	Local	130.440862	16,305,107.78	131.593750	16,449,218.75	144,110.97	0.72
			Base	130.440862	16,305,107.78	131.593750	16,449,218.75	144,110.97	0.72
912810FA1	US TREASURY N/B 08/27 6.375					6.375000	15 Aug 2027		
		15,000,000.000	Local	119.381150	17,907,172.45	133.359375	20,003,906.25	2,096,733.80	0.87
			Base	119.381150	17,907,172.45	133.359375	20,003,906.25	2,096,733.80	0.87
912810FB9	US TREASURY N/B 11/27 6.125					6.125000	15 Nov 2027		
		15,000,000.000	Local	131.393945	19,709,091.80	132.250000	19,837,500.00	128,408.20	0.87
			Base	131.393945	19,709,091.80	132.250000	19,837,500.00	128,408.20	0.87
912810FE3	US TREASURY N/B 08/28 5.5					5.500000	15 Aug 2028		
		27,500,000.000	Local	125.225302	34,436,958.15	129.394531	35,583,496.03	1,146,537.88	1.55
			Base	125.225302	34,436,958.15	129.394531	35,583,496.03	1,146,537.88	1.55
912810FF0	US TREASURY N/B 11/28 5.25					5.250000	15 Nov 2028		
		17,500,000.000	Local	124.476861	21,783,450.61	127.886719	22,380,175.83	596,725.22	0.98
			Base	124.476861	21,783,450.61	127.886719	22,380,175.83	596,725.22	0.98
912810FG8	US TREASURY N/B 02/29 5.25					5.250000	15 Feb 2029		
		20,000,000.000	Local	122.902457	24,580,491.30	128.433594	25,686,718.80	1,106,227.50	1.12
			Base	122.902457	24,580,491.30	128.433594	25,686,718.80	1,106,227.50	1.12

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912810FJ2	US TREASURY N/B 08/29 6.125					6.125000	15 Aug 2029		
		20,000,000.000	Local	132.925123	26,585,024.52	137.664062	27,532,812.40	947,787.88	1.20
			Base	132.925123	26,585,024.52	137.664062	27,532,812.40	947,787.88	1.20
912810FM5	US TREASURY N/B 05/30 6.25					6.250000	15 May 2030		
		32,500,000.000	Local	140.538774	45,675,101.53	141.086000	45,852,950.00	177,848.47	2.00
			Base	140.538774	45,675,101.53	141.086000	45,852,950.00	177,848.47	2.00
9128284C1	US TREASURY N/B 03/20 2.25					2.250000	31 Mar 2020		
		15,000,000.000	Local	99.864000	14,979,600.02	100.167969	15,025,195.35	45,595.33	0.66
			Base	99.864000	14,979,600.02	100.167969	15,025,195.35	45,595.33	0.66
9128284Y3	US TREASURY N/B 08/20 2.625					2.625000	31 Aug 2020		
		5,000,000.000	Local	99.793557	4,989,677.83	100.820316	5,041,015.80	51,337.97	0.22
			Base	99.793557	4,989,677.83	100.820316	5,041,015.80	51,337.97	0.22
9128285B2	US TREASURY N/B 09/20 2.75					2.750000	30 Sep 2020		
		5,000,000.000	Local	99.902183	4,995,109.16	101.046875	5,052,343.75	57,234.59	0.22
			Base	99.902183	4,995,109.16	101.046875	5,052,343.75	57,234.59	0.22
9128285S5	US TREASURY N/B 12/20 2.5					2.500000	31 Dec 2020		
		5,000,000.000	Local	100.105415	5,005,270.74	100.968750	5,048,437.50	43,166.76	0.22
			Base	100.105415	5,005,270.74	100.968750	5,048,437.50	43,166.76	0.22
912828B58	US TREASURY N/B 01/21 2.125					2.125000	31 Jan 2021		
		5,000,000.000	Local	99.941199	4,997,059.94	100.457031	5,022,851.55	25,791.61	0.22
			Base	99.941199	4,997,059.94	100.457031	5,022,851.55	25,791.61	0.22
912828G38	US TREASURY N/B 11/24 2.25					2.250000	15 Nov 2024		
		2,500,000.000	Local	102.760502	2,569,012.54	102.328125	2,558,203.13	-10,809.41	0.11
			Base	102.760502	2,569,012.54	102.328125	2,558,203.13	-10,809.41	0.11
912828M56	US TREASURY N/B 11/25 2.25					2.250000	15 Nov 2025		
		10,000,000.000	Local	99.652022	9,965,202.15	102.410000	10,241,000.00	275,797.85	0.45
			Base	99.652022	9,965,202.15	102.410000	10,241,000.00	275,797.85	0.45
912828NT3	US TREASURY N/B 08/20 2.625					2.625000	15 Aug 2020		
		5,000,000.000	Local	100.092861	5,004,643.06	100.781250	5,039,062.50	34,419.44	0.22
			Base	100.092861	5,004,643.06	100.781250	5,039,062.50	34,419.44	0.22

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912828QN3	US TREASURY N/B 05/21 3.125					3.125000	15 May 2021		
		5,000,000.000	Local	102.836550	5,141,827.51	102.460938	5,123,046.90	-18,780.61	0.22
			Base	102.836550	5,141,827.51	102.460938	5,123,046.90	-18,780.61	0.22
912828TC4	US TREASURY N/B 06/19 1					1.000000	30 Jun 2019		
		5,000,000.000	Local	100.000000	4,999,999.99	100.000000	5,000,000.00	0.01	0.22
			Base	100.000000	4,999,999.99	100.000000	5,000,000.00	0.01	0.22
912828TJ9	US TREASURY N/B 08/22 1.625					1.625000	15 Aug 2022		
		5,000,000.000	Local	99.758312	4,987,915.58	99.695312	4,984,765.60	-3,149.98	0.22
			Base	99.758312	4,987,915.58	99.695312	4,984,765.60	-3,149.98	0.22
912828TR1	US TREASURY N/B 09/19 1					1.000000	30 Sep 2019		
		10,000,000.000	Local	99.785406	9,978,540.60	99.714844	9,971,484.40	-7,056.20	0.44
			Base	99.785406	9,978,540.60	99.714844	9,971,484.40	-7,056.20	0.44
912828TY6	US TREASURY N/B 11/22 1.625					1.625000	15 Nov 2022		
		5,000,000.000	Local	99.439734	4,971,986.71	99.667969	4,983,398.45	11,411.74	0.22
			Base	99.439734	4,971,986.71	99.667969	4,983,398.45	11,411.74	0.22
912828U24	US TREASURY N/B 11/26 2					2.000000	15 Nov 2026		
		10,000,000.000	Local	96.276609	9,627,660.86	100.761719	10,076,171.90	448,511.04	0.44
			Base	96.276609	9,627,660.86	100.761719	10,076,171.90	448,511.04	0.44
912828UB4	US TREASURY N/B 11/19 1					1.000000	30 Nov 2019		
		7,500,000.000	Local	99.936730	7,495,254.77	99.535156	7,465,136.70	-30,118.07	0.33
			Base	99.936730	7,495,254.77	99.535156	7,465,136.70	-30,118.07	0.33
912828V98	US TREASURY N/B 02/27 2.25					2.250000	15 Feb 2027		
		5,000,000.000	Local	96.088267	4,804,413.33	102.476562	5,123,828.10	319,414.77	0.22
			Base	96.088267	4,804,413.33	102.476562	5,123,828.10	319,414.77	0.22
912828W22	US TREASURY N/B 02/20 1.375					1.375000	15 Feb 2020		
		5,000,000.000	Local	99.237294	4,961,864.72	99.570312	4,978,515.60	16,650.88	0.22
			Base	99.237294	4,961,864.72	99.570312	4,978,515.60	16,650.88	0.22
912828WS5	US TREASURY N/B 06/19 1.625					1.625000	30 Jun 2019		
		5,000,000.000	Local	100.000000	4,999,999.99	100.000000	5,000,000.00	0.01	0.22
			Base	100.000000	4,999,999.99	100.000000	5,000,000.00	0.01	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
912828Y46	US TREASURY N/B 07/20 2.625					2.625000	31 Jul 2020		
		Local	5,000,000.000	99.955562	4,997,778.08	100.734375	5,036,718.75	38,940.67	0.22
		Base		99.955562	4,997,778.08	100.734375	5,036,718.75	38,940.67	0.22
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
		Local	5,000,000.000	99.981332	4,999,066.59	101.760810	5,088,040.50	88,973.91	0.22
Original Face:		Base	5,000,000.000	99.981332	4,999,066.59	101.760810	5,088,040.50	88,973.91	0.22
92348NAA5	VERIZON OWNER TRUST VZOT 2017 1A A 144A					2.060000	20 Sep 2021		
		Local	3,535,267.300	99.991024	3,534,949.98	99.863280	3,530,433.88	-4,516.10	0.15
Original Face:		Base	5,000,000.000	99.991024	3,534,949.98	99.863280	3,530,433.88	-4,516.10	0.15
92349FAB9	VERIZON OWNER TRUST VZOT 2018 1A A1B 144A					2.642880	20 Sep 2022		
		Local	10,500,000.000	100.000000	10,500,000.00	99.950710	10,494,824.55	-5,175.45	0.46
Original Face:		Base	10,500,000.000	100.000000	10,500,000.00	99.950710	10,494,824.55	-5,175.45	0.46
92890FAT3	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4					3.723000	15 May 2047		
		Local	9,250,000.000	106.990216	9,896,594.97	105.327810	9,742,822.43	-153,772.54	0.43
Original Face:		Base	9,250,000.000	106.990216	9,896,594.97	105.327810	9,742,822.43	-153,772.54	0.43
92936TAB8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 A2					3.431000	15 Jun 2045		
		Local	5,000,000.000	101.565858	5,078,292.90	102.958950	5,147,947.50	69,654.60	0.22
Original Face:		Base	5,000,000.000	101.565858	5,078,292.90	102.958950	5,147,947.50	69,654.60	0.22
92937EAC8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 A3					2.695000	15 Mar 2045		
		Local	787,512.430	102.400319	806,415.24	101.247320	797,335.23	-9,080.01	0.03
Original Face:		Base	5,000,000.000	102.400319	806,415.24	101.247320	797,335.23	-9,080.01	0.03
92937FAF8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C12 AS					3.560000	15 Mar 2048		
		Local	7,400,000.000	100.968377	7,471,659.89	103.219370	7,638,233.38	166,573.49	0.33
Original Face:		Base	7,400,000.000	100.968377	7,471,659.89	103.219370	7,638,233.38	166,573.49	0.33
931142CH4	WALMART INC SR UNSECURED 04/27 5.875					5.875000	05 Apr 2027		
		Local	5,000,000.000	99.927428	4,996,371.38	123.501304	6,175,065.20	1,178,693.82	0.27
		Base		99.927428	4,996,371.38	123.501304	6,175,065.20	1,178,693.82	0.27
931142DX8	WALMART INC SR UNSECURED 10/19 VAR					2.562130	09 Oct 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	99.993983	4,999,699.15	-300.85	0.22
		Base		100.000000	5,000,000.00	99.993983	4,999,699.15	-300.85	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
94106LBD0	WASTE MANAGEMENT INC COMPANY GUAR 05/23 2.4					2.400000	15 May 2023		
		Local	5,000,000.000	99.944665	4,997,233.23	100.339000	5,016,950.00	19,716.77	0.22
		Base		99.944665	4,997,233.23	100.339000	5,016,950.00	19,716.77	0.22
94973VAX5	ANTHEM INC SR UNSECURED 05/22 3.125					3.125000	15 May 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	101.827135	5,091,356.75	91,356.75	0.22
		Base		100.000000	5,000,000.00	101.827135	5,091,356.75	91,356.75	0.22
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.500000	04 Mar 2021		
		Local	10,000,000.000	99.992291	9,999,229.13	100.218000	10,021,800.00	22,570.87	0.44
		Base		99.992291	9,999,229.13	100.218000	10,021,800.00	22,570.87	0.44
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR					3.842500	04 Mar 2021		
		Local	15,000,000.000	100.000000	15,000,000.00	101.523000	15,228,450.00	228,450.00	0.66
		Base		100.000000	15,000,000.00	101.523000	15,228,450.00	228,450.00	0.66
94988J5W3	WELLS FARGO BANK NA SR UNSECURED 05/22 VAR					3.140630	27 May 2022		
		Local	5,000,000.000	100.247445	5,012,372.24	100.214441	5,010,722.05	-1,650.19	0.22
		Base		100.247445	5,012,372.24	100.214441	5,010,722.05	-1,650.19	0.22
94989JAZ9	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A4					3.540000	15 May 2048		
		Local	5,000,000.000	103.448337	5,172,416.87	105.391130	5,269,556.50	97,139.63	0.23
	Original Face:	Base	5,000,000.000	103.448337	5,172,416.87	105.391130	5,269,556.50	97,139.63	0.23
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85					2.850000	13 May 2026		
		Local	7,000,000.000	99.733542	6,981,347.95	100.885000	7,061,950.00	80,602.05	0.31
		Base		99.733542	6,981,347.95	100.885000	7,061,950.00	80,602.05	0.31
US DOLLAR Total									
		Local	2,024,029,825.960		2,117,221,811.69		2,166,451,671.94	49,229,860.25	94.57
	Original Face:	Base	2,127,194,818.000		2,117,221,811.69		2,166,451,671.94	49,229,860.25	94.57
FIXED INCOME Total									
		Base	2,024,029,825.960		2,117,221,811.69		2,166,451,671.94	49,229,860.25	94.57
	Original Face:		2,127,194,818.000						

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Holdings

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

As of: *June 30, 2019* *View Date:* *July 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 205 FIXED INCOME
STATE OF ARIZONA
FUND: ATZ6

As of: *June 30, 2019* *View Date:* *July 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								
		2,146,346,659.430	Base	2,239,320,066.03		2,288,372,276.98	49,052,210.95	100.00
Original Face:		2,127,194,818.000						

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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	606,158.190	1.000000	606,158.19	1.000000	606,158.19	0.00	0.17
		Base		1.000000	606,158.19	1.000000	606,158.19	0.00	0.17
US DOLLAR Total									
		Local	606,158.190		606,158.19		606,158.19	0.00	0.17
		Base			606,158.19		606,158.19	0.00	0.17
CASH Total									
		Base	606,158.190		606,158.19		606,158.19	0.00	0.17
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0347M3U10	ANGLESEA FDG PLC and ANG					2.580000	01 Jul 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.82
		Base		100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.82
0347M3V19	ANGLESEA FDG PLC and ANG					2.480000	01 Aug 2019		
		Local	5,000,000.000	99.786444	4,989,322.22	99.790147	4,989,507.35	185.13	1.37
		Base		99.786444	4,989,322.22	99.790147	4,989,507.35	185.13	1.37
09702MV75	BOEING CO.					2.620000	07 Aug 2019		
		Local	2,500,000.000	99.730722	2,493,268.06	99.756828	2,493,920.70	652.64	0.69
		Base		99.730722	2,493,268.06	99.756828	2,493,920.70	652.64	0.69
09702MVM2	BOEING CO.					2.590000	21 Aug 2019		
		Local	2,000,000.000	99.633084	1,992,661.67	99.659575	1,993,191.50	529.83	0.55
		Base		99.633084	1,992,661.67	99.659575	1,993,191.50	529.83	0.55
09702MW41	BOEING CO.					2.570000	04 Sep 2019		
		Local	3,325,000.000	99.535972	3,309,571.08	99.560708	3,310,393.54	822.46	0.91
		Base		99.535972	3,309,571.08	99.560708	3,310,393.54	822.46	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
136069TY7	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55					2.550000	16 Jun 2022		
		Local	3,000,000.000	99.944943	2,998,348.30	99.907000	2,997,210.00	-1,138.30	0.82
		Base		99.944943	2,998,348.30	99.907000	2,997,210.00	-1,138.30	0.82
22845AKT6	CROWN POINT CAP CO.					2.480000	09 Sep 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.82
		Base		100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.82
40588MVU8	HALKIN FINANCE LLC USC					2.570000	28 Aug 2019		
		Local	2,000,000.000	99.585945	1,991,718.89	99.619294	1,992,385.88	666.99	0.55
		Base		99.585945	1,991,718.89	99.619294	1,992,385.88	666.99	0.55
45779QU87	INSTITUTIONAL SECURED					2.510000	08 Jul 2019		
		Local	5,600,000.000	99.951194	5,597,266.89	99.952750	5,597,354.00	87.11	1.54
		Base		99.951194	5,597,266.89	99.952750	5,597,354.00	87.11	1.54
45920GWS1	INTL BUS MACH CORP					2.630000	26 Sep 2019		
		Local	2,000,000.000	99.364417	1,987,288.33	99.432325	1,988,646.50	1,358.17	0.55
		Base		99.364417	1,987,288.33	99.432325	1,988,646.50	1,358.17	0.55
62455BUX1	MOUNTCLIFF					2.580000	31 Jul 2019		
		Local	3,000,000.000	99.785000	2,993,550.00	99.799167	2,993,975.01	425.01	0.82
		Base		99.785000	2,993,550.00	99.799167	2,993,975.01	425.01	0.82
62455BV10	MOUNTCLIFF					2.590000	01 Aug 2019		
		Local	4,000,000.000	99.776972	3,991,078.89	99.792644	3,991,705.76	626.87	1.10
		Base		99.776972	3,991,078.89	99.792644	3,991,705.76	626.87	1.10
62455BW35	MOUNTCLIFF					2.510000	03 Sep 2019		
		Local	3,000,000.000	99.553778	2,986,613.33	99.580622	2,987,418.66	805.33	0.82
		Base		99.553778	2,986,613.33	99.580622	2,987,418.66	805.33	0.82
82124MU16	SHEFFIELD RECEIVABLE					2.580000	01 Jul 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.82
		Base		100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.82
82124MVW7	SHEFFIELD RECEIVABLE					2.570000	30 Aug 2019		
		Local	2,000,000.000	99.571667	1,991,433.33	99.603333	1,992,066.66	633.33	0.55
		Base		99.571667	1,991,433.33	99.603333	1,992,066.66	633.33	0.55

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91058UUJ0	UNITED HEALTHCARE CO				2.490000	18 Jul 2019		
	1,400,000.000	Local	99.882416	1,398,353.83	99.882275	1,398,351.85	-1.98	0.38
		Base	99.882416	1,398,353.83	99.882275	1,398,351.85	-1.98	0.38
91058UUK7	UNITED HEALTHCARE CO				2.530000	19 Jul 2019		
	3,000,000.000	Local	99.873500	2,996,205.00	99.875250	2,996,257.50	52.50	0.82
		Base	99.873500	2,996,205.00	99.875250	2,996,257.50	52.50	0.82
91058UVU4	UNITED HEALTHCARE CO				2.510000	28 Aug 2019		
	5,000,000.000	Local	99.595611	4,979,780.55	99.601572	4,980,078.60	298.05	1.37
		Base	99.595611	4,979,780.55	99.601572	4,980,078.60	298.05	1.37
979QHR003	SOUTH STREET REPO				2.600000	01 Jul 2019		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	4.12
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	4.12
US DOLLAR Total								
	70,825,000.000	Local		70,696,460.37		70,702,463.51	6,003.14	19.42
		Base		70,696,460.37		70,702,463.51	6,003.14	19.42
CASH EQUIVALENT Total								
	70,825,000.000	Base		70,696,460.37		70,702,463.51	6,003.14	19.42

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

00206RCR1	AT+T INC SR UNSECURED 02/21 2.8				2.800000	17 Feb 2021		
	2,000,000.000	Local	100.747279	2,014,945.58	100.626261	2,012,525.22	-2,420.36	0.55
		Base	100.747279	2,014,945.58	100.626261	2,012,525.22	-2,420.36	0.55
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75				2.750000	20 May 2022		
	4,000,000.000	Local	99.884599	3,995,383.94	101.221098	4,048,843.92	53,459.98	1.11
		Base	99.884599	3,995,383.94	101.221098	4,048,843.92	53,459.98	1.11
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A				2.714250	15 Oct 2025		
	4,000,000.000	Local	100.000000	4,000,000.00	99.964140	3,998,565.60	-1,434.40	1.10
Original Face:	4,000,000.000	Base	100.000000	4,000,000.00	99.964140	3,998,565.60	-1,434.40	1.10

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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
0258M0EC9	AMERICAN EXPRESS CREDIT SR UNSECURED 10/19 1.7					1.700000	30 Oct 2019		
		Local	2,000,000.000	99.986838	1,999,736.76	99.762178	1,995,243.56	-4,493.20	0.55
		Base		99.986838	1,999,736.76	99.762178	1,995,243.56	-4,493.20	0.55
0258M0ED7	AMERICAN EXPRESS CREDIT SR UNSECURED 10/19 VAR					3.152750	30 Oct 2019		
		Local	2,000,000.000	100.000000	2,000,000.00	100.132296	2,002,645.92	2,645.92	0.55
		Base		100.000000	2,000,000.00	100.132296	2,002,645.92	2,645.92	0.55
02665WCC3	AMERICAN HONDA FINANCE SR UNSECURED 02/21 VAR					2.745250	12 Feb 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.049501	5,002,475.05	2,475.05	1.37
		Base		100.000000	5,000,000.00	100.049501	5,002,475.05	2,475.05	1.37
037833BE9	APPLE INC SR UNSECURED 05/20 VAR					2.835250	06 May 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.267715	5,013,385.75	13,385.75	1.38
		Base		100.000000	5,000,000.00	100.267715	5,013,385.75	13,385.75	1.38
037833CP3	APPLE INC SR UNSECURED 05/22 VAR					2.885250	11 May 2022		
		Local	7,000,000.000	100.000000	7,000,000.00	100.555624	7,038,893.68	38,893.68	1.93
		Base		100.000000	7,000,000.00	100.555624	7,038,893.68	38,893.68	1.93
05586CAB0	BMW VEHICLE LEASE TRUST BMWLT 2018 1 A2					2.970000	21 Dec 2020		
		Local	3,744,014.570	99.993948	3,743,787.99	100.280920	3,754,532.26	10,744.27	1.03
Original Face:		Base	4,000,000.000	99.993948	3,743,787.99	100.280920	3,754,532.26	10,744.27	1.03
06048WXT2	BANK OF AMERICA CORP SR UNSECURED 09/21 VAR					2.820000	26 Sep 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	101.754000	2,035,080.00	35,080.00	0.56
		Base		100.000000	2,000,000.00	101.754000	2,035,080.00	35,080.00	0.56
06048WZJ2	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR					3.250000	19 Mar 2024		
		Local	2,000,000.000	100.000000	2,000,000.00	100.451420	2,009,028.40	9,028.40	0.55
		Base		100.000000	2,000,000.00	100.451420	2,009,028.40	9,028.40	0.55
06051GFT1	BANK OF AMERICA CORP SR UNSECURED 10/20 2.625					2.625000	19 Oct 2020		
		Local	5,810,000.000	100.217139	5,822,615.80	100.393433	5,832,858.46	10,242.66	1.60
		Base		100.217139	5,822,615.80	100.393433	5,832,858.46	10,242.66	1.60
06367THR4	BANK OF MONTREAL SR UNSECURED 07/19 VAR					3.250880	18 Jul 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.034300	3,001,029.00	1,029.00	0.82
		Base		100.000000	3,000,000.00	100.034300	3,001,029.00	1,029.00	0.82

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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
06367TPX2	BANK OF MONTREAL SR UNSECURED 12/19 2.1					2.100000	12 Dec 2019		
		Local	500,000.000	99.993558	499,967.79	99.888254	499,441.27	-526.52	0.14
		Base		99.993558	499,967.79	99.888254	499,441.27	-526.52	0.14
06367TYL8	BANK OF MONTREAL SR UNSECURED 06/20 2.1					2.100000	15 Jun 2020		
		Local	3,000,000.000	99.997126	2,999,913.78	99.819517	2,994,585.51	-5,328.27	0.82
		Base		99.997126	2,999,913.78	99.819517	2,994,585.51	-5,328.27	0.82
06367TYM6	BANK OF MONTREAL SR UNSECURED 06/20 VAR					2.850250	15 Jun 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.343431	5,017,171.55	17,171.55	1.38
		Base		100.000000	5,000,000.00	100.343431	5,017,171.55	17,171.55	1.38
06405LAB7	BANK OF NEW YORK MELLON SR UNSECURED 06/21 VAR					2.782500	04 Jun 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	100.056298	2,001,125.96	1,125.96	0.55
		Base		100.000000	2,000,000.00	100.056298	2,001,125.96	1,125.96	0.55
06741VK76	BARCLAYS BANK PLC SR UNSECURED 02/20 VAR					3.500000	21 Feb 2020		
		Local	4,000,000.000	100.000000	4,000,000.00	99.797163	3,991,886.52	-8,113.48	1.10
		Base		100.000000	4,000,000.00	99.797163	3,991,886.52	-8,113.48	1.10
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125000	01 Jun 2021		
		Local	2,000,000.000	99.896265	1,997,925.29	99.336337	1,986,726.74	-11,198.55	0.55
		Base		99.896265	1,997,925.29	99.336337	1,986,726.74	-11,198.55	0.55
126650DB3	CVS HEALTH CORP SR UNSECURED 03/20 VAR					3.083000	09 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.242650	5,012,132.50	12,132.50	1.38
		Base		100.000000	5,000,000.00	100.242650	5,012,132.50	12,132.50	1.38
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.250000	17 Jul 2023		
		Local	1,000,000.000	99.979901	999,799.01	99.979810	999,798.10	-0.91	0.27
Original Face:		Base	1,000,000.000	99.979901	999,799.01	99.979810	999,798.10	-0.91	0.27
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					3.064250	17 Jul 2023		
		Local	2,000,000.000	100.000000	2,000,000.00	100.344880	2,006,897.60	6,897.60	0.55
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	100.344880	2,006,897.60	6,897.60	0.55
136069TZ4	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 VAR					3.130250	16 Jun 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.772129	3,023,163.87	23,163.87	0.83
		Base		100.000000	3,000,000.00	100.772129	3,023,163.87	23,163.87	0.83

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13607RAC4	CANADIAN IMPERIAL BANK SR UNSECURED 09/19 VAR					2.994380	06 Sep 2019		
		Local	4,000,000.000	100.000000	4,000,000.00	100.110386	4,004,415.44	4,415.44	1.10
		Base		100.000000	4,000,000.00	100.110386	4,004,415.44	4,415.44	1.10
14042RFH9	CAPITAL ONE NA SR UNSECURED 01/20 2.35					2.350000	31 Jan 2020		
		Local	5,000,000.000	99.940000	4,997,000.00	99.951133	4,997,556.65	556.65	1.37
		Base		99.940000	4,997,000.00	99.951133	4,997,556.65	556.65	1.37
14042RHC8	CAPITAL ONE NA SR UNSECURED 08/22 2.65					2.650000	08 Aug 2022		
		Local	4,000,000.000	99.858405	3,994,336.21	100.529137	4,021,165.48	26,829.27	1.10
		Base		99.858405	3,994,336.21	100.529137	4,021,165.48	26,829.27	1.10
14315EAB6	CARMAX AUTO OWNER TRUST CARMX 2018 4 A2A					3.110000	15 Feb 2022		
		Local	2,849,661.600	99.999313	2,849,642.03	100.500050	2,863,911.33	14,269.30	0.79
Original Face:		Base	3,000,000.000	99.999313	2,849,642.03	100.500050	2,863,911.33	14,269.30	0.79
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7					2.700000	30 Mar 2021		
		Local	2,370,000.000	100.183667	2,374,352.90	100.514393	2,382,191.11	7,838.21	0.65
		Base		100.183667	2,374,352.90	100.514393	2,382,191.11	7,838.21	0.65
278642AR4	EBAY INC SR UNSECURED 06/20 2.15					2.150000	05 Jun 2020		
		Local	2,000,000.000	99.968639	1,999,372.78	99.751783	1,995,035.66	-4,337.12	0.55
		Base		99.968639	1,999,372.78	99.751783	1,995,035.66	-4,337.12	0.55
29372JAB3	ENTERPRISE FLEET FINANCING LLC EFF 2017 2 A2 144A					1.970000	20 Jan 2023		
		Local	1,355,441.120	100.161043	1,357,623.96	99.780160	1,352,461.32	-5,162.64	0.37
Original Face:		Base	3,000,000.000	100.161043	1,357,623.96	99.780160	1,352,461.32	-5,162.64	0.37
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.800000	07 Feb 2020		
		Local	4,000,000.000	99.997169	3,999,886.77	99.645146	3,985,805.84	-14,080.93	1.10
		Base		99.997169	3,999,886.77	99.645146	3,985,805.84	-14,080.93	1.10
30303KAA4	FRESB MULTIFAMILY MORTGAGE PAS FRESB 2017 SB35 A5F					2.250000	25 Jun 2022		
		Local	5,030,277.980	100.000000	5,030,277.98	100.187900	5,039,729.87	9,451.89	1.38
Original Face:		Base	5,126,000.000	100.000000	5,030,277.98	100.187900	5,039,729.87	9,451.89	1.38
31283K2K3	FED HM LN PC POOL G11678 FG 04/20 FIXED 4.5					4.500000	01 Apr 2020		
		Local	2,865.060	100.233852	2,871.76	102.114473	2,925.64	53.88	0.00
Original Face:		Base	1,100,000.000	100.233852	2,871.76	102.114473	2,925.64	53.88	0.00

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3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4					4.000000	01 Mar 2041		
		Local	709,132.230	103.438140	733,513.19	105.679898	749,410.22	15,897.03	0.21
Original Face:		Base	2,090,000.000	103.438140	733,513.19	105.679898	749,410.22	15,897.03	0.21
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5					4.500000	01 Mar 2023		
		Local	2,621.340	100.814850	2,642.70	103.209286	2,705.47	62.77	0.00
Original Face:		Base	250,000.000	100.814850	2,642.70	103.209286	2,705.47	62.77	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5					4.500000	01 Jun 2024		
		Local	36,319.990	100.093172	36,353.83	103.193221	37,479.77	1,125.94	0.01
Original Face:		Base	1,000,000.000	100.093172	36,353.83	103.193221	37,479.77	1,125.94	0.01
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5					4.500000	01 Feb 2024		
		Local	42,054.500	100.549929	42,285.77	103.210755	43,404.77	1,119.00	0.01
Original Face:		Base	2,206,300.000	100.549929	42,285.77	103.210755	43,404.77	1,119.00	0.01
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3					3.000000	01 Nov 2026		
		Local	701,737.250	101.320142	711,001.18	102.398653	718,569.49	7,568.31	0.20
Original Face:		Base	5,000,000.000	101.320142	711,001.18	102.398653	718,569.49	7,568.31	0.20
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	1,878,236.000	101.940014	1,914,674.05	100.949347	1,896,066.98	-18,607.07	0.52
Original Face:		Base	5,000,000.000	101.940014	1,914,674.05	100.949347	1,896,066.98	-18,607.07	0.52
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5					4.500000	01 Jun 2024		
		Local	34,161.180	100.947538	34,484.87	103.213029	35,258.79	773.92	0.01
Original Face:		Base	1,000,000.000	100.947538	34,484.87	103.213029	35,258.79	773.92	0.01
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4					4.000000	01 Jul 2025		
		Local	357,741.720	101.182557	361,972.22	104.055955	372,251.56	10,279.34	0.10
Original Face:		Base	6,000,000.000	101.182557	361,972.22	104.055955	372,251.56	10,279.34	0.10
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5					3.500000	01 Sep 2025		
		Local	364,910.100	101.554862	370,583.95	103.270846	376,845.75	6,261.80	0.10
Original Face:		Base	5,000,000.000	101.554862	370,583.95	103.270846	376,845.75	6,261.80	0.10
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5					3.500000	01 Feb 2042		
		Local	1,847,762.650	103.795862	1,917,901.17	103.878753	1,919,432.80	1,531.63	0.53
Original Face:		Base	5,000,000.000	103.795862	1,917,901.17	103.878753	1,919,432.80	1,531.63	0.53

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312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4					4.000000	01 Oct 2039		
		Local	1,193,111.120	103.691597	1,237,155.97	105.516391	1,258,927.79	21,771.82	0.35
Original Face:		Base	5,700,000.000	103.691597	1,237,155.97	105.516391	1,258,927.79	21,771.82	0.35
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4					4.000000	01 Dec 2040		
		Local	532,031.540	103.426752	550,262.94	105.681932	562,261.21	11,998.27	0.15
Original Face:		Base	2,000,000.000	103.426752	550,262.94	105.681932	562,261.21	11,998.27	0.15
3130A0JR2	FEDERAL HOME LOAN BANK BONDS 12/19 2.375					2.375000	13 Dec 2019		
		Local	5,000,000.000	100.119236	5,005,961.80	100.059864	5,002,993.20	-2,968.60	1.37
		Base		100.119236	5,005,961.80	100.059864	5,002,993.20	-2,968.60	1.37
3130AAL55	FEDERAL HOME LOAN BANK BONDS 07/21 2					2.000000	26 Jul 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	100.007395	2,000,147.90	147.90	0.55
		Base		100.000000	2,000,000.00	100.007395	2,000,147.90	147.90	0.55
3134GBWG3	FREDDIE MAC NOTES 07/22 2.15					2.150000	27 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.019507	5,000,975.35	975.35	1.37
		Base		100.000000	5,000,000.00	100.019507	5,000,975.35	975.35	1.37
3134GS5E1	FREDDIE MAC NOTES 03/24 3					3.000000	27 Mar 2024		
		Local	2,000,000.000	100.000000	2,000,000.00	100.152129	2,003,042.58	3,042.58	0.55
		Base		100.000000	2,000,000.00	100.152129	2,003,042.58	3,042.58	0.55
3134GTDQ3	FREDDIE MAC NOTES 04/22 2.75					2.750000	12 Apr 2022		
		Local	2,000,000.000	100.000000	2,000,000.00	100.014303	2,000,286.06	286.06	0.55
		Base		100.000000	2,000,000.00	100.014303	2,000,286.06	286.06	0.55
3134GTDS9	FREDDIE MAC NOTES 04/24 2.85					2.850000	11 Apr 2024		
		Local	2,000,000.000	100.000000	2,000,000.00	100.139811	2,002,796.22	2,796.22	0.55
		Base		100.000000	2,000,000.00	100.139811	2,002,796.22	2,796.22	0.55
3135G0U92	FANNIE MAE NOTES 01/22 2.625					2.625000	11 Jan 2022		
		Local	2,000,000.000	99.939234	1,998,784.67	102.076741	2,041,534.82	42,750.15	0.56
		Base		99.939234	1,998,784.67	102.076741	2,041,534.82	42,750.15	0.56
3136AP3Z3	FANNIEMAE ACES FNA 2015 M12 FA					2.781880	25 Apr 2020		
		Local	11,899.080	99.994117	11,898.38	99.841350	11,880.20	-18.18	0.00
Original Face:		Base	1,000,000.000	99.994117	11,898.38	99.841350	11,880.20	-18.18	0.00

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3137B1AZ5	FHLMC MULTIFAMILY STRUCTURED P FHMS K712 A2					1.869000	25 Nov 2019		
		Local	1,401,463.800	100.045580	1,402,102.59	99.702590	1,397,295.71	-4,806.88	0.38
Original Face:		Base	2,500,000.000	100.045580	1,402,102.59	99.702590	1,397,295.71	-4,806.88	0.38
3137BG5C9	FREDDIE MAC FHR 4425 VL					4.000000	15 Mar 2026		
		Local	795,758.230	105.376848	838,544.94	105.186680	837,031.66	-1,513.28	0.23
Original Face:		Base	1,212,000.000	105.376848	838,544.94	105.186680	837,031.66	-1,513.28	0.23
3137EAEC9	FREDDIE MAC NOTES 08/21 1.125					1.125000	12 Aug 2021		
		Local	2,000,000.000	99.784949	1,995,698.97	98.578399	1,971,567.98	-24,130.99	0.54
		Base		99.784949	1,995,698.97	98.578399	1,971,567.98	-24,130.99	0.54
31381N7L1	FNMA POOL 466299 FN 11/20 FIXED 3.39					3.390000	01 Nov 2020		
		Local	390,853.840	101.654966	397,322.34	101.024534	394,858.27	-2,464.07	0.11
Original Face:		Base	500,000.000	101.654966	397,322.34	101.024534	394,858.27	-2,464.07	0.11
3138L9ZC9	FNMA POOL AM8838 FN 09/21 FIXED 2.48					2.480000	01 Sep 2021		
		Local	0.010	-5,644,800.000000	-564.48	100.000000	0.01	564.49	0.00
Original Face:		Base	2,000,000.000	-5,644,800.000000	-564.48	100.000000	0.01	564.49	0.00
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.500000	01 Nov 2027		
		Local	496,957.040	101.271255	503,274.63	100.891118	501,385.51	-1,889.12	0.14
Original Face:		Base	1,500,000.000	101.271255	503,274.63	100.891118	501,385.51	-1,889.12	0.14
31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR					6.000000	01 May 2021		
		Local	21,065.130	100.301019	21,128.54	101.977100	21,481.61	353.07	0.01
Original Face:		Base	2,500,000.000	100.301019	21,128.54	101.977100	21,481.61	353.07	0.01
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.500000	01 Jul 2039		
		Local	69,690.470	101.503362	70,738.17	107.360806	74,820.25	4,082.08	0.02
Original Face:		Base	983,845.000	101.503362	70,738.17	107.360806	74,820.25	4,082.08	0.02
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6					6.000000	01 Aug 2022		
		Local	34,076.230	100.431327	34,223.21	102.591715	34,959.39	736.18	0.01
Original Face:		Base	1,800,000.000	100.431327	34,223.21	102.591715	34,959.39	736.18	0.01
31416B6K9	FNMA POOL 995574 FN 11/21 FIXED VAR					4.500000	01 Nov 2021		
		Local	27,307.930	101.065625	27,598.93	102.069081	27,872.95	274.02	0.01
Original Face:		Base	3,350,000.000	101.065625	27,598.93	102.069081	27,872.95	274.02	0.01

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31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.000000	01 Dec 2040		
		Local	1,600,030.590	103.782316	1,660,548.81	105.464264	1,687,460.49	26,911.68	0.46
Original Face:		Base	5,200,000.000	103.782316	1,660,548.81	105.464264	1,687,460.49	26,911.68	0.46
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.500000	01 Jan 2027		
		Local	638,419.580	101.432274	647,563.50	100.891604	644,111.75	-3,451.75	0.18
Original Face:		Base	2,680,283.000	101.432274	647,563.50	100.891604	644,111.75	-3,451.75	0.18
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
		Local	4,505,494.500	102.135671	4,601,717.06	100.892232	4,545,693.96	-56,023.10	1.25
Original Face:		Base	15,000,000.000	102.135671	4,601,717.06	100.892232	4,545,693.96	-56,023.10	1.25
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	1,683,561.180	101.181465	1,703,451.86	100.892902	1,698,593.73	-4,858.13	0.47
Original Face:		Base	4,200,000.000	101.181465	1,703,451.86	100.892902	1,698,593.73	-4,858.13	0.47
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.000000	01 Nov 2024		
		Local	106,590.050	101.909437	108,625.32	102.789245	109,563.11	937.79	0.03
Original Face:		Base	1,500,000.000	101.909437	108,625.32	102.789245	109,563.11	937.79	0.03
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
		Local	175,067.420	101.170189	177,116.04	103.813788	181,744.12	4,628.08	0.05
Original Face:		Base	3,200,000.000	101.170189	177,116.04	103.813788	181,744.12	4,628.08	0.05
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.500000	01 Feb 2027		
		Local	161,802.530	102.784685	166,308.22	103.218923	167,010.83	702.61	0.05
Original Face:		Base	765,534.000	102.784685	166,308.22	103.218923	167,010.83	702.61	0.05
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
		Local	1,342,296.980	102.131770	1,370,911.67	100.891838	1,354,268.09	-16,643.58	0.37
Original Face:		Base	5,157,070.000	102.131770	1,370,911.67	100.891838	1,354,268.09	-16,643.58	0.37
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.500000	01 Mar 2025		
		Local	193,821.600	101.386548	196,509.03	104.635811	202,806.80	6,297.77	0.06
Original Face:		Base	5,000,000.000	101.386548	196,509.03	104.635811	202,806.80	6,297.77	0.06
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.000000	01 Aug 2025		
		Local	360,500.850	101.923094	367,433.62	104.009554	374,955.33	7,521.71	0.10
Original Face:		Base	5,000,000.000	101.923094	367,433.62	104.009554	374,955.33	7,521.71	0.10

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31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.000000	01 Feb 2041		
		Local	416,906.040	103.564264	431,765.67	105.464295	439,687.02	7,921.35	0.12
Original Face:		Base	2,000,000.000	103.564264	431,765.67	105.464295	439,687.02	7,921.35	0.12
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5					4.500000	01 Sep 2040		
		Local	221,859.450	103.392968	229,387.07	107.114632	237,643.93	8,256.86	0.07
Original Face:		Base	5,000,000.000	103.392968	229,387.07	107.114632	237,643.93	8,256.86	0.07
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5					4.500000	01 Nov 2040		
		Local	2,322,163.890	106.714907	2,478,095.03	107.406129	2,494,146.34	16,051.31	0.69
Original Face:		Base	14,750,000.000	106.714907	2,478,095.03	107.406129	2,494,146.34	16,051.31	0.69
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3					3.000000	01 Nov 2025		
		Local	231,942.540	101.089158	234,468.76	102.329205	237,344.96	2,876.20	0.07
Original Face:		Base	2,000,000.000	101.089158	234,468.76	102.329205	237,344.96	2,876.20	0.07
316773CT5	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875					2.875000	27 Jul 2020		
		Local	4,000,000.000	100.178910	4,007,156.40	100.459121	4,018,364.84	11,208.44	1.10
		Base		100.178910	4,007,156.40	100.459121	4,018,364.84	11,208.44	1.10
345397WY5	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/19 2.597					2.597000	04 Nov 2019		
		Local	5,000,000.000	99.925482	4,996,274.08	99.944765	4,997,238.25	964.17	1.37
		Base		99.925482	4,996,274.08	99.944765	4,997,238.25	964.17	1.37
36256UAA6	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2019 1 A1					2.700410	20 Feb 2020		
		Local	790,224.600	100.000000	790,224.60	100.037070	790,517.54	292.94	0.22
Original Face:		Base	2,000,000.000	100.000000	790,224.60	100.037070	790,517.54	292.94	0.22
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.750000	31 Jan 2020		
		Local	8,000,000.000	99.995114	7,999,609.13	99.817664	7,985,413.12	-14,196.01	2.19
		Base		99.995114	7,999,609.13	99.817664	7,985,413.12	-14,196.01	2.19
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.500000	16 May 2042		
		Local	2,331,453.360	98.845439	2,304,535.32	96.646660	2,253,271.80	-51,263.52	0.62
Original Face:		Base	4,000,000.000	98.845439	2,304,535.32	96.646660	2,253,271.80	-51,263.52	0.62
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB					1.723000	16 Aug 2042		
		Local	641,740.310	99.127554	636,141.47	97.226580	623,942.16	-12,199.31	0.17
Original Face:		Base	1,900,000.000	99.127554	636,141.47	97.226580	623,942.16	-12,199.31	0.17

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38379KTC2	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF					2.400000	16 May 2044		
		Local	2,121,533.730	99.558050	2,112,157.61	99.721900	2,115,633.74	3,476.13	0.58
	Original Face:	Base	3,050,000.000	99.558050	2,112,157.61	99.721900	2,115,633.74	3,476.13	0.58
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG					2.000000	16 Aug 2048		
		Local	2,850,475.200	99.305246	2,830,671.40	97.447080	2,777,704.85	-52,966.55	0.76
	Original Face:	Base	3,000,000.000	99.305246	2,830,671.40	97.447080	2,777,704.85	-52,966.55	0.76
38380HX49	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 165 MD					2.250000	20 Nov 2042		
		Local	4,165,214.200	99.864627	4,159,575.64	100.076060	4,168,382.26	8,806.62	1.15
	Original Face:	Base	5,000,000.000	99.864627	4,159,575.64	100.076060	4,168,382.26	8,806.62	1.15
44932HAC7	IBM CREDIT LLC SR UNSECURED 09/22 2.2					2.200000	08 Sep 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	99.752568	2,992,577.04	-7,422.96	0.82
		Base		100.000000	3,000,000.00	99.752568	2,992,577.04	-7,422.96	0.82
44932NAA8	HYUNDAI AUTO RECEIVABLES TRUST HART 2019 A A1					2.604640	15 Apr 2020		
		Local	1,239,571.740	100.000000	1,239,571.74	100.033400	1,239,985.76	414.02	0.34
	Original Face:	Base	2,000,000.000	100.000000	1,239,571.74	100.033400	1,239,985.76	414.02	0.34
45818WCL8	INTER AMERICAN DEVEL BK SR UNSECURED 07/23 2.53					2.530000	06 Jul 2023		
		Local	2,000,000.000	100.000000	2,000,000.00	101.016000	2,020,320.00	20,320.00	0.56
		Base		100.000000	2,000,000.00	101.016000	2,020,320.00	20,320.00	0.56
459058FQ1	INTL BK RECON + DEVELOP SR UNSECURED 09/19 1.2					1.200000	30 Sep 2019		
		Local	4,000,000.000	99.904712	3,996,188.48	99.757913	3,990,316.52	-5,871.96	1.10
		Base		99.904712	3,996,188.48	99.757913	3,990,316.52	-5,871.96	1.10
45905U6T6	INTL BK RECON + DEVELOP SR UNSECURED 07/24 2.2					2.200000	01 Jul 2024		
		Local	2,000,000.000	100.000000	2,000,000.00	100.197230	2,003,944.60	3,944.60	0.55
		Base		100.000000	2,000,000.00	100.197230	2,003,944.60	3,944.60	0.55
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.700000	18 May 2023		
		Local	3,000,000.000	98.425991	2,952,779.72	101.025235	3,030,757.05	77,977.33	0.83
		Base		98.425991	2,952,779.72	101.025235	3,030,757.05	77,977.33	0.83
548661DB0	LOWE S COS INC SR UNSECURED 09/19 VAR					2.873000	10 Sep 2019		
		Local	500,000.000	100.000000	500,000.00	100.077952	500,389.76	389.76	0.14
		Base		100.000000	500,000.00	100.077952	500,389.76	389.76	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
55279HAN0	MANUF + TRADERS TRUST CO SR UNSECURED 08/20 2.05					2.050000	17 Aug 2020		
		Local	2,000,000.000	99.968347	1,999,366.93	99.815177	1,996,303.54	-3,063.39	0.55
		Base		99.968347	1,999,366.93	99.815177	1,996,303.54	-3,063.39	0.55
55279HAS9	MANUF + TRADERS TRUST CO SR UNSECURED 01/21 VAR					2.850250	25 Jan 2021		
		Local	7,000,000.000	100.000000	7,000,000.00	99.811982	6,986,838.74	-13,161.26	1.92
		Base		100.000000	7,000,000.00	99.811982	6,986,838.74	-13,161.26	1.92
58933YAP0	MERCK + CO INC SR UNSECURED 02/20 VAR					2.920130	10 Feb 2020		
		Local	5,500,000.000	100.000000	5,500,000.00	100.192663	5,510,596.47	10,596.47	1.51
		Base		100.000000	5,500,000.00	100.192663	5,510,596.47	10,596.47	1.51
58933YAS4	MERCK + CO INC SR UNSECURED 02/20 1.85					1.850000	10 Feb 2020		
		Local	3,000,000.000	99.997669	2,999,930.06	99.758503	2,992,755.09	-7,174.97	0.82
		Base		99.997669	2,999,930.06	99.758503	2,992,755.09	-7,174.97	0.82
594918AY0	MICROSOFT CORP SR UNSECURED 02/20 1.85					1.850000	12 Feb 2020		
		Local	8,000,000.000	100.113259	8,009,060.70	99.804089	7,984,327.12	-24,733.58	2.19
		Base		100.113259	8,009,060.70	99.804089	7,984,327.12	-24,733.58	2.19
594918BN3	MICROSOFT CORP SR UNSECURED 08/19 1.1					1.100000	08 Aug 2019		
		Local	2,000,000.000	99.996425	1,999,928.50	99.881031	1,997,620.62	-2,307.88	0.55
		Base		99.996425	1,999,928.50	99.881031	1,997,620.62	-2,307.88	0.55
65339KAQ3	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/20 3.342					3.342000	01 Sep 2020		
		Local	2,000,000.000	100.161777	2,003,235.54	101.138110	2,022,762.20	19,526.66	0.56
		Base		100.161777	2,003,235.54	101.138110	2,022,762.20	19,526.66	0.56
65478UAD1	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 A A3					1.340000	15 Oct 2020		
		Local	302,816.110	99.993699	302,797.03	99.884560	302,466.54	-330.49	0.08
Original Face:		Base	3,000,000.000	99.993699	302,797.03	99.884560	302,466.54	-330.49	0.08
69353REU8	PNC BANK NA SR UNSECURED 11/20 2.45					2.450000	05 Nov 2020		
		Local	3,790,000.000	99.936267	3,787,584.53	100.225980	3,798,564.64	10,980.11	1.04
		Base		99.936267	3,787,584.53	100.225980	3,798,564.64	10,980.11	1.04
69353RFC7	PNC BANK NA SR UNSECURED 05/20 2					2.000000	19 May 2020		
		Local	2,000,000.000	99.966698	1,999,333.96	99.734000	1,994,680.00	-4,653.96	0.55
		Base		99.966698	1,999,333.96	99.734000	1,994,680.00	-4,653.96	0.55

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
69353RFD5	PNC BANK NA SR UNSECURED 05/20 VAR					2.879630	19 May 2020		
		Local	2,000,000.000	100.000000	2,000,000.00	100.326656	2,006,533.12	6,533.12	0.55
		Base		100.000000	2,000,000.00	100.326656	2,006,533.12	6,533.12	0.55
78012KWY9	ROYAL BANK OF CANADA SR UNSECURED 03/22 VAR					2.150000	30 Mar 2022		
		Local	4,000,000.000	99.917607	3,996,704.27	100.676892	4,027,075.68	30,371.41	1.11
		Base		99.917607	3,996,704.27	100.676892	4,027,075.68	30,371.41	1.11
78013XGQ5	ROYAL BANK OF CANADA SR UNSECURED 03/23 VAR					3.000000	06 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	101.195842	5,059,792.10	59,792.10	1.39
		Base		100.000000	5,000,000.00	101.195842	5,059,792.10	59,792.10	1.39
78014RAQ3	ROYAL BANK OF CANADA SR UNSECURED 10/21 VAR					3.000000	22 Oct 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	101.142000	2,022,840.00	22,840.00	0.56
		Base		100.000000	2,000,000.00	101.142000	2,022,840.00	22,840.00	0.56
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1					3.100000	01 Mar 2023		
		Local	3,000,000.000	99.976680	2,999,300.41	102.854063	3,085,621.89	86,321.48	0.85
		Base		99.976680	2,999,300.41	102.854063	3,085,621.89	86,321.48	0.85
87165LBB6	SYNCHRONY CREDIT CARD MASTER N SYNCT 2016 2 A					2.210000	15 May 2024		
		Local	500,000.000	99.997614	499,988.07	100.224710	501,123.55	1,135.48	0.14
Original Face:		Base	500,000.000	99.997614	499,988.07	100.224710	501,123.55	1,135.48	0.14
880591EV0	TENN VALLEY AUTHORITY SR UNSECURED 03/20 2.25					2.250000	15 Mar 2020		
		Local	5,000,000.000	99.924488	4,996,224.39	100.110287	5,005,514.35	9,289.96	1.38
		Base		99.924488	4,996,224.39	100.110287	5,005,514.35	9,289.96	1.38
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					2.935250	13 Feb 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.024340	5,001,217.00	1,217.00	1.37
		Base		100.000000	5,000,000.00	100.024340	5,001,217.00	1,217.00	1.37
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65					2.650000	12 Apr 2022		
		Local	2,000,000.000	99.941599	1,998,831.97	101.568543	2,031,370.86	32,538.89	0.56
		Base		99.941599	1,998,831.97	101.568543	2,031,370.86	32,538.89	0.56
90331HNL3	US BANK NA CINCINNATI SR UNSECURED 01/23 2.85					2.850000	23 Jan 2023		
		Local	2,000,000.000	100.328131	2,006,562.62	101.815620	2,036,312.40	29,749.78	0.56
		Base		100.328131	2,006,562.62	101.815620	2,036,312.40	29,749.78	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
9128283B4	US TREASURY FRN 10/19 VAR					2.144047	31 Oct 2019		
		Local	5,000,000.000	100.001003	5,000,050.17	99.985764	4,999,288.20	-761.97	1.37
		Base		100.001003	5,000,050.17	99.985764	4,999,288.20	-761.97	1.37
9128284Y3	US TREASURY N/B 08/20 2.625					2.625000	31 Aug 2020		
		Local	1,000,000.000	99.855769	998,557.69	100.820316	1,008,203.16	9,645.47	0.28
		Base		99.855769	998,557.69	100.820316	1,008,203.16	9,645.47	0.28
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15					3.150000	15 Jun 2021		
		Local	2,000,000.000	99.964643	1,999,292.86	101.780461	2,035,609.22	36,316.36	0.56
		Base		99.964643	1,999,292.86	101.780461	2,035,609.22	36,316.36	0.56
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
		Local	2,000,000.000	99.981332	1,999,626.63	101.760810	2,035,216.20	35,589.57	0.56
Original Face:		Base	2,000,000.000	99.981332	1,999,626.63	101.760810	2,035,216.20	35,589.57	0.56
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A					3.230000	20 Apr 2023		
		Local	1,000,000.000	99.998689	999,986.89	101.926200	1,019,262.00	19,275.11	0.28
Original Face:		Base	1,000,000.000	99.998689	999,986.89	101.926200	1,019,262.00	19,275.11	0.28
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
		Local	2,000,000.000	99.882424	1,997,648.47	103.315313	2,066,306.26	68,657.79	0.57
		Base		99.882424	1,997,648.47	103.315313	2,066,306.26	68,657.79	0.57
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.500000	04 Mar 2021		
		Local	3,000,000.000	99.992291	2,999,768.73	100.218102	3,006,543.06	6,774.33	0.83
		Base		99.992291	2,999,768.73	100.218102	3,006,543.06	6,774.33	0.83
949746SA0	WELLS FARGO + COMPANY SR UNSECURED 07/21 2.1					2.100000	26 Jul 2021		
		Local	1,000,000.000	98.974521	989,745.21	99.457864	994,578.64	4,833.43	0.27
		Base		98.974521	989,745.21	99.457864	994,578.64	4,833.43	0.27
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					3.465250	11 Feb 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.586700	3,017,601.00	17,601.00	0.83
		Base		100.000000	3,000,000.00	100.586700	3,017,601.00	17,601.00	0.83
94988J5K9	WELLS FARGO BANK NA SR UNSECURED 01/20 VAR					2.826750	15 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.090372	5,004,518.60	4,518.60	1.37
		Base		100.000000	5,000,000.00	100.090372	5,004,518.60	4,518.60	1.37

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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
961214DQ3	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5					2.500000	28 Jun 2022		
			2,000,000.000	Local 99.902432	1,998,048.64	100.667778	2,013,355.56	15,306.92	0.55
				Base 99.902432	1,998,048.64	100.667778	2,013,355.56	15,306.92	0.55
US DOLLAR Total									
			291,304,638.160	Local	291,879,346.38		292,669,366.61	790,020.23	80.41
	Original Face:		179,721,032.000	Base	291,879,346.38		292,669,366.61	790,020.23	80.41
FIXED INCOME Total									
			291,304,638.160	Base	291,879,346.38		292,669,366.61	790,020.23	80.41
	Original Face:		179,721,032.000						

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Holdings

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

As of: *June 30, 2019* *View Date:* *July 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								
		362,735,796.350	Base	363,181,964.94		363,977,988.31	796,023.37	100.00
Original Face:		179,721,032.000						

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	474,288.780	1.000000	474,288.78	1.000000	474,288.78	0.00	0.34
		Base		1.000000	474,288.78	1.000000	474,288.78	0.00	0.34
US DOLLAR Total									
		Local	474,288.780		474,288.78		474,288.78	0.00	0.34
		Base			474,288.78		474,288.78	0.00	0.34
CASH Total									
		Base	474,288.780		474,288.78		474,288.78	0.00	0.34
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796RT8	TREASURY BILL 01/20 0.00000					2.520000	02 Jan 2020		
		Local	2,000,000.000	98.705000	1,974,100.00	98.964744	1,979,294.88	5,194.88	1.43
		Base		98.705000	1,974,100.00	98.964744	1,979,294.88	5,194.88	1.43
912796RZ4	TREASURY BILL 07/19 0.00000					2.471800	11 Jul 2019		
		Local	1,000,000.000	99.931339	999,313.39	99.947531	999,475.31	161.92	0.72
		Base		99.931339	999,313.39	99.947531	999,475.31	161.92	0.72
926NKW009	AMHERST PIERPONT 04/15 VAR					2.430000	01 Jul 2019		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	10.85
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	10.85
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					2.450000	01 Jul 2019		
		Local	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	2.89
		Base		100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	2.89
US DOLLAR Total									
		Local	22,000,000.000		21,973,413.39		21,978,770.19	5,356.80	15.90
		Base			21,973,413.39		21,978,770.19	5,356.80	15.90

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT Total									
			22,000,000.000	Base	21,973,413.39		21,978,770.19	5,356.80	15.90
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
30218HAA5	EXPORT LEASING 2009 LLC US GOVT GUAR 08/21 1.859					1.859000	28 Aug 2021		
			293,916.700	Local	295,030.01	99.700215	293,035.58	-1,994.43	0.21
Original Face:			1,000,000.000	Base	295,030.01	99.700215	293,035.58	-1,994.43	0.21
31771KAA5	FICO STRIP PRIN SECURED 09/19 0.00000					0.010000	26 Sep 2019		
			1,000,000.000	Local	995,979.29	99.468105	994,681.05	-1,298.24	0.72
				Base	995,979.29	99.468105	994,681.05	-1,298.24	0.72
36176S4T4	GNMA POOL 775134 GN 09/41 FIXED 4					4.000000	15 Sep 2041		
			1,788,018.650	Local	1,886,044.53	107.369678	1,919,789.87	33,745.34	1.39
Original Face:			5,000,000.000	Base	1,886,044.53	107.369678	1,919,789.87	33,745.34	1.39
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3					3.000000	15 Aug 2027		
			1,286,392.300	Local	1,334,867.36	102.136237	1,313,872.69	-20,994.67	0.95
Original Face:			5,000,000.000	Base	1,334,867.36	102.136237	1,313,872.69	-20,994.67	0.95
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5					2.500000	20 Apr 2027		
			1,139,166.590	Local	1,172,460.15	101.558419	1,156,919.58	-15,540.57	0.84
Original Face:			4,372,786.000	Base	1,172,460.15	101.558419	1,156,919.58	-15,540.57	0.84
36179MAG5	GNMA II POOL MA0007 G2 04/27 FIXED 3					3.000000	20 Apr 2027		
			1,046,739.000	Local	1,083,130.61	102.485119	1,072,751.71	-10,378.90	0.78
Original Face:			5,000,000.000	Base	1,083,130.61	102.485119	1,072,751.71	-10,378.90	0.78
36179MAH3	GNMA II POOL MA0008 G2 04/27 FIXED 3.5					3.500000	20 Apr 2027		
			1,163,709.450	Local	1,205,857.55	103.131716	1,200,153.53	-5,704.02	0.87
Original Face:			7,500,000.000	Base	1,205,857.55	103.131716	1,200,153.53	-5,704.02	0.87
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5					2.500000	20 May 2027		
			1,373,365.500	Local	1,408,621.37	101.559706	1,394,785.96	-13,835.41	1.01
Original Face:			5,000,000.000	Base	1,408,621.37	101.559706	1,394,785.96	-13,835.41	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
36179MGN4	GNMA II POOL MA0205 G2 07/27 FIXED 3					3.000000	20 Jul 2027		
		Local	1,231,837.450	103.624782	1,276,488.87	102.487687	1,262,481.71	-14,007.16	0.91
Original Face:		Base	5,000,000.000	103.624782	1,276,488.87	102.487687	1,262,481.71	-14,007.16	0.91
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5					3.500000	20 Jul 2027		
		Local	780,949.870	104.167549	813,496.34	103.146184	805,519.99	-7,976.35	0.58
Original Face:		Base	4,169,641.000	104.167549	813,496.34	103.146184	805,519.99	-7,976.35	0.58
36179MGW4	GNMA II POOL MA0213 G2 07/42 FIXED 3					3.000000	20 Jul 2042		
		Local	3,706,352.550	102.071281	3,783,121.54	101.694420	3,769,153.73	-13,967.81	2.73
Original Face:		Base	7,500,000.000	102.071281	3,783,121.54	101.694420	3,769,153.73	-13,967.81	2.73
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3					3.000000	20 May 2043		
		Local	718,973.400	101.210170	727,674.20	101.688366	731,112.30	3,438.10	0.53
Original Face:		Base	2,000,000.000	101.210170	727,674.20	101.688366	731,112.30	3,438.10	0.53
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5					3.500000	20 Feb 2027		
		Local	487,749.620	102.791397	501,364.65	102.102899	498,006.50	-3,358.15	0.36
Original Face:		Base	2,910,888.000	102.791397	501,364.65	102.102899	498,006.50	-3,358.15	0.36
36202FL61	GNMA II POOL 004849 G2 11/40 FIXED 4					4.000000	20 Nov 2040		
		Local	1,421,633.170	105.198916	1,495,542.69	103.632489	1,473,273.84	-22,268.85	1.07
Original Face:		Base	12,190,366.000	105.198916	1,495,542.69	103.632489	1,473,273.84	-22,268.85	1.07
3620C4U57	GNMA POOL 748604 GN 09/40 FIXED 4.5					4.500000	15 Sep 2040		
		Local	713,763.700	107.123841	764,611.09	107.794118	769,395.29	4,784.20	0.56
Original Face:		Base	5,000,000.000	107.123841	764,611.09	107.794118	769,395.29	4,784.20	0.56
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR					3.750000	20 Sep 2040		
		Local	945,307.980	103.257700	976,103.28	104.397492	986,877.82	10,774.54	0.71
Original Face:		Base	9,450,000.000	103.257700	976,103.28	104.397492	986,877.82	10,774.54	0.71
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5					2.500000	15 Dec 2027		
		Local	790,603.100	101.275185	800,684.75	101.159119	799,767.13	-917.62	0.58
Original Face:		Base	2,500,000.000	101.275185	800,684.75	101.159119	799,767.13	-917.62	0.58
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.500000	20 Jun 2028		
		Local	563,240.970	101.210052	570,056.48	99.896924	562,660.40	-7,396.08	0.41
Original Face:		Base	1,500,000.000	101.210052	570,056.48	99.896924	562,660.40	-7,396.08	0.41

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4					4.000000	15 Nov 2040		
		Local	884,826.970	105.703052	935,289.11	106.206957	939,747.80	4,458.69	0.68
Original Face:		Base	5,872,458.000	105.703052	935,289.11	106.206957	939,747.80	4,458.69	0.68
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5					5.500000	15 Feb 2024		
		Local	31,486.070	102.466805	32,262.77	104.637357	32,946.19	683.42	0.02
Original Face:		Base	1,000,000.000	102.466805	32,262.77	104.637357	32,946.19	683.42	0.02
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5					5.000000	15 Dec 2035		
		Local	41,059.120	104.976044	43,102.24	105.969316	43,510.07	407.83	0.03
Original Face:		Base	1,000,000.000	104.976044	43,102.24	105.969316	43,510.07	407.83	0.03
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5					5.000000	15 Sep 2022		
		Local	431.980	101.412102	438.08	103.715714	448.03	9.95	0.00
Original Face:		Base	25,000.000	101.412102	438.08	103.715714	448.03	9.95	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5					5.000000	15 Oct 2039		
		Local	105,441.380	103.404166	109,030.78	109.979063	115,963.44	6,932.66	0.08
Original Face:		Base	2,000,000.000	103.404166	109,030.78	109.979063	115,963.44	6,932.66	0.08
38374C5H0	GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD					4.000000	20 Mar 2033		
		Local	5,044.190	100.000000	5,044.19	100.823150	5,085.71	41.52	0.00
Original Face:		Base	410,000.000	100.000000	5,044.19	100.823150	5,085.71	41.52	0.00
38376R3G9	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP					2.687130	20 Apr 2067		
		Local	1,585,882.100	100.000000	1,585,882.10	99.818670	1,583,006.42	-2,875.68	1.14
Original Face:		Base	4,006,379.000	100.000000	1,585,882.10	99.818670	1,583,006.42	-2,875.68	1.14
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE					2.667130	20 Jun 2063		
		Local	1,081,121.010	100.000000	1,081,121.01	99.818780	1,079,161.80	-1,959.21	0.78
Original Face:		Base	4,967,302.000	100.000000	1,081,121.01	99.818780	1,079,161.80	-1,959.21	0.78
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC					2.000000	16 Aug 2039		
		Local	581,516.550	101.096062	587,890.33	99.237140	577,080.39	-10,809.94	0.42
Original Face:		Base	2,720,000.000	101.096062	587,890.33	99.237140	577,080.39	-10,809.94	0.42
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C					2.637000	16 May 2051		
		Local	747,423.320	101.563989	759,112.94	100.308270	749,727.40	-9,385.54	0.54
Original Face:		Base	4,000,000.000	101.563989	759,112.94	100.308270	749,727.40	-9,385.54	0.54

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB					2.000000	20 Jul 2042		
		Local	1,780,390.040	102.175692	1,819,125.84	100.125550	1,782,625.32	-36,500.52	1.29
Original Face:		Base	4,400,000.000	102.175692	1,819,125.84	100.125550	1,782,625.32	-36,500.52	1.29
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.500000	16 May 2042		
		Local	1,748,590.020	99.323839	1,736,766.73	96.646660	1,689,953.85	-46,812.88	1.22
Original Face:		Base	3,000,000.000	99.323839	1,736,766.73	96.646660	1,689,953.85	-46,812.88	1.22
38378KES4	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 45 AB					1.450000	16 Apr 2039		
		Local	613,600.900	99.730872	611,949.53	98.320380	603,294.74	-8,654.79	0.44
Original Face:		Base	2,000,000.000	99.730872	611,949.53	98.320380	603,294.74	-8,654.79	0.44
38378KHE2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 55 AC					1.650000	16 Aug 2048		
		Local	1,161,198.140	97.563678	1,132,907.61	96.319980	1,118,465.82	-14,441.79	0.81
Original Face:		Base	2,000,000.000	97.563678	1,132,907.61	96.319980	1,118,465.82	-14,441.79	0.81
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF					2.426180	16 Mar 2048		
		Local	578,584.970	100.628667	582,222.34	97.996710	566,994.24	-15,228.10	0.41
Original Face:		Base	1,000,000.000	100.628667	582,222.34	97.996710	566,994.24	-15,228.10	0.41
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A					2.500000	16 Dec 2044		
		Local	1,092,468.260	101.263440	1,106,270.94	100.166630	1,094,288.64	-11,982.30	0.79
Original Face:		Base	2,000,000.000	101.263440	1,106,270.94	100.166630	1,094,288.64	-11,982.30	0.79
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.000000	16 Jul 2050		
		Local	583,345.090	101.339603	591,159.60	100.523700	586,400.07	-4,759.53	0.42
Original Face:		Base	1,000,000.000	101.339603	591,159.60	100.523700	586,400.07	-4,759.53	0.42
38378XJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC					2.154000	16 May 2054		
		Local	2,404,646.230	98.891692	2,377,995.34	98.418520	2,366,617.23	-11,378.11	1.71
Original Face:		Base	4,270,000.000	98.891692	2,377,995.34	98.418520	2,366,617.23	-11,378.11	1.71
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028000	16 Aug 2052		
		Local	653,022.790	100.747949	657,907.07	100.399180	655,629.53	-2,277.54	0.47
Original Face:		Base	1,000,000.000	100.747949	657,907.07	100.399180	655,629.53	-2,277.54	0.47
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.850000	16 Feb 2049		
		Local	607,881.020	100.846426	613,026.28	99.853180	606,988.53	-6,037.75	0.44
Original Face:		Base	1,000,000.000	100.846426	613,026.28	99.853180	606,988.53	-6,037.75	0.44

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.200000	16 Aug 2055		
		Local	685,562.230	99.887071	684,788.03	98.941730	678,307.13	-6,480.90	0.49
Original Face:		Base	1,000,000.000	99.887071	684,788.03	98.941730	678,307.13	-6,480.90	0.49
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A					2.100000	15 Jun 2044		
		Local	715,111.610	100.320561	717,403.98	98.684070	705,701.24	-11,702.74	0.51
Original Face:		Base	1,000,000.000	100.320561	717,403.98	98.684070	705,701.24	-11,702.74	0.51
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.600000	16 Dec 2049		
		Local	777,899.460	100.925972	785,102.59	100.272980	780,022.97	-5,079.62	0.56
Original Face:		Base	1,000,000.000	100.925972	785,102.59	100.272980	780,022.97	-5,079.62	0.56
38379RMD2	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC					2.300000	16 Mar 2057		
		Local	7,194,399.530	98.453181	7,083,115.16	98.459820	7,083,592.83	477.67	5.12
Original Face:		Base	7,500,000.000	98.453181	7,083,115.16	98.459820	7,083,592.83	477.67	5.12
38380K3L7	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 21 BC					3.500000	20 May 2039		
		Local	2,374,647.150	101.173519	2,402,514.08	101.886410	2,419,442.73	16,928.65	1.75
Original Face:		Base	3,000,000.000	101.173519	2,402,514.08	101.886410	2,419,442.73	16,928.65	1.75
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
		Local	1,700,821.700	100.069950	1,702,011.43	100.912969	1,716,349.67	14,338.24	1.24
Original Face:		Base	2,000,000.000	100.069950	1,702,011.43	100.912969	1,716,349.67	14,338.24	1.24
418097AC5	AID JORDAN US GOVT GUAR 10/20 2.503					2.503000	30 Oct 2020		
		Local	6,280,000.000	100.628993	6,319,500.76	100.770822	6,328,407.62	8,906.86	4.58
		Base		100.628993	6,319,500.76	100.770822	6,328,407.62	8,906.86	4.58
6903532L0	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000						26 Jan 2021		
		Local	5,000,000.000	103.769642	5,188,482.09	104.253908	5,212,695.40	24,213.31	3.77
		Base		103.769642	5,188,482.09	104.253908	5,212,695.40	24,213.31	3.77
690353L54	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000						26 Jan 2021		
		Local	2,500,000.000	105.892706	2,647,317.64	104.940000	2,623,500.00	-23,817.64	1.90
		Base		105.892706	2,647,317.64	104.940000	2,623,500.00	-23,817.64	1.90
742651DU3	PRIVATE EXPORT FUNDING US GOVT GUAR 03/20 2.25					2.250000	15 Mar 2020		
		Local	3,440,000.000	100.212462	3,447,308.68	99.990648	3,439,678.29	-7,630.39	2.49
		Base		100.212462	3,447,308.68	99.990648	3,439,678.29	-7,630.39	2.49

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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
831641EV3	SMALL BUSINESS ADMINISTRATION SBIC 2011 10B 1					2.877000	10 Sep 2021		
		Local	597,474.430	101.388881	605,772.64	101.565940	606,830.52	1,057.88	0.44
Original Face:		Base	4,000,000.000	101.388881	605,772.64	101.565940	606,830.52	1,057.88	0.44
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1					2.766000	10 Mar 2022		
		Local	364,185.480	101.193337	368,531.44	101.714050	370,427.80	1,896.36	0.27
Original Face:		Base	1,000,000.000	101.193337	368,531.44	101.714050	370,427.80	1,896.36	0.27
903724AL6	AID UKRAINE US GOVT GUAR 05/20 1.847					1.847000	29 May 2020		
		Local	1,000,000.000	100.093930	1,000,939.30	100.125569	1,001,255.69	316.39	0.72
		Base		100.093930	1,000,939.30	100.125569	1,001,255.69	316.39	0.72
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471					1.471000	29 Sep 2021		
		Local	3,000,000.000	99.220096	2,976,602.88	99.245593	2,977,367.79	764.91	2.15
		Base		99.220096	2,976,602.88	99.245593	2,977,367.79	764.91	2.15
911759MU9	HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/21 2.57					2.570000	01 Aug 2021		
		Local	500,000.000	100.000000	500,000.00	101.183980	505,919.90	5,919.90	0.37
		Base		100.000000	500,000.00	101.183980	505,919.90	5,919.90	0.37
912796QV4	TREASURY BILL 08/19 0.00000						15 Aug 2019		
		Local	2,000,000.000	99.694825	1,993,896.50	99.738437	1,994,768.74	872.24	1.44
		Base		99.694825	1,993,896.50	99.738437	1,994,768.74	872.24	1.44
912796SD2	TREASURY BILL 02/20 0.00000						27 Feb 2020		
		Local	2,000,000.000	98.342188	1,966,843.75	98.697931	1,973,958.62	7,114.87	1.43
		Base		98.342188	1,966,843.75	98.697931	1,973,958.62	7,114.87	1.43
912796SE0	TREASURY BILL 08/19 0.00000					0.010000	22 Aug 2019		
		Local	2,000,000.000	99.645389	1,992,907.78	99.696811	1,993,936.22	1,028.44	1.44
		Base		99.645389	1,992,907.78	99.696811	1,993,936.22	1,028.44	1.44
912796SF7	TREASURY BILL 08/19 0.00000					0.010000	29 Aug 2019		
		Local	2,000,000.000	99.596342	1,991,926.83	99.655833	1,993,116.66	1,189.83	1.44
		Base		99.596342	1,991,926.83	99.655833	1,993,116.66	1,189.83	1.44
9128283G3	US TREASURY N/B 11/20 1.75					1.750000	15 Nov 2020		
		Local	5,000,000.000	99.449538	4,972,476.89	99.851562	4,992,578.10	20,101.21	3.61
		Base		99.449538	4,972,476.89	99.851562	4,992,578.10	20,101.21	3.61

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9128283H1	US TREASURY N/B 11/19 1.75					1.750000	30 Nov 2019		
		2,000,000.000	Local	99.707192	1,994,143.84	99.843750	1,996,875.00	2,731.16	1.44
			Base	99.707192	1,994,143.84	99.843750	1,996,875.00	2,731.16	1.44
9128284J6	US TREASURY N/B 04/20 2.375					2.375000	30 Apr 2020		
		2,000,000.000	Local	99.785022	1,995,700.43	100.292969	2,005,859.38	10,158.95	1.45
			Base	99.785022	1,995,700.43	100.292969	2,005,859.38	10,158.95	1.45
9128284Q0	US TREASURY N/B 05/20 2.5					2.500000	31 May 2020		
		2,000,000.000	Local	99.943595	1,998,871.90	100.441406	2,008,828.12	9,956.22	1.45
			Base	99.943595	1,998,871.90	100.441406	2,008,828.12	9,956.22	1.45
9128284Y3	US TREASURY N/B 08/20 2.625					2.625000	31 Aug 2020		
		1,000,000.000	Local	99.855769	998,557.69	100.820316	1,008,203.16	9,645.47	0.73
			Base	99.855769	998,557.69	100.820316	1,008,203.16	9,645.47	0.73
912828F62	US TREASURY N/B 10/19 1.5					1.500000	31 Oct 2019		
		5,000,000.000	Local	99.918668	4,995,933.42	99.792969	4,989,648.45	-6,284.97	3.61
			Base	99.918668	4,995,933.42	99.792969	4,989,648.45	-6,284.97	3.61
912828G61	US TREASURY N/B 11/19 1.5					1.500000	30 Nov 2019		
		2,000,000.000	Local	99.600415	1,992,008.29	99.742188	1,994,843.76	2,835.47	1.44
			Base	99.600415	1,992,008.29	99.742188	1,994,843.76	2,835.47	1.44
912828J50	US TREASURY N/B 02/20 1.375					1.375000	29 Feb 2020		
		2,000,000.000	Local	99.222907	1,984,458.13	99.554688	1,991,093.76	6,635.63	1.44
			Base	99.222907	1,984,458.13	99.554688	1,991,093.76	6,635.63	1.44
912828L32	US TREASURY N/B 08/20 1.375					1.375000	31 Aug 2020		
		5,000,000.000	Local	99.007076	4,950,353.82	99.382812	4,969,140.60	18,786.78	3.59
			Base	99.007076	4,950,353.82	99.382812	4,969,140.60	18,786.78	3.59
912828P87	US TREASURY N/B 02/21 1.125					1.125000	28 Feb 2021		
		1,000,000.000	Local	99.639125	996,391.25	98.871094	988,710.94	-7,680.31	0.72
			Base	99.639125	996,391.25	98.871094	988,710.94	-7,680.31	0.72
912828U73	US TREASURY N/B 12/19 1.375					1.375000	15 Dec 2019		
		5,000,000.000	Local	99.929525	4,996,476.26	99.683594	4,984,179.70	-12,296.56	3.61
			Base	99.929525	4,996,476.26	99.683594	4,984,179.70	-12,296.56	3.61

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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
912828XY1	US TREASURY N/B 06/20 2.5					2.500000	30 Jun 2020		
		2,000,000.000	Local	99.923409	1,998,468.17	100.523438	2,010,468.76	12,000.59	1.45
			Base	99.923409	1,998,468.17	100.523438	2,010,468.76	12,000.59	1.45
92262BAB1	VENDEE MORTGAGE TRUST VENDE 2011 2 DG					2.750000	15 Dec 2033		
		254,121.040	Local	102.226474	259,778.98	100.128760	254,448.25	-5,330.73	0.18
Original Face:		2,000,000.000	Base	102.226474	259,778.98	100.128760	254,448.25	-5,330.73	0.18
US DOLLAR Total									
		115,123,902.780	Local		115,968,224.22		115,802,331.70	-165,892.52	83.76
Original Face:		155,264,820.000	Base		115,968,224.22		115,802,331.70	-165,892.52	83.76
FIXED INCOME Total									
		115,123,902.780	Base		115,968,224.22		115,802,331.70	-165,892.52	83.76
Original Face:		155,264,820.000							

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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
FUND Total								
		137,598,191.560	Base	138,415,926.39		138,255,390.67	-160,535.72	100.00
Original Face:		155,264,820.000						

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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								
		Local	17,359.330	1.000000	17,359.33	1.000000	17,359.33	0.00	0.00
		Base		1.000000	17,359.33	1.000000	17,359.33	0.00	0.00
US DOLLAR Total									
		Local	17,359.330		17,359.33		17,359.33	0.00	0.00
		Base			17,359.33		17,359.33	0.00	0.00
CASH Total									
		Base	17,359.330		17,359.33		17,359.33	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24				2.446814	31 Dec 2030		
		Local	2,871,025.150	100.069150	2,873,010.46	100.070000	2,873,034.87	24.41	0.13
		Base		100.069150	2,873,010.46	100.070000	2,873,034.87	24.41	0.13
US DOLLAR Total									
		Local	2,871,025.150		2,873,010.46		2,873,034.87	24.41	0.13
		Base			2,873,010.46		2,873,034.87	24.41	0.13
CASH EQUIVALENT Total									
		Base	2,871,025.150		2,873,010.46		2,873,034.87	24.41	0.13
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001055102	AFLAC INC COMMON STOCK USD.1								
		Local	67,552.000	19.875067	1,342,600.55	54.810000	3,702,525.12	2,359,924.57	0.17
		Base		19.875067	1,342,600.55	54.810000	3,702,525.12	2,359,924.57	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
00130H105	AES CORP COMMON STOCK USD.01								
		Local	60,191.000	19.742689	1,188,332.20	16.760000	1,008,801.16	-179,531.04	0.05
		Base		19.742689	1,188,332.20	16.760000	1,008,801.16	-179,531.04	0.05
00206R102	AT+T INC COMMON STOCK USD1.0								
		Local	661,432.000	34.299861	22,687,025.90	33.510000	22,164,586.32	-522,439.58	0.99
		Base		34.299861	22,687,025.90	33.510000	22,164,586.32	-522,439.58	0.99
002824100	ABBOTT LABORATORIES COMMON STOCK								
		Local	159,890.000	28.550043	4,564,866.35	84.100000	13,446,749.00	8,881,882.65	0.60
		Base		28.550043	4,564,866.35	84.100000	13,446,749.00	8,881,882.65	0.60
00287Y109	ABBVIE INC COMMON STOCK USD.01								
		Local	134,018.000	31.535577	4,226,334.99	72.720000	9,745,788.96	5,519,453.97	0.44
		Base		31.535577	4,226,334.99	72.720000	9,745,788.96	5,519,453.97	0.44
003654100	ABIOMED INC COMMON STOCK USD.01								
		Local	4,091.000	383.394781	1,568,468.05	260.490000	1,065,664.59	-502,803.46	0.05
		Base		383.394781	1,568,468.05	260.490000	1,065,664.59	-502,803.46	0.05
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001								
		Local	69,424.000	37.059016	2,572,785.10	47.200000	3,276,812.80	704,027.70	0.15
		Base		37.059016	2,572,785.10	47.200000	3,276,812.80	704,027.70	0.15
00724F101	ADOBE INC COMMON STOCK USD.0001								
		Local	44,225.000	41.160510	1,820,323.57	294.650000	13,030,896.25	11,210,572.68	0.58
		Base		41.160510	1,820,323.57	294.650000	13,030,896.25	11,210,572.68	0.58
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001								
		Local	6,503.000	159.467692	1,037,018.40	154.140000	1,002,372.42	-34,645.98	0.04
		Base		159.467692	1,037,018.40	154.140000	1,002,372.42	-34,645.98	0.04
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
		Local	80,437.000	14.364763	1,155,458.42	30.370000	2,442,871.69	1,287,413.27	0.11
		Base		14.364763	1,155,458.42	30.370000	2,442,871.69	1,287,413.27	0.11
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01								
		Local	4,640.000	202.299741	938,670.80	92.140000	427,529.60	-511,141.20	0.02
		Base		202.299741	938,670.80	92.140000	427,529.60	-511,141.20	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	28,647.000	31.298184	896,599.08	74.670000	2,139,071.49	1,242,472.41	0.10
		Base		31.298184	896,599.08	74.670000	2,139,071.49	1,242,472.41	0.10
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0								
		Local	19,949.000	75.672087	1,509,582.47	226.370000	4,515,855.13	3,006,272.66	0.20
		Base		75.672087	1,509,582.47	226.370000	4,515,855.13	3,006,272.66	0.20
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	14,874.000	44.334412	659,430.04	80.140000	1,192,002.36	532,572.32	0.05
		Base		44.334412	659,430.04	80.140000	1,192,002.36	532,572.32	0.05
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01								
		Local	11,195.000	65.540836	733,729.66	63.910000	715,472.45	-18,257.21	0.03
		Base		65.540836	733,729.66	63.910000	715,472.45	-18,257.21	0.03
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
		Local	9,605.000	83.270822	799,816.25	70.410000	676,288.05	-123,528.20	0.03
		Base		83.270822	799,816.25	70.410000	676,288.05	-123,528.20	0.03
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
		Local	10,237.000	116.595793	1,193,591.13	141.090000	1,444,338.33	250,747.20	0.06
		Base		116.595793	1,193,591.13	141.090000	1,444,338.33	250,747.20	0.06
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	20,327.000	109.634785	2,228,546.27	130.980000	2,662,430.46	433,884.19	0.12
		Base		109.634785	2,228,546.27	130.980000	2,662,430.46	433,884.19	0.12
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	6,598.000	152.722073	1,007,660.24	273.700000	1,805,872.60	798,212.36	0.08
		Base		152.722073	1,007,660.24	273.700000	1,805,872.60	798,212.36	0.08
018581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01								
		Local	4,085.000	254.373535	1,039,115.89	140.130000	572,431.05	-466,684.84	0.03
		Base		254.373535	1,039,115.89	140.130000	572,431.05	-466,684.84	0.03
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
		Local	21,420.000	40.221683	861,548.45	49.080000	1,051,293.60	189,745.15	0.05
		Base		40.221683	861,548.45	49.080000	1,051,293.60	189,745.15	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	30,193.000	39.897875	1,204,636.54	101.690000	3,070,326.17	1,865,689.63	0.14
		Base		39.897875	1,204,636.54	101.690000	3,070,326.17	1,865,689.63	0.14
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
		Local	27,776.000	355.205651	9,866,192.17	1,080.910000	30,023,356.16	20,157,163.99	1.34
		Base		355.205651	9,866,192.17	1,080.910000	30,023,356.16	20,157,163.99	1.34
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
		Local	27,138.000	336.777380	9,139,464.55	1,082.800000	29,385,026.40	20,245,561.85	1.32
		Base		336.777380	9,139,464.55	1,082.800000	29,385,026.40	20,245,561.85	1.32
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								
		Local	169,565.000	18.710807	3,172,697.97	47.350000	8,028,902.75	4,856,204.78	0.36
		Base		18.710807	3,172,697.97	47.350000	8,028,902.75	4,856,204.78	0.36
023135106	AMAZON.COM INC COMMON STOCK USD.01								
		Local	37,490.000	260.657495	9,772,049.49	1,893.630000	70,992,188.70	61,220,139.21	3.18
		Base		260.657495	9,772,049.49	1,893.630000	70,992,188.70	61,220,139.21	3.18
023608102	AMEREN CORPORATION COMMON STOCK USD.01								
		Local	22,258.000	40.550432	902,571.52	75.110000	1,671,798.38	769,226.86	0.07
		Base		40.550432	902,571.52	75.110000	1,671,798.38	769,226.86	0.07
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK								
		Local	35,882.000	48.246782	1,731,191.04	32.610000	1,170,112.02	-561,079.02	0.05
		Base		48.246782	1,731,191.04	32.610000	1,170,112.02	-561,079.02	0.05
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5								
		Local	44,701.000	39.075916	1,746,732.54	88.010000	3,934,135.01	2,187,402.47	0.18
		Base		39.075916	1,746,732.54	88.010000	3,934,135.01	2,187,402.47	0.18
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
		Local	62,062.000	44.935339	2,788,777.02	123.440000	7,660,933.28	4,872,156.26	0.34
		Base		44.935339	2,788,777.02	123.440000	7,660,933.28	4,872,156.26	0.34
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
		Local	78,827.000	107.090911	8,441,655.26	53.280000	4,199,902.56	-4,241,752.70	0.19
		Base		107.090911	8,441,655.26	53.280000	4,199,902.56	-4,241,752.70	0.19

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03027X100	AMERICAN TOWER CORP REIT USD.01								
		Local	40,046.000	59.927838	2,399,870.21	204.450000	8,187,404.70	5,787,534.49	0.37
		Base		59.927838	2,399,870.21	204.450000	8,187,404.70	5,787,534.49	0.37
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01								
		Local	16,359.000	69.163605	1,131,447.41	116.000000	1,897,644.00	766,196.59	0.08
		Base		69.163605	1,131,447.41	116.000000	1,897,644.00	766,196.59	0.08
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01								
		Local	14,099.000	28.274736	398,645.50	85.260000	1,202,080.74	803,435.24	0.05
		Base		28.274736	398,645.50	85.260000	1,202,080.74	803,435.24	0.05
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01								
		Local	12,136.000	39.221558	475,992.83	145.160000	1,761,661.76	1,285,668.93	0.08
		Base		39.221558	475,992.83	145.160000	1,761,661.76	1,285,668.93	0.08
031100100	AMETEK INC COMMON STOCK USD.01								
		Local	20,654.000	47.530378	981,692.43	90.840000	1,876,209.36	894,516.93	0.08
		Base		47.530378	981,692.43	90.840000	1,876,209.36	894,516.93	0.08
031162100	AMGEN INC COMMON STOCK USD.0001								
		Local	55,289.000	65.217909	3,605,832.99	184.280000	10,188,656.92	6,582,823.93	0.46
		Base		65.217909	3,605,832.99	184.280000	10,188,656.92	6,582,823.93	0.46
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001								
		Local	27,083.000	24.403302	660,914.62	95.940000	2,598,343.02	1,937,428.40	0.12
		Base		24.403302	660,914.62	95.940000	2,598,343.02	1,937,428.40	0.12
032511107	ANADARKO PETROLEUM CORP COMMON STOCK USD.1								
		Local	45,514.000	49.829842	2,267,955.45	70.560000	3,211,467.84	943,512.39	0.14
		Base		49.829842	2,267,955.45	70.560000	3,211,467.84	943,512.39	0.14
032654105	ANALOG DEVICES INC COMMON STOCK USD.167								
		Local	33,512.000	49.214321	1,649,270.33	112.870000	3,782,499.44	2,133,229.11	0.17
		Base		49.214321	1,649,270.33	112.870000	3,782,499.44	2,133,229.11	0.17
03662Q105	ANSYS INC COMMON STOCK USD.01								
		Local	7,606.000	123.702853	940,883.90	204.820000	1,557,860.92	616,977.02	0.07
		Base		123.702853	940,883.90	204.820000	1,557,860.92	616,977.02	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
036752103	ANTHEM INC COMMON STOCK USD.01								
		23,313.000	Local	61.241675	1,427,727.18	282.210000	6,579,161.73	5,151,434.55	0.29
			Base	61.241675	1,427,727.18	282.210000	6,579,161.73	5,151,434.55	0.29
037411105	APACHE CORP COMMON STOCK USD.625								
		34,082.000	Local	66.552979	2,268,258.64	28.970000	987,355.54	-1,280,903.10	0.04
			Base	66.552979	2,268,258.64	28.970000	987,355.54	-1,280,903.10	0.04
03748R754	APARTMENT INVT + MGMT CO A REIT USD.01								
		13,492.000	Local	26.244260	354,087.56	50.120000	676,219.04	322,131.48	0.03
			Base	26.244260	354,087.56	50.120000	676,219.04	322,131.48	0.03
037833100	APPLE INC COMMON STOCK USD.00001								
		396,201.000	Local	24.988682	9,900,540.65	197.920000	78,416,101.92	68,515,561.27	3.51
			Base	24.988682	9,900,540.65	197.920000	78,416,101.92	68,515,561.27	3.51
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
		84,842.000	Local	20.132930	1,708,118.02	44.910000	3,810,254.22	2,102,136.20	0.17
			Base	20.132930	1,708,118.02	44.910000	3,810,254.22	2,102,136.20	0.17
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK								
		50,781.000	Local	24.729430	1,255,785.18	40.800000	2,071,864.80	816,079.62	0.09
			Base	24.729430	1,255,785.18	40.800000	2,071,864.80	816,079.62	0.09
03965L100	ARCONIC INC COMMON STOCK								
		36,173.000	Local	43.076104	1,558,191.91	25.820000	933,986.86	-624,205.05	0.04
			Base	43.076104	1,558,191.91	25.820000	933,986.86	-624,205.05	0.04
040413106	ARISTA NETWORKS INC COMMON STOCK USD.0001								
		4,791.000	Local	294.859503	1,412,671.88	259.620000	1,243,839.42	-168,832.46	0.06
			Base	294.859503	1,412,671.88	259.620000	1,243,839.42	-168,832.46	0.06
04621X108	ASSURANT INC COMMON STOCK USD.01								
		5,575.000	Local	61.399073	342,299.83	106.380000	593,068.50	250,768.67	0.03
			Base	61.399073	342,299.83	106.380000	593,068.50	250,768.67	0.03
049560105	ATMOS ENERGY CORP COMMON STOCK								
		10,602.000	Local	97.072433	1,029,161.93	105.560000	1,119,147.12	89,985.19	0.05
			Base	97.072433	1,029,161.93	105.560000	1,119,147.12	89,985.19	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
052769106	AUTODESK INC COMMON STOCK USD.01								
		Local	19,909.000	41.871799	833,625.64	162.900000	3,243,176.10	2,409,550.46	0.15
		Base		41.871799	833,625.64	162.900000	3,243,176.10	2,409,550.46	0.15
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
		Local	39,447.000	42.090668	1,660,350.60	165.330000	6,521,772.51	4,861,421.91	0.29
		Base		42.090668	1,660,350.60	165.330000	6,521,772.51	4,861,421.91	0.29
053332102	AUTOZONE INC COMMON STOCK USD.01								
		Local	2,224.000	217.632563	484,014.82	1,099.470000	2,445,221.28	1,961,206.46	0.11
		Base		217.632563	484,014.82	1,099.470000	2,445,221.28	1,961,206.46	0.11
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
		Local	12,637.000	134.032626	1,693,770.29	203.180000	2,567,585.66	873,815.37	0.11
		Base		134.032626	1,693,770.29	203.180000	2,567,585.66	873,815.37	0.11
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0								
		Local	7,652.000	50.832382	388,969.39	115.680000	885,183.36	496,213.97	0.04
		Base		50.832382	388,969.39	115.680000	885,183.36	496,213.97	0.04
054937107	BB+T CORP COMMON STOCK USD5.0								
		Local	69,431.000	32.935444	2,286,740.79	49.130000	3,411,145.03	1,124,404.24	0.15
		Base		32.935444	2,286,740.79	49.130000	3,411,145.03	1,124,404.24	0.15
05722G100	BAKER HUGHES A GE CO COMMON STOCK USD.0001								
		Local	46,685.000	49.955766	2,332,184.94	24.630000	1,149,851.55	-1,182,333.39	0.05
		Base		49.955766	2,332,184.94	24.630000	1,149,851.55	-1,182,333.39	0.05
058498106	BALL CORP COMMON STOCK								
		Local	30,338.000	16.122612	489,127.79	69.990000	2,123,356.62	1,634,228.83	0.10
		Base		16.122612	489,127.79	69.990000	2,123,356.62	1,634,228.83	0.10
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01								
		Local	801,425.000	23.809202	19,081,289.61	29.000000	23,241,325.00	4,160,035.39	1.04
		Base		23.809202	19,081,289.61	29.000000	23,241,325.00	4,160,035.39	1.04
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01								
		Local	79,857.000	35.645084	2,846,509.51	44.150000	3,525,686.55	679,177.04	0.16
		Base		35.645084	2,846,509.51	44.150000	3,525,686.55	679,177.04	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
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0								
			42,996.000	Local 27.230741	1,170,812.92	81.900000	3,521,372.40	2,350,559.48	0.16
				Base 27.230741	1,170,812.92	81.900000	3,521,372.40	2,350,559.48	0.16
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0								
			24,445.000	Local 121.831294	2,978,165.98	252.010000	6,160,384.45	3,182,218.47	0.28
				Base 121.831294	2,978,165.98	252.010000	6,160,384.45	3,182,218.47	0.28
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033								
			175,660.000	Local 87.444156	15,360,440.51	213.170000	37,445,442.20	22,085,001.69	1.68
				Base 87.444156	15,360,440.51	213.170000	37,445,442.20	22,085,001.69	1.68
086516101	BEST BUY CO INC COMMON STOCK USD.1								
			21,063.000	Local 32.993677	694,945.82	69.730000	1,468,722.99	773,777.17	0.07
				Base 32.993677	694,945.82	69.730000	1,468,722.99	773,777.17	0.07
09062X103	BIOGEN INC COMMON STOCK USD.0005								
			17,574.000	Local 93.439105	1,642,098.84	233.870000	4,110,031.38	2,467,932.54	0.18
				Base 93.439105	1,642,098.84	233.870000	4,110,031.38	2,467,932.54	0.18
09247X101	BLACKROCK INC COMMON STOCK USD.01								
			10,787.000	Local 217.810168	2,349,518.28	469.300000	5,062,339.10	2,712,820.82	0.23
				Base 217.810168	2,349,518.28	469.300000	5,062,339.10	2,712,820.82	0.23
093671105	H+R BLOCK INC COMMON STOCK								
			18,432.000	Local 19.451614	358,532.15	29.300000	540,057.60	181,525.45	0.02
				Base 19.451614	358,532.15	29.300000	540,057.60	181,525.45	0.02
097023105	BOEING CO/THE COMMON STOCK USD5.0								
			47,407.000	Local 66.558005	3,155,315.34	364.010000	17,256,622.07	14,101,306.73	0.77
				Base 66.558005	3,155,315.34	364.010000	17,256,622.07	14,101,306.73	0.77
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008								
			3,924.000	Local 357.647956	1,403,410.58	1,874.710000	7,356,362.04	5,952,951.46	0.33
				Base 357.647956	1,403,410.58	1,874.710000	7,356,362.04	5,952,951.46	0.33
099724106	BORGWARNER INC COMMON STOCK USD.01								
			18,784.000	Local 34.242032	643,202.33	41.980000	788,552.32	145,349.99	0.04
				Base 34.242032	643,202.33	41.980000	788,552.32	145,349.99	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
101121101	BOSTON PROPERTIES INC REIT USD.01								
		Local	14,005.000	92.784620	1,299,448.60	129.000000	1,806,645.00	507,196.40	0.08
		Base		92.784620	1,299,448.60	129.000000	1,806,645.00	507,196.40	0.08
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
		Local	126,067.000	17.996800	2,268,802.61	42.980000	5,418,359.66	3,149,557.05	0.24
		Base		17.996800	2,268,802.61	42.980000	5,418,359.66	3,149,557.05	0.24
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		Local	148,248.000	41.000558	6,078,250.77	45.350000	6,723,046.80	644,796.03	0.30
		Base		41.000558	6,078,250.77	45.350000	6,723,046.80	644,796.03	0.30
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01								
		Local	10,523.000	116.318775	1,224,022.47	127.680000	1,343,576.64	119,554.17	0.06
		Base		116.318775	1,224,022.47	127.680000	1,343,576.64	119,554.17	0.06
11135F101	BROADCOM INC COMMON STOCK								
		Local	35,881.000	182.860379	6,561,213.26	287.860000	10,328,704.66	3,767,491.40	0.46
		Base		182.860379	6,561,213.26	287.860000	10,328,704.66	3,767,491.40	0.46
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
		Local	15,073.000	20.991941	316,411.52	55.430000	835,496.39	519,084.87	0.04
		Base		20.991941	316,411.52	55.430000	835,496.39	519,084.87	0.04
124857202	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001								
		Local	31,904.000	38.231886	1,219,750.10	49.900000	1,592,009.60	372,259.50	0.07
		Base		38.231886	1,219,750.10	49.900000	1,592,009.60	372,259.50	0.07
12503M108	CBOE GLOBAL MARKETS INC COMMON STOCK								
		Local	10,114.000	84.835836	858,029.65	103.630000	1,048,113.82	190,084.17	0.05
		Base		84.835836	858,029.65	103.630000	1,048,113.82	190,084.17	0.05
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
		Local	28,344.000	23.165539	656,604.04	51.300000	1,454,047.20	797,443.16	0.07
		Base		23.165539	656,604.04	51.300000	1,454,047.20	797,443.16	0.07
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								
		Local	20,037.000	27.420157	549,417.68	46.710000	935,928.27	386,510.59	0.04
		Base		27.420157	549,417.68	46.710000	935,928.27	386,510.59	0.04

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12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
		Local	12,381.000	53.388718	661,005.72	84.350000	1,044,337.35	383,331.63	0.05
		Base		53.388718	661,005.72	84.350000	1,044,337.35	383,331.63	0.05
125523100	CIGNA CORP COMMON STOCK USD.01								
		Local	34,397.000	67.595511	2,325,082.80	157.550000	5,419,247.35	3,094,164.55	0.24
		Base		67.595511	2,325,082.80	157.550000	5,419,247.35	3,094,164.55	0.24
12572Q105	CME GROUP INC COMMON STOCK USD.01								
		Local	32,443.000	94.050853	3,051,291.84	194.110000	6,297,510.73	3,246,218.89	0.28
		Base		94.050853	3,051,291.84	194.110000	6,297,510.73	3,246,218.89	0.28
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
		Local	25,712.000	21.490541	552,564.80	57.910000	1,488,981.92	936,417.12	0.07
		Base		21.490541	552,564.80	57.910000	1,488,981.92	936,417.12	0.07
126408103	CSX CORP COMMON STOCK USD1.0								
		Local	69,679.000	11.802758	822,404.37	77.370000	5,391,064.23	4,568,659.86	0.24
		Base		11.802758	822,404.37	77.370000	5,391,064.23	4,568,659.86	0.24
126650100	CVS HEALTH CORP COMMON STOCK USD.01								
		Local	117,783.000	45.982631	5,415,972.24	54.490000	6,417,995.67	1,002,023.43	0.29
		Base		45.982631	5,415,972.24	54.490000	6,417,995.67	1,002,023.43	0.29
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1								
		Local	38,379.000	17.177827	659,267.83	22.960000	881,181.84	221,914.01	0.04
		Base		17.177827	659,267.83	22.960000	881,181.84	221,914.01	0.04
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01								
		Local	25,466.000	38.538202	981,413.86	70.810000	1,803,247.46	821,833.60	0.08
		Base		38.538202	981,413.86	70.810000	1,803,247.46	821,833.60	0.08
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375								
		Local	17,476.000	37.112939	648,585.72	40.070000	700,263.32	51,677.60	0.03
		Base		37.112939	648,585.72	40.070000	700,263.32	51,677.60	0.03
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
		Local	42,560.000	56.573103	2,407,751.26	90.740000	3,861,894.40	1,454,143.14	0.17
		Base		56.573103	2,407,751.26	90.740000	3,861,894.40	1,454,143.14	0.17

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14149Y108	CARDINAL HEALTH INC COMMON STOCK								
		Local	27,019.000	42.909329	1,159,367.17	47.100000	1,272,594.90	113,227.73	0.06
		Base		42.909329	1,159,367.17	47.100000	1,272,594.90	113,227.73	0.06
143130102	CARMAX INC COMMON STOCK USD.5								
		Local	15,065.000	24.712572	372,294.90	86.830000	1,308,093.95	935,799.05	0.06
		Base		24.712572	372,294.90	86.830000	1,308,093.95	935,799.05	0.06
143658300	CARNIVAL CORP COMMON STOCK USD.01								
		Local	36,297.000	38.862920	1,410,607.42	46.550000	1,689,625.35	279,017.93	0.08
		Base		38.862920	1,410,607.42	46.550000	1,689,625.35	279,017.93	0.08
149123101	CATERPILLAR INC COMMON STOCK USD1.0								
		Local	51,831.000	56.879778	2,948,135.76	136.290000	7,064,046.99	4,115,911.23	0.32
		Base		56.879778	2,948,135.76	136.290000	7,064,046.99	4,115,911.23	0.32
150870103	CELANESE CORP COMMON STOCK USD.0001								
		Local	11,477.000	85.547336	981,826.78	107.800000	1,237,220.60	255,393.82	0.06
		Base		85.547336	981,826.78	107.800000	1,237,220.60	255,393.82	0.06
151020104	CELGENE CORP COMMON STOCK USD.01								
		Local	63,912.000	35.179761	2,248,408.87	92.440000	5,908,025.28	3,659,616.41	0.26
		Base		35.179761	2,248,408.87	92.440000	5,908,025.28	3,659,616.41	0.26
15135B101	CENTENE CORP COMMON STOCK USD.001								
		Local	37,464.000	36.229016	1,357,283.87	52.440000	1,964,612.16	607,328.29	0.09
		Base		36.229016	1,357,283.87	52.440000	1,964,612.16	607,328.29	0.09
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01								
		Local	45,528.000	20.215026	920,349.69	28.630000	1,303,466.64	383,116.95	0.06
		Base		20.215026	920,349.69	28.630000	1,303,466.64	383,116.95	0.06
156700106	CENTURYLINK INC COMMON STOCK USD1.0								
		Local	87,037.000	42.122720	3,666,235.15	11.760000	1,023,555.12	-2,642,680.03	0.05
		Base		42.122720	3,666,235.15	11.760000	1,023,555.12	-2,642,680.03	0.05
156782104	CERNER CORP COMMON STOCK USD.01								
		Local	29,497.000	33.125794	977,111.54	73.300000	2,162,130.10	1,185,018.56	0.10
		Base		33.125794	977,111.54	73.300000	2,162,130.10	1,185,018.56	0.10

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16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001								
		Local	15,593.000	274.053896	4,273,322.40	395.180000	6,162,041.74	1,888,719.34	0.28
		Base		274.053896	4,273,322.40	395.180000	6,162,041.74	1,888,719.34	0.28
166764100	CHEVRON CORP COMMON STOCK USD.75								
		Local	172,632.000	66.390406	11,461,108.63	124.440000	21,482,326.08	10,021,217.45	0.96
		Base		66.390406	11,461,108.63	124.440000	21,482,326.08	10,021,217.45	0.96
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01								
		Local	2,211.000	306.936477	678,636.55	732.880000	1,620,397.68	941,761.13	0.07
		Base		306.936477	678,636.55	732.880000	1,620,397.68	941,761.13	0.07
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0								
		Local	22,309.000	43.916112	979,724.54	73.060000	1,629,895.54	650,171.00	0.07
		Base		43.916112	979,724.54	73.060000	1,629,895.54	650,171.00	0.07
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01								
		Local	9,196.000	131.701644	1,211,128.32	59.330000	545,598.68	-665,529.64	0.02
		Base		131.701644	1,211,128.32	59.330000	545,598.68	-665,529.64	0.02
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0								
		Local	13,752.000	39.414454	542,027.57	103.670000	1,425,669.84	883,642.27	0.06
		Base		39.414454	542,027.57	103.670000	1,425,669.84	883,642.27	0.06
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
		Local	387,904.000	28.380464	11,008,895.35	54.730000	21,229,985.92	10,221,090.57	0.95
		Base		28.380464	11,008,895.35	54.730000	21,229,985.92	10,221,090.57	0.95
172908105	CINTAS CORP COMMON STOCK								
		Local	7,679.000	43.727604	335,784.27	237.290000	1,822,149.91	1,486,365.64	0.08
		Base		43.727604	335,784.27	237.290000	1,822,149.91	1,486,365.64	0.08
172967424	CITIGROUP INC COMMON STOCK USD.01								
		Local	209,584.000	82.082107	17,203,096.25	70.030000	14,677,167.52	-2,525,928.73	0.66
		Base		82.082107	17,203,096.25	70.030000	14,677,167.52	-2,525,928.73	0.66
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	41,542.000	20.135778	836,480.47	35.360000	1,468,925.12	632,444.65	0.07
		Base		20.135778	836,480.47	35.360000	1,468,925.12	632,444.65	0.07

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177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001								
		Local	11,337.000	34.833527	394,907.69	98.140000	1,112,613.18	717,705.49	0.05
		Base		34.833527	394,907.69	98.140000	1,112,613.18	717,705.49	0.05
189054109	CLOROX COMPANY COMMON STOCK USD1.0								
		Local	11,544.000	62.479085	721,258.56	153.110000	1,767,501.84	1,046,243.28	0.08
		Base		62.479085	721,258.56	153.110000	1,767,501.84	1,046,243.28	0.08
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
		Local	347,914.000	29.239427	10,172,805.93	50.920000	17,715,780.88	7,542,974.95	0.79
		Base		29.239427	10,172,805.93	50.920000	17,715,780.88	7,542,974.95	0.79
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01								
		Local	51,604.000	25.301851	1,305,676.73	63.390000	3,271,177.56	1,965,500.83	0.15
		Base		25.301851	1,305,676.73	63.390000	3,271,177.56	1,965,500.83	0.15
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0								
		Local	77,808.000	35.691111	2,777,053.95	71.670000	5,576,499.36	2,799,445.41	0.25
		Base		35.691111	2,777,053.95	71.670000	5,576,499.36	2,799,445.41	0.25
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
		Local	410,597.000	13.669048	5,612,470.09	42.280000	17,360,041.16	11,747,571.07	0.78
		Base		13.669048	5,612,470.09	42.280000	17,360,041.16	11,747,571.07	0.78
200340107	COMERICA INC COMMON STOCK USD5.0								
		Local	13,972.000	45.433984	634,803.63	72.640000	1,014,926.08	380,122.45	0.05
		Base		45.433984	634,803.63	72.640000	1,014,926.08	380,122.45	0.05
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0								
		Local	43,976.000	22.180988	975,431.14	26.520000	1,166,243.52	190,812.38	0.05
		Base		22.180988	975,431.14	26.520000	1,166,243.52	190,812.38	0.05
20605P101	CONCHO RESOURCES INC COMMON STOCK USD.001								
		Local	18,183.000	110.781444	2,014,339.00	103.180000	1,876,121.94	-138,217.06	0.08
		Base		110.781444	2,014,339.00	103.180000	1,876,121.94	-138,217.06	0.08
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01								
		Local	102,463.000	40.222498	4,121,317.82	61.000000	6,250,243.00	2,128,925.18	0.28
		Base		40.222498	4,121,317.82	61.000000	6,250,243.00	2,128,925.18	0.28

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209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1								
		Local	29,652.000	51.629827	1,530,927.64	87.680000	2,599,887.36	1,068,959.72	0.12
		Base		51.629827	1,530,927.64	87.680000	2,599,887.36	1,068,959.72	0.12
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01								
		Local	15,157.000	44.535364	675,022.51	196.940000	2,985,019.58	2,309,997.07	0.13
		Base		44.535364	675,022.51	196.940000	2,985,019.58	2,309,997.07	0.13
216648402	COOPER COS INC/THE COMMON STOCK USD.1								
		Local	4,486.000	188.005798	843,394.01	336.890000	1,511,288.54	667,894.53	0.07
		Base		188.005798	843,394.01	336.890000	1,511,288.54	667,894.53	0.07
217204106	COPART INC COMMON STOCK								
		Local	18,280.000	56.609273	1,034,817.51	74.740000	1,366,247.20	331,429.69	0.06
		Base		56.609273	1,034,817.51	74.740000	1,366,247.20	331,429.69	0.06
219350105	CORNING INC COMMON STOCK USD.5								
		Local	71,145.000	22.388930	1,592,860.45	33.230000	2,364,148.35	771,287.90	0.11
		Base		22.388930	1,592,860.45	33.230000	2,364,148.35	771,287.90	0.11
22052L104	CORTEVA INC COMMON STOCK USD.01								
		Local	67,915.000	21.633463	1,469,236.66	29.570000	2,008,246.55	539,009.89	0.09
		Base		21.633463	1,469,236.66	29.570000	2,008,246.55	539,009.89	0.09
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
		Local	39,860.000	67.290112	2,682,183.86	264.260000	10,533,403.60	7,851,219.74	0.47
		Base		67.290112	2,682,183.86	264.260000	10,533,403.60	7,851,219.74	0.47
222070203	COTY INC CL A COMMON STOCK USD.01								
		Local	27,261.000	23.011178	627,307.73	13.400000	365,297.40	-262,010.33	0.02
		Base		23.011178	627,307.73	13.400000	365,297.40	-262,010.33	0.02
22822V101	CROWN CASTLE INTL CORP REIT USD.01								
		Local	37,679.000	69.090824	2,603,273.15	130.350000	4,911,457.65	2,308,184.50	0.22
		Base		69.090824	2,603,273.15	130.350000	4,911,457.65	2,308,184.50	0.22
231021106	CUMMINS INC COMMON STOCK USD2.5								
		Local	13,141.000	45.510974	598,059.71	171.340000	2,251,578.94	1,653,519.23	0.10
		Base		45.510974	598,059.71	171.340000	2,251,578.94	1,653,519.23	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
23331A109	DR HORTON INC COMMON STOCK USD.01								
		Local	30,784.000	27.904372	859,008.19	43.130000	1,327,713.92	468,705.73	0.06
		Base		27.904372	859,008.19	43.130000	1,327,713.92	468,705.73	0.06
233331107	DTE ENERGY COMPANY COMMON STOCK								
		Local	16,608.000	50.926192	845,782.19	127.880000	2,123,831.04	1,278,048.85	0.10
		Base		50.926192	845,782.19	127.880000	2,123,831.04	1,278,048.85	0.10
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD.01								
		Local	24,327.000	55.237537	1,343,763.57	55.150000	1,341,634.05	-2,129.52	0.06
		Base		55.237537	1,343,763.57	55.150000	1,341,634.05	-2,129.52	0.06
235851102	DANAHER CORP COMMON STOCK USD.01								
		Local	57,100.000	35.254497	2,013,031.76	142.920000	8,160,732.00	6,147,700.24	0.37
		Base		35.254497	2,013,031.76	142.920000	8,160,732.00	6,147,700.24	0.37
237194105	DARDEN RESTAURANTS INC COMMON STOCK								
		Local	11,128.000	34.759453	386,803.19	121.730000	1,354,611.44	967,808.25	0.06
		Base		34.759453	386,803.19	121.730000	1,354,611.44	967,808.25	0.06
23918K108	DAVITA INC COMMON STOCK USD.001								
		Local	11,459.000	36.335883	416,372.88	56.260000	644,683.34	228,310.46	0.03
		Base		36.335883	416,372.88	56.260000	644,683.34	228,310.46	0.03
244199105	DEERE + CO COMMON STOCK USD1.0								
		Local	28,729.000	53.318386	1,531,783.90	165.710000	4,760,682.59	3,228,898.69	0.21
		Base		53.318386	1,531,783.90	165.710000	4,760,682.59	3,228,898.69	0.21
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001								
		Local	54,002.000	23.342923	1,260,564.53	56.750000	3,064,613.50	1,804,048.97	0.14
		Base		23.342923	1,260,564.53	56.750000	3,064,613.50	1,804,048.97	0.14
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01								
		Local	21,209.000	46.004224	975,703.58	58.360000	1,237,757.24	262,053.66	0.06
		Base		46.004224	975,703.58	58.360000	1,237,757.24	262,053.66	0.06
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1								
		Local	37,630.000	43.820386	1,648,961.11	28.520000	1,073,207.60	-575,753.51	0.05
		Base		43.820386	1,648,961.11	28.520000	1,073,207.60	-575,753.51	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
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01								
		Local	14,036.000	109.919857	1,542,835.11	108.970000	1,529,502.92	-13,332.19	0.07
		Base		109.919857	1,542,835.11	108.970000	1,529,502.92	-13,332.19	0.07
253868103	DIGITAL REALTY TRUST INC REIT USD.01								
		Local	18,874.000	100.428029	1,895,478.62	117.790000	2,223,168.46	327,689.84	0.10
		Base		100.428029	1,895,478.62	117.790000	2,223,168.46	327,689.84	0.10
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
		Local	204,836.000	49.294213	10,097,229.41	139.640000	28,603,299.04	18,506,069.63	1.28
		Base		49.294213	10,097,229.41	139.640000	28,603,299.04	18,506,069.63	1.28
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	29,341.000	21.277023	624,289.12	77.590000	2,276,568.19	1,652,279.07	0.10
		Base		21.277023	624,289.12	77.590000	2,276,568.19	1,652,279.07	0.10
25470F104	DISCOVERY INC A COMMON STOCK USD.01								
		Local	14,310.000	19.339827	276,752.92	30.700000	439,317.00	162,564.08	0.02
		Base		19.339827	276,752.92	30.700000	439,317.00	162,564.08	0.02
25470F302	DISCOVERY INC C COMMON STOCK USD.01								
		Local	32,689.000	22.483693	734,969.44	28.450000	930,002.05	195,032.61	0.04
		Base		22.483693	734,969.44	28.450000	930,002.05	195,032.61	0.04
25470M109	DISH NETWORK CORP A COMMON STOCK USD.01								
		Local	20,917.000	61.252265	1,281,213.62	38.410000	803,421.97	-477,791.65	0.04
		Base		61.252265	1,281,213.62	38.410000	803,421.97	-477,791.65	0.04
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875								
		Local	23,416.000	55.956437	1,310,275.92	135.160000	3,164,906.56	1,854,630.64	0.14
		Base		55.956437	1,310,275.92	135.160000	3,164,906.56	1,854,630.64	0.14
256746108	DOLLAR TREE INC COMMON STOCK USD.01								
		Local	21,534.000	50.030720	1,077,361.53	107.390000	2,312,536.26	1,235,174.73	0.10
		Base		50.030720	1,077,361.53	107.390000	2,312,536.26	1,235,174.73	0.10
25746U109	DOMINION ENERGY INC COMMON STOCK								
		Local	72,757.000	49.211553	3,580,484.97	77.320000	5,625,571.24	2,045,086.27	0.25
		Base		49.211553	3,580,484.97	77.320000	5,625,571.24	2,045,086.27	0.25

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260003108	DOVER CORP COMMON STOCK USD1.0								
		Local	13,167.000	31.853872	419,419.93	100.200000	1,319,333.40	899,913.47	0.06
		Base		31.853872	419,419.93	100.200000	1,319,333.40	899,913.47	0.06
260557103	DOW INC COMMON STOCK USD.01								
		Local	67,853.000	35.979102	2,441,289.98	49.310000	3,345,831.43	904,541.45	0.15
		Base		35.979102	2,441,289.98	49.310000	3,345,831.43	904,541.45	0.15
264411505	DUKE REALTY CORP REIT USD.01								
		Local	32,585.000	28.504272	928,811.71	31.610000	1,030,011.85	101,200.14	0.05
		Base		28.504272	928,811.71	31.610000	1,030,011.85	101,200.14	0.05
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001								
		Local	66,006.000	55.571460	3,668,049.76	88.240000	5,824,369.44	2,156,319.68	0.26
		Base		55.571460	3,668,049.76	88.240000	5,824,369.44	2,156,319.68	0.26
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01								
		Local	67,873.000	53.296903	3,617,420.69	75.070000	5,095,226.11	1,477,805.42	0.23
		Base		53.296903	3,617,420.69	75.070000	5,095,226.11	1,477,805.42	0.23
26875P101	EOG RESOURCES INC COMMON STOCK USD.01								
		Local	52,607.000	42.909173	2,257,322.88	93.160000	4,900,868.12	2,643,545.24	0.22
		Base		42.909173	2,257,322.88	93.160000	4,900,868.12	2,643,545.24	0.22
269246401	E TRADE FINANCIAL CORP COMMON STOCK USD.01								
		Local	22,176.000	26.500540	587,675.97	44.600000	989,049.60	401,373.63	0.04
		Base		26.500540	587,675.97	44.600000	989,049.60	401,373.63	0.04
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01								
		Local	12,565.000	35.168047	441,886.51	77.830000	977,933.95	536,047.44	0.04
		Base		35.168047	441,886.51	77.830000	977,933.95	536,047.44	0.04
278642103	EBAY INC COMMON STOCK USD.001								
		Local	74,287.000	12.200532	906,340.91	39.500000	2,934,336.50	2,027,995.59	0.13
		Base		12.200532	906,340.91	39.500000	2,934,336.50	2,027,995.59	0.13
278865100	ECOLAB INC COMMON STOCK USD1.0								
		Local	22,989.000	51.719977	1,188,990.56	197.440000	4,538,948.16	3,349,957.60	0.20
		Base		51.719977	1,188,990.56	197.440000	4,538,948.16	3,349,957.60	0.20

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281020107	EDISON INTERNATIONAL COMMON STOCK								
		Local	29,524.000	36.656931	1,082,259.23	67.410000	1,990,212.84	907,953.61	0.09
		Base		36.656931	1,082,259.23	67.410000	1,990,212.84	907,953.61	0.09
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0								
		Local	18,893.000	49.207775	929,682.50	184.740000	3,490,292.82	2,560,610.32	0.16
		Base		49.207775	929,682.50	184.740000	3,490,292.82	2,560,610.32	0.16
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01								
		Local	26,886.000	37.553681	1,009,668.28	101.260000	2,722,476.36	1,712,808.08	0.12
		Base		37.553681	1,009,668.28	101.260000	2,722,476.36	1,712,808.08	0.12
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5								
		Local	55,704.000	39.300978	2,189,221.69	66.720000	3,716,570.88	1,527,349.19	0.17
		Base		39.300978	2,189,221.69	66.720000	3,716,570.88	1,527,349.19	0.17
29364G103	ENTERGY CORP COMMON STOCK USD.01								
		Local	17,215.000	63.369776	1,090,910.70	102.930000	1,771,939.95	681,029.25	0.08
		Base		63.369776	1,090,910.70	102.930000	1,771,939.95	681,029.25	0.08
294429105	EQUIFAX INC COMMON STOCK USD1.25								
		Local	10,949.000	108.762594	1,190,841.64	135.240000	1,480,742.76	289,901.12	0.07
		Base		108.762594	1,190,841.64	135.240000	1,480,742.76	289,901.12	0.07
29444U700	EQUINIX INC REIT USD.001								
		Local	7,619.000	283.132452	2,157,186.15	504.290000	3,842,185.51	1,684,999.36	0.17
		Base		283.132452	2,157,186.15	504.290000	3,842,185.51	1,684,999.36	0.17
29476L107	EQUITY RESIDENTIAL REIT USD.01								
		Local	33,579.000	45.459955	1,526,499.84	75.920000	2,549,317.68	1,022,817.84	0.11
		Base		45.459955	1,526,499.84	75.920000	2,549,317.68	1,022,817.84	0.11
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001								
		Local	5,957.000	181.162055	1,079,182.36	291.930000	1,739,027.01	659,844.65	0.08
		Base		181.162055	1,079,182.36	291.930000	1,739,027.01	659,844.65	0.08
30034W106	EVERGY INC COMMON STOCK								
		Local	22,124.000	54.012794	1,194,979.05	60.150000	1,330,758.60	135,779.55	0.06
		Base		54.012794	1,194,979.05	60.150000	1,330,758.60	135,779.55	0.06

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30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0								
		Local	29,109.000	32.856425	956,417.67	75.760000	2,205,297.84	1,248,880.17	0.10
		Base		32.856425	956,417.67	75.760000	2,205,297.84	1,248,880.17	0.10
30161N101	EXELON CORP COMMON STOCK								
		Local	88,034.000	41.380245	3,642,868.51	47.940000	4,220,349.96	577,481.45	0.19
		Base		41.380245	3,642,868.51	47.940000	4,220,349.96	577,481.45	0.19
30212P303	EXPEDIA GROUP INC COMMON STOCK USD.001								
		Local	10,727.000	58.206502	624,381.15	133.030000	1,427,012.81	802,631.66	0.06
		Base		58.206502	624,381.15	133.030000	1,427,012.81	802,631.66	0.06
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01								
		Local	15,588.000	42.154253	657,100.50	75.860000	1,182,505.68	525,405.18	0.05
		Base		42.154253	657,100.50	75.860000	1,182,505.68	525,405.18	0.05
30225T102	EXTRA SPACE STORAGE INC REIT USD.01								
		Local	11,551.000	86.449840	998,582.10	106.100000	1,225,561.10	226,979.00	0.05
		Base		86.449840	998,582.10	106.100000	1,225,561.10	226,979.00	0.05
30231G102	EXXON MOBIL CORP COMMON STOCK								
		Local	383,472.000	59.878404	22,961,691.24	76.630000	29,385,459.36	6,423,768.12	1.32
		Base		59.878404	22,961,691.24	76.630000	29,385,459.36	6,423,768.12	1.32
302445101	FLIR SYSTEMS INC COMMON STOCK USD.01								
		Local	12,275.000	29.975791	367,952.83	54.100000	664,077.50	296,124.67	0.03
		Base		29.975791	367,952.83	54.100000	664,077.50	296,124.67	0.03
302491303	FMC CORP COMMON STOCK USD.1								
		Local	11,933.000	28.207126	336,595.64	82.950000	989,842.35	653,246.71	0.04
		Base		28.207126	336,595.64	82.950000	989,842.35	653,246.71	0.04
30303M102	FACEBOOK INC CLASS A COMMON STOCK USD.000006								
		Local	217,792.000	69.923383	15,228,753.49	193.000000	42,033,856.00	26,805,102.51	1.88
		Base		69.923383	15,228,753.49	193.000000	42,033,856.00	26,805,102.51	1.88
311900104	FASTENAL CO COMMON STOCK USD.01								
		Local	51,886.000	15.424381	800,309.42	32.590000	1,690,964.74	890,655.32	0.08
		Base		15.424381	800,309.42	32.590000	1,690,964.74	890,655.32	0.08

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313747206	FEDERAL REALTY INVS TRUST REIT USD.01								
		Local	6,789.000	149.304840	1,013,630.56	128.760000	874,151.64	-139,478.92	0.04
		Base		149.304840	1,013,630.56	128.760000	874,151.64	-139,478.92	0.04
31428X106	FEDEX CORP COMMON STOCK USD.1								
		Local	21,735.000	82.492999	1,792,985.34	164.190000	3,568,669.65	1,775,684.31	0.16
		Base		82.492999	1,792,985.34	164.190000	3,568,669.65	1,775,684.31	0.16
315616102	F5 NETWORKS INC COMMON STOCK								
		Local	5,410.000	128.347752	694,361.34	145.630000	787,858.30	93,496.96	0.04
		Base		128.347752	694,361.34	145.630000	787,858.30	93,496.96	0.04
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01								
		Local	29,357.000	38.043945	1,116,856.09	122.680000	3,601,516.76	2,484,660.67	0.16
		Base		38.043945	1,116,856.09	122.680000	3,601,516.76	2,484,660.67	0.16
316773100	FIFTH THIRD BANCORP COMMON STOCK								
		Local	65,928.000	24.527227	1,617,031.02	27.900000	1,839,391.20	222,360.18	0.08
		Base		24.527227	1,617,031.02	27.900000	1,839,391.20	222,360.18	0.08
33616C100	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01								
		Local	14,937.000	86.978251	1,299,194.13	97.650000	1,458,598.05	159,403.92	0.07
		Base		86.978251	1,299,194.13	97.650000	1,458,598.05	159,403.92	0.07
337738108	FISERV INC COMMON STOCK USD.01								
		Local	35,571.000	11.744080	417,748.66	91.160000	3,242,652.36	2,824,903.70	0.15
		Base		11.744080	417,748.66	91.160000	3,242,652.36	2,824,903.70	0.15
337932107	FIRSTENERGY CORP COMMON STOCK USD.1								
		Local	45,757.000	43.568557	1,993,566.44	42.810000	1,958,857.17	-34,709.27	0.09
		Base		43.568557	1,993,566.44	42.810000	1,958,857.17	-34,709.27	0.09
339041105	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	7,812.000	210.040531	1,640,836.63	280.850000	2,194,000.20	553,163.57	0.10
		Base		210.040531	1,640,836.63	280.850000	2,194,000.20	553,163.57	0.10
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25								
		Local	11,885.000	25.369375	301,515.02	52.690000	626,220.65	324,705.63	0.03
		Base		25.369375	301,515.02	52.690000	626,220.65	324,705.63	0.03

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344849104	FOOT LOCKER INC COMMON STOCK USD.01								
		Local	10,182.000	63.692766	648,519.74	41.920000	426,829.44	-221,690.30	0.02
		Base		63.692766	648,519.74	41.920000	426,829.44	-221,690.30	0.02
345370860	FORD MOTOR CO COMMON STOCK USD.01								
		Local	355,516.000	12.384539	4,402,901.84	10.230000	3,636,928.68	-765,973.16	0.16
		Base		12.384539	4,402,901.84	10.230000	3,636,928.68	-765,973.16	0.16
34959E109	FORTINET INC COMMON STOCK USD.001								
		Local	13,156.000	80.690933	1,061,569.92	76.830000	1,010,775.48	-50,794.44	0.05
		Base		80.690933	1,061,569.92	76.830000	1,010,775.48	-50,794.44	0.05
34959J108	FORTIVE CORP COMMON STOCK USD.01								
		Local	26,729.000	21.532274	575,536.15	81.520000	2,178,948.08	1,603,411.93	0.10
		Base		21.532274	575,536.15	81.520000	2,178,948.08	1,603,411.93	0.10
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01								
		Local	12,678.000	56.893410	721,294.65	57.130000	724,294.14	2,999.49	0.03
		Base		56.893410	721,294.65	57.130000	724,294.14	2,999.49	0.03
35137L105	FOX CORP CLASS A COMMON STOCK USD.01								
		Local	32,115.000	41.463275	1,331,593.09	36.640000	1,176,693.60	-154,899.49	0.05
		Base		41.463275	1,331,593.09	36.640000	1,176,693.60	-154,899.49	0.05
35137L204	FOX CORP CLASS B COMMON STOCK USD.01								
		Local	14,711.000	41.349950	608,299.12	36.530000	537,392.83	-70,906.29	0.02
		Base		41.349950	608,299.12	36.530000	537,392.83	-70,906.29	0.02
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1								
		Local	26,688.000	25.786296	688,184.66	34.800000	928,742.40	240,557.74	0.04
		Base		25.786296	688,184.66	34.800000	928,742.40	240,557.74	0.04
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1								
		Local	131,589.000	23.656389	3,112,920.55	11.610000	1,527,748.29	-1,585,172.26	0.07
		Base		23.656389	3,112,920.55	11.610000	1,527,748.29	-1,585,172.26	0.07
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0								
		Local	16,787.000	49.737805	834,948.54	87.590000	1,470,373.33	635,424.79	0.07
		Base		49.737805	834,948.54	87.590000	1,470,373.33	635,424.79	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
364760108	GAP INC/THE COMMON STOCK USD.05								
		Local	19,195.000	27.304577	524,111.36	17.970000	344,934.15	-179,177.21	0.02
		Base		27.304577	524,111.36	17.970000	344,934.15	-179,177.21	0.02
366651107	GARTNER INC COMMON STOCK USD.0005								
		Local	8,167.000	110.360763	901,316.35	160.940000	1,314,396.98	413,080.63	0.06
		Base		110.360763	901,316.35	160.940000	1,314,396.98	413,080.63	0.06
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0								
		Local	24,610.000	62.393318	1,535,499.55	181.820000	4,474,590.20	2,939,090.65	0.20
		Base		62.393318	1,535,499.55	181.820000	4,474,590.20	2,939,090.65	0.20
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06								
		Local	790,383.000	30.991406	24,495,080.52	10.500000	8,299,021.50	-16,196,059.02	0.37
		Base		30.991406	24,495,080.52	10.500000	8,299,021.50	-16,196,059.02	0.37
370334104	GENERAL MILLS INC COMMON STOCK USD.1								
		Local	54,289.000	30.124724	1,635,441.16	52.520000	2,851,258.28	1,215,817.12	0.13
		Base		30.124724	1,635,441.16	52.520000	2,851,258.28	1,215,817.12	0.13
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01								
		Local	119,553.000	35.430497	4,235,822.23	38.530000	4,606,377.09	370,554.86	0.21
		Base		35.430497	4,235,822.23	38.530000	4,606,377.09	370,554.86	0.21
372460105	GENUINE PARTS CO COMMON STOCK USD1.0								
		Local	13,240.000	43.294594	573,220.43	103.580000	1,371,399.20	798,178.77	0.06
		Base		43.294594	573,220.43	103.580000	1,371,399.20	798,178.77	0.06
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001								
		Local	115,243.000	22.260040	2,565,313.84	67.560000	7,785,817.08	5,220,503.24	0.35
		Base		22.260040	2,565,313.84	67.560000	7,785,817.08	5,220,503.24	0.35
37940X102	GLOBAL PAYMENTS INC COMMON STOCK								
		Local	14,202.000	73.767749	1,047,649.57	160.130000	2,274,166.26	1,226,516.69	0.10
		Base		73.767749	1,047,649.57	160.130000	2,274,166.26	1,226,516.69	0.10
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01								
		Local	30,827.000	120.035699	3,700,340.50	204.600000	6,307,204.20	2,606,863.70	0.28
		Base		120.035699	3,700,340.50	204.600000	6,307,204.20	2,606,863.70	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
384802104	WW GRAINGER INC COMMON STOCK USD.5								
		Local	4,071.000	98.688543	401,761.06	268.230000	1,091,964.33	690,203.27	0.05
		Base		98.688543	401,761.06	268.230000	1,091,964.33	690,203.27	0.05
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01								
		Local	24,202.000	73.436006	1,777,298.21	135.170000	3,271,384.34	1,494,086.13	0.15
		Base		73.436006	1,777,298.21	135.170000	3,271,384.34	1,494,086.13	0.15
40414L109	HCP INC REIT USD1.0								
		Local	43,333.000	35.602044	1,542,743.38	31.980000	1,385,789.34	-156,954.04	0.06
		Base		35.602044	1,542,743.38	31.980000	1,385,789.34	-156,954.04	0.06
40434L105	HP INC COMMON STOCK USD.01								
		Local	136,585.000	15.432798	2,107,888.73	20.790000	2,839,602.15	731,713.42	0.13
		Base		15.432798	2,107,888.73	20.790000	2,839,602.15	731,713.42	0.13
406216101	HALLIBURTON CO COMMON STOCK USD2.5								
		Local	79,210.000	32.307183	2,559,052.00	22.740000	1,801,235.40	-757,816.60	0.08
		Base		32.307183	2,559,052.00	22.740000	1,801,235.40	-757,816.60	0.08
410345102	HANESBRANDS INC COMMON STOCK USD.01								
		Local	32,780.000	33.229937	1,089,277.34	17.220000	564,471.60	-524,805.74	0.03
		Base		33.229937	1,089,277.34	17.220000	564,471.60	-524,805.74	0.03
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01								
		Local	14,408.000	42.951058	618,838.85	35.830000	516,238.64	-102,600.21	0.02
		Base		42.951058	618,838.85	35.830000	516,238.64	-102,600.21	0.02
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01								
		Local	32,763.000	44.169454	1,447,123.82	55.720000	1,825,554.36	378,430.54	0.08
		Base		44.169454	1,447,123.82	55.720000	1,825,554.36	378,430.54	0.08
418056107	HASBRO INC COMMON STOCK USD.5								
		Local	10,493.000	34.717171	364,287.28	105.680000	1,108,900.24	744,612.96	0.05
		Base		34.717171	364,287.28	105.680000	1,108,900.24	744,612.96	0.05
423452101	HELMERICH + PAYNE COMMON STOCK USD.1								
		Local	10,017.000	47.515995	475,967.72	50.620000	507,060.54	31,092.82	0.02
		Base		47.515995	475,967.72	50.620000	507,060.54	31,092.82	0.02

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Base Currency: USD - US DOLLAR

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426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01								
		Local	6,996.000	125.166351	875,663.79	133.920000	936,904.32	61,240.53	0.04
		Base		125.166351	875,663.79	133.920000	936,904.32	61,240.53	0.04
427866108	HERSHEY CO/THE COMMON STOCK USD1.0								
		Local	12,624.000	47.051773	593,981.58	134.030000	1,691,994.72	1,098,013.14	0.08
		Base		47.051773	593,981.58	134.030000	1,691,994.72	1,098,013.14	0.08
42809H107	HESS CORP COMMON STOCK USD1.0								
		Local	23,112.000	52.061688	1,203,249.73	63.570000	1,469,229.84	265,980.11	0.07
		Base		52.061688	1,203,249.73	63.570000	1,469,229.84	265,980.11	0.07
42824C109	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01								
		Local	121,370.000	10.828382	1,314,240.69	14.950000	1,814,481.50	500,240.81	0.08
		Base		10.828382	1,314,240.69	14.950000	1,814,481.50	500,240.81	0.08
43300A203	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01								
		Local	26,377.000	70.436036	1,857,891.31	97.740000	2,578,087.98	720,196.67	0.12
		Base		70.436036	1,857,891.31	97.740000	2,578,087.98	720,196.67	0.12
436106108	HOLLYFRONTIER CORP COMMON STOCK USD.01								
		Local	14,245.000	70.743088	1,007,735.29	46.280000	659,258.60	-348,476.69	0.03
		Base		70.743088	1,007,735.29	46.280000	659,258.60	-348,476.69	0.03
436440101	HOLOGIC INC COMMON STOCK USD.01								
		Local	24,298.000	35.340270	858,697.88	48.020000	1,166,789.96	308,092.08	0.05
		Base		35.340270	858,697.88	48.020000	1,166,789.96	308,092.08	0.05
437076102	HOME DEPOT INC COMMON STOCK USD.05								
		Local	99,819.000	46.842364	4,675,757.95	207.970000	20,759,357.43	16,083,599.48	0.93
		Base		46.842364	4,675,757.95	207.970000	20,759,357.43	16,083,599.48	0.93
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	65,956.000	48.168417	3,176,996.14	174.590000	11,515,258.04	8,338,261.90	0.52
		Base		48.168417	3,176,996.14	174.590000	11,515,258.04	8,338,261.90	0.52
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465								
		Local	24,681.000	11.939092	294,668.73	40.540000	1,000,567.74	705,899.01	0.04
		Base		11.939092	294,668.73	40.540000	1,000,567.74	705,899.01	0.04

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
44107P104	HOST HOTELS + RESORTS INC REIT USD.01								
		Local	67,186.000	18.817299	1,264,259.08	18.220000	1,224,128.92	-40,130.16	0.05
		Base		18.817299	1,264,259.08	18.220000	1,224,128.92	-40,130.16	0.05
444859102	HUMANA INC COMMON STOCK USD.166								
		Local	12,238.000	49.097286	600,852.59	265.300000	3,246,741.40	2,645,888.81	0.15
		Base		49.097286	600,852.59	265.300000	3,246,741.40	2,645,888.81	0.15
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01								
		Local	7,886.000	83.562748	658,975.83	91.410000	720,859.26	61,883.43	0.03
		Base		83.562748	658,975.83	91.410000	720,859.26	61,883.43	0.03
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01								
		Local	94,911.000	10.371586	984,377.59	13.820000	1,311,670.02	327,292.43	0.06
		Base		10.371586	984,377.59	13.820000	1,311,670.02	327,292.43	0.06
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01								
		Local	3,765.000	228.071628	858,689.68	224.740000	846,146.10	-12,543.58	0.04
		Base		228.071628	858,689.68	224.740000	846,146.10	-12,543.58	0.04
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001								
		Local	3,227.000	239.139216	771,702.25	154.250000	497,764.75	-273,937.50	0.02
		Base		239.139216	771,702.25	154.250000	497,764.75	-273,937.50	0.02
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1								
		Local	7,795.000	118.063360	920,303.89	275.330000	2,146,197.35	1,225,893.46	0.10
		Base		118.063360	920,303.89	275.330000	2,146,197.35	1,225,893.46	0.10
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01								
		Local	27,164.000	46.934324	1,274,923.97	150.810000	4,096,602.84	2,821,678.87	0.18
		Base		46.934324	1,274,923.97	150.810000	4,096,602.84	2,821,678.87	0.18
452327109	ILLUMINA INC COMMON STOCK USD.01								
		Local	13,323.000	182.729851	2,434,509.80	368.150000	4,904,862.45	2,470,352.65	0.22
		Base		182.729851	2,434,509.80	368.150000	4,904,862.45	2,470,352.65	0.22
45337C102	INCYTE CORP COMMON STOCK USD.001								
		Local	16,142.000	130.313459	2,103,519.86	84.960000	1,371,424.32	-732,095.54	0.06
		Base		130.313459	2,103,519.86	84.960000	1,371,424.32	-732,095.54	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
458140100	INTEL CORP COMMON STOCK USD.001								
		405,759.000	Local	28.943707	11,744,169.80	47.870000	19,423,683.33	7,679,513.53	0.87
			Base	28.943707	11,744,169.80	47.870000	19,423,683.33	7,679,513.53	0.87
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01								
		51,105.000	Local	29.877242	1,526,876.43	85.940000	4,391,963.70	2,865,087.27	0.20
			Base	29.877242	1,526,876.43	85.940000	4,391,963.70	2,865,087.27	0.20
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2								
		80,358.000	Local	119.645328	9,614,459.25	137.900000	11,081,368.20	1,466,908.95	0.50
			Base	119.645328	9,614,459.25	137.900000	11,081,368.20	1,466,908.95	0.50
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125								
		9,186.000	Local	69.025124	634,064.79	145.090000	1,332,796.74	698,731.95	0.06
			Base	69.025124	634,064.79	145.090000	1,332,796.74	698,731.95	0.06
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0								
		36,003.000	Local	34.929203	1,257,556.08	43.320000	1,559,649.96	302,093.88	0.07
			Base	34.929203	1,257,556.08	43.320000	1,559,649.96	302,093.88	0.07
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1								
		35,093.000	Local	17.798622	624,607.04	22.590000	792,750.87	168,143.83	0.04
			Base	17.798622	624,607.04	22.590000	792,750.87	168,143.83	0.04
461202103	INTUIT INC COMMON STOCK USD.01								
		23,506.000	Local	54.171836	1,273,363.18	261.330000	6,142,822.98	4,869,459.80	0.27
			Base	54.171836	1,273,363.18	261.330000	6,142,822.98	4,869,459.80	0.27
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
		10,471.000	Local	141.200324	1,478,508.59	524.550000	5,492,563.05	4,014,054.46	0.25
			Base	141.200324	1,478,508.59	524.550000	5,492,563.05	4,014,054.46	0.25
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01								
		14,303.000	Local	97.977080	1,401,366.17	160.900000	2,301,352.70	899,986.53	0.10
			Base	97.977080	1,401,366.17	160.900000	2,301,352.70	899,986.53	0.10
46284V101	IRON MOUNTAIN INC REIT USD.01								
		26,008.000	Local	30.997725	806,188.84	31.300000	814,050.40	7,861.56	0.04
			Base	30.997725	806,188.84	31.300000	814,050.40	7,861.56	0.04

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46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0								
		Local	294,008.000	42.618855	12,530,284.32	111.800000	32,870,094.40	20,339,810.08	1.47
		Base		42.618855	12,530,284.32	111.800000	32,870,094.40	20,339,810.08	1.47
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0								
		Local	10,403.000	74.391949	773,899.45	84.390000	877,909.17	104,009.72	0.04
		Base		74.391949	773,899.45	84.390000	877,909.17	104,009.72	0.04
47233W109	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0								
		Local	22,964.000	31.363149	720,223.36	19.230000	441,597.72	-278,625.64	0.02
		Base		31.363149	720,223.36	19.230000	441,597.72	-278,625.64	0.02
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0								
		Local	240,599.000	62.458813	15,027,527.96	139.280000	33,510,628.72	18,483,100.76	1.50
		Base		62.458813	15,027,527.96	139.280000	33,510,628.72	18,483,100.76	1.50
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001								
		Local	31,219.000	20.290593	633,452.03	26.630000	831,361.97	197,909.94	0.04
		Base		20.290593	633,452.03	26.630000	831,361.97	197,909.94	0.04
482480100	KLA TENCOR CORP COMMON STOCK USD.001								
		Local	14,650.000	50.258717	736,290.21	118.200000	1,731,630.00	995,339.79	0.08
		Base		50.258717	736,290.21	118.200000	1,731,630.00	995,339.79	0.08
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD.01								
		Local	9,118.000	111.539377	1,017,016.04	121.820000	1,110,754.76	93,738.72	0.05
		Base		111.539377	1,017,016.04	121.820000	1,110,754.76	93,738.72	0.05
487836108	KELLOGG CO COMMON STOCK USD.25								
		Local	22,540.000	45.877801	1,034,085.64	53.570000	1,207,467.80	173,382.16	0.05
		Base		45.877801	1,034,085.64	53.570000	1,207,467.80	173,382.16	0.05
493267108	KEYCORP COMMON STOCK USD1.0								
		Local	91,436.000	13.452781	1,230,068.49	17.750000	1,622,989.00	392,920.51	0.07
		Base		13.452781	1,230,068.49	17.750000	1,622,989.00	392,920.51	0.07
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK								
		Local	17,056.000	58.737684	1,001,829.93	89.810000	1,531,799.36	529,969.43	0.07
		Base		58.737684	1,001,829.93	89.810000	1,531,799.36	529,969.43	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
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25								
		Local	31,158.000	61.939050	1,929,896.91	133.280000	4,152,738.24	2,222,841.33	0.19
		Base		61.939050	1,929,896.91	133.280000	4,152,738.24	2,222,841.33	0.19
49446R109	KIMCO REALTY CORP REIT USD.01								
		Local	38,270.000	23.734847	908,332.61	18.480000	707,229.60	-201,103.01	0.03
		Base		23.734847	908,332.61	18.480000	707,229.60	-201,103.01	0.03
49456B101	KINDER MORGAN INC COMMON STOCK USD.01								
		Local	176,527.000	35.056515	6,188,421.38	20.880000	3,685,883.76	-2,502,537.62	0.16
		Base		35.056515	6,188,421.38	20.880000	3,685,883.76	-2,502,537.62	0.16
500255104	KOHLS CORP COMMON STOCK USD.01								
		Local	14,692.000	51.112669	750,947.34	47.550000	698,604.60	-52,342.74	0.03
		Base		51.112669	750,947.34	47.550000	698,604.60	-52,342.74	0.03
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01								
		Local	56,425.000	32.232428	1,818,714.77	31.040000	1,751,432.00	-67,282.77	0.08
		Base		32.232428	1,818,714.77	31.040000	1,751,432.00	-67,282.77	0.08
501044101	KROGER CO COMMON STOCK USD1.0								
		Local	73,144.000	14.036409	1,026,679.11	21.710000	1,587,956.24	561,277.13	0.07
		Base		14.036409	1,026,679.11	21.710000	1,587,956.24	561,277.13	0.07
501797104	L BRANDS INC COMMON STOCK USD.5								
		Local	20,796.000	31.207564	648,992.50	26.100000	542,775.60	-106,216.90	0.02
		Base		31.207564	648,992.50	26.100000	542,775.60	-106,216.90	0.02
501889208	LKQ CORP COMMON STOCK USD.01								
		Local	28,468.000	31.439485	895,019.27	26.610000	757,533.48	-137,485.79	0.03
		Base		31.439485	895,019.27	26.610000	757,533.48	-137,485.79	0.03
502413107	L3 TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	7,229.000	84.962828	614,196.28	245.170000	1,772,333.93	1,158,137.65	0.08
		Base		84.962828	614,196.28	245.170000	1,772,333.93	1,158,137.65	0.08
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0								
		Local	10,706.000	54.551521	584,028.58	189.130000	2,024,825.78	1,440,797.20	0.09
		Base		54.551521	584,028.58	189.130000	2,024,825.78	1,440,797.20	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
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1								
		Local	8,927.000	74.074433	661,262.46	172.900000	1,543,478.30	882,215.84	0.07
		Base		74.074433	661,262.46	172.900000	1,543,478.30	882,215.84	0.07
512807108	LAM RESEARCH CORP COMMON STOCK USD.001								
		Local	13,589.000	43.614555	592,678.19	187.840000	2,552,557.76	1,959,879.57	0.11
		Base		43.614555	592,678.19	187.840000	2,552,557.76	1,959,879.57	0.11
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0								
		Local	13,265.000	76.572772	1,015,737.82	63.360000	840,470.40	-175,267.42	0.04
		Base		76.572772	1,015,737.82	63.360000	840,470.40	-175,267.42	0.04
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01								
		Local	19,870.000	37.249108	740,139.78	183.110000	3,638,395.70	2,898,255.92	0.16
		Base		37.249108	740,139.78	183.110000	3,638,395.70	2,898,255.92	0.16
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01								
		Local	11,900.000	23.775816	282,932.21	38.370000	456,603.00	173,670.79	0.02
		Base		23.775816	282,932.21	38.370000	456,603.00	173,670.79	0.02
526057104	LENNAR CORP A COMMON STOCK USD.1								
		Local	25,869.000	52.145656	1,348,955.97	48.460000	1,253,611.74	-95,344.23	0.06
		Base		52.145656	1,348,955.97	48.460000	1,253,611.74	-95,344.23	0.06
532457108	ELI LILLY + CO COMMON STOCK								
		Local	78,302.000	59.584884	4,665,615.58	110.790000	8,675,078.58	4,009,463.00	0.39
		Base		59.584884	4,665,615.58	110.790000	8,675,078.58	4,009,463.00	0.39
534187109	LINCOLN NATIONAL CORP COMMON STOCK								
		Local	18,345.000	40.163822	736,805.31	64.450000	1,182,335.25	445,529.94	0.05
		Base		40.163822	736,805.31	64.450000	1,182,335.25	445,529.94	0.05
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0								
		Local	22,280.000	73.754339	1,643,246.68	363.540000	8,099,671.20	6,456,424.52	0.36
		Base		73.754339	1,643,246.68	363.540000	8,099,671.20	6,456,424.52	0.36
540424108	LOEWS CORP COMMON STOCK USD.01								
		Local	24,322.000	30.057676	731,062.80	54.670000	1,329,683.74	598,620.94	0.06
		Base		30.057676	731,062.80	54.670000	1,329,683.74	598,620.94	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
548661107	LOWE S COS INC COMMON STOCK USD.5								
		Local	70,951.000	25.433756	1,804,550.40	100.910000	7,159,665.41	5,355,115.01	0.32
		Base		25.433756	1,804,550.40	100.910000	7,159,665.41	5,355,115.01	0.32
55261F104	M + T BANK CORP COMMON STOCK USD.5								
		Local	12,383.000	100.277333	1,241,734.21	170.070000	2,105,976.81	864,242.60	0.09
		Base		100.277333	1,241,734.21	170.070000	2,105,976.81	864,242.60	0.09
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01								
		Local	46,253.000	32.603061	1,507,989.37	28.570000	1,321,448.21	-186,541.16	0.06
		Base		32.603061	1,507,989.37	28.570000	1,321,448.21	-186,541.16	0.06
55354G100	MSCI INC COMMON STOCK USD.01								
		Local	7,673.000	150.341769	1,153,572.39	238.790000	1,832,235.67	678,663.28	0.08
		Base		150.341769	1,153,572.39	238.790000	1,832,235.67	678,663.28	0.08
554382101	MACERICH CO/THE REIT USD.01								
		Local	9,600.000	69.684163	668,967.96	33.490000	321,504.00	-347,463.96	0.01
		Base		69.684163	668,967.96	33.490000	321,504.00	-347,463.96	0.01
55616P104	MACY S INC COMMON STOCK USD.01								
		Local	28,006.000	32.166073	900,843.04	21.460000	601,008.76	-299,834.28	0.03
		Base		32.166073	900,843.04	21.460000	601,008.76	-299,834.28	0.03
565849106	MARATHON OIL CORP COMMON STOCK USD1.0								
		Local	74,129.000	17.714734	1,313,175.52	14.210000	1,053,373.09	-259,802.43	0.05
		Base		17.714734	1,313,175.52	14.210000	1,053,373.09	-259,802.43	0.05
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01								
		Local	80,552.000	32.555576	2,622,416.78	55.880000	4,501,245.76	1,878,828.98	0.20
		Base		32.555576	2,622,416.78	55.880000	4,501,245.76	1,878,828.98	0.20
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003								
		Local	100.000	321.427500	32,142.75	321.427500	32,142.75	0.00	0.00
		Base		321.427500	32,142.75	321.427500	32,142.75	0.00	0.00
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0								
		Local	46,344.000	38.943355	1,804,790.85	99.750000	4,622,814.00	2,818,023.15	0.21
		Base		38.943355	1,804,790.85	99.750000	4,622,814.00	2,818,023.15	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
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01								
		Local	25,059.000	38.572065	966,577.38	140.290000	3,515,527.11	2,548,949.73	0.16
		Base		38.572065	966,577.38	140.290000	3,515,527.11	2,548,949.73	0.16
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
		Local	5,663.000	136.188321	771,234.46	230.110000	1,303,112.93	531,878.47	0.06
		Base		136.188321	771,234.46	230.110000	1,303,112.93	531,878.47	0.06
574599106	MASCO CORP COMMON STOCK USD1.0								
		Local	26,604.000	19.893175	529,238.02	39.240000	1,043,940.96	514,702.94	0.05
		Base		19.893175	529,238.02	39.240000	1,043,940.96	514,702.94	0.05
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001								
		Local	81,440.000	31.439596	2,560,440.72	264.530000	21,543,323.20	18,982,882.48	0.96
		Base		31.439596	2,560,440.72	264.530000	21,543,323.20	18,982,882.48	0.96
57772K101	MAXIM INTEGRATED PRODUCTS COMMON STOCK USD.001								
		Local	24,690.000	55.862410	1,379,242.90	59.820000	1,476,955.80	97,712.90	0.07
		Base		55.862410	1,379,242.90	59.820000	1,476,955.80	97,712.90	0.07
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK								
		Local	11,098.000	43.852181	486,671.50	155.010000	1,720,300.98	1,233,629.48	0.08
		Base		43.852181	486,671.50	155.010000	1,720,300.98	1,233,629.48	0.08
580135101	MCDONALD S CORP COMMON STOCK USD.01								
		Local	69,202.000	51.414271	3,557,970.40	207.660000	14,370,487.32	10,812,516.92	0.64
		Base		51.414271	3,557,970.40	207.660000	14,370,487.32	10,812,516.92	0.64
58155Q103	MCKESSON CORP COMMON STOCK USD.01								
		Local	17,218.000	62.297093	1,072,631.35	134.390000	2,313,927.02	1,241,295.67	0.10
		Base		62.297093	1,072,631.35	134.390000	2,313,927.02	1,241,295.67	0.10
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
		Local	233,345.000	46.413457	10,830,348.02	83.850000	19,565,978.25	8,735,630.23	0.88
		Base		46.413457	10,830,348.02	83.850000	19,565,978.25	8,735,630.23	0.88
59156R108	METLIFE INC COMMON STOCK USD.01								
		Local	86,152.000	36.223310	3,120,710.57	49.670000	4,279,169.84	1,158,459.27	0.19
		Base		36.223310	3,120,710.57	49.670000	4,279,169.84	1,158,459.27	0.19

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01								
		Local	2,247.000	409.407748	919,939.21	840.000000	1,887,480.00	967,540.79	0.08
		Base		409.407748	919,939.21	840.000000	1,887,480.00	967,540.79	0.08
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
		Local	694,445.000	35.719519	24,805,241.30	133.960000	93,027,852.20	68,222,610.90	4.16
		Base		35.719519	24,805,241.30	133.960000	93,027,852.20	68,222,610.90	4.16
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001								
		Local	21,561.000	39.241469	846,085.31	86.700000	1,869,338.70	1,023,253.39	0.08
		Base		39.241469	846,085.31	86.700000	1,869,338.70	1,023,253.39	0.08
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
		Local	100,332.000	19.614983	1,968,010.48	38.590000	3,871,811.88	1,903,801.40	0.17
		Base		19.614983	1,968,010.48	38.590000	3,871,811.88	1,903,801.40	0.17
59522J103	MID AMERICA APARTMENT COMM REIT USD.01								
		Local	10,334.000	89.419427	924,060.36	117.760000	1,216,931.84	292,871.48	0.05
		Base		89.419427	924,060.36	117.760000	1,216,931.84	292,871.48	0.05
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01								
		Local	5,579.000	82.450402	459,990.79	147.470000	822,735.13	362,744.34	0.04
		Base		82.450402	459,990.79	147.470000	822,735.13	362,744.34	0.04
60871R209	MOLSON COORS BREWING CO B COMMON STOCK USD.01								
		Local	17,028.000	52.124774	887,580.66	56.000000	953,568.00	65,987.34	0.04
		Base		52.124774	887,580.66	56.000000	953,568.00	65,987.34	0.04
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK								
		Local	130,525.000	17.646980	2,303,372.12	53.900000	7,035,297.50	4,731,925.38	0.31
		Base		17.646980	2,303,372.12	53.900000	7,035,297.50	4,731,925.38	0.31
61174X109	MONSTER BEVERAGE CORP COMMON STOCK								
		Local	35,476.000	28.257521	1,002,463.81	63.830000	2,264,433.08	1,261,969.27	0.10
		Base		28.257521	1,002,463.81	63.830000	2,264,433.08	1,261,969.27	0.10
615369105	MOODY S CORP COMMON STOCK USD.01								
		Local	14,931.000	34.735512	518,635.93	195.310000	2,916,173.61	2,397,537.68	0.13
		Base		34.735512	518,635.93	195.310000	2,916,173.61	2,397,537.68	0.13

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
617446448	MORGAN STANLEY COMMON STOCK USD.01								
		Local	115,900.000	36.651327	4,247,888.76	43.810000	5,077,579.00	829,690.24	0.23
		Base		36.651327	4,247,888.76	43.810000	5,077,579.00	829,690.24	0.23
61945C103	MOSAIC CO/THE COMMON STOCK USD.01								
		Local	32,181.000	48.979731	1,576,216.71	25.030000	805,490.43	-770,726.28	0.04
		Base		48.979731	1,576,216.71	25.030000	805,490.43	-770,726.28	0.04
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01								
		Local	14,936.000	73.757959	1,101,648.87	166.730000	2,490,279.28	1,388,630.41	0.11
		Base		73.757959	1,101,648.87	166.730000	2,490,279.28	1,388,630.41	0.11
629377508	NRG ENERGY INC COMMON STOCK USD.01								
		Local	24,206.000	24.299829	588,201.67	35.120000	850,114.72	261,913.05	0.04
		Base		24.299829	588,201.67	35.120000	850,114.72	261,913.05	0.04
631103108	NASDAQ INC COMMON STOCK USD.01								
		Local	10,514.000	33.691726	354,234.81	96.170000	1,011,131.38	656,896.57	0.05
		Base		33.691726	354,234.81	96.170000	1,011,131.38	656,896.57	0.05
637071101	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01								
		Local	34,976.000	46.428034	1,623,866.92	22.230000	777,516.48	-846,350.44	0.03
		Base		46.428034	1,623,866.92	22.230000	777,516.48	-846,350.44	0.03
640268108	NEKTAR THERAPEUTICS COMMON STOCK USD.0001								
		Local	15,802.000	101.168336	1,598,662.04	35.580000	562,235.16	-1,036,426.88	0.03
		Base		101.168336	1,598,662.04	35.580000	562,235.16	-1,036,426.88	0.03
64110D104	NETAPP INC COMMON STOCK USD.001								
		Local	22,380.000	35.625311	797,294.45	61.700000	1,380,846.00	583,551.55	0.06
		Base		35.625311	797,294.45	61.700000	1,380,846.00	583,551.55	0.06
64110L106	NETFLIX INC COMMON STOCK USD.001								
		Local	39,633.000	43.099879	1,708,177.50	367.320000	14,557,993.56	12,849,816.06	0.65
		Base		43.099879	1,708,177.50	367.320000	14,557,993.56	12,849,816.06	0.65
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0								
		Local	35,302.000	34.093069	1,203,553.52	15.420000	544,356.84	-659,196.68	0.02
		Base		34.093069	1,203,553.52	15.420000	544,356.84	-659,196.68	0.02

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
651639106	NEWMONT GOLDCORP CORP COMMON STOCK USD1.6								
		Local	74,304.000	35.679174	2,651,105.34	38.470000	2,858,474.88	207,369.54	0.13
		Base		35.679174	2,651,105.34	38.470000	2,858,474.88	207,369.54	0.13
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01								
		Local	34,915.000	12.098364	422,414.37	13.490000	471,003.35	48,588.98	0.02
		Base		12.098364	422,414.37	13.490000	471,003.35	48,588.98	0.02
65249B208	NEWS CORP CLASS B COMMON STOCK								
		Local	11,217.000	13.037237	146,238.69	13.960000	156,589.32	10,350.63	0.01
		Base		13.037237	146,238.69	13.960000	156,589.32	10,350.63	0.01
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01								
		Local	43,410.000	60.434753	2,623,472.64	204.860000	8,892,972.60	6,269,499.96	0.40
		Base		60.434753	2,623,472.64	204.860000	8,892,972.60	6,269,499.96	0.40
654106103	NIKE INC CL B COMMON STOCK								
		Local	113,912.000	16.217737	1,847,394.87	83.950000	9,562,912.40	7,715,517.53	0.43
		Base		16.217737	1,847,394.87	83.950000	9,562,912.40	7,715,517.53	0.43
65473P105	NISOURCE INC COMMON STOCK USD.01								
		Local	33,757.000	11.372941	383,916.38	28.800000	972,201.60	588,285.22	0.04
		Base		11.372941	383,916.38	28.800000	972,201.60	588,285.22	0.04
655044105	NOBLE ENERGY INC COMMON STOCK USD.01								
		Local	43,344.000	40.250317	1,744,609.72	22.400000	970,905.60	-773,704.12	0.04
		Base		40.250317	1,744,609.72	22.400000	970,905.60	-773,704.12	0.04
655664100	NORDSTROM INC COMMON STOCK								
		Local	9,535.000	29.669823	282,901.76	31.860000	303,785.10	20,883.34	0.01
		Base		29.669823	282,901.76	31.860000	303,785.10	20,883.34	0.01
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0								
		Local	24,104.000	43.221264	1,041,805.34	199.330000	4,804,650.32	3,762,844.98	0.22
		Base		43.221264	1,041,805.34	199.330000	4,804,650.32	3,762,844.98	0.22
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667								
		Local	19,730.000	60.461007	1,192,895.67	90.000000	1,775,700.00	582,804.33	0.08
		Base		60.461007	1,192,895.67	90.000000	1,775,700.00	582,804.33	0.08

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666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0								
		Local	15,389.000	57.841224	890,118.60	323.110000	4,972,339.79	4,082,221.19	0.22
		Base		57.841224	890,118.60	323.110000	4,972,339.79	4,082,221.19	0.22
670346105	NUCOR CORP COMMON STOCK USD.4								
		Local	27,633.000	35.416836	978,673.43	55.100000	1,522,578.30	543,904.87	0.07
		Base		35.416836	978,673.43	55.100000	1,522,578.30	543,904.87	0.07
67066G104	NVIDIA CORP COMMON STOCK USD.001								
		Local	55,198.000	34.895956	1,926,186.97	164.230000	9,065,167.54	7,138,980.57	0.41
		Base		34.895956	1,926,186.97	164.230000	9,065,167.54	7,138,980.57	0.41
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	7,095.000	50.205318	356,206.73	369.320000	2,620,325.40	2,264,118.67	0.12
		Base		50.205318	356,206.73	369.320000	2,620,325.40	2,264,118.67	0.12
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2								
		Local	67,821.000	45.659617	3,096,680.90	50.280000	3,410,039.88	313,358.98	0.15
		Base		45.659617	3,096,680.90	50.280000	3,410,039.88	313,358.98	0.15
681919106	OMNICOM GROUP COMMON STOCK USD.15								
		Local	19,960.000	43.231178	862,894.31	81.950000	1,635,722.00	772,827.69	0.07
		Base		43.231178	862,894.31	81.950000	1,635,722.00	772,827.69	0.07
682680103	ONEOK INC COMMON STOCK USD.01								
		Local	37,425.000	39.253787	1,469,072.98	68.810000	2,575,214.25	1,106,141.27	0.12
		Base		39.253787	1,469,072.98	68.810000	2,575,214.25	1,106,141.27	0.12
68389X105	ORACLE CORP COMMON STOCK USD.01								
		Local	219,922.000	22.266244	4,896,836.81	56.970000	12,528,956.34	7,632,119.53	0.56
		Base		22.266244	4,896,836.81	56.970000	12,528,956.34	7,632,119.53	0.56
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0								
		Local	40,915.000	80.763447	3,304,436.42	137.280000	5,616,811.20	2,312,374.78	0.25
		Base		80.763447	3,304,436.42	137.280000	5,616,811.20	2,312,374.78	0.25
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67								
		Local	21,403.000	36.952031	790,884.33	116.710000	2,497,944.13	1,707,059.80	0.11
		Base		36.952031	790,884.33	116.710000	2,497,944.13	1,707,059.80	0.11

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69351T106	PPL CORP COMMON STOCK USD.01								
		Local	65,412.000	26.349658	1,723,583.82	31.010000	2,028,426.12	304,842.30	0.09
		Base		26.349658	1,723,583.82	31.010000	2,028,426.12	304,842.30	0.09
693656100	PVH CORP COMMON STOCK USD1.0								
		Local	6,791.000	119.768031	813,344.70	94.640000	642,700.24	-170,644.46	0.03
		Base		119.768031	813,344.70	94.640000	642,700.24	-170,644.46	0.03
693718108	PACCAR INC COMMON STOCK USD1.0								
		Local	31,407.000	31.317506	983,588.91	71.660000	2,250,625.62	1,267,036.71	0.10
		Base		31.317506	983,588.91	71.660000	2,250,625.62	1,267,036.71	0.10
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01								
		Local	8,566.000	110.063508	942,804.01	95.320000	816,511.12	-126,292.89	0.04
		Base		110.063508	942,804.01	95.320000	816,511.12	-126,292.89	0.04
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5								
		Local	11,627.000	52.402809	609,287.46	170.010000	1,976,706.27	1,367,418.81	0.09
		Base		52.402809	609,287.46	170.010000	1,976,706.27	1,367,418.81	0.09
704326107	PAYCHEX INC COMMON STOCK USD.01								
		Local	28,999.000	34.464912	999,447.98	82.290000	2,386,327.71	1,386,879.73	0.11
		Base		34.464912	999,447.98	82.290000	2,386,327.71	1,386,879.73	0.11
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001								
		Local	106,504.000	23.857902	2,540,962.01	114.460000	12,190,447.84	9,649,485.83	0.55
		Base		23.857902	2,540,962.01	114.460000	12,190,447.84	9,649,485.83	0.55
712704105	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01								
		Local	35,721.000	16.572095	591,971.80	16.780000	599,398.38	7,426.58	0.03
		Base		16.572095	591,971.80	16.780000	599,398.38	7,426.58	0.03
713448108	PEPSICO INC COMMON STOCK USD.017								
		Local	127,040.000	55.429894	7,041,813.72	131.130000	16,658,755.20	9,616,941.48	0.75
		Base		55.429894	7,041,813.72	131.130000	16,658,755.20	9,616,941.48	0.75
714046109	PERKINELMER INC COMMON STOCK USD1.0								
		Local	10,053.000	28.726407	288,786.57	96.340000	968,506.02	679,719.45	0.04
		Base		28.726407	288,786.57	96.340000	968,506.02	679,719.45	0.04

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717081103	PFIZER INC COMMON STOCK USD.05								
		503,055.000	Local	28.467108	14,320,521.00	43.320000	21,792,342.60	7,471,821.60	0.98
			Base	28.467108	14,320,521.00	43.320000	21,792,342.60	7,471,821.60	0.98
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK								
		140,987.000	Local	41.628509	5,869,078.65	78.530000	11,071,709.11	5,202,630.46	0.50
			Base	41.628509	5,869,078.65	78.530000	11,071,709.11	5,202,630.46	0.50
718546104	PHILLIPS 66 COMMON STOCK								
		37,851.000	Local	30.476321	1,153,559.23	93.540000	3,540,582.54	2,387,023.31	0.16
			Base	30.476321	1,153,559.23	93.540000	3,540,582.54	2,387,023.31	0.16
723484101	PINNACLE WEST CAPITAL COMMON STOCK								
		10,177.000	Local	44.205999	449,884.45	94.090000	957,553.93	507,669.48	0.04
			Base	44.205999	449,884.45	94.090000	957,553.93	507,669.48	0.04
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01								
		15,263.000	Local	93.902598	1,433,235.35	153.860000	2,348,365.18	915,129.83	0.11
			Base	93.902598	1,433,235.35	153.860000	2,348,365.18	915,129.83	0.11
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2								
		21,434.000	Local	43.105176	923,916.35	109.710000	2,351,524.14	1,427,607.79	0.11
			Base	43.105176	923,916.35	109.710000	2,351,524.14	1,427,607.79	0.11
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01								
		23,478.000	Local	33.116506	777,509.33	57.920000	1,359,845.76	582,336.43	0.06
			Base	33.116506	777,509.33	57.920000	1,359,845.76	582,336.43	0.06
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK								
		227,314.000	Local	57.639623	13,102,293.22	109.650000	24,924,980.10	11,822,686.88	1.12
			Base	57.639623	13,102,293.22	109.650000	24,924,980.10	11,822,686.88	1.12
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0								
		52,921.000	Local	19.342614	1,023,630.48	79.930000	4,229,975.53	3,206,345.05	0.19
			Base	19.342614	1,023,630.48	79.930000	4,229,975.53	3,206,345.05	0.19
74340W103	PROLOGIS INC REIT USD.01								
		57,169.000	Local	46.602399	2,664,212.53	80.100000	4,579,236.90	1,915,024.37	0.20
			Base	46.602399	2,664,212.53	80.100000	4,579,236.90	1,915,024.37	0.20

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744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
		Local	36,797.000	50.237482	1,848,588.61	101.000000	3,716,497.00	1,867,908.39	0.17
		Base		50.237482	1,848,588.61	101.000000	3,716,497.00	1,867,908.39	0.17
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK								
		Local	45,815.000	30.378903	1,391,809.46	58.820000	2,694,838.30	1,303,028.84	0.12
		Base		30.378903	1,391,809.46	58.820000	2,694,838.30	1,303,028.84	0.12
74460D109	PUBLIC STORAGE REIT USD.1								
		Local	13,602.000	104.048930	1,415,273.55	238.170000	3,239,588.34	1,824,314.79	0.15
		Base		104.048930	1,415,273.55	238.170000	3,239,588.34	1,824,314.79	0.15
745867101	PULTEGROUP INC COMMON STOCK USD.01								
		Local	23,115.000	18.129237	419,057.31	31.620000	730,896.30	311,838.99	0.03
		Base		18.129237	419,057.31	31.620000	730,896.30	311,838.99	0.03
74736K101	QORVO INC COMMON STOCK USD.0001								
		Local	10,799.000	80.994135	874,655.66	66.610000	719,321.39	-155,334.27	0.03
		Base		80.994135	874,655.66	66.610000	719,321.39	-155,334.27	0.03
747525103	QUALCOMM INC COMMON STOCK USD.0001								
		Local	110,151.000	44.198361	4,868,493.66	76.070000	8,379,186.57	3,510,692.91	0.38
		Base		44.198361	4,868,493.66	76.070000	8,379,186.57	3,510,692.91	0.38
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001								
		Local	12,880.000	24.012629	309,282.66	38.190000	491,887.20	182,604.54	0.02
		Base		24.012629	309,282.66	38.190000	491,887.20	182,604.54	0.02
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01								
		Local	12,181.000	46.761458	569,601.32	101.810000	1,240,147.61	670,546.29	0.06
		Base		46.761458	569,601.32	101.810000	1,240,147.61	670,546.29	0.06
751212101	RALPH LAUREN CORP COMMON STOCK USD.01								
		Local	4,731.000	96.507053	456,574.87	113.590000	537,394.29	80,819.42	0.02
		Base		96.507053	456,574.87	113.590000	537,394.29	80,819.42	0.02
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01								
		Local	11,454.000	78.380538	897,770.68	84.550000	968,435.70	70,665.02	0.04
		Base		78.380538	897,770.68	84.550000	968,435.70	70,665.02	0.04

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755111507	RAYTHEON COMPANY COMMON STOCK USD.01								
		Local	25,245.000	47.010998	1,186,792.65	173.880000	4,389,600.60	3,202,807.95	0.20
		Base		47.010998	1,186,792.65	173.880000	4,389,600.60	3,202,807.95	0.20
756109104	REALTY INCOME CORP REIT USD1.0								
		Local	28,548.000	53.397577	1,524,394.03	68.970000	1,968,955.56	444,561.53	0.09
		Base		53.397577	1,524,394.03	68.970000	1,968,955.56	444,561.53	0.09
756577102	RED HAT INC COMMON STOCK USD.0001								
		Local	16,112.000	34.912573	562,511.38	187.760000	3,025,189.12	2,462,677.74	0.14
		Base		34.912573	562,511.38	187.760000	3,025,189.12	2,462,677.74	0.14
758849103	REGENCY CENTERS CORP REIT USD.01								
		Local	15,140.000	67.994909	1,029,442.92	66.740000	1,010,443.60	-18,999.32	0.05
		Base		67.994909	1,029,442.92	66.740000	1,010,443.60	-18,999.32	0.05
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								
		Local	7,127.000	255.612485	1,821,750.18	313.000000	2,230,751.00	409,000.82	0.10
		Base		255.612485	1,821,750.18	313.000000	2,230,751.00	409,000.82	0.10
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01								
		Local	91,831.000	12.797216	1,175,181.14	14.940000	1,371,955.14	196,774.00	0.06
		Base		12.797216	1,175,181.14	14.940000	1,371,955.14	196,774.00	0.06
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01								
		Local	19,527.000	24.472914	477,882.60	86.640000	1,691,819.28	1,213,936.68	0.08
		Base		24.472914	477,882.60	86.640000	1,691,819.28	1,213,936.68	0.08
761152107	RESMED INC COMMON STOCK USD.004								
		Local	13,001.000	78.214800	1,016,870.61	122.030000	1,586,512.03	569,641.42	0.07
		Base		78.214800	1,016,870.61	122.030000	1,586,512.03	569,641.42	0.07
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001								
		Local	10,738.000	29.838065	320,401.14	57.010000	612,173.38	291,772.24	0.03
		Base		29.838065	320,401.14	57.010000	612,173.38	291,772.24	0.03
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0								
		Local	10,727.000	47.284705	507,223.03	163.830000	1,757,404.41	1,250,181.38	0.08
		Base		47.284705	507,223.03	163.830000	1,757,404.41	1,250,181.38	0.08

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775711104	ROLLINS INC COMMON STOCK USD1.0								
		13,361.000	Local	39.875708	532,779.34	35.870000	479,259.07	-53,520.27	0.02
			Base	39.875708	532,779.34	35.870000	479,259.07	-53,520.27	0.02
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01								
		9,410.000	Local	82.981317	780,854.19	366.260000	3,446,506.60	2,665,652.41	0.15
			Base	82.981317	780,854.19	366.260000	3,446,506.60	2,665,652.41	0.15
778296103	ROSS STORES INC COMMON STOCK USD.01								
		33,302.000	Local	14.867751	495,125.86	99.120000	3,300,894.24	2,805,768.38	0.15
			Base	14.867751	495,125.86	99.120000	3,300,894.24	2,805,768.38	0.15
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0								
		22,306.000	Local	43.083077	961,011.12	227.790000	5,081,083.74	4,120,072.62	0.23
			Base	43.083077	961,011.12	227.790000	5,081,083.74	4,120,072.62	0.23
78410G104	SBA COMMUNICATIONS CORP REIT USD.01								
		10,264.000	Local	154.229373	1,583,010.28	224.840000	2,307,757.76	724,747.48	0.10
			Base	154.229373	1,583,010.28	224.840000	2,307,757.76	724,747.48	0.10
78440X101	SL GREEN REALTY CORP REIT USD.01								
		7,642.000	Local	131.416937	1,004,288.23	80.370000	614,187.54	-390,100.69	0.03
			Base	131.416937	1,004,288.23	80.370000	614,187.54	-390,100.69	0.03
78462F103	SPDR S+P 500 ETF TRUST SPDR TRUST SERIES 1								
		34,100.000	Local	284.317145	9,695,214.66	293.000000	9,991,300.00	296,085.34	0.45
			Base	284.317145	9,695,214.66	293.000000	9,991,300.00	296,085.34	0.45
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001								
		4,743.000	Local	264.937472	1,256,598.43	224.590000	1,065,230.37	-191,368.06	0.05
			Base	264.937472	1,256,598.43	224.590000	1,065,230.37	-191,368.06	0.05
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001								
		70,398.000	Local	51.016894	3,591,487.30	151.730000	10,681,488.54	7,090,001.24	0.48
			Base	51.016894	3,591,487.30	151.730000	10,681,488.54	7,090,001.24	0.48
806407102	HENRY SCHEIN INC COMMON STOCK USD.01								
		13,515.000	Local	54.542220	737,138.11	69.900000	944,698.50	207,560.39	0.04
			Base	54.542220	737,138.11	69.900000	944,698.50	207,560.39	0.04

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806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
		Local	125,536.000	84.653320	10,627,039.17	39.740000	4,988,800.64	-5,638,238.53	0.22
		Base		84.653320	10,627,039.17	39.740000	4,988,800.64	-5,638,238.53	0.22
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
		Local	107,712.000	22.170460	2,388,024.55	40.190000	4,328,945.28	1,940,920.73	0.19
		Base		22.170460	2,388,024.55	40.190000	4,328,945.28	1,940,920.73	0.19
81211K100	SEALED AIR CORP COMMON STOCK USD.1								
		Local	14,118.000	24.181174	341,389.81	42.780000	603,968.04	262,578.23	0.03
		Base		24.181174	341,389.81	42.780000	603,968.04	262,578.23	0.03
816851109	SEMPRA ENERGY COMMON STOCK								
		Local	24,870.000	59.394990	1,477,153.41	137.440000	3,418,132.80	1,940,979.39	0.15
		Base		59.394990	1,477,153.41	137.440000	3,418,132.80	1,940,979.39	0.15
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0								
		Local	7,363.000	78.126204	575,243.24	458.290000	3,374,389.27	2,799,146.03	0.15
		Base		78.126204	575,243.24	458.290000	3,374,389.27	2,799,146.03	0.15
828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
		Local	28,010.000	86.122531	2,412,292.08	159.760000	4,474,877.60	2,062,585.52	0.20
		Base		86.122531	2,412,292.08	159.760000	4,474,877.60	2,062,585.52	0.20
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25								
		Local	15,650.000	92.616537	1,449,448.81	77.270000	1,209,275.50	-240,173.31	0.05
		Base		92.616537	1,449,448.81	77.270000	1,209,275.50	-240,173.31	0.05
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0								
		Local	12,786.000	53.821624	688,163.29	47.160000	602,987.76	-85,175.53	0.03
		Base		53.821624	688,163.29	47.160000	602,987.76	-85,175.53	0.03
832696405	JM SMUCKER CO/THE COMMON STOCK								
		Local	10,311.000	63.997091	659,874.01	115.190000	1,187,724.09	527,850.08	0.05
		Base		63.997091	659,874.01	115.190000	1,187,724.09	527,850.08	0.05
833034101	SNAP ON INC COMMON STOCK USD1.0								
		Local	5,023.000	50.102333	251,664.02	165.640000	832,009.72	580,345.70	0.04
		Base		50.102333	251,664.02	165.640000	832,009.72	580,345.70	0.04

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0								
		Local	94,299.000	34.821246	3,283,608.69	55.280000	5,212,848.72	1,929,240.03	0.23
		Base		34.821246	3,283,608.69	55.280000	5,212,848.72	1,929,240.03	0.23
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0								
		Local	44,306.000	14.208160	629,506.72	50.780000	2,249,858.68	1,620,351.96	0.10
		Base		14.208160	629,506.72	50.780000	2,249,858.68	1,620,351.96	0.10
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5								
		Local	13,732.000	56.874163	780,996.01	144.610000	1,985,784.52	1,204,788.51	0.09
		Base		56.874163	780,996.01	144.610000	1,985,784.52	1,204,788.51	0.09
855244109	STARBUCKS CORP COMMON STOCK USD.001								
		Local	109,787.000	15.103097	1,658,123.66	83.830000	9,203,444.21	7,545,320.55	0.41
		Base		15.103097	1,658,123.66	83.830000	9,203,444.21	7,545,320.55	0.41
857477103	STATE STREET CORP COMMON STOCK USD1.0								
		Local	33,821.000	55.488882	1,876,689.47	56.060000	1,896,005.26	19,315.79	0.08
		Base		55.488882	1,876,689.47	56.060000	1,896,005.26	19,315.79	0.08
863667101	STRYKER CORP COMMON STOCK USD.1								
		Local	28,068.000	57.342614	1,609,492.49	205.580000	5,770,219.44	4,160,726.95	0.26
		Base		57.342614	1,609,492.49	205.580000	5,770,219.44	4,160,726.95	0.26
867914103	SUNTRUST BANKS INC COMMON STOCK USD1.0								
		Local	40,224.000	42.923005	1,726,534.94	62.850000	2,528,078.40	801,543.46	0.11
		Base		42.923005	1,726,534.94	62.850000	2,528,078.40	801,543.46	0.11
871503108	SYMANTEC CORP COMMON STOCK USD.01								
		Local	56,029.000	28.483706	1,595,913.58	21.760000	1,219,191.04	-376,722.54	0.05
		Base		28.483706	1,595,913.58	21.760000	1,219,191.04	-376,722.54	0.05
871607107	SYNOPSYS INC COMMON STOCK USD.01								
		Local	13,585.000	71.268445	968,181.82	128.690000	1,748,253.65	780,071.83	0.08
		Base		71.268445	968,181.82	128.690000	1,748,253.65	780,071.83	0.08
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001								
		Local	57,494.000	31.794227	1,827,977.27	34.670000	1,993,316.98	165,339.71	0.09
		Base		31.794227	1,827,977.27	34.670000	1,993,316.98	165,339.71	0.09

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871829107	SYSCO CORP COMMON STOCK USD1.0								
		Local	42,855.000	28.774046	1,233,111.73	70.720000	3,030,705.60	1,797,593.87	0.14
		Base		28.774046	1,233,111.73	70.720000	3,030,705.60	1,797,593.87	0.14
872540109	TJX COMPANIES INC COMMON STOCK USD1.0								
		Local	109,886.000	9.142666	1,004,650.96	52.880000	5,810,771.68	4,806,120.72	0.26
		Base		9.142666	1,004,650.96	52.880000	5,810,771.68	4,806,120.72	0.26
874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01								
		Local	10,200.000	107.339593	1,094,863.85	113.530000	1,158,006.00	63,142.15	0.05
		Base		107.339593	1,094,863.85	113.530000	1,158,006.00	63,142.15	0.05
876030107	TAPESTRY INC COMMON STOCK USD.01								
		Local	26,312.000	32.924142	866,300.02	31.730000	834,879.76	-31,420.26	0.04
		Base		32.924142	866,300.02	31.730000	834,879.76	-31,420.26	0.04
87612E106	TARGET CORP COMMON STOCK USD.0833								
		Local	46,434.000	46.673049	2,167,216.37	86.610000	4,021,648.74	1,854,432.37	0.18
		Base		46.673049	2,167,216.37	86.610000	4,021,648.74	1,854,432.37	0.18
879369106	TELEFLEX INC COMMON STOCK USD1.0								
		Local	4,183.000	259.242302	1,084,410.55	331.150000	1,385,200.45	300,789.90	0.06
		Base		259.242302	1,084,410.55	331.150000	1,385,200.45	300,789.90	0.06
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
		Local	85,031.000	36.140858	3,073,093.26	114.760000	9,758,157.56	6,685,064.30	0.44
		Base		36.140858	3,073,093.26	114.760000	9,758,157.56	6,685,064.30	0.44
883203101	TEXTRON INC COMMON STOCK USD.125								
		Local	21,100.000	32.205622	679,538.62	53.040000	1,119,144.00	439,605.38	0.05
		Base		32.205622	679,538.62	53.040000	1,119,144.00	439,605.38	0.05
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
		Local	36,250.000	63.486650	2,301,391.05	293.680000	10,645,900.00	8,344,508.95	0.48
		Base		63.486650	2,301,391.05	293.680000	10,645,900.00	8,344,508.95	0.48
88579Y101	3M CO COMMON STOCK USD.01								
		Local	52,230.000	75.574482	3,947,255.19	173.340000	9,053,548.20	5,106,293.01	0.41
		Base		75.574482	3,947,255.19	173.340000	9,053,548.20	5,106,293.01	0.41

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886547108	TIFFANY + CO COMMON STOCK USD.01								
		Local	9,792.000	51.824134	507,461.92	93.640000	916,922.88	409,460.96	0.04
		Base		51.824134	507,461.92	93.640000	916,922.88	409,460.96	0.04
891027104	TORCHMARK CORP COMMON STOCK USD1.0								
		Local	9,164.000	21.370620	195,840.36	89.460000	819,811.44	623,971.08	0.04
		Base		21.370620	195,840.36	89.460000	819,811.44	623,971.08	0.04
891906109	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1								
		Local	14,740.000	30.043466	442,840.69	128.270000	1,890,699.80	1,447,859.11	0.08
		Base		30.043466	442,840.69	128.270000	1,890,699.80	1,447,859.11	0.08
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008								
		Local	10,936.000	72.267029	790,312.23	108.800000	1,189,836.80	399,524.57	0.05
		Base		72.267029	790,312.23	108.800000	1,189,836.80	399,524.57	0.05
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01								
		Local	4,432.000	270.361645	1,198,242.81	483.800000	2,144,201.60	945,958.79	0.10
		Base		270.361645	1,198,242.81	483.800000	2,144,201.60	945,958.79	0.10
89417E109	TRAVELERS COS INC/THE COMMON STOCK NPV								
		Local	23,738.000	45.244789	1,074,020.80	149.520000	3,549,305.76	2,475,284.96	0.16
		Base		45.244789	1,074,020.80	149.520000	3,549,305.76	2,475,284.96	0.16
896945201	TRIPADVISOR INC COMMON STOCK USD.001								
		Local	9,381.000	37.171999	348,710.52	46.290000	434,246.49	85,535.97	0.02
		Base		37.171999	348,710.52	46.290000	434,246.49	85,535.97	0.02
90184L102	TWITTER INC COMMON STOCK USD.000005								
		Local	66,179.000	38.068031	2,519,304.20	34.900000	2,309,647.10	-209,657.10	0.10
		Base		38.068031	2,519,304.20	34.900000	2,309,647.10	-209,657.10	0.10
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
		Local	26,715.000	23.419687	625,656.94	80.740000	2,156,969.10	1,531,312.16	0.10
		Base		23.419687	625,656.94	80.740000	2,156,969.10	1,531,312.16	0.10
902653104	UDR INC REIT USD.01								
		Local	25,545.000	36.359658	928,807.47	44.890000	1,146,715.05	217,907.58	0.05
		Base		36.359658	928,807.47	44.890000	1,146,715.05	217,907.58	0.05

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902973304	US BANCORP COMMON STOCK USD.01								
		Local	135,661.000	26.711916	3,623,765.23	52.400000	7,108,636.40	3,484,871.17	0.32
		Base		26.711916	3,623,765.23	52.400000	7,108,636.40	3,484,871.17	0.32
90384S303	ULTA BEAUTY INC COMMON STOCK USD.01								
		Local	5,036.000	208.136990	1,048,177.88	346.890000	1,746,938.04	698,760.16	0.08
		Base		208.136990	1,048,177.88	346.890000	1,746,938.04	698,760.16	0.08
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333								
		Local	17,046.000	28.095997	478,924.37	25.350000	432,116.10	-46,808.27	0.02
		Base		28.095997	478,924.37	25.350000	432,116.10	-46,808.27	0.02
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333								
		Local	17,606.000	25.483092	448,655.32	22.200000	390,853.20	-57,802.12	0.02
		Base		25.483092	448,655.32	22.200000	390,853.20	-57,802.12	0.02
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
		Local	64,153.000	28.007855	1,796,787.91	169.110000	10,848,913.83	9,052,125.92	0.49
		Base		28.007855	1,796,787.91	169.110000	10,848,913.83	9,052,125.92	0.49
910047109	UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01								
		Local	20,037.000	57.030174	1,142,713.60	87.550000	1,754,239.35	611,525.75	0.08
		Base		57.030174	1,142,713.60	87.550000	1,754,239.35	611,525.75	0.08
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
		Local	63,218.000	71.425420	4,515,372.21	103.270000	6,528,522.86	2,013,150.65	0.29
		Base		71.425420	4,515,372.21	103.270000	6,528,522.86	2,013,150.65	0.29
911363109	UNITED RENTALS INC COMMON STOCK USD.01								
		Local	7,126.000	114.747306	817,689.30	132.630000	945,121.38	127,432.08	0.04
		Base		114.747306	817,689.30	132.630000	945,121.38	127,432.08	0.04
913017109	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0								
		Local	73,520.000	64.988942	4,777,987.03	130.200000	9,572,304.00	4,794,316.97	0.43
		Base		64.988942	4,777,987.03	130.200000	9,572,304.00	4,794,316.97	0.43
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
		Local	86,094.000	45.286240	3,898,873.51	244.010000	21,007,796.94	17,108,923.43	0.94
		Base		45.286240	3,898,873.51	244.010000	21,007,796.94	17,108,923.43	0.94

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913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01								
		Local	7,513.000	114.366461	859,235.22	130.390000	979,620.07	120,384.85	0.04
		Base		114.366461	859,235.22	130.390000	979,620.07	120,384.85	0.04
91529Y106	UNUM GROUP COMMON STOCK USD.1								
		Local	19,204.000	24.050143	461,858.94	33.550000	644,294.20	182,435.26	0.03
		Base		24.050143	461,858.94	33.550000	644,294.20	182,435.26	0.03
918204108	VF CORP COMMON STOCK								
		Local	29,516.000	25.014953	738,341.35	87.350000	2,578,222.60	1,839,881.25	0.12
		Base		25.014953	738,341.35	87.350000	2,578,222.60	1,839,881.25	0.12
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01								
		Local	37,829.000	31.217629	1,180,931.68	85.610000	3,238,540.69	2,057,609.01	0.14
		Base		31.217629	1,180,931.68	85.610000	3,238,540.69	2,057,609.01	0.14
92220P105	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.0								
		Local	8,243.000	46.705629	384,994.50	136.130000	1,122,119.59	737,125.09	0.05
		Base		46.705629	384,994.50	136.130000	1,122,119.59	737,125.09	0.05
92276F100	VENTAS INC REIT USD.25								
		Local	33,461.000	44.580815	1,491,718.66	68.350000	2,287,059.35	795,340.69	0.10
		Base		44.580815	1,491,718.66	68.350000	2,287,059.35	795,340.69	0.10
92343E102	VERISIGN INC COMMON STOCK USD.001								
		Local	9,506.000	54.494387	518,023.64	209.160000	1,988,274.96	1,470,251.32	0.09
		Base		54.494387	518,023.64	209.160000	1,988,274.96	1,470,251.32	0.09
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
		Local	374,827.000	42.895807	16,078,506.70	57.130000	21,413,866.51	5,335,359.81	0.96
		Base		42.895807	16,078,506.70	57.130000	21,413,866.51	5,335,359.81	0.96
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001								
		Local	14,833.000	84.453814	1,252,703.42	146.460000	2,172,441.18	919,737.76	0.10
		Base		84.453814	1,252,703.42	146.460000	2,172,441.18	919,737.76	0.10
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	23,212.000	84.732425	1,966,809.04	183.380000	4,256,616.56	2,289,807.52	0.19
		Base		84.732425	1,966,809.04	183.380000	4,256,616.56	2,289,807.52	0.19

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92553P201	VIACOM INC CLASS B COMMON STOCK USD.001								
		Local	32,072.000	43.741828	1,402,887.91	29.870000	957,990.64	-444,897.27	0.04
		Base		43.741828	1,402,887.91	29.870000	957,990.64	-444,897.27	0.04
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
		Local	157,590.000	27.660697	4,359,049.27	173.550000	27,349,744.50	22,990,695.23	1.22
		Base		27.660697	4,359,049.27	173.550000	27,349,744.50	22,990,695.23	1.22
929042109	VORNADO REALTY TRUST REIT USD.04								
		Local	15,737.000	59.747379	940,244.50	64.100000	1,008,741.70	68,497.20	0.05
		Base		59.747379	940,244.50	64.100000	1,008,741.70	68,497.20	0.05
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0								
		Local	11,974.000	59.421656	711,514.91	137.310000	1,644,149.94	932,635.03	0.07
		Base		59.421656	711,514.91	137.310000	1,644,149.94	932,635.03	0.07
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01								
		Local	28,595.000	36.843881	1,053,550.79	83.370000	2,383,965.15	1,330,414.36	0.11
		Base		36.843881	1,053,550.79	83.370000	2,383,965.15	1,330,414.36	0.11
929740108	WABTEC CORP COMMON STOCK USD.01								
		Local	14,656.000	73.906685	1,083,176.38	71.760000	1,051,714.56	-31,461.82	0.05
		Base		73.906685	1,083,176.38	71.760000	1,051,714.56	-31,461.82	0.05
931142103	WALMART INC COMMON STOCK USD.1								
		Local	126,766.000	55.035588	6,976,641.38	110.490000	14,006,375.34	7,029,733.96	0.63
		Base		55.035588	6,976,641.38	110.490000	14,006,375.34	7,029,733.96	0.63
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01								
		Local	70,449.000	41.299687	2,909,521.62	54.670000	3,851,446.83	941,925.21	0.17
		Base		41.299687	2,909,521.62	54.670000	3,851,446.83	941,925.21	0.17
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01								
		Local	35,410.000	31.452395	1,113,729.30	115.370000	4,085,251.70	2,971,522.40	0.18
		Base		31.452395	1,113,729.30	115.370000	4,085,251.70	2,971,522.40	0.18
941848103	WATERS CORP COMMON STOCK USD.01								
		Local	6,299.000	53.756023	338,609.19	215.240000	1,355,796.76	1,017,187.57	0.06
		Base		53.756023	338,609.19	215.240000	1,355,796.76	1,017,187.57	0.06

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94946T106	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01								
		Local	4,562.000	319.588130	1,457,961.05	285.070000	1,300,489.34	-157,471.71	0.06
		Base		319.588130	1,457,961.05	285.070000	1,300,489.34	-157,471.71	0.06
949746101	WELLS FARGO + CO COMMON STOCK USD1.666								
		Local	366,519.000	38.568460	14,136,073.48	47.320000	17,343,679.08	3,207,605.60	0.78
		Base		38.568460	14,136,073.48	47.320000	17,343,679.08	3,207,605.60	0.78
95040Q104	WELLTOWER INC REIT USD1.0								
		Local	36,713.000	57.742093	2,119,885.47	81.530000	2,993,210.89	873,325.42	0.13
		Base		57.742093	2,119,885.47	81.530000	2,993,210.89	873,325.42	0.13
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01								
		Local	26,554.000	40.504854	1,075,565.88	47.550000	1,262,642.70	187,076.82	0.06
		Base		40.504854	1,075,565.88	47.550000	1,262,642.70	187,076.82	0.06
959802109	WESTERN UNION CO COMMON STOCK USD.01								
		Local	39,056.000	17.374432	678,575.80	19.890000	776,823.84	98,248.04	0.03
		Base		17.374432	678,575.80	19.890000	776,823.84	98,248.04	0.03
96145D105	WESTROCK CO COMMON STOCK								
		Local	23,295.000	44.275991	1,031,409.22	36.470000	849,568.65	-181,840.57	0.04
		Base		44.275991	1,031,409.22	36.470000	849,568.65	-181,840.57	0.04
962166104	WEYERHAEUSER CO REIT USD1.25								
		Local	67,527.000	27.930083	1,886,034.71	26.340000	1,778,661.18	-107,373.53	0.08
		Base		27.930083	1,886,034.71	26.340000	1,778,661.18	-107,373.53	0.08
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0								
		Local	5,742.000	92.844521	533,113.24	142.360000	817,431.12	284,317.88	0.04
		Base		92.844521	533,113.24	142.360000	817,431.12	284,317.88	0.04
969457100	WILLIAMS COS INC COMMON STOCK USD1.0								
		Local	109,825.000	28.656332	3,147,181.67	28.040000	3,079,493.00	-67,688.67	0.14
		Base		28.656332	3,147,181.67	28.040000	3,079,493.00	-67,688.67	0.14
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01								
		Local	8,929.000	19.035750	169,970.21	55.740000	497,702.46	327,732.25	0.02
		Base		19.035750	169,970.21	55.740000	497,702.46	327,732.25	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	8,784.000	88.024789	773,209.75	123.990000	1,089,128.16	315,918.41	0.05
		Base		88.024789	773,209.75	123.990000	1,089,128.16	315,918.41	0.05
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5								
		Local	46,653.000	24.545572	1,145,124.55	59.490000	2,775,386.97	1,630,262.42	0.12
		Base		24.545572	1,145,124.55	59.490000	2,775,386.97	1,630,262.42	0.12
983919101	XILINX INC COMMON STOCK USD.01								
		Local	23,017.000	39.539990	910,091.96	117.920000	2,714,164.64	1,804,072.68	0.12
		Base		39.539990	910,091.96	117.920000	2,714,164.64	1,804,072.68	0.12
984121608	XEROX CORP COMMON STOCK USD1.0								
		Local	17,717.000	36.222185	641,748.45	35.410000	627,358.97	-14,389.48	0.03
		Base		36.222185	641,748.45	35.410000	627,358.97	-14,389.48	0.03
98419M100	XYLEM INC COMMON STOCK								
		Local	16,307.000	28.986140	472,676.98	83.640000	1,363,917.48	891,240.50	0.06
		Base		28.986140	472,676.98	83.640000	1,363,917.48	891,240.50	0.06
988498101	YUM BRANDS INC COMMON STOCK								
		Local	27,733.000	22.973322	637,119.15	110.670000	3,069,211.11	2,432,091.96	0.14
		Base		22.973322	637,119.15	110.670000	3,069,211.11	2,432,091.96	0.14
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01								
		Local	18,559.000	71.189668	1,321,209.05	117.740000	2,185,136.66	863,927.61	0.10
		Base		71.189668	1,321,209.05	117.740000	2,185,136.66	863,927.61	0.10
989701107	ZIONS BANCORP NA COMMON STOCK USD.001								
		Local	16,547.000	37.224810	615,958.93	45.980000	760,831.06	144,872.13	0.03
		Base		37.224810	615,958.93	45.980000	760,831.06	144,872.13	0.03
98978V103	ZOETIS INC COMMON STOCK USD.01								
		Local	43,381.000	33.939384	1,472,324.40	113.490000	4,923,309.69	3,450,985.29	0.22
		Base		33.939384	1,472,324.40	113.490000	4,923,309.69	3,450,985.29	0.22
G0176J109	ALLEGION PLC COMMON STOCK USD.01								
		Local	8,516.000	30.789500	262,203.38	110.550000	941,443.80	679,240.42	0.04
		Base		30.789500	262,203.38	110.550000	941,443.80	679,240.42	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	27,912.000	170.225718	4,751,340.25	167.430000	4,673,306.16	-78,034.09	0.21
		Base		170.225718	4,751,340.25	167.430000	4,673,306.16	-78,034.09	0.21
G0250X107	AMCOR PLC COMMON STOCK USD.01								
		Local	147,103.000	11.190904	1,646,215.50	11.490000	1,690,213.47	43,997.97	0.08
		Base		11.190904	1,646,215.50	11.490000	1,690,213.47	43,997.97	0.08
G0408V102	AON PLC COMMON STOCK USD.01								
		Local	21,800.000	43.102278	939,629.65	192.980000	4,206,964.00	3,267,334.35	0.19
		Base		43.102278	939,629.65	192.980000	4,206,964.00	3,267,334.35	0.19
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
		Local	57,823.000	70.532247	4,078,386.11	184.770000	10,683,955.71	6,605,569.60	0.48
		Base		70.532247	4,078,386.11	184.770000	10,683,955.71	6,605,569.60	0.48
G1890L107	CAPRI HOLDINGS LTD COMMON STOCK								
		Local	13,680.000	79.644178	1,089,532.35	34.680000	474,422.40	-615,109.95	0.02
		Base		79.644178	1,089,532.35	34.680000	474,422.40	-615,109.95	0.02
G29183103	EATON CORP PLC COMMON STOCK USD.01								
		Local	38,355.000	37.114238	1,423,516.61	83.280000	3,194,204.40	1,770,687.79	0.14
		Base		37.114238	1,423,516.61	83.280000	3,194,204.40	1,770,687.79	0.14
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01								
		Local	3,691.000	253.958350	937,360.27	247.180000	912,341.38	-25,018.89	0.04
		Base		253.958350	937,360.27	247.180000	912,341.38	-25,018.89	0.04
G47567105	IHS MARKIT LTD COMMON STOCK USD.01								
		Local	32,974.000	46.289382	1,526,346.09	63.720000	2,101,103.28	574,757.19	0.09
		Base		46.289382	1,526,346.09	63.720000	2,101,103.28	574,757.19	0.09
G47791101	INGERSOLL RAND PLC COMMON STOCK USD1.0								
		Local	21,855.000	36.920012	806,886.87	126.670000	2,768,372.85	1,961,485.98	0.12
		Base		36.920012	806,886.87	126.670000	2,768,372.85	1,961,485.98	0.12
G491BT108	INVESCO LTD COMMON STOCK USD.2								
		Local	36,341.000	23.736247	862,598.96	20.460000	743,536.86	-119,062.10	0.03
		Base		23.736247	862,598.96	20.460000	743,536.86	-119,062.10	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
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01								
		Local	58,713.000	37.067418	2,176,339.29	41.310000	2,425,434.03	249,094.74	0.11
		Base		37.067418	2,176,339.29	41.310000	2,425,434.03	249,094.74	0.11
G5494J103	LINDE PLC COMMON STOCK EUR.001								
		Local	49,192.000	160.533446	7,896,961.27	200.800000	9,877,753.60	1,980,792.33	0.44
		Base		160.533446	7,896,961.27	200.800000	9,877,753.60	1,980,792.33	0.44
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1								
		Local	121,497.000	75.126086	9,127,594.05	97.390000	11,832,592.83	2,704,998.78	0.53
		Base		75.126086	9,127,594.05	97.390000	11,832,592.83	2,704,998.78	0.53
G6095L109	APTIV PLC COMMON STOCK USD.01								
		Local	23,369.000	33.808534	790,071.62	80.830000	1,888,916.27	1,098,844.65	0.08
		Base		33.808534	790,071.62	80.830000	1,888,916.27	1,098,844.65	0.08
G6518L108	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07								
		Local	32,233.000	38.230323	1,232,277.99	22.600000	728,465.80	-503,812.19	0.03
		Base		38.230323	1,232,277.99	22.600000	728,465.80	-503,812.19	0.03
G66721104	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001								
		Local	19,530.000	55.231147	1,078,664.30	53.630000	1,047,393.90	-31,270.40	0.05
		Base		55.231147	1,078,664.30	53.630000	1,047,393.90	-31,270.40	0.05
G7945M107	SEAGATE TECHNOLOGY COMMON STOCK USD.00001								
		Local	22,833.000	28.832499	658,332.46	47.120000	1,075,890.96	417,558.50	0.05
		Base		28.832499	658,332.46	47.120000	1,075,890.96	417,558.50	0.05
G7S00T104	PENTAIR PLC COMMON STOCK USD.01								
		Local	14,332.000	26.446097	379,025.46	37.200000	533,150.40	154,124.94	0.02
		Base		26.446097	379,025.46	37.200000	533,150.40	154,124.94	0.02
G87110105	TECHNIPFMC PLC COMMON STOCK USD1.0								
		Local	38,157.000	34.895010	1,331,488.91	25.940000	989,792.58	-341,696.33	0.04
		Base		34.895010	1,331,488.91	25.940000	989,792.58	-341,696.33	0.04
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635								
		Local	11,722.000	127.456918	1,494,049.99	191.540000	2,245,231.88	751,181.89	0.10
		Base		127.456918	1,494,049.99	191.540000	2,245,231.88	751,181.89	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
G97822103	PERRIGO CO PLC COMMON STOCK EUR.001								
		Local	11,346.000	122.263674	1,387,203.64	47.620000	540,296.52	-846,907.12	0.02
		Base		122.263674	1,387,203.64	47.620000	540,296.52	-846,907.12	0.02
H1467J104	CHUBB LTD COMMON STOCK								
		Local	41,489.000	77.710038	3,224,111.76	147.290000	6,110,914.81	2,886,803.05	0.27
		Base		77.710038	3,224,111.76	147.290000	6,110,914.81	2,886,803.05	0.27
H2906T109	GARMIN LTD COMMON STOCK CHF.1								
		Local	10,989.000	45.858613	503,940.30	79.800000	876,922.20	372,981.90	0.04
		Base		45.858613	503,940.30	79.800000	876,922.20	372,981.90	0.04
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57								
		Local	30,531.000	36.965485	1,128,593.21	95.780000	2,924,259.18	1,795,665.97	0.13
		Base		36.965485	1,128,593.21	95.780000	2,924,259.18	1,795,665.97	0.13
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04								
		Local	27,525.000	55.863284	1,537,636.90	86.130000	2,370,728.25	833,091.35	0.11
		Base		55.863284	1,537,636.90	86.130000	2,370,728.25	833,091.35	0.11
N59465109	MYLAN NV COMMON STOCK EUR.01								
		Local	46,769.000	52.691638	2,464,335.22	19.040000	890,481.76	-1,573,853.46	0.04
		Base		52.691638	2,464,335.22	19.040000	890,481.76	-1,573,853.46	0.04
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01								
		Local	15,579.000	80.974369	1,261,499.69	121.210000	1,888,330.59	626,830.90	0.08
		Base		80.974369	1,261,499.69	121.210000	1,888,330.59	626,830.90	0.08
US DOLLAR Total									
		Local	25,904,894.000		1,097,909,431.53		2,231,279,339.72	1,133,369,908.19	99.87
		Base			1,097,909,431.53		2,231,279,339.72	1,133,369,908.19	99.87
EQUITY Total									
		Base	25,904,894.000		1,097,909,431.53		2,231,279,339.72	1,133,369,908.19	99.87

& Issue has redenominated but Local is not converted
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Holdings

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

As of: *June 30, 2019* *View Date:* *July 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								
		28,793,278.480	Base	1,100,799,801.32		2,234,169,733.92	1,133,369,932.60	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	-0.010	1.000000	-0.01	1.000000	-0.01	0.00	0.00
		Base		1.000000	-0.01	1.000000	-0.01	0.00	0.00
US DOLLAR Total									
		Local	-0.010		-0.01		-0.01	0.00	0.00
		Base			-0.01		-0.01	0.00	0.00
CASH Total									
		Base	-0.010		-0.01		-0.01	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
22599G006	CREDIT AGRICOLE REPO REPO					2.450000	01 Jul 2019		
		Local	62,556,969.260	100.000000	62,556,969.26	100.000000	62,556,969.26	0.00	5.57
		Base		100.000000	62,556,969.26	100.000000	62,556,969.26	0.00	5.57
912796QR3	TREASURY BILL 07/19 0.00000					2.406500	18 Jul 2019		
		Local	40,000,000.000	99.886360	39,954,543.89	99.906000	39,962,400.00	7,856.11	3.56
		Base		99.886360	39,954,543.89	99.906000	39,962,400.00	7,856.11	3.56
912796RN1	TREASURY BILL 12/19 0.00000					2.495000	05 Dec 2019		
		Local	30,000,000.000	98.905725	29,671,717.36	99.124233	29,737,269.90	65,552.54	2.65
		Base		98.905725	29,671,717.36	99.124233	29,737,269.90	65,552.54	2.65
912796RT8	TREASURY BILL 01/20 0.00000					2.515000	02 Jan 2020		
		Local	45,000,000.000	98.738146	44,432,165.62	98.964744	44,534,134.80	101,969.18	3.96
		Base		98.738146	44,432,165.62	98.964744	44,534,134.80	101,969.18	3.96
912796RW1	TREASURY BILL 07/19 0.00000					2.445000	05 Jul 2019		
		Local	10,000,000.000	99.972833	9,997,283.33	99.982818	9,998,281.80	998.47	0.89
		Base		99.972833	9,997,283.33	99.982818	9,998,281.80	998.47	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
912796SJ9	TREASURY BILL 09/19 0.00000					2.250500	19 Sep 2019		
		Local	40,000,000.000	99.499167	39,799,666.67	99.542239	39,816,895.60	17,228.93	3.54
		Base		99.499167	39,799,666.67	99.542239	39,816,895.60	17,228.93	3.54
912796SS9	TREASURY BILL 11/19 0.00000					2.350000	14 Nov 2019		
		Local	20,000,000.000	99.112222	19,822,444.44	99.226937	19,845,387.40	22,942.96	1.77
		Base		99.112222	19,822,444.44	99.226937	19,845,387.40	22,942.96	1.77
978UHK000	DAIWA CAPITAL MARKETS REPO					2.400000	01 Jul 2019		
		Local	200,000,000.000	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	17.79
		Base		100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	17.79
979QRC005	BANK OF AMERICA REPO					2.470000	01 Jul 2019		
		Local	30,000,000.000	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	2.67
		Base		100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	2.67
US DOLLAR Total									
		Local	477,556,969.260		476,234,790.57		476,451,338.76	216,548.19	42.39
		Base			476,234,790.57		476,451,338.76	216,548.19	42.39
CASH EQUIVALENT Total									
		Base	477,556,969.260		476,234,790.57		476,451,338.76	216,548.19	42.39

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

30218HAA5	EXPORT LEASING 2009 LLC US GOVT GUAR 08/21 1.859					1.859000	28 Aug 2021		
		Local	3,233,083.540	100.378782	3,245,329.89	99.700215	3,223,391.24	-21,938.65	0.29
		Base		100.378782	3,245,329.89	99.700215	3,223,391.24	-21,938.65	0.29
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					3.625000	20 Apr 2042		
		Local	1,970,485.050	102.821558	2,026,083.43	102.835608	2,026,360.28	276.85	0.18
Original Face:		Base	15,000,000.000	102.821558	2,026,083.43	102.835608	2,026,360.28	276.85	0.18
36179TDL6	GNMA II POOL MA4607 G2 07/47 FLOATING VAR					2.000000	20 Jul 2047		
		Local	2,935,502.650	100.382016	2,946,716.73	101.191996	2,970,493.72	23,776.99	0.26
Original Face:		Base	5,000,000.000	100.382016	2,946,716.73	101.191996	2,970,493.72	23,776.99	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
36202D6M8	GNMA II POOL 003576 G2 07/19 FIXED 5					5.000000	20 Jul 2019		
		Local	8.680	100.230415	8.70	99.601914	8.65	-0.05	0.00
Original Face:		Base	200,000.000	100.230415	8.70	99.601914	8.65	-0.05	0.00
36202EDL0	GNMA II POOL 003707 G2 05/20 FIXED 5					5.000000	20 May 2020		
		Local	9,145.480	100.738070	9,212.98	102.563350	9,379.91	166.93	0.00
Original Face:		Base	2,793,101.000	100.738070	9,212.98	102.563350	9,379.91	166.93	0.00
36202EEC9	GNMA II POOL 003731 G2 07/20 FIXED 5					5.000000	20 Jul 2020		
		Local	22,535.460	100.872092	22,731.99	102.793628	23,165.02	433.03	0.00
Original Face:		Base	1,680,083.000	100.872092	22,731.99	102.793628	23,165.02	433.03	0.00
36202EJP5	GNMA II POOL 003870 G2 07/21 FIXED 5					5.000000	20 Jul 2021		
		Local	10,481.090	101.511579	10,639.52	105.655730	11,073.87	434.35	0.00
Original Face:		Base	754,224.000	101.511579	10,639.52	105.655730	11,073.87	434.35	0.00
36202EL31	GNMA II POOL 003946 G2 02/22 FIXED 5					5.000000	20 Feb 2022		
		Local	20,395.430	101.835852	20,769.86	106.292437	21,678.80	908.94	0.00
Original Face:		Base	300,000.000	101.835852	20,769.86	106.292437	21,678.80	908.94	0.00
36202EM48	GNMA II POOL 003979 G2 05/22 FIXED 5					5.000000	20 May 2022		
		Local	6,949.580	101.964723	7,086.12	103.734902	7,209.14	123.02	0.00
Original Face:		Base	1,048,917.000	101.964723	7,086.12	103.734902	7,209.14	123.02	0.00
36202EMT3	GNMA II POOL 003970 G2 04/22 FIXED 5					5.000000	20 Apr 2022		
		Local	10,031.990	101.919659	10,224.57	105.928453	10,626.73	402.16	0.00
Original Face:		Base	438,038.000	101.919659	10,224.57	105.928453	10,626.73	402.16	0.00
3622A3CX6	GNMA II POOL 784586 G2 01/28 FIXED 3					3.000000	20 Jan 2028		
		Local	8,744,224.900	99.799591	8,726,700.73	102.182210	8,935,042.25	208,341.52	0.79
Original Face:		Base	10,000,000.000	99.799591	8,726,700.73	102.182210	8,935,042.25	208,341.52	0.79
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ					4.000000	16 Jul 2039		
		Local	763,626.860	105.507456	805,683.27	105.263540	803,820.67	-1,862.60	0.07
Original Face:		Base	17,600,000.000	105.507456	805,683.27	105.263540	803,820.67	-1,862.60	0.07
38373V5B2	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 76 TA					4.500000	16 Dec 2029		
		Local	205,689.050	100.756146	207,244.36	99.879480	205,441.15	-1,803.21	0.02
Original Face:		Base	16,300,000.000	100.756146	207,244.36	99.879480	205,441.15	-1,803.21	0.02

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38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA					4.000000	20 May 2039		
		Local	2,368,762.500	105.461831	2,498,140.31	104.911570	2,485,105.93	-13,034.38	0.22
Original Face:		Base	50,000,000.000	105.461831	2,498,140.31	104.911570	2,485,105.93	-13,034.38	0.22
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF					2.782880	20 Jun 2042		
		Local	1,155,194.300	100.106318	1,156,422.48	100.018620	1,155,409.40	-1,013.08	0.10
Original Face:		Base	10,000,000.000	100.106318	1,156,422.48	100.018620	1,155,409.40	-1,013.08	0.10
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB					2.000000	16 May 2042		
		Local	15,901,375.940	102.377310	16,279,400.90	98.609360	15,680,245.05	-599,155.85	1.39
Original Face:		Base	41,570,000.000	102.377310	16,279,400.90	98.609360	15,680,245.05	-599,155.85	1.39
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF					2.694250	16 Jun 2037		
		Local	1,774,666.510	100.184312	1,777,937.43	99.710960	1,769,537.01	-8,400.42	0.16
Original Face:		Base	32,313,742.000	100.184312	1,777,937.43	99.710960	1,769,537.01	-8,400.42	0.16
38375U4P2	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA					2.000000	20 Jan 2065		
		Local	3,130,225.930	99.799207	3,123,940.66	99.547760	3,116,069.80	-7,870.86	0.28
Original Face:		Base	8,021,011.000	99.799207	3,123,940.66	99.547760	3,116,069.80	-7,870.86	0.28
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA					2.000000	20 Dec 2063		
		Local	1,281,347.930	99.681997	1,277,273.20	99.515210	1,275,136.08	-2,137.12	0.11
Original Face:		Base	2,750,000.000	99.681997	1,277,273.20	99.515210	1,275,136.08	-2,137.12	0.11
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA					4.500000	16 Aug 2039		
		Local	971,385.690	106.416972	1,033,719.24	107.069020	1,040,053.14	6,333.90	0.09
Original Face:		Base	10,300,000.000	106.416972	1,033,719.24	107.069020	1,040,053.14	6,333.90	0.09
38376G4S6	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 121 B					3.328000	16 Jun 2043		
		Local	10,000,000.000	102.728624	10,272,862.40	102.189490	10,218,949.00	-53,913.40	0.91
Original Face:		Base	10,000,000.000	102.728624	10,272,862.40	102.189490	10,218,949.00	-53,913.40	0.91
38376PN97	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 116 JG					4.000000	20 Dec 2038		
		Local	281,683.550	103.384962	291,218.43	101.741930	286,590.28	-4,628.15	0.03
Original Face:		Base	5,000,000.000	103.384962	291,218.43	101.741930	286,590.28	-4,628.15	0.03
38376R3G9	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP					2.687130	20 Apr 2067		
		Local	1,090,294.120	100.000000	1,090,294.12	99.818670	1,088,317.09	-1,977.03	0.10
Original Face:		Base	2,754,386.000	100.000000	1,090,294.12	99.818670	1,088,317.09	-1,977.03	0.10

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38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE					2.667130	20 Jun 2063		
		Local	2,162,242.460	100.000000	2,162,242.46	99.818780	2,158,324.04	-3,918.42	0.19
Original Face:		Base	9,934,606.000	100.000000	2,162,242.46	99.818780	2,158,324.04	-3,918.42	0.19
38376TPK2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 7 BG					3.000000	16 Sep 2024		
		Local	380,875.840	101.057825	384,904.84	100.622730	383,247.67	-1,657.17	0.03
Original Face:		Base	8,000,000.000	101.057825	384,904.84	100.622730	383,247.67	-1,657.17	0.03
38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE					2.500000	20 Dec 2045		
		Local	4,113,110.800	100.131157	4,118,505.43	100.616640	4,138,473.89	19,968.46	0.37
Original Face:		Base	5,000,000.000	100.131157	4,118,505.43	100.616640	4,138,473.89	19,968.46	0.37
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA					4.000000	20 Aug 2039		
		Local	558,151.210	105.537430	589,058.44	104.751140	584,669.76	-4,388.68	0.05
Original Face:		Base	7,350,000.000	105.537430	589,058.44	104.751140	584,669.76	-4,388.68	0.05
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.000000	16 Sep 2039		
		Local	726,851.350	99.966677	726,609.14	101.464400	737,495.36	10,886.22	0.07
Original Face:		Base	5,000,000.000	99.966677	726,609.14	101.464400	737,495.36	10,886.22	0.07
38377RET8	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HJ					3.000000	20 Oct 2039		
		Local	1,256,028.100	99.799805	1,253,513.60	100.969770	1,268,208.68	14,695.08	0.11
Original Face:		Base	10,000,000.000	99.799805	1,253,513.60	100.969770	1,268,208.68	14,695.08	0.11
38377REV3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HA					3.500000	20 Oct 2039		
		Local	1,256,028.100	101.038377	1,269,070.41	102.019100	1,281,388.56	12,318.15	0.11
Original Face:		Base	10,000,000.000	101.038377	1,269,070.41	102.019100	1,281,388.56	12,318.15	0.11
38377RUW3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 166 PM					2.750000	20 Mar 2038		
		Local	372,292.100	99.956268	372,129.29	100.087170	372,616.63	487.34	0.03
Original Face:		Base	10,000,000.000	99.956268	372,129.29	100.087170	372,616.63	487.34	0.03
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ					4.500000	20 Feb 2026		
		Local	261,379.050	102.126708	266,937.82	105.439290	275,596.21	8,658.39	0.02
Original Face:		Base	5,000,000.000	102.126708	266,937.82	105.439290	275,596.21	8,658.39	0.02
38377TGH8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 11 PA					3.000000	20 Apr 2040		
		Local	434,227.000	99.910275	433,837.39	100.567070	436,689.37	2,851.98	0.04
Original Face:		Base	5,000,000.000	99.910275	433,837.39	100.567070	436,689.37	2,851.98	0.04

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38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.000000	20 Sep 2040		
		Local	1,536,968.810	99.819676	1,534,197.29	100.588780	1,546,018.17	11,820.88	0.14
Original Face:		Base	10,815,142.000	99.819676	1,534,197.29	100.588780	1,546,018.17	11,820.88	0.14
38377UKT4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CE					2.500000	16 Dec 2025		
		Local	119,186.100	100.469946	119,746.21	99.955780	119,133.40	-612.81	0.01
Original Face:		Base	10,000,000.000	100.469946	119,746.21	99.955780	119,133.40	-612.81	0.01
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA					4.000000	20 Aug 2039		
		Local	566,728.700	102.376596	580,197.55	104.581970	592,696.04	12,498.49	0.05
Original Face:		Base	5,648,629.000	102.376596	580,197.55	104.581970	592,696.04	12,498.49	0.05
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA					2.682880	20 Nov 2042		
		Local	11,142,523.760	100.000000	11,142,523.76	99.356270	11,070,795.99	-71,727.77	0.98
Original Face:		Base	25,333,333.000	100.000000	11,142,523.76	99.356270	11,070,795.99	-71,727.77	0.98
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF					2.744250	16 Nov 2041		
		Local	2,993,187.500	100.143343	2,997,478.03	99.902810	2,990,278.42	-7,199.61	0.27
Original Face:		Base	10,000,000.000	100.143343	2,997,478.03	99.902810	2,990,278.42	-7,199.61	0.27
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ					3.500000	20 Jun 2041		
		Local	1,371,737.100	104.499184	1,433,454.07	103.400820	1,418,387.41	-15,066.66	0.13
Original Face:		Base	10,359,452.000	104.499184	1,433,454.07	103.400820	1,418,387.41	-15,066.66	0.13
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF					2.744250	16 Dec 2041		
		Local	5,133,940.590	100.143467	5,141,306.12	99.651990	5,116,073.96	-25,232.16	0.46
Original Face:		Base	12,911,372.000	100.143467	5,141,306.12	99.651990	5,116,073.96	-25,232.16	0.46
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459000	16 Jan 2040		
		Local	4,466,405.250	101.508170	4,533,766.24	99.658260	4,451,141.76	-82,624.48	0.40
Original Face:		Base	15,000,000.000	101.508170	4,533,766.24	99.658260	4,451,141.76	-82,624.48	0.40
38378BWG0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 79 A					1.800000	16 Apr 2039		
		Local	8,576,868.200	101.260869	8,685,011.30	98.890770	8,481,731.00	-203,280.30	0.75
Original Face:		Base	20,000,000.000	101.260869	8,685,011.30	98.890770	8,481,731.00	-203,280.30	0.75
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
		Local	4,025,742.300	95.349700	3,838,533.21	96.580750	3,888,092.11	49,558.90	0.35
Original Face:		Base	10,000,000.000	95.349700	3,838,533.21	96.580750	3,888,092.11	49,558.90	0.35

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38378CRA7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 7 ML					3.000000	20 Feb 2038		
		Local	587,191.900	103.847839	609,786.10	99.932010	586,792.67	-22,993.43	0.05
Original Face:		Base	10,000,000.000	103.847839	609,786.10	99.932010	586,792.67	-22,993.43	0.05
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA					1.500000	20 Sep 2040		
		Local	6,688,703.750	100.984178	6,754,532.50	99.366190	6,646,310.08	-108,222.42	0.59
Original Face:		Base	25,000,000.000	100.984178	6,754,532.50	99.366190	6,646,310.08	-108,222.42	0.59
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB					1.750000	16 Mar 2041		
		Local	3,553,425.200	100.177409	3,559,729.29	98.339040	3,494,404.23	-65,325.06	0.31
Original Face:		Base	10,000,000.000	100.177409	3,559,729.29	98.339040	3,494,404.23	-65,325.06	0.31
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
		Local	3,553,425.200	100.849698	3,583,618.59	99.389290	3,531,724.08	-51,894.51	0.31
Original Face:		Base	10,000,000.000	100.849698	3,583,618.59	99.389290	3,531,724.08	-51,894.51	0.31
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA					2.000000	20 Jan 2042		
		Local	4,511,835.620	101.814715	4,593,712.60	98.831550	4,459,117.08	-134,595.52	0.40
Original Face:		Base	18,249,312.000	101.814715	4,593,712.60	98.831550	4,459,117.08	-134,595.52	0.40
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD					1.500000	20 Oct 2042		
		Local	4,160,586.500	100.000000	4,160,586.48	98.087640	4,081,021.11	-79,565.37	0.36
Original Face:		Base	10,000,000.000	100.000000	4,160,586.48	98.087640	4,081,021.11	-79,565.37	0.36
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA					2.000000	20 Oct 2042		
		Local	4,160,586.500	101.629781	4,228,394.94	99.428840	4,136,822.89	-91,572.05	0.37
Original Face:		Base	10,000,000.000	101.629781	4,228,394.94	99.428840	4,136,822.89	-91,572.05	0.37
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE					2.000000	16 Oct 2042		
		Local	3,906,196.900	101.777769	3,975,640.04	99.363980	3,881,352.71	-94,287.33	0.35
Original Face:		Base	10,000,000.000	101.777769	3,975,640.04	99.363980	3,881,352.71	-94,287.33	0.35
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.500000	16 May 2042		
		Local	10,491,540.120	99.164872	10,403,922.30	96.646660	10,139,723.11	-264,199.19	0.90
Original Face:		Base	18,000,000.000	99.164872	10,403,922.30	96.646660	10,139,723.11	-264,199.19	0.90
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	6,993,609.700	94.324914	6,596,716.31	94.398600	6,601,869.65	5,153.34	0.59
Original Face:		Base	10,000,000.000	94.324914	6,596,716.31	94.398600	6,601,869.65	5,153.34	0.59

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38378KP78	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 125 AB					1.367480	16 Nov 2041		
		Local	2,638,995.050	99.032858	2,613,472.22	97.328150	2,568,485.06	-44,987.16	0.23
Original Face:		Base	5,000,000.000	99.032858	2,613,472.22	97.328150	2,568,485.06	-44,987.16	0.23
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB					2.000000	16 Jun 2045		
		Local	8,400,951.900	99.332504	8,344,875.87	96.349360	8,094,263.39	-250,612.48	0.72
Original Face:		Base	15,000,000.000	99.332504	8,344,875.87	96.349360	8,094,263.39	-250,612.48	0.72
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A					2.500000	16 Dec 2044		
		Local	1,638,702.390	101.403987	1,661,709.56	100.166630	1,641,432.96	-20,276.60	0.15
Original Face:		Base	3,000,000.000	101.403987	1,661,709.56	100.166630	1,641,432.96	-20,276.60	0.15
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.000000	16 Jul 2050		
		Local	583,345.090	101.339603	591,159.60	100.523700	586,400.07	-4,759.53	0.05
Original Face:		Base	1,000,000.000	101.339603	591,159.60	100.523700	586,400.07	-4,759.53	0.05
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028000	16 Aug 2052		
		Local	1,306,045.580	100.747950	1,315,814.15	100.399180	1,311,259.05	-4,555.10	0.12
Original Face:		Base	2,000,000.000	100.747950	1,315,814.15	100.399180	1,311,259.05	-4,555.10	0.12
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.850000	16 Feb 2049		
		Local	607,881.020	100.846426	613,026.28	99.853180	606,988.53	-6,037.75	0.05
Original Face:		Base	1,000,000.000	100.846426	613,026.28	99.853180	606,988.53	-6,037.75	0.05
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG					2.500000	20 May 2045		
		Local	1,768,164.350	101.108286	1,787,760.66	102.392350	1,810,465.03	22,704.37	0.16
Original Face:		Base	5,000,000.000	101.108286	1,787,760.66	102.392350	1,810,465.03	22,704.37	0.16
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.600000	16 Dec 2049		
		Local	4,655,728.270	100.804586	4,693,187.62	100.272980	4,668,437.48	-24,750.14	0.42
Original Face:		Base	5,985,000.000	100.804586	4,693,187.62	100.272980	4,668,437.48	-24,750.14	0.42
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
		Local	4,568,013.400	97.682500	4,462,149.68	99.241120	4,533,347.66	71,197.98	0.40
Original Face:		Base	5,000,000.000	97.682500	4,462,149.68	99.241120	4,533,347.66	71,197.98	0.40
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	8,220,227.600	100.848589	8,289,983.58	103.448870	8,503,732.56	213,748.98	0.76
Original Face:		Base	20,000,000.000	100.848589	8,289,983.58	103.448870	8,503,732.56	213,748.98	0.76

& 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
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE					2.500000	20 Dec 2045		
		Local	4,269,897.900	100.234094	4,279,893.47	102.944620	4,395,630.17	115,736.70	0.39
Original Face:		Base	10,000,000.000	100.234094	4,279,893.47	102.944620	4,395,630.17	115,736.70	0.39
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A					2.000000	16 Aug 2056		
		Local	3,780,485.960	95.761285	3,620,241.95	96.044450	3,630,946.95	10,705.00	0.32
Original Face:		Base	4,000,000.000	95.761285	3,620,241.95	96.044450	3,630,946.95	10,705.00	0.32
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	4,756,395.950	96.325244	4,581,610.00	96.602290	4,594,787.41	13,177.41	0.41
Original Face:		Base	5,000,000.000	96.325244	4,581,610.00	96.602290	4,594,787.41	13,177.41	0.41
38380G5B6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 147 AC					2.000000	20 Mar 2044		
		Local	4,153,624.950	99.532467	4,134,205.40	100.128910	4,158,979.39	24,773.99	0.37
Original Face:		Base	5,000,000.000	99.532467	4,134,205.40	100.128910	4,158,979.39	24,773.99	0.37
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
		Local	8,110,959.000	99.897376	8,102,635.18	100.705310	8,168,166.40	65,531.22	0.73
Original Face:		Base	10,000,000.000	99.897376	8,102,635.18	100.705310	8,168,166.40	65,531.22	0.73
38380K3L7	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 21 BC					3.500000	20 May 2039		
		Local	4,044,815.650	101.173518	4,092,282.29	101.886410	4,121,117.46	28,835.17	0.37
Original Face:		Base	5,110,000.000	101.173518	4,092,282.29	101.886410	4,121,117.46	28,835.17	0.37
38380KE27	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 22 JA					3.000000	20 Jan 2044		
		Local	4,258,276.150	99.241745	4,225,987.57	101.532150	4,323,519.33	97,531.76	0.38
Original Face:		Base	5,000,000.000	99.241745	4,225,987.57	101.532150	4,323,519.33	97,531.76	0.38
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
		Local	4,252,054.250	100.085495	4,255,689.55	100.912969	4,290,874.19	35,184.64	0.38
Original Face:		Base	5,000,000.000	100.085495	4,255,689.55	100.912969	4,290,874.19	35,184.64	0.38
38380TQW9	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 173 CA					3.000000	20 Nov 2044		
		Local	2,297,275.680	101.508082	2,331,920.47	101.657260	2,335,347.51	3,427.04	0.21
Original Face:		Base	3,000,000.000	101.508082	2,331,920.47	101.657260	2,335,347.51	3,427.04	0.21
38381VHY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 52 HD					3.000000	20 Mar 2049		
		Local	9,881,634.900	100.000000	9,881,634.90	101.556140	10,035,406.97	153,772.07	0.89
Original Face:		Base	10,000,000.000	100.000000	9,881,634.90	101.556140	10,035,406.97	153,772.07	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
62889CAA7	NCUA GUARANTEED NOTES NGN 2011 R2 1A					2.818500	06 Feb 2020		
		Local	823,755.860	103.571836	853,179.07	100.085910	824,463.55	-28,715.52	0.07
Original Face:		Base	4,000,000.000	103.571836	853,179.07	100.085910	824,463.55	-28,715.52	0.07
6903533N5	OVERSEAS PRIVATE INV COR US GOVT GUAR 03/30 VAR					2.350000	15 Mar 2030		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.22
Original Face:		Base	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.22
6903534Q7	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/19 0.00000						15 Nov 2019		
		Local	1,026,141.560	101.894398	1,045,580.77	102.020000	1,046,869.62	1,288.85	0.09
		Base		101.894398	1,045,580.77	102.020000	1,046,869.62	1,288.85	0.09
6903535R4	OVERSEAS PRIVATE INV COR US GOVT GUAR 03/24 2.82					2.820000	20 Mar 2024		
		Local	7,000,000.000	100.000000	7,000,000.00	102.204000	7,154,280.00	154,280.00	0.64
Original Face:		Base	7,000,000.000	100.000000	7,000,000.00	102.204000	7,154,280.00	154,280.00	0.64
690353L54	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000						26 Jan 2021		
		Local	1,200,000.000	105.892706	1,270,712.47	104.940000	1,259,280.00	-11,432.47	0.11
		Base		105.892706	1,270,712.47	104.940000	1,259,280.00	-11,432.47	0.11
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1					5.320000	01 Apr 2027		
		Local	3,058,055.440	107.840303	3,297,816.26	105.942660	3,239,785.28	-58,030.98	0.29
Original Face:		Base	28,600,000.000	107.840303	3,297,816.26	105.942660	3,239,785.28	-58,030.98	0.29
83164LLC3	SBA POOL 509323 SBA 09/22 VARIABLE					5.075000	25 Sep 2022		
		Local	231,027.260	102.621176	237,082.89	100.238797	231,578.95	-5,503.94	0.02
Original Face:		Base	2,348,960.000	102.621176	237,082.89	100.238797	231,578.95	-5,503.94	0.02
83164LLM1	SBA POOL 509332 SBA 08/24 VARIABLE					4.825000	25 Aug 2024		
		Local	793,339.970	103.537386	821,403.47	101.526156	805,447.58	-15,955.89	0.07
Original Face:		Base	4,240,960.000	103.537386	821,403.47	101.526156	805,447.58	-15,955.89	0.07
83164LLS8	SBA POOL 509337 SBA 02/24 VARIABLE					5.075000	25 Feb 2024		
		Local	1,432,243.790	103.693819	1,485,148.28	101.654412	1,455,939.00	-29,209.28	0.13
Original Face:		Base	6,113,646.000	103.693819	1,485,148.28	101.654412	1,455,939.00	-29,209.28	0.13
83164LLT6	SBA POOL 509338 SBA 07/24 VARIABLE					6.325000	25 Jul 2024		
		Local	865,764.800	106.154479	919,048.11	104.709207	906,535.46	-12,512.65	0.08
Original Face:		Base	4,650,545.000	106.154479	919,048.11	104.709207	906,535.46	-12,512.65	0.08

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
83165ABF0	SBA POOL 521638 SBA 08/19 VARIABLE					6.631000	25 Aug 2019		
		Local	4,551.270	100.207854	4,560.73	99.420869	4,524.91	-35.82	0.00
Original Face:		Base	5,080,000.000	100.207854	4,560.73	99.420869	4,524.91	-35.82	0.00
83165ALC6	SBA POOL 521923 SBA 11/24 VARIABLE					6.460000	25 Nov 2024		
		Local	2,793,326.560	106.779319	2,982,695.08	104.526972	2,919,779.67	-62,915.41	0.26
Original Face:		Base	12,180,140.000	106.779319	2,982,695.08	104.526972	2,919,779.67	-62,915.41	0.26
83165ALV4	SBA POOL 521940 SBA 01/25 VARIABLE					6.282000	25 Jan 2025		
		Local	3,315,269.740	106.597286	3,533,987.55	104.786741	3,473,963.12	-60,024.43	0.31
Original Face:		Base	10,243,765.000	106.597286	3,533,987.55	104.786741	3,473,963.12	-60,024.43	0.31
83165AW91	SBA POOL 522272 SBA 01/29 VARIABLE					6.803000	25 Jan 2029		
		Local	2,820,642.450	110.861250	3,126,999.47	108.869829	3,070,828.61	-56,170.86	0.27
Original Face:		Base	5,000,000.000	110.861250	3,126,999.47	108.869829	3,070,828.61	-56,170.86	0.27
912796RT8	TREASURY BILL 01/20 0.00000					0.010000	02 Jan 2020		
		Local	20,000,000.000	98.699861	19,739,972.23	98.964744	19,792,948.80	52,976.57	1.76
		Base		98.699861	19,739,972.23	98.964744	19,792,948.80	52,976.57	1.76
912796VJ5	TREASURY BILL 07/19 0.00000					0.010000	02 Jul 2019		
		Local	60,000,000.000	99.993564	59,996,138.67	99.994611	59,996,766.60	627.93	5.34
		Base		99.993564	59,996,138.67	99.994611	59,996,766.60	627.93	5.34
9128284Q0	US TREASURY N/B 05/20 2.5					2.500000	31 May 2020		
		Local	20,000,000.000	99.961458	19,992,291.59	100.441406	20,088,281.20	95,989.61	1.79
		Base		99.961458	19,992,291.59	100.441406	20,088,281.20	95,989.61	1.79
9128284Y3	US TREASURY N/B 08/20 2.625					2.625000	31 Aug 2020		
		Local	80,000,000.000	99.842658	79,874,126.76	100.820316	80,656,252.80	782,126.04	7.18
		Base		99.842658	79,874,126.76	100.820316	80,656,252.80	782,126.04	7.18
9128285G1	US TREASURY N/B 10/20 2.875					2.875000	31 Oct 2020		
		Local	10,000,000.000	100.165761	10,016,576.09	101.300781	10,130,078.10	113,502.01	0.90
		Base		100.165761	10,016,576.09	101.300781	10,130,078.10	113,502.01	0.90
9128285Q9	US TREASURY N/B 11/20 2.75					2.750000	30 Nov 2020		
		Local	40,000,000.000	101.107164	40,442,865.57	101.250000	40,500,000.00	57,134.43	3.60
		Base		101.107164	40,442,865.57	101.250000	40,500,000.00	57,134.43	3.60

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9128285X4	US TREASURY N/B 01/21 2.5					2.500000	31 Jan 2021		
		Local	20,000,000.000	99.993582	19,998,716.36	101.046875	20,209,375.00	210,658.64	1.80
		Base		99.993582	19,998,716.36	101.046875	20,209,375.00	210,658.64	1.80
912828B58	US TREASURY N/B 01/21 2.125					2.125000	31 Jan 2021		
		Local	5,000,000.000	101.126498	5,056,324.90	100.457031	5,022,851.55	-33,473.35	0.45
		Base		101.126498	5,056,324.90	100.457031	5,022,851.55	-33,473.35	0.45
912828P87	US TREASURY N/B 02/21 1.125					1.125000	28 Feb 2021		
		Local	5,000,000.000	99.696614	4,984,830.72	98.871094	4,943,554.70	-41,276.02	0.44
		Base		99.696614	4,984,830.72	98.871094	4,943,554.70	-41,276.02	0.44
912828R93	US TREASURY N/B 06/18 0.625					0.625000	30 Jun 2018		
		Local	0.000	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
912828TR1	US TREASURY N/B 09/19 1					1.000000	30 Sep 2019		
		Local	10,000,000.000	99.999435	9,999,943.48	99.714844	9,971,484.40	-28,459.08	0.89
		Base		99.999435	9,999,943.48	99.714844	9,971,484.40	-28,459.08	0.89
912828VK3	US TREASURY N/B 06/18 1.375					1.375000	30 Jun 2018		
		Local	0.000	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					2.000000	31 Jul 2020		
		Local	5,000,000.000	100.706182	5,035,309.11	100.066406	5,003,320.30	-31,988.81	0.45
		Base		100.706182	5,035,309.11	100.066406	5,003,320.30	-31,988.81	0.45
912828XG0	US TREASURY N/B 06/22 2.125					2.125000	30 Jun 2022		
		Local	5,000,000.000	100.609991	5,030,499.54	101.179688	5,058,984.40	28,484.86	0.45
		Base		100.609991	5,030,499.54	101.179688	5,058,984.40	28,484.86	0.45
912828XH8	US TREASURY N/B 06/20 1.625					1.625000	30 Jun 2020		
		Local	20,000,000.000	99.629373	19,925,874.50	99.671875	19,934,375.00	8,500.50	1.77
		Base		99.629373	19,925,874.50	99.671875	19,934,375.00	8,500.50	1.77
912828XV7	US TREASURY N/B 06/19 1.25					1.250000	30 Jun 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.89
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.89

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Holdings

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

As of: *June 30, 2019* *View Date:* *July 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
912828XY1	US TREASURY N/B 06/20 2.5					2.500000	30 Jun 2020		
		25,000,000.000	Local	99.898016	24,974,503.91	100.523438	25,130,859.50	156,355.59	2.24
			Base	99.898016	24,974,503.91	100.523438	25,130,859.50	156,355.59	2.24
912828Y46	US TREASURY N/B 07/20 2.625					2.625000	31 Jul 2020		
		20,000,000.000	Local	99.816787	19,963,357.38	100.734375	20,146,875.00	183,517.62	1.79
			Base	99.816787	19,963,357.38	100.734375	20,146,875.00	183,517.62	1.79
US DOLLAR Total									
		645,506,265.680	Local		647,427,317.21		647,592,170.92	164,853.71	57.61
	Original Face:	819,978,364.000	Base		647,427,317.21		647,592,170.92	164,853.71	57.61
FIXED INCOME Total									
		645,506,265.680	Base		647,427,317.21		647,592,170.92	164,853.71	57.61
	Original Face:	819,978,364.000							

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Books Closed

Holdings

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

As of: *June 30, 2019* *View Date:* *July 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								
		1,123,063,234.930	Base	1,123,662,107.77		1,124,043,509.67	381,401.90	100.00
Original Face:		819,978,364.000						

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	70,500.000	1.000000	70,500.00	1.000000	70,500.00	0.00	0.00
		Base		1.000000	70,500.00	1.000000	70,500.00	0.00	0.00
US DOLLAR Total									
		Local	70,500.000		70,500.00		70,500.00	0.00	0.00
		Base			70,500.00		70,500.00	0.00	0.00
CASH Total									
		Base	70,500.000		70,500.00		70,500.00	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0347M3U10	ANGLESEA FDG PLC and ANG					2.550000	01 Jul 2019		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.45
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.45
0347M3U28	ANGLESEA FDG PLC and ANG					2.410000	02 Jul 2019		
		Local	10,000,000.000	99.993306	9,999,330.56	99.993314	9,999,331.40	0.84	0.30
		Base		99.993306	9,999,330.56	99.993314	9,999,331.40	0.84	0.30
0347M3U36	ANGLESEA FDG PLC and ANG					2.360000	03 Jul 2019		
		Local	20,000,000.000	99.986889	19,997,377.78	99.986617	19,997,323.40	-54.38	0.59
		Base		99.986889	19,997,377.78	99.986617	19,997,323.40	-54.38	0.59
0347M3U36	ANGLESEA FDG PLC and ANG					2.550000	03 Jul 2019		
		Local	15,000,000.000	99.985833	14,997,875.00	99.986617	14,997,992.55	117.55	0.45
		Base		99.985833	14,997,875.00	99.986617	14,997,992.55	117.55	0.45
06370RYX1	BANK OF MONTREAL-					2.550000	17 Jul 2019		
		Local	10,000,000.000	100.000844	10,000,084.40	100.005826	10,000,582.60	498.20	0.30
		Base		100.000844	10,000,084.40	100.005826	10,000,582.60	498.20	0.30

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06370RZL6	BANK OF MONTREAL-				2.620000	01 May 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	100.017000	10,001,700.00	1,700.00	0.30
		Base	100.000000	10,000,000.00	100.017000	10,001,700.00	1,700.00	0.30
06370RZZ5	BANK OF MONTREAL-				2.650000	08 May 2020		
	15,000,000.000	Local	100.000000	15,000,000.00	100.009000	15,001,350.00	1,350.00	0.45
		Base	100.000000	15,000,000.00	100.009000	15,001,350.00	1,350.00	0.45
07644CFT2	BEDFORD ROW FDG CORP				2.590000	03 Feb 2020		
	15,000,000.000	Local	100.000000	15,000,000.00	100.013000	15,001,950.00	1,950.00	0.45
		Base	100.000000	15,000,000.00	100.013000	15,001,950.00	1,950.00	0.45
09702MVM2	BOEING CO.				2.590000	21 Aug 2019		
	22,419,000.000	Local	99.633083	22,336,740.95	99.659575	22,342,680.12	5,939.17	0.66
		Base	99.633083	22,336,740.95	99.659575	22,342,680.12	5,939.17	0.66
13606BWJ1	CANADIAN IMPERIAL BK				2.859880	08 May 2020		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.59
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.59
15060YU16	CEDAR SPRING CPTL CO				2.400000	01 Jul 2019		
	30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.89
		Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.89
15060YU32	CEDAR SPRING CPTL CO				2.400000	03 Jul 2019		
	30,000,000.000	Local	99.986667	29,996,000.00	99.986056	29,995,816.80	-183.20	0.89
		Base	99.986667	29,996,000.00	99.986056	29,995,816.80	-183.20	0.89
15963UV11	CHARIOT FNDG LLC				2.430000	01 Aug 2019		
	15,000,000.000	Local	99.790750	14,968,612.50	99.796950	14,969,542.50	930.00	0.44
		Base	99.790750	14,968,612.50	99.796950	14,969,542.50	930.00	0.44
2063C1U24	CONCORD MIN CPTL CO				2.400000	02 Jul 2019		
	30,000,000.000	Local	99.993333	29,998,000.00	99.993250	29,997,975.00	-25.00	0.89
		Base	99.993333	29,998,000.00	99.993250	29,997,975.00	-25.00	0.89
2063C1U32	CONCORD MIN CPTL CO				2.400000	03 Jul 2019		
	30,000,000.000	Local	99.986667	29,996,000.00	99.986500	29,995,950.00	-50.00	0.89
		Base	99.986667	29,996,000.00	99.986500	29,995,950.00	-50.00	0.89

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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
22599G006	CREDIT AGRICOLE REPO REPO					2.450000	01 Jul 2019		
		Local	17,344,897.230	100.000000	17,344,897.23	100.000000	17,344,897.23	0.00	0.51
		Base		100.000000	17,344,897.23	100.000000	17,344,897.23	0.00	0.51
233851CX0	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 05/20 VAR					3.095130	05 May 2020		
		Local	7,000,000.000	100.000000	7,000,000.00	100.212792	7,014,895.44	14,895.44	0.21
		Base		100.000000	7,000,000.00	100.212792	7,014,895.44	14,895.44	0.21
38346MU36	GOTHAM FDG CORP					2.450000	03 Jul 2019		
		Local	20,000,000.000	99.986389	19,997,277.78	99.986500	19,997,300.00	22.22	0.59
		Base		99.986389	19,997,277.78	99.986500	19,997,300.00	22.22	0.59
40588MU21	HALKIN FINANCE LLC USC					2.450000	02 Jul 2019		
		Local	25,000,000.000	99.993194	24,998,298.61	99.993250	24,998,312.50	13.89	0.74
		Base		99.993194	24,998,298.61	99.993250	24,998,312.50	13.89	0.74
40588MU39	HALKIN FINANCE LLC USC					2.440000	03 Jul 2019		
		Local	25,000,000.000	99.986444	24,996,611.11	99.986500	24,996,625.00	13.89	0.74
		Base		99.986444	24,996,611.11	99.986500	24,996,625.00	13.89	0.74
45779QU20	INSTITUTIONAL SECURED					2.550000	02 Jul 2019		
		Local	25,000,000.000	99.992917	24,998,229.17	99.993250	24,998,312.50	83.33	0.74
		Base		99.992917	24,998,229.17	99.993250	24,998,312.50	83.33	0.74
45779QU38	INSTITUTIONAL SECURED					2.570000	03 Jul 2019		
		Local	25,000,000.000	99.985722	24,996,430.56	99.986500	24,996,625.00	194.44	0.74
		Base		99.985722	24,996,430.56	99.986500	24,996,625.00	194.44	0.74
4820P3U35	JUPITER SECT CO LLC					2.420000	03 Jul 2019		
		Local	25,000,000.000	99.986556	24,996,638.89	99.986500	24,996,625.00	-13.89	0.74
		Base		99.986556	24,996,638.89	99.986500	24,996,625.00	-13.89	0.74
52952MU16	LEXINGTN PKR CAP CO LL					2.410000	01 Jul 2019		
		Local	30,000,000.000	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.89
		Base		100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.89
56274MU26	MANHATTAN ASSET FDG.					2.490000	02 Jul 2019		
		Local	25,000,000.000	99.993083	24,998,270.83	99.993333	24,998,333.25	62.42	0.74
		Base		99.993083	24,998,270.83	99.993333	24,998,333.25	62.42	0.74

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63743DU25	NATL RURAL UTIL COOP					2.350000	02 Jul 2019		
		25,000,000.000	Local	99.993472	24,998,368.06	99.993439	24,998,359.75	-8.31	0.74
			Base	99.993472	24,998,368.06	99.993439	24,998,359.75	-8.31	0.74
65409SU22	NIEUW AMSTERDAM RECV					2.350000	02 Jul 2019		
		20,000,000.000	Local	99.993472	19,998,694.44	99.993250	19,998,650.00	-44.44	0.59
			Base	99.993472	19,998,694.44	99.993250	19,998,650.00	-44.44	0.59
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP					2.450000	03 Jul 2019		
		75,000,000.000	Local	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	2.23
			Base	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	2.23
912796RM3	TREASURY BILL 11/19 0.00000					2.460000	07 Nov 2019		
		25,000,000.000	Local	99.118500	24,779,625.00	99.268444	24,817,111.00	37,486.00	0.74
			Base	99.118500	24,779,625.00	99.268444	24,817,111.00	37,486.00	0.74
912796RT8	TREASURY BILL 01/20 0.00000					2.438500	02 Jan 2020		
		30,000,000.000	Local	98.746882	29,624,064.58	98.964744	29,689,423.20	65,358.62	0.88
			Base	98.746882	29,624,064.58	98.964744	29,689,423.20	65,358.62	0.88
912796RW1	TREASURY BILL 07/19 0.00000					2.430000	05 Jul 2019		
		25,000,000.000	Local	99.973000	24,993,250.00	99.982818	24,995,704.50	2,454.50	0.74
			Base	99.973000	24,993,250.00	99.982818	24,995,704.50	2,454.50	0.74
912796SF7	TREASURY BILL 08/19 0.00000					2.447000	29 Aug 2019		
		25,000,000.000	Local	99.598964	24,899,740.97	99.663681	24,915,920.25	16,179.28	0.74
			Base	99.598964	24,899,740.97	99.663681	24,915,920.25	16,179.28	0.74
92646LU16	VICTORY RECEIVABLES					2.490000	01 Jul 2019		
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.74
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.74
926NKW009	AMHERST PIERPONT 04/15 VAR					2.450000	01 Jul 2019		
		575,000,000.000	Local	100.000000	575,000,000.00	100.000000	575,000,000.00	0.00	17.06
			Base	100.000000	575,000,000.00	100.000000	575,000,000.00	0.00	17.06
926NKW009	AMHERST PIERPONT 04/15 VAR					2.470000	03 Jul 2019		
		50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.48
			Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.48

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93114FU10	WAL-MART STORES INC					2.320000	01 Jul 2019		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.59
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.59
979QHR003	SOUTH STREET REPO					2.300000	01 Jul 2019		
		Local	165,000,000.000	100.000000	165,000,000.00	100.000000	165,000,000.00	0.00	4.90
		Base		100.000000	165,000,000.00	100.000000	165,000,000.00	0.00	4.90
979QHR003	SOUTH STREET REPO					2.600000	01 Jul 2019		
		Local	700,000,000.000	100.000000	700,000,000.00	100.000000	700,000,000.00	0.00	20.77
		Base		100.000000	700,000,000.00	100.000000	700,000,000.00	0.00	20.77
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					2.450000	01 Jul 2019		
		Local	185,192,627.970	100.000000	185,192,627.97	100.000000	185,192,627.97	0.00	5.50
		Base		100.000000	185,192,627.97	100.000000	185,192,627.97	0.00	5.50
US DOLLAR Total									
		Local	2,456,956,525.200		2,456,103,046.39		2,456,251,916.96	148,870.57	72.90
		Base			2,456,103,046.39		2,456,251,916.96	148,870.57	72.90
CASH EQUIVALENT Total									
		Base	2,456,956,525.200		2,456,103,046.39		2,456,251,916.96	148,870.57	72.90
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
023135AW6	AMAZON.COM INC SR UNSECURED 02/23 2.4					2.400000	22 Feb 2023		
		Local	5,000,000.000	98.796842	4,939,842.10	100.970194	5,048,509.70	108,667.60	0.15
		Base		98.796842	4,939,842.10	100.970194	5,048,509.70	108,667.60	0.15
025816BY4	AMERICAN EXPRESS CO SR UNSECURED 11/21 3.7					3.700000	05 Nov 2021		
		Local	5,000,000.000	99.982762	4,999,138.08	103.087043	5,154,352.15	155,214.07	0.15
		Base		99.982762	4,999,138.08	103.087043	5,154,352.15	155,214.07	0.15
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR					3.165130	05 Nov 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	100.514103	2,010,282.06	10,282.06	0.06
		Base		100.000000	2,000,000.00	100.514103	2,010,282.06	10,282.06	0.06

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025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75					2.750000	20 May 2022		
		Local	8,000,000.000	99.884599	7,990,767.88	101.221098	8,097,687.84	106,919.96	0.24
		Base		99.884599	7,990,767.88	101.221098	8,097,687.84	106,919.96	0.24
02587AAN4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 2 A					2.670000	15 Nov 2024		
		Local	4,500,000.000	99.994322	4,499,744.50	101.697080	4,576,368.60	76,624.10	0.14
Original Face:		Base	4,500,000.000	99.994322	4,499,744.50	101.697080	4,576,368.60	76,624.10	0.14
02588QAB4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 1 A					2.870000	15 Oct 2024		
		Local	3,000,000.000	99.984247	2,999,527.40	102.235930	3,067,077.90	67,550.50	0.09
Original Face:		Base	3,000,000.000	99.984247	2,999,527.40	102.235930	3,067,077.90	67,550.50	0.09
0258M0EF2	AMERICAN EXPRESS CREDIT SR UNSECURED 03/20 VAR					2.950250	03 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.179277	5,008,963.85	8,963.85	0.15
		Base		100.000000	5,000,000.00	100.179277	5,008,963.85	8,963.85	0.15
02665WCS8	AMERICAN HONDA FINANCE SR UNSECURED 01/21 3.15					3.150000	08 Jan 2021		
		Local	5,000,000.000	99.954609	4,997,730.45	101.333320	5,066,666.00	68,935.55	0.15
		Base		99.954609	4,997,730.45	101.333320	5,066,666.00	68,935.55	0.15
06048WXE5	BANK OF AMERICA CORP SR UNSECURED 08/21 VAR					3.125000	28 Aug 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	99.867906	9,986,790.60	-13,209.40	0.30
		Base		100.000000	10,000,000.00	99.867906	9,986,790.60	-13,209.40	0.30
06048WXT2	BANK OF AMERICA CORP SR UNSECURED 09/21 VAR					2.820000	26 Sep 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	101.754000	10,175,400.00	175,400.00	0.30
		Base		100.000000	10,000,000.00	101.754000	10,175,400.00	175,400.00	0.30
06048WZJ2	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR					3.250000	19 Mar 2024		
		Local	8,000,000.000	100.000000	8,000,000.00	100.451420	8,036,113.60	36,113.60	0.24
		Base		100.000000	8,000,000.00	100.451420	8,036,113.60	36,113.60	0.24
06048WZZ6	BANK OF AMERICA CORP SR UNSECURED 06/24 VAR					3.000000	17 Jun 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	100.025950	10,002,595.00	2,595.00	0.30
		Base		100.000000	10,000,000.00	100.025950	10,002,595.00	2,595.00	0.30
06367TRS1	BANK OF MONTREAL SR UNSECURED 02/22 VAR					2.250000	10 Feb 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	98.554391	9,855,439.10	-144,560.90	0.29
		Base		100.000000	10,000,000.00	98.554391	9,855,439.10	-144,560.90	0.29

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06367TYL8	BANK OF MONTREAL SR UNSECURED 06/20 2.1					2.100000	15 Jun 2020		
		Local	10,000,000.000	99.078152	9,907,815.17	99.819517	9,981,951.70	74,136.53	0.30
		Base		99.078152	9,907,815.17	99.819517	9,981,951.70	74,136.53	0.30
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.500000	28 Apr 2023		
		Local	7,000,000.000	99.916517	6,994,156.19	104.290481	7,300,333.67	306,177.48	0.22
		Base		99.916517	6,994,156.19	104.290481	7,300,333.67	306,177.48	0.22
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR					3.046750	15 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.171000	10,017,100.00	17,100.00	0.30
		Base		100.000000	10,000,000.00	100.171000	10,017,100.00	17,100.00	0.30
097023CG8	BOEING CO SR UNSECURED 05/22 2.7					2.700000	01 May 2022		
		Local	5,000,000.000	99.832699	4,991,634.93	101.439194	5,071,959.70	80,324.77	0.15
		Base		99.832699	4,991,634.93	101.439194	5,071,959.70	80,324.77	0.15
110122BY3	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 05/22 2.6					2.600000	16 May 2022		
		Local	5,000,000.000	99.742290	4,987,114.51	101.269189	5,063,459.45	76,344.94	0.15
		Base		99.742290	4,987,114.51	101.269189	5,063,459.45	76,344.94	0.15
14040HBR5	CAPITAL ONE FINANCIAL CO SR UNSECURED 10/20 2.4					2.400000	30 Oct 2020		
		Local	13,226,000.000	99.037253	13,098,667.13	100.110199	13,240,574.92	141,907.79	0.39
		Base		99.037253	13,098,667.13	100.110199	13,240,574.92	141,907.79	0.39
14040HBY0	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/21 3.45					3.450000	30 Apr 2021		
		Local	15,000,000.000	99.947617	14,992,142.56	101.815770	15,272,365.50	280,222.94	0.45
		Base		99.947617	14,992,142.56	101.815770	15,272,365.50	280,222.94	0.45
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR					3.379880	08 Aug 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.359685	10,035,968.50	35,968.50	0.30
		Base		100.000000	10,000,000.00	100.359685	10,035,968.50	35,968.50	0.30
14313YAC2	CARMAX AUTO OWNER TRUST CARMX 2016 1 A3					1.610000	16 Nov 2020		
		Local	380,075.790	99.992862	380,048.66	99.892710	379,668.01	-380.65	0.01
Original Face:		Base	4,000,000.000	99.992862	380,048.66	99.892710	379,668.01	-380.65	0.01
14315EAB6	CARMAX AUTO OWNER TRUST CARMX 2018 4 A2A					3.110000	15 Feb 2022		
		Local	6,174,266.800	99.999315	6,174,224.51	100.500050	6,205,141.22	30,916.71	0.18
Original Face:		Base	6,500,000.000	99.999315	6,174,224.51	100.500050	6,205,141.22	30,916.71	0.18

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14316LAA1	CARMAX AUTO OWNER TRUST CARMX 2019 2 A1					2.604480	15 Apr 2020		
		Local	4,928,416.580	100.000000	4,928,416.58	100.044970	4,930,632.89	2,216.31	0.15
Original Face:		Base	7,000,000.000	100.000000	4,928,416.58	100.044970	4,930,632.89	2,216.31	0.15
161571HN7	CHASE ISSUANCE TRUST CHAIT 2018 A1 A1					2.594250	17 Apr 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.100020	10,010,002.00	10,002.00	0.30
Original Face:		Base	10,000,000.000	100.000000	10,000,000.00	100.100020	10,010,002.00	10,002.00	0.30
17298CGH5	CITIGROUP INC SR UNSECURED 11/21 VAR					3.200000	15 Nov 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	102.353152	10,235,315.20	235,315.20	0.30
		Base		100.000000	10,000,000.00	102.353152	10,235,315.20	235,315.20	0.30
17326Y7C4	CITIGROUP GLOBAL MARKETS SR UNSECURED 12/20 VAR					3.000000	24 Dec 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	99.801581	9,980,158.10	-19,841.90	0.30
		Base		100.000000	10,000,000.00	99.801581	9,980,158.10	-19,841.90	0.30
17326YU87	CITIGROUP GLOBAL MARKETS COMPANY GUAR 01/20 3					3.000000	31 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	99.746447	4,987,322.35	-12,677.65	0.15
		Base		100.000000	5,000,000.00	99.746447	4,987,322.35	-12,677.65	0.15
191216AR1	COCA COLA CO/THE SR UNSECURED 11/20 3.15					3.150000	15 Nov 2020		
		Local	2,000,000.000	100.309584	2,006,191.68	101.443494	2,028,869.88	22,678.20	0.06
		Base		100.309584	2,006,191.68	101.443494	2,028,869.88	22,678.20	0.06
24704BAA2	DELL EQUIPMENT FINANCE TRUST DEFT 2019 1 A1 144A					2.647710	22 Apr 2020		
		Local	4,247,639.100	100.000000	4,247,639.10	100.050080	4,249,766.32	2,127.22	0.13
Original Face:		Base	6,000,000.000	100.000000	4,247,639.10	100.050080	4,249,766.32	2,127.22	0.13
254683AY1	DISCOVER CARD EXECUTION NOTE T DCENT 2012 A6 A6					1.670000	18 Jan 2022		
		Local	10,000,000.000	99.830497	9,983,049.72	99.970000	9,997,000.00	13,950.28	0.30
Original Face:		Base	10,000,000.000	99.830497	9,983,049.72	99.970000	9,997,000.00	13,950.28	0.30
254683CG8	DISCOVER CARD EXECUTION NOTE T DCENT 2018 A4 A4					3.110000	16 Jan 2024		
		Local	18,000,000.000	99.977401	17,995,932.12	102.281900	18,410,742.00	414,809.88	0.55
Original Face:		Base	18,000,000.000	99.977401	17,995,932.12	102.281900	18,410,742.00	414,809.88	0.55
254683CK9	DISCOVER CARD EXECUTION NOTE T DCENT 2019 A1 A1					3.040000	15 Jul 2024		
		Local	4,000,000.000	99.998040	3,999,921.59	102.498940	4,099,957.60	100,036.01	0.12
Original Face:		Base	4,000,000.000	99.998040	3,999,921.59	102.498940	4,099,957.60	100,036.01	0.12

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29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.800000	07 Feb 2020		
		Local	3,000,000.000	99.997169	2,999,915.07	99.645146	2,989,354.38	-10,560.69	0.09
		Base		99.997169	2,999,915.07	99.645146	2,989,354.38	-10,560.69	0.09
3130AGH65	FEDERAL HOME LOAN BANK BONDS 06/23 2.62					2.620000	05 Jun 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.161551	10,016,155.10	16,155.10	0.30
		Base		100.000000	10,000,000.00	100.161551	10,016,155.10	16,155.10	0.30
3130AGHK4	FEDERAL HOME LOAN BANK BONDS 05/23 2.725					2.725000	22 May 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.148375	5,007,418.75	7,418.75	0.15
		Base		100.000000	5,000,000.00	100.148375	5,007,418.75	7,418.75	0.15
3130AGKE4	FEDERAL HOME LOAN BANK BONDS 08/20 VAR					2.460000	25 Aug 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.010866	3,000,325.98	325.98	0.09
		Base		100.000000	3,000,000.00	100.010866	3,000,325.98	325.98	0.09
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.500000	01 Mar 2042		
		Local	4,657,013.070	104.862775	4,883,473.16	103.868779	4,837,182.61	-46,290.55	0.14
Original Face:		Base	11,354,753.000	104.862775	4,883,473.16	103.868779	4,837,182.61	-46,290.55	0.14
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
		Local	1,931,973.240	104.767576	2,024,081.53	103.887065	2,007,070.30	-17,011.23	0.06
Original Face:		Base	5,677,376.000	104.767576	2,024,081.53	103.887065	2,007,070.30	-17,011.23	0.06
3132X0EY3	FARMER MAC UNSECURED 02/20 VAR					2.719630	19 Feb 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.217951	10,021,795.10	21,795.10	0.30
		Base		100.000000	10,000,000.00	100.217951	10,021,795.10	21,795.10	0.30
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					2.743630	22 Jan 2021		
		Local	20,000,000.000	99.993749	19,998,749.86	100.407747	20,081,549.40	82,799.54	0.60
		Base		99.993749	19,998,749.86	100.407747	20,081,549.40	82,799.54	0.60
3133EJDG1	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR					2.453380	21 Feb 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	99.369312	9,936,931.20	-63,068.80	0.29
		Base		100.000000	10,000,000.00	99.369312	9,936,931.20	-63,068.80	0.29
3134GTJA2	FREDDIE MAC NOTES 04/24 2.85					2.850000	24 Apr 2024		
		Local	8,900,000.000	100.000000	8,900,000.00	100.038374	8,903,415.29	3,415.29	0.26
		Base		100.000000	8,900,000.00	100.038374	8,903,415.29	3,415.29	0.26

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3134GTYB3	FREDDIE MAC NOTES 06/24 VAR					2.250000	27 Jun 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.950844	4,997,542.20	-2,457.80	0.15
		Base		100.000000	5,000,000.00	99.950844	4,997,542.20	-2,457.80	0.15
313586RC5	FANNIE MAE SUBORDINATED 10/19 0.00000					0.010000	09 Oct 2019		
		Local	18,500,000.000	99.333333	18,376,666.67	99.374341	18,384,253.09	7,586.42	0.55
		Base		99.333333	18,376,666.67	99.374341	18,384,253.09	7,586.42	0.55
3135G0V26	FANNIE MAE NOTES 07/20 VAR					2.480000	30 Jul 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	99.977592	4,998,879.60	-1,120.40	0.15
		Base		100.000000	5,000,000.00	99.977592	4,998,879.60	-1,120.40	0.15
3135G0V67	FANNIE MAE NOTES 10/20 VAR					2.495000	30 Oct 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.051886	10,005,188.60	5,188.60	0.30
		Base		100.000000	10,000,000.00	100.051886	10,005,188.60	5,188.60	0.30
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.500000	25 Jul 2040		
		Local	230,670.880	102.910315	237,384.13	100.091350	230,881.60	-6,502.53	0.01
Original Face:		Base	2,838,688.000	102.910315	237,384.13	100.091350	230,881.60	-6,502.53	0.01
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.250000	25 Dec 2038		
		Local	201,854.680	100.135043	202,127.27	99.740220	201,330.30	-796.97	0.01
Original Face:		Base	5,677,376.000	100.135043	202,127.27	99.740220	201,330.30	-796.97	0.01
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.000000	25 Apr 2042		
		Local	1,559,232.160	101.546167	1,583,340.49	99.070160	1,544,733.80	-38,606.69	0.05
Original Face:		Base	5,677,376.000	101.546167	1,583,340.49	99.070160	1,544,733.80	-38,606.69	0.05
3136A76N7	FANNIE MAE FNR 2012 101 B					2.000000	25 May 2039		
		Local	2,780,663.950	101.610485	2,825,446.12	99.577470	2,768,914.81	-56,531.31	0.08
Original Face:		Base	11,275,256.000	101.610485	2,825,446.12	99.577470	2,768,914.81	-56,531.31	0.08
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.000000	25 May 2040		
		Local	1,426,237.750	101.467749	1,447,171.34	97.746630	1,394,099.34	-53,072.00	0.04
Original Face:		Base	5,677,376.000	101.467749	1,447,171.34	97.746630	1,394,099.34	-53,072.00	0.04
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.750000	25 Jul 2041		
		Local	2,944,345.250	100.830464	2,968,796.98	98.030350	2,886,351.95	-82,445.03	0.09
Original Face:		Base	6,713,909.000	100.830464	2,968,796.98	98.030350	2,886,351.95	-82,445.03	0.09

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3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
		Local	1,875,268.400	99.722423	1,870,063.08	96.844610	1,816,096.37	-53,966.71	0.05
Original Face:		Base	5,677,376.000	99.722423	1,870,063.08	96.844610	1,816,096.37	-53,966.71	0.05
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.000000	25 Mar 2042		
		Local	2,844,311.280	101.573282	2,889,060.32	99.101330	2,818,750.31	-70,310.01	0.08
Original Face:		Base	6,995,663.000	101.573282	2,889,060.32	99.101330	2,818,750.31	-70,310.01	0.08
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.500000	25 Feb 2028		
		Local	1,875,268.400	100.268622	1,880,305.78	97.496840	1,828,327.43	-51,978.35	0.05
Original Face:		Base	5,677,376.000	100.268622	1,880,305.78	97.496840	1,828,327.43	-51,978.35	0.05
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.000000	25 Dec 2042		
		Local	3,507,079.430	100.712214	3,532,057.33	97.696220	3,426,284.04	-105,773.29	0.10
Original Face:		Base	11,354,753.000	100.712214	3,532,057.33	97.696220	3,426,284.04	-105,773.29	0.10
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.750000	25 Mar 2039		
		Local	1,310,333.270	100.416631	1,315,792.53	100.338990	1,314,775.17	-1,017.36	0.04
Original Face:		Base	5,677,376.000	100.416631	1,315,792.53	100.338990	1,314,775.17	-1,017.36	0.04
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.500000	25 Aug 2041		
		Local	839,680.460	98.545734	827,469.27	97.347840	817,410.79	-10,058.48	0.02
Original Face:		Base	2,000,000.000	98.545734	827,469.27	97.347840	817,410.79	-10,058.48	0.02
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
		Local	2,611,733.130	101.665064	2,655,220.15	99.583680	2,600,859.96	-54,360.19	0.08
Original Face:		Base	8,516,065.000	101.665064	2,655,220.15	99.583680	2,600,859.96	-54,360.19	0.08
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
		Local	1,720,641.490	99.869632	1,718,398.33	97.303700	1,674,247.83	-44,150.50	0.05
Original Face:		Base	5,677,376.000	99.869632	1,718,398.33	97.303700	1,674,247.83	-44,150.50	0.05
3136AJ2X3	FANNIE MAE FNR 2014 25 WA					1.500000	25 May 2029		
		Local	2,764,395.850	98.314131	2,717,791.77	97.613990	2,698,437.09	-19,354.68	0.08
Original Face:		Base	6,060,416.000	98.314131	2,717,791.77	97.613990	2,698,437.09	-19,354.68	0.08
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	435,663.870	98.183765	427,751.19	99.453110	433,281.27	5,530.08	0.01
Original Face:		Base	2,838,688.000	98.183765	427,751.19	99.453110	433,281.27	5,530.08	0.01

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3137A2PF2	FREDDIE MAC FHR 3766 HE					3.000000	15 Nov 2020		
		Local	15,395.360	100.763607	15,512.92	100.030000	15,399.98	-112.94	0.00
Original Face:		Base	648,587.000	100.763607	15,512.92	100.030000	15,399.98	-112.94	0.00
3137A62S0	FREDDIE MAC FHR 3796 PE					2.000000	15 Feb 2040		
		Local	856,382.220	100.136976	857,555.26	99.116630	848,817.20	-8,738.06	0.03
Original Face:		Base	5,946,910.000	100.136976	857,555.26	99.116630	848,817.20	-8,738.06	0.03
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
		Local	140,090.400	103.783314	145,390.46	103.972420	145,655.38	264.92	0.00
Original Face:		Base	500,000.000	103.783314	145,390.46	103.972420	145,655.38	264.92	0.00
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.500000	15 Nov 2040		
		Local	1,086,495.320	101.427110	1,102,000.80	101.312480	1,100,755.35	-1,245.45	0.03
Original Face:		Base	11,354,753.000	101.427110	1,102,000.80	101.312480	1,100,755.35	-1,245.45	0.03
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
		Local	575,952.000	99.380882	572,386.18	101.644490	585,423.47	13,037.29	0.02
Original Face:		Base	2,838,688.000	99.380882	572,386.18	101.644490	585,423.47	13,037.29	0.02
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	719,821.250	99.976755	719,653.93	100.197590	721,243.54	1,589.61	0.02
Original Face:		Base	2,838,688.000	99.976755	719,653.93	100.197590	721,243.54	1,589.61	0.02
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
		Local	600,333.030	99.953614	600,054.56	99.415280	596,822.76	-3,231.80	0.02
Original Face:		Base	3,247,459.000	99.953614	600,054.56	99.415280	596,822.76	-3,231.80	0.02
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	1,430,542.510	100.225607	1,433,769.92	103.874050	1,485,962.44	52,192.52	0.04
Original Face:		Base	5,677,376.000	100.225607	1,433,769.92	103.874050	1,485,962.44	52,192.52	0.04
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
		Local	2,656,973.280	100.378064	2,667,018.33	99.608540	2,646,572.29	-20,446.04	0.08
Original Face:		Base	8,516,065.000	100.378064	2,667,018.33	99.608540	2,646,572.29	-20,446.04	0.08
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
		Local	2,368,710.140	100.072613	2,370,430.13	97.872820	2,318,323.41	-52,106.72	0.07
Original Face:		Base	7,380,589.000	100.072613	2,370,430.13	97.872820	2,318,323.41	-52,106.72	0.07

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3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
		Local	2,679,044.560	101.313494	2,714,233.65	96.641070	2,589,057.33	-125,176.32	0.08
Original Face:		Base	5,677,376.000	101.313494	2,714,233.65	96.641070	2,589,057.33	-125,176.32	0.08
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
		Local	2,194,268.350	100.024745	2,194,811.32	97.802250	2,146,043.82	-48,767.50	0.06
Original Face:		Base	5,677,376.000	100.024745	2,194,811.32	97.802250	2,146,043.82	-48,767.50	0.06
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
		Local	5,485,671.270	100.767192	5,527,756.91	97.692330	5,359,080.08	-168,676.83	0.16
Original Face:		Base	14,193,441.000	100.767192	5,527,756.91	97.692330	5,359,080.08	-168,676.83	0.16
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
		Local	3,660,850.650	100.488534	3,678,735.14	100.435260	3,676,784.87	-1,950.27	0.11
Original Face:		Base	14,193,441.000	100.488534	3,678,735.14	100.435260	3,676,784.87	-1,950.27	0.11
3137B1EM0	FREDDIE MAC FHR 4191 AP					2.000000	15 Mar 2043		
		Local	1,174,703.890	99.890327	1,173,415.56	98.870910	1,161,440.43	-11,975.13	0.03
Original Face:		Base	3,250,000.000	99.890327	1,173,415.56	98.870910	1,161,440.43	-11,975.13	0.03
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.000000	15 Mar 2040		
		Local	2,284,460.340	100.543291	2,296,871.61	100.275180	2,290,746.72	-6,124.89	0.07
Original Face:		Base	5,677,376.000	100.543291	2,296,871.61	100.275180	2,290,746.72	-6,124.89	0.07
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
		Local	3,525,147.440	99.901139	3,521,662.46	97.941580	3,452,585.10	-69,077.36	0.10
Original Face:		Base	8,516,065.000	99.901139	3,521,662.46	97.941580	3,452,585.10	-69,077.36	0.10
3137B2CF5	FREDDIE MAC FHR 4203 DC					1.750000	15 Apr 2033		
		Local	852,006.330	97.750127	832,837.27	98.681260	840,770.58	7,933.31	0.02
Original Face:		Base	2,500,000.000	97.750127	832,837.27	98.681260	840,770.58	7,933.31	0.02
3137BUFZ6	FREDDIE MAC FHR 4646 TB					3.500000	15 Apr 2028		
		Local	3,489,570.000	103.016198	3,594,822.35	104.596390	3,649,964.25	55,141.90	0.11
Original Face:		Base	10,000,000.000	103.016198	3,594,822.35	104.596390	3,649,964.25	55,141.90	0.11
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.000000	15 Oct 2040		
		Local	3,882,179.600	101.830479	3,953,242.08	101.751050	3,950,158.51	-3,083.57	0.12
Original Face:		Base	5,000,000.000	101.830479	3,953,242.08	101.751050	3,950,158.51	-3,083.57	0.12

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3137F4VC3	FREDDIE MAC FHR 4774 G					4.000000	15 Aug 2042		
		Local	8,344,000.700	102.548975	8,556,687.23	102.252970	8,531,988.53	-24,698.70	0.25
Original Face:		Base	10,000,000.000	102.548975	8,556,687.23	102.252970	8,531,988.53	-24,698.70	0.25
3137F4ZH8	FREDDIE MAC FHR 4791 GA					3.500000	15 Sep 2040		
		Local	4,054,387.100	101.095723	4,098,811.96	101.590750	4,118,882.26	20,070.30	0.12
Original Face:		Base	5,000,000.000	101.095723	4,098,811.96	101.590750	4,118,882.26	20,070.30	0.12
3137FEVG2	FREDDIE MAC FHR 4800 TA					4.000000	15 Apr 2042		
		Local	4,195,162.050	101.849512	4,272,752.09	102.596840	4,304,103.70	31,351.61	0.13
Original Face:		Base	5,000,000.000	101.849512	4,272,752.09	102.596840	4,304,103.70	31,351.61	0.13
3137FGYY5	FREDDIE MAC FHR 4819 MA					4.000000	15 Apr 2040		
		Local	5,698,280.070	102.005289	5,812,547.06	102.096530	5,817,746.22	5,199.16	0.17
Original Face:		Base	7,000,000.000	102.005289	5,812,547.06	102.096530	5,817,746.22	5,199.16	0.17
3138L33G8	FNMA POOL AM3498 FN 06/20 FIXED 2.01					2.010000	01 Jun 2020		
		Local	1,000,000.000	100.618301	1,006,183.01	99.656449	996,564.49	-9,618.52	0.03
Original Face:		Base	1,000,000.000	100.618301	1,006,183.01	99.656449	996,564.49	-9,618.52	0.03
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	3,306,920.890	102.871259	3,401,871.14	100.893385	3,336,464.43	-65,406.71	0.10
Original Face:		Base	8,516,065.000	102.871259	3,401,871.14	100.893385	3,336,464.43	-65,406.71	0.10
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
		Local	750,536.050	101.246729	759,893.20	103.911370	779,892.29	19,999.09	0.02
Original Face:		Base	44,567,405.000	101.246729	759,893.20	103.911370	779,892.29	19,999.09	0.02
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.500000	25 Jun 2027		
		Local	29,438.320	108.200536	31,852.42	107.008790	31,501.59	-350.83	0.00
Original Face:		Base	1,000,000.000	108.200536	31,852.42	107.008790	31,501.59	-350.83	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	801,612.850	105.987234	849,607.29	112.792840	904,161.90	54,554.61	0.03
Original Face:		Base	24,898,134.000	105.987234	849,607.29	112.792840	904,161.90	54,554.61	0.03
31398SP80	FANNIE MAE FNR 2010 135 EA					3.000000	25 Jan 2040		
		Local	638,674.880	99.193940	633,526.78	101.129330	645,887.63	12,360.85	0.02
Original Face:		Base	5,677,376.000	99.193940	633,526.78	101.129330	645,887.63	12,360.85	0.02

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31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	428,424.920	105.236374	450,858.85	106.430820	455,976.16	5,117.31	0.01
Original Face:		Base	8,516,065.000	105.236374	450,858.85	106.430820	455,976.16	5,117.31	0.01
31422BGX2	FARMER MAC NOTES 07/21 2.16					2.160000	02 Jul 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.060492	5,003,024.60	3,024.60	0.15
		Base		100.000000	5,000,000.00	100.060492	5,003,024.60	3,024.60	0.15
31677QBP3	FIFTH THIRD BANK SR UNSECURED 07/21 VAR					3.026380	26 Jul 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	100.194294	2,003,885.88	3,885.88	0.06
		Base		100.000000	2,000,000.00	100.194294	2,003,885.88	3,885.88	0.06
345397YE7	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/20 2.681					2.681000	09 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	99.938957	4,996,947.85	-3,052.15	0.15
		Base		100.000000	5,000,000.00	99.938957	4,996,947.85	-3,052.15	0.15
345397YP2	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/22 VAR					3.655500	03 Aug 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	97.827882	19,565,576.40	-434,423.60	0.58
		Base		100.000000	20,000,000.00	97.827882	19,565,576.40	-434,423.60	0.58
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.500000	15 Feb 2021		
		Local	14,707.610	101.559261	14,936.94	102.813350	15,121.39	184.45	0.00
Original Face:		Base	1,675,000.000	101.559261	14,936.94	102.813350	15,121.39	184.45	0.00
36256UAA6	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2019 1 A1					2.700410	20 Feb 2020		
		Local	3,951,123.020	100.000000	3,951,123.02	100.037070	3,952,587.70	1,464.68	0.12
Original Face:		Base	10,000,000.000	100.000000	3,951,123.02	100.037070	3,952,587.70	1,464.68	0.12
369550BF4	GENERAL DYNAMICS CORP COMPANY GUAR 05/21 VAR					2.915250	11 May 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.375408	5,018,770.40	18,770.40	0.15
		Base		100.000000	5,000,000.00	100.375408	5,018,770.40	18,770.40	0.15
370334CB8	GENERAL MILLS INC SR UNSECURED 04/21 VAR					3.141000	16 Apr 2021		
		Local	3,000,000.000	100.000000	3,000,000.00	100.033406	3,001,002.18	1,002.18	0.09
		Base		100.000000	3,000,000.00	100.033406	3,001,002.18	1,002.18	0.09
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.750000	31 Jan 2020		
		Local	10,000,000.000	99.990228	9,999,022.83	99.817664	9,981,766.40	-17,256.43	0.30
		Base		99.990228	9,999,022.83	99.817664	9,981,766.40	-17,256.43	0.30

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38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.000000	16 Nov 2039		
		Local	72,913.070	105.591234	76,989.81	107.267100	78,211.74	1,221.93	0.00
Original Face:		Base	877,500.000	105.591234	76,989.81	107.267100	78,211.74	1,221.93	0.00
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459000	16 Jan 2040		
		Local	2,977,603.500	101.512904	3,022,651.77	99.658260	2,967,427.84	-55,223.93	0.09
Original Face:		Base	10,000,000.000	101.512904	3,022,651.77	99.658260	2,967,427.84	-55,223.93	0.09
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC					1.718500	16 May 2045		
		Local	2,263,468.290	98.832525	2,237,042.86	94.777390	2,145,256.17	-91,786.69	0.06
Original Face:		Base	3,000,000.000	98.832525	2,237,042.86	94.777390	2,145,256.17	-91,786.69	0.06
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
		Local	4,025,742.300	95.349700	3,838,533.21	96.580750	3,888,092.11	49,558.90	0.12
Original Face:		Base	10,000,000.000	95.349700	3,838,533.21	96.580750	3,888,092.11	49,558.90	0.12
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
		Local	3,728,784.960	102.169756	3,809,690.48	99.389290	3,706,012.90	-103,677.58	0.11
Original Face:		Base	10,493,495.000	102.169756	3,809,690.48	99.389290	3,706,012.90	-103,677.58	0.11
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	4,756,395.950	96.325244	4,581,610.00	96.602290	4,594,787.41	13,177.41	0.14
Original Face:		Base	5,000,000.000	96.325244	4,581,610.00	96.602290	4,594,787.41	13,177.41	0.14
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
		Local	4,055,479.500	99.897375	4,051,317.58	100.705310	4,084,083.20	32,765.62	0.12
Original Face:		Base	5,000,000.000	99.897375	4,051,317.58	100.705310	4,084,083.20	32,765.62	0.12
44932HAA1	IBM CREDIT LLC SR UNSECURED 09/19 1.625					1.625000	06 Sep 2019		
		Local	5,000,000.000	99.993005	4,999,650.27	99.864668	4,993,233.40	-6,416.87	0.15
		Base		99.993005	4,999,650.27	99.864668	4,993,233.40	-6,416.87	0.15
44932HAK9	IBM CREDIT LLC SR UNSECURED 11/20 3.45					3.450000	30 Nov 2020		
		Local	10,000,000.000	99.944019	9,994,401.91	101.671282	10,167,128.20	172,726.29	0.30
		Base		99.944019	9,994,401.91	101.671282	10,167,128.20	172,726.29	0.30
45905U2V5	INTL BK RECON + DEVELOP SR UNSECURED 04/22 2.75					2.750000	12 Apr 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.018887	10,001,888.70	1,888.70	0.30
		Base		100.000000	10,000,000.00	100.018887	10,001,888.70	1,888.70	0.30

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45905U3F9	INTL BK RECON + DEVELOP SR UNSECURED 06/22 2.65					2.650000	07 Jun 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	100.047000	20,009,400.00	9,400.00	0.59
		Base		100.000000	20,000,000.00	100.047000	20,009,400.00	9,400.00	0.59
459200JP7	IBM CORP SR UNSECURED 01/20 VAR					2.812380	27 Jan 2020		
		Local	30,000,000.000	100.000000	30,000,000.00	100.105507	30,031,652.10	31,652.10	0.89
		Base		100.000000	30,000,000.00	100.105507	30,031,652.10	31,652.10	0.89
46649CAQ6	JP MORGAN MORTGAGE TRUST JPMMT 2018 4 A15 144A					3.500000	25 Oct 2048		
		Local	4,124,041.430	99.612073	4,108,043.15	101.205970	4,173,776.13	65,732.98	0.12
Original Face:		Base	5,000,000.000	99.612073	4,108,043.15	101.205970	4,173,776.13	65,732.98	0.12
50117PAC3	KUBOTA CREDIT OWNER TRUST KCOT 2018 1A A3 144A					3.100000	15 Aug 2022		
		Local	12,640,000.000	99.777148	12,611,831.54	101.395270	12,816,362.13	204,530.59	0.38
Original Face:		Base	12,640,000.000	99.777148	12,611,831.54	101.395270	12,816,362.13	204,530.59	0.38
571900BB4	MARRIOTT INTERNATIONAL SR UNSECURED 04/24 3.6					3.600000	15 Apr 2024		
		Local	3,000,000.000	99.546349	2,986,390.47	104.228247	3,126,847.41	140,456.94	0.09
		Base		99.546349	2,986,390.47	104.228247	3,126,847.41	140,456.94	0.09
63254AAT5	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/20 2.25					2.250000	10 Jan 2020		
		Local	10,000,000.000	99.998414	9,999,841.36	99.947101	9,994,710.10	-5,131.26	0.30
		Base		99.998414	9,999,841.36	99.947101	9,994,710.10	-5,131.26	0.30
64952WCE1	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 04/21 2					2.000000	13 Apr 2021		
		Local	3,000,000.000	99.947511	2,998,425.34	99.684087	2,990,522.61	-7,902.73	0.09
		Base		99.947511	2,998,425.34	99.684087	2,990,522.61	-7,902.73	0.09
654740AN9	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55					2.550000	08 Mar 2021		
		Local	10,000,000.000	99.959158	9,995,915.83	99.691790	9,969,179.00	-26,736.83	0.30
		Base		99.959158	9,995,915.83	99.691790	9,969,179.00	-26,736.83	0.30
717081EB5	PFIZER INC SR UNSECURED 12/19 1.7					1.700000	15 Dec 2019		
		Local	7,651,000.000	99.536410	7,615,530.75	99.760378	7,632,666.52	17,135.77	0.23
		Base		99.536410	7,615,530.75	99.760378	7,632,666.52	17,135.77	0.23
717081ER0	PFIZER INC SR UNSECURED 03/22 2.8					2.800000	11 Mar 2022		
		Local	3,000,000.000	99.994613	2,999,838.39	101.765821	3,052,974.63	53,136.24	0.09
		Base		99.994613	2,999,838.39	101.765821	3,052,974.63	53,136.24	0.09

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78014RAP5	ROYAL BANK OF CANADA SR UNSECURED 09/21 VAR					3.000000	21 Sep 2021		
		Local	10,000,000.000	99.856021	9,985,602.13	99.771935	9,977,193.50	-8,408.63	0.30
		Base		99.856021	9,985,602.13	99.771935	9,977,193.50	-8,408.63	0.30
78014RAQ3	ROYAL BANK OF CANADA SR UNSECURED 10/21 VAR					3.000000	22 Oct 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	101.142000	10,114,200.00	114,200.00	0.30
		Base		100.000000	10,000,000.00	101.142000	10,114,200.00	114,200.00	0.30
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					3.104380	25 Jan 2029		
		Local	996,047.650	100.000000	996,047.65	97.930630	975,435.74	-20,611.91	0.03
Original Face:		Base	2,838,688.000	100.000000	996,047.65	97.930630	975,435.74	-20,611.91	0.03
86787EBE6	SUNTRUST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
		Local	10,000,000.000	99.951094	9,995,109.40	101.273665	10,127,366.50	132,257.10	0.30
		Base		99.951094	9,995,109.40	101.273665	10,127,366.50	132,257.10	0.30
89114QC97	TORONTO DOMINION BANK SR UNSECURED 08/22 VAR					3.000000	25 Aug 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	99.751000	9,975,100.00	-24,900.00	0.30
		Base		100.000000	10,000,000.00	99.751000	9,975,100.00	-24,900.00	0.30
89236TEX9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 VAR					2.786380	26 Apr 2021		
		Local	5,000,000.000	99.835559	4,991,777.94	99.644550	4,982,227.50	-9,550.44	0.15
		Base		99.835559	4,991,777.94	99.644550	4,982,227.50	-9,550.44	0.15
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65					2.650000	12 Apr 2022		
		Local	13,000,000.000	99.941599	12,992,407.81	101.568543	13,203,910.59	211,502.78	0.39
		Base		99.941599	12,992,407.81	101.568543	13,203,910.59	211,502.78	0.39
912796RT8	TREASURY BILL 01/20 0.00000					0.010000	02 Jan 2020		
		Local	25,000,000.000	98.697291	24,674,322.87	98.964744	24,741,186.00	66,863.13	0.73
		Base		98.697291	24,674,322.87	98.964744	24,741,186.00	66,863.13	0.73
9128284Y3	US TREASURY N/B 08/20 2.625					2.625000	31 Aug 2020		
		Local	20,000,000.000	99.822457	19,964,491.42	100.820316	20,164,063.20	199,571.78	0.60
		Base		99.822457	19,964,491.42	100.820316	20,164,063.20	199,571.78	0.60
9128285B2	US TREASURY N/B 09/20 2.75					2.750000	30 Sep 2020		
		Local	40,000,000.000	99.915536	39,966,214.24	101.046875	40,418,750.00	452,535.76	1.20
		Base		99.915536	39,966,214.24	101.046875	40,418,750.00	452,535.76	1.20

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912828P87	US TREASURY N/B 02/21 1.125				1.125000	28 Feb 2021		
	5,000,000.000	Local	99.696614	4,984,830.72	98.871094	4,943,554.70	-41,276.02	0.15
		Base	99.696614	4,984,830.72	98.871094	4,943,554.70	-41,276.02	0.15
912828XV7	US TREASURY N/B 06/19 1.25				1.250000	30 Jun 2019		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.30
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.30
91324PDG4	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 VAR				2.670250	15 Jun 2021		
	3,000,000.000	Local	100.000000	3,000,000.00	100.046946	3,001,408.38	1,408.38	0.09
		Base	100.000000	3,000,000.00	100.046946	3,001,408.38	1,408.38	0.09
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15				3.150000	15 Jun 2021		
	3,000,000.000	Local	99.964643	2,998,939.28	101.780461	3,053,413.83	54,474.55	0.09
		Base	99.964643	2,998,939.28	101.780461	3,053,413.83	54,474.55	0.09
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023		
	8,000,000.000	Local	99.981332	7,998,506.54	101.760810	8,140,864.80	142,358.26	0.24
Original Face:	8,000,000.000	Base	99.981332	7,998,506.54	101.760810	8,140,864.80	142,358.26	0.24
92348NAA5	VERIZON OWNER TRUST VZOT 2017 1A A 144A				2.060000	20 Sep 2021		
	7,070,534.610	Local	99.233900	7,016,367.23	99.863280	7,060,867.78	44,500.55	0.21
Original Face:	10,000,000.000	Base	99.233900	7,016,367.23	99.863280	7,060,867.78	44,500.55	0.21
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A				3.230000	20 Apr 2023		
	5,000,000.000	Local	99.998689	4,999,934.46	101.926200	5,096,310.00	96,375.54	0.15
Original Face:	5,000,000.000	Base	99.998689	4,999,934.46	101.926200	5,096,310.00	96,375.54	0.15
931142EF6	WALMART INC SR UNSECURED 06/20 VAR				2.383130	23 Jun 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	99.993012	9,999,301.20	-698.80	0.30
		Base	100.000000	10,000,000.00	99.993012	9,999,301.20	-698.80	0.30
931142EG4	WALMART INC SR UNSECURED 06/20 2.85				2.850000	23 Jun 2020		
	5,000,000.000	Local	99.984734	4,999,236.72	100.669832	5,033,491.60	34,254.88	0.15
		Base	99.984734	4,999,236.72	100.669832	5,033,491.60	34,254.88	0.15
931142EL3	WALMART INC SR UNSECURED 07/24 2.85				2.850000	08 Jul 2024		
	3,000,000.000	Local	99.882424	2,996,472.71	103.315313	3,099,459.39	102,986.68	0.09
		Base	99.882424	2,996,472.71	103.315313	3,099,459.39	102,986.68	0.09

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949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					3.465250	11 Feb 2022		
		Local	4,000,000.000	100.000000	4,000,000.00	100.586700	4,023,468.00	23,468.00	0.12
		Base		100.000000	4,000,000.00	100.586700	4,023,468.00	23,468.00	0.12
94988J5G8	WELLS FARGO BANK NA SR UNSECURED 12/19 2.15					2.150000	06 Dec 2019		
		Local	5,000,000.000	99.980051	4,999,002.56	99.906000	4,995,300.00	-3,702.56	0.15
		Base		99.980051	4,999,002.56	99.906000	4,995,300.00	-3,702.56	0.15
94988J5L7	WELLS FARGO BANK NA SR UNSECURED 01/20 2.4					2.400000	15 Jan 2020		
		Local	10,000,000.000	99.661501	9,966,150.14	100.030033	10,003,003.30	36,853.16	0.30
		Base		99.661501	9,966,150.14	100.030033	10,003,003.30	36,853.16	0.30
94988J5S2	WELLS FARGO BANK NA SR UNSECURED 03/20 VAR					2.900000	25 Mar 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.103649	10,010,364.90	10,364.90	0.30
		Base		100.000000	10,000,000.00	100.103649	10,010,364.90	10,364.90	0.30
94988J5T0	WELLS FARGO BANK NA SR UNSECURED 10/21 3.625					3.625000	22 Oct 2021		
		Local	5,000,000.000	99.962904	4,998,145.21	102.825009	5,141,250.45	143,105.24	0.15
		Base		99.962904	4,998,145.21	102.825009	5,141,250.45	143,105.24	0.15
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024		
		Local	5,000,000.000	99.834662	4,991,733.08	105.136070	5,256,803.50	265,070.42	0.16
		Base		99.834662	4,991,733.08	105.136070	5,256,803.50	265,070.42	0.16
95001D3V0	WELLS FARGO + COMPANY SR UNSECURED 08/22 VAR					3.000000	27 Aug 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.196000	5,009,800.00	9,800.00	0.15
		Base		100.000000	5,000,000.00	100.196000	5,009,800.00	9,800.00	0.15
US DOLLAR Total									
		Local	909,626,642.490		909,649,598.72		913,242,145.74	3,592,547.02	27.10
	Original Face:	Base	532,701,117.000		909,649,598.72		913,242,145.74	3,592,547.02	27.10
FIXED INCOME Total									
		Base	909,626,642.490		909,649,598.72		913,242,145.74	3,592,547.02	27.10
	Original Face:		532,701,117.000						

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Holdings

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

As of: *June 30, 2019* *View Date:* *July 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 3 ST AGCY INT.
STATE OF ARIZONA
FUND: ATZB

As of: *June 30, 2019* *View Date:* *July 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								
		3,366,653,667.690	Base	3,365,823,145.11		3,369,564,562.70	3,741,417.59	100.00
Original Face:		532,701,117.000						

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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								
		0.010	Local	1.000000	0.01	1.000000	0.01	0.00	0.00
			Base	1.000000	0.01	1.000000	0.01	0.00	0.00
US DOLLAR Total									
		0.010	Local		0.01		0.01	0.00	0.00
			Base		0.01		0.01	0.00	0.00
CASH Total									
		0.010	Base		0.01		0.01	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					2.422067	31 Dec 2030		
		365,813.980	Local	100.069516	366,068.28	100.070000	366,070.05	1.77	0.34
			Base	100.069516	366,068.28	100.070000	366,070.05	1.77	0.34
3135G0N58	FANNIE MAE NOTES 08/19 1.2					1.200000	16 Aug 2019		
		3,000,000.000	Local	99.997269	2,999,918.08	99.864318	2,995,929.54	-3,988.54	2.75
			Base	99.997269	2,999,918.08	99.864318	2,995,929.54	-3,988.54	2.75
3135G0P23	FANNIE MAE NOTES 08/19 1.25					1.250000	23 Aug 2019		
		2,000,000.000	Local	99.999269	1,999,985.38	99.845185	1,996,903.70	-3,081.68	1.83
			Base	99.999269	1,999,985.38	99.845185	1,996,903.70	-3,081.68	1.83
459200HX2	IBM CORP SR UNSECURED 11/21 VAR					3.145130	06 Nov 2021		
		1,000,000.000	Local	100.146612	1,001,466.12	100.617992	1,006,179.92	4,713.80	0.92
			Base	100.146612	1,001,466.12	100.617992	1,006,179.92	4,713.80	0.92
78012UFA8	ROYAL BK OF CANADA					2.740000	16 Jul 2019		
		400,000.000	Local	99.990093	399,960.37	100.011926	400,047.70	87.33	0.37
			Base	99.990093	399,960.37	100.011926	400,047.70	87.33	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
83050FXT3	SKANDIN ENS BANKEN					1.840000	02 Aug 2019		
		475,000.000	Local	99.933558	474,684.40	99.941000	474,719.75	35.35	0.44
			Base	99.933558	474,684.40	99.941000	474,719.75	35.35	0.44
US DOLLAR Total									
		7,240,813.980	Local		7,242,082.63		7,239,850.66	-2,231.97	6.64
			Base		7,242,082.63		7,239,850.66	-2,231.97	6.64
CASH EQUIVALENT Total									
		7,240,813.980	Base		7,242,082.63		7,239,850.66	-2,231.97	6.64
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
020002BE0	ALLSTATE CORP SR UNSECURED 03/21 VAR					2.759880	29 Mar 2021		
		1,274,000.000	Local	100.101742	1,275,296.19	100.177630	1,276,263.01	966.82	1.17
			Base	100.101742	1,275,296.19	100.177630	1,276,263.01	966.82	1.17
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75					2.750000	20 May 2022		
		500,000.000	Local	99.884598	499,422.99	101.221098	506,105.49	6,682.50	0.46
			Base	99.884598	499,422.99	101.221098	506,105.49	6,682.50	0.46
02582JHJ2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2017 6 A					2.040000	15 May 2023		
		650,000.000	Local	99.989466	649,931.53	99.944320	649,638.08	-293.45	0.60
Original Face:		650,000.000	Base	99.989466	649,931.53	99.944320	649,638.08	-293.45	0.60
02587AAJ3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2017 1 A					1.930000	15 Sep 2022		
		1,000,000.000	Local	98.904531	989,045.31	99.795500	997,955.00	8,909.69	0.92
Original Face:		1,000,000.000	Base	98.904531	989,045.31	99.795500	997,955.00	8,909.69	0.92
02665WBE0	AMERICAN HONDA FINANCE SR UNSECURED 07/19 1.2					1.200000	12 Jul 2019		
		475,000.000	Local	99.998994	474,995.22	99.953583	474,779.52	-215.70	0.44
			Base	99.998994	474,995.22	99.953583	474,779.52	-215.70	0.44
037833CL2	APPLE INC SR UNSECURED 02/20 VAR					2.765130	07 Feb 2020		
		1,000,000.000	Local	100.000000	1,000,000.00	100.108333	1,001,083.33	1,083.33	0.92
			Base	100.000000	1,000,000.00	100.108333	1,001,083.33	1,083.33	0.92

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037833CN8	APPLE INC SR UNSECURED 02/22 VAR					3.062000	09 Feb 2022		
		Local	850,000.000	100.129638	851,101.92	100.929264	857,898.74	6,796.82	0.79
		Base		100.129638	851,101.92	100.929264	857,898.74	6,796.82	0.79
05522RCX4	BANK OF AMERICA CREDIT CARD TR BACCT 2017 A2 A2					1.840000	17 Jan 2023		
		Local	1,950,000.000	98.335850	1,917,549.08	99.707730	1,944,300.74	26,751.66	1.78
Original Face:		Base	1,950,000.000	98.335850	1,917,549.08	99.707730	1,944,300.74	26,751.66	1.78
05582QAD9	BMW VEHICLE OWNER TRUST BMWOT 2016 A A3					1.160000	25 Nov 2020		
		Local	308,659.740	99.643540	307,559.49	99.778140	307,974.95	415.46	0.28
Original Face:		Base	2,085,000.000	99.643540	307,559.49	99.778140	307,974.95	415.46	0.28
05582QAE7	BMW VEHICLE OWNER TRUST BMWOT 2016 A A4					1.370000	27 Dec 2022		
		Local	1,300,000.000	99.133832	1,288,739.81	99.388210	1,292,046.73	3,306.92	1.19
Original Face:		Base	1,300,000.000	99.133832	1,288,739.81	99.388210	1,292,046.73	3,306.92	1.19
06050TML3	BANK OF AMERICA NA SR UNSECURED 05/21 VAR					2.874750	24 May 2021		
		Local	480,000.000	100.000000	480,000.00	100.067276	480,322.92	322.92	0.44
		Base		100.000000	480,000.00	100.067276	480,322.92	322.92	0.44
06405LAA9	BANK OF NEW YORK MELLON SR UNSECURED 12/20 VAR					2.802500	04 Dec 2020		
		Local	1,300,000.000	100.000000	1,300,000.00	100.101310	1,301,317.03	1,317.03	1.19
		Base		100.000000	1,300,000.00	100.101310	1,301,317.03	1,317.03	1.19
06406HDF3	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45					2.450000	27 Nov 2020		
		Local	1,000,000.000	99.158087	991,580.87	100.397898	1,003,978.98	12,398.11	0.92
		Base		99.158087	991,580.87	100.397898	1,003,978.98	12,398.11	0.92
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR					3.046750	15 Jan 2020		
		Local	1,850,000.000	100.000000	1,850,000.00	100.171000	1,853,163.50	3,163.50	1.70
		Base		100.000000	1,850,000.00	100.171000	1,853,163.50	3,163.50	1.70
09659QAD9	BMW VEHICLE OWNER TRUST BMWOT 2018 A A3					2.350000	25 Apr 2022		
		Local	400,000.000	99.946913	399,787.65	100.139420	400,557.68	770.03	0.37
Original Face:		Base	400,000.000	99.946913	399,787.65	100.139420	400,557.68	770.03	0.37
12594BAD4	CNH EQUIPMENT TRUST CNH 2016 A A3					1.480000	15 Apr 2021		
		Local	289,472.970	99.580527	288,258.71	99.703300	288,614.10	355.39	0.26
Original Face:		Base	1,065,000.000	99.580527	288,258.71	99.703300	288,614.10	355.39	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
12594DAD0	CNH EQUIPMENT TRUST CNH 2016 B A3					1.630000	15 Aug 2021		
		Local	330,271.580	99.905911	329,960.83	99.703990	329,293.94	-666.89	0.30
Original Face:		Base	1,060,000.000	99.905911	329,960.83	99.703990	329,293.94	-666.89	0.30
12596EAC8	CNH EQUIPMENT TRUST CNH 2018 B A3					3.190000	15 Nov 2023		
		Local	270,000.000	99.988485	269,968.91	101.767410	274,772.01	4,803.10	0.25
Original Face:		Base	270,000.000	99.988485	269,968.91	101.767410	274,772.01	4,803.10	0.25
12596JAC7	CNH EQUIPMENT TRUST CNH 2019 A A3					3.010000	15 Apr 2024		
		Local	445,000.000	99.979710	444,909.71	102.087490	454,289.33	9,379.62	0.42
Original Face:		Base	445,000.000	99.979710	444,909.71	102.087490	454,289.33	9,379.62	0.42
12635YAD5	CNH EQUIPMENT TRUST CNH 2016 C A3					1.440000	15 Dec 2021		
		Local	103,519.920	99.990533	103,510.12	99.605790	103,111.83	-398.29	0.09
Original Face:		Base	190,000.000	99.990533	103,510.12	99.605790	103,111.83	-398.29	0.09
14041NFB2	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A8 A8					2.050000	15 Aug 2023		
		Local	1,000,000.000	98.685372	986,853.72	99.969780	999,697.80	12,844.08	0.92
Original Face:		Base	1,000,000.000	98.685372	986,853.72	99.969780	999,697.80	12,844.08	0.92
14041NFH9	CAPITAL ONE MULTI ASSET EXECUT COMET 2016 A6 A6					1.820000	15 Sep 2022		
		Local	935,000.000	99.991961	934,924.84	99.840840	933,511.85	-1,412.99	0.86
Original Face:		Base	935,000.000	99.991961	934,924.84	99.840840	933,511.85	-1,412.99	0.86
14041NFK2	CAPITAL ONE MULTI ASSET EXECUT COMET 2017 A1 A1					2.000000	17 Jan 2023		
		Local	500,000.000	99.986588	499,932.94	99.833780	499,168.90	-764.04	0.46
Original Face:		Base	500,000.000	99.986588	499,932.94	99.833780	499,168.90	-764.04	0.46
14913Q2W8	CATERPILLAR FINL SERVICE SR UNSECURED 05/21 2.65					2.650000	17 May 2021		
		Local	475,000.000	99.954956	474,786.04	100.895572	479,253.97	4,467.93	0.44
		Base		99.954956	474,786.04	100.895572	479,253.97	4,467.93	0.44
14913QAB5	CATERPILLAR FINL SERVICE SR UNSECURED 06/22 VAR					3.064380	06 Jun 2022		
		Local	1,000,000.000	100.659136	1,006,591.36	100.506560	1,005,065.60	-1,525.76	0.92
		Base		100.659136	1,006,591.36	100.506560	1,005,065.60	-1,525.76	0.92
161571HF4	CHASE ISSUANCE TRUST CHAIT 2016 A5 A5					1.270000	15 Jul 2021		
		Local	1,000,000.000	99.849992	998,499.92	99.958410	999,584.10	1,084.18	0.92
Original Face:		Base	1,000,000.000	99.849992	998,499.92	99.958410	999,584.10	1,084.18	0.92

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166764BG4	CHEVRON CORP SR UNSECURED 05/21 2.1					2.100000	16 May 2021		
		Local	1,000,000.000	97.860212	978,602.12	100.087579	1,000,875.79	22,273.67	0.92
		Base		97.860212	978,602.12	100.087579	1,000,875.79	22,273.67	0.92
17275RAX0	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45					2.450000	15 Jun 2020		
		Local	2,000,000.000	99.772284	1,995,445.68	100.256811	2,005,136.22	9,690.54	1.84
		Base		99.772284	1,995,445.68	100.256811	2,005,136.22	9,690.54	1.84
172967LE9	CITIGROUP INC SR UNSECURED 01/20 VAR					3.374000	10 Jan 2020		
		Local	710,000.000	100.000000	710,000.00	100.301735	712,142.32	2,142.32	0.65
		Base		100.000000	710,000.00	100.301735	712,142.32	2,142.32	0.65
17325FAK4	CITIBANK NA SR UNSECURED 10/20 VAR					2.891500	20 Oct 2020		
		Local	1,750,000.000	100.000000	1,750,000.00	100.061775	1,751,081.06	1,081.06	1.61
		Base		100.000000	1,750,000.00	100.061775	1,751,081.06	1,081.06	1.61
17401QAH4	CITIZENS BANK NA/RI SR UNSECURED 03/20 VAR					3.060250	02 Mar 2020		
		Local	560,000.000	100.000000	560,000.00	100.176001	560,985.61	985.61	0.51
		Base		100.000000	560,000.00	100.176001	560,985.61	985.61	0.51
17401QAK7	CITIZENS BANK NA/RI SR UNSECURED 05/20 VAR					3.090630	26 May 2020		
		Local	1,000,000.000	100.000000	1,000,000.00	100.253697	1,002,536.97	2,536.97	0.92
		Base		100.000000	1,000,000.00	100.253697	1,002,536.97	2,536.97	0.92
17401QAS0	CITIZENS BANK NA/RI SR UNSECURED 02/22 3.25					3.250000	14 Feb 2022		
		Local	900,000.000	99.920374	899,283.37	101.829000	916,461.00	17,177.63	0.84
		Base		99.920374	899,283.37	101.829000	916,461.00	17,177.63	0.84
18978CAC7	CNH EQUIPMENT TRUST CNH 2017 C A3					2.080000	15 Feb 2023		
		Local	550,000.000	98.439413	541,416.77	99.849740	549,173.57	7,756.80	0.50
Original Face:		Base	550,000.000	98.439413	541,416.77	99.849740	549,173.57	7,756.80	0.50
20030NCW9	COMCAST CORP COMPANY GUAR 10/21 VAR					3.031750	01 Oct 2021		
		Local	1,000,000.000	100.131138	1,001,311.38	100.391000	1,003,910.00	2,598.62	0.92
		Base		100.131138	1,001,311.38	100.391000	1,003,910.00	2,598.62	0.92
24422EUG2	JOHN DEERE CAPITAL CORP SR UNSECURED 06/23 VAR					3.021630	07 Jun 2023		
		Local	850,000.000	100.076551	850,650.68	100.307458	852,613.39	1,962.71	0.78
		Base		100.076551	850,650.68	100.307458	852,613.39	1,962.71	0.78

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24422EUL1	JOHN DEERE CAPITAL CORP SR UNSECURED 10/20 VAR					2.762130	09 Oct 2020		
		Local	500,000.000	100.000000	500,000.00	100.068485	500,342.43	342.43	0.46
		Base		100.000000	500,000.00	100.068485	500,342.43	342.43	0.46
24422EUV9	JOHN DEERE CAPITAL CORP SR UNSECURED 06/21 2.3					2.300000	07 Jun 2021		
		Local	310,000.000	99.934232	309,796.12	100.274092	310,849.69	1,053.57	0.29
		Base		99.934232	309,796.12	100.274092	310,849.69	1,053.57	0.29
254683BP9	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A2 A					1.900000	17 Oct 2022		
		Local	340,000.000	99.658729	338,839.68	99.758910	339,180.29	340.61	0.31
Original Face:		Base	340,000.000	99.658729	338,839.68	99.758910	339,180.29	340.61	0.31
254683BV6	DISCOVER CARD EXECUTION NOTE T DCENT 2016 A4 A4					1.390000	15 Mar 2022		
		Local	2,120,000.000	99.995749	2,119,909.87	99.786930	2,115,482.92	-4,426.95	1.94
Original Face:		Base	2,120,000.000	99.995749	2,119,909.87	99.786930	2,115,482.92	-4,426.95	1.94
25468PDU7	TWDC ENTERPRISES 18 CORP COMPANY GUAR 06/20 1.8					1.800000	05 Jun 2020		
		Local	1,000,000.000	99.963982	999,639.82	99.618000	996,180.00	-3,459.82	0.91
		Base		99.963982	999,639.82	99.618000	996,180.00	-3,459.82	0.91
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.800000	07 Feb 2020		
		Local	1,305,000.000	99.574490	1,299,447.09	99.645146	1,300,369.16	922.07	1.19
		Base		99.574490	1,299,447.09	99.645146	1,300,369.16	922.07	1.19
3128MDND1	FED HM LN PC POOL G14688 FG 03/23 FIXED 2					2.000000	01 Mar 2023		
		Local	240,320.460	100.996278	242,714.72	100.058488	240,461.02	-2,253.70	0.22
Original Face:		Base	1,419,000.000	100.996278	242,714.72	100.058488	240,461.02	-2,253.70	0.22
3130AGD36	FEDERAL HOME LOAN BANK BONDS 04/22 2.7					2.700000	29 Apr 2022		
		Local	400,000.000	100.018850	400,075.40	100.167803	400,671.21	595.81	0.37
		Base		100.018850	400,075.40	100.167803	400,671.21	595.81	0.37
3130AGHQ1	FEDERAL HOME LOAN BANK BONDS 05/21 2.6					2.600000	28 May 2021		
		Local	1,200,000.000	100.000000	1,200,000.00	100.041396	1,200,496.75	496.75	1.10
		Base		100.000000	1,200,000.00	100.041396	1,200,496.75	496.75	1.10
3134G9Q75	FREDDIE MAC NOTES 07/19 1.25					1.250000	26 Jul 2019		
		Local	2,775,000.000	100.000000	2,775,000.00	99.930548	2,773,072.71	-1,927.29	2.54
		Base		100.000000	2,775,000.00	99.930548	2,773,072.71	-1,927.29	2.54

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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
3134GABN3	FREDDIE MAC NOTES 08/19 1.3				1.300000	23 Aug 2019		
	1,100,000.000	Local	100.000000	1,100,000.00	99.857170	1,098,428.87	-1,571.13	1.01
		Base	100.000000	1,100,000.00	99.857170	1,098,428.87	-1,571.13	1.01
3134GTAE3	FREDDIE MAC NOTES 09/21 2.7				2.700000	27 Sep 2021		
	2,150,000.000	Local	100.044803	2,150,963.27	100.122374	2,152,631.04	1,667.77	1.97
		Base	100.044803	2,150,963.27	100.122374	2,152,631.04	1,667.77	1.97
3134GTBJ1	FREDDIE MAC NOTES 04/21 2.6				2.600000	01 Apr 2021		
	500,000.000	Local	100.000000	500,000.00	100.000000	500,000.00	0.00	0.46
		Base	100.000000	500,000.00	100.000000	500,000.00	0.00	0.46
3134GTGA5	FREDDIE MAC NOTES 04/22 2.7				2.700000	08 Apr 2022		
	3,000,000.000	Local	99.990699	2,999,720.96	100.157223	3,004,716.69	4,995.73	2.76
		Base	99.990699	2,999,720.96	100.157223	3,004,716.69	4,995.73	2.76
3134GTVK6	FREDDIE MAC NOTES 06/22 2.55				2.550000	20 Jun 2022		
	500,000.000	Local	100.000000	500,000.00	100.017843	500,089.22	89.22	0.46
		Base	100.000000	500,000.00	100.017843	500,089.22	89.22	0.46
3136A5KR6	FANNIE MAE FNR 2012 31 AD				1.750000	25 Oct 2022		
	89,182.850	Local	100.552931	89,675.97	99.336690	88,591.29	-1,084.68	0.08
Original Face:	1,000,000.000	Base	100.552931	89,675.97	99.336690	88,591.29	-1,084.68	0.08
3137A4WA1	FREDDIE MAC FHR 3775 LH				2.250000	15 Dec 2020		
	25,501.450	Local	100.522755	25,634.76	99.614710	25,403.20	-231.56	0.02
Original Face:	1,000,000.000	Base	100.522755	25,634.76	99.614710	25,403.20	-231.56	0.02
3137AUPE3	FHLMC MULTIFAMILY STRUCTURED P FHMS K021 A2				2.396000	25 Jun 2022		
	1,935,000.000	Local	98.598998	1,907,890.62	100.825570	1,950,974.78	43,084.16	1.79
Original Face:	1,935,000.000	Base	98.598998	1,907,890.62	100.825570	1,950,974.78	43,084.16	1.79
3138NYD28	FNMA POOL AR1920 FN 01/23 FIXED 2.5				2.500000	01 Jan 2023		
	111,616.300	Local	101.029769	112,765.69	100.998838	112,731.17	-34.52	0.10
Original Face:	485,000.000	Base	101.029769	112,765.69	100.998838	112,731.17	-34.52	0.10
31418AS90	FNMA POOL MA1443 FN 05/23 FIXED 2				2.000000	01 May 2023		
	975,819.650	Local	100.874301	984,351.25	99.672537	972,624.20	-11,727.05	0.89
Original Face:	5,000,000.000	Base	100.874301	984,351.25	99.672537	972,624.20	-11,727.05	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
31677QBG3	FIFTH THIRD BANK SR UNSECURED 06/21 2.25					2.250000	14 Jun 2021		
		Local	600,000.000	99.194147	595,164.88	99.973739	599,842.43	4,677.55	0.55
		Base		99.194147	595,164.88	99.973739	599,842.43	4,677.55	0.55
31677QBK4	FIFTH THIRD BANK SR UNSECURED 10/20 2.2					2.200000	30 Oct 2020		
		Local	900,000.000	99.983709	899,853.38	99.893666	899,042.99	-810.39	0.82
		Base		99.983709	899,853.38	99.893666	899,042.99	-810.39	0.82
31679RAD7	FIFTH THIRD AUTO TRUST FITAT 2017 1 A3					1.800000	15 Feb 2022		
		Local	241,503.220	99.998721	241,500.13	99.760420	240,924.63	-575.50	0.22
Original Face:		Base	325,000.000	99.998721	241,500.13	99.760420	240,924.63	-575.50	0.22
31680YAD9	FIFTH THIRD AUTO TRUST FITAT 2019 1 A3					2.640000	15 Dec 2023		
		Local	515,000.000	99.978724	514,890.43	100.948660	519,885.60	4,995.17	0.48
Original Face:		Base	515,000.000	99.978724	514,890.43	100.948660	519,885.60	4,995.17	0.48
34528FAD0	FORD CREDIT AUTO OWNER TRUST FORDO 2018 A A3					3.030000	15 Nov 2022		
		Local	700,000.000	99.987829	699,914.80	101.101220	707,708.54	7,793.74	0.65
Original Face:		Base	700,000.000	99.987829	699,914.80	101.101220	707,708.54	7,793.74	0.65
34531HAD1	FORD CREDIT AUTO OWNER TRUST FORDO 2017 B A3					1.690000	15 Nov 2021		
		Local	549,336.260	99.997981	549,325.17	99.629330	547,300.04	-2,025.13	0.50
Original Face:		Base	630,000.000	99.997981	549,325.17	99.629330	547,300.04	-2,025.13	0.50
34532AAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2017 C A3					2.010000	15 Mar 2022		
		Local	750,000.000	99.988689	749,915.17	99.840150	748,801.13	-1,114.04	0.69
Original Face:		Base	750,000.000	99.988689	749,915.17	99.840150	748,801.13	-1,114.04	0.69
34533FAD3	FORD CREDIT AUTO OWNER TRUST FORDO 2019 A A3					2.780000	15 Sep 2023		
		Local	400,000.000	99.984208	399,936.83	101.569310	406,277.24	6,340.41	0.37
Original Face:		Base	400,000.000	99.984208	399,936.83	101.569310	406,277.24	6,340.41	0.37
369550BA5	GENERAL DYNAMICS CORP COMPANY GUAR 05/20 2.875					2.875000	11 May 2020		
		Local	1,267,000.000	100.178724	1,269,264.43	100.495871	1,273,282.69	4,018.26	1.17
		Base		100.178724	1,269,264.43	100.495871	1,273,282.69	4,018.26	1.17
369550BE7	GENERAL DYNAMICS CORP COMPANY GUAR 05/21 3					3.000000	11 May 2021		
		Local	746,000.000	100.292265	748,180.30	101.619204	758,079.26	9,898.96	0.70
		Base		100.292265	748,180.30	101.619204	758,079.26	9,898.96	0.70

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36962G7M0	GENERAL ELECTRIC CO SR UNSECURED 01/20 2.2					2.200000	09 Jan 2020		
		Local	850,000.000	100.114401	850,972.41	99.731049	847,713.92	-3,258.49	0.78
		Base		100.114401	850,972.41	99.731049	847,713.92	-3,258.49	0.78
36966THX3	GENERAL ELECTRIC CO SR UNSECURED 04/20 VAR					3.396750	15 Apr 2020		
		Local	750,000.000	100.017265	750,129.49	100.299634	752,247.26	2,117.77	0.69
		Base		100.017265	750,129.49	100.299634	752,247.26	2,117.77	0.69
375558BR3	GILEAD SCIENCES INC SR UNSECURED 09/19 1.85					1.850000	20 Sep 2019		
		Local	570,000.000	99.996111	569,977.83	99.881021	569,321.82	-656.01	0.52
		Base		99.996111	569,977.83	99.881021	569,321.82	-656.01	0.52
38377XPJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 115 PD					2.000000	20 Oct 2038		
		Local	14,954.750	101.328675	15,153.45	99.823710	14,928.39	-225.06	0.01
Original Face:		Base	2,750,000.000	101.328675	15,153.45	99.823710	14,928.39	-225.06	0.01
437076BR2	HOME DEPOT INC SR UNSECURED 06/20 VAR					2.628500	05 Jun 2020		
		Local	1,010,000.000	100.000000	1,010,000.00	100.118569	1,011,197.55	1,197.55	0.93
		Base		100.000000	1,010,000.00	100.118569	1,011,197.55	1,197.55	0.93
437076BU5	HOME DEPOT INC SR UNSECURED 03/22 VAR					2.830250	01 Mar 2022		
		Local	500,000.000	99.478764	497,393.82	100.173849	500,869.25	3,475.43	0.46
		Base		99.478764	497,393.82	100.173849	500,869.25	3,475.43	0.46
43811BAC8	HONDA AUTO RECEIVABLES OWNER T HAROT 2017 2 A3					1.680000	16 Aug 2021		
		Local	588,574.170	99.996344	588,552.65	99.713430	586,887.49	-1,665.16	0.54
Original Face:		Base	830,000.000	99.996344	588,552.65	99.713430	586,887.49	-1,665.16	0.54
43814PAC4	HONDA AUTO RECEIVABLES OWNER T HAROT 2017 3 A3					1.790000	20 Sep 2021		
		Local	222,164.430	99.993856	222,150.78	99.731500	221,567.92	-582.86	0.20
Original Face:		Base	255,000.000	99.993856	222,150.78	99.731500	221,567.92	-582.86	0.20
43814QAC2	HONDA AUTO RECEIVABLES OWNER T HAROT 2016 2 A3					1.390000	15 Apr 2020		
		Local	1,636.330	100.032390	1,636.86	99.937070	1,635.30	-1.56	0.00
Original Face:		Base	435,000.000	100.032390	1,636.86	99.937070	1,635.30	-1.56	0.00
43814UAG4	HONDA AUTO RECEIVABLES OWNER T HAROT 2018 2 A3					3.010000	18 May 2022		
		Local	325,000.000	99.998418	324,994.86	101.244950	329,046.09	4,051.23	0.30
Original Face:		Base	325,000.000	99.998418	324,994.86	101.244950	329,046.09	4,051.23	0.30

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43814WAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2019 1 A3					2.830000	20 Mar 2023		
		Local	500,000.000	99.997544	499,987.72	101.081990	505,409.95	5,422.23	0.46
Original Face:		Base	500,000.000	99.997544	499,987.72	101.081990	505,409.95	5,422.23	0.46
43815HAC1	HONDA AUTO RECEIVABLES OWNER T HAROT 2018 3 A3					2.950000	22 Aug 2022		
		Local	250,000.000	99.989176	249,972.94	101.228520	253,071.30	3,098.36	0.23
Original Face:		Base	250,000.000	99.989176	249,972.94	101.228520	253,071.30	3,098.36	0.23
438516BJ4	HONEYWELL INTERNATIONAL SR UNSECURED 10/19 1.4					1.400000	30 Oct 2019		
		Local	1,500,000.000	99.991262	1,499,868.93	99.705245	1,495,578.68	-4,290.25	1.37
		Base		99.991262	1,499,868.93	99.705245	1,495,578.68	-4,290.25	1.37
446438RV7	HUNTINGTON NATIONAL BANK SR UNSECURED 03/20 VAR					2.963000	10 Mar 2020		
		Local	1,000,000.000	100.000000	1,000,000.00	100.225557	1,002,255.57	2,255.57	0.92
		Base		100.000000	1,000,000.00	100.225557	1,002,255.57	2,255.57	0.92
44644AAH0	HUNTINGTON NATIONAL BANK SR UNSECURED 04/22 3.125					3.125000	01 Apr 2022		
		Local	665,000.000	99.919066	664,461.79	101.957213	678,015.47	13,553.68	0.62
		Base		99.919066	664,461.79	101.957213	678,015.47	13,553.68	0.62
44930UAD8	HYUNDAI AUTO RECEIVABLES TRUST HART 2016 A A3					1.560000	15 Sep 2020		
		Local	51,658.790	99.988327	51,652.76	99.958060	51,637.12	-15.64	0.05
Original Face:		Base	900,000.000	99.988327	51,652.76	99.958060	51,637.12	-15.64	0.05
44931PAD8	HYUNDAI AUTO RECEIVABLES TRUST HART 2017 A A3					1.760000	16 Aug 2021		
		Local	535,397.600	99.123082	530,702.60	99.757200	534,097.65	3,395.05	0.49
Original Face:		Base	800,000.000	99.123082	530,702.60	99.757200	534,097.65	3,395.05	0.49
44932GAD7	HYUNDAI AUTO RECEIVABLES TRUST HART 2017 B A3					1.770000	18 Jan 2022		
		Local	1,472,905.910	99.520703	1,465,846.32	99.723050	1,468,826.70	2,980.38	1.35
Original Face:		Base	1,497,000.000	99.520703	1,465,846.32	99.723050	1,468,826.70	2,980.38	1.35
458140BC3	INTEL CORP SR UNSECURED 05/22 VAR					2.885250	11 May 2022		
		Local	1,500,000.000	100.136927	1,502,053.91	100.345268	1,505,179.02	3,125.11	1.38
		Base		100.136927	1,502,053.91	100.345268	1,505,179.02	3,125.11	1.38
46625HNY2	JPMORGAN CHASE + CO SR UNSECURED 10/20 VAR					3.787380	29 Oct 2020		
		Local	500,000.000	100.689874	503,449.37	101.125386	505,626.93	2,177.56	0.46
		Base		100.689874	503,449.37	101.125386	505,626.93	2,177.56	0.46

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46625HRT9	JPMORGAN CHASE + CO SR UNSECURED 06/21 2.4					2.400000	07 Jun 2021		
		Local	600,000.000	98.851767	593,110.60	100.269751	601,618.51	8,507.91	0.55
		Base		98.851767	593,110.60	100.269751	601,618.51	8,507.91	0.55
46647PAG1	JPMORGAN CHASE + CO SR UNSECURED 06/21 VAR					3.200250	01 Jun 2021		
		Local	600,000.000	100.000000	600,000.00	100.338400	602,030.40	2,030.40	0.55
		Base		100.000000	600,000.00	100.338400	602,030.40	2,030.40	0.55
47788BAE4	JOHN DEERE OWNER TRUST JDOT 2017 B A4					2.110000	15 Jul 2024		
		Local	1,000,000.000	98.408816	984,088.16	100.047700	1,000,477.00	16,388.84	0.92
Original Face:		Base	1,000,000.000	98.408816	984,088.16	100.047700	1,000,477.00	16,388.84	0.92
478160CH5	JOHNSON + JOHNSON SR UNSECURED 11/20 1.95					1.950000	10 Nov 2020		
		Local	135,000.000	99.951378	134,934.36	100.086425	135,116.67	182.31	0.12
		Base		99.951378	134,934.36	100.086425	135,116.67	182.31	0.12
49327M2F0	KEY BANK NA SR UNSECURED 12/19 2.5					2.500000	15 Dec 2019		
		Local	955,000.000	99.852612	953,592.44	100.018007	955,171.97	1,579.53	0.88
		Base		99.852612	953,592.44	100.018007	955,171.97	1,579.53	0.88
49327M2R4	KEY BANK NA SR UNSECURED 11/21 VAR					3.333380	22 Nov 2021		
		Local	990,000.000	100.856834	998,482.66	100.859019	998,504.29	21.63	0.92
		Base		100.856834	998,482.66	100.859019	998,504.29	21.63	0.92
55279HAM2	MANUF + TRADERS TRUST CO SR UNSECURED 05/22 VAR					3.129630	18 May 2022		
		Local	1,800,000.000	100.000000	1,800,000.00	100.192090	1,803,457.62	3,457.62	1.65
		Base		100.000000	1,800,000.00	100.192090	1,803,457.62	3,457.62	1.65
58769BAD6	MERCEDES BENZ AUTO RECEIVABLES MBART 2016 1 A3					1.260000	16 Feb 2021		
		Local	182,109.500	99.995327	182,100.99	99.644250	181,461.65	-639.34	0.17
Original Face:		Base	840,000.000	99.995327	182,100.99	99.644250	181,461.65	-639.34	0.17
58772PAE8	MERCEDES BENZ AUTO RECEIVABLES MBART 2015 1 A4					1.750000	15 Dec 2021		
		Local	533,724.530	99.978802	533,611.39	99.877820	533,072.43	-538.96	0.49
Original Face:		Base	1,300,000.000	99.978802	533,611.39	99.877820	533,072.43	-538.96	0.49
58772RAB0	MERCEDES BENZ AUTO RECEIVABLES MBART 2018 1 A2A					2.710000	15 Apr 2021		
		Local	237,117.330	99.997735	237,111.96	100.104680	237,365.54	253.58	0.22
Original Face:		Base	400,000.000	99.997735	237,111.96	100.104680	237,365.54	253.58	0.22

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594918BN3	MICROSOFT CORP SR UNSECURED 08/19 1.1					1.100000	08 Aug 2019		
		Local	660,000.000	99.996426	659,976.41	99.881031	659,214.80	-761.61	0.60
		Base		99.996426	659,976.41	99.881031	659,214.80	-761.61	0.60
637432NB7	NATIONAL RURAL UTIL COOP COLLATERAL T 11/19 2.3					2.300000	15 Nov 2019		
		Local	1,450,000.000	100.142838	1,452,071.15	99.956233	1,449,365.38	-2,705.77	1.33
		Base		100.142838	1,452,071.15	99.956233	1,449,365.38	-2,705.77	1.33
637432NJ0	NATIONAL RURAL UTIL COOP COLLATERAL T 02/23 2.7					2.700000	15 Feb 2023		
		Local	485,000.000	99.326955	481,735.73	101.400179	491,790.87	10,055.14	0.45
		Base		99.326955	481,735.73	101.400179	491,790.87	10,055.14	0.45
654747AD6	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 A A3					1.740000	16 Aug 2021		
		Local	287,470.940	99.996094	287,459.71	99.619200	286,376.25	-1,083.46	0.26
Original Face:		Base	420,000.000	99.996094	287,459.71	99.619200	286,376.25	-1,083.46	0.26
65478GAD2	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 B A3					1.750000	15 Oct 2021		
		Local	900,000.000	99.001670	891,015.03	99.693490	897,241.41	6,226.38	0.82
Original Face:		Base	900,000.000	99.001670	891,015.03	99.693490	897,241.41	6,226.38	0.82
65478HAB4	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 C A2A					1.890000	15 Oct 2020		
		Local	118,591.170	99.748413	118,292.81	99.913760	118,488.90	196.09	0.11
Original Face:		Base	510,000.000	99.748413	118,292.81	99.913760	118,488.90	196.09	0.11
65478HAD0	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 C A3					2.120000	18 Apr 2022		
		Local	335,000.000	99.990215	334,967.22	99.971950	334,906.03	-61.19	0.31
Original Face:		Base	335,000.000	99.990215	334,967.22	99.971950	334,906.03	-61.19	0.31
65478VAD9	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 B A3					1.320000	15 Jan 2021		
		Local	124,760.450	99.870688	124,599.12	99.728510	124,421.74	-177.38	0.11
Original Face:		Base	500,000.000	99.870688	124,599.12	99.728510	124,421.74	-177.38	0.11
665859AL8	NORTHERN TRUST CORP SR UNSECURED 11/20 3.45					3.450000	04 Nov 2020		
		Local	1,001,000.000	100.631950	1,007,325.82	101.654856	1,017,565.11	10,239.29	0.93
		Base		100.631950	1,007,325.82	101.654856	1,017,565.11	10,239.29	0.93
68389XAX3	ORACLE CORP SR UNSECURED 10/19 2.25					2.250000	08 Oct 2019		
		Local	1,341,000.000	99.815835	1,338,530.35	100.006884	1,341,092.31	2,561.96	1.23
		Base		99.815835	1,338,530.35	100.006884	1,341,092.31	2,561.96	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
68389XBB0	ORACLE CORP SR UNSECURED 05/22 2.5					2.500000	15 May 2022		
		Local	700,000.000	99.240970	694,686.79	101.070868	707,496.08	12,809.29	0.65
		Base		99.240970	694,686.79	101.070868	707,496.08	12,809.29	0.65
69353RES3	PNC BANK NA SR UNSECURED 07/20 2.6					2.600000	21 Jul 2020		
		Local	950,000.000	99.465746	944,924.59	100.310090	952,945.86	8,021.27	0.87
		Base		99.465746	944,924.59	100.310090	952,945.86	8,021.27	0.87
69353REX2	PNC BANK NA SR UNSECURED 07/19 1.45					1.450000	29 Jul 2019		
		Local	250,000.000	99.996420	249,991.05	99.931000	249,827.50	-163.55	0.23
		Base		99.996420	249,991.05	99.931000	249,827.50	-163.55	0.23
69353RFH6	PNC BANK NA SR UNSECURED 01/21 2.5					2.500000	22 Jan 2021		
		Local	850,000.000	99.238136	843,524.16	100.334523	852,843.45	9,319.29	0.78
		Base		99.238136	843,524.16	100.334523	852,843.45	9,319.29	0.78
69353RFN3	PNC BANK NA SR UNSECURED 06/21 VAR					2.763000	10 Jun 2021		
		Local	300,000.000	100.000000	300,000.00	100.087500	300,262.50	262.50	0.28
		Base		100.000000	300,000.00	100.087500	300,262.50	262.50	0.28
69371RN36	PACCAR FINANCIAL CORP SR UNSECURED 08/19 1.2					1.200000	12 Aug 2019		
		Local	270,000.000	100.000000	270,000.00	99.862953	269,629.97	-370.03	0.25
		Base		100.000000	270,000.00	99.862953	269,629.97	-370.03	0.25
69371RP34	PACCAR FINANCIAL CORP SR UNSECURED 05/21 VAR					2.805130	10 May 2021		
		Local	2,080,000.000	100.012735	2,080,264.88	100.131609	2,082,737.47	2,472.59	1.91
		Base		100.012735	2,080,264.88	100.131609	2,082,737.47	2,472.59	1.91
742718FA2	PROCTER + GAMBLE CO/THE SR UNSECURED 10/20 1.9					1.900000	23 Oct 2020		
		Local	780,000.000	99.932869	779,476.38	99.951686	779,623.15	146.77	0.72
		Base		99.932869	779,476.38	99.951686	779,623.15	146.77	0.72
857477AS2	STATE STREET CORP SR UNSECURED 08/20 2.55					2.550000	18 Aug 2020		
		Local	1,050,000.000	100.749267	1,057,867.30	100.444379	1,054,665.98	-3,201.32	0.97
		Base		100.749267	1,057,867.30	100.444379	1,054,665.98	-3,201.32	0.97
857477AV5	STATE STREET CORP SR UNSECURED 05/21 1.95					1.950000	19 May 2021		
		Local	823,000.000	98.337045	809,313.88	99.739353	820,854.88	11,541.00	0.75
		Base		98.337045	809,313.88	99.739353	820,854.88	11,541.00	0.75

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
86787EBE6	SUNTRUST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
		Local	600,000.000	99.951093	599,706.56	101.273665	607,641.99	7,935.43	0.56
		Base		99.951093	599,706.56	101.273665	607,641.99	7,935.43	0.56
88579YBF7	3M COMPANY SR UNSECURED 03/22 2.75					2.750000	01 Mar 2022		
		Local	1,335,000.000	100.193238	1,337,579.73	101.646282	1,356,977.86	19,398.13	1.24
		Base		100.193238	1,337,579.73	101.646282	1,356,977.86	19,398.13	1.24
89231LAD9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2016 D A3					1.230000	15 Oct 2020		
		Local	77,863.190	99.995800	77,859.92	99.779430	77,691.45	-168.47	0.07
Original Face:		Base	320,000.000	99.995800	77,859.92	99.779430	77,691.45	-168.47	0.07
89237RAD0	TOYOTA AUTO RECEIVABLES OWNER TAOT 2017 C A3					1.780000	15 Nov 2021		
		Local	1,645,000.000	99.168209	1,631,317.03	99.647430	1,639,200.22	7,883.19	1.50
Original Face:		Base	1,645,000.000	99.168209	1,631,317.03	99.647430	1,639,200.22	7,883.19	1.50
89239AAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 A A3					2.910000	17 Jul 2023		
		Local	550,000.000	99.983336	549,908.35	101.580200	558,691.10	8,782.75	0.51
Original Face:		Base	550,000.000	99.983336	549,908.35	101.580200	558,691.10	8,782.75	0.51
911312BP0	UNITED PARCEL SERVICE SR UNSECURED 04/21 2.05					2.050000	01 Apr 2021		
		Local	1,100,000.000	98.576957	1,084,346.53	99.834446	1,098,178.91	13,832.38	1.01
		Base		98.576957	1,084,346.53	99.834446	1,098,178.91	13,832.38	1.01
913017CK3	UNITED TECHNOLOGIES CORP SR UNSECURED 11/19 VAR					2.929000	01 Nov 2019		
		Local	685,000.000	100.000000	685,000.00	100.108075	685,740.31	740.31	0.63
		Base		100.000000	685,000.00	100.108075	685,740.31	740.31	0.63
931142EH2	WALMART INC SR UNSECURED 06/21 VAR					2.573130	23 Jun 2021		
		Local	625,000.000	100.000000	625,000.00	100.226726	626,417.04	1,417.04	0.57
		Base		100.000000	625,000.00	100.226726	626,417.04	1,417.04	0.57
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR					3.842500	04 Mar 2021		
		Local	500,000.000	101.136308	505,681.54	101.522705	507,613.53	1,931.99	0.47
		Base		101.136308	505,681.54	101.522705	507,613.53	1,931.99	0.47
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					3.465250	11 Feb 2022		
		Local	1,000,000.000	100.393395	1,003,933.95	100.586700	1,005,867.00	1,933.05	0.92
		Base		100.393395	1,003,933.95	100.586700	1,005,867.00	1,933.05	0.92

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
94988J5M5	WELLS FARGO BANK NA SR UNSECURED 01/21 VAR					2.906750	15 Jan 2021		
		600,000.000	Local	100.000000	600,000.00	100.059779	600,358.67	358.67	0.55
			Base	100.000000	600,000.00	100.059779	600,358.67	358.67	0.55
US DOLLAR Total									
		101,566,133.490	Local		101,366,634.94		101,792,223.43	425,588.49	93.36
	Original Face:	48,281,000.000	Base		101,366,634.94		101,792,223.43	425,588.49	93.36
FIXED INCOME Total									
		101,566,133.490	Base		101,366,634.94		101,792,223.43	425,588.49	93.36
	Original Face:	48,281,000.000							

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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									
		108,806,947.480	Base		108,608,717.58		109,032,074.10	423,356.52	100.00
Original Face:		48,281,000.000							

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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	100,500.020	1.000000	100,500.02	1.000000	100,500.02	0.00	0.01
		Base		1.000000	100,500.02	1.000000	100,500.02	0.00	0.01
US DOLLAR Total									
		Local	100,500.020		100,500.02		100,500.02	0.00	0.01
		Base			100,500.02		100,500.02	0.00	0.01
CASH Total									
		Base	100,500.020		100,500.02		100,500.02	0.00	0.01
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
22599G006	CREDIT AGRICOLE REPO REPO					2.450000	01 Jul 2019		
		Local	141,407,180.300	100.000000	141,407,180.30	100.000000	141,407,180.30	0.00	12.11
		Base		100.000000	141,407,180.30	100.000000	141,407,180.30	0.00	12.11
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP					2.450000	03 Jul 2019		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.14
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.14
912796QR3	TREASURY BILL 07/19 0.00000					2.462000	18 Jul 2019		
		Local	80,000,000.000	99.886265	79,909,012.21	99.906000	79,924,800.00	15,787.79	6.84
		Base		99.886265	79,909,012.21	99.906000	79,924,800.00	15,787.79	6.84
912796RM3	TREASURY BILL 11/19 0.00000					2.535000	07 Nov 2019		
		Local	10,000,000.000	99.091625	9,909,162.50	99.268444	9,926,844.40	17,681.90	0.85
		Base		99.091625	9,909,162.50	99.268444	9,926,844.40	17,681.90	0.85
912796RT8	TREASURY BILL 01/20 0.00000					2.438000	02 Jan 2020		
		Local	25,000,000.000	98.747139	24,686,784.72	98.964744	24,741,186.00	54,401.28	2.12
		Base		98.747139	24,686,784.72	98.964744	24,741,186.00	54,401.28	2.12

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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
979QHR003	SOUTH STREET REPO					2.300000	01 Jul 2019		
		Local	85,000,000.000	100.000000	85,000,000.00	100.000000	85,000,000.00	0.00	7.28
		Base		100.000000	85,000,000.00	100.000000	85,000,000.00	0.00	7.28
979QHR003	SOUTH STREET REPO					2.600000	01 Jul 2019		
		Local	70,016,931.350	100.000000	70,016,931.35	100.000000	70,016,931.35	0.00	5.99
		Base		100.000000	70,016,931.35	100.000000	70,016,931.35	0.00	5.99
US DOLLAR Total									
		Local	436,424,111.650		435,929,071.08		436,016,942.05	87,870.97	37.33
		Base			435,929,071.08		436,016,942.05	87,870.97	37.33
CASH EQUIVALENT Total									
		Base	436,424,111.650		435,929,071.08		436,016,942.05	87,870.97	37.33
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
31307CLJ5	FED HM LN PC POOL J23929 FG 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	7,762,816.530	101.247006	7,859,619.34	100.949075	7,836,491.48	-23,127.86	0.67
	Original Face:	Base	20,540,000.000	101.247006	7,859,619.34	100.949075	7,836,491.48	-23,127.86	0.67
3130ADG48	FEDERAL HOME LOAN BANK BONDS 01/21 2.25					2.250000	29 Jan 2021		
		Local	9,700,000.000	99.720692	9,672,907.08	100.018204	9,701,765.79	28,858.71	0.83
		Base		99.720692	9,672,907.08	100.018204	9,701,765.79	28,858.71	0.83
3130AF5B9	FEDERAL HOME LOAN BANK BONDS 10/21 3					3.000000	12 Oct 2021		
		Local	20,000,000.000	99.950538	19,990,107.66	102.663578	20,532,715.60	542,607.94	1.76
		Base		99.950538	19,990,107.66	102.663578	20,532,715.60	542,607.94	1.76
3130AGBF1	FEDERAL HOME LOAN BANK BONDS 07/21 2.6					2.600000	16 Jul 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.301258	5,015,062.90	15,062.90	0.43
		Base		100.000000	5,000,000.00	100.301258	5,015,062.90	15,062.90	0.43
3130AGH65	FEDERAL HOME LOAN BANK BONDS 06/23 2.62					2.620000	05 Jun 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.161551	10,016,155.10	16,155.10	0.86
		Base		100.000000	10,000,000.00	100.161551	10,016,155.10	16,155.10	0.86

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.500000	01 Mar 2042		
		Local	10,043,450.840	104.862775	10,531,841.26	103.868779	10,432,009.76	-99,831.50	0.89
	Original Face:	Base	24,487,993.000	104.862775	10,531,841.26	103.868779	10,432,009.76	-99,831.50	0.89
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
		Local	3,402,933.400	104.767576	3,565,170.82	103.887065	3,535,207.63	-29,963.19	0.30
	Original Face:	Base	10,000,000.000	104.767576	3,565,170.82	103.887065	3,535,207.63	-29,963.19	0.30
3132X0EY3	FARMER MAC UNSECURED 02/20 VAR					2.719630	19 Feb 2020		
		Local	20,000,000.000	100.000000	20,000,000.00	100.217951	20,043,590.20	43,590.20	1.72
		Base		100.000000	20,000,000.00	100.217951	20,043,590.20	43,590.20	1.72
3132X0NX5	FARMER MAC NOTES 01/22 VAR					2.675500	03 Jan 2022		
		Local	5,000,000.000	100.199488	5,009,974.39	99.946038	4,997,301.90	-12,672.49	0.43
		Base		100.199488	5,009,974.39	99.946038	4,997,301.90	-12,672.49	0.43
313370US5	FEDERAL HOME LOAN BANK BONDS 09/20 2.875					2.875000	11 Sep 2020		
		Local	9,300,000.000	99.943926	9,294,785.12	101.103581	9,402,633.03	107,847.91	0.80
		Base		99.943926	9,294,785.12	101.103581	9,402,633.03	107,847.91	0.80
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					2.743630	22 Jan 2021		
		Local	10,000,000.000	99.993749	9,999,374.93	100.407747	10,040,774.70	41,399.77	0.86
		Base		99.993749	9,999,374.93	100.407747	10,040,774.70	41,399.77	0.86
3133EGZS7	FEDERAL FARM CREDIT BANK BONDS 10/19 VAR					2.583630	24 Oct 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	100.051021	10,005,102.10	5,102.10	0.86
		Base		100.000000	10,000,000.00	100.051021	10,005,102.10	5,102.10	0.86
3133EJT74	FEDERAL FARM CREDIT BANK BONDS 11/21 3.05					3.050000	15 Nov 2021		
		Local	5,000,000.000	99.923179	4,996,158.94	102.876524	5,143,826.20	147,667.26	0.44
		Base		99.923179	4,996,158.94	102.876524	5,143,826.20	147,667.26	0.44
3133EKAF3	FEDERAL FARM CREDIT BANK BONDS 02/20 2.54					2.540000	12 Feb 2020		
		Local	10,000,000.000	99.988657	9,998,865.73	100.335331	10,033,533.10	34,667.37	0.86
		Base		99.988657	9,998,865.73	100.335331	10,033,533.10	34,667.37	0.86
3133EKDM5	FEDERAL FARM CREDIT BANK BONDS 03/21 VAR					2.550000	18 Mar 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	99.971676	4,998,583.80	-1,416.20	0.43
		Base		100.000000	5,000,000.00	99.971676	4,998,583.80	-1,416.20	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
3134GS3N3	FREDDIE MAC NOTES 08/22 2.75					2.750000	26 Aug 2022		
		5,000,000.000	Local	100.000000	5,000,000.00	100.091666	5,004,583.30	4,583.30	0.43
			Base	100.000000	5,000,000.00	100.091666	5,004,583.30	4,583.30	0.43
3134GS7K5	FREDDIE MAC NOTES 03/24 2.875					2.875000	27 Mar 2024		
		20,000,000.000	Local	100.000000	20,000,000.00	100.144912	20,028,982.40	28,982.40	1.71
			Base	100.000000	20,000,000.00	100.144912	20,028,982.40	28,982.40	1.71
3134GSB95	FREDDIE MAC NOTES 11/20 3					3.000000	27 Nov 2020		
		5,000,000.000	Local	100.000000	5,000,000.00	100.402800	5,020,140.00	20,140.00	0.43
			Base	100.000000	5,000,000.00	100.402800	5,020,140.00	20,140.00	0.43
3134GTNJ8	FREDDIE MAC NOTES 05/22 VAR					2.500000	23 May 2022		
		5,000,000.000	Local	100.000000	5,000,000.00	100.052300	5,002,615.00	2,615.00	0.43
			Base	100.000000	5,000,000.00	100.052300	5,002,615.00	2,615.00	0.43
3134GTUM3	FREDDIE MAC NOTES 06/24 2.4					2.400000	17 Jun 2024		
		5,000,000.000	Local	100.000000	5,000,000.00	100.076061	5,003,803.05	3,803.05	0.43
			Base	100.000000	5,000,000.00	100.076061	5,003,803.05	3,803.05	0.43
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.700000	27 Jan 2020		
		10,000,000.000	Local	100.000000	10,000,000.00	99.744192	9,974,419.20	-25,580.80	0.85
			Base	100.000000	10,000,000.00	99.744192	9,974,419.20	-25,580.80	0.85
3135G0U35	FANNIE MAE NOTES 06/21 2.75					2.750000	22 Jun 2021		
		10,000,000.000	Local	99.984807	9,998,480.70	101.865120	10,186,512.00	188,031.30	0.87
			Base	99.984807	9,998,480.70	101.865120	10,186,512.00	188,031.30	0.87
3135G0U92	FANNIE MAE NOTES 01/22 2.625					2.625000	11 Jan 2022		
		16,000,000.000	Local	99.939234	15,990,277.37	102.076741	16,332,278.56	342,001.19	1.40
			Base	99.939234	15,990,277.37	102.076741	16,332,278.56	342,001.19	1.40
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.250000	25 Dec 2038		
		177,771.100	Local	100.135044	178,011.17	99.740220	177,309.29	-701.88	0.02
Original Face:		5,000,000.000	Base	100.135044	178,011.17	99.740220	177,309.29	-701.88	0.02
3136A8PR5	FANNIE MAE FNR 2012 100 TA					1.750000	25 Apr 2042		
		4,008,358.380	Local	99.759544	3,998,720.05	97.760720	3,918,600.01	-80,120.04	0.34
Original Face:		11,452,445.000	Base	99.759544	3,998,720.05	97.760720	3,918,600.01	-80,120.04	0.34

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136ACHX2	FANNIE MAE FNR 2013 17 WB					1.750000	25 Aug 2042		
		Local	5,245,553.270	100.296272	5,261,094.38	97.029510	5,089,734.63	-171,359.75	0.44
	Original Face:	Base	11,058,708.000	100.296272	5,261,094.38	97.029510	5,089,734.63	-171,359.75	0.44
3136AM6C8	FANNIE MAE FNR 2015 24 A					3.000000	25 Jun 2039		
		Local	8,911,615.000	101.929972	9,083,606.65	100.569850	8,962,397.84	-121,208.81	0.77
	Original Face:	Base	38,900,000.000	101.929972	9,083,606.65	100.569850	8,962,397.84	-121,208.81	0.77
3136AP3Z3	FANNIEMAE ACES FNA 2015 M12 FA					2.781880	25 Apr 2020		
		Local	59,495.410	99.994218	59,491.97	99.841350	59,401.02	-90.95	0.01
	Original Face:	Base	5,000,000.000	99.994218	59,491.97	99.841350	59,401.02	-90.95	0.01
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.500000	15 Apr 2038		
		Local	557,296.000	98.559249	549,266.75	99.868200	556,561.48	7,294.73	0.05
	Original Face:	Base	5,000,000.000	98.559249	549,266.75	99.868200	556,561.48	7,294.73	0.05
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	2,535,753.300	99.976760	2,535,164.00	100.197590	2,540,763.69	5,599.69	0.22
	Original Face:	Base	10,000,000.000	99.976760	2,535,164.00	100.197590	2,540,763.69	5,599.69	0.22
3137APS27	FREDDIE MAC FHR 4053 PA					3.000000	15 Apr 2040		
		Local	2,033,254.600	103.012232	2,094,500.94	100.728100	2,048,058.73	-46,442.21	0.18
	Original Face:	Base	10,000,000.000	103.012232	2,094,500.94	100.728100	2,048,058.73	-46,442.21	0.18
3137AQTX6	FREDDIE MAC FHR 4048 CA					2.000000	15 Sep 2041		
		Local	2,744,497.850	100.760976	2,765,382.82	100.665430	2,762,760.56	-2,622.26	0.24
	Original Face:	Base	12,022,600.000	100.760976	2,765,382.82	100.665430	2,762,760.56	-2,622.26	0.24
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
		Local	4,793,401.540	100.378063	4,811,523.64	99.608540	4,774,637.29	-36,886.35	0.41
	Original Face:	Base	15,363,692.000	100.378063	4,811,523.64	99.608540	4,774,637.29	-36,886.35	0.41
3137ARV78	FREDDIE MAC FHR 4079 AH					2.000000	15 Jul 2027		
		Local	6,991,991.280	101.487241	7,095,979.01	99.185770	6,935,060.39	-160,918.62	0.59
	Original Face:	Base	24,000,000.000	101.487241	7,095,979.01	99.185770	6,935,060.39	-160,918.62	0.59
3137ASUV4	FREDDIE MAC FHR 4094 CA					2.000000	15 Aug 2039		
		Local	1,551,793.400	100.349353	1,557,214.64	100.191560	1,554,766.02	-2,448.62	0.13
	Original Face:	Base	10,000,000.000	100.349353	1,557,214.64	100.191560	1,554,766.02	-2,448.62	0.13

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3137AUBR9	FREDDIE MAC FHR 4111 AG					1.750000	15 Aug 2039		
		Local	4,039,491.310	100.784196	4,071,168.84	100.126020	4,044,581.88	-26,586.96	0.35
Original Face:		Base	29,723,368.000	100.784196	4,071,168.84	100.126020	4,044,581.88	-26,586.96	0.35
3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.000000	15 Feb 2042		
		Local	1,267,008.440	101.703382	1,288,590.43	98.542680	1,248,544.07	-40,046.36	0.11
Original Face:		Base	9,815,000.000	101.703382	1,288,590.43	98.542680	1,248,544.07	-40,046.36	0.11
3137BMUC8	FHLMC MULTIFAMILY STRUCTURED P FHMS KJ03 A1					1.669000	25 Jan 2021		
		Local	1,837,219.800	100.095305	1,838,970.77	99.252750	1,823,491.18	-15,479.59	0.16
Original Face:		Base	4,690,000.000	100.095305	1,838,970.77	99.252750	1,823,491.18	-15,479.59	0.16
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.000000	15 Oct 2040		
		Local	7,764,359.200	101.830479	7,906,484.14	101.751050	7,900,317.01	-6,167.13	0.68
Original Face:		Base	10,000,000.000	101.830479	7,906,484.14	101.751050	7,900,317.01	-6,167.13	0.68
3137FEVL1	FREDDIE MAC FHR 4800 UA					3.500000	15 Dec 2044		
		Local	13,370,828.360	99.891168	13,356,276.57	103.008010	13,773,024.21	416,747.64	1.18
Original Face:		Base	14,712,277.000	99.891168	13,356,276.57	103.008010	13,773,024.21	416,747.64	1.18
3137GACU9	FREDDIE MAC FHR 3721 DB					3.000000	15 Sep 2030		
		Local	1,069,435.000	101.822125	1,088,921.44	100.549410	1,075,310.58	-13,610.86	0.09
Original Face:		Base	10,000,000.000	101.822125	1,088,921.44	100.549410	1,075,310.58	-13,610.86	0.09
313921FR4	FANNIE MAE FNR 2001 56 KZ					6.500000	25 Oct 2031		
		Local	1,156,582.350	109.584165	1,267,431.11	111.060240	1,284,503.13	17,072.02	0.11
Original Face:		Base	12,777,000.000	109.584165	1,267,431.11	111.060240	1,284,503.13	17,072.02	0.11
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	321,957.000	105.987241	341,233.34	112.792840	363,144.44	21,911.10	0.03
Original Face:		Base	10,000,000.000	105.987241	341,233.34	112.792840	363,144.44	21,911.10	0.03
31397UG52	FANNIE MAE FNR 2011 64 DB					4.000000	25 Jul 2041		
		Local	363,919.300	104.327943	379,669.52	106.459010	387,424.88	7,755.36	0.03
Original Face:		Base	5,000,000.000	104.327943	379,669.52	106.459010	387,424.88	7,755.36	0.03
31398CD47	FREDDIE MAC FHR 3527 DA					4.000000	15 Apr 2029		
		Local	468,028.160	102.820760	481,230.11	102.254630	478,580.46	-2,649.65	0.04
Original Face:		Base	16,000,000.000	102.820760	481,230.11	102.254630	478,580.46	-2,649.65	0.04

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31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	251,539.250	105.236368	264,710.77	106.430820	267,715.29	3,004.52	0.02
Original Face:		Base	5,000,000.000	105.236368	264,710.77	106.430820	267,715.29	3,004.52	0.02
31422BDM9	FARMER MAC NOTES 06/20 2.6					2.600000	30 Jun 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.648590	10,064,859.00	64,859.00	0.86
		Base		100.000000	10,000,000.00	100.648590	10,064,859.00	64,859.00	0.86
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					3.625000	20 Apr 2042		
		Local	1,297,344.370	102.821517	1,333,949.16	102.835608	1,334,131.97	182.81	0.11
Original Face:		Base	9,875,825.000	102.821517	1,333,949.16	102.835608	1,334,131.97	182.81	0.11
3617HPQB3	GNMA II POOL BJ2250 G2 11/33 FIXED 3.5					3.500000	20 Nov 2033		
		Local	4,767,579.100	99.940099	4,764,723.25	102.418169	4,882,867.22	118,143.97	0.42
Original Face:		Base	5,000,000.000	99.940099	4,764,723.25	102.418169	4,882,867.22	118,143.97	0.42
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA					2.000000	20 Aug 2041		
		Local	3,716,863.000	101.025246	3,754,969.99	100.755830	3,744,956.17	-10,013.82	0.32
Original Face:		Base	10,000,000.000	101.025246	3,754,969.99	100.755830	3,744,956.17	-10,013.82	0.32
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA					2.000000	20 Dec 2063		
		Local	931,889.400	99.681997	928,925.96	99.515210	927,371.69	-1,554.27	0.08
Original Face:		Base	2,000,000.000	99.681997	928,925.96	99.515210	927,371.69	-1,554.27	0.08
38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE					2.500000	20 Dec 2045		
		Local	4,113,110.800	100.131157	4,118,505.43	100.616640	4,138,473.89	19,968.46	0.35
Original Face:		Base	5,000,000.000	100.131157	4,118,505.43	100.616640	4,138,473.89	19,968.46	0.35
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459000	16 Jan 2040		
		Local	2,977,603.500	101.512904	3,022,651.77	99.658260	2,967,427.84	-55,223.93	0.25
Original Face:		Base	10,000,000.000	101.512904	3,022,651.77	99.658260	2,967,427.84	-55,223.93	0.25
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
		Local	4,025,742.300	95.349700	3,838,533.21	96.580750	3,888,092.11	49,558.90	0.33
Original Face:		Base	10,000,000.000	95.349700	3,838,533.21	96.580750	3,888,092.11	49,558.90	0.33
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	6,993,609.700	94.324914	6,596,716.31	94.398600	6,601,869.65	5,153.34	0.57
Original Face:		Base	10,000,000.000	94.324914	6,596,716.31	94.398600	6,601,869.65	5,153.34	0.57

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38379HVF9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 180 PB					2.500000	20 Apr 2043		
		Local	11,635,033.000	100.000000	11,635,033.00	101.590170	11,820,049.80	185,016.80	1.01
Original Face:		Base	11,635,033.000	100.000000	11,635,033.00	101.590170	11,820,049.80	185,016.80	1.01
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
		Local	4,568,013.400	97.682500	4,462,149.68	99.241120	4,533,347.66	71,197.98	0.39
Original Face:		Base	5,000,000.000	97.682500	4,462,149.68	99.241120	4,533,347.66	71,197.98	0.39
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	4,110,113.800	100.848589	4,144,991.79	103.448870	4,251,866.28	106,874.49	0.36
Original Face:		Base	10,000,000.000	100.848589	4,144,991.79	103.448870	4,251,866.28	106,874.49	0.36
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE					2.500000	20 Dec 2045		
		Local	4,269,897.900	100.234094	4,279,893.47	102.944620	4,395,630.17	115,736.70	0.38
Original Face:		Base	10,000,000.000	100.234094	4,279,893.47	102.944620	4,395,630.17	115,736.70	0.38
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A					2.000000	16 Aug 2056		
		Local	3,780,485.960	95.761285	3,620,241.95	96.044450	3,630,946.95	10,705.00	0.31
Original Face:		Base	4,000,000.000	95.761285	3,620,241.95	96.044450	3,630,946.95	10,705.00	0.31
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	4,756,395.950	96.325244	4,581,610.00	96.602290	4,594,787.41	13,177.41	0.39
Original Face:		Base	5,000,000.000	96.325244	4,581,610.00	96.602290	4,594,787.41	13,177.41	0.39
38380BPR0	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 136 AP					2.250000	20 Dec 2042		
		Local	3,504,897.320	98.880874	3,465,673.12	100.231370	3,513,006.60	47,333.48	0.30
Original Face:		Base	5,000,000.000	98.880874	3,465,673.12	100.231370	3,513,006.60	47,333.48	0.30
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
		Local	8,110,959.000	99.897376	8,102,635.19	100.705310	8,168,166.40	65,531.21	0.70
Original Face:		Base	10,000,000.000	99.897376	8,102,635.19	100.705310	8,168,166.40	65,531.21	0.70
38380H5Z1	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 184 MD					2.250000	20 Dec 2042		
		Local	4,228,205.910	99.205719	4,194,622.08	99.851460	4,221,925.33	27,303.25	0.36
Original Face:		Base	5,000,000.000	99.205719	4,194,622.08	99.851460	4,221,925.33	27,303.25	0.36
38380KE27	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 22 JA					3.000000	20 Jan 2044		
		Local	4,258,276.150	99.241745	4,225,987.57	101.532150	4,323,519.33	97,531.76	0.37
Original Face:		Base	5,000,000.000	99.241745	4,225,987.57	101.532150	4,323,519.33	97,531.76	0.37

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38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
		Local	4,252,054.250	100.069951	4,255,028.59	100.912969	4,290,874.19	35,845.60	0.37
Original Face:		Base	5,000,000.000	100.069951	4,255,028.59	100.912969	4,290,874.19	35,845.60	0.37
38380VL90	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 36 HB					3.000000	20 May 2045		
		Local	4,546,232.900	99.600177	4,528,056.03	101.680780	4,622,645.07	94,589.04	0.40
Original Face:		Base	5,000,000.000	99.600177	4,528,056.03	101.680780	4,622,645.07	94,589.04	0.40
38381TVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 44 LD					3.000000	20 Apr 2049		
		Local	9,949,891.140	99.863915	9,936,350.86	101.894970	10,138,438.59	202,087.73	0.87
Original Face:		Base	9,953,662.330	99.863915	9,936,350.86	101.894970	10,138,438.59	202,087.73	0.87
6903534B0	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000						26 Jan 2021		
		Local	7,000,000.000	102.361776	7,165,324.29	104.083000	7,285,810.00	120,485.71	0.62
		Base		102.361776	7,165,324.29	104.083000	7,285,810.00	120,485.71	0.62
6903534R5	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/19 0.00000						15 Nov 2019		
		Local	2,800,000.000	101.894399	2,853,043.17	102.020000	2,856,560.00	3,516.83	0.24
		Base		101.894399	2,853,043.17	102.020000	2,856,560.00	3,516.83	0.24
74274TAA8	PRIVATE EXPORT FUNDING SR UNSECURED 144A 12/19 2.1					2.100000	19 Dec 2019		
		Local	3,190,000.000	99.773714	3,182,781.49	99.937291	3,187,999.58	5,218.09	0.27
		Base		99.773714	3,182,781.49	99.937291	3,187,999.58	5,218.09	0.27
912796RW1	TREASURY BILL 07/19 0.00000					0.010000	05 Jul 2019		
		Local	25,000,000.000	99.972444	24,993,111.11	99.978331	24,994,582.75	1,471.64	2.14
		Base		99.972444	24,993,111.11	99.978331	24,994,582.75	1,471.64	2.14
9128284Q0	US TREASURY N/B 05/20 2.5					2.500000	31 May 2020		
		Local	20,000,000.000	99.957787	19,991,557.46	100.441406	20,088,281.20	96,723.74	1.72
		Base		99.957787	19,991,557.46	100.441406	20,088,281.20	96,723.74	1.72
9128284Y3	US TREASURY N/B 08/20 2.625					2.625000	31 Aug 2020		
		Local	65,000,000.000	99.868207	64,914,334.69	100.820316	65,533,205.40	618,870.71	5.61
		Base		99.868207	64,914,334.69	100.820316	65,533,205.40	618,870.71	5.61
9128285B2	US TREASURY N/B 09/20 2.75					2.750000	30 Sep 2020		
		Local	55,000,000.000	99.897630	54,943,696.57	101.046875	55,575,781.25	632,084.68	4.76
		Base		99.897630	54,943,696.57	101.046875	55,575,781.25	632,084.68	4.76

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9128285G1	US TREASURY N/B 10/20 2.875					2.875000	31 Oct 2020		
		Local	15,000,000.000	100.070004	15,010,500.53	101.300781	15,195,117.15	184,616.62	1.30
		Base		100.070004	15,010,500.53	101.300781	15,195,117.15	184,616.62	1.30
9128285Q9	US TREASURY N/B 11/20 2.75					2.750000	30 Nov 2020		
		Local	10,000,000.000	100.028379	10,002,837.92	101.250000	10,125,000.00	122,162.08	0.87
		Base		100.028379	10,002,837.92	101.250000	10,125,000.00	122,162.08	0.87
9128285X4	US TREASURY N/B 01/21 2.5					2.500000	31 Jan 2021		
		Local	25,000,000.000	99.993582	24,998,395.45	101.046875	25,261,718.75	263,323.30	2.16
		Base		99.993582	24,998,395.45	101.046875	25,261,718.75	263,323.30	2.16
9128286D7	US TREASURY N/B 02/21 2.5					2.500000	28 Feb 2021		
		Local	10,000,000.000	100.049548	10,004,954.80	101.113281	10,111,328.10	106,373.30	0.87
		Base		100.049548	10,004,954.80	101.113281	10,111,328.10	106,373.30	0.87
912828P87	US TREASURY N/B 02/21 1.125					1.125000	28 Feb 2021		
		Local	5,000,000.000	99.696614	4,984,830.72	98.871094	4,943,554.70	-41,276.02	0.42
		Base		99.696614	4,984,830.72	98.871094	4,943,554.70	-41,276.02	0.42
912828VK3	US TREASURY N/B 06/18 1.375					1.375000	30 Jun 2018		
		Local	0.000	0.000000	-57,544.17	0.000000	0.00	57,544.17	0.00
		Base		0.000000	-57,544.17	0.000000	0.00	57,544.17	0.00
912828VP2	US TREASURY N/B 07/20 2					2.000000	31 Jul 2020		
		Local	10,000,000.000	99.965878	9,996,587.78	100.066406	10,006,640.60	10,052.82	0.86
		Base		99.965878	9,996,587.78	100.066406	10,006,640.60	10,052.82	0.86
912828XV7	US TREASURY N/B 06/19 1.25					1.250000	30 Jun 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.86
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.86
912828XY1	US TREASURY N/B 06/20 2.5					2.500000	30 Jun 2020		
		Local	25,000,000.000	99.881017	24,970,254.21	100.523438	25,130,859.50	160,605.29	2.15
		Base		99.881017	24,970,254.21	100.523438	25,130,859.50	160,605.29	2.15
912828Y46	US TREASURY N/B 07/20 2.625					2.625000	31 Jul 2020		
		Local	40,000,000.000	100.640740	40,256,295.96	100.734375	40,293,750.00	37,454.04	3.45
		Base		100.640740	40,256,295.96	100.734375	40,293,750.00	37,454.04	3.45

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Holdings

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

As of: *June 30, 2019* *View Date:* *July 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									
		726,514,548.920	Local		727,184,416.79		731,960,217.18	4,775,800.39	62.66
	Original Face:	493,007,603.330	Base		727,184,416.79		731,960,217.18	4,775,800.39	62.66
FIXED INCOME Total									
		726,514,548.920	Base		727,184,416.79		731,960,217.18	4,775,800.39	62.66
	Original Face:	493,007,603.330							

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Books Closed

Prepared by State Street

Holdings

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

As of: *June 30, 2019* *View Date:* *July 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								
		1,163,039,160.590	Base	1,163,213,987.89		1,168,077,659.25	4,863,671.36	100.00
Original Face:		493,007,603.330						

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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
0347M3U28	ANGLESEA FDG PLC and ANG					2.510000	02 Jul 2019		
			25,000,000.000	Local	99.993028	24,998,256.94	99.993314	24,998,328.50	71.56	1.75
				Base	99.993028	24,998,256.94	99.993314	24,998,328.50	71.56	1.75
0347M3UG7	ANGLESEA FDG PLC and ANG					2.430000	16 Jul 2019		
			5,000,000.000	Local	99.898750	4,994,937.50	99.898750	4,994,937.50	0.00	0.35
				Base	99.898750	4,994,937.50	99.898750	4,994,937.50	0.00	0.35
0347M3V19	ANGLESEA FDG PLC and ANG					2.460000	01 Aug 2019		
			20,000,000.000	Local	99.788167	19,957,633.34	99.788167	19,957,633.34	0.00	1.40
				Base	99.788167	19,957,633.34	99.788167	19,957,633.34	0.00	1.40
03785EU10	APPLE INC					2.620000	01 Jul 2019		
			20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.40
				Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.40
03785EX17	APPLE INC					2.500000	01 Oct 2019		
			25,000,000.000	Local	99.361111	24,840,277.77	99.361111	24,840,277.77	0.00	1.74
				Base	99.361111	24,840,277.77	99.361111	24,840,277.77	0.00	1.74
04821UUJ9	ATLANTIC ASSET SECUR					2.440000	18 Jul 2019		
			20,000,000.000	Local	99.884778	19,976,955.56	99.884778	19,976,955.56	0.00	1.40
				Base	99.884778	19,976,955.56	99.884778	19,976,955.56	0.00	1.40
04821UUK6	ATLANTIC ASSET SECUR					2.410000	19 Jul 2019		
			16,600,000.000	Local	99.879500	16,579,997.00	99.879500	16,579,997.00	0.00	1.16
				Base	99.879500	16,579,997.00	99.879500	16,579,997.00	0.00	1.16
04821UUW0	ATLANTIC ASSET SECUR					2.530000	30 Jul 2019		
			15,000,000.000	Local	99.796194	14,969,429.17	99.796194	14,969,429.17	0.00	1.05
				Base	99.796194	14,969,429.17	99.796194	14,969,429.17	0.00	1.05
06370RA58	BANK OF MONTREAL-					2.520000	09 Aug 2019		
			20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.40
				Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.40

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06370RXP9	BANK OF MONTREAL-					2.520000	05 Jul 2019		
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.40
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.40
07644BV17	BEDFORD ROW FDG CORP					2.680000	01 Aug 2019		
		15,000,000.000	Local	99.769222	14,965,383.33	99.769222	14,965,383.33	0.00	1.05
			Base	99.769222	14,965,383.33	99.769222	14,965,383.33	0.00	1.05
07644CEU0	BEDFORD ROW FDG CORP					2.711250	11 Jul 2019		
		25,000,000.000	Local	100.007542	25,001,885.48	100.007542	25,001,885.48	0.00	1.75
			Base	100.007542	25,001,885.48	100.007542	25,001,885.48	0.00	1.75
07644CFT2	BEDFORD ROW FDG CORP					2.590000	03 Feb 2020		
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.70
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.70
09702MUA9	BOEING CO.					2.600000	10 Jul 2019		
		20,000,000.000	Local	99.935000	19,987,000.00	99.935000	19,987,000.00	0.00	1.40
			Base	99.935000	19,987,000.00	99.935000	19,987,000.00	0.00	1.40
09702MVE0	BOEING CO.					2.580000	14 Aug 2019		
		15,000,000.000	Local	99.684667	14,952,700.00	99.684667	14,952,700.00	0.00	1.05
			Base	99.684667	14,952,700.00	99.684667	14,952,700.00	0.00	1.05
09702MVM2	BOEING CO.					2.570000	21 Aug 2019		
		10,000,000.000	Local	99.635917	9,963,591.67	99.635917	9,963,591.67	0.00	0.70
			Base	99.635917	9,963,591.67	99.635917	9,963,591.67	0.00	0.70
12619UVE8	CRC FUNDING LLC					2.520000	14 Aug 2019		
		20,000,000.000	Local	99.692000	19,938,400.00	99.692000	19,938,400.00	0.00	1.39
			Base	99.692000	19,938,400.00	99.692000	19,938,400.00	0.00	1.39
13738KU21	CAN AST & CAN LTD JT					2.560000	02 Jul 2019		
		25,000,000.000	Local	99.992889	24,998,222.22	99.992889	24,998,222.22	0.00	1.75
			Base	99.992889	24,998,222.22	99.992889	24,998,222.22	0.00	1.75
15060YU81	CEDAR SPRING CPTL CO					2.550000	08 Jul 2019		
		10,000,000.000	Local	99.950417	9,995,041.67	99.950417	9,995,041.67	0.00	0.70
			Base	99.950417	9,995,041.67	99.950417	9,995,041.67	0.00	0.70

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
15060YUJ7	CEDAR SPRING CPTL CO				2.400000	18 Jul 2019		
	20,000,000.000	Local	99.886667	19,977,333.33	99.886667	19,977,333.33	0.00	1.40
		Base	99.886667	19,977,333.33	99.886667	19,977,333.33	0.00	1.40
15060YV56	CEDAR SPRING CPTL CO				2.410000	05 Aug 2019		
	20,000,000.000	Local	99.765694	19,953,138.89	99.765694	19,953,138.89	0.00	1.40
		Base	99.765694	19,953,138.89	99.765694	19,953,138.89	0.00	1.40
15963UV11	CHARIOT FNDG LLC				2.510000	01 Aug 2019		
	20,000,000.000	Local	99.783861	19,956,772.22	99.783861	19,956,772.22	0.00	1.40
		Base	99.783861	19,956,772.22	99.783861	19,956,772.22	0.00	1.40
19121BWG0	COCA-COLA COMPANY				2.550000	16 Sep 2019		
	10,000,000.000	Local	99.454583	9,945,458.33	99.454583	9,945,458.33	0.00	0.70
		Base	99.454583	9,945,458.33	99.454583	9,945,458.33	0.00	0.70
2063C1US7	CONCORD MIN CPTL CO				2.410000	26 Jul 2019		
	10,000,000.000	Local	99.832639	9,983,263.89	99.832639	9,983,263.89	0.00	0.70
		Base	99.832639	9,983,263.89	99.832639	9,983,263.89	0.00	0.70
2063C1UX6	CONCORD MIN CPTL CO				2.520000	31 Jul 2019		
	20,000,000.000	Local	99.790000	19,958,000.00	99.790000	19,958,000.00	0.00	1.40
		Base	99.790000	19,958,000.00	99.790000	19,958,000.00	0.00	1.40
2063C1V15	CONCORD MIN CPTL CO				2.460000	01 Aug 2019		
	20,000,000.000	Local	99.788167	19,957,633.34	99.788167	19,957,633.34	0.00	1.40
		Base	99.788167	19,957,633.34	99.788167	19,957,633.34	0.00	1.40
22599G006	CREDIT AGRICOLE REPO REPO				2.450000	01 Jul 2019		
	3,490,953.200	Local	100.000000	3,490,953.20	100.000000	3,490,953.20	0.00	0.24
		Base	100.000000	3,490,953.20	100.000000	3,490,953.20	0.00	0.24
22845AKT6	CROWN POINT CAP CO.				2.480000	09 Sep 2019		
	22,000,000.000	Local	100.000000	22,000,000.00	100.000000	22,000,000.00	0.00	1.54
		Base	100.000000	22,000,000.00	100.000000	22,000,000.00	0.00	1.54
23102VUG3	CUMMINS INC				2.490000	16 Jul 2019		
	25,000,000.000	Local	99.896250	24,974,062.50	99.896250	24,974,062.50	0.00	1.75
		Base	99.896250	24,974,062.50	99.896250	24,974,062.50	0.00	1.75

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
2546R3VN1	DISNEY (WALT) CO THE					2.470000	22 Aug 2019		
		20,000,000.000	Local	99.643222	19,928,644.44	99.643222	19,928,644.44	0.00	1.39
			Base	99.643222	19,928,644.44	99.643222	19,928,644.44	0.00	1.39
30601YA39	FAIRWAY FINANCE CORP					2.509880	05 Nov 2019		
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.70
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.70
30601YZQ1	FAIRWAY FINANCE CORP					2.494250	16 Oct 2019		
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.70
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.70
37737QUG7	GLAXOSMITHKLINE LLC					2.430000	16 Jul 2019		
		25,000,000.000	Local	99.898750	24,974,687.50	99.898750	24,974,687.50	0.00	1.75
			Base	99.898750	24,974,687.50	99.898750	24,974,687.50	0.00	1.75
37828XU98	GLENCOVE FDG DAC/LLC					2.580000	09 Jul 2019		
		25,000,000.000	Local	99.942667	24,985,666.67	99.942667	24,985,666.67	0.00	1.75
			Base	99.942667	24,985,666.67	99.942667	24,985,666.67	0.00	1.75
37829AAZ1	GLENCOVE FDG DAC/LLC					2.498750	10 Dec 2019		
		15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.05
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.05
38346MU28	GOTHAM FDG CORP					2.400000	02 Jul 2019		
		10,000,000.000	Local	99.993333	9,999,333.33	99.993333	9,999,333.33	0.00	0.70
			Base	99.993333	9,999,333.33	99.993333	9,999,333.33	0.00	0.70
38346MU36	GOTHAM FDG CORP					2.450000	03 Jul 2019		
		20,000,000.000	Local	99.986389	19,997,277.78	99.986389	19,997,277.78	0.00	1.40
			Base	99.986389	19,997,277.78	99.986389	19,997,277.78	0.00	1.40
38346MV27	GOTHAM FDG CORP					2.520000	02 Aug 2019		
		20,000,000.000	Local	99.776000	19,955,200.00	99.776000	19,955,200.00	0.00	1.40
			Base	99.776000	19,955,200.00	99.776000	19,955,200.00	0.00	1.40
40588MUF2	HALKIN FINANCE LLC USC					2.570000	15 Jul 2019		
		25,000,000.000	Local	99.900056	24,975,013.89	99.900056	24,975,013.89	0.00	1.75
			Base	99.900056	24,975,013.89	99.900056	24,975,013.89	0.00	1.75

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
40588MVL8	HALKIN FINANCE LLC USC					2.500000	20 Aug 2019		
		20,000,000.000	Local	99.652778	19,930,555.56	99.652778	19,930,555.56	0.00	1.39
			Base	99.652778	19,930,555.56	99.652778	19,930,555.56	0.00	1.39
45779QU12	INSTITUTIONAL SECURED					2.570000	01 Jul 2019		
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.75
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.75
45779QU20	INSTITUTIONAL SECURED					2.550000	02 Jul 2019		
		25,000,000.000	Local	99.992917	24,998,229.17	99.992917	24,998,229.17	0.00	1.75
			Base	99.992917	24,998,229.17	99.992917	24,998,229.17	0.00	1.75
45826FUC5	INTEL CORPORATION					2.450000	12 Jul 2019		
		20,000,000.000	Local	99.925139	19,985,027.78	99.925139	19,985,027.78	0.00	1.40
			Base	99.925139	19,985,027.78	99.925139	19,985,027.78	0.00	1.40
48803MNG0	KELLS FDG LLC					2.490000	04 Sep 2019		
		22,000,000.000	Local	99.566667	21,904,666.66	99.566667	21,904,666.66	0.00	1.53
			Base	99.566667	21,904,666.66	99.566667	21,904,666.66	0.00	1.53
48803TKG8	KELLS FDG LLC					2.540000	16 Sep 2019		
		20,000,000.000	Local	99.456722	19,891,344.44	99.456722	19,891,344.44	0.00	1.39
			Base	99.456722	19,891,344.44	99.456722	19,891,344.44	0.00	1.39
52952MU16	LEXINGTN PKR CAP CO LL					2.410000	01 Jul 2019		
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.40
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.40
52952MUA6	LEXINGTN PKR CAP CO LL					2.510000	10 Jul 2019		
		10,000,000.000	Local	99.937250	9,993,725.00	99.937250	9,993,725.00	0.00	0.70
			Base	99.937250	9,993,725.00	99.937250	9,993,725.00	0.00	0.70
52952MV72	LEXINGTN PKR CAP CO LL					2.550000	07 Aug 2019		
		20,000,000.000	Local	99.737917	19,947,583.33	99.737917	19,947,583.33	0.00	1.40
			Base	99.737917	19,947,583.33	99.737917	19,947,583.33	0.00	1.40
56274MUJ9	MANHATTAN ASSET FDG.					2.380000	18 Jul 2019		
		25,000,000.000	Local	99.887611	24,971,902.78	99.887611	24,971,902.78	0.00	1.75
			Base	99.887611	24,971,902.78	99.887611	24,971,902.78	0.00	1.75

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Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
62455BUF0	MOUNTCLIFF					2.500000	15 Jul 2019		
		18,800,000.000	Local	99.902778	18,781,722.22	99.902778	18,781,722.22	0.00	1.31
			Base	99.902778	18,781,722.22	99.902778	18,781,722.22	0.00	1.31
62455BUX1	MOUNTCLIFF					2.450000	31 Jul 2019		
		20,000,000.000	Local	99.795833	19,959,166.67	99.795833	19,959,166.67	0.00	1.40
			Base	99.795833	19,959,166.67	99.795833	19,959,166.67	0.00	1.40
62455BVK8	MOUNTCLIFF					2.550000	19 Aug 2019		
		10,000,000.000	Local	99.652917	9,965,291.67	99.652917	9,965,291.67	0.00	0.70
			Base	99.652917	9,965,291.67	99.652917	9,965,291.67	0.00	0.70
63763QVW4	NATIONAL SECS CLEARING					2.440000	30 Aug 2019		
		25,000,000.000	Local	99.593333	24,898,333.33	99.593333	24,898,333.33	0.00	1.74
			Base	99.593333	24,898,333.33	99.593333	24,898,333.33	0.00	1.74
65409SU55	NIEUW AMSTERDAM RECV					2.530000	05 Jul 2019		
		20,000,000.000	Local	99.971889	19,994,377.78	99.971889	19,994,377.78	0.00	1.40
			Base	99.971889	19,994,377.78	99.971889	19,994,377.78	0.00	1.40
65409SU89	NIEUW AMSTERDAM RECV					2.510000	08 Jul 2019		
		10,000,000.000	Local	99.951194	9,995,119.44	99.951194	9,995,119.44	0.00	0.70
			Base	99.951194	9,995,119.44	99.951194	9,995,119.44	0.00	0.70
65409SU89	NIEUW AMSTERDAM RECV					2.520000	08 Jul 2019		
		20,000,000.000	Local	99.951000	19,990,200.00	99.951000	19,990,200.00	0.00	1.40
			Base	99.951000	19,990,200.00	99.951000	19,990,200.00	0.00	1.40
66844DVK5	NORTHWESTERN UNIVERS					2.470000	19 Aug 2019		
		20,000,000.000	Local	99.663806	19,932,761.11	99.663806	19,932,761.11	0.00	1.39
			Base	99.663806	19,932,761.11	99.663806	19,932,761.11	0.00	1.39
66844DVV1	NORTHWESTERN UNIVERS					2.450000	29 Aug 2019		
		30,000,000.000	Local	99.598472	29,879,541.67	99.598472	29,879,541.67	0.00	2.09
			Base	99.598472	29,879,541.67	99.598472	29,879,541.67	0.00	2.09
67983UUN1	OLD LINE FUNDING LLC					2.540000	22 Jul 2019		
		7,100,000.000	Local	99.851833	7,089,480.17	99.851833	7,089,480.17	0.00	0.50
			Base	99.851833	7,089,480.17	99.851833	7,089,480.17	0.00	0.50

& 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
67983UX99	OLD LINE FUNDING LLC					2.550000	09 Oct 2019		
		20,000,000.000	Local	99.291667	19,858,333.33	99.291667	19,858,333.33	0.00	1.39
			Base	99.291667	19,858,333.33	99.291667	19,858,333.33	0.00	1.39
82124MUQ1	SHEFFIELD RECEIVABLE					2.550000	24 Jul 2019		
		20,000,000.000	Local	99.837083	19,967,416.67	99.837083	19,967,416.67	0.00	1.40
			Base	99.837083	19,967,416.67	99.837083	19,967,416.67	0.00	1.40
82124MVT4	SHEFFIELD RECEIVABLE					2.480000	27 Aug 2019		
		20,000,000.000	Local	99.607333	19,921,466.67	99.607333	19,921,466.67	0.00	1.39
			Base	99.607333	19,921,466.67	99.607333	19,921,466.67	0.00	1.39
82124MVW7	SHEFFIELD RECEIVABLE					2.570000	30 Aug 2019		
		10,000,000.000	Local	99.571667	9,957,166.66	99.571667	9,957,166.66	0.00	0.70
			Base	99.571667	9,957,166.66	99.571667	9,957,166.66	0.00	0.70
88602UUR9	THUNDER BAY FNDNG LLC					2.540000	25 Jul 2019		
		12,375,000.000	Local	99.830667	12,354,045.00	99.830667	12,354,045.00	0.00	0.86
			Base	99.830667	12,354,045.00	99.830667	12,354,045.00	0.00	0.86
88602UVE7	THUNDER BAY FNDNG LLC					2.520000	14 Aug 2019		
		20,000,000.000	Local	99.692000	19,938,400.00	99.692000	19,938,400.00	0.00	1.39
			Base	99.692000	19,938,400.00	99.692000	19,938,400.00	0.00	1.39
88603LBL2	THUNDER BAY FNDNG LLC					2.521630	10 Oct 2019		
		15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.05
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.05
91058UUK7	UNITED HEALTHCARE CO					2.530000	19 Jul 2019		
		17,000,000.000	Local	99.873500	16,978,495.00	99.873500	16,978,495.00	0.00	1.19
			Base	99.873500	16,978,495.00	99.873500	16,978,495.00	0.00	1.19
91058UUX9	UNITED HEALTHCARE CO					2.530000	31 Jul 2019		
		15,000,000.000	Local	99.789167	14,968,375.00	99.789167	14,968,375.00	0.00	1.05
			Base	99.789167	14,968,375.00	99.789167	14,968,375.00	0.00	1.05
91058UVP5	UNITED HEALTHCARE CO					2.520000	23 Aug 2019		
		15,000,000.000	Local	99.629000	14,944,350.00	99.629000	14,944,350.00	0.00	1.05
			Base	99.629000	14,944,350.00	99.629000	14,944,350.00	0.00	1.05

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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
912796SN0	TREASURY BILL 10/19 0.00000				2.402900	17 Oct 2019		
	5,000,000.000	Local	99.279130	4,963,956.50	99.279130	4,963,956.50	0.00	0.35
		Base	99.279130	4,963,956.50	99.279130	4,963,956.50	0.00	0.35
92646LU16	VICTORY RECEIVABLES				2.490000	01 Jul 2019		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.40
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.40
92646LUF5	VICTORY RECEIVABLES				2.380000	15 Jul 2019		
	20,000,000.000	Local	99.907444	19,981,488.89	99.907444	19,981,488.89	0.00	1.40
		Base	99.907444	19,981,488.89	99.907444	19,981,488.89	0.00	1.40
96327SW40	WHEELS INC				2.530000	04 Sep 2019		
	7,000,000.000	Local	99.543194	6,968,023.61	99.543194	6,968,023.61	0.00	0.49
		Base	99.543194	6,968,023.61	99.543194	6,968,023.61	0.00	0.49
979QRC005	BANK OF AMERICA REPO				2.470000	01 Jul 2019		
	70,000,000.000	Local	100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	4.90
		Base	100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	4.90
US DOLLAR Total								
	1,361,365,953.200	Local		1,359,042,697.07		1,359,042,768.63	71.56	95.05
		Base		1,359,042,697.07		1,359,042,768.63	71.56	95.05
CASH EQUIVALENT Total								
	1,361,365,953.200	Base		1,359,042,697.07		1,359,042,768.63	71.56	95.05

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

14316LAA1	CARMAX AUTO OWNER TRUST CARMX 2019 2 A1				2.604480	15 Apr 2020		
	7,040,595.120	Local	100.000000	7,040,595.12	100.044970	7,043,761.28	3,166.16	0.49
Original Face:	10,000,000.000	Base	100.000000	7,040,595.12	100.044970	7,043,761.28	3,166.16	0.49
36256UAA6	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2019 1 A1				2.700410	20 Feb 2020		
	3,951,123.020	Local	100.000000	3,951,123.02	100.037070	3,952,587.70	1,464.68	0.28
Original Face:	10,000,000.000	Base	100.000000	3,951,123.02	100.037070	3,952,587.70	1,464.68	0.28

& 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
36257AAA9	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2019 2 A1					2.596760	20 May 2020		
		Local	4,991,824.410	100.000000	4,991,824.41	100.034680	4,993,555.57	1,731.16	0.35
Original Face:		Base	6,500,000.000	100.000000	4,991,824.41	100.034680	4,993,555.57	1,731.16	0.35
448969AA3	HYUNDAI AUTO LEASE SECURITIZAT HALST 2019 A A1 144A					2.662400	13 Mar 2020		
		Local	1,937,394.440	100.000000	1,937,394.44	100.012004	1,937,627.00	232.56	0.14
Original Face:		Base	5,000,000.000	100.000000	1,937,394.44	100.012004	1,937,627.00	232.56	0.14
44932NAA8	HYUNDAI AUTO RECEIVABLES TRUST HART 2019 A A1					2.604640	15 Apr 2020		
		Local	3,098,929.360	100.000000	3,098,929.36	100.033400	3,099,964.40	1,035.04	0.22
Original Face:		Base	5,000,000.000	100.000000	3,098,929.36	100.033400	3,099,964.40	1,035.04	0.22
912796QV4	TREASURY BILL 08/19 0.00000						15 Aug 2019		
		Local	30,000,000.000	99.701875	29,910,562.50	99.738437	29,921,531.10	10,968.60	2.09
		Base		99.701875	29,910,562.50	99.738437	29,921,531.10	10,968.60	2.09
912796SP5	TREASURY BILL 10/19 0.00000					0.010000	24 Oct 2019		
		Local	10,000,000.000	99.233014	9,923,301.38	99.364705	9,936,470.50	13,169.12	0.69
		Base		99.233014	9,923,301.38	99.364705	9,936,470.50	13,169.12	0.69
912796SQ3	TREASURY BILL 10/19 0.00000					0.010000	31 Oct 2019		
		Local	10,000,000.000	99.188361	9,918,836.08	99.314597	9,931,459.70	12,623.62	0.69
		Base		99.188361	9,918,836.08	99.314597	9,931,459.70	12,623.62	0.69
US DOLLAR Total									
		Local	71,019,866.350		70,772,566.31		70,816,957.25	44,390.94	4.95
Original Face:		Base	36,500,000.000		70,772,566.31		70,816,957.25	44,390.94	4.95
FIXED INCOME Total									
		Base	71,019,866.350		70,772,566.31		70,816,957.25	44,390.94	4.95
Original Face:			36,500,000.000						

& Issue has redenominated but Local is not converted
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Holdings

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

As of: *June 30, 2019* *View Date:* *July 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								
		1,432,385,819.550	Base	1,429,815,263.38		1,429,859,725.88	44,462.50	100.00
Original Face:		36,500,000.000						

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		-0.050	Local	1.000000	-0.05	1.000000	-0.05	0.00	0.00
			Base	1.000000	-0.05	1.000000	-0.05	0.00	0.00
US DOLLAR Total									
		-0.050	Local		-0.05		-0.05	0.00	0.00
			Base		-0.05		-0.05	0.00	0.00
CASH Total									
		-0.050	Base		-0.05		-0.05	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
7426M5W42	PRIVATE EXP. FUNDING					2.460000	04 Sep 2019		
		30,000,000.000	Local	99.555833	29,866,750.00	99.555833	29,866,750.00	0.00	1.88
			Base	99.555833	29,866,750.00	99.555833	29,866,750.00	0.00	1.88
7426M5W91	PRIVATE EXP. FUNDING					2.350000	09 Sep 2019		
		20,000,000.000	Local	99.543056	19,908,611.11	99.543056	19,908,611.11	0.00	1.25
			Base	99.543056	19,908,611.11	99.543056	19,908,611.11	0.00	1.25
7426M5X17	PRIVATE EXP. FUNDING					2.470000	01 Oct 2019		
		20,000,000.000	Local	99.368778	19,873,755.55	99.368778	19,873,755.55	0.00	1.25
			Base	99.368778	19,873,755.55	99.368778	19,873,755.55	0.00	1.25
7426M5XW9	PRIVATE EXP. FUNDING					2.160000	30 Oct 2019		
		20,000,000.000	Local	99.274000	19,854,800.00	99.274000	19,854,800.00	0.00	1.25
			Base	99.274000	19,854,800.00	99.274000	19,854,800.00	0.00	1.25
912796RF8	TREASURY BILL 10/19 0.00000					2.391200	10 Oct 2019		
		15,000,000.000	Local	99.329136	14,899,370.33	99.329136	14,899,370.33	0.00	0.94
			Base	99.329136	14,899,370.33	99.329136	14,899,370.33	0.00	0.94

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796RT8	TREASURY BILL 01/20 0.00000				2.520000	02 Jan 2020		
	5,000,000.000	Local	98.705000	4,935,250.00	98.705000	4,935,250.00	0.00	0.31
		Base	98.705000	4,935,250.00	98.705000	4,935,250.00	0.00	0.31
912796RZ4	TREASURY BILL 07/19 0.00000				2.471800	11 Jul 2019		
	10,000,000.000	Local	99.931339	9,993,133.89	99.931339	9,993,133.89	0.00	0.63
		Base	99.931339	9,993,133.89	99.931339	9,993,133.89	0.00	0.63
912796SF7	TREASURY BILL 08/19 0.00000				2.321200	29 Aug 2019		
	15,000,000.000	Local	99.619581	14,942,937.17	99.619581	14,942,937.17	0.00	0.94
		Base	99.619581	14,942,937.17	99.619581	14,942,937.17	0.00	0.94
912796SJ9	TREASURY BILL 09/19 0.00000				2.170000	19 Sep 2019		
	60,000,000.000	Local	99.517778	59,710,666.67	99.517778	59,710,666.67	0.00	3.76
		Base	99.517778	59,710,666.67	99.517778	59,710,666.67	0.00	3.76
912796SN0	TREASURY BILL 10/19 0.00000				2.401000	17 Oct 2019		
	10,000,000.000	Local	99.279700	9,927,970.00	99.279700	9,927,970.00	0.00	0.63
		Base	99.279700	9,927,970.00	99.279700	9,927,970.00	0.00	0.63
912796SX8	TREASURY BILL 12/19 0.00000				2.131000	19 Dec 2019		
	10,000,000.000	Local	98.987775	9,898,777.50	98.987775	9,898,777.50	0.00	0.62
		Base	98.987775	9,898,777.50	98.987775	9,898,777.50	0.00	0.62
912796SY6	TREASURY BILL 12/19 0.00000				2.045000	26 Dec 2019		
	10,000,000.000	Local	98.988861	9,898,886.11	98.988861	9,898,886.11	0.00	0.62
		Base	98.988861	9,898,886.11	98.988861	9,898,886.11	0.00	0.62
912796VL0	TREASURY BILL 07/19 0.00000				2.190200	16 Jul 2019		
	40,000,000.000	Local	99.908742	39,963,496.66	99.908742	39,963,496.66	0.00	2.52
		Base	99.908742	39,963,496.66	99.908742	39,963,496.66	0.00	2.52
912796VM8	TREASURY BILL 07/19 0.00000					23 Jul 2019		
	40,000,000.000	Local	99.864089	39,945,635.57	99.864089	39,945,635.57	0.00	2.52
		Base	99.864089	39,945,635.57	99.864089	39,945,635.57	0.00	2.52
912796VN6	TREASURY BILL 07/19 0.00000				2.326800	30 Jul 2019		
	20,000,000.000	Local	99.812563	19,962,512.67	99.812563	19,962,512.67	0.00	1.26
		Base	99.812563	19,962,512.67	99.812563	19,962,512.67	0.00	1.26

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796VQ9	TREASURY BILL 08/19 0.00000					2.152000	13 Aug 2019		
		Local	20,000,000.000	99.742956	19,948,591.11	99.742956	19,948,591.11	0.00	1.26
		Base		99.742956	19,948,591.11	99.742956	19,948,591.11	0.00	1.26
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					2.450000	01 Jul 2019		
		Local	175,000,000.000	100.000000	175,000,000.00	100.000000	175,000,000.00	0.00	11.02
		Base		100.000000	175,000,000.00	100.000000	175,000,000.00	0.00	11.02
926NKW009	AMHERST PIERPONT 04/15 VAR					2.430000	01 Jul 2019		
		Local	85,000,000.000	100.000000	85,000,000.00	100.000000	85,000,000.00	0.00	5.35
		Base		100.000000	85,000,000.00	100.000000	85,000,000.00	0.00	5.35
926NKW009	AMHERST PIERPONT 04/15 VAR					2.470000	03 Jul 2019		
		Local	50,000,000.000	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	3.15
		Base		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	3.15
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR					2.440000	01 Jul 2019		
		Local	175,000,000.000	100.000000	175,000,000.00	100.000000	175,000,000.00	0.00	11.02
		Base		100.000000	175,000,000.00	100.000000	175,000,000.00	0.00	11.02
979QHT009	WELLS FARGO REPO					2.390000	02 Jul 2019		
		Local	220,000,000.000	100.000000	220,000,000.00	100.000000	220,000,000.00	0.00	13.85
		Base		100.000000	220,000,000.00	100.000000	220,000,000.00	0.00	13.85
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					2.450000	01 Jul 2019		
		Local	60,807,372.030	100.000000	60,807,372.03	100.000000	60,807,372.03	0.00	3.83
		Base		100.000000	60,807,372.03	100.000000	60,807,372.03	0.00	3.83
US DOLLAR Total									
		Local	1,110,807,372.030		1,109,338,516.37		1,109,338,516.37	0.00	69.86
		Base			1,109,338,516.37		1,109,338,516.37	0.00	69.86
CASH EQUIVALENT Total									
		Base	1,110,807,372.030		1,109,338,516.37		1,109,338,516.37	0.00	69.86

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796QV4	TREASURY BILL 08/19 0.00000						15 Aug 2019		
		10,000,000.000	Local	99.694825	9,969,482.51	99.738437	9,973,843.70	4,361.19	0.63
			Base	99.694825	9,969,482.51	99.738437	9,973,843.70	4,361.19	0.63
912796SA8	TREASURY BILL 07/19 0.00000						25 Jul 2019		
		40,000,000.000	Local	99.838875	39,935,549.96	99.870000	39,948,000.00	12,450.04	2.52
			Base	99.838875	39,935,549.96	99.870000	39,948,000.00	12,450.04	2.52
912796SD2	TREASURY BILL 02/20 0.00000						27 Feb 2020		
		5,000,000.000	Local	98.342187	4,917,109.37	98.697931	4,934,896.55	17,787.18	0.31
			Base	98.342187	4,917,109.37	98.697931	4,934,896.55	17,787.18	0.31
912796SE0	TREASURY BILL 08/19 0.00000					0.010000	22 Aug 2019		
		10,000,000.000	Local	99.645389	9,964,538.89	99.696811	9,969,681.10	5,142.21	0.63
			Base	99.645389	9,964,538.89	99.696811	9,969,681.10	5,142.21	0.63
912796SF7	TREASURY BILL 08/19 0.00000					0.010000	29 Aug 2019		
		15,000,000.000	Local	99.596342	14,939,451.27	99.655833	14,948,374.95	8,923.68	0.94
			Base	99.596342	14,939,451.27	99.655833	14,948,374.95	8,923.68	0.94
912796SG5	TREASURY BILL 09/19 0.00000					0.010000	05 Sep 2019		
		15,000,000.000	Local	99.549458	14,932,418.74	99.616375	14,942,456.25	10,037.51	0.94
			Base	99.549458	14,932,418.74	99.616375	14,942,456.25	10,037.51	0.94
912796SJ9	TREASURY BILL 09/19 0.00000						19 Sep 2019		
		10,000,000.000	Local	99.455400	9,945,540.00	99.538296	9,953,829.60	8,289.60	0.63
			Base	99.455400	9,945,540.00	99.538296	9,953,829.60	8,289.60	0.63
912796SL4	TREASURY BILL 10/19 0.00000						03 Oct 2019		
		30,000,000.000	Local	99.473750	29,842,125.00	99.453625	29,836,087.50	-6,037.50	1.88
			Base	99.473750	29,842,125.00	99.453625	29,836,087.50	-6,037.50	1.88
912796SN0	TREASURY BILL 10/19 0.00000					0.010000	17 Oct 2019		
		15,000,000.000	Local	99.281500	14,892,224.96	99.385750	14,907,862.50	15,637.54	0.94
			Base	99.281500	14,892,224.96	99.385750	14,907,862.50	15,637.54	0.94
912796SP5	TREASURY BILL 10/19 0.00000					0.010000	24 Oct 2019		
		25,000,000.000	Local	99.234604	24,808,651.12	99.364705	24,841,176.25	32,525.13	1.56
			Base	99.234604	24,808,651.12	99.364705	24,841,176.25	32,525.13	1.56

& 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
912796SQ3	TREASURY BILL 10/19 0.00000					0.010000	31 Oct 2019		
		25,000,000.000	Local	99.189256	24,797,313.92	99.314597	24,828,649.25	31,335.33	1.56
			Base	99.189256	24,797,313.92	99.314597	24,828,649.25	31,335.33	1.56
912796SU4	TREASURY BILL 11/19 0.00000					0.010000	29 Nov 2019		
		10,000,000.000	Local	99.026889	9,902,688.92	99.133847	9,913,384.70	10,695.78	0.62
			Base	99.026889	9,902,688.92	99.133847	9,913,384.70	10,695.78	0.62
912796VJ5	TREASURY BILL 07/19 0.00000					0.010000	02 Jul 2019		
		70,000,000.000	Local	99.993454	69,995,417.49	99.994611	69,996,227.70	810.21	4.41
			Base	99.993454	69,995,417.49	99.994611	69,996,227.70	810.21	4.41
912796VK2	TREASURY BILL 07/19 0.00000					0.010000	09 Jul 2019		
		40,000,000.000	Local	99.946889	39,978,755.54	99.957000	39,982,800.00	4,044.46	2.52
			Base	99.946889	39,978,755.54	99.957000	39,982,800.00	4,044.46	2.52
912796VN6	TREASURY BILL 07/19 0.00000					0.010000	30 Jul 2019		
		60,000,000.000	Local	99.813527	59,888,116.34	99.827410	59,896,446.00	8,329.66	3.77
			Base	99.813527	59,888,116.34	99.827410	59,896,446.00	8,329.66	3.77
912796VP1	TREASURY BILL 08/19 0.00000					0.010000	06 Aug 2019		
		40,000,000.000	Local	99.769900	39,907,960.09	99.791250	39,916,500.00	8,539.91	2.51
			Base	99.769900	39,907,960.09	99.791250	39,916,500.00	8,539.91	2.51
912796VR7	TREASURY BILL 08/19 0.00000					0.010000	20 Aug 2019		
		60,000,000.000	Local	99.700926	59,820,555.72	99.709722	59,825,833.20	5,277.48	3.77
			Base	99.700926	59,820,555.72	99.709722	59,825,833.20	5,277.48	3.77
US DOLLAR Total									
		480,000,000.000	Local		478,437,899.84		478,616,049.25	178,149.41	30.14
			Base		478,437,899.84		478,616,049.25	178,149.41	30.14
FIXED INCOME Total									
		480,000,000.000	Base		478,437,899.84		478,616,049.25	178,149.41	30.14

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

Holdings

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

As of: *June 30, 2019* *View Date:* *July 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								
		1,590,807,371.980	Base	1,587,776,416.16		1,587,954,565.57	178,149.41	100.00

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

Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
919TFTII0	DREYFUS TAX EXEMPT CASH MGT DREYFUS TAX EX CASH MGT FD 264					1.645676	31 Dec 2030		
		Local	344,609.610	100.000000	344,609.61	100.000000	344,609.61	0.00	0.25
		Base		100.000000	344,609.61	100.000000	344,609.61	0.00	0.25
US DOLLAR Total									
		Local	344,609.610		344,609.61		344,609.61	0.00	0.25
		Base			344,609.61		344,609.61	0.00	0.25
CASH EQUIVALENT Total									
		Base	344,609.610		344,609.61		344,609.61	0.00	0.25
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
097437SE8	BOISE CITY ID INDEP SCH DIST BOISCD 08/21 FIXED 4					4.000000	01 Aug 2021		
		Local	1,500,000.000	105.486000	1,582,290.00	105.494000	1,582,410.00	120.00	1.14
		Base		105.486000	1,582,290.00	105.494000	1,582,410.00	120.00	1.14
18085PNC4	CLARK CNTY NV ARPT REVENUE CLAAPT 07/40 ADJUSTABLE VAR					1.870000	01 Jul 2040		
		Local	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	2.89
		Base		100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	2.89
1994916D8	COLUMBUS OH COL 07/22 FIXED 3					3.000000	01 Jul 2022		
		Local	5,000,000.000	104.984807	5,249,240.36	105.020000	5,251,000.00	1,759.64	3.79
		Base		104.984807	5,249,240.36	105.020000	5,251,000.00	1,759.64	3.79
25009XNN1	DES MOINES IA DES 06/21 FIXED 5					5.000000	01 Jun 2021		
		Local	4,000,000.000	106.696000	4,267,840.00	106.871000	4,274,840.00	7,000.00	3.09
		Base		106.696000	4,267,840.00	106.871000	4,274,840.00	7,000.00	3.09
349426AB2	FORT WORTH TX FTW 03/21 FIXED 5					5.000000	01 Mar 2021		
		Local	4,535,000.000	105.862000	4,800,841.70	106.154000	4,814,083.90	13,242.20	3.48
		Base		105.862000	4,800,841.70	106.154000	4,814,083.90	13,242.20	3.48

& 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
380037FL0	GLYNN BRUNSWICK GA MEMORIAL HO GLYMED 08/38 ADJUSTABLE VAR					1.900000	01 Aug 2038		
		Local	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	2.89
		Base		100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	2.89
46246K5E8	IOWA ST FIN AUTH REVENUE IASGEN 07/41 ADJUSTABLE VAR					1.800000	01 Jul 2041		
		Local	3,000,000.000	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	2.17
		Base		100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	2.17
486063XU9	KATY TX INDEP SCH DIST KATSCD 02/21 FIXED 5					5.000000	15 Feb 2021		
		Local	1,000,000.000	105.753000	1,057,530.00	105.826000	1,058,260.00	730.00	0.76
		Base		105.753000	1,057,530.00	105.826000	1,058,260.00	730.00	0.76
4952244N4	KING CNTY WA SCH DIST 411 ISS KINSCD 12/20 FIXED 4					4.000000	01 Dec 2020		
		Local	3,750,000.000	103.708000	3,889,050.00	103.708000	3,889,050.00	0.00	2.81
		Base		103.708000	3,889,050.00	103.708000	3,889,050.00	0.00	2.81
545910AM3	LOUDOUN CNTY VA INDL DEV AUTH LDNDEV 02/38 ADJUSTABLE VAR					1.840000	15 Feb 2038		
		Local	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	2.89
		Base		100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	2.89
548351AC9	LOWER NECHES VLY TX AUTH INDL LOWDEV 11/38 ADJUSTABLE VAR					1.900000	01 Nov 2038		
		Local	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	2.89
		Base		100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	2.89
574193JF6	MARYLAND ST MDS 08/19 FIXED 5					5.000000	01 Aug 2019		
		Local	4,950,000.000	100.300325	4,964,866.11	100.298000	4,964,751.00	-115.11	3.59
		Base		100.300325	4,964,866.11	100.298000	4,964,751.00	-115.11	3.59
57582RXU5	MASSACHUSETTS ST MAS 05/21 FIXED 5					5.000000	01 May 2021		
		Local	4,000,000.000	106.586227	4,263,449.06	106.745000	4,269,800.00	6,350.94	3.08
		Base		106.586227	4,263,449.06	106.745000	4,269,800.00	6,350.94	3.08
594615GH3	MICHIGAN ST BLDG AUTH REVENUE MISFAC 10/52 ADJUSTABLE VAR					1.850000	15 Oct 2052		
		Local	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	2.89
		Base		100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	2.89
597146AK5	MIDDLETOWN OH HOSP FACS REVENU MIDMED 11/39 ADJUSTABLE VAR					1.950000	15 Nov 2039		
		Local	2,225,000.000	100.000000	2,225,000.00	100.000000	2,225,000.00	0.00	1.61
		Base		100.000000	2,225,000.00	100.000000	2,225,000.00	0.00	1.61

& 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
603695FU6	MINNEAPOLIS MN SAINT PAUL MN MINMED 11/35 ADJUSTABLE VAR					1.960000	15 Nov 2035		
		Local	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	2.89
		Base		100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	2.89
60637AED0	MISSOURI ST HLTH EDUCTNL FAC MOSMED 08/41 ADJUSTABLE VAR					1.950000	01 Aug 2041		
		Local	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	2.89
		Base		100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	2.89
613340U48	MONTGOMERY CNTY MD MON 07/21 FIXED 5					5.000000	01 Jul 2021		
		Local	3,000,000.000	107.238972	3,217,169.15	107.374000	3,221,220.00	4,050.85	2.33
		Base		107.238972	3,217,169.15	107.374000	3,221,220.00	4,050.85	2.33
64971QQ63	NEW YORK CITY NY TRANSITIONAL NYCGEN 11/41 ADJUSTABLE VAR					1.890000	01 Nov 2041		
		Local	3,320,000.000	100.000000	3,320,000.00	100.000000	3,320,000.00	0.00	2.40
		Base		100.000000	3,320,000.00	100.000000	3,320,000.00	0.00	2.40
677632JG7	OHIO ST UNIV OHSHGR 06/35 ADJUSTABLE VAR					1.850000	01 Jun 2035		
		Local	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	2.89
		Base		100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	2.89
67765QGA8	OHIO ST WTR DEV AUTH REVENUE OHSWTR 06/21 FIXED 4					4.000000	01 Jun 2021		
		Local	2,000,000.000	105.008000	2,100,160.00	105.027000	2,100,540.00	380.00	1.52
		Base		105.008000	2,100,160.00	105.027000	2,100,540.00	380.00	1.52
67765QGB6	OHIO ST WTR DEV AUTH REVENUE OHSWTR 12/21 FIXED 4					4.000000	01 Dec 2021		
		Local	2,350,000.000	106.314000	2,498,379.00	106.313000	2,498,355.50	-23.50	1.80
		Base		106.314000	2,498,379.00	106.313000	2,498,355.50	-23.50	1.80
6845036V2	ORANGE CNTY FL HLTH FACS AUTH ORAMED 01/39 ADJUSTABLE VAR					1.830000	01 Jan 2039		
		Local	1,500,000.000	100.000000	1,500,000.00	100.000000	1,500,000.00	0.00	1.08
		Base		100.000000	1,500,000.00	100.000000	1,500,000.00	0.00	1.08
720611XS6	PIERCE CNTY WA SCH DIST 403 B PIESCD 12/20 FIXED 4					4.000000	01 Dec 2020		
		Local	2,000,000.000	103.682000	2,073,640.00	103.767000	2,075,340.00	1,700.00	1.50
		Base		103.682000	2,073,640.00	103.767000	2,075,340.00	1,700.00	1.50
720611XT4	PIERCE CNTY WA SCH DIST 403 B PIESCD 12/21 FIXED 4					4.000000	01 Dec 2021		
		Local	2,000,000.000	106.214000	2,124,280.00	106.360000	2,127,200.00	2,920.00	1.54
		Base		106.214000	2,124,280.00	106.360000	2,127,200.00	2,920.00	1.54

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
7417013T1	PRINCE GEORGES CNTY MD PRI 07/19 FIXED 5					5.000000	15 Jul 2019		
		Local	9,850,000.000	100.135478	9,863,344.62	100.134000	9,863,199.00	-145.62	7.13
		Base		100.135478	9,863,344.62	100.134000	9,863,199.00	-145.62	7.13
779240LN8	ROUND ROCK TX INDEP SCH DIST ROUSCD 08/19 FIXED 5					5.000000	01 Aug 2019		
		Local	5,210,000.000	100.294240	5,225,329.91	100.298000	5,225,525.80	195.89	3.78
		Base		100.294240	5,225,329.91	100.298000	5,225,525.80	195.89	3.78
792909BJ1	SAINT PAUL MN HSG REDEV AUTH STPMED 11/35 ADJUSTABLE VAR					1.850000	15 Nov 2035		
		Local	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	2.89
		Base		100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	2.89
803301BY5	SARASOTA CNTY FL PUBLIC HOSP D SARMED 07/37 ADJUSTABLE VAR					1.850000	01 Jul 2037		
		Local	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	2.89
		Base		100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	2.89
87638QBE8	TARRANT CNTY TX CULTURAL EDU F TAREDU 10/41 ADJUSTABLE VAR					1.900000	01 Oct 2041		
		Local	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	2.89
		Base		100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	2.89
89453PJ42	TRAVIS CNTY TX TRA 03/20 FIXED 2					2.000000	01 Mar 2020		
		Local	4,000,000.000	100.362065	4,014,482.58	100.427000	4,017,080.00	2,597.42	2.90
		Base		100.362065	4,014,482.58	100.427000	4,017,080.00	2,597.42	2.90
910678A68	UNITED TX INDEP SCH DIST UNDSCD 08/21 FIXED 4					4.000000	15 Aug 2021		
		Local	3,185,000.000	105.589190	3,363,015.69	105.567000	3,362,308.95	-706.74	2.43
		Base		105.589190	3,363,015.69	105.567000	3,362,308.95	-706.74	2.43
915137U35	UNIV OF TEXAS TX UNIHGR 08/39 ADJUSTABLE VAR					1.850000	01 Aug 2039		
		Local	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	2.89
		Base		100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	2.89
927889FJ9	VIRGINIA MN INDEP SCH DIST 70 VIRSCD 02/21 FIXED 5					5.000000	01 Feb 2021		
		Local	4,250,000.000	105.592000	4,487,660.00	105.609000	4,488,382.50	722.50	3.24
		Base		105.592000	4,487,660.00	105.609000	4,488,382.50	722.50	3.24
930876EA1	WAKE CNTY NC LIMITED OBLIG WAK 09/21 FIXED 5					5.000000	01 Sep 2021		
		Local	1,250,000.000	107.810602	1,347,632.53	107.896000	1,348,700.00	1,067.47	0.97
		Base		107.810602	1,347,632.53	107.896000	1,348,700.00	1,067.47	0.97

& 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
962523JM9	WHATCOM CNTY WA SCH DIST 502F WHASCD 12/20 FIXED 4					4.000000	01 Dec 2020		
		Local	1,000,000.000	103.647000	1,036,470.00	103.662000	1,036,620.00	150.00	0.75
		Base		103.647000	1,036,470.00	103.662000	1,036,620.00	150.00	0.75
977109CC9	WISCONSIN ST PETROLEUM INSPECT WISGEN 07/19 FIXED 4					4.000000	01 Jul 2019		
		Local	8,560,000.000	100.000000	8,560,000.00	100.000000	8,560,000.00	0.00	6.18
		Base		100.000000	8,560,000.00	100.000000	8,560,000.00	0.00	6.18
US DOLLAR Total									
		Local	135,435,000.000		138,031,670.71		138,073,666.65	41,995.94	99.75
		Base			138,031,670.71		138,073,666.65	41,995.94	99.75
FIXED INCOME Total									
		Base	135,435,000.000		138,031,670.71		138,073,666.65	41,995.94	99.75

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

Holdings

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

As of: *June 30, 2019* *View Date:* *July 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								
		135,779,609.610	Base	138,376,280.32		138,418,276.26	41,995.94	100.00

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

Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		209,673.180	Local	1.000000	209,673.18	1.000000	209,673.18	0.00	0.05
			Base	1.000000	209,673.18	1.000000	209,673.18	0.00	0.05
US DOLLAR Total									
		209,673.180	Local		209,673.18		209,673.18	0.00	0.05
			Base		209,673.18		209,673.18	0.00	0.05
CASH Total									
		209,673.180	Base		209,673.18		209,673.18	0.00	0.05
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
031162CN8	AMGEN INC SR UNSECURED 05/20 VAR					2.985250	11 May 2020		
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.29
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.29
0347M3U10	ANGLESEA FDG PLC and ANG					2.560000	01 Jul 2019		
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.29
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.29
04821UUA8	ATLANTIC ASSET SECUR					2.590000	10 Jul 2019		
		5,000,000.000	Local	99.935250	4,996,762.50	99.935250	4,996,762.50	0.00	1.29
			Base	99.935250	4,996,762.50	99.935250	4,996,762.50	0.00	1.29
15963UUA2	CHARIOT FNDG LLC					2.570000	10 Jul 2019		
		5,000,000.000	Local	99.935750	4,996,787.50	99.935750	4,996,787.50	0.00	1.29
			Base	99.935750	4,996,787.50	99.935750	4,996,787.50	0.00	1.29
17177MYK2	CIESCO LLC					2.500000	19 Nov 2019		
		5,000,000.000	Local	99.020833	4,951,041.67	99.020833	4,951,041.67	0.00	1.28
			Base	99.020833	4,951,041.67	99.020833	4,951,041.67	0.00	1.28

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
		Local	5,000,000.000	99.983439	4,999,171.96	99.983439	4,999,171.96	0.00	1.29
		Base		99.983439	4,999,171.96	99.983439	4,999,171.96	0.00	1.29
37828XU98	GLENCOVE FDG DAC/LLC					2.640000	09 Jul 2019		
		Local	5,000,000.000	99.941333	4,997,066.67	99.941333	4,997,066.67	0.00	1.29
		Base		99.941333	4,997,066.67	99.941333	4,997,066.67	0.00	1.29
37828XUF4	GLENCOVE FDG DAC/LLC					2.600000	15 Jul 2019		
		Local	5,000,000.000	99.898889	4,994,944.44	99.898889	4,994,944.44	0.00	1.29
		Base		99.898889	4,994,944.44	99.898889	4,994,944.44	0.00	1.29
62455BUX1	MOUNTCLIFF					2.620000	31 Jul 2019		
		Local	5,000,000.000	99.781667	4,989,083.33	99.781667	4,989,083.33	0.00	1.29
		Base		99.781667	4,989,083.33	99.781667	4,989,083.33	0.00	1.29
82124MVD9	SHEFFIELD RECEIVABLE					2.360000	13 Aug 2019		
		Local	5,000,000.000	99.718111	4,985,905.55	99.718111	4,985,905.55	0.00	1.29
		Base		99.718111	4,985,905.55	99.718111	4,985,905.55	0.00	1.29
91058UU19	UNITED HEALTHCARE CO					2.460000	01 Jul 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.29
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.29
912796QR3	TREASURY BILL 07/19 0.00000					2.332500	18 Jul 2019		
		Local	5,000,000.000	99.889854	4,994,492.71	99.889854	4,994,492.71	0.00	1.29
		Base		99.889854	4,994,492.71	99.889854	4,994,492.71	0.00	1.29
912796QV4	TREASURY BILL 08/19 0.00000					2.346500	15 Aug 2019		
		Local	5,000,000.000	99.706687	4,985,334.37	99.706687	4,985,334.37	0.00	1.29
		Base		99.706687	4,985,334.37	99.706687	4,985,334.37	0.00	1.29
912796RT8	TREASURY BILL 01/20 0.00000					2.465000	02 Jan 2020		
		Local	10,000,000.000	98.733264	9,873,326.39	98.733264	9,873,326.39	0.00	2.55
		Base		98.733264	9,873,326.39	98.733264	9,873,326.39	0.00	2.55
96327SV17	WHEELS INC					2.610000	01 Aug 2019		
		Local	5,000,000.000	99.775250	4,988,762.50	99.775250	4,988,762.50	0.00	1.29
		Base		99.775250	4,988,762.50	99.775250	4,988,762.50	0.00	1.29

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Base Currency: USD - US DOLLAR

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979QHR003	SOUTH STREET REPO					2.600000	01 Jul 2019		
		15,516,102.780	Local	100.000000	15,516,102.78	100.000000	15,516,102.78	0.00	4.00
			Base	100.000000	15,516,102.78	100.000000	15,516,102.78	0.00	4.00
US DOLLAR Total									
		95,516,102.780	Local		95,268,782.37		95,268,782.37	0.00	24.59
			Base		95,268,782.37		95,268,782.37	0.00	24.59
CASH EQUIVALENT Total									
		95,516,102.780	Base		95,268,782.37		95,268,782.37	0.00	24.59
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.800000	17 Feb 2021		
		2,000,000.000	Local	100.747279	2,014,945.58	100.626261	2,012,525.22	-2,420.36	0.52
			Base	100.747279	2,014,945.58	100.626261	2,012,525.22	-2,420.36	0.52
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.250000	05 May 2021		
		2,000,000.000	Local	99.978149	1,999,562.97	100.029605	2,000,592.10	1,029.13	0.52
			Base	99.978149	1,999,562.97	100.029605	2,000,592.10	1,029.13	0.52
037411AX3	APACHE CORP SR UNSECURED 02/21 3.625					3.625000	01 Feb 2021		
		1,000,000.000	Local	99.861444	998,614.44	101.466225	1,014,662.25	16,047.81	0.26
			Base	99.861444	998,614.44	101.466225	1,014,662.25	16,047.81	0.26
05586CAB0	BMW VEHICLE LEASE TRUST BMWLT 2018 1 A2					2.970000	21 Dec 2020		
		2,340,009.100	Local	99.993952	2,339,867.57	100.280920	2,346,582.65	6,715.08	0.61
Original Face:		2,500,000.000	Base	99.993952	2,339,867.57	100.280920	2,346,582.65	6,715.08	0.61
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR					2.999250	25 Jun 2022		
		5,500,000.000	Local	100.284942	5,515,671.80	100.288443	5,515,864.37	192.57	1.42
			Base	100.284942	5,515,671.80	100.288443	5,515,864.37	192.57	1.42
06367TF88	BANK OF MONTREAL SR UNSECURED 09/21 VAR					2.000000	15 Sep 2021		
		2,500,000.000	Local	100.000000	2,500,000.00	99.137660	2,478,441.50	-21,558.50	0.64
			Base	100.000000	2,500,000.00	99.137660	2,478,441.50	-21,558.50	0.64

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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
06367TRS1	BANK OF MONTREAL SR UNSECURED 02/22 VAR					2.250000	10 Feb 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	98.554391	4,927,719.55	-72,280.45	1.27
		Base		100.000000	5,000,000.00	98.554391	4,927,719.55	-72,280.45	1.27
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR					3.000000	24 Jul 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.440223	4,972,011.15	-27,988.85	1.28
		Base		100.000000	5,000,000.00	99.440223	4,972,011.15	-27,988.85	1.28
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR					3.046750	15 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.171000	5,008,550.00	8,550.00	1.29
		Base		100.000000	5,000,000.00	100.171000	5,008,550.00	8,550.00	1.29
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					3.064250	17 Jul 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	100.344880	3,010,346.40	10,346.40	0.78
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.344880	3,010,346.40	10,346.40	0.78
14041NEW7	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3					2.794250	15 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.244280	5,012,214.00	12,214.00	1.29
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	100.244280	5,012,214.00	12,214.00	1.29
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR					3.379880	08 Aug 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.359685	5,017,984.25	17,984.25	1.30
		Base		100.000000	5,000,000.00	100.359685	5,017,984.25	17,984.25	1.30
166764BQ2	CHEVRON CORP SR UNSECURED 03/20 VAR					2.730250	03 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.133676	5,006,683.80	6,683.80	1.29
		Base		100.000000	5,000,000.00	100.133676	5,006,683.80	6,683.80	1.29
17275RBK7	CISCO SYSTEMS INC SR UNSECURED 09/19 VAR					2.726630	20 Sep 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.076400	5,003,820.00	3,820.00	1.29
		Base		100.000000	5,000,000.00	100.076400	5,003,820.00	3,820.00	1.29
17325FAX6	CITIBANK NA SR UNSECURED 05/22 VAR					3.123380	20 May 2022		
		Local	4,900,000.000	100.198481	4,909,725.55	100.125144	4,906,132.06	-3,593.49	1.27
		Base		100.198481	4,909,725.55	100.125144	4,906,132.06	-3,593.49	1.27
191216BT6	COCA COLA CO/THE SR UNSECURED 10/20 1.875					1.875000	27 Oct 2020		
		Local	3,000,000.000	99.953375	2,998,601.24	99.784287	2,993,528.61	-5,072.63	0.77
		Base		99.953375	2,998,601.24	99.784287	2,993,528.61	-5,072.63	0.77

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24422ETR0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/20 VAR					2.633130	22 Jun 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.163608	5,008,180.40	8,180.40	1.29
		Base		100.000000	5,000,000.00	100.163608	5,008,180.40	8,180.40	1.29
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5					2.994250	15 Dec 2026		
		Local	4,000,000.000	100.000000	4,000,000.00	100.467240	4,018,689.60	18,689.60	1.04
Original Face:		Base	4,000,000.000	100.000000	4,000,000.00	100.467240	4,018,689.60	18,689.60	1.04
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222					2.222000	01 Mar 2021		
		Local	1,500,000.000	100.000000	1,500,000.00	100.277052	1,504,155.78	4,155.78	0.39
		Base		100.000000	1,500,000.00	100.277052	1,504,155.78	4,155.78	0.39
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.500000	15 Aug 2042		
		Local	2,136,758.600	101.314938	2,164,855.66	98.917068	2,113,618.96	-51,236.70	0.55
Original Face:		Base	5,000,000.000	101.314938	2,164,855.66	98.917068	2,113,618.96	-51,236.70	0.55
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4					4.000000	01 Feb 2034		
		Local	4,635,638.850	102.972678	4,773,441.45	104.647600	4,851,084.80	77,643.35	1.25
Original Face:		Base	5,000,000.000	102.972678	4,773,441.45	104.647600	4,851,084.80	77,643.35	1.25
312969QJ0	FED HM LN PC POOL B16757 FG 10/19 FIXED 5					5.000000	01 Oct 2019		
		Local	3,536.880	100.023467	3,537.71	102.363432	3,620.47	82.76	0.00
Original Face:		Base	2,500,000.000	100.023467	3,537.71	102.363432	3,620.47	82.76	0.00
3133EG6J9	FEDERAL FARM CREDIT BANK BONDS 02/24 VAR					2.748500	07 Feb 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.129667	5,006,483.35	6,483.35	1.29
		Base		100.000000	5,000,000.00	100.129667	5,006,483.35	6,483.35	1.29
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.700000	27 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	99.744192	4,987,209.60	-12,790.40	1.29
		Base		100.000000	5,000,000.00	99.744192	4,987,209.60	-12,790.40	1.29
3136A53R5	FANNIE MAE FNR 2012 55 PD					3.000000	25 May 2042		
		Local	1,631,729.900	102.675451	1,675,386.03	102.145650	1,666,741.11	-8,644.92	0.43
Original Face:		Base	5,100,000.000	102.675451	1,675,386.03	102.145650	1,666,741.11	-8,644.92	0.43
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					2.904380	25 Jun 2022		
		Local	1,963,601.270	100.000000	1,963,601.27	99.562680	1,955,014.05	-8,587.22	0.50
Original Face:		Base	3,000,000.000	100.000000	1,963,601.27	99.562680	1,955,014.05	-8,587.22	0.50

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136A9LG1	FANNIE MAE FNR 2012 114 GB					1.750000	25 Mar 2040		
		Local	1,906,770.950	100.400874	1,914,414.69	100.394370	1,914,290.68	-124.01	0.49
Original Face:		Base	7,000,000.000	100.400874	1,914,414.69	100.394370	1,914,290.68	-124.01	0.49
3136ACJY8	FANNIE MAE FNR 2013 17 PC					2.000000	25 Mar 2039		
		Local	1,153,995.500	100.214814	1,156,474.44	100.066870	1,154,767.18	-1,707.26	0.30
Original Face:		Base	5,000,000.000	100.214814	1,156,474.44	100.066870	1,154,767.18	-1,707.26	0.30
3136AEFZ5	FANNIE MAE FNR 2013 53 JL					3.000000	25 Jun 2043		
		Local	2,058,100.110	99.401835	2,045,789.27	107.643460	2,215,410.17	169,620.90	0.57
Original Face:		Base	9,000,000.000	99.401835	2,045,789.27	107.643460	2,215,410.17	169,620.90	0.57
3136AU5B3	FANNIE MAE FNR 2017 4 CA					3.500000	25 Jun 2042		
		Local	1,010,842.660	102.209945	1,033,181.73	102.127480	1,032,348.14	-833.59	0.27
Original Face:		Base	1,445,000.000	102.209945	1,033,181.73	102.127480	1,032,348.14	-833.59	0.27
3136B02X3	FANNIE MAE FNR 2018 13 PA					3.000000	25 Mar 2048		
		Local	1,828,641.950	98.673815	1,804,390.77	101.074880	1,848,297.66	43,906.89	0.48
Original Face:		Base	2,025,000.000	98.673815	1,804,390.77	101.074880	1,848,297.66	43,906.89	0.48
3136B1CE2	FANNIE MAE FNR 2018 16 LE					3.000000	25 May 2047		
		Local	4,411,887.550	98.665764	4,353,022.58	101.190380	4,464,405.78	111,383.20	1.15
Original Face:		Base	5,000,000.000	98.665764	4,353,022.58	101.190380	4,464,405.78	111,383.20	1.15
3136B2HG0	FANNIE MAE FNR 2018 49 LV					3.500000	25 Oct 2029		
		Local	4,628,257.300	101.833288	4,713,106.60	103.809270	4,804,560.12	91,453.52	1.24
Original Face:		Base	5,000,000.000	101.833288	4,713,106.60	103.809270	4,804,560.12	91,453.52	1.24
3136B32C3	FANNIE MAE FNR 2019 7 AL					3.000000	25 Aug 2048		
		Local	2,956,889.970	101.342111	2,996,574.73	101.980750	3,015,458.57	18,883.84	0.78
Original Face:		Base	3,000,000.000	101.342111	2,996,574.73	101.980750	3,015,458.57	18,883.84	0.78
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
		Local	2,956,889.970	99.860189	2,952,755.91	100.976750	2,985,771.39	33,015.48	0.77
Original Face:		Base	3,000,000.000	99.860189	2,952,755.91	100.976750	2,985,771.39	33,015.48	0.77
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.500000	15 Apr 2038		
		Local	557,296.000	98.559249	549,266.75	99.868200	556,561.48	7,294.73	0.14
Original Face:		Base	5,000,000.000	98.559249	549,266.75	99.868200	556,561.48	7,294.73	0.14

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3137A0WX9	FREDDIE MAC FHR 3714 KA					2.750000	15 Nov 2039		
		Local	3,156,232.400	101.437346	3,201,598.37	100.108410	3,159,654.07	-41,944.30	0.82
Original Face:		Base	40,000,000.000	101.437346	3,201,598.37	100.108410	3,159,654.07	-41,944.30	0.82
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	767,368.350	98.183759	753,431.09	99.453110	763,171.69	9,740.60	0.20
Original Face:		Base	5,000,000.000	98.183759	753,431.09	99.453110	763,171.69	9,740.60	0.20
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.000000	15 Nov 2020		
		Local	94,947.080	100.254774	95,188.98	100.030000	94,975.56	-213.42	0.02
Original Face:		Base	4,000,000.000	100.254774	95,188.98	100.030000	94,975.56	-213.42	0.02
3137A6DT6	FREDDIE MAC FHR 3815 GD					4.000000	15 Sep 2025		
		Local	5,181.240	101.551366	5,261.62	99.926060	5,177.41	-84.21	0.00
Original Face:		Base	3,000,000.000	101.551366	5,261.62	99.926060	5,177.41	-84.21	0.00
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
		Local	560,361.580	102.061813	571,915.19	103.972420	582,621.50	10,706.31	0.15
Original Face:		Base	2,000,000.000	102.061813	571,915.19	103.972420	582,621.50	10,706.31	0.15
3137A8Q92	FREDDIE MAC FHR 3841 AB					4.000000	15 Jan 2037		
		Local	197,208.120	102.010693	201,173.37	100.669190	198,527.82	-2,645.55	0.05
Original Face:		Base	3,000,000.000	102.010693	201,173.37	100.669190	198,527.82	-2,645.55	0.05
3137A8QA9	FREDDIE MAC FHR 3841 AV					4.000000	15 Mar 2024		
		Local	2,031,479.150	101.905842	2,070,195.94	101.596310	2,063,907.85	-6,288.09	0.53
Original Face:		Base	4,750,000.000	101.905842	2,070,195.94	101.596310	2,063,907.85	-6,288.09	0.53
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
		Local	405,787.460	99.380898	403,275.22	101.644490	412,460.59	9,185.37	0.11
Original Face:		Base	2,000,000.000	99.380898	403,275.22	101.644490	412,460.59	9,185.37	0.11
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.500000	15 Jan 2027		
		Local	2,000,000.000	103.248685	2,064,973.70	105.471620	2,109,432.40	44,458.70	0.54
Original Face:		Base	2,000,000.000	103.248685	2,064,973.70	105.471620	2,109,432.40	44,458.70	0.54
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	503,944.960	100.225610	505,081.91	103.874050	523,468.04	18,386.13	0.14
Original Face:		Base	2,000,000.000	100.225610	505,081.91	103.874050	523,468.04	18,386.13	0.14

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.500000	15 Apr 2028		
		Local	1,744,785.000	103.060918	1,798,191.43	104.024910	1,815,011.03	16,819.60	0.47
Original Face:		Base	5,000,000.000	103.060918	1,798,191.43	104.024910	1,815,011.03	16,819.60	0.47
3137F5MS5	FREDDIE MAC FHR 4798 G					4.000000	15 Nov 2030		
		Local	4,116,016.590	101.943662	4,196,018.04	100.700900	4,144,865.75	-51,152.29	1.07
Original Face:		Base	5,705,000.000	101.943662	4,196,018.04	100.700900	4,144,865.75	-51,152.29	1.07
3137FDKH4	FREDDIE MAC FHR 4759 NA					3.000000	15 Aug 2044		
		Local	4,931,248.250	98.623009	4,863,345.42	101.129600	4,986,951.63	123,606.21	1.29
Original Face:		Base	5,500,000.000	98.623009	4,863,345.42	101.129600	4,986,951.63	123,606.21	1.29
3137FGYW9	FREDDIE MAC FHR 4819 LV					4.000000	15 Sep 2029		
		Local	4,667,806.850	102.931966	4,804,665.34	105.757540	4,936,557.70	131,892.36	1.27
Original Face:		Base	5,000,000.000	102.931966	4,804,665.34	105.757540	4,936,557.70	131,892.36	1.27
3137FJGN3	FREDDIE MAC FHR 4842 VA					4.500000	15 Nov 2029		
		Local	4,764,163.200	104.826653	4,994,112.83	108.516900	5,169,922.22	175,809.39	1.33
Original Face:		Base	5,000,000.000	104.826653	4,994,112.83	108.516900	5,169,922.22	175,809.39	1.33
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.000000	01 Oct 2026		
		Local	112,193.240	101.529932	113,909.72	102.339542	114,818.05	908.33	0.03
Original Face:		Base	500,000.000	101.529932	113,909.72	102.339542	114,818.05	908.33	0.03
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		Local	3,200,676.000	100.626864	3,220,739.88	101.055467	3,234,458.08	13,718.20	0.83
Original Face:		Base	5,000,000.000	100.626864	3,220,739.88	101.055467	3,234,458.08	13,718.20	0.83
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4					4.000000	01 Mar 2034		
		Local	3,449,908.980	104.823726	3,616,323.13	105.295241	3,632,589.97	16,266.84	0.94
Original Face:		Base	7,000,000.000	104.823726	3,616,323.13	105.295241	3,632,589.97	16,266.84	0.94
31393MGQ8	FREDDIE MAC FHR 2585 CJ					4.500000	15 Dec 2032		
		Local	22,855.600	101.714284	23,247.41	100.443310	22,956.92	-290.49	0.01
Original Face:		Base	10,000,000.000	101.714284	23,247.41	100.443310	22,956.92	-290.49	0.01
31397QW53	FANNIE MAE FNR 2010 151 BL					4.000000	25 Jan 2031		
		Local	4,736,013.800	102.649226	4,861,481.52	106.181550	5,028,772.86	167,291.34	1.30
Original Face:		Base	7,000,000.000	102.649226	4,861,481.52	106.181550	5,028,772.86	167,291.34	1.30

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31397SAY0	FANNIE MAE FNR 2011 23 AB					2.750000	25 Jun 2020		
		Local	1,944.540	100.137822	1,947.22	100.204060	1,948.51	1.29	0.00
Original Face:		Base	3,000,000.000	100.137822	1,947.22	100.204060	1,948.51	1.29	0.00
31398SP80	FANNIE MAE FNR 2010 135 EA					3.000000	25 Jan 2040		
		Local	337,484.190	99.193939	334,763.86	101.129330	341,295.50	6,531.64	0.09
Original Face:		Base	3,000,000.000	99.193939	334,763.86	101.129330	341,295.50	6,531.64	0.09
31398SQU0	FANNIE MAE FNR 2010 137 MC					3.000000	25 Oct 2038		
		Local	127,650.920	98.205646	125,360.41	99.954740	127,593.15	2,232.74	0.03
Original Face:		Base	4,867,385.000	98.205646	125,360.41	99.954740	127,593.15	2,232.74	0.03
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	251,539.250	105.236368	264,710.77	106.430820	267,715.29	3,004.52	0.07
Original Face:		Base	5,000,000.000	105.236368	264,710.77	106.430820	267,715.29	3,004.52	0.07
31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.000000	01 Nov 2019		
		Local	1,307.640	100.039766	1,308.16	102.318040	1,337.95	29.79	0.00
Original Face:		Base	3,000,000.000	100.039766	1,308.16	102.318040	1,337.95	29.79	0.00
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5					3.500000	01 Jan 2034		
		Local	2,684,854.060	102.542182	2,753,107.94	103.717997	2,784,676.85	31,568.91	0.72
Original Face:		Base	7,000,000.000	102.542182	2,753,107.94	103.717997	2,784,676.85	31,568.91	0.72
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A					2.030000	15 Dec 2027		
		Local	5,000,000.000	97.080653	4,854,032.63	99.708500	4,985,425.00	131,392.37	1.29
Original Face:		Base	5,000,000.000	97.080653	4,854,032.63	99.708500	4,985,425.00	131,392.37	1.29
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.500000	15 Feb 2021		
		Local	15,877.870	100.511215	15,959.04	102.813350	16,324.57	365.53	0.00
Original Face:		Base	1,808,277.000	100.511215	15,959.04	102.813350	16,324.57	365.53	0.00
38014BAC3	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2018 1 A2B					2.640630	20 Apr 2020		
		Local	1,600,984.330	100.000000	1,600,984.33	99.999950	1,600,983.53	-0.80	0.41
Original Face:		Base	5,000,000.000	100.000000	1,600,984.33	99.999950	1,600,983.53	-0.80	0.41
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR					3.318000	15 Aug 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.081292	4,954,064.60	-45,935.40	1.28
		Base		100.000000	5,000,000.00	99.081292	4,954,064.60	-45,935.40	1.28

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.750000	31 Jan 2020		
		5,000,000.000	Local	99.990228	4,999,511.41	99.817664	4,990,883.20	-8,628.21	1.29
			Base	99.990228	4,999,511.41	99.817664	4,990,883.20	-8,628.21	1.29
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.000000	16 Sep 2039		
		726,851.350	Local	99.966660	726,609.02	101.464400	737,495.36	10,886.34	0.19
Original Face:		5,000,000.000	Base	99.966660	726,609.02	101.464400	737,495.36	10,886.34	0.19
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.000000	20 Sep 2040		
		426,338.040	Local	99.819627	425,569.04	100.588780	428,848.23	3,279.19	0.11
Original Face:		3,000,000.000	Base	99.819627	425,569.04	100.588780	428,848.23	3,279.19	0.11
38378B7E3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC					1.744000	16 May 2046		
		505,821.750	Local	96.168211	486,439.73	95.781420	484,483.25	-1,956.48	0.13
Original Face:		675,000.000	Base	96.168211	486,439.73	95.781420	484,483.25	-1,956.48	0.13
38378XAW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 92 AB					1.780000	16 Jun 2040		
		879,569.100	Local	101.773841	895,171.26	99.742020	877,299.99	-17,871.27	0.23
Original Face:		2,289,667.000	Base	101.773841	895,171.26	99.742020	877,299.99	-17,871.27	0.23
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		2,055,056.900	Local	100.848589	2,072,495.89	103.448870	2,125,933.14	53,437.25	0.55
Original Face:		5,000,000.000	Base	100.848589	2,072,495.89	103.448870	2,125,933.14	53,437.25	0.55
38379UK39	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF					2.150000	16 Feb 2057		
		1,511,689.810	Local	95.913806	1,449,919.23	95.975680	1,450,854.57	935.34	0.37
Original Face:		1,600,000.000	Base	95.913806	1,449,919.23	95.975680	1,450,854.57	935.34	0.37
38381AFU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 147 BV					3.500000	20 Jan 2030		
		5,876,869.110	Local	100.889956	5,929,170.64	103.753870	6,097,479.14	168,308.50	1.57
Original Face:		6,180,040.000	Base	100.889956	5,929,170.64	103.753870	6,097,479.14	168,308.50	1.57
459200JW2	IBM CORP SR UNSECURED 05/21 2.8					2.800000	13 May 2021		
		2,000,000.000	Local	99.994387	1,999,887.74	101.204006	2,024,080.12	24,192.38	0.52
			Base	99.994387	1,999,887.74	101.204006	2,024,080.12	24,192.38	0.52
48125LRL8	JP MORGAN CHASE BANK NA SR UNSECURED 02/21 VAR					2.869000	01 Feb 2021		
		5,310,000.000	Local	100.064874	5,313,444.79	100.048147	5,312,556.61	-888.18	1.37
			Base	100.064874	5,313,444.79	100.048147	5,312,556.61	-888.18	1.37

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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
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4					2.400000	01 Mar 2022		
		Local	1,000,000.000	99.595547	995,955.47	100.447335	1,004,473.35	8,517.88	0.26
		Base		99.595547	995,955.47	100.447335	1,004,473.35	8,517.88	0.26
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR					3.246750	13 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	99.496074	4,974,803.70	-25,196.30	1.28
		Base		100.000000	5,000,000.00	99.496074	4,974,803.70	-25,196.30	1.28
65478UAD1	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 A A3					1.340000	15 Oct 2020		
		Local	201,877.400	99.993580	201,864.44	99.884560	201,644.35	-220.09	0.05
Original Face:		Base	2,000,000.000	99.993580	201,864.44	99.884560	201,644.35	-220.09	0.05
65479AAD4	NISSAN AUTO LEASE TRUST NALT 2017 A A3					1.910000	15 Apr 2020		
		Local	1,440,276.090	99.995727	1,440,214.54	99.949570	1,439,549.76	-664.78	0.37
Original Face:		Base	4,000,000.000	99.995727	1,440,214.54	99.949570	1,439,549.76	-664.78	0.37
69371RN69	PACCAR FINANCIAL CORP SR UNSECURED 02/20 1.95					1.950000	27 Feb 2020		
		Local	3,000,000.000	99.960383	2,998,811.50	99.747344	2,992,420.32	-6,391.18	0.77
		Base		99.960383	2,998,811.50	99.747344	2,992,420.32	-6,391.18	0.77
78012KMT1	ROYAL BANK OF CANADA SR UNSECURED 04/24 VAR					2.000000	19 Apr 2024		
		Local	2,000,000.000	100.000000	2,000,000.00	97.716624	1,954,332.48	-45,667.52	0.50
		Base		100.000000	2,000,000.00	97.716624	1,954,332.48	-45,667.52	0.50
86787EBE6	SUNTRUST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
		Local	5,000,000.000	99.951094	4,997,554.70	101.273665	5,063,683.25	66,128.55	1.31
		Base		99.951094	4,997,554.70	101.273665	5,063,683.25	66,128.55	1.31
892331AF6	TOYOTA MOTOR CORP SR UNSECURED 07/24 2.358					2.358000	02 Jul 2024		
		Local	4,000,000.000	100.000000	4,000,000.00	100.096769	4,003,870.76	3,870.76	1.03
		Base		100.000000	4,000,000.00	100.096769	4,003,870.76	3,870.76	1.03
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					2.935250	13 Feb 2020		
		Local	2,750,000.000	99.768682	2,743,638.75	100.024340	2,750,669.35	7,030.60	0.71
		Base		99.768682	2,743,638.75	100.024340	2,750,669.35	7,030.60	0.71
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625					2.625000	24 Jan 2022		
		Local	2,500,000.000	99.911645	2,497,791.12	101.068964	2,526,724.10	28,932.98	0.65
		Base		99.911645	2,497,791.12	101.068964	2,526,724.10	28,932.98	0.65

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91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR				3.221130	24 Jan 2022		
	2,500,000.000	Local	100.000000	2,500,000.00	100.537000	2,513,425.00	13,425.00	0.65
		Base	100.000000	2,500,000.00	100.537000	2,513,425.00	13,425.00	0.65
9128285G1	US TREASURY N/B 10/20 2.875				2.875000	31 Oct 2020		
	10,000,000.000	Local	100.409313	10,040,931.25	101.300781	10,130,078.10	89,146.85	2.61
		Base	100.409313	10,040,931.25	101.300781	10,130,078.10	89,146.85	2.61
9128285R7	US TREASURY N/B 12/21 2.625				2.625000	15 Dec 2021		
	5,000,000.000	Local	100.655270	5,032,763.49	102.191406	5,109,570.30	76,806.81	1.32
		Base	100.655270	5,032,763.49	102.191406	5,109,570.30	76,806.81	1.32
9128285S5	US TREASURY N/B 12/20 2.5				2.500000	31 Dec 2020		
	7,500,000.000	Local	99.980376	7,498,528.20	100.968750	7,572,656.25	74,128.05	1.95
		Base	99.980376	7,498,528.20	100.968750	7,572,656.25	74,128.05	1.95
912828D80	US TREASURY N/B 08/19 1.625				1.625000	31 Aug 2019		
	5,000,000.000	Local	99.869776	4,993,488.82	99.889790	4,994,489.50	1,000.68	1.29
		Base	99.869776	4,993,488.82	99.889790	4,994,489.50	1,000.68	1.29
912828LY4	US TREASURY N/B 11/19 3.375				3.375000	15 Nov 2019		
	5,000,000.000	Local	100.319195	5,015,959.76	100.445312	5,022,265.60	6,305.84	1.30
		Base	100.319195	5,015,959.76	100.445312	5,022,265.60	6,305.84	1.30
912828MP2	US TREASURY N/B 02/20 3.625				3.625000	15 Feb 2020		
	5,000,000.000	Local	100.611479	5,030,573.96	100.937500	5,046,875.00	16,301.04	1.30
		Base	100.611479	5,030,573.96	100.937500	5,046,875.00	16,301.04	1.30
912828NT3	US TREASURY N/B 08/20 2.625				2.625000	15 Aug 2020		
	5,000,000.000	Local	100.092861	5,004,643.06	100.781250	5,039,062.50	34,419.44	1.30
		Base	100.092861	5,004,643.06	100.781250	5,039,062.50	34,419.44	1.30
912828WW6	US TREASURY N/B 07/19 1.625				1.625000	31 Jul 2019		
	5,000,000.000	Local	99.933550	4,996,677.50	99.947872	4,997,393.60	716.10	1.29
		Base	99.933550	4,996,677.50	99.947872	4,997,393.60	716.10	1.29
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023		
	2,500,000.000	Local	99.981332	2,499,533.29	101.760810	2,544,020.25	44,486.96	0.66
Original Face:	2,500,000.000	Base	99.981332	2,499,533.29	101.760810	2,544,020.25	44,486.96	0.66

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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
94106LBF5	WASTE MANAGEMENT INC COMPANY GUAR 06/24 2.95					2.950000	15 Jun 2024		
		Local	5,000,000.000	99.994130	4,999,706.48	103.077475	5,153,873.75	154,167.27	1.33
		Base		99.994130	4,999,706.48	103.077475	5,153,873.75	154,167.27	1.33
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					3.465250	11 Feb 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.586700	3,017,601.00	17,601.00	0.78
		Base		100.000000	3,000,000.00	100.586700	3,017,601.00	17,601.00	0.78
94988J5W3	WELLS FARGO BANK NA SR UNSECURED 05/22 VAR					3.140630	27 May 2022		
		Local	5,000,000.000	100.248656	5,012,432.82	100.214441	5,010,722.05	-1,710.77	1.29
		Base		100.248656	5,012,432.82	100.214441	5,010,722.05	-1,710.77	1.29
US DOLLAR Total									
		Local	288,755,016.760		289,992,381.11		292,010,111.22	2,017,730.11	75.36
	Original Face:	Base	273,945,369.000		289,992,381.11		292,010,111.22	2,017,730.11	75.36
FIXED INCOME Total									
		Base	288,755,016.760		289,992,381.11		292,010,111.22	2,017,730.11	75.36
	Original Face:		273,945,369.000						

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Holdings

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

As of: *June 30, 2019* *View Date:* *July 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								
		384,480,792.720	Base	385,470,836.66		387,488,566.77	2,017,730.11	100.00
Original Face:		273,945,369.000						

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

Books Closed

Holdings

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

As of: *June 30, 2019* *View Date:* *July 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								
		631.330	Local	1.000000	631.33	1.000000	631.33	0.00	100.00
			Base	1.000000	631.33	1.000000	631.33	0.00	100.00
US DOLLAR Total									
		631.330	Local		631.33		631.33	0.00	100.00
			Base		631.33		631.33	0.00	100.00
CASH Total									
		631.330	Base		631.33		631.33	0.00	100.00

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Books Closed

Holdings

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

As of: *June 30, 2019* *View Date:* *July 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									
		631.330	Base		631.33		631.33	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	300,385.560	1.000000	300,385.56	1.000000	300,385.56	0.00	0.09
		Base		1.000000	300,385.56	1.000000	300,385.56	0.00	0.09
US DOLLAR Total									
		Local	300,385.560		300,385.56		300,385.56	0.00	0.09
		Base			300,385.56		300,385.56	0.00	0.09
CASH Total									
		Base	300,385.560		300,385.56		300,385.56	0.00	0.09
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0347M3U10	ANGLESEA FDG PLC and ANG					2.560000	01 Jul 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.51
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.51
04821UUA8	ATLANTIC ASSET SECUR					2.590000	10 Jul 2019		
		Local	3,000,000.000	99.935250	2,998,057.50	99.935250	2,998,057.50	0.00	0.91
		Base		99.935250	2,998,057.50	99.935250	2,998,057.50	0.00	0.91
09702MW41	BOEING CO.					2.570000	04 Sep 2019		
		Local	5,000,000.000	99.535972	4,976,798.61	99.535972	4,976,798.61	0.00	1.50
		Base		99.535972	4,976,798.61	99.535972	4,976,798.61	0.00	1.50
17177MYK2	CIESCO LLC					2.500000	19 Nov 2019		
		Local	5,000,000.000	99.020833	4,951,041.67	99.020833	4,951,041.67	0.00	1.50
		Base		99.020833	4,951,041.67	99.020833	4,951,041.67	0.00	1.50
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
		Local	5,000,000.000	99.983439	4,999,171.96	99.983439	4,999,171.96	0.00	1.51
		Base		99.983439	4,999,171.96	99.983439	4,999,171.96	0.00	1.51

& 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
37828XU98	GLENCOVE FDG DAC/LLC					2.640000	09 Jul 2019		
		5,000,000.000	Local	99.941333	4,997,066.67	99.941333	4,997,066.67	0.00	1.51
			Base	99.941333	4,997,066.67	99.941333	4,997,066.67	0.00	1.51
62455BV10	MOUNTCLIFF					2.440000	01 Aug 2019		
		5,000,000.000	Local	99.789889	4,989,494.45	99.789889	4,989,494.45	0.00	1.51
			Base	99.789889	4,989,494.45	99.789889	4,989,494.45	0.00	1.51
82124MVD9	SHEFFIELD RECEIVABLE					2.360000	13 Aug 2019		
		1,600,000.000	Local	99.718111	1,595,489.78	99.718111	1,595,489.78	0.00	0.48
			Base	99.718111	1,595,489.78	99.718111	1,595,489.78	0.00	0.48
88602UVN7	THUNDER BAY FNDNG LLC					2.550000	22 Aug 2019		
		1,500,000.000	Local	99.631667	1,494,475.00	99.631667	1,494,475.00	0.00	0.45
			Base	99.631667	1,494,475.00	99.631667	1,494,475.00	0.00	0.45
912796QR3	TREASURY BILL 07/19 0.00000					2.330000	18 Jul 2019		
		5,000,000.000	Local	99.889972	4,994,498.61	99.889972	4,994,498.61	0.00	1.51
			Base	99.889972	4,994,498.61	99.889972	4,994,498.61	0.00	1.51
96327SV17	WHEELS INC					2.610000	01 Aug 2019		
		5,000,000.000	Local	99.775250	4,988,762.50	99.775250	4,988,762.50	0.00	1.51
			Base	99.775250	4,988,762.50	99.775250	4,988,762.50	0.00	1.51
979QHR003	SOUTH STREET REPO					2.600000	01 Jul 2019		
		6,904,824.890	Local	100.000000	6,904,824.89	100.000000	6,904,824.89	0.00	2.09
			Base	100.000000	6,904,824.89	100.000000	6,904,824.89	0.00	2.09
US DOLLAR Total									
		53,004,824.890	Local		52,889,681.64		52,889,681.64	0.00	15.98
			Base		52,889,681.64		52,889,681.64	0.00	15.98
CASH EQUIVALENT Total									
		53,004,824.890	Base		52,889,681.64		52,889,681.64	0.00	15.98

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.800000	17 Feb 2021		
		Local	2,000,000.000	100.747279	2,014,945.58	100.626261	2,012,525.22	-2,420.36	0.61
		Base		100.747279	2,014,945.58	100.626261	2,012,525.22	-2,420.36	0.61
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.250000	05 May 2021		
		Local	3,000,000.000	99.978148	2,999,344.45	100.029605	3,000,888.15	1,543.70	0.91
		Base		99.978148	2,999,344.45	100.029605	3,000,888.15	1,543.70	0.91
0258M0EF2	AMERICAN EXPRESS CREDIT SR UNSECURED 03/20 VAR					2.950250	03 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.179277	5,008,963.85	8,963.85	1.51
		Base		100.000000	5,000,000.00	100.179277	5,008,963.85	8,963.85	1.51
02665WCS8	AMERICAN HONDA FINANCE SR UNSECURED 01/21 3.15					3.150000	08 Jan 2021		
		Local	5,000,000.000	99.954609	4,997,730.45	101.333320	5,066,666.00	68,935.55	1.53
		Base		99.954609	4,997,730.45	101.333320	5,066,666.00	68,935.55	1.53
05586CAB0	BMW VEHICLE LEASE TRUST BMWLT 2018 1 A2					2.970000	21 Dec 2020		
		Local	2,808,010.930	99.993942	2,807,840.83	100.280920	2,815,899.19	8,058.36	0.85
Original Face:		Base	3,000,000.000	99.993942	2,807,840.83	100.280920	2,815,899.19	8,058.36	0.85
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR					2.999250	25 Jun 2022		
		Local	5,395,000.000	100.284942	5,410,372.61	100.288443	5,410,561.50	188.89	1.64
		Base		100.284942	5,410,372.61	100.288443	5,410,561.50	188.89	1.64
06367TF88	BANK OF MONTREAL SR UNSECURED 09/21 VAR					2.000000	15 Sep 2021		
		Local	2,500,000.000	100.000000	2,500,000.00	99.137660	2,478,441.50	-21,558.50	0.75
		Base		100.000000	2,500,000.00	99.137660	2,478,441.50	-21,558.50	0.75
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.500000	28 Apr 2023		
		Local	5,000,000.000	99.916517	4,995,825.85	104.290481	5,214,524.05	218,698.20	1.58
		Base		99.916517	4,995,825.85	104.290481	5,214,524.05	218,698.20	1.58
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR					3.000000	24 Jul 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.440223	4,972,011.15	-27,988.85	1.50
		Base		100.000000	5,000,000.00	99.440223	4,972,011.15	-27,988.85	1.50
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR					3.046750	15 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.171000	5,008,550.00	8,550.00	1.51
		Base		100.000000	5,000,000.00	100.171000	5,008,550.00	8,550.00	1.51

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
084670BQ0	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2					2.200000	15 Mar 2021		
		3,000,000.000	Local	99.929844	2,997,895.32	100.277000	3,008,310.00	10,414.68	0.91
			Base	99.929844	2,997,895.32	100.277000	3,008,310.00	10,414.68	0.91
110122BZ0	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 07/24 2.9					2.900000	26 Jul 2024		
		5,000,000.000	Local	99.621404	4,981,070.18	102.342020	5,117,101.00	136,030.82	1.55
			Base	99.621404	4,981,070.18	102.342020	5,117,101.00	136,030.82	1.55
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					3.064250	17 Jul 2023		
		3,000,000.000	Local	100.000000	3,000,000.00	100.344880	3,010,346.40	10,346.40	0.91
	Original Face:	3,000,000.000	Base	100.000000	3,000,000.00	100.344880	3,010,346.40	10,346.40	0.91
14041NEW7	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3					2.794250	15 Mar 2023		
		5,000,000.000	Local	100.000000	5,000,000.00	100.244280	5,012,214.00	12,214.00	1.51
	Original Face:	5,000,000.000	Base	100.000000	5,000,000.00	100.244280	5,012,214.00	12,214.00	1.51
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR					3.379880	08 Aug 2022		
		5,000,000.000	Local	100.000000	5,000,000.00	100.359685	5,017,984.25	17,984.25	1.52
			Base	100.000000	5,000,000.00	100.359685	5,017,984.25	17,984.25	1.52
161571HE7	CHASE ISSUANCE TRUST CHAIT 2016 A4 A4					1.490000	15 Jul 2022		
		5,000,000.000	Local	99.991490	4,999,574.50	99.377850	4,968,892.50	-30,682.00	1.50
	Original Face:	5,000,000.000	Base	99.991490	4,999,574.50	99.377850	4,968,892.50	-30,682.00	1.50
166764BQ2	CHEVRON CORP SR UNSECURED 03/20 VAR					2.730250	03 Mar 2020		
		5,000,000.000	Local	100.000000	5,000,000.00	100.133676	5,006,683.80	6,683.80	1.51
			Base	100.000000	5,000,000.00	100.133676	5,006,683.80	6,683.80	1.51
17275RBK7	CISCO SYSTEMS INC SR UNSECURED 09/19 VAR					2.726630	20 Sep 2019		
		5,000,000.000	Local	100.000000	5,000,000.00	100.076400	5,003,820.00	3,820.00	1.51
			Base	100.000000	5,000,000.00	100.076400	5,003,820.00	3,820.00	1.51
24422ETR0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/20 VAR					2.633130	22 Jun 2020		
		5,000,000.000	Local	100.000000	5,000,000.00	100.163608	5,008,180.40	8,180.40	1.51
			Base	100.000000	5,000,000.00	100.163608	5,008,180.40	8,180.40	1.51
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5					2.994250	15 Dec 2026		
		4,725,000.000	Local	100.000000	4,725,000.00	100.467240	4,747,077.09	22,077.09	1.43
	Original Face:	4,725,000.000	Base	100.000000	4,725,000.00	100.467240	4,747,077.09	22,077.09	1.43

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222					2.222000	01 Mar 2021		
		Local	1,500,000.000	100.000000	1,500,000.00	100.277052	1,504,155.78	4,155.78	0.45
		Base		100.000000	1,500,000.00	100.277052	1,504,155.78	4,155.78	0.45
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22					2.744250	15 May 2036		
		Local	356,659.840	99.921519	356,379.93	100.285614	357,678.51	1,298.58	0.11
Original Face:		Base	16,000,000.000	99.921519	356,379.93	100.285614	357,678.51	1,298.58	0.11
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.500000	15 Aug 2042		
		Local	2,136,758.600	101.314938	2,164,855.66	98.917068	2,113,618.96	-51,236.70	0.64
Original Face:		Base	5,000,000.000	101.314938	2,164,855.66	98.917068	2,113,618.96	-51,236.70	0.64
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.000000	15 Aug 2042		
		Local	4,307,881.200	104.695592	4,510,161.74	102.121254	4,399,262.30	-110,899.44	1.33
Original Face:		Base	10,000,000.000	104.695592	4,510,161.74	102.121254	4,399,262.30	-110,899.44	1.33
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.300000	25 Jan 2027		
		Local	2,500,000.000	113.240870	2,831,021.74	121.101371	3,027,534.28	196,512.54	0.92
		Base		113.240870	2,831,021.74	121.101371	3,027,534.28	196,512.54	0.92
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25					5.250000	22 Mar 2027		
		Local	2,500,000.000	112.577862	2,814,446.56	121.011820	3,025,295.50	210,848.94	0.91
		Base		112.577862	2,814,446.56	121.011820	3,025,295.50	210,848.94	0.91
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.700000	27 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	99.744192	4,987,209.60	-12,790.40	1.51
		Base		100.000000	5,000,000.00	99.744192	4,987,209.60	-12,790.40	1.51
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					2.904380	25 Jun 2022		
		Local	1,963,601.270	100.000000	1,963,601.27	99.562680	1,955,014.05	-8,587.22	0.59
Original Face:		Base	3,000,000.000	100.000000	1,963,601.27	99.562680	1,955,014.05	-8,587.22	0.59
3136A6UL6	FANNIE MAE FNR 2012 63 BT					3.000000	25 Mar 2039		
		Local	5,000,000.000	101.092737	5,054,636.85	102.136040	5,106,802.00	52,165.15	1.54
Original Face:		Base	5,000,000.000	101.092737	5,054,636.85	102.136040	5,106,802.00	52,165.15	1.54
3136A9MN5	FANNIEMAE ACES FNA 2012 M14 A2					2.301000	25 Sep 2022		
		Local	1,949,776.800	100.407812	1,957,728.22	100.659720	1,962,639.87	4,911.65	0.59
Original Face:		Base	2,000,000.000	100.407812	1,957,728.22	100.659720	1,962,639.87	4,911.65	0.59

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136B2HG0	FANNIE MAE FNR 2018 49 LV					3.500000	25 Oct 2029		
		Local	4,628,257.300	101.833288	4,713,106.60	103.809270	4,804,560.12	91,453.52	1.45
Original Face:		Base	5,000,000.000	101.833288	4,713,106.60	103.809270	4,804,560.12	91,453.52	1.45
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
		Local	1,971,259.980	99.860189	1,968,503.94	100.976750	1,990,514.26	22,010.32	0.60
Original Face:		Base	2,000,000.000	99.860189	1,968,503.94	100.976750	1,990,514.26	22,010.32	0.60
3137AJ6H2	FREDDIE MAC FHR 3955 BK					2.000000	15 Feb 2041		
		Local	1,092,802.350	100.768936	1,101,205.30	100.376380	1,096,915.44	-4,289.86	0.33
Original Face:		Base	5,000,000.000	100.768936	1,101,205.30	100.376380	1,096,915.44	-4,289.86	0.33
3137AJMF8	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2					2.967600	25 Oct 2021		
		Local	4,755,346.550	101.620446	4,832,404.36	101.737270	4,837,959.76	5,555.40	1.46
Original Face:		Base	5,000,000.000	101.620446	4,832,404.36	101.737270	4,837,959.76	5,555.40	1.46
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.500000	15 Jan 2027		
		Local	3,000,000.000	103.251653	3,097,549.59	105.471620	3,164,148.60	66,599.01	0.96
Original Face:		Base	3,000,000.000	103.251653	3,097,549.59	105.471620	3,164,148.60	66,599.01	0.96
3137AL2X6	FREDDIE MAC FHR 3990 BH					3.500000	15 Jan 2032		
		Local	4,065,185.480	101.353537	4,120,209.28	105.038310	4,270,002.13	149,792.85	1.29
Original Face:		Base	5,565,000.000	101.353537	4,120,209.28	105.038310	4,270,002.13	149,792.85	1.29
3137AMMY0	FREDDIE MAC FHR 4012 GC					3.500000	15 Jun 2040		
		Local	4,494,000.000	105.775458	4,753,549.07	104.036800	4,675,413.79	-78,135.28	1.41
Original Face:		Base	4,494,000.000	105.775458	4,753,549.07	104.036800	4,675,413.79	-78,135.28	1.41
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	503,944.960	100.225610	505,081.91	103.874050	523,468.04	18,386.13	0.16
Original Face:		Base	2,000,000.000	100.225610	505,081.91	103.874050	523,468.04	18,386.13	0.16
3137APJG6	FREDDIE MAC FHR 4030 BC					2.000000	15 Jan 2042		
		Local	1,008,730.650	100.380010	1,012,563.93	100.016410	1,008,896.18	-3,667.75	0.30
Original Face:		Base	5,000,000.000	100.380010	1,012,563.93	100.016410	1,008,896.18	-3,667.75	0.30
3137ATR20	FREDDIE MAC FHR 4097 VH					1.500000	15 Oct 2041		
		Local	2,214,456.850	100.383912	2,222,958.41	98.732150	2,186,380.86	-36,577.55	0.66
Original Face:		Base	14,878,168.000	100.383912	2,222,958.41	98.732150	2,186,380.86	-36,577.55	0.66

& 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
3137AYK42	FREDDIE MAC FHR 4172 PE					3.000000	15 Feb 2043		
		5,000,000.000	Local	99.086642	4,954,332.09	101.198630	5,059,931.50	105,599.41	1.53
	Original Face:	5,000,000.000	Base	99.086642	4,954,332.09	101.198630	5,059,931.50	105,599.41	1.53
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
		1,289,627.600	Local	99.617396	1,284,693.43	100.435260	1,295,240.83	10,547.40	0.39
	Original Face:	5,000,000.000	Base	99.617396	1,284,693.43	100.435260	1,295,240.83	10,547.40	0.39
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.500000	15 Apr 2028		
		1,744,785.000	Local	103.060918	1,798,191.43	104.024910	1,815,011.03	16,819.60	0.55
	Original Face:	5,000,000.000	Base	103.060918	1,798,191.43	104.024910	1,815,011.03	16,819.60	0.55
3137F5Y94	FREDDIE MAC FHR 4800 MA					4.000000	15 Apr 2042		
		4,216,657.100	Local	102.195889	4,309,250.23	103.111330	4,347,851.22	38,600.99	1.31
	Original Face:	5,000,000.000	Base	102.195889	4,309,250.23	103.111330	4,347,851.22	38,600.99	1.31
3137FGA39	FREDDIE MAC FHR 4806 A					4.000000	15 Jun 2042		
		4,242,453.650	Local	102.088286	4,331,048.22	102.365500	4,342,808.89	11,760.67	1.31
	Original Face:	5,000,000.000	Base	102.088286	4,331,048.22	102.365500	4,342,808.89	11,760.67	1.31
3137GAWQ6	FREDDIE MAC FHR 3738 BH					3.000000	15 Dec 2038		
		1,791,463.600	Local	101.248359	1,813,827.50	100.397720	1,798,588.61	-15,238.89	0.54
	Original Face:	5,000,000.000	Base	101.248359	1,813,827.50	100.397720	1,798,588.61	-15,238.89	0.54
3137GAWS2	FREDDIE MAC FHR 3738 BJ					3.500000	15 Dec 2038		
		1,791,463.600	Local	103.018747	1,845,543.35	100.980760	1,809,033.56	-36,509.79	0.55
	Original Face:	5,000,000.000	Base	103.018747	1,845,543.35	100.980760	1,809,033.56	-36,509.79	0.55
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.500000	01 Apr 2042		
		2,272,549.850	Local	103.705048	2,356,748.91	103.822181	2,359,410.82	2,661.91	0.71
	Original Face:	5,000,000.000	Base	103.705048	2,356,748.91	103.822181	2,359,410.82	2,661.91	0.71
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		3,200,676.000	Local	100.626864	3,220,739.88	101.055467	3,234,458.08	13,718.20	0.98
	Original Face:	5,000,000.000	Base	100.626864	3,220,739.88	101.055467	3,234,458.08	13,718.20	0.98
3138L0WA5	FNMA POOL AM0640 FN 05/21 FIXED 2.21					2.210000	01 May 2021		
		1,625,613.740	Local	100.531682	1,634,256.83	100.298049	1,630,458.87	-3,797.96	0.49
	Original Face:	1,800,000.000	Base	100.531682	1,634,256.83	100.298049	1,630,458.87	-3,797.96	0.49

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	321,957.000	105.986793	341,231.90	112.792840	363,144.44	21,912.54	0.11
Original Face:		Base	10,000,000.000	105.986793	341,231.90	112.792840	363,144.44	21,912.54	0.11
31398NY24	FANNIE MAE FNR 2010 123 PM					4.000000	25 Jul 2040		
		Local	5,738,563.740	107.227396	6,153,312.48	104.032300	5,969,959.85	-183,352.63	1.80
Original Face:		Base	6,000,000.000	107.227396	6,153,312.48	104.032300	5,969,959.85	-183,352.63	1.80
31398T7A3	FANNIE MAE FNR 2010 113 LV					4.000000	25 Jun 2030		
		Local	1,126,138.630	105.306788	1,185,900.42	99.951620	1,125,593.80	-60,306.62	0.34
Original Face:		Base	5,568,000.000	105.306788	1,185,900.42	99.951620	1,125,593.80	-60,306.62	0.34
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	251,539.250	105.236368	264,710.77	106.430820	267,715.29	3,004.52	0.08
Original Face:		Base	5,000,000.000	105.236368	264,710.77	106.430820	267,715.29	3,004.52	0.08
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A					2.030000	15 Dec 2027		
		Local	5,000,000.000	97.080653	4,854,032.63	99.708500	4,985,425.00	131,392.37	1.51
Original Face:		Base	5,000,000.000	97.080653	4,854,032.63	99.708500	4,985,425.00	131,392.37	1.51
38014BAC3	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2018 1 A2B					2.640630	20 Apr 2020		
		Local	1,600,984.330	100.000000	1,600,984.33	99.999950	1,600,983.53	-0.80	0.48
Original Face:		Base	5,000,000.000	100.000000	1,600,984.33	99.999950	1,600,983.53	-0.80	0.48
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR					3.318000	15 Aug 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.081292	4,954,064.60	-45,935.40	1.50
		Base		100.000000	5,000,000.00	99.081292	4,954,064.60	-45,935.40	1.50
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.750000	31 Jan 2020		
		Local	5,000,000.000	99.990228	4,999,511.41	99.817664	4,990,883.20	-8,628.21	1.51
		Base		99.990228	4,999,511.41	99.817664	4,990,883.20	-8,628.21	1.51
38377XC75	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 133 MN					3.500000	16 Apr 2035		
		Local	1,965,142.000	103.160037	2,027,241.21	100.173860	1,968,558.60	-58,682.61	0.59
Original Face:		Base	5,000,000.000	103.160037	2,027,241.21	100.173860	1,968,558.60	-58,682.61	0.59
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	3,496,804.850	94.324913	3,298,358.14	94.398600	3,300,934.82	2,576.68	1.00
Original Face:		Base	5,000,000.000	94.324913	3,298,358.14	94.398600	3,300,934.82	2,576.68	1.00

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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
38378NWG4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 17 VB					3.000000	16 Apr 2025		
		Local	707,175.750	99.934831	706,714.89	101.949840	720,964.55	14,249.66	0.22
Original Face:		Base	1,238,000.000	99.934831	706,714.89	101.949840	720,964.55	14,249.66	0.22
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	2,055,056.900	100.848589	2,072,495.89	103.448870	2,125,933.14	53,437.25	0.64
Original Face:		Base	5,000,000.000	100.848589	2,072,495.89	103.448870	2,125,933.14	53,437.25	0.64
437076AW2	HOME DEPOT INC SR UNSECURED 04/21 4.4					4.400000	01 Apr 2021		
		Local	3,000,000.000	102.464793	3,073,943.78	103.482526	3,104,475.78	30,532.00	0.94
		Base		102.464793	3,073,943.78	103.482526	3,104,475.78	30,532.00	0.94
44932HAA1	IBM CREDIT LLC SR UNSECURED 09/19 1.625					1.625000	06 Sep 2019		
		Local	5,000,000.000	99.993005	4,999,650.27	99.864668	4,993,233.40	-6,416.87	1.51
		Base		99.993005	4,999,650.27	99.864668	4,993,233.40	-6,416.87	1.51
459200JW2	IBM CORP SR UNSECURED 05/21 2.8					2.800000	13 May 2021		
		Local	5,000,000.000	99.994387	4,999,719.34	101.204006	5,060,200.30	60,480.96	1.53
		Base		99.994387	4,999,719.34	101.204006	5,060,200.30	60,480.96	1.53
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.250000	03 Mar 2022		
		Local	3,500,000.000	99.854615	3,494,911.54	100.678788	3,523,757.58	28,846.04	1.06
		Base		99.854615	3,494,911.54	100.678788	3,523,757.58	28,846.04	1.06
48125LRL8	JP MORGAN CHASE BANK NA SR UNSECURED 02/21 VAR					2.869000	01 Feb 2021		
		Local	5,311,000.000	100.064873	5,314,445.43	100.048147	5,313,557.09	-888.34	1.61
		Base		100.064873	5,314,445.43	100.048147	5,313,557.09	-888.34	1.61
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR					3.246750	13 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	99.496074	4,974,803.70	-25,196.30	1.50
		Base		100.000000	5,000,000.00	99.496074	4,974,803.70	-25,196.30	1.50
65479AAD4	NISSAN AUTO LEASE TRUST NALT 2017 A A3					1.910000	15 Apr 2020		
		Local	1,440,276.090	99.995727	1,440,214.54	99.949570	1,439,549.76	-664.78	0.44
Original Face:		Base	4,000,000.000	99.995727	1,440,214.54	99.949570	1,439,549.76	-664.78	0.44
713448BY3	PEPSICO INC SR UNSECURED 03/22 2.75					2.750000	05 Mar 2022		
		Local	3,000,000.000	99.953443	2,998,603.29	101.859505	3,055,785.15	57,181.86	0.92
		Base		99.953443	2,998,603.29	101.859505	3,055,785.15	57,181.86	0.92

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
742718DY2	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3					2.300000	06 Feb 2022		
		Local	3,000,000.000	99.815940	2,994,478.20	100.790856	3,023,725.68	29,247.48	0.91
		Base		99.815940	2,994,478.20	100.790856	3,023,725.68	29,247.48	0.91
78008SVU7	ROYAL BANK OF CANADA SR UNSECURED 05/20 VAR					2.959880	08 May 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.016202	3,000,486.06	486.06	0.91
		Base		100.000000	3,000,000.00	100.016202	3,000,486.06	486.06	0.91
78012KMT1	ROYAL BANK OF CANADA SR UNSECURED 04/24 VAR					2.000000	19 Apr 2024		
		Local	2,000,000.000	100.000000	2,000,000.00	97.716624	1,954,332.48	-45,667.52	0.59
		Base		100.000000	2,000,000.00	97.716624	1,954,332.48	-45,667.52	0.59
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					2.935250	13 Feb 2020		
		Local	2,000,000.000	99.768682	1,995,373.64	100.024340	2,000,486.80	5,113.16	0.60
		Base		99.768682	1,995,373.64	100.024340	2,000,486.80	5,113.16	0.60
907818EZ7	UNION PACIFIC CORP SR UNSECURED 03/22 2.95					2.950000	01 Mar 2022		
		Local	4,000,000.000	99.961251	3,998,450.05	101.833766	4,073,350.64	74,900.59	1.23
		Base		99.961251	3,998,450.05	101.833766	4,073,350.64	74,900.59	1.23
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625					2.625000	24 Jan 2022		
		Local	2,500,000.000	99.887802	2,497,195.06	101.068964	2,526,724.10	29,529.04	0.76
		Base		99.887802	2,497,195.06	101.068964	2,526,724.10	29,529.04	0.76
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR					3.221130	24 Jan 2022		
		Local	2,500,000.000	100.000000	2,500,000.00	100.537000	2,513,425.00	13,425.00	0.76
		Base		100.000000	2,500,000.00	100.537000	2,513,425.00	13,425.00	0.76
9128285G1	US TREASURY N/B 10/20 2.875					2.875000	31 Oct 2020		
		Local	5,000,000.000	100.223280	5,011,163.98	101.300781	5,065,039.05	53,875.07	1.53
		Base		100.223280	5,011,163.98	101.300781	5,065,039.05	53,875.07	1.53
9128285S5	US TREASURY N/B 12/20 2.5					2.500000	31 Dec 2020		
		Local	2,500,000.000	100.105415	2,502,635.37	100.968750	2,524,218.75	21,583.38	0.76
		Base		100.105415	2,502,635.37	100.968750	2,524,218.75	21,583.38	0.76
912828NT3	US TREASURY N/B 08/20 2.625					2.625000	15 Aug 2020		
		Local	5,000,000.000	100.092861	5,004,643.06	100.781250	5,039,062.50	34,419.44	1.52
		Base		100.092861	5,004,643.06	100.781250	5,039,062.50	34,419.44	1.52

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828TV2	US TREASURY N/B 10/19 1.25					1.250000	31 Oct 2019		
		Local	5,000,000.000	99.523437	4,976,171.87	99.703125	4,985,156.25	8,984.38	1.51
		Base		99.523437	4,976,171.87	99.703125	4,985,156.25	8,984.38	1.51
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
		Local	2,500,000.000	99.981332	2,499,533.29	101.760810	2,544,020.25	44,486.96	0.77
	Original Face:	Base	2,500,000.000	99.981332	2,499,533.29	101.760810	2,544,020.25	44,486.96	0.77
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					3.465250	11 Feb 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.586700	3,017,601.00	17,601.00	0.91
		Base		100.000000	3,000,000.00	100.586700	3,017,601.00	17,601.00	0.91
US DOLLAR Total									
		Local	274,066,601.440		276,263,822.78		277,687,055.63	1,423,232.85	83.92
	Original Face:	Base	219,768,168.000		276,263,822.78		277,687,055.63	1,423,232.85	83.92
FIXED INCOME Total									
		Base	274,066,601.440		276,263,822.78		277,687,055.63	1,423,232.85	83.92
	Original Face:		219,768,168.000						

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Holdings

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

As of: *June 30, 2019* *View Date:* *July 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								
		327,371,811.890	Base	329,453,889.98		330,877,122.83	1,423,232.85	100.00
Original Face:		219,768,168.000						

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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	2,415,390.580	1.000000	2,415,390.58	1.000000	2,415,390.58	0.00	0.24
		Base		1.000000	2,415,390.58	1.000000	2,415,390.58	0.00	0.24
US DOLLAR Total									
		Local	2,415,390.580		2,415,390.58		2,415,390.58	0.00	0.24
		Base			2,415,390.58		2,415,390.58	0.00	0.24
CASH Total									
		Base	2,415,390.580		2,415,390.58		2,415,390.58	0.00	0.24
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0347M3U10	ANGLESEA FDG PLC and ANG					2.560000	01 Jul 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.01
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.01
0347M3V19	ANGLESEA FDG PLC and ANG					2.450000	01 Aug 2019		
		Local	20,000,000.000	99.789028	19,957,805.56	99.789028	19,957,805.56	0.00	2.01
		Base		99.789028	19,957,805.56	99.789028	19,957,805.56	0.00	2.01
0347M3X17	ANGLESEA FDG PLC and ANG					2.440000	01 Oct 2019		
		Local	10,000,000.000	99.376444	9,937,644.44	99.376444	9,937,644.44	0.00	1.00
		Base		99.376444	9,937,644.44	99.376444	9,937,644.44	0.00	1.00
04821UUA8	ATLANTIC ASSET SECUR					2.590000	10 Jul 2019		
		Local	7,000,000.000	99.935250	6,995,467.50	99.935250	6,995,467.50	0.00	0.70
		Base		99.935250	6,995,467.50	99.935250	6,995,467.50	0.00	0.70
04821UUX8	ATLANTIC ASSET SECUR					2.470000	31 Jul 2019		
		Local	3,607,000.000	99.794167	3,599,575.59	99.794167	3,599,575.59	0.00	0.36
		Base		99.794167	3,599,575.59	99.794167	3,599,575.59	0.00	0.36

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
09702MVM2	BOEING CO.				2.570000	21 Aug 2019		
	10,000,000.000	Local	99.635917	9,963,591.66	99.635917	9,963,591.66	0.00	1.00
		Base	99.635917	9,963,591.66	99.635917	9,963,591.66	0.00	1.00
09702MW41	BOEING CO.				2.570000	04 Sep 2019		
	10,000,000.000	Local	99.535972	9,953,597.22	99.535972	9,953,597.22	0.00	1.00
		Base	99.535972	9,953,597.22	99.535972	9,953,597.22	0.00	1.00
13738KVS3	CAN AST & CAN LTD JT				2.480000	26 Aug 2019		
	10,000,000.000	Local	99.614222	9,961,422.22	99.614222	9,961,422.22	0.00	1.00
		Base	99.614222	9,961,422.22	99.614222	9,961,422.22	0.00	1.00
15060YU16	CEDAR SPRING CPTL CO				2.400000	01 Jul 2019		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.01
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.01
15963UUA2	CHARIOT FNDG LLC				2.570000	10 Jul 2019		
	10,000,000.000	Local	99.935750	9,993,575.00	99.935750	9,993,575.00	0.00	1.01
		Base	99.935750	9,993,575.00	99.935750	9,993,575.00	0.00	1.01
17177MYK2	CIESCO LLC				2.500000	19 Nov 2019		
	20,000,000.000	Local	99.020833	19,804,166.67	99.020833	19,804,166.67	0.00	1.99
		Base	99.020833	19,804,166.67	99.020833	19,804,166.67	0.00	1.99
2063C1UJ7	CONCORD MIN CPTL CO				2.430000	18 Jul 2019		
	7,142,000.000	Local	99.885250	7,133,804.56	99.885250	7,133,804.56	0.00	0.72
		Base	99.885250	7,133,804.56	99.885250	7,133,804.56	0.00	0.72
2063C1V15	CONCORD MIN CPTL CO				2.460000	01 Aug 2019		
	25,000,000.000	Local	99.788167	24,947,041.67	99.788167	24,947,041.67	0.00	2.51
		Base	99.788167	24,947,041.67	99.788167	24,947,041.67	0.00	2.51
22599G006	CREDIT AGRICOLE REPO REPO				2.450000	01 Jul 2019		
	200,000.000	Local	100.000000	200,000.00	100.000000	200,000.00	0.00	0.02
		Base	100.000000	200,000.00	100.000000	200,000.00	0.00	0.02
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6				2.600000	15 Jun 2022		
	5,000,000.000	Local	99.983439	4,999,171.96	99.983439	4,999,171.96	0.00	0.50
		Base	99.983439	4,999,171.96	99.983439	4,999,171.96	0.00	0.50

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
37828XU98	GLENCOVE FDG DAC/LLC				2.590000	09 Jul 2019		
	10,000,000.000	Local	99.942444	9,994,244.44	99.942444	9,994,244.44	0.00	1.01
		Base	99.942444	9,994,244.44	99.942444	9,994,244.44	0.00	1.01
37828XUF4	GLENCOVE FDG DAC/LLC				2.600000	15 Jul 2019		
	25,000,000.000	Local	99.898889	24,974,722.22	99.898889	24,974,722.22	0.00	2.51
		Base	99.898889	24,974,722.22	99.898889	24,974,722.22	0.00	2.51
38346MU10	GOTHAM FDG CORP				2.580000	01 Jul 2019		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.01
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.01
40588MYF8	HALKIN FINANCE LLC USC				2.610000	15 Nov 2019		
	20,000,000.000	Local	99.006750	19,801,350.00	99.006750	19,801,350.00	0.00	1.99
		Base	99.006750	19,801,350.00	99.006750	19,801,350.00	0.00	1.99
40588MYR2	HALKIN FINANCE LLC USC				2.520000	25 Nov 2019		
	10,000,000.000	Local	98.971000	9,897,100.00	98.971000	9,897,100.00	0.00	1.00
		Base	98.971000	9,897,100.00	98.971000	9,897,100.00	0.00	1.00
45779QU87	INSTITUTIONAL SECURED				2.500000	08 Jul 2019		
	10,000,000.000	Local	99.951389	9,995,138.89	99.951389	9,995,138.89	0.00	1.01
		Base	99.951389	9,995,138.89	99.951389	9,995,138.89	0.00	1.01
45779QU87	INSTITUTIONAL SECURED				2.530000	08 Jul 2019		
	25,000,000.000	Local	99.950806	24,987,701.39	99.950806	24,987,701.39	0.00	2.52
		Base	99.950806	24,987,701.39	99.950806	24,987,701.39	0.00	2.52
52952MU16	LEXINGTN PKR CAP CO LL				2.420000	01 Jul 2019		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.01
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.01
52952MU81	LEXINGTN PKR CAP CO LL				2.560000	08 Jul 2019		
	15,000,000.000	Local	99.950222	14,992,533.33	99.950222	14,992,533.33	0.00	1.51
		Base	99.950222	14,992,533.33	99.950222	14,992,533.33	0.00	1.51
52952MV72	LEXINGTN PKR CAP CO LL				2.550000	07 Aug 2019		
	10,000,000.000	Local	99.737917	9,973,791.67	99.737917	9,973,791.67	0.00	1.00
		Base	99.737917	9,973,791.67	99.737917	9,973,791.67	0.00	1.00

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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
62455BUX1	MOUNTCLIFF					2.620000	31 Jul 2019		
		15,000,000.000	Local	99.781667	14,967,250.00	99.781667	14,967,250.00	0.00	1.51
			Base	99.781667	14,967,250.00	99.781667	14,967,250.00	0.00	1.51
62455BVU6	MOUNTCLIFF					2.610000	28 Aug 2019		
		10,000,000.000	Local	99.579500	9,957,950.00	99.579500	9,957,950.00	0.00	1.00
			Base	99.579500	9,957,950.00	99.579500	9,957,950.00	0.00	1.00
62455BW35	MOUNTCLIFF					2.530000	03 Sep 2019		
		10,000,000.000	Local	99.550222	9,955,022.22	99.550222	9,955,022.22	0.00	1.00
			Base	99.550222	9,955,022.22	99.550222	9,955,022.22	0.00	1.00
66844DVV1	NORTHWESTERN UNIVERS					2.450000	29 Aug 2019		
		5,500,000.000	Local	99.598472	5,477,915.97	99.598472	5,477,915.97	0.00	0.55
			Base	99.598472	5,477,915.97	99.598472	5,477,915.97	0.00	0.55
82124MW30	SHEFFIELD RECEIVABLE					2.560000	03 Sep 2019		
		10,000,000.000	Local	99.544889	9,954,488.89	99.544889	9,954,488.89	0.00	1.00
			Base	99.544889	9,954,488.89	99.544889	9,954,488.89	0.00	1.00
88602UZ29	THUNDER BAY FNDNG LLC					2.470000	02 Dec 2019		
		20,000,000.000	Local	98.943389	19,788,677.78	98.943389	19,788,677.78	0.00	1.99
			Base	98.943389	19,788,677.78	98.943389	19,788,677.78	0.00	1.99
89119BUX2	TORONTO DOMINION BANK					2.420000	31 Jul 2019		
		25,000,000.000	Local	99.798333	24,949,583.34	99.798333	24,949,583.34	0.00	2.51
			Base	99.798333	24,949,583.34	99.798333	24,949,583.34	0.00	2.51
89119BV11	TORONTO DOMINION BANK					2.410000	01 Aug 2019		
		10,000,000.000	Local	99.792472	9,979,247.22	99.792472	9,979,247.22	0.00	1.00
			Base	99.792472	9,979,247.22	99.792472	9,979,247.22	0.00	1.00
91058UU19	UNITED HEALTHCARE CO					2.460000	01 Jul 2019		
		30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	3.02
			Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	3.02
9113A3Z23	UNITED PARCEL SERVIC					2.130000	02 Dec 2019		
		15,000,000.000	Local	99.088833	14,863,325.00	99.088833	14,863,325.00	0.00	1.50
			Base	99.088833	14,863,325.00	99.088833	14,863,325.00	0.00	1.50

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796QR3	TREASURY BILL 07/19 0.00000					2.330000	18 Jul 2019		
		Local	10,000,000.000	99.889972	9,988,997.22	99.889972	9,988,997.22	0.00	1.01
		Base		99.889972	9,988,997.22	99.889972	9,988,997.22	0.00	1.01
912796QV4	TREASURY BILL 08/19 0.00000					2.346500	15 Aug 2019		
		Local	10,000,000.000	99.706688	9,970,668.75	99.706688	9,970,668.75	0.00	1.00
		Base		99.706688	9,970,668.75	99.706688	9,970,668.75	0.00	1.00
912796VN6	TREASURY BILL 07/19 0.00000					2.322500	30 Jul 2019		
		Local	10,000,000.000	99.812910	9,981,290.97	99.812910	9,981,290.97	0.00	1.00
		Base		99.812910	9,981,290.97	99.812910	9,981,290.97	0.00	1.00
92646LU24	VICTORY RECEIVABLES					2.460000	02 Jul 2019		
		Local	5,000,000.000	99.993167	4,999,658.33	99.993167	4,999,658.33	0.00	0.50
		Base		99.993167	4,999,658.33	99.993167	4,999,658.33	0.00	0.50
96327SV17	WHEELS INC					2.610000	01 Aug 2019		
		Local	15,000,000.000	99.775250	14,966,287.50	99.775250	14,966,287.50	0.00	1.51
		Base		99.775250	14,966,287.50	99.775250	14,966,287.50	0.00	1.51
979QHR003	SOUTH STREET REPO					2.600000	01 Jul 2019		
		Local	42,562,140.980	100.000000	42,562,140.98	100.000000	42,562,140.98	0.00	4.28
		Base		100.000000	42,562,140.98	100.000000	42,562,140.98	0.00	4.28
US DOLLAR Total									
		Local	566,011,140.980		564,425,950.16		564,425,950.16	0.00	56.81
		Base			564,425,950.16		564,425,950.16	0.00	56.81
CASH EQUIVALENT Total									
		Base	566,011,140.980		564,425,950.16		564,425,950.16	0.00	56.81

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.800000	17 Feb 2021		
		Local	4,000,000.000	100.747279	4,029,891.15	100.626261	4,025,050.44	-4,840.71	0.41
		Base		100.747279	4,029,891.15	100.626261	4,025,050.44	-4,840.71	0.41

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR					3.165130	05 Nov 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.514103	5,025,705.15	25,705.15	0.51
		Base		100.000000	5,000,000.00	100.514103	5,025,705.15	25,705.15	0.51
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.250000	05 May 2021		
		Local	5,000,000.000	99.978149	4,998,907.43	100.029605	5,001,480.25	2,572.82	0.50
		Base		99.978149	4,998,907.43	100.029605	5,001,480.25	2,572.82	0.50
037833CZ1	APPLE INC SR UNSECURED 09/19 1.5					1.500000	12 Sep 2019		
		Local	10,000,000.000	99.991400	9,999,140.00	99.822083	9,982,208.30	-16,931.70	1.00
		Base		99.991400	9,999,140.00	99.822083	9,982,208.30	-16,931.70	1.00
05586CAB0	BMW VEHICLE LEASE TRUST BMWLT 2018 1 A2					2.970000	21 Dec 2020		
		Local	2,808,010.930	99.993942	2,807,840.83	100.280920	2,815,899.19	8,058.36	0.28
Original Face:		Base	3,000,000.000	99.993942	2,807,840.83	100.280920	2,815,899.19	8,058.36	0.28
06051GFW4	BANK OF AMERICA CORP SR UNSECURED 04/21 2.625					2.625000	19 Apr 2021		
		Local	3,000,000.000	99.991712	2,999,751.35	100.623296	3,018,698.88	18,947.53	0.30
		Base		99.991712	2,999,751.35	100.623296	3,018,698.88	18,947.53	0.30
06051GGX1	BANK OF AMERICA CORP SR UNSECURED 01/22 VAR					2.971500	23 Jan 2022		
		Local	5,000,000.000	99.843184	4,992,159.20	99.792000	4,989,600.00	-2,559.20	0.50
		Base		99.843184	4,992,159.20	99.792000	4,989,600.00	-2,559.20	0.50
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR					2.999250	25 Jun 2022		
		Local	10,000,000.000	100.282556	10,028,255.63	100.288443	10,028,844.30	588.67	1.01
		Base		100.282556	10,028,255.63	100.288443	10,028,844.30	588.67	1.01
06367TF88	BANK OF MONTREAL SR UNSECURED 09/21 VAR					2.000000	15 Sep 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	99.137660	4,956,883.00	-43,117.00	0.50
		Base		100.000000	5,000,000.00	99.137660	4,956,883.00	-43,117.00	0.50
14913Q2A6	CATERPILLAR FINL SERVICE SR UNSECURED 09/20 1.85					1.850000	04 Sep 2020		
		Local	10,000,000.000	99.966876	9,996,687.64	99.647830	9,964,783.00	-31,904.64	1.00
		Base		99.966876	9,996,687.64	99.647830	9,964,783.00	-31,904.64	1.00
161571HE7	CHASE ISSUANCE TRUST CHAIT 2016 A4 A4					1.490000	15 Jul 2022		
		Local	5,000,000.000	99.991490	4,999,574.50	99.377850	4,968,892.50	-30,682.00	0.50
Original Face:		Base	5,000,000.000	99.991490	4,999,574.50	99.377850	4,968,892.50	-30,682.00	0.50

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17325FAX6	CITIBANK NA SR UNSECURED 05/22 VAR					3.123380	20 May 2022		
		Local	10,000,000.000	100.198481	10,019,848.05	100.125144	10,012,514.40	-7,333.65	1.01
		Base		100.198481	10,019,848.05	100.125144	10,012,514.40	-7,333.65	1.01
24422EUW7	JOHN DEERE CAPITAL CORP SR UNSECURED 06/21 VAR					2.871630	07 Jun 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.290400	10,029,040.00	29,040.00	1.01
		Base		100.000000	10,000,000.00	100.290400	10,029,040.00	29,040.00	1.01
254683BX2	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A2 A2					2.390000	15 Jul 2024		
		Local	10,000,000.000	99.968495	9,996,849.48	100.938960	10,093,896.00	97,046.52	1.02
Original Face:		Base	10,000,000.000	99.968495	9,996,849.48	100.938960	10,093,896.00	97,046.52	1.02
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.000000	01 Nov 2026		
		Local	514,374.930	101.546426	522,329.36	102.401642	526,728.37	4,399.01	0.05
Original Face:		Base	2,096,032.000	101.546426	522,329.36	102.401642	526,728.37	4,399.01	0.05
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5					3.500000	01 Dec 2030		
		Local	3,738,616.200	101.117478	3,780,394.42	103.270846	3,860,900.58	80,506.16	0.39
Original Face:		Base	5,000,000.000	101.117478	3,780,394.42	103.270846	3,860,900.58	80,506.16	0.39
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.500000	01 Mar 2042		
		Local	3,545,742.330	104.862774	3,718,163.76	103.868779	3,682,919.26	-35,244.50	0.37
Original Face:		Base	8,645,247.000	104.862774	3,718,163.76	103.868779	3,682,919.26	-35,244.50	0.37
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
		Local	1,470,960.160	104.767576	1,541,089.31	103.887065	1,528,137.34	-12,951.97	0.15
Original Face:		Base	4,322,624.000	104.767576	1,541,089.31	103.887065	1,528,137.34	-12,951.97	0.15
313586RC5	FANNIE MAE SUBORDINATED 10/19 0.00000					0.010000	09 Oct 2019		
		Local	5,000,000.000	99.449770	4,972,488.52	99.374341	4,968,717.05	-3,771.47	0.50
		Base		99.449770	4,972,488.52	99.374341	4,968,717.05	-3,771.47	0.50
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.700000	27 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	99.744192	9,974,419.20	-25,580.80	1.00
		Base		100.000000	10,000,000.00	99.744192	9,974,419.20	-25,580.80	1.00
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.500000	25 Jul 2040		
		Local	175,627.520	102.910318	180,738.84	100.091350	175,787.96	-4,950.88	0.02
Original Face:		Base	2,161,312.000	102.910318	180,738.84	100.091350	175,787.96	-4,950.88	0.02

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3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.250000	25 Dec 2038		
		Local	153,687.520	100.135047	153,895.07	99.740220	153,288.27	-606.80	0.02
Original Face:		Base	4,322,624.000	100.135047	153,895.07	99.740220	153,288.27	-606.80	0.02
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.000000	25 Apr 2042		
		Local	1,187,163.640	101.546167	1,205,519.17	99.070160	1,176,124.92	-29,394.25	0.12
Original Face:		Base	4,322,624.000	101.546167	1,205,519.17	99.070160	1,176,124.92	-29,394.25	0.12
3136A76N7	FANNIE MAE FNR 2012 101 B					2.000000	25 May 2039		
		Local	2,117,133.430	101.610483	2,151,229.51	99.577470	2,108,187.91	-43,041.60	0.21
Original Face:		Base	8,584,720.000	101.610483	2,151,229.51	99.577470	2,108,187.91	-43,041.60	0.21
3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.750000	25 May 2039		
		Local	750,533.660	100.816916	756,664.89	99.943910	750,112.69	-6,552.20	0.08
Original Face:		Base	5,571,429.000	100.816916	756,664.89	99.943910	750,112.69	-6,552.20	0.08
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.000000	25 May 2040		
		Local	1,085,904.750	101.467747	1,101,843.08	97.746630	1,061,435.30	-40,407.78	0.11
Original Face:		Base	4,322,624.000	101.467747	1,101,843.08	97.746630	1,061,435.30	-40,407.78	0.11
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.750000	25 Jul 2041		
		Local	2,241,756.800	100.830464	2,260,373.79	98.030350	2,197,602.04	-62,771.75	0.22
Original Face:		Base	5,111,816.000	100.830464	2,260,373.79	98.030350	2,197,602.04	-62,771.75	0.22
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
		Local	1,427,786.400	99.722423	1,423,823.20	96.844610	1,382,734.17	-41,089.03	0.14
Original Face:		Base	4,322,624.000	99.722423	1,423,823.20	96.844610	1,382,734.17	-41,089.03	0.14
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.000000	25 Mar 2042		
		Local	2,165,593.230	101.573282	2,199,664.12	99.101330	2,146,131.69	-53,532.43	0.22
Original Face:		Base	5,326,337.000	101.573282	2,199,664.12	99.101330	2,146,131.69	-53,532.43	0.22
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.500000	25 Feb 2028		
		Local	1,427,786.400	100.268622	1,431,621.75	97.496840	1,392,046.62	-39,575.13	0.14
Original Face:		Base	4,322,624.000	100.268622	1,431,621.75	97.496840	1,392,046.62	-39,575.13	0.14
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.000000	25 Dec 2042		
		Local	2,670,209.370	100.712214	2,689,226.98	97.696220	2,608,693.62	-80,533.36	0.26
Original Face:		Base	8,645,247.000	100.712214	2,689,226.98	97.696220	2,608,693.62	-80,533.36	0.26

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3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.750000	25 Mar 2039		
		Local	997,657.730	100.416634	1,001,814.31	100.338990	1,001,039.69	-774.62	0.10
Original Face:		Base	4,322,624.000	100.416634	1,001,814.31	100.338990	1,001,039.69	-774.62	0.10
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
		Local	1,988,513.220	101.665062	2,021,623.20	99.583680	1,980,234.64	-41,388.56	0.20
Original Face:		Base	6,483,935.000	101.665062	2,021,623.20	99.583680	1,980,234.64	-41,388.56	0.20
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
		Local	1,310,057.010	99.869629	1,308,349.08	97.303700	1,274,733.94	-33,615.14	0.13
Original Face:		Base	4,322,624.000	99.869629	1,308,349.08	97.303700	1,274,733.94	-33,615.14	0.13
3136B15A8	FANNIE MAE FNR 2018 37 CT					3.500000	25 May 2048		
		Local	4,189,258.960	99.631802	4,173,834.18	103.510330	4,336,315.77	162,481.59	0.44
Original Face:		Base	4,507,221.000	99.631802	4,173,834.18	103.510330	4,336,315.77	162,481.59	0.44
3136B1CE2	FANNIE MAE FNR 2018 16 LE					3.000000	25 May 2047		
		Local	4,411,887.550	98.665764	4,353,022.58	101.190380	4,464,405.78	111,383.20	0.45
Original Face:		Base	5,000,000.000	98.665764	4,353,022.58	101.190380	4,464,405.78	111,383.20	0.45
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	331,704.480	98.183754	325,679.91	99.453110	329,890.42	4,210.51	0.03
Original Face:		Base	2,161,312.000	98.183754	325,679.91	99.453110	329,890.42	4,210.51	0.03
3137A62S0	FREDDIE MAC FHR 3796 PE					2.000000	15 Feb 2040		
		Local	652,029.650	100.136975	652,922.77	99.116630	646,269.82	-6,652.95	0.07
Original Face:		Base	4,527,840.000	100.136975	652,922.77	99.116630	646,269.82	-6,652.95	0.07
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2					4.333000	25 Oct 2020		
		Local	4,596,024.770	101.558969	4,667,675.36	102.112600	4,693,120.39	25,445.03	0.47
Original Face:		Base	4,600,000.000	101.558969	4,667,675.36	102.112600	4,693,120.39	25,445.03	0.47
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.500000	15 Nov 2040		
		Local	827,232.480	101.427113	839,038.02	101.312480	838,089.74	-948.28	0.08
Original Face:		Base	8,645,247.000	101.427113	839,038.02	101.312480	838,089.74	-948.28	0.08
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
		Local	438,516.650	99.380881	435,801.71	101.644490	445,728.01	9,926.30	0.04
Original Face:		Base	2,161,312.000	99.380881	435,801.71	101.644490	445,728.01	9,926.30	0.04

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3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	548,055.400	99.976741	547,927.93	100.197590	549,138.30	1,210.37	0.06
Original Face:		Base	2,161,312.000	99.976741	547,927.93	100.197590	549,138.30	1,210.37	0.06
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
		Local	457,079.840	99.953621	456,867.85	99.415280	454,407.20	-2,460.65	0.05
Original Face:		Base	2,472,541.000	99.953621	456,867.85	99.415280	454,407.20	-2,460.65	0.05
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	1,089,182.290	100.225600	1,091,639.49	103.874050	1,131,377.76	39,738.27	0.11
Original Face:		Base	4,322,624.000	100.225600	1,091,639.49	103.874050	1,131,377.76	39,738.27	0.11
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
		Local	2,022,958.020	100.378062	2,030,606.05	99.608540	2,015,038.95	-15,567.10	0.20
Original Face:		Base	6,483,935.000	100.378062	2,030,606.05	99.608540	2,015,038.95	-15,567.10	0.20
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
		Local	1,803,481.520	100.072612	1,804,791.07	97.872820	1,765,118.22	-39,672.85	0.18
Original Face:		Base	5,619,411.000	100.072612	1,804,791.07	97.872820	1,765,118.22	-39,672.85	0.18
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
		Local	2,039,763.140	101.313495	2,066,555.33	96.641070	1,971,248.92	-95,306.41	0.20
Original Face:		Base	4,322,624.000	101.313495	2,066,555.33	96.641070	1,971,248.92	-95,306.41	0.20
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
		Local	1,670,665.650	100.024743	1,671,079.03	97.802250	1,633,948.60	-37,130.43	0.16
Original Face:		Base	4,322,624.000	100.024743	1,671,079.03	97.802250	1,633,948.60	-37,130.43	0.16
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
		Local	4,176,663.730	100.767192	4,208,706.76	97.692330	4,080,280.11	-128,426.65	0.41
Original Face:		Base	10,806,559.000	100.767192	4,208,706.76	97.692330	4,080,280.11	-128,426.65	0.41
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
		Local	2,787,287.350	100.488533	2,800,904.18	100.435260	2,799,419.30	-1,484.88	0.28
Original Face:		Base	10,806,559.000	100.488533	2,800,904.18	100.435260	2,799,419.30	-1,484.88	0.28
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.000000	15 Mar 2040		
		Local	1,739,335.760	100.543291	1,748,785.42	100.275180	1,744,122.06	-4,663.36	0.18
Original Face:		Base	4,322,624.000	100.543291	1,748,785.42	100.275180	1,744,122.06	-4,663.36	0.18

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3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
		Local	2,683,965.760	99.901138	2,681,312.34	97.941580	2,628,718.47	-52,593.87	0.26
Original Face:		Base	6,483,935.000	99.901138	2,681,312.34	97.941580	2,628,718.47	-52,593.87	0.26
3137B2CM0	FREDDIE MAC FHR 4203 DM					3.000000	15 Apr 2033		
		Local	2,044,815.180	102.563794	2,097,240.02	102.380110	2,093,484.03	-3,755.99	0.21
Original Face:		Base	6,000,000.000	102.563794	2,097,240.02	102.380110	2,093,484.03	-3,755.99	0.21
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.500000	15 Apr 2028		
		Local	3,489,570.000	103.060916	3,596,382.81	104.024910	3,630,022.05	33,639.24	0.37
Original Face:		Base	10,000,000.000	103.060916	3,596,382.81	104.024910	3,630,022.05	33,639.24	0.37
3137BUFZ6	FREDDIE MAC FHR 4646 TB					3.500000	15 Apr 2028		
		Local	3,489,570.000	103.016198	3,594,822.35	104.596390	3,649,964.25	55,141.90	0.37
Original Face:		Base	10,000,000.000	103.016198	3,594,822.35	104.596390	3,649,964.25	55,141.90	0.37
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.000000	15 Oct 2040		
		Local	3,882,179.600	101.830479	3,953,242.08	101.751050	3,950,158.51	-3,083.57	0.40
Original Face:		Base	5,000,000.000	101.830479	3,953,242.08	101.751050	3,950,158.51	-3,083.57	0.40
3137FGA39	FREDDIE MAC FHR 4806 A					4.000000	15 Jun 2042		
		Local	4,242,453.650	102.088286	4,331,048.22	102.365500	4,342,808.89	11,760.67	0.44
Original Face:		Base	5,000,000.000	102.088286	4,331,048.22	102.365500	4,342,808.89	11,760.67	0.44
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		Local	9,209,008.030	100.626863	9,266,735.94	101.055467	9,306,206.07	39,470.13	0.94
Original Face:		Base	14,386,036.000	100.626863	9,266,735.94	101.055467	9,306,206.07	39,470.13	0.94
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	2,517,813.110	102.871258	2,590,106.02	100.893385	2,540,306.87	-49,799.15	0.26
Original Face:		Base	6,483,935.000	102.871258	2,590,106.02	100.893385	2,540,306.87	-49,799.15	0.26
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
		Local	571,440.850	101.246731	578,565.18	103.911370	593,792.02	15,226.84	0.06
Original Face:		Base	33,932,595.000	101.246731	578,565.18	103.911370	593,792.02	15,226.84	0.06
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	610,329.570	105.987231	646,871.41	112.792840	688,408.06	41,536.65	0.07
Original Face:		Base	18,956,866.000	105.987231	646,871.41	112.792840	688,408.06	41,536.65	0.07

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31398SP80	FANNIE MAE FNR 2010 135 EA					3.000000	25 Jan 2040		
		Local	486,272.420	99.193937	482,352.76	101.129330	491,764.04	9,411.28	0.05
Original Face:		Base	4,322,624.000	99.193937	482,352.76	101.129330	491,764.04	9,411.28	0.05
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	326,192.830	105.236369	343,273.49	106.430820	347,169.70	3,896.21	0.03
Original Face:		Base	6,483,935.000	105.236369	343,273.49	106.430820	347,169.70	3,896.21	0.03
34530WAA5	FORD CREDIT AUTO OWNER TRUST/F FORDR 2015 2 A 144A					2.440000	15 Jan 2027		
		Local	6,000,000.000	98.923828	5,935,429.69	100.125010	6,007,500.60	72,070.91	0.60
Original Face:		Base	6,000,000.000	98.923828	5,935,429.69	100.125010	6,007,500.60	72,070.91	0.60
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A					2.030000	15 Dec 2027		
		Local	10,000,000.000	97.080653	9,708,065.26	99.708500	9,970,850.00	262,784.74	1.00
Original Face:		Base	10,000,000.000	97.080653	9,708,065.26	99.708500	9,970,850.00	262,784.74	1.00
34532EAD7	FORD CREDIT AUTO OWNER TRUST FORDO 2016 B A3					1.330000	15 Oct 2020		
		Local	196,166.010	99.999990	196,165.99	99.912180	195,993.74	-172.25	0.02
Original Face:		Base	3,000,000.000	99.999990	196,165.99	99.912180	195,993.74	-172.25	0.02
369550BB3	GENERAL DYNAMICS CORP COMPANY GUAR 05/20 VAR					2.825250	11 May 2020		
		Local	7,000,000.000	100.000000	7,000,000.00	100.228460	7,015,992.20	15,992.20	0.71
		Base		100.000000	7,000,000.00	100.228460	7,015,992.20	15,992.20	0.71
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.750000	31 Jan 2020		
		Local	10,000,000.000	99.990228	9,999,022.83	99.817664	9,981,766.40	-17,256.43	1.00
		Base		99.990228	9,999,022.83	99.817664	9,981,766.40	-17,256.43	1.00
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459000	16 Jan 2040		
		Local	2,084,322.450	101.512904	2,115,856.25	99.658260	2,077,199.49	-38,656.76	0.21
Original Face:		Base	7,000,000.000	101.512904	2,115,856.25	99.658260	2,077,199.49	-38,656.76	0.21
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
		Local	2,839,010.840	102.169755	2,900,610.42	99.389290	2,821,672.72	-78,937.70	0.28
Original Face:		Base	7,989,505.000	102.169755	2,900,610.42	99.389290	2,821,672.72	-78,937.70	0.28
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	6,993,609.700	94.324914	6,596,716.31	94.398600	6,601,869.65	5,153.34	0.66
Original Face:		Base	10,000,000.000	94.324914	6,596,716.31	94.398600	6,601,869.65	5,153.34	0.66

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38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
		Local	4,568,013.400	97.682500	4,462,149.68	99.241120	4,533,347.66	71,197.98	0.46
Original Face:		Base	5,000,000.000	97.682500	4,462,149.68	99.241120	4,533,347.66	71,197.98	0.46
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	4,110,113.800	100.848589	4,144,991.79	103.448870	4,251,866.28	106,874.49	0.43
Original Face:		Base	10,000,000.000	100.848589	4,144,991.79	103.448870	4,251,866.28	106,874.49	0.43
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	4,756,395.950	96.325244	4,581,610.00	96.602290	4,594,787.41	13,177.41	0.46
Original Face:		Base	5,000,000.000	96.325244	4,581,610.00	96.602290	4,594,787.41	13,177.41	0.46
39154TAJ7	GREAT AMERICA LEASING RECEIVAB GALC 2017 1 A3 144A					2.060000	22 Jun 2020		
		Local	1,468,844.810	99.999906	1,468,843.43	99.890220	1,467,232.31	-1,611.12	0.15
Original Face:		Base	4,000,000.000	99.999906	1,468,843.43	99.890220	1,467,232.31	-1,611.12	0.15
44932HAA1	IBM CREDIT LLC SR UNSECURED 09/19 1.625					1.625000	06 Sep 2019		
		Local	10,000,000.000	99.993006	9,999,300.55	99.864668	9,986,466.80	-12,833.75	1.01
		Base		99.993006	9,999,300.55	99.864668	9,986,466.80	-12,833.75	1.01
46513BR75	STATE OF ISRAEL 03/20 0					3.455500	01 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.50
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.50
46513CSW7	ISRAEL ST SVG BD 05/21 2.72					2.720000	01 May 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	99.999456	4,999,972.80	-27.20	0.50
		Base		100.000000	5,000,000.00	99.999456	4,999,972.80	-27.20	0.50
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.250000	03 Mar 2022		
		Local	3,500,000.000	99.854615	3,494,911.54	100.678788	3,523,757.58	28,846.04	0.35
		Base		99.854615	3,494,911.54	100.678788	3,523,757.58	28,846.04	0.35
494368BP7	KIMBERLY CLARK CORP SR UNSECURED 03/20 1.85					1.850000	01 Mar 2020		
		Local	3,000,000.000	99.991728	2,999,751.85	99.705613	2,991,168.39	-8,583.46	0.30
		Base		99.991728	2,999,751.85	99.705613	2,991,168.39	-8,583.46	0.30
63254AAT5	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/20 2.25					2.250000	10 Jan 2020		
		Local	5,000,000.000	99.998414	4,999,920.68	99.947101	4,997,355.05	-2,565.63	0.50
		Base		99.998414	4,999,920.68	99.947101	4,997,355.05	-2,565.63	0.50

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65478VAD9	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 B A3					1.320000	15 Jan 2021		
		Local	499,041.790	99.994818	499,015.93	99.728510	497,686.94	-1,328.99	0.05
Original Face:		Base	2,000,000.000	99.994818	499,015.93	99.728510	497,686.94	-1,328.99	0.05
78012KZG5	ROYAL BANK OF CANADA SR UNSECURED 02/22 2.75					2.750000	01 Feb 2022		
		Local	7,000,000.000	99.988091	6,999,166.35	101.583717	7,110,860.19	111,693.84	0.72
		Base		99.988091	6,999,166.35	101.583717	7,110,860.19	111,693.84	0.72
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					3.104380	25 Jan 2029		
		Local	758,367.850	100.000001	758,367.86	97.930630	742,674.41	-15,693.45	0.07
Original Face:		Base	2,161,312.000	100.000001	758,367.86	97.930630	742,674.41	-15,693.45	0.07
81379JAD3	SECURITIZED TERM AUTO RECEIVAB SSTRT 2017 1A A3 144A					1.890000	25 Aug 2020		
		Local	2,426,634.180	100.000000	2,426,634.18	99.867970	2,423,430.29	-3,203.89	0.24
Original Face:		Base	12,500,000.000	100.000000	2,426,634.18	99.867970	2,423,430.29	-3,203.89	0.24
86787EAR8	SUNTRUST BANK SR UNSECURED 01/20 2.25					2.250000	31 Jan 2020		
		Local	3,000,000.000	99.992567	2,999,777.00	99.915785	2,997,473.55	-2,303.45	0.30
		Base		99.992567	2,999,777.00	99.915785	2,997,473.55	-2,303.45	0.30
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					2.935250	13 Feb 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.024340	5,001,217.00	1,217.00	0.50
		Base		100.000000	5,000,000.00	100.024340	5,001,217.00	1,217.00	0.50
9128284Y3	US TREASURY N/B 08/20 2.625					2.625000	31 Aug 2020		
		Local	15,000,000.000	99.816816	14,972,522.39	100.820316	15,123,047.40	150,525.01	1.52
		Base		99.816816	14,972,522.39	100.820316	15,123,047.40	150,525.01	1.52
9128285R7	US TREASURY N/B 12/21 2.625					2.625000	15 Dec 2021		
		Local	5,000,000.000	100.655270	5,032,763.49	102.191406	5,109,570.30	76,806.81	0.51
		Base		100.655270	5,032,763.49	102.191406	5,109,570.30	76,806.81	0.51
912828D80	US TREASURY N/B 08/19 1.625					1.625000	31 Aug 2019		
		Local	30,000,000.000	99.864442	29,959,332.48	99.889790	29,966,937.00	7,604.52	3.02
		Base		99.864442	29,959,332.48	99.889790	29,966,937.00	7,604.52	3.02
912828LY4	US TREASURY N/B 11/19 3.375					3.375000	15 Nov 2019		
		Local	10,000,000.000	100.319195	10,031,919.52	100.445312	10,044,531.20	12,611.68	1.01
		Base		100.319195	10,031,919.52	100.445312	10,044,531.20	12,611.68	1.01

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828TV2	US TREASURY N/B 10/19 1.25				1.250000	31 Oct 2019		
	5,000,000.000	Local	99.523437	4,976,171.87	99.703125	4,985,156.25	8,984.38	0.50
		Base	99.523437	4,976,171.87	99.703125	4,985,156.25	8,984.38	0.50
912828WL0	US TREASURY N/B 05/19 1.5				1.500000	31 May 2019		
	0.000	Local	0.000000	-0.05	0.000000	0.00	0.05	0.00
		Base	0.000000	-0.05	0.000000	0.00	0.05	0.00
912828WS5	US TREASURY N/B 06/19 1.625				1.625000	30 Jun 2019		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.01
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.01
912828WW6	US TREASURY N/B 07/19 1.625				1.625000	31 Jul 2019		
	10,000,000.000	Local	99.933550	9,993,355.01	99.947872	9,994,787.20	1,432.19	1.01
		Base	99.933550	9,993,355.01	99.947872	9,994,787.20	1,432.19	1.01
912828XY1	US TREASURY N/B 06/20 2.5				2.500000	30 Jun 2020		
	10,000,000.000	Local	99.891865	9,989,186.49	100.523438	10,052,343.80	63,157.31	1.01
		Base	99.891865	9,989,186.49	100.523438	10,052,343.80	63,157.31	1.01
92347XAA4	VERIZON OWNER TRUST VZOT 2016 1A A 144A				1.420000	20 Jan 2021		
	349,084.250	Local	99.994176	349,063.92	99.915650	348,789.80	-274.12	0.04
Original Face:	4,250,000.000	Base	99.994176	349,063.92	99.915650	348,789.80	-274.12	0.04
92348NAA5	VERIZON OWNER TRUST VZOT 2017 1A A 144A				2.060000	20 Sep 2021		
	6,791,248.490	Local	100.352431	6,815,182.93	99.863280	6,781,963.50	-33,219.43	0.68
Original Face:	9,605,000.000	Base	100.352431	6,815,182.93	99.863280	6,781,963.50	-33,219.43	0.68
92887KAC4	VOLVO FINANCIAL EQUIPMENT LLC VFET 2017 1A A3 144A				1.920000	15 Mar 2021		
	2,448,946.610	Local	99.997944	2,448,896.27	99.811660	2,444,334.26	-4,562.01	0.25
Original Face:	4,000,000.000	Base	99.997944	2,448,896.27	99.811660	2,444,334.26	-4,562.01	0.25
94988J5G8	WELLS FARGO BANK NA SR UNSECURED 12/19 2.15				2.150000	06 Dec 2019		
	5,000,000.000	Local	99.980051	4,999,002.56	99.906000	4,995,300.00	-3,702.56	0.50
		Base	99.980051	4,999,002.56	99.906000	4,995,300.00	-3,702.56	0.50
US DOLLAR Total								
	425,901,653.600	Local		426,181,252.35		426,663,095.15	481,842.80	42.95
Original Face:	427,006,555.000	Base		426,181,252.35		426,663,095.15	481,842.80	42.95

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME Total								
		425,901,653.600	Base	426,181,252.35		426,663,095.15	481,842.80	42.95
Original Face:		427,006,555.000						

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

Holdings

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

As of: *June 30, 2019* *View Date:* *July 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								
		994,328,185.160	Base	993,022,593.09		993,504,435.89	481,842.80	100.00
Original Face:		427,006,555.000						

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

Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					2.446814	31 Dec 2030		
			4,622,311.900	Local	100.069982	4,625,546.67	100.070000	4,625,547.52	0.85	5.32
				Base	100.069982	4,625,546.67	100.070000	4,625,547.52	0.85	5.32
0347M3UN2	ANGLESEA FDG PLC and ANG					2.550000	22 Jul 2019		
			10,000,000.000	Local	99.851250	9,985,125.00	99.851250	9,985,125.00	0.00	11.48
				Base	99.851250	9,985,125.00	99.851250	9,985,125.00	0.00	11.48
0347M3V19	ANGLESEA FDG PLC and ANG					2.450000	01 Aug 2019		
			5,000,000.000	Local	99.789028	4,989,451.39	99.789028	4,989,451.39	0.00	5.74
				Base	99.789028	4,989,451.39	99.789028	4,989,451.39	0.00	5.74
0347M3V19	ANGLESEA FDG PLC and ANG					2.490000	01 Aug 2019		
			1,600,000.000	Local	99.785583	1,596,569.33	99.785583	1,596,569.33	0.00	1.84
				Base	99.785583	1,596,569.33	99.785583	1,596,569.33	0.00	1.84
09702MW41	BOEING CO.					2.570000	04 Sep 2019		
			5,000,000.000	Local	99.535972	4,976,798.61	99.535972	4,976,798.61	0.00	5.72
				Base	99.535972	4,976,798.61	99.535972	4,976,798.61	0.00	5.72
37828XU98	GLENCOVE FDG DAC/LLC					2.580000	09 Jul 2019		
			5,000,000.000	Local	99.942667	4,997,133.33	99.942667	4,997,133.33	0.00	5.74
				Base	99.942667	4,997,133.33	99.942667	4,997,133.33	0.00	5.74
38346MUN2	GOTHAM FDG CORP					2.500000	22 Jul 2019		
			5,000,000.000	Local	99.854167	4,992,708.33	99.854167	4,992,708.33	0.00	5.74
				Base	99.854167	4,992,708.33	99.854167	4,992,708.33	0.00	5.74
40588MVM6	HALKIN FINANCE LLC USC					2.560000	21 Aug 2019		
			5,000,000.000	Local	99.637333	4,981,866.67	99.637333	4,981,866.67	0.00	5.73
				Base	99.637333	4,981,866.67	99.637333	4,981,866.67	0.00	5.73
62455BUN3	MOUNTCLIFF					2.520000	22 Jul 2019		
			5,000,000.000	Local	99.853000	4,992,650.00	99.853000	4,992,650.00	0.00	5.74
				Base	99.853000	4,992,650.00	99.853000	4,992,650.00	0.00	5.74

& 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
62455BV10	MOUNTCLIFF					2.440000	01 Aug 2019		
		9,000,000.000	Local	99.789889	8,981,090.00	99.789889	8,981,090.00	0.00	10.32
			Base	99.789889	8,981,090.00	99.789889	8,981,090.00	0.00	10.32
62455BVK8	MOUNTCLIFF					2.520000	19 Aug 2019		
		5,000,000.000	Local	99.657000	4,982,850.00	99.657000	4,982,850.00	0.00	5.73
			Base	99.657000	4,982,850.00	99.657000	4,982,850.00	0.00	5.73
66844DVK5	NORTHWESTERN UNIVERS					2.470000	19 Aug 2019		
		6,789,000.000	Local	99.663806	6,766,175.76	99.663806	6,766,175.76	0.00	7.78
			Base	99.663806	6,766,175.76	99.663806	6,766,175.76	0.00	7.78
82124MUN8	SHEFFIELD RECEIVABLE					2.550000	22 Jul 2019		
		10,000,000.000	Local	99.851250	9,985,125.00	99.851250	9,985,125.00	0.00	11.48
			Base	99.851250	9,985,125.00	99.851250	9,985,125.00	0.00	11.48
91058UVM2	UNITED HEALTHCARE CO					2.520000	21 Aug 2019		
		10,000,000.000	Local	99.643000	9,964,300.00	99.643000	9,964,300.00	0.00	11.45
			Base	99.643000	9,964,300.00	99.643000	9,964,300.00	0.00	11.45
US DOLLAR Total									
		87,011,311.900	Local		86,817,390.09		86,817,390.94	0.85	99.80
			Base		86,817,390.09		86,817,390.94	0.85	99.80
CASH EQUIVALENT Total									
		87,011,311.900	Base		86,817,390.09		86,817,390.94	0.85	99.80
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	0.20
			Base	1.000000	171,226.04	1.000000	171,226.04	0.00	0.20
US DOLLAR Total									
		171,226.040	Local		171,226.04		171,226.04	0.00	0.20

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
			Base		171,226.04		171,226.04	0.00	0.20
EQUITY Total									
		171,226.040	Base		171,226.04		171,226.04	0.00	0.20

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

Holdings

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

As of: *June 30, 2019* *View Date:* *July 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								
		87,182,537.940	Base	86,988,616.13		86,988,616.98	0.85	100.00

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

Books Closed

Prepared by State Street

Holdings

Currency Summary

As of: *June 30, 2019*

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

View Date: *July 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								
	13,943.060	Local	13,943.06	13,943.06	0.00	0.00		0.00
		Base	13,943.06	13,943.06	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	3,440,346.490	Local	3,442,732.69	3,442,754.73	0.40	22.04		22.04
		Base	3,442,732.69	3,442,754.73	0.40	22.04	0.00	22.04
EQUITY								
	19,871,652.000	Local	649,379,981.00	862,139,060.60	99.60	212,759,079.60		212,759,079.60
		Base	649,379,981.00	862,139,060.60	99.60	212,759,079.60	0.00	212,759,079.60
US DOLLAR Total								
	23,325,941.550	Local	652,836,656.75	865,595,758.39	100.00	212,759,101.64		212,759,101.64
		Base	652,836,656.75	865,595,758.39	100.00	212,759,101.64	0.00	212,759,101.64
FUND Total								
	23,325,941.550	Base	652,836,656.75	865,595,758.39	100.00	212,759,101.64	0.00	212,759,101.64

Holdings

Currency Summary

As of: *June 30, 2019*

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

View Date: *July 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								
	2,914,427.650	Local	2,916,466.77	2,916,467.75	0.51	0.98		0.98
		Base	2,916,466.77	2,916,467.75	0.51	0.98	0.00	0.98
EQUITY								
	22,221,797.000	Local	463,385,903.99	571,145,577.74	99.49	107,759,673.75		107,759,673.75
		Base	463,385,903.99	571,145,577.74	99.49	107,759,673.75	0.00	107,759,673.75
US DOLLAR Total								
	25,136,224.650	Local	466,302,370.76	574,062,045.49	100.00	107,759,674.73		107,759,674.73
		Base	466,302,370.76	574,062,045.49	100.00	107,759,674.73	0.00	107,759,674.73
FUND Total								
	25,136,224.650	Base	466,302,370.76	574,062,045.49	100.00	107,759,674.73	0.00	107,759,674.73

Holdings

Currency Summary

As of: *June 30, 2019*

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

View Date: *July 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								
	-1,207,783.130	Local	-1,207,783.13	-1,207,783.13	0.05	0.00		0.00
		Base	-1,207,783.13	-1,207,783.13	0.05	0.00	0.00	0.00
CASH EQUIVALENT								
	123,524,616.600	Local	123,306,037.47	123,128,388.17	5.37	-177,649.30		-177,649.30
		Base	123,306,037.47	123,128,388.17	5.37	-177,649.30	0.00	-177,649.30
FIXED INCOME								
	2,024,029,825.960	Local	2,117,221,811.69	2,166,451,671.94	94.57	49,229,860.25		49,229,860.25
Original Face:	2,127,194,818.000	Base	2,117,221,811.69	2,166,451,671.94	94.57	49,229,860.25	0.00	49,229,860.25
US DOLLAR Total								
	2,146,346,659.430	Local	2,239,320,066.03	2,288,372,276.98	100.00	49,052,210.95		49,052,210.95
Original Face:	2,127,194,818.000	Base	2,239,320,066.03	2,288,372,276.98	100.00	49,052,210.95	0.00	49,052,210.95
FUND Total								
	2,146,346,659.430	Base	2,239,320,066.03	2,288,372,276.98	100.00	49,052,210.95	0.00	49,052,210.95
Original Face:	2,127,194,818.000							

Holdings

Currency Summary

As of: *June 30, 2019*

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

View Date: *July 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								
	606,158.190	Local	606,158.19	606,158.19	0.17	0.00		0.00
		Base	606,158.19	606,158.19	0.17	0.00	0.00	0.00
CASH EQUIVALENT								
	70,825,000.000	Local	70,696,460.37	70,702,463.51	19.42	6,003.14		6,003.14
		Base	70,696,460.37	70,702,463.51	19.42	6,003.14	0.00	6,003.14
FIXED INCOME								
	291,304,638.160	Local	291,879,346.38	292,669,366.61	80.41	790,020.23		790,020.23
Original Face:	179,721,032.000	Base	291,879,346.38	292,669,366.61	80.41	790,020.23	0.00	790,020.23
US DOLLAR Total								
	362,735,796.350	Local	363,181,964.94	363,977,988.31	100.00	796,023.37		796,023.37
Original Face:	179,721,032.000	Base	363,181,964.94	363,977,988.31	100.00	796,023.37	0.00	796,023.37
FUND Total								
	362,735,796.350	Base	363,181,964.94	363,977,988.31	100.00	796,023.37	0.00	796,023.37
Original Face:	179,721,032.000							

Holdings

Currency Summary

As of: *June 30, 2019*

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

View Date: *July 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								
	474,288.780	Local	474,288.78	474,288.78	0.34	0.00		0.00
		Base	474,288.78	474,288.78	0.34	0.00	0.00	0.00
CASH EQUIVALENT								
	22,000,000.000	Local	21,973,413.39	21,978,770.19	15.90	5,356.80		5,356.80
		Base	21,973,413.39	21,978,770.19	15.90	5,356.80	0.00	5,356.80
FIXED INCOME								
	115,123,902.780	Local	115,968,224.22	115,802,331.70	83.76	-165,892.52		-165,892.52
Original Face:	155,264,820.000	Base	115,968,224.22	115,802,331.70	83.76	-165,892.52	0.00	-165,892.52
US DOLLAR Total								
	137,598,191.560	Local	138,415,926.39	138,255,390.67	100.00	-160,535.72		-160,535.72
Original Face:	155,264,820.000	Base	138,415,926.39	138,255,390.67	100.00	-160,535.72	0.00	-160,535.72
FUND Total								
	137,598,191.560	Base	138,415,926.39	138,255,390.67	100.00	-160,535.72	0.00	-160,535.72
Original Face:	155,264,820.000							

Holdings

Currency Summary

As of: *June 30, 2019*

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

View Date: *July 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								
	17,359.330	Local	17,359.33	17,359.33	0.00	0.00		0.00
		Base	17,359.33	17,359.33	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	2,871,025.150	Local	2,873,010.46	2,873,034.87	0.13	24.41		24.41
		Base	2,873,010.46	2,873,034.87	0.13	24.41	0.00	24.41
EQUITY								
	25,904,894.000	Local	1,097,909,431.53	2,231,279,339.72	99.87	1,133,369,908.19		1,133,369,908.19
		Base	1,097,909,431.53	2,231,279,339.72	99.87	1,133,369,908.19	0.00	1,133,369,908.19
US DOLLAR Total								
	28,793,278.480	Local	1,100,799,801.32	2,234,169,733.92	100.00	1,133,369,932.60		1,133,369,932.60
		Base	1,100,799,801.32	2,234,169,733.92	100.00	1,133,369,932.60	0.00	1,133,369,932.60
FUND Total								
	28,793,278.480	Base	1,100,799,801.32	2,234,169,733.92	100.00	1,133,369,932.60	0.00	1,133,369,932.60

Holdings

Currency Summary

As of: *June 30, 2019*

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

View Date: *July 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								
	-0.010	Local	-0.01	-0.01	0.00	0.00		0.00
		Base	-0.01	-0.01	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	477,556,969.260	Local	476,234,790.57	476,451,338.76	42.39	216,548.19		216,548.19
		Base	476,234,790.57	476,451,338.76	42.39	216,548.19	0.00	216,548.19
FIXED INCOME								
	645,506,265.680	Local	647,427,317.21	647,592,170.92	57.61	164,853.71		164,853.71
Original Face:	819,978,364.000	Base	647,427,317.21	647,592,170.92	57.61	164,853.71	0.00	164,853.71
US DOLLAR Total								
	1,123,063,234.930	Local	1,123,662,107.77	1,124,043,509.67	100.00	381,401.90		381,401.90
Original Face:	819,978,364.000	Base	1,123,662,107.77	1,124,043,509.67	100.00	381,401.90	0.00	381,401.90
FUND Total								
	1,123,063,234.930	Base	1,123,662,107.77	1,124,043,509.67	100.00	381,401.90	0.00	381,401.90
Original Face:	819,978,364.000							

Holdings

Currency Summary

As of: *June 30, 2019*

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

View Date: *July 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								
	70,500.000	Local	70,500.00	70,500.00	0.00	0.00		0.00
		Base	70,500.00	70,500.00	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	2,456,956,525.200	Local	2,456,103,046.39	2,456,251,916.96	72.90	148,870.57		148,870.57
		Base	2,456,103,046.39	2,456,251,916.96	72.90	148,870.57	0.00	148,870.57
FIXED INCOME								
	909,626,642.490	Local	909,649,598.72	913,242,145.74	27.10	3,592,547.02		3,592,547.02
Original Face:	532,701,117.000	Base	909,649,598.72	913,242,145.74	27.10	3,592,547.02	0.00	3,592,547.02
US DOLLAR Total								
	3,366,653,667.690	Local	3,365,823,145.11	3,369,564,562.70	100.00	3,741,417.59		3,741,417.59
Original Face:	532,701,117.000	Base	3,365,823,145.11	3,369,564,562.70	100.00	3,741,417.59	0.00	3,741,417.59
FUND Total								
	3,366,653,667.690	Base	3,365,823,145.11	3,369,564,562.70	100.00	3,741,417.59	0.00	3,741,417.59
Original Face:	532,701,117.000							

Holdings

Currency Summary

As of: *June 30, 2019*

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

View Date: *July 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								
	0.010	Local	0.01	0.01	0.00	0.00		0.00
		Base	0.01	0.01	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	7,240,813.980	Local	7,242,082.63	7,239,850.66	6.64	-2,231.97		-2,231.97
		Base	7,242,082.63	7,239,850.66	6.64	-2,231.97	0.00	-2,231.97
FIXED INCOME								
	101,566,133.490	Local	101,366,634.94	101,792,223.43	93.36	425,588.49		425,588.49
Original Face:	48,281,000.000	Base	101,366,634.94	101,792,223.43	93.36	425,588.49	0.00	425,588.49
US DOLLAR Total								
	108,806,947.480	Local	108,608,717.58	109,032,074.10	100.00	423,356.52		423,356.52
Original Face:	48,281,000.000	Base	108,608,717.58	109,032,074.10	100.00	423,356.52	0.00	423,356.52
FUND Total								
	108,806,947.480	Base	108,608,717.58	109,032,074.10	100.00	423,356.52	0.00	423,356.52
Original Face:	48,281,000.000							

Holdings

Currency Summary

As of: *June 30, 2019*

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

View Date: *July 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								
	100,500.020	Local	100,500.02	100,500.02	0.01	0.00		0.00
		Base	100,500.02	100,500.02	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	436,424,111.650	Local	435,929,071.08	436,016,942.05	37.33	87,870.97		87,870.97
		Base	435,929,071.08	436,016,942.05	37.33	87,870.97	0.00	87,870.97
FIXED INCOME								
	726,514,548.920	Local	727,184,416.79	731,960,217.18	62.66	4,775,800.39		4,775,800.39
Original Face:	493,007,603.330	Base	727,184,416.79	731,960,217.18	62.66	4,775,800.39	0.00	4,775,800.39
US DOLLAR Total								
	1,163,039,160.590	Local	1,163,213,987.89	1,168,077,659.25	100.00	4,863,671.36		4,863,671.36
Original Face:	493,007,603.330	Base	1,163,213,987.89	1,168,077,659.25	100.00	4,863,671.36	0.00	4,863,671.36
FUND Total								
	1,163,039,160.590	Base	1,163,213,987.89	1,168,077,659.25	100.00	4,863,671.36	0.00	4,863,671.36
Original Face:	493,007,603.330							

Holdings

Currency Summary

As of: *June 30, 2019*

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

View Date: *July 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								
	1,361,365,953.200	Local	1,359,042,697.07	1,359,042,768.63	95.05	71.56		71.56
		Base	1,359,042,697.07	1,359,042,768.63	95.05	71.56	0.00	71.56
FIXED INCOME								
	71,019,866.350	Local	70,772,566.31	70,816,957.25	4.95	44,390.94		44,390.94
Original Face:	36,500,000.000	Base	70,772,566.31	70,816,957.25	4.95	44,390.94	0.00	44,390.94
US DOLLAR Total								
	1,432,385,819.550	Local	1,429,815,263.38	1,429,859,725.88	100.00	44,462.50		44,462.50
Original Face:	36,500,000.000	Base	1,429,815,263.38	1,429,859,725.88	100.00	44,462.50	0.00	44,462.50
FUND Total								
	1,432,385,819.550	Base	1,429,815,263.38	1,429,859,725.88	100.00	44,462.50	0.00	44,462.50
Original Face:	36,500,000.000							

Holdings

Currency Summary

As of: *June 30, 2019*

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

View Date: *July 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								
	-0.050	Local	-0.05	-0.05	0.00	0.00		0.00
		Base	-0.05	-0.05	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,110,807,372.030	Local	1,109,338,516.37	1,109,338,516.37	69.86	0.00		0.00
		Base	1,109,338,516.37	1,109,338,516.37	69.86	0.00	0.00	0.00
FIXED INCOME								
	480,000,000.000	Local	478,437,899.84	478,616,049.25	30.14	178,149.41		178,149.41
		Base	478,437,899.84	478,616,049.25	30.14	178,149.41	0.00	178,149.41
US DOLLAR Total								
	1,590,807,371.980	Local	1,587,776,416.16	1,587,954,565.57	100.00	178,149.41		178,149.41
		Base	1,587,776,416.16	1,587,954,565.57	100.00	178,149.41	0.00	178,149.41
FUND Total								
	1,590,807,371.980	Base	1,587,776,416.16	1,587,954,565.57	100.00	178,149.41	0.00	178,149.41

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								
	344,609.610	Local	344,609.61	344,609.61	0.25	0.00		0.00
		Base	344,609.61	344,609.61	0.25	0.00	0.00	0.00
FIXED INCOME								
	135,435,000.000	Local	138,031,670.71	138,073,666.65	99.75	41,995.94		41,995.94
		Base	138,031,670.71	138,073,666.65	99.75	41,995.94	0.00	41,995.94
US DOLLAR Total								
	135,779,609.610	Local	138,376,280.32	138,418,276.26	100.00	41,995.94		41,995.94
		Base	138,376,280.32	138,418,276.26	100.00	41,995.94	0.00	41,995.94
FUND Total								
	135,779,609.610	Base	138,376,280.32	138,418,276.26	100.00	41,995.94	0.00	41,995.94

Holdings

Currency Summary

As of: *June 30, 2019*

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

View Date: *July 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								
	209,673.180	Local	209,673.18	209,673.18	0.05	0.00		0.00
		Base	209,673.18	209,673.18	0.05	0.00	0.00	0.00
CASH EQUIVALENT								
	95,516,102.780	Local	95,268,782.37	95,268,782.37	24.59	0.00		0.00
		Base	95,268,782.37	95,268,782.37	24.59	0.00	0.00	0.00
FIXED INCOME								
	288,755,016.760	Local	289,992,381.11	292,010,111.22	75.36	2,017,730.11		2,017,730.11
Original Face:	273,945,369.000	Base	289,992,381.11	292,010,111.22	75.36	2,017,730.11	0.00	2,017,730.11
US DOLLAR Total								
	384,480,792.720	Local	385,470,836.66	387,488,566.77	100.00	2,017,730.11		2,017,730.11
Original Face:	273,945,369.000	Base	385,470,836.66	387,488,566.77	100.00	2,017,730.11	0.00	2,017,730.11
FUND Total								
	384,480,792.720	Base	385,470,836.66	387,488,566.77	100.00	2,017,730.11	0.00	2,017,730.11
Original Face:	273,945,369.000							

Holdings

Currency Summary

As of: *June 30, 2019*

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

View Date: *July 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								
	631.330	Local	631.33	631.33	100.00	0.00		0.00
		Base	631.33	631.33	100.00	0.00	0.00	0.00
US DOLLAR Total								
	631.330	Local	631.33	631.33	100.00	0.00		0.00
		Base	631.33	631.33	100.00	0.00	0.00	0.00
FUND Total								
	631.330	Base	631.33	631.33	100.00	0.00	0.00	0.00

Holdings

Currency Summary

As of: *June 30, 2019*

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

View Date: *July 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								
	300,385.560	Local	300,385.56	300,385.56	0.09	0.00		0.00
		Base	300,385.56	300,385.56	0.09	0.00	0.00	0.00
CASH EQUIVALENT								
	53,004,824.890	Local	52,889,681.64	52,889,681.64	15.98	0.00		0.00
		Base	52,889,681.64	52,889,681.64	15.98	0.00	0.00	0.00
FIXED INCOME								
	274,066,601.440	Local	276,263,822.78	277,687,055.63	83.92	1,423,232.85		1,423,232.85
Original Face:	219,768,168.000	Base	276,263,822.78	277,687,055.63	83.92	1,423,232.85	0.00	1,423,232.85
US DOLLAR Total								
	327,371,811.890	Local	329,453,889.98	330,877,122.83	100.00	1,423,232.85		1,423,232.85
Original Face:	219,768,168.000	Base	329,453,889.98	330,877,122.83	100.00	1,423,232.85	0.00	1,423,232.85
FUND Total								
	327,371,811.890	Base	329,453,889.98	330,877,122.83	100.00	1,423,232.85	0.00	1,423,232.85
Original Face:	219,768,168.000							

Holdings

Currency Summary

As of: *June 30, 2019*

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

View Date: *July 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								
	2,415,390.580	Local	2,415,390.58	2,415,390.58	0.24	0.00		0.00
		Base	2,415,390.58	2,415,390.58	0.24	0.00	0.00	0.00
CASH EQUIVALENT								
	566,011,140.980	Local	564,425,950.16	564,425,950.16	56.81	0.00		0.00
		Base	564,425,950.16	564,425,950.16	56.81	0.00	0.00	0.00
FIXED INCOME								
	425,901,653.600	Local	426,181,252.35	426,663,095.15	42.95	481,842.80		481,842.80
Original Face:	427,006,555.000	Base	426,181,252.35	426,663,095.15	42.95	481,842.80	0.00	481,842.80
US DOLLAR Total								
	994,328,185.160	Local	993,022,593.09	993,504,435.89	100.00	481,842.80		481,842.80
Original Face:	427,006,555.000	Base	993,022,593.09	993,504,435.89	100.00	481,842.80	0.00	481,842.80
FUND Total								
	994,328,185.160	Base	993,022,593.09	993,504,435.89	100.00	481,842.80	0.00	481,842.80
Original Face:	427,006,555.000							

Holdings

Currency Summary

As of: *June 30, 2019*

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

View Date: *July 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								
	87,011,311.900	Local	86,817,390.09	86,817,390.94	99.80	0.85		0.85
		Base	86,817,390.09	86,817,390.94	99.80	0.85	0.00	0.85
EQUITY								
	171,226.040	Local	171,226.04	171,226.04	0.20	0.00		0.00
		Base	171,226.04	171,226.04	0.20	0.00	0.00	0.00
US DOLLAR Total								
	87,182,537.940	Local	86,988,616.13	86,988,616.98	100.00	0.85		0.85
		Base	86,988,616.13	86,988,616.98	100.00	0.85	0.00	0.85
FUND Total								
	87,182,537.940	Base	86,988,616.13	86,988,616.98	100.00	0.85	0.00	0.85

Holdings

Asset Summary

As of: *June 30, 2019*

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

View Date: *July 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	13,943.060	13,943.06	13,943.06	0.00	0.00	0.00	0.00
CASH Total	13,943.060	13,943.06	13,943.06	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	3,440,346.490	3,442,732.69	3,442,754.73	0.40	22.04	0.00	22.04
CASH EQUIVALENT Total	3,440,346.490	3,442,732.69	3,442,754.73	0.40	22.04	0.00	22.04

Holdings

Asset Summary

As of: *June 30, 2019*

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

View Date: *July 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	19,871,652.000	649,379,981.00	862,139,060.60	99.60	212,759,079.60	0.00	212,759,079.60
EQUITY Total	19,871,652.000	649,379,981.00	862,139,060.60	99.60	212,759,079.60	0.00	212,759,079.60

Holdings

Asset Summary

As of: *June 30, 2019*

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

View Date: *July 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	23,325,941.550	652,836,656.75	865,595,758.39	100.00	212,759,101.64	0.00	212,759,101.64

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	2,914,427.650	2,916,466.77	2,916,467.75	0.51	0.98	0.00	0.98
CASH EQUIVALENT Total	2,914,427.650	2,916,466.77	2,916,467.75	0.51	0.98	0.00	0.98

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	22,221,797.000	463,385,903.99	571,145,577.74	99.49	107,759,673.75	0.00	107,759,673.75
EQUITY Total	22,221,797.000	463,385,903.99	571,145,577.74	99.49	107,759,673.75	0.00	107,759,673.75

Holdings

Asset Summary

As of: *June 30, 2019*

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

View Date: *July 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	25,136,224.650	466,302,370.76	574,062,045.49	100.00	107,759,674.73	0.00	107,759,674.73

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-1,207,783.130	-1,207,783.13	-1,207,783.13	0.05	0.00	0.00	0.00
CASH Total	-1,207,783.130	-1,207,783.13	-1,207,783.13	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	123,524,616.600	123,306,037.47	123,128,388.17	5.37	-177,649.30	0.00	-177,649.30
CASH EQUIVALENT Total	123,524,616.600	123,306,037.47	123,128,388.17	5.37	-177,649.30	0.00	-177,649.30

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	2,024,029,825.960	2,117,221,811.69	2,166,451,671.94	94.57	49,229,860.25	0.00	49,229,860.25
FIXED INCOME Total	2,024,029,825.960	2,117,221,811.69	2,166,451,671.94	94.57	49,229,860.25	0.00	49,229,860.25

Holdings

Asset Summary

As of: *June 30, 2019*

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

View Date: *July 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	2,146,346,659.430	2,239,320,066.03	2,288,372,276.98	100.00	49,052,210.95	0.00	49,052,210.95

Holdings

Asset Summary

As of: *June 30, 2019*

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

View Date: *July 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	606,158.190	606,158.19	606,158.19	0.17	0.00	0.00	0.00
CASH Total	606,158.190	606,158.19	606,158.19	0.17	0.00	0.00	0.00

Holdings

Asset Summary

As of: *June 30, 2019*

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

View Date: *July 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	70,825,000.000	70,696,460.37	70,702,463.51	19.42	6,003.14	0.00	6,003.14
CASH EQUIVALENT Total	70,825,000.000	70,696,460.37	70,702,463.51	19.42	6,003.14	0.00	6,003.14

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	291,304,638.160	291,879,346.38	292,669,366.61	80.41	790,020.23	0.00	790,020.23
FIXED INCOME Total	291,304,638.160	291,879,346.38	292,669,366.61	80.41	790,020.23	0.00	790,020.23

Holdings

Asset Summary

As of: *June 30, 2019*

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

View Date: *July 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	362,735,796.350	363,181,964.94	363,977,988.31	100.00	796,023.37	0.00	796,023.37

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	474,288.780	474,288.78	474,288.78	0.34	0.00	0.00	0.00
CASH Total	474,288.780	474,288.78	474,288.78	0.34	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	22,000,000.000	21,973,413.39	21,978,770.19	15.90	5,356.80	0.00	5,356.80
CASH EQUIVALENT Total	22,000,000.000	21,973,413.39	21,978,770.19	15.90	5,356.80	0.00	5,356.80

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							
	115,123,902.780	115,968,224.22	115,802,331.70	83.76	-165,892.52	0.00	-165,892.52
FIXED INCOME Total							
	115,123,902.780	115,968,224.22	115,802,331.70	83.76	-165,892.52	0.00	-165,892.52

Holdings

Asset Summary

As of: *June 30, 2019*

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

View Date: *July 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	137,598,191.560	138,415,926.39	138,255,390.67	100.00	-160,535.72	0.00	-160,535.72

Holdings

Asset Summary

As of: *June 30, 2019*

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

View Date: *July 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	17,359.330	17,359.33	17,359.33	0.00	0.00	0.00	0.00
CASH Total	17,359.330	17,359.33	17,359.33	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	2,871,025.150	2,873,010.46	2,873,034.87	0.13	24.41	0.00	24.41
CASH EQUIVALENT Total	2,871,025.150	2,873,010.46	2,873,034.87	0.13	24.41	0.00	24.41

Holdings

Asset Summary

As of: *June 30, 2019*

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

View Date: *July 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	25,904,894.000	1,097,909,431.53	2,231,279,339.72	99.87	1,133,369,908.19	0.00	1,133,369,908.19
EQUITY Total	25,904,894.000	1,097,909,431.53	2,231,279,339.72	99.87	1,133,369,908.19	0.00	1,133,369,908.19

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	28,793,278.480	1,100,799,801.32	2,234,169,733.92	100.00	1,133,369,932.60	0.00	1,133,369,932.60

Holdings

Asset Summary

As of: *June 30, 2019*

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

View Date: *July 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	-0.010	-0.01	-0.01	0.00	0.00	0.00	0.00
CASH Total	-0.010	-0.01	-0.01	0.00	0.00	0.00	0.00

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	477,556,969.260	476,234,790.57	476,451,338.76	42.39	216,548.19	0.00	216,548.19
CASH EQUIVALENT Total	477,556,969.260	476,234,790.57	476,451,338.76	42.39	216,548.19	0.00	216,548.19

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	645,506,265.680	647,427,317.21	647,592,170.92	57.61	164,853.71	0.00	164,853.71
FIXED INCOME Total	645,506,265.680	647,427,317.21	647,592,170.92	57.61	164,853.71	0.00	164,853.71

Holdings

Asset Summary

As of: *June 30, 2019*

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

View Date: *July 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	1,123,063,234.930	1,123,662,107.77	1,124,043,509.67	100.00	381,401.90	0.00	381,401.90

Holdings

Asset Summary

As of: *June 30, 2019*

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

View Date: *July 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	70,500.000	70,500.00	70,500.00	0.00	0.00	0.00	0.00
CASH Total	70,500.000	70,500.00	70,500.00	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *June 30, 2019*

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

View Date: *July 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	2,456,956,525.200	2,456,103,046.39	2,456,251,916.96	72.90	148,870.57	0.00	148,870.57
CASH EQUIVALENT Total	2,456,956,525.200	2,456,103,046.39	2,456,251,916.96	72.90	148,870.57	0.00	148,870.57

Holdings

Asset Summary

As of: *June 30, 2019*

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

View Date: *July 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	909,626,642.490	909,649,598.72	913,242,145.74	27.10	3,592,547.02	0.00	3,592,547.02
FIXED INCOME Total	909,626,642.490	909,649,598.72	913,242,145.74	27.10	3,592,547.02	0.00	3,592,547.02

Holdings

Asset Summary

As of: *June 30, 2019*

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

View Date: *July 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	3,366,653,667.690	3,365,823,145.11	3,369,564,562.70	100.00	3,741,417.59	0.00	3,741,417.59

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	0.010	0.01	0.01	0.00	0.00	0.00	0.00
CASH Total	0.010	0.01	0.01	0.00	0.00	0.00	0.00

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	7,240,813.980	7,242,082.63	7,239,850.66	6.64	-2,231.97	0.00	-2,231.97
CASH EQUIVALENT Total	7,240,813.980	7,242,082.63	7,239,850.66	6.64	-2,231.97	0.00	-2,231.97

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	101,566,133.490	101,366,634.94	101,792,223.43	93.36	425,588.49	0.00	425,588.49
FIXED INCOME Total	101,566,133.490	101,366,634.94	101,792,223.43	93.36	425,588.49	0.00	425,588.49

Holdings

Asset Summary

As of: *June 30, 2019*

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

View Date: *July 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	108,806,947.480	108,608,717.58	109,032,074.10	100.00	423,356.52	0.00	423,356.52

Holdings

Asset Summary

As of: *June 30, 2019*

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

View Date: *July 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	100,500.020	100,500.02	100,500.02	0.01	0.00	0.00	0.00
CASH Total	100,500.020	100,500.02	100,500.02	0.01	0.00	0.00	0.00

Holdings

Asset Summary

As of: *June 30, 2019*

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

View Date: *July 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	436,424,111.650	435,929,071.08	436,016,942.05	37.33	87,870.97	0.00	87,870.97
CASH EQUIVALENT Total	436,424,111.650	435,929,071.08	436,016,942.05	37.33	87,870.97	0.00	87,870.97

Holdings

Asset Summary

As of: *June 30, 2019*

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

View Date: *July 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							
	726,514,548.920	727,184,416.79	731,960,217.18	62.66	4,775,800.39	0.00	4,775,800.39
FIXED INCOME Total							
	726,514,548.920	727,184,416.79	731,960,217.18	62.66	4,775,800.39	0.00	4,775,800.39

Holdings

Asset Summary

As of: *June 30, 2019*

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

View Date: *July 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	1,163,039,160.590	1,163,213,987.89	1,168,077,659.25	100.00	4,863,671.36	0.00	4,863,671.36

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	1,361,365,953.200	1,359,042,697.07	1,359,042,768.63	95.05	71.56	0.00	71.56
CASH EQUIVALENT Total	1,361,365,953.200	1,359,042,697.07	1,359,042,768.63	95.05	71.56	0.00	71.56

Holdings

Asset Summary

As of: *June 30, 2019*

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

View Date: *July 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							
	71,019,866.350	70,772,566.31	70,816,957.25	4.95	44,390.94	0.00	44,390.94
FIXED INCOME Total							
	71,019,866.350	70,772,566.31	70,816,957.25	4.95	44,390.94	0.00	44,390.94

Holdings

Asset Summary

As of: *June 30, 2019*

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

View Date: *July 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	1,432,385,819.550	1,429,815,263.38	1,429,859,725.88	100.00	44,462.50	0.00	44,462.50

Base Currency: USD - US DOLLAR

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

Holdings

Asset Summary

As of: *June 30, 2019*

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

View Date: *July 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	1,110,807,372.030	1,109,338,516.37	1,109,338,516.37	69.86	0.00	0.00	0.00
CASH EQUIVALENT Total	1,110,807,372.030	1,109,338,516.37	1,109,338,516.37	69.86	0.00	0.00	0.00

Holdings

Asset Summary

As of: *June 30, 2019*

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

View Date: *July 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							
	480,000,000.000	478,437,899.84	478,616,049.25	30.14	178,149.41	0.00	178,149.41
FIXED INCOME Total							
	480,000,000.000	478,437,899.84	478,616,049.25	30.14	178,149.41	0.00	178,149.41

Holdings

Asset Summary

As of: *June 30, 2019*

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

View Date: *July 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	1,590,807,371.980	1,587,776,416.16	1,587,954,565.57	100.00	178,149.41	0.00	178,149.41

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	344,609.610	344,609.61	344,609.61	0.25	0.00	0.00	0.00
CASH EQUIVALENT Total	344,609.610	344,609.61	344,609.61	0.25	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							
	135,435,000.000	138,031,670.71	138,073,666.65	99.75	41,995.94	0.00	41,995.94
FIXED INCOME Total							
	135,435,000.000	138,031,670.71	138,073,666.65	99.75	41,995.94	0.00	41,995.94

Holdings

Asset Summary

As of: *June 30, 2019*

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

View Date: *July 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	135,779,609.610	138,376,280.32	138,418,276.26	100.00	41,995.94	0.00	41,995.94

Holdings

Asset Summary

As of: *June 30, 2019*

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

View Date: *July 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	209,673.180	209,673.18	209,673.18	0.05	0.00	0.00	0.00
CASH Total	209,673.180	209,673.18	209,673.18	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	95,516,102.780	95,268,782.37	95,268,782.37	24.59	0.00	0.00	0.00
CASH EQUIVALENT Total	95,516,102.780	95,268,782.37	95,268,782.37	24.59	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	288,755,016.760	289,992,381.11	292,010,111.22	75.36	2,017,730.11	0.00	2,017,730.11
FIXED INCOME Total	288,755,016.760	289,992,381.11	292,010,111.22	75.36	2,017,730.11	0.00	2,017,730.11

Holdings

Asset Summary

As of: *June 30, 2019*

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

View Date: *July 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	384,480,792.720	385,470,836.66	387,488,566.77	100.00	2,017,730.11	0.00	2,017,730.11

Holdings

Asset Summary

As of: *June 30, 2019*

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

View Date: *July 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	631.330	631.33	631.33	100.00	0.00	0.00	0.00
CASH Total	631.330	631.33	631.33	100.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *June 30, 2019*

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

View Date: *July 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	631.330	631.33	631.33	100.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *June 30, 2019*

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

View Date: *July 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	300,385.560	300,385.56	300,385.56	0.09	0.00	0.00	0.00
CASH Total	300,385.560	300,385.56	300,385.56	0.09	0.00	0.00	0.00

Holdings

Asset Summary

As of: *June 30, 2019*

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

View Date: *July 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	53,004,824.890	52,889,681.64	52,889,681.64	15.98	0.00	0.00	0.00
CASH EQUIVALENT Total	53,004,824.890	52,889,681.64	52,889,681.64	15.98	0.00	0.00	0.00

Holdings

Asset Summary

As of: *June 30, 2019*

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

View Date: *July 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	274,066,601.440	276,263,822.78	277,687,055.63	83.92	1,423,232.85	0.00	1,423,232.85
FIXED INCOME Total	274,066,601.440	276,263,822.78	277,687,055.63	83.92	1,423,232.85	0.00	1,423,232.85

Holdings

Asset Summary

As of: *June 30, 2019*

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

View Date: *July 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	327,371,811.890	329,453,889.98	330,877,122.83	100.00	1,423,232.85	0.00	1,423,232.85

Holdings

Asset Summary

As of: *June 30, 2019*

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

View Date: *July 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	2,415,390.580	2,415,390.58	2,415,390.58	0.24	0.00	0.00	0.00
CASH Total	2,415,390.580	2,415,390.58	2,415,390.58	0.24	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	566,011,140.980	564,425,950.16	564,425,950.16	56.81	0.00	0.00	0.00
CASH EQUIVALENT Total	566,011,140.980	564,425,950.16	564,425,950.16	56.81	0.00	0.00	0.00

Holdings

Asset Summary

As of: *June 30, 2019*

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

View Date: *July 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							
	425,901,653.600	426,181,252.35	426,663,095.15	42.95	481,842.80	0.00	481,842.80
FIXED INCOME Total							
	425,901,653.600	426,181,252.35	426,663,095.15	42.95	481,842.80	0.00	481,842.80

Holdings

Asset Summary

As of: *June 30, 2019*

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

View Date: *July 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	994,328,185.160	993,022,593.09	993,504,435.89	100.00	481,842.80	0.00	481,842.80

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	87,011,311.900	86,817,390.09	86,817,390.94	99.80	0.85	0.00	0.85
CASH EQUIVALENT Total	87,011,311.900	86,817,390.09	86,817,390.94	99.80	0.85	0.00	0.85

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	0.20	0.00	0.00	0.00
EQUITY Total	171,226.040	171,226.04	171,226.04	0.20	0.00	0.00	0.00

Holdings

Asset Summary

As of: *June 30, 2019*

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

View Date: *July 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	87,182,537.940	86,988,616.13	86,988,616.98	100.00	0.85	0.00	0.85

Holdings

Fund Summary

As of: *June 30, 2019*

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

View Date: *July 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							
	13,943.060	13,943.06	13,943.06	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							
	3,440,346.490	3,442,732.69	3,442,754.73	0.40	22.04	0.00	22.04
					22.04 GN	0.00 GN	22.04 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	19,871,652.000	649,379,981.00	862,139,060.60	99.60	212,759,079.60	0.00	212,759,079.60
					274,740,113.15 GN	0.00 GN	274,740,113.15 GN
					-61,981,033.55 LS	0.00 LS	-61,981,033.55 LS
FUND Total							
0.000	23,325,941.550	652,836,656.75	865,595,758.39	100.00	212,759,101.64	0.00	212,759,101.64
					274,740,135.19 GN	0.00 GN	274,740,135.19 GN
					-61,981,033.55 LS	0.00 LS	-61,981,033.55 LS

Holdings

Fund Summary

As of: *June 30, 2019*

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

View Date: *July 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							
	2,914,427.650	2,916,466.77	2,916,467.75	0.51	0.98	0.00	0.98
					0.98 GN	0.00 GN	0.98 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	22,221,797.000	463,385,903.99	571,145,577.74	99.49	107,759,673.75	0.00	107,759,673.75
					170,934,516.82 GN	0.00 GN	170,934,516.82 GN
					-63,174,843.07 LS	0.00 LS	-63,174,843.07 LS
FUND Total							
0.000	25,136,224.650	466,302,370.76	574,062,045.49	100.00	107,759,674.73	0.00	107,759,674.73
					170,934,517.80 GN	0.00 GN	170,934,517.80 GN
					-63,174,843.07 LS	0.00 LS	-63,174,843.07 LS

Holdings

Fund Summary

As of: *June 30, 2019*

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

View Date: *July 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							
	-1,207,783.130	-1,207,783.13	-1,207,783.13	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							
	123,524,616.600	123,306,037.47	123,128,388.17	5.37	-177,649.30	0.00	-177,649.30
					6,714.97 GN	0.00 GN	6,714.97 GN
					-184,364.27 LS	0.00 LS	-184,364.27 LS
FIXED INCOME							
	2,024,029,825.960	2,117,221,811.69	2,166,451,671.94	94.57	49,229,860.25	0.00	49,229,860.25
					56,034,593.61 GN	0.00 GN	56,034,593.61 GN
					-6,804,733.36 LS	0.00 LS	-6,804,733.36 LS
Original Face: 2,127,194,818.000							
FUND Total							
0.000	2,146,346,659.430	2,239,320,066.03	2,288,372,276.98	100.00	49,052,210.95	0.00	49,052,210.95
					56,041,308.58 GN	0.00 GN	56,041,308.58 GN
					-6,989,097.63 LS	0.00 LS	-6,989,097.63 LS
Original Face: 2,127,194,818.000							

Holdings

Fund Summary

As of: *June 30, 2019*

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

View Date: *July 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							
	606,158.190	606,158.19	606,158.19	0.17	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							
	70,825,000.000	70,696,460.37	70,702,463.51	19.42	6,003.14	0.00	6,003.14
					7,143.42 GN	0.00 GN	7,143.42 GN
					-1,140.28 LS	0.00 LS	-1,140.28 LS
FIXED INCOME							
	291,304,638.160	291,879,346.38	292,669,366.61	80.41	790,020.23	0.00	790,020.23
					1,184,599.17 GN	0.00 GN	1,184,599.17 GN
					-394,578.94 LS	0.00 LS	-394,578.94 LS
Original Face:	179,721,032.000						
FUND Total							
0.000	362,735,796.350	363,181,964.94	363,977,988.31	100.00	796,023.37	0.00	796,023.37
					1,191,742.59 GN	0.00 GN	1,191,742.59 GN
					-395,719.22 LS	0.00 LS	-395,719.22 LS
Original Face:	179,721,032.000						

Holdings

Fund Summary

As of: *June 30, 2019*

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

View Date: *July 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							
	474,288.780	474,288.78	474,288.78	0.34	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							
	22,000,000.000	21,973,413.39	21,978,770.19	15.90	5,356.80	0.00	5,356.80
					5,356.80 GN	0.00 GN	5,356.80 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	115,123,902.780	115,968,224.22	115,802,331.70	83.76	-165,892.52	0.00	-165,892.52
					243,153.28 GN	0.00 GN	243,153.28 GN
					-409,045.80 LS	0.00 LS	-409,045.80 LS
Original Face:	155,264,820.000						
FUND Total							
0.000	137,598,191.560	138,415,926.39	138,255,390.67	100.00	-160,535.72	0.00	-160,535.72
					248,510.08 GN	0.00 GN	248,510.08 GN
					-409,045.80 LS	0.00 LS	-409,045.80 LS
Original Face:	155,264,820.000						

Holdings

Fund Summary

As of: *June 30, 2019*

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

View Date: *July 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							
	17,359.330	17,359.33	17,359.33	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							
	2,871,025.150	2,873,010.46	2,873,034.87	0.13	24.41	0.00	24.41
					24.41 GN	0.00 GN	24.41 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	25,904,894.000	1,097,909,431.53	2,231,279,339.72	99.87	1,133,369,908.19	0.00	1,133,369,908.19
					1,195,168,036.05 GN	0.00 GN	1,195,168,036.05 GN
					-61,798,127.86 LS	0.00 LS	-61,798,127.86 LS
FUND Total							
0.000	28,793,278.480	1,100,799,801.32	2,234,169,733.92	100.00	1,133,369,932.60	0.00	1,133,369,932.60
					1,195,168,060.46 GN	0.00 GN	1,195,168,060.46 GN
					-61,798,127.86 LS	0.00 LS	-61,798,127.86 LS

Holdings

Fund Summary

As of: *June 30, 2019*

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

View Date: *July 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							
	-0.010	-0.01	-0.01	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	477,556,969.260	476,234,790.57	476,451,338.76	42.39	216,548.19	0.00	216,548.19
					216,548.19 GN	0.00 GN	216,548.19 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	645,506,265.680	647,427,317.21	647,592,170.92	57.61	164,853.71	0.00	164,853.71
					3,091,863.90 GN	0.00 GN	3,091,863.90 GN
					-2,927,010.19 LS	0.00 LS	-2,927,010.19 LS
Original Face:	819,978,364.000						
FUND Total							
0.000	1,123,063,234.930	1,123,662,107.77	1,124,043,509.67	100.00	381,401.90	0.00	381,401.90
					3,308,412.09 GN	0.00 GN	3,308,412.09 GN
					-2,927,010.19 LS	0.00 LS	-2,927,010.19 LS
Original Face:	819,978,364.000						

Holdings

Fund Summary

As of: *June 30, 2019*

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

View Date: *July 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							
	70,500.000	70,500.00	70,500.00	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	2,456,956,525.200	2,456,103,046.39	2,456,251,916.96	72.90	148,870.57	0.00	148,870.57
					149,249.79 GN	0.00 GN	149,249.79 GN
					-379.22 LS	0.00 LS	-379.22 LS
FIXED INCOME							
	909,626,642.490	909,649,598.72	913,242,145.74	27.10	3,592,547.02	0.00	3,592,547.02
					6,054,195.16 GN	0.00 GN	6,054,195.16 GN
					-2,461,648.14 LS	0.00 LS	-2,461,648.14 LS
Original Face:	532,701,117.000						
FUND Total							
0.000	3,366,653,667.690	3,365,823,145.11	3,369,564,562.70	100.00	3,741,417.59	0.00	3,741,417.59
					6,203,444.95 GN	0.00 GN	6,203,444.95 GN
					-2,462,027.36 LS	0.00 LS	-2,462,027.36 LS
Original Face:	532,701,117.000						

Holdings

Fund Summary

As of: *June 30, 2019*

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

View Date: *July 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							
	0.010	0.01	0.01	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	7,240,813.980	7,242,082.63	7,239,850.66	6.64	-2,231.97	0.00	-2,231.97
					4,838.25 GN	0.00 GN	4,838.25 GN
					-7,070.22 LS	0.00 LS	-7,070.22 LS
FIXED INCOME							
	101,566,133.490	101,366,634.94	101,792,223.43	93.36	425,588.49	0.00	425,588.49
					482,673.48 GN	0.00 GN	482,673.48 GN
					-57,084.99 LS	0.00 LS	-57,084.99 LS
Original Face: 48,281,000.000							
FUND Total							
0.000	108,806,947.480	108,608,717.58	109,032,074.10	100.00	423,356.52	0.00	423,356.52
					487,511.73 GN	0.00 GN	487,511.73 GN
					-64,155.21 LS	0.00 LS	-64,155.21 LS
Original Face: 48,281,000.000							

Holdings

Fund Summary

As of: *June 30, 2019*

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

View Date: *July 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							
	100,500.020	100,500.02	100,500.02	0.01	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	436,424,111.650	435,929,071.08	436,016,942.05	37.33	87,870.97	0.00	87,870.97
					87,870.97 GN	0.00 GN	87,870.97 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	726,514,548.920	727,184,416.79	731,960,217.18	62.66	4,775,800.39	0.00	4,775,800.39
					5,803,800.51 GN	0.00 GN	5,803,800.51 GN
					-1,028,000.12 LS	0.00 LS	-1,028,000.12 LS
Original Face:	493,007,603.330						
FUND Total							
0.000	1,163,039,160.590	1,163,213,987.89	1,168,077,659.25	100.00	4,863,671.36	0.00	4,863,671.36
					5,891,671.48 GN	0.00 GN	5,891,671.48 GN
					-1,028,000.12 LS	0.00 LS	-1,028,000.12 LS
Original Face:	493,007,603.330						

Holdings

Fund Summary

As of: *June 30, 2019*

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

View Date: *July 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							
	1,361,365,953.200	1,359,042,697.07	1,359,042,768.63	95.05	71.56	0.00	71.56
					71.56 GN	0.00 GN	71.56 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	71,019,866.350	70,772,566.31	70,816,957.25	4.95	44,390.94	0.00	44,390.94
					44,390.94 GN	0.00 GN	44,390.94 GN
					0.00 LS	0.00 LS	0.00 LS
Original Face:	36,500,000.000						
FUND Total							
0.000	1,432,385,819.550	1,429,815,263.38	1,429,859,725.88	100.00	44,462.50	0.00	44,462.50
					44,462.50 GN	0.00 GN	44,462.50 GN
					0.00 LS	0.00 LS	0.00 LS
Original Face:	36,500,000.000						

Holdings

Fund Summary

As of: *June 30, 2019*

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

View Date: *July 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							
	-0.050	-0.05	-0.05	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	1,110,807,372.030	1,109,338,516.37	1,109,338,516.37	69.86	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							
	480,000,000.000	478,437,899.84	478,616,049.25	30.14	178,149.41	0.00	178,149.41
					184,186.91 GN	0.00 GN	184,186.91 GN
					-6,037.50 LS	0.00 LS	-6,037.50 LS
FUND Total							
0.000	1,590,807,371.980	1,587,776,416.16	1,587,954,565.57	100.00	178,149.41	0.00	178,149.41
					184,186.91 GN	0.00 GN	184,186.91 GN
					-6,037.50 LS	0.00 LS	-6,037.50 LS

Holdings

Fund Summary

As of: *June 30, 2019*

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

View Date: *July 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							
	344,609.610	344,609.61	344,609.61	0.25	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							
	135,435,000.000	138,031,670.71	138,073,666.65	99.75	41,995.94	0.00	41,995.94
					42,986.91 GN	0.00 GN	42,986.91 GN
					-990.97 LS	0.00 LS	-990.97 LS
FUND Total							
0.000	135,779,609.610	138,376,280.32	138,418,276.26	100.00	41,995.94	0.00	41,995.94
					42,986.91 GN	0.00 GN	42,986.91 GN
					-990.97 LS	0.00 LS	-990.97 LS

Holdings

Fund Summary

As of: *June 30, 2019*

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

View Date: *July 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							
	209,673.180	209,673.18	209,673.18	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							
	95,516,102.780	95,268,782.37	95,268,782.37	24.59	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							
	288,755,016.760	289,992,381.11	292,010,111.22	75.36	2,017,730.11	0.00	2,017,730.11
					2,492,317.82 GN	0.00 GN	2,492,317.82 GN
					-474,587.71 LS	0.00 LS	-474,587.71 LS
Original Face:	273,945,369.000						
FUND Total							
0.000	384,480,792.720	385,470,836.66	387,488,566.77	100.00	2,017,730.11	0.00	2,017,730.11
					2,492,317.82 GN	0.00 GN	2,492,317.82 GN
					-474,587.71 LS	0.00 LS	-474,587.71 LS
Original Face:	273,945,369.000						

Holdings

Fund Summary

As of: *June 30, 2019*

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

View Date: *July 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							
	631.330	631.33	631.33	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	631.330	631.33	631.33	100.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS

Holdings

Fund Summary

As of: *June 30, 2019*

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

View Date: *July 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							
	300,385.560	300,385.56	300,385.56	0.09	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	53,004,824.890	52,889,681.64	52,889,681.64	15.98	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	274,066,601.440	276,263,822.78	277,687,055.63	83.92	1,423,232.85	0.00	1,423,232.85
					2,303,353.48 GN	0.00 GN	2,303,353.48 GN
					-880,120.63 LS	0.00 LS	-880,120.63 LS
Original Face:	219,768,168.000						
FUND Total							
0.000	327,371,811.890	329,453,889.98	330,877,122.83	100.00	1,423,232.85	0.00	1,423,232.85
					2,303,353.48 GN	0.00 GN	2,303,353.48 GN
					-880,120.63 LS	0.00 LS	-880,120.63 LS
Original Face:	219,768,168.000						

Holdings

Fund Summary

As of: *June 30, 2019*

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

View Date: *July 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							
	2,415,390.580	2,415,390.58	2,415,390.58	0.24	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							
	566,011,140.980	564,425,950.16	564,425,950.16	56.81	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							
	425,901,653.600	426,181,252.35	426,663,095.15	42.95	481,842.80	0.00	481,842.80
					1,841,472.31 GN	0.00 GN	1,841,472.31 GN
					-1,359,629.51 LS	0.00 LS	-1,359,629.51 LS
Original Face:	427,006,555.000						
FUND Total							
0.000	994,328,185.160	993,022,593.09	993,504,435.89	100.00	481,842.80	0.00	481,842.80
					1,841,472.31 GN	0.00 GN	1,841,472.31 GN
					-1,359,629.51 LS	0.00 LS	-1,359,629.51 LS
Original Face:	427,006,555.000						

Holdings

Fund Summary

As of: *June 30, 2019*

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

View Date: *July 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							
	87,011,311.900	86,817,390.09	86,817,390.94	99.80	0.85	0.00	0.85
					0.85 GN	0.00 GN	0.85 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	171,226.040	171,226.04	171,226.04	0.20	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	87,182,537.940	86,988,616.13	86,988,616.98	100.00	0.85	0.00	0.85
					0.85 GN	0.00 GN	0.85 GN
					0.00 LS	0.00 LS	0.00 LS