Holdings

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

As of: *August 31, 2019* *View Date:* *September 10, 2019*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					2.194964	31 Dec 2030		
			8,910,857.100	Local 100.069343	8,917,036.14	100.060000	8,916,203.61	-832.53	1.06
				Base 100.069343	8,917,036.14	100.060000	8,916,203.61	-832.53	1.06
US DOLLAR Total									
			8,910,857.100	Local	8,917,036.14		8,916,203.61	-832.53	1.06
				Base	8,917,036.14		8,916,203.61	-832.53	1.06
CASH EQUIVALENT Total									
			8,910,857.100	Base	8,917,036.14		8,916,203.61	-832.53	1.06
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001084102	AGCO CORP COMMON STOCK USD.01								
			31,548.000	Local 39.892949	1,258,542.75	69.120000	2,180,597.76	922,055.01	0.26
				Base 39.892949	1,258,542.75	69.120000	2,180,597.76	922,055.01	0.26
00164V103	AMC NETWORKS INC A COMMON STOCK								
			22,168.000	Local 49.164579	1,089,880.38	48.500000	1,075,148.00	-14,732.38	0.13
				Base 49.164579	1,089,880.38	48.500000	1,075,148.00	-14,732.38	0.13
00191U102	ASGN INC COMMON STOCK USD.01								
			25,814.000	Local 68.013133	1,755,691.01	62.470000	1,612,600.58	-143,090.43	0.19
				Base 68.013133	1,755,691.01	62.470000	1,612,600.58	-143,090.43	0.19
002535300	AARON S INC COMMON STOCK USD.5								
			33,093.000	Local 25.242827	835,360.87	64.110000	2,121,592.23	1,286,231.36	0.25
				Base 25.242827	835,360.87	64.110000	2,121,592.23	1,286,231.36	0.25
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01								
			43,373.000	Local 41.388695	1,795,151.87	26.460000	1,147,649.58	-647,502.29	0.14
				Base 41.388695	1,795,151.87	26.460000	1,147,649.58	-647,502.29	0.14

& 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
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005								
		Local	54,063.000	11.014536	595,478.88	29.780000	1,609,996.14	1,014,517.26	0.19
		Base		11.014536	595,478.88	29.780000	1,609,996.14	1,014,517.26	0.19
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01								
		Local	19,523.000	120.284889	2,348,321.89	125.410000	2,448,379.43	100,057.54	0.29
		Base		120.284889	2,348,321.89	125.410000	2,448,379.43	100,057.54	0.29
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01								
		Local	27,667.000	26.730408	739,550.20	42.720000	1,181,934.24	442,384.04	0.14
		Base		26.730408	739,550.20	42.720000	1,181,934.24	442,384.04	0.14
00766T100	AECOM COMMON STOCK USD.01								
		Local	28,210.000	29.421208	829,972.28	35.480000	1,000,890.80	170,918.52	0.12
		Base		29.421208	829,972.28	35.480000	1,000,890.80	170,918.52	0.12
014491104	ALEXANDER + BALDWIN INC REIT								
		Local	46,209.000	23.999092	1,108,974.05	22.890000	1,057,724.01	-51,250.04	0.13
		Base		23.999092	1,108,974.05	22.890000	1,057,724.01	-51,250.04	0.13
017175100	ALLEGHANY CORP COMMON STOCK USD1.0								
		Local	7,062.000	357.997024	2,528,174.98	749.310000	5,291,627.22	2,763,452.24	0.63
		Base		357.997024	2,528,174.98	749.310000	5,291,627.22	2,763,452.24	0.63
01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	61,662.000	27.449230	1,692,574.40	19.820000	1,222,140.84	-470,433.56	0.15
		Base		27.449230	1,692,574.40	19.820000	1,222,140.84	-470,433.56	0.15
018522300	ALLETE INC COMMON STOCK								
		Local	25,243.000	67.887708	1,713,689.42	85.730000	2,164,082.39	450,392.97	0.26
		Base		67.887708	1,713,689.42	85.730000	2,164,082.39	450,392.97	0.26
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01								
		Local	81,475.000	15.748655	1,283,121.64	9.080000	739,793.00	-543,328.64	0.09
		Base		15.748655	1,283,121.64	9.080000	739,793.00	-543,328.64	0.09
023436108	AMEDISYS INC COMMON STOCK USD.001								
		Local	14,259.000	127.101536	1,812,340.80	128.710000	1,835,275.89	22,935.09	0.22
		Base		127.101536	1,812,340.80	128.710000	1,835,275.89	22,935.09	0.22

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01								
			67,132.000	Local	41.698096	2,799,276.60	46.480000	3,120,295.36	321,018.76	0.37
				Base	41.698096	2,799,276.60	46.480000	3,120,295.36	321,018.76	0.37
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01								
			80,003.000	Local	17.838221	1,427,111.17	16.820000	1,345,650.46	-81,460.71	0.16
				Base	17.838221	1,427,111.17	16.820000	1,345,650.46	-81,460.71	0.16
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK								
			34,663.000	Local	40.993611	1,420,961.55	100.970000	3,499,923.11	2,078,961.56	0.42
				Base	40.993611	1,420,961.55	100.970000	3,499,923.11	2,078,961.56	0.42
03755L104	APERGY CORP COMMON STOCK USD.01								
			37,843.000	Local	42.561165	1,610,642.16	25.980000	983,161.14	-627,481.02	0.12
				Base	42.561165	1,610,642.16	25.980000	983,161.14	-627,481.02	0.12
038336103	APTARGROUP INC COMMON STOCK USD.01								
			30,907.000	Local	47.596085	1,471,052.21	122.220000	3,777,453.54	2,306,401.33	0.45
				Base	47.596085	1,471,052.21	122.220000	3,777,453.54	2,306,401.33	0.45
03836W103	AQUA AMERICA INC COMMON STOCK USD.5								
			105,491.000	Local	21.624769	2,281,218.54	44.290000	4,672,196.39	2,390,977.85	0.56
				Base	21.624769	2,281,218.54	44.290000	4,672,196.39	2,390,977.85	0.56
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0								
			41,427.000	Local	32.954119	1,365,190.28	69.200000	2,866,748.40	1,501,558.12	0.34
				Base	32.954119	1,365,190.28	69.200000	2,866,748.40	1,501,558.12	0.34
044186104	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK								
			30,672.000	Local	27.099399	831,192.78	73.240000	2,246,417.28	1,415,224.50	0.27
				Base	27.099399	831,192.78	73.240000	2,246,417.28	1,415,224.50	0.27
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01								
			80,188.000	Local	18.758843	1,504,234.14	19.240000	1,542,817.12	38,582.98	0.18
				Base	18.758843	1,504,234.14	19.240000	1,542,817.12	38,582.98	0.18
05329W102	AUTONATION INC COMMON STOCK USD.01								
			27,924.000	Local	41.613439	1,162,013.67	47.460000	1,325,273.04	163,259.37	0.16
				Base	41.613439	1,162,013.67	47.460000	1,325,273.04	163,259.37	0.16

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05350V106	AVANOS MEDICAL INC COMMON STOCK USD.01								
		23,229.000	Local	39.434950	916,034.45	33.180000	770,738.22	-145,296.23	0.09
			Base	39.434950	916,034.45	33.180000	770,738.22	-145,296.23	0.09
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01								
		31,193.000	Local	36.188379	1,128,824.10	24.770000	772,650.61	-356,173.49	0.09
			Base	36.188379	1,128,824.10	24.770000	772,650.61	-356,173.49	0.09
053807103	AVNET INC COMMON STOCK USD1.0								
		52,003.000	Local	29.331888	1,525,346.18	41.890000	2,178,405.67	653,059.49	0.26
			Base	29.331888	1,525,346.18	41.890000	2,178,405.67	653,059.49	0.26
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001								
		28,847.000	Local	64.077226	1,848,435.75	59.970000	1,729,954.59	-118,481.16	0.21
			Base	64.077226	1,848,435.75	59.970000	1,729,954.59	-118,481.16	0.21
05971J102	BANCORPSOUTH BANK COMMON STOCK								
		44,988.000	Local	19.428081	874,030.53	27.590000	1,241,218.92	367,188.39	0.15
			Base	19.428081	874,030.53	27.590000	1,241,218.92	367,188.39	0.15
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01								
		20,065.000	Local	53.648246	1,076,452.06	82.680000	1,658,974.20	582,522.14	0.20
			Base	53.648246	1,076,452.06	82.680000	1,658,974.20	582,522.14	0.20
06417N103	BANK OZK COMMON STOCK								
		59,087.000	Local	44.234795	2,613,701.35	25.800000	1,524,444.60	-1,089,256.75	0.18
			Base	44.234795	2,613,701.35	25.800000	1,524,444.60	-1,089,256.75	0.18
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01								
		64,589.000	Local	29.392060	1,898,403.76	9.670000	624,575.63	-1,273,828.13	0.07
			Base	29.392060	1,898,403.76	9.670000	624,575.63	-1,273,828.13	0.07
077454106	BELDEN INC COMMON STOCK USD.01								
		18,891.000	Local	77.849184	1,470,648.93	45.610000	861,618.51	-609,030.42	0.10
			Base	77.849184	1,470,648.93	45.610000	861,618.51	-609,030.42	0.10
084423102	WR BERKLEY CORP COMMON STOCK USD.2								
		70,718.000	Local	19.890534	1,406,618.77	71.250000	5,038,657.50	3,632,038.73	0.60
			Base	19.890534	1,406,618.77	71.250000	5,038,657.50	3,632,038.73	0.60

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001								
		Local	9,796.000	107.699305	1,055,022.39	337.710000	3,308,207.16	2,253,184.77	0.39
		Base		107.699305	1,055,022.39	337.710000	3,308,207.16	2,253,184.77	0.39
09073M104	BIO TECHNE CORP COMMON STOCK USD.01								
		Local	18,519.000	78.249867	1,449,109.29	191.570000	3,547,684.83	2,098,575.54	0.42
		Base		78.249867	1,449,109.29	191.570000	3,547,684.83	2,098,575.54	0.42
092113109	BLACK HILLS CORP COMMON STOCK USD1.0								
		Local	26,567.000	37.236324	989,257.41	76.710000	2,037,954.57	1,048,697.16	0.24
		Base		37.236324	989,257.41	76.710000	2,037,954.57	1,048,697.16	0.24
09227Q100	BLACKBAUD INC COMMON STOCK USD.001								
		Local	24,054.000	89.278340	2,147,501.20	90.970000	2,188,192.38	40,691.18	0.26
		Base		89.278340	2,147,501.20	90.970000	2,188,192.38	40,691.18	0.26
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01								
		Local	4,281.000	303.520119	1,299,369.63	438.420000	1,876,876.02	577,506.39	0.22
		Base		303.520119	1,299,369.63	438.420000	1,876,876.02	577,506.39	0.22
103304101	BOYD GAMING CORP COMMON STOCK USD.01								
		Local	39,105.000	34.936314	1,366,184.56	24.040000	940,084.20	-426,100.36	0.11
		Base		34.936314	1,366,184.56	24.040000	940,084.20	-426,100.36	0.11
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01								
		Local	56,645.000	39.144680	2,217,350.39	35.260000	1,997,302.70	-220,047.69	0.24
		Base		39.144680	2,217,350.39	35.260000	1,997,302.70	-220,047.69	0.24
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		Local	18,346.000	21.417469	392,924.88	38.000000	697,148.00	304,223.12	0.08
		Base		21.417469	392,924.88	38.000000	697,148.00	304,223.12	0.08
109696104	BRINK S CO/THE COMMON STOCK USD1.0								
		Local	24,401.000	80.606121	1,966,869.95	75.250000	1,836,175.25	-130,694.70	0.22
		Base		80.606121	1,966,869.95	75.250000	1,836,175.25	-130,694.70	0.22
11120U105	BRIXMOR PROPERTY GROUP INC REIT USD.01								
		Local	145,789.000	17.540171	2,557,164.01	18.430000	2,686,891.27	129,727.26	0.32
		Base		17.540171	2,557,164.01	18.430000	2,686,891.27	129,727.26	0.32

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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
115236101	BROWN + BROWN INC COMMON STOCK USD.1								
		114,468.000	Local	12.488772	1,429,564.71	36.890000	4,222,724.52	2,793,159.81	0.50
			Base	12.488772	1,429,564.71	36.890000	4,222,724.52	2,793,159.81	0.50
117043109	BRUNSWICK CORP COMMON STOCK USD.75								
		42,589.000	Local	25.697579	1,094,434.20	46.600000	1,984,647.40	890,213.20	0.24
			Base	25.697579	1,094,434.20	46.600000	1,984,647.40	890,213.20	0.24
12508E101	CDK GLOBAL INC COMMON STOCK USD.01								
		59,490.000	Local	33.238203	1,977,340.69	43.160000	2,567,588.40	590,247.71	0.31
			Base	33.238203	1,977,340.69	43.160000	2,567,588.40	590,247.71	0.31
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01								
		78,236.000	Local	17.655597	1,381,303.29	14.480000	1,132,857.28	-248,446.01	0.13
			Base	17.655597	1,381,303.29	14.480000	1,132,857.28	-248,446.01	0.13
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01								
		95,704.000	Local	10.558867	1,010,525.83	7.970000	762,760.88	-247,764.95	0.09
			Base	10.558867	1,010,525.83	7.970000	762,760.88	-247,764.95	0.09
12685J105	CABLE ONE INC COMMON STOCK USD.01								
		2,424.000	Local	427.296390	1,035,766.45	1,297.620000	3,145,430.88	2,109,664.43	0.37
			Base	427.296390	1,035,766.45	1,297.620000	3,145,430.88	2,109,664.43	0.37
127055101	CABOT CORP COMMON STOCK USD1.0								
		28,597.000	Local	31.328130	895,890.52	40.000000	1,143,880.00	247,989.48	0.14
			Base	31.328130	895,890.52	40.000000	1,143,880.00	247,989.48	0.14
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1								
		12,171.000	Local	161.055324	1,960,204.35	222.290000	2,705,491.59	745,287.24	0.32
			Base	161.055324	1,960,204.35	222.290000	2,705,491.59	745,287.24	0.32
127686103	CAESARS ENTERTAINMENT CORP COMMON STOCK USD.01								
		286,183.000	Local	9.273019	2,653,780.39	11.510000	3,293,966.33	640,185.94	0.39
			Base	9.273019	2,653,780.39	11.510000	3,293,966.33	640,185.94	0.39
13123X102	CALLON PETROLEUM CO COMMON STOCK USD.01								
		111,977.000	Local	11.046030	1,236,901.28	4.110000	460,225.47	-776,675.81	0.05
			Base	11.046030	1,236,901.28	4.110000	460,225.47	-776,675.81	0.05

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133131102	CAMDEN PROPERTY TRUST REIT USD.01								
		Local	47,275.000	53.074660	2,509,104.55	108.250000	5,117,518.75	2,608,414.20	0.61
		Base		53.074660	2,509,104.55	108.250000	5,117,518.75	2,608,414.20	0.61
138098108	CANTEL MEDICAL CORP COMMON STOCK USD.1								
		Local	17,772.000	111.951832	1,989,607.96	91.930000	1,633,779.96	-355,828.00	0.19
		Base		111.951832	1,989,607.96	91.930000	1,633,779.96	-355,828.00	0.19
142339100	CARLISLE COS INC COMMON STOCK USD1.0								
		Local	27,902.000	48.612935	1,356,398.11	144.960000	4,044,673.92	2,688,275.81	0.48
		Base		48.612935	1,356,398.11	144.960000	4,044,673.92	2,688,275.81	0.48
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0								
		Local	23,191.000	41.104397	953,252.08	48.640000	1,128,010.24	174,758.16	0.13
		Base		41.104397	953,252.08	48.640000	1,128,010.24	174,758.16	0.13
14575E105	CARS.COM INC COMMON STOCK USD.01								
		Local	30,007.000	27.405760	822,364.65	8.910000	267,362.37	-555,002.28	0.03
		Base		27.405760	822,364.65	8.910000	267,362.37	-555,002.28	0.03
146229109	CARTER S INC COMMON STOCK USD.01								
		Local	22,101.000	52.448181	1,159,157.24	91.480000	2,021,799.48	862,642.24	0.24
		Base		52.448181	1,159,157.24	91.480000	2,021,799.48	862,642.24	0.24
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV								
		Local	17,927.000	99.096239	1,776,498.28	167.850000	3,009,046.95	1,232,548.67	0.36
		Base		99.096239	1,776,498.28	167.850000	3,009,046.95	1,232,548.67	0.36
148806102	CATALENT INC COMMON STOCK USD.01								
		Local	71,238.000	33.648075	2,397,021.60	52.740000	3,757,092.12	1,360,070.52	0.45
		Base		33.648075	2,397,021.60	52.740000	3,757,092.12	1,360,070.52	0.45
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01								
		Local	37,353.000	15.847910	591,966.98	33.190000	1,239,746.07	647,779.09	0.15
		Base		15.847910	591,966.98	33.190000	1,239,746.07	647,779.09	0.15
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01								
		Local	23,860.000	45.670107	1,089,688.75	131.200000	3,130,432.00	2,040,743.25	0.37
		Base		45.670107	1,089,688.75	131.200000	3,130,432.00	2,040,743.25	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
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01								
		Local	20,338.000	27.725756	563,886.42	37.990000	772,640.62	208,754.20	0.09
		Base		27.725756	563,886.42	37.990000	772,640.62	208,754.20	0.09
16359R103	CHEMED CORP COMMON STOCK USD1.0								
		Local	7,802.000	324.392016	2,530,906.51	429.430000	3,350,412.86	819,506.35	0.40
		Base		324.392016	2,530,906.51	429.430000	3,350,412.86	819,506.35	0.40
163851108	CHEMOURS CO/THE COMMON STOCK								
		Local	80,237.000	22.520581	1,806,983.86	14.170000	1,136,958.29	-670,025.57	0.14
		Base		22.520581	1,806,983.86	14.170000	1,136,958.29	-670,025.57	0.14
165167107	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01								
		Local	514,756.000	3.000852	1,544,706.82	1.440000	741,248.64	-803,458.18	0.09
		Base		3.000852	1,544,706.82	1.440000	741,248.64	-803,458.18	0.09
171484108	CHURCHILL DOWNS INC COMMON STOCK								
		Local	17,306.000	46.348043	802,099.23	123.260000	2,133,137.56	1,331,038.33	0.25
		Base		46.348043	802,099.23	123.260000	2,133,137.56	1,331,038.33	0.25
171779309	CIENA CORP COMMON STOCK USD.01								
		Local	69,984.000	18.434195	1,290,098.72	40.930000	2,864,445.12	1,574,346.40	0.34
		Base		18.434195	1,290,098.72	40.930000	2,864,445.12	1,574,346.40	0.34
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001								
		Local	52,135.000	25.404884	1,324,483.62	38.160000	1,989,471.60	664,987.98	0.24
		Base		25.404884	1,324,483.62	38.160000	1,989,471.60	664,987.98	0.24
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001								
		Local	28,418.000	55.538138	1,578,282.80	53.640000	1,524,341.52	-53,941.28	0.18
		Base		55.538138	1,578,282.80	53.640000	1,524,341.52	-53,941.28	0.18
184496107	CLEAN HARBORS INC COMMON STOCK USD.01								
		Local	24,864.000	41.923673	1,042,390.21	73.550000	1,828,747.20	786,356.99	0.22
		Base		41.923673	1,042,390.21	73.550000	1,828,747.20	786,356.99	0.22
192422103	COGNEX CORP COMMON STOCK USD.002								
		Local	83,793.000	22.937725	1,922,020.82	45.080000	3,777,388.44	1,855,367.62	0.45
		Base		22.937725	1,922,020.82	45.080000	3,777,388.44	1,855,367.62	0.45

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192479103	COHERENT INC COMMON STOCK USD.01								
		11,829.000	Local	191.127741	2,260,850.05	144.960000	1,714,731.84	-546,118.21	0.20
			Base	191.127741	2,260,850.05	144.960000	1,714,731.84	-546,118.21	0.20
194014106	COLFAX CORP COMMON STOCK USD.001								
		46,562.000	Local	28.001189	1,303,791.36	27.200000	1,266,486.40	-37,304.96	0.15
			Base	28.001189	1,303,791.36	27.200000	1,266,486.40	-37,304.96	0.15
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0								
		48,090.000	Local	28.221834	1,357,188.00	57.070000	2,744,496.30	1,387,308.30	0.33
			Base	28.221834	1,357,188.00	57.070000	2,744,496.30	1,387,308.30	0.33
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01								
		57,699.000	Local	14.626712	843,946.66	15.670000	904,143.33	60,196.67	0.11
			Base	14.626712	843,946.66	15.670000	904,143.33	60,196.67	0.11
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01								
		18,762.000	Local	72.696434	1,363,930.50	43.370000	813,707.94	-550,222.56	0.10
			Base	72.696434	1,363,930.50	43.370000	813,707.94	-550,222.56	0.10
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01								
		16,578.000	Local	85.688546	1,420,544.72	49.730000	824,423.94	-596,120.78	0.10
			Base	85.688546	1,420,544.72	49.730000	824,423.94	-596,120.78	0.10
21870Q105	CORESITE REALTY CORP REIT USD.01								
		18,042.000	Local	105.505989	1,903,539.06	116.180000	2,096,119.56	192,580.50	0.25
			Base	105.505989	1,903,539.06	116.180000	2,096,119.56	192,580.50	0.25
21871D103	CORELOGIC INC COMMON STOCK USD1.0								
		39,454.000	Local	20.068597	791,786.41	48.400000	1,909,573.60	1,117,787.19	0.23
			Base	20.068597	791,786.41	48.400000	1,909,573.60	1,117,787.19	0.23
21871N101	CORECIVIC INC REIT USD.01								
		66,382.000	Local	29.665520	1,969,256.53	16.950000	1,125,174.90	-844,081.63	0.13
			Base	29.665520	1,969,256.53	16.950000	1,125,174.90	-844,081.63	0.13
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01								
		54,725.000	Local	31.039633	1,698,643.91	28.890000	1,581,005.25	-117,638.66	0.19
			Base	31.039633	1,698,643.91	28.890000	1,581,005.25	-117,638.66	0.19

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222795502	COUSINS PROPERTIES INC REIT USD1.0								
		Local	71,098.000	38.387027	2,729,240.84	34.700000	2,467,100.60	-262,140.24	0.29
		Base		38.387027	2,729,240.84	34.700000	2,467,100.60	-262,140.24	0.29
22304C100	COVETRUS INC COMMON STOCK								
		Local	46,972.000	37.302444	1,752,170.39	13.290000	624,257.88	-1,127,912.51	0.07
		Base		37.302444	1,752,170.39	13.290000	624,257.88	-1,127,912.51	0.07
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01								
		Local	11,758.000	152.146085	1,788,933.67	165.400000	1,944,773.20	155,839.53	0.23
		Base		152.146085	1,788,933.67	165.400000	1,944,773.20	155,839.53	0.23
224399105	CRANE CO COMMON STOCK USD1.0								
		Local	24,918.000	40.579705	1,011,165.08	76.240000	1,899,748.32	888,583.24	0.23
		Base		40.579705	1,011,165.08	76.240000	1,899,748.32	888,583.24	0.23
225447101	CREE INC COMMON STOCK USD.00125								
		Local	51,476.000	35.324412	1,818,359.41	42.930000	2,209,864.68	391,505.27	0.26
		Base		35.324412	1,818,359.41	42.930000	2,209,864.68	391,505.27	0.26
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01								
		Local	30,851.000	65.377973	2,016,975.85	83.010000	2,560,941.51	543,965.66	0.30
		Base		65.377973	2,016,975.85	83.010000	2,560,941.51	543,965.66	0.30
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0								
		Local	20,915.000	71.208746	1,489,330.93	122.640000	2,565,015.60	1,075,684.67	0.30
		Base		71.208746	1,489,330.93	122.640000	2,565,015.60	1,075,684.67	0.30
232806109	CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01								
		Local	178,934.000	15.475880	2,769,161.20	23.010000	4,117,271.34	1,348,110.14	0.49
		Base		15.475880	2,769,161.20	23.010000	4,117,271.34	1,348,110.14	0.49
23283R100	CYRUSONE INC REIT USD.01								
		Local	55,331.000	52.272338	2,892,280.72	73.460000	4,064,615.26	1,172,334.54	0.48
		Base		52.272338	2,892,280.72	73.460000	4,064,615.26	1,172,334.54	0.48
235825205	DANA INC COMMON STOCK USD.01								
		Local	70,428.000	21.234739	1,495,520.20	12.730000	896,548.44	-598,971.76	0.11
		Base		21.234739	1,495,520.20	12.730000	896,548.44	-598,971.76	0.11

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243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01								
		Local	14,253.000	65.523695	933,909.23	147.450000	2,101,604.85	1,167,695.62	0.25
		Base		65.523695	933,909.23	147.450000	2,101,604.85	1,167,695.62	0.25
248019101	DELUXE CORP COMMON STOCK USD1.0								
		Local	21,338.000	26.264081	560,422.96	46.080000	983,255.04	422,832.08	0.12
		Base		26.264081	560,422.96	46.080000	983,255.04	422,832.08	0.12
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01								
		Local	33,032.000	32.657206	1,078,732.82	34.040000	1,124,409.28	45,676.46	0.13
		Base		32.657206	1,078,732.82	34.040000	1,124,409.28	45,676.46	0.13
254067101	DILLARDS INC CL A COMMON STOCK								
		Local	8,711.000	54.600064	475,621.16	58.520000	509,767.72	34,146.56	0.06
		Base		54.600064	475,621.16	58.520000	509,767.72	34,146.56	0.06
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01								
		Local	20,097.000	68.693082	1,380,524.87	226.840000	4,558,803.48	3,178,278.61	0.54
		Base		68.693082	1,380,524.87	226.840000	4,558,803.48	3,178,278.61	0.54
257559203	DOMTAR CORP COMMON STOCK USD.01								
		Local	30,865.000	49.549007	1,529,330.11	32.950000	1,017,001.75	-512,328.36	0.12
		Base		49.549007	1,529,330.11	32.950000	1,017,001.75	-512,328.36	0.12
257651109	DONALDSON CO INC COMMON STOCK USD5.0								
		Local	62,358.000	27.148089	1,692,900.52	48.360000	3,015,632.88	1,322,732.36	0.36
		Base		27.148089	1,692,900.52	48.360000	3,015,632.88	1,322,732.36	0.36
25960P109	DOUGLAS EMMETT INC REIT USD.01								
		Local	79,122.000	31.329256	2,478,833.38	42.200000	3,338,948.40	860,115.02	0.40
		Base		31.329256	2,478,833.38	42.200000	3,338,948.40	860,115.02	0.40
265504100	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001								
		Local	40,426.000	53.762696	2,173,410.73	82.440000	3,332,719.44	1,159,308.71	0.40
		Base		53.762696	2,173,410.73	82.440000	3,332,719.44	1,159,308.71	0.40
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333								
		Local	15,408.000	86.815053	1,337,646.33	44.500000	685,656.00	-651,990.33	0.08
		Base		86.815053	1,337,646.33	44.500000	685,656.00	-651,990.33	0.08

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
26884L109	EQT CORP COMMON STOCK								
		Local	125,060.000	18.788842	2,349,732.62	10.170000	1,271,860.20	-1,077,872.42	0.15
		Base		18.788842	2,349,732.62	10.170000	1,271,860.20	-1,077,872.42	0.15
26884U109	EPR PROPERTIES REIT USD.01								
		Local	36,921.000	57.328428	2,116,622.90	78.250000	2,889,068.25	772,445.35	0.34
		Base		57.328428	2,116,622.90	78.250000	2,889,068.25	772,445.35	0.34
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01								
		Local	21,594.000	70.915316	1,531,345.34	84.190000	1,817,998.86	286,653.52	0.22
		Base		70.915316	1,531,345.34	84.190000	1,817,998.86	286,653.52	0.22
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001								
		Local	71,169.000	24.277859	1,727,830.93	41.130000	2,927,180.97	1,199,350.04	0.35
		Base		24.277859	1,727,830.93	41.130000	2,927,180.97	1,199,350.04	0.35
277276101	EASTGROUP PROPERTIES INC REIT								
		Local	17,979.000	117.996835	2,121,465.10	124.520000	2,238,745.08	117,279.98	0.27
		Base		117.996835	2,121,465.10	124.520000	2,238,745.08	117,279.98	0.27
278265103	EATON VANCE CORP COMMON STOCK USD.00390625								
		Local	55,777.000	29.598252	1,650,901.72	43.120000	2,405,104.24	754,202.52	0.29
		Base		29.598252	1,650,901.72	43.120000	2,405,104.24	754,202.52	0.29
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01								
		Local	26,468.000	46.397616	1,228,052.10	27.840000	736,869.12	-491,182.98	0.09
		Base		46.397616	1,228,052.10	27.840000	736,869.12	-491,182.98	0.09
28470R102	ELDORADO RESORTS INC COMMON STOCK								
		Local	31,838.000	36.834146	1,172,725.54	38.510000	1,226,081.38	53,355.84	0.15
		Base		36.834146	1,172,725.54	38.510000	1,226,081.38	53,355.84	0.15
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01								
		Local	27,428.000	50.090001	1,373,868.55	87.440000	2,398,304.32	1,024,435.77	0.28
		Base		50.090001	1,373,868.55	87.440000	2,398,304.32	1,024,435.77	0.28
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01								
		Local	48,337.000	42.132097	2,036,539.17	60.790000	2,938,406.23	901,867.06	0.35
		Base		42.132097	2,036,539.17	60.790000	2,938,406.23	901,867.06	0.35

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29272W109	ENERGIZER HOLDINGS INC COMMON STOCK								
		31,092.000	Local	27.429905	852,850.62	38.500000	1,197,042.00	344,191.38	0.14
			Base	27.429905	852,850.62	38.500000	1,197,042.00	344,191.38	0.14
29275Y102	ENERSYS COMMON STOCK USD.01								
		20,964.000	Local	68.088969	1,427,417.14	56.000000	1,173,984.00	-253,433.14	0.14
			Base	68.088969	1,427,417.14	56.000000	1,173,984.00	-253,433.14	0.14
294600101	EQUITRANS MIDSTREAM CORP COMMON STOCK								
		99,908.000	Local	22.210993	2,219,055.89	13.490000	1,347,758.92	-871,296.97	0.16
			Base	22.210993	2,219,055.89	13.490000	1,347,758.92	-871,296.97	0.16
29977A105	EVERCORE INC A COMMON STOCK USD.01								
		20,088.000	Local	83.994199	1,687,275.46	79.760000	1,602,218.88	-85,056.58	0.19
			Base	83.994199	1,687,275.46	79.760000	1,602,218.88	-85,056.58	0.19
30161Q104	EXELIXIS INC COMMON STOCK USD.001								
		147,634.000	Local	21.034513	3,105,409.31	19.850000	2,930,534.90	-174,874.41	0.35
			Base	21.034513	3,105,409.31	19.850000	2,930,534.90	-174,874.41	0.35
302520101	FNB CORP COMMON STOCK USD.01								
		158,948.000	Local	12.755246	2,027,420.83	10.750000	1,708,691.00	-318,729.83	0.20
			Base	12.755246	2,027,420.83	10.750000	1,708,691.00	-318,729.83	0.20
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01								
		18,701.000	Local	73.536832	1,375,212.29	272.090000	5,088,355.09	3,713,142.80	0.60
			Base	73.536832	1,375,212.29	272.090000	5,088,355.09	3,713,142.80	0.60
303250104	FAIR ISAAC CORP COMMON STOCK USD.01								
		14,174.000	Local	38.412950	544,465.15	352.720000	4,999,453.28	4,454,988.13	0.59
			Base	38.412950	544,465.15	352.720000	4,999,453.28	4,454,988.13	0.59
314211103	FEDERATED INVESTORS INC CL B COMMON STOCK								
		47,033.000	Local	22.364258	1,051,858.13	32.040000	1,506,937.32	455,079.19	0.18
			Base	22.364258	1,051,858.13	32.040000	1,506,937.32	455,079.19	0.18
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001								
		54,805.000	Local	18.903751	1,036,020.05	58.450000	3,203,352.25	2,167,332.20	0.38
			Base	18.903751	1,036,020.05	58.450000	3,203,352.25	2,167,332.20	0.38

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32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01								
		Local	66,378.000	27.487615	1,824,572.90	30.620000	2,032,494.36	207,921.46	0.24
		Base		27.487615	1,824,572.90	30.620000	2,032,494.36	207,921.46	0.24
320517105	FIRST HORIZON NATIONAL CORP COMMON STOCK USD.625								
		Local	154,305.000	13.759108	2,123,099.09	15.830000	2,442,648.15	319,549.06	0.29
		Base		13.759108	2,123,099.09	15.830000	2,442,648.15	319,549.06	0.29
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01								
		Local	61,865.000	24.058544	1,488,381.83	38.950000	2,409,641.75	921,259.92	0.29
		Base		24.058544	1,488,381.83	38.950000	2,409,641.75	921,259.92	0.29
336433107	FIRST SOLAR INC COMMON STOCK USD.001								
		Local	37,109.000	32.041376	1,189,023.43	62.070000	2,303,355.63	1,114,332.20	0.27
		Base		32.041376	1,189,023.43	62.070000	2,303,355.63	1,114,332.20	0.27
33829M101	FIVE BELOW COMMON STOCK USD.01								
		Local	27,364.000	77.740872	2,127,301.21	122.870000	3,362,214.68	1,234,913.47	0.40
		Base		77.740872	2,127,301.21	122.870000	3,362,214.68	1,234,913.47	0.40
343412102	FLUOR CORP COMMON STOCK USD.01								
		Local	68,421.000	31.954664	2,186,370.04	17.670000	1,208,999.07	-977,370.97	0.14
		Base		31.954664	2,186,370.04	17.670000	1,208,999.07	-977,370.97	0.14
343498101	FLOWERS FOODS INC COMMON STOCK USD.01								
		Local	89,957.000	13.755520	1,237,405.28	22.800000	2,051,019.60	813,614.32	0.24
		Base		13.755520	1,237,405.28	22.800000	2,051,019.60	813,614.32	0.24
344849104	FOOT LOCKER INC COMMON STOCK USD.01								
		Local	54,918.000	37.624733	2,066,275.06	36.190000	1,987,482.42	-78,792.64	0.24
		Base		37.624733	2,066,275.06	36.190000	1,987,482.42	-78,792.64	0.24
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5								
		Local	82,598.000	10.359669	855,687.93	15.950000	1,317,438.10	461,750.17	0.16
		Base		10.359669	855,687.93	15.950000	1,317,438.10	461,750.17	0.16
361448103	GATX CORP COMMON STOCK USD.625								
		Local	17,713.000	33.131818	586,863.89	74.220000	1,314,658.86	727,794.97	0.16
		Base		33.131818	586,863.89	74.220000	1,314,658.86	727,794.97	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
36162J106	GEO GROUP INC/THE REIT USD.01								
		59,267.000	Local	29.576927	1,752,935.73	17.160000	1,017,021.72	-735,914.01	0.12
			Base	29.576927	1,752,935.73	17.160000	1,017,021.72	-735,914.01	0.12
371559105	GENESEE + WYOMING INC CL A COMMON STOCK USD.01								
		27,638.000	Local	76.310957	2,109,082.23	110.880000	3,064,501.44	955,419.21	0.36
			Base	76.310957	2,109,082.23	110.880000	3,064,501.44	955,419.21	0.36
371901109	GENTEX CORP COMMON STOCK USD.06								
		124,974.000	Local	10.330378	1,291,028.72	26.600000	3,324,308.40	2,033,279.68	0.40
			Base	10.330378	1,291,028.72	26.600000	3,324,308.40	2,033,279.68	0.40
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001								
		246,110.000	Local	4.974196	1,224,199.39	4.430000	1,090,267.30	-133,932.09	0.13
			Base	4.974196	1,224,199.39	4.430000	1,090,267.30	-133,932.09	0.13
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001								
		37,454.000	Local	26.961885	1,009,830.43	51.070000	1,912,775.78	902,945.35	0.23
			Base	26.961885	1,009,830.43	51.070000	1,912,775.78	902,945.35	0.23
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK								
		113,876.000	Local	19.633303	2,235,762.04	11.470000	1,306,157.72	-929,604.32	0.16
			Base	19.633303	2,235,762.04	11.470000	1,306,157.72	-929,604.32	0.16
384109104	GRACO INC COMMON STOCK USD1.0								
		81,406.000	Local	13.929465	1,133,942.02	45.570000	3,709,671.42	2,575,729.40	0.44
			Base	13.929465	1,133,942.02	45.570000	3,709,671.42	2,575,729.40	0.44
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0								
		2,138.000	Local	442.088990	945,186.26	704.060000	1,505,280.28	560,094.02	0.18
			Base	442.088990	945,186.26	704.060000	1,505,280.28	560,094.02	0.18
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01								
		22,900.000	Local	31.500258	721,355.91	28.440000	651,276.00	-70,079.91	0.08
			Base	31.500258	721,355.91	28.440000	651,276.00	-70,079.91	0.08
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001								
		23,399.000	Local	74.378059	1,740,372.20	30.580000	715,541.42	-1,024,830.78	0.09
			Base	74.378059	1,740,372.20	30.580000	715,541.42	-1,024,830.78	0.09

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397624107	GREIF INC CL A COMMON STOCK								
		Local	12,848.000	52.101360	669,398.27	35.190000	452,121.12	-217,277.15	0.05
		Base		52.101360	669,398.27	35.190000	452,121.12	-217,277.15	0.05
400110102	GRUBHUB INC COMMON STOCK USD.0001								
		Local	44,599.000	58.672421	2,616,731.31	59.340000	2,646,504.66	29,773.35	0.31
		Base		58.672421	2,616,731.31	59.340000	2,646,504.66	29,773.35	0.31
404251100	HNI CORP COMMON STOCK USD1.0								
		Local	21,199.000	31.335482	664,280.88	31.190000	661,196.81	-3,084.07	0.08
		Base		31.335482	664,280.88	31.190000	661,196.81	-3,084.07	0.08
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01								
		Local	25,044.000	92.774953	2,323,455.93	133.530000	3,344,125.32	1,020,669.39	0.40
		Base		92.774953	2,323,455.93	133.530000	3,344,125.32	1,020,669.39	0.40
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01								
		Local	43,797.000	24.916526	1,091,269.10	19.050000	834,332.85	-256,936.25	0.10
		Base		24.916526	1,091,269.10	19.050000	834,332.85	-256,936.25	0.10
410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33								
		Local	41,928.000	32.898023	1,379,348.30	35.110000	1,472,092.08	92,743.78	0.17
		Base		32.898023	1,379,348.30	35.110000	1,472,092.08	92,743.78	0.17
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01								
		Local	19,923.000	50.372506	1,003,571.43	133.150000	2,652,747.45	1,649,176.02	0.32
		Base		50.372506	1,003,571.43	133.150000	2,652,747.45	1,649,176.02	0.32
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK								
		Local	53,268.000	25.119173	1,338,048.10	44.400000	2,365,099.20	1,027,051.10	0.28
		Base		25.119173	1,338,048.10	44.400000	2,365,099.20	1,027,051.10	0.28
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01								
		Local	37,221.000	51.165724	1,904,439.40	22.550000	839,333.55	-1,065,105.85	0.10
		Base		51.165724	1,904,439.40	22.550000	839,333.55	-1,065,105.85	0.10
421946104	HEALTHCARE REALTY TRUST INC REIT USD.01								
		Local	63,221.000	30.256656	1,912,856.08	33.230000	2,100,833.83	187,977.75	0.25
		Base		30.256656	1,912,856.08	33.230000	2,100,833.83	187,977.75	0.25

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42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001								
		Local	33,972.000	90.169579	3,063,240.94	59.360000	2,016,577.92	-1,046,663.02	0.24
		Base		90.169579	3,063,240.94	59.360000	2,016,577.92	-1,046,663.02	0.24
431284108	HIGHWOODS PROPERTIES INC REIT USD.01								
		Local	50,764.000	33.814340	1,716,551.15	43.210000	2,193,512.44	476,961.29	0.26
		Base		33.814340	1,716,551.15	43.210000	2,193,512.44	476,961.29	0.26
431475102	HILL ROM HOLDINGS INC COMMON STOCK								
		Local	32,645.000	42.062867	1,373,142.29	107.680000	3,515,213.60	2,142,071.31	0.42
		Base		42.062867	1,373,142.29	107.680000	3,515,213.60	2,142,071.31	0.42
436893200	HOME BANCSHARES INC COMMON STOCK USD.01								
		Local	75,620.000	22.975994	1,737,444.65	17.720000	1,339,986.40	-397,458.25	0.16
		Base		22.975994	1,737,444.65	17.720000	1,339,986.40	-397,458.25	0.16
44106M102	HOSPITALITY PROPERTIES TRUST REIT USD.01								
		Local	80,442.000	22.943555	1,845,625.46	24.140000	1,941,869.88	96,244.42	0.23
		Base		22.943555	1,845,625.46	24.140000	1,941,869.88	96,244.42	0.23
443510607	HUBBELL INC COMMON STOCK USD.01								
		Local	26,683.000	62.240329	1,660,758.71	131.140000	3,499,208.62	1,838,449.91	0.42
		Base		62.240329	1,660,758.71	131.140000	3,499,208.62	1,838,449.91	0.42
44930G107	ICU MEDICAL INC COMMON STOCK USD.1								
		Local	8,178.000	250.602691	2,049,428.81	161.750000	1,322,791.50	-726,637.31	0.16
		Base		250.602691	2,049,428.81	161.750000	1,322,791.50	-726,637.31	0.16
45073V108	ITT INC COMMON STOCK USD1.0								
		Local	42,940.000	22.999100	987,581.35	56.920000	2,444,144.80	1,456,563.45	0.29
		Base		22.999100	987,581.35	56.920000	2,444,144.80	1,456,563.45	0.29
451107106	IDACORP INC COMMON STOCK								
		Local	24,644.000	41.224352	1,015,932.93	109.810000	2,706,157.64	1,690,224.71	0.32
		Base		41.224352	1,015,932.93	109.810000	2,706,157.64	1,690,224.71	0.32
45688C107	INGEVITY CORP COMMON STOCK USD.01								
		Local	20,461.000	103.531357	2,118,355.10	76.170000	1,558,514.37	-559,840.73	0.19
		Base		103.531357	2,118,355.10	76.170000	1,558,514.37	-559,840.73	0.19

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457187102	INGREDION INC COMMON STOCK USD.01								
		Local	32,609.000	47.702944	1,555,545.31	77.270000	2,519,697.43	964,152.12	0.30
		Base		47.702944	1,555,545.31	77.270000	2,519,697.43	964,152.12	0.30
45778Q107	INSPERITY INC COMMON STOCK USD.01								
		Local	18,359.000	98.060814	1,800,298.48	99.060000	1,818,642.54	18,344.06	0.22
		Base		98.060814	1,800,298.48	99.060000	1,818,642.54	18,344.06	0.22
45780L104	INOGEN INC COMMON STOCK USD.001								
		Local	8,795.000	189.772009	1,669,044.82	46.370000	407,824.15	-1,261,220.67	0.05
		Base		189.772009	1,669,044.82	46.370000	407,824.15	-1,261,220.67	0.05
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01								
		Local	34,703.000	62.376519	2,164,652.34	60.020000	2,082,874.06	-81,778.28	0.25
		Base		62.376519	2,164,652.34	60.020000	2,082,874.06	-81,778.28	0.25
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01								
		Local	36,698.000	58.810048	2,158,211.13	47.200000	1,732,145.60	-426,065.53	0.21
		Base		58.810048	2,158,211.13	47.200000	1,732,145.60	-426,065.53	0.21
45867G101	INTERDIGITAL INC COMMON STOCK USD.01								
		Local	15,525.000	40.516776	629,022.95	49.170000	763,364.25	134,341.30	0.09
		Base		40.516776	629,022.95	49.170000	763,364.25	134,341.30	0.09
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0								
		Local	26,665.000	20.420593	544,515.10	35.590000	949,007.35	404,492.25	0.11
		Base		20.420593	544,515.10	35.590000	949,007.35	404,492.25	0.11
460335201	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01								
		Local	11,670.000	28.112614	328,074.21	45.020000	525,383.40	197,309.19	0.06
		Base		28.112614	328,074.21	45.020000	525,383.40	197,309.19	0.06
46590V100	JBG SMITH PROPERTIES REIT USD.01								
		Local	59,028.000	36.503658	2,154,737.94	38.260000	2,258,411.28	103,673.34	0.27
		Base		36.503658	2,154,737.94	38.260000	2,258,411.28	103,673.34	0.27
466313103	JABIL INC COMMON STOCK USD.001								
		Local	68,008.000	21.212227	1,442,601.11	28.810000	1,959,310.48	516,709.37	0.23
		Base		21.212227	1,442,601.11	28.810000	1,959,310.48	516,709.37	0.23

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466367109	JACK IN THE BOX INC COMMON STOCK USD.01								
		Local	12,622.000	88.744897	1,120,138.09	85.320000	1,076,909.04	-43,229.05	0.13
		Base		88.744897	1,120,138.09	85.320000	1,076,909.04	-43,229.05	0.13
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01								
		Local	147,157.000	12.012662	1,767,747.33	17.320000	2,548,759.24	781,011.91	0.30
		Base		12.012662	1,767,747.33	17.320000	2,548,759.24	781,011.91	0.30
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01								
		Local	25,296.000	89.083184	2,253,448.23	134.050000	3,390,928.80	1,137,480.57	0.40
		Base		89.083184	2,253,448.23	134.050000	3,390,928.80	1,137,480.57	0.40
48123V102	J2 GLOBAL INC COMMON STOCK USD.01								
		Local	22,747.000	77.364060	1,759,800.27	84.600000	1,924,396.20	164,595.93	0.23
		Base		77.364060	1,759,800.27	84.600000	1,924,396.20	164,595.93	0.23
48242W106	KBR INC COMMON STOCK USD.001								
		Local	69,201.000	25.709770	1,779,141.79	25.520000	1,766,009.52	-13,132.27	0.21
		Base		25.709770	1,779,141.79	25.520000	1,766,009.52	-13,132.27	0.21
48666K109	KB HOME COMMON STOCK USD1.0								
		Local	41,341.000	14.095727	582,731.45	28.090000	1,161,268.69	578,537.24	0.14
		Base		14.095727	582,731.45	28.090000	1,161,268.69	578,537.24	0.14
488401100	KEMPER CORP COMMON STOCK USD.1								
		Local	30,568.000	39.746033	1,214,956.73	69.980000	2,139,148.64	924,191.91	0.25
		Base		39.746033	1,214,956.73	69.980000	2,139,148.64	924,191.91	0.25
489170100	KENNAMETAL INC COMMON STOCK USD1.25								
		Local	40,301.000	30.013940	1,209,591.78	29.890000	1,204,596.89	-4,994.89	0.14
		Base		30.013940	1,209,591.78	29.890000	1,204,596.89	-4,994.89	0.14
49427F108	KILROY REALTY CORP REIT USD.01								
		Local	49,374.000	58.042264	2,865,778.76	77.860000	3,844,259.64	978,480.88	0.46
		Base		58.042264	2,865,778.76	77.860000	3,844,259.64	978,480.88	0.46
497266106	KIRBY CORP COMMON STOCK USD.1								
		Local	26,361.000	50.699350	1,336,485.57	73.590000	1,939,905.99	603,420.42	0.23
		Base		50.699350	1,336,485.57	73.590000	1,939,905.99	603,420.42	0.23

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499049104	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001								
		Local	60,931.000	38.369592	2,337,897.60	34.140000	2,080,184.34	-257,713.26	0.25
		Base		38.369592	2,337,897.60	34.140000	2,080,184.34	-257,713.26	0.25
512816109	LAMAR ADVERTISING CO A REIT USD.001								
		Local	41,841.000	39.449920	1,650,624.11	76.650000	3,207,112.65	1,556,488.54	0.38
		Base		39.449920	1,650,624.11	76.650000	3,207,112.65	1,556,488.54	0.38
513847103	LANCASTER COLONY CORP COMMON STOCK								
		Local	9,559.000	65.889274	629,835.57	145.900000	1,394,658.10	764,822.53	0.17
		Base		65.889274	629,835.57	145.900000	1,394,658.10	764,822.53	0.17
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01								
		Local	19,640.000	46.273666	908,814.81	111.520000	2,190,252.80	1,281,437.99	0.26
		Base		46.273666	908,814.81	111.520000	2,190,252.80	1,281,437.99	0.26
524901105	LEGG MASON INC COMMON STOCK USD.1								
		Local	42,334.000	31.613215	1,338,313.85	36.790000	1,557,467.86	219,154.01	0.19
		Base		31.613215	1,338,313.85	36.790000	1,557,467.86	219,154.01	0.19
52603B107	LENDINGTREE INC COMMON STOCK USD.01								
		Local	3,658.000	342.954451	1,254,527.38	310.090000	1,134,309.22	-120,218.16	0.13
		Base		342.954451	1,254,527.38	310.090000	1,134,309.22	-120,218.16	0.13
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01								
		Local	17,276.000	57.843678	999,307.38	253.780000	4,384,303.28	3,384,995.90	0.52
		Base		57.843678	999,307.38	253.780000	4,384,303.28	3,384,995.90	0.52
531172104	LIBERTY PROPERTY TRUST REIT USD.001								
		Local	72,504.000	35.057188	2,541,786.33	52.120000	3,778,908.48	1,237,122.15	0.45
		Base		35.057188	2,541,786.33	52.120000	3,778,908.48	1,237,122.15	0.45
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001								
		Local	9,594.000	162.895484	1,562,819.27	90.910000	872,190.54	-690,628.73	0.10
		Base		162.895484	1,562,819.27	90.910000	872,190.54	-690,628.73	0.10
53223X107	LIFE STORAGE INC REIT USD.01								
		Local	22,798.000	101.742418	2,319,523.64	105.960000	2,415,676.08	96,152.44	0.29
		Base		101.742418	2,319,523.64	105.960000	2,415,676.08	96,152.44	0.29

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533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK								
		Local	30,723.000	37.521082	1,152,760.21	82.560000	2,536,490.88	1,383,730.67	0.30
		Base		37.521082	1,152,760.21	82.560000	2,536,490.88	1,383,730.67	0.30
537008104	LITTELFUSE INC COMMON STOCK USD.01								
		Local	12,103.000	156.232652	1,890,883.79	156.070000	1,888,915.21	-1,968.58	0.22
		Base		156.232652	1,890,883.79	156.070000	1,888,915.21	-1,968.58	0.22
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01								
		Local	68,318.000	27.217272	1,859,429.62	69.510000	4,748,784.18	2,889,354.56	0.56
		Base		27.217272	1,859,429.62	69.510000	4,748,784.18	2,889,354.56	0.56
53815P108	LIVERAMP HOLDINGS INC COMMON STOCK USD.1								
		Local	33,726.000	18.252688	615,590.17	42.360000	1,428,633.36	813,043.19	0.17
		Base		18.252688	615,590.17	42.360000	1,428,633.36	813,043.19	0.17
54142L109	LOGMEIN INC COMMON STOCK USD.01								
		Local	24,362.000	104.390863	2,543,170.20	66.840000	1,628,356.08	-914,814.12	0.19
		Base		104.390863	2,543,170.20	66.840000	1,628,356.08	-914,814.12	0.19
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0								
		Local	60,388.000	10.092295	609,453.52	24.040000	1,451,727.52	842,274.00	0.17
		Base		10.092295	609,453.52	24.040000	1,451,727.52	842,274.00	0.17
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001								
		Local	37,358.000	55.806637	2,084,824.33	55.760000	2,083,082.08	-1,742.25	0.25
		Base		55.806637	2,084,824.33	55.760000	2,083,082.08	-1,742.25	0.25
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0								
		Local	96,859.000	20.778128	2,012,548.71	26.890000	2,604,538.51	591,989.80	0.31
		Base		20.778128	2,012,548.71	26.890000	2,604,538.51	591,989.80	0.31
55306N104	MKS INSTRUMENTS INC COMMON STOCK								
		Local	26,605.000	104.118980	2,770,085.45	78.290000	2,082,905.45	-687,180.00	0.25
		Base		104.118980	2,770,085.45	78.290000	2,082,905.45	-687,180.00	0.25
553498106	MSA SAFETY INC COMMON STOCK								
		Local	17,221.000	39.839583	686,077.46	105.630000	1,819,054.23	1,132,976.77	0.22
		Base		39.839583	686,077.46	105.630000	1,819,054.23	1,132,976.77	0.22

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553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001								
		Local	21,999.000	64.824476	1,426,073.64	67.620000	1,487,572.38	61,498.74	0.18
		Base		64.824476	1,426,073.64	67.620000	1,487,572.38	61,498.74	0.18
554489104	MACK CALI REALTY CORP REIT USD.01								
		Local	44,195.000	25.916260	1,145,369.09	20.370000	900,252.15	-245,116.94	0.11
		Base		25.916260	1,145,369.09	20.370000	900,252.15	-245,116.94	0.11
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01								
		Local	31,608.000	57.786737	1,826,523.19	82.630000	2,611,769.04	785,245.85	0.31
		Base		57.786737	1,826,523.19	82.630000	2,611,769.04	785,245.85	0.31
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01								
		Local	29,277.000	50.214133	1,470,119.18	81.740000	2,393,101.98	922,982.80	0.28
		Base		50.214133	1,470,119.18	81.740000	2,393,101.98	922,982.80	0.28
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01								
		Local	19,063.000	117.683218	2,243,395.18	98.590000	1,879,421.17	-363,974.01	0.22
		Base		117.683218	2,243,395.18	98.590000	1,879,421.17	-363,974.01	0.22
574795100	MASIMO CORP COMMON STOCK USD.001								
		Local	24,004.000	94.636763	2,271,660.86	153.250000	3,678,613.00	1,406,952.14	0.44
		Base		94.636763	2,271,660.86	153.250000	3,678,613.00	1,406,952.14	0.44
576323109	MASTEC INC COMMON STOCK USD.1								
		Local	30,213.000	45.298727	1,368,610.43	62.870000	1,899,491.31	530,880.88	0.23
		Base		45.298727	1,368,610.43	62.870000	1,899,491.31	530,880.88	0.23
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01								
		Local	50,775.000	21.558946	1,094,655.48	15.650000	794,628.75	-300,026.73	0.09
		Base		21.558946	1,094,655.48	15.650000	794,628.75	-300,026.73	0.09
577081102	MATTEL INC COMMON STOCK USD1.0								
		Local	169,090.000	10.691053	1,807,750.16	9.800000	1,657,082.00	-150,668.16	0.20
		Base		10.691053	1,807,750.16	9.800000	1,657,082.00	-150,668.16	0.20
577933104	MAXIMUS INC COMMON STOCK								
		Local	31,198.000	63.160489	1,970,480.93	76.940000	2,400,374.12	429,893.19	0.29
		Base		63.160489	1,970,480.93	76.940000	2,400,374.12	429,893.19	0.29

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580037703	MCDERMOTT INTL INC COMMON STOCK USD1.0								
		89,026.000	Local	20.336902	1,810,513.05	4.720000	420,202.72	-1,390,310.33	0.05
			Base	20.336902	1,810,513.05	4.720000	420,202.72	-1,390,310.33	0.05
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001								
		214,986.000	Local	14.847408	3,191,984.84	18.590000	3,996,589.74	804,604.90	0.47
			Base	14.847408	3,191,984.84	18.590000	3,996,589.74	804,604.90	0.47
58471A105	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01								
		30,448.000	Local	78.888583	2,401,999.56	91.580000	2,788,427.84	386,428.28	0.33
			Base	78.888583	2,401,999.56	91.580000	2,788,427.84	386,428.28	0.33
58502B106	MEDNAX INC COMMON STOCK USD.01								
		42,315.000	Local	33.511828	1,418,052.99	21.080000	892,000.20	-526,052.79	0.11
			Base	33.511828	1,418,052.99	21.080000	892,000.20	-526,052.79	0.11
589400100	MERCURY GENERAL CORP COMMON STOCK								
		13,268.000	Local	43.832536	581,570.09	53.500000	709,838.00	128,267.91	0.08
			Base	43.832536	581,570.09	53.500000	709,838.00	128,267.91	0.08
589433101	MEREDITH CORP COMMON STOCK USD1.0								
		19,598.000	Local	39.553706	775,173.53	43.780000	858,000.44	82,826.91	0.10
			Base	39.553706	775,173.53	43.780000	858,000.44	82,826.91	0.10
59408Q106	MICHAELS COS INC/THE COMMON STOCK USD.06775								
		44,166.000	Local	23.306347	1,029,348.11	5.670000	250,421.22	-778,926.89	0.03
			Base	23.306347	1,029,348.11	5.670000	250,421.22	-778,926.89	0.03
600544100	HERMAN MILLER INC COMMON STOCK USD.2								
		28,779.000	Local	21.850637	628,839.47	42.280000	1,216,776.12	587,936.65	0.14
			Base	21.850637	628,839.47	42.280000	1,216,776.12	587,936.65	0.14
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1								
		17,229.000	Local	32.596921	561,612.36	48.200000	830,437.80	268,825.44	0.10
			Base	32.596921	561,612.36	48.200000	830,437.80	268,825.44	0.10
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001								
		30,622.000	Local	86.087703	2,636,177.63	130.280000	3,989,434.16	1,353,256.53	0.47
			Base	86.087703	2,636,177.63	130.280000	3,989,434.16	1,353,256.53	0.47

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609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001								
		Local	19,391.000	81.703925	1,584,320.80	150.560000	2,919,508.96	1,335,188.16	0.35
		Base		81.703925	1,584,320.80	150.560000	2,919,508.96	1,335,188.16	0.35
626717102	MURPHY OIL CORP COMMON STOCK USD1.0								
		Local	74,619.000	26.739318	1,995,261.15	18.230000	1,360,304.37	-634,956.78	0.16
		Base		26.739318	1,995,261.15	18.230000	1,360,304.37	-634,956.78	0.16
626755102	MURPHY USA INC COMMON STOCK								
		Local	14,629.000	40.118824	586,898.27	89.400000	1,307,832.60	720,934.33	0.16
		Base		40.118824	586,898.27	89.400000	1,307,832.60	720,934.33	0.16
62886E108	NCR CORPORATION COMMON STOCK USD.01								
		Local	58,726.000	17.941272	1,053,619.14	31.510000	1,850,456.26	796,837.12	0.22
		Base		17.941272	1,053,619.14	31.510000	1,850,456.26	796,837.12	0.22
62944T105	NVR INC COMMON STOCK USD.01								
		Local	1,653.000	844.572093	1,396,077.67	3,599.000000	5,949,147.00	4,553,069.33	0.71
		Base		844.572093	1,396,077.67	3,599.000000	5,949,147.00	4,553,069.33	0.71
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0								
		Local	42,211.000	45.267901	1,910,803.36	46.740000	1,972,942.14	62,138.78	0.23
		Base		45.267901	1,910,803.36	46.740000	1,972,942.14	62,138.78	0.23
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01								
		Local	54,821.000	26.424529	1,448,619.10	42.000000	2,302,482.00	853,862.90	0.27
		Base		26.424529	1,448,619.10	42.000000	2,302,482.00	853,862.90	0.27
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01								
		Local	79,518.000	32.859283	2,612,904.48	56.150000	4,464,935.70	1,852,031.22	0.53
		Base		32.859283	2,612,904.48	56.150000	4,464,935.70	1,852,031.22	0.53
63938C108	NAVIENT CORP COMMON STOCK USD.01								
		Local	104,145.000	13.009201	1,354,843.22	12.740000	1,326,807.30	-28,035.92	0.16
		Base		13.009201	1,354,843.22	12.740000	1,326,807.30	-28,035.92	0.16
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001								
		Local	34,106.000	38.227157	1,303,775.40	22.150000	755,447.90	-548,327.50	0.09
		Base		38.227157	1,303,775.40	22.150000	755,447.90	-548,327.50	0.09

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646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5								
		Local	43,648.000	34.755626	1,517,013.58	45.740000	1,996,459.52	479,445.94	0.24
		Base		34.755626	1,517,013.58	45.740000	1,996,459.52	479,445.94	0.24
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01								
		Local	228,727.000	15.761561	3,605,094.66	11.540000	2,639,509.58	-965,585.08	0.31
		Base		15.761561	3,605,094.66	11.540000	2,639,509.58	-965,585.08	0.31
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1								
		Local	69,494.000	13.027585	905,339.00	29.200000	2,029,224.80	1,123,885.80	0.24
		Base		13.027585	905,339.00	29.200000	2,029,224.80	1,123,885.80	0.24
651587107	NEWMARKET CORP COMMON STOCK								
		Local	4,269.000	165.211063	705,286.03	474.750000	2,026,707.75	1,321,421.72	0.24
		Base		165.211063	705,286.03	474.750000	2,026,707.75	1,321,421.72	0.24
655663102	NORDSON CORP COMMON STOCK								
		Local	25,283.000	48.941168	1,237,379.56	135.960000	3,437,476.68	2,200,097.12	0.41
		Base		48.941168	1,237,379.56	135.960000	3,437,476.68	2,200,097.12	0.41
668074305	NORTHWESTERN CORP COMMON STOCK USD.01								
		Local	24,668.000	60.072665	1,481,872.51	72.440000	1,786,949.92	305,077.41	0.21
		Base		60.072665	1,481,872.51	72.440000	1,786,949.92	305,077.41	0.21
67011P100	NOW INC COMMON STOCK USD.01								
		Local	53,162.000	30.477462	1,620,242.82	11.890000	632,096.18	-988,146.64	0.08
		Base		30.477462	1,620,242.82	11.890000	632,096.18	-988,146.64	0.08
67018T105	NU SKIN ENTERPRISES INC A COMMON STOCK USD.001								
		Local	27,132.000	55.495961	1,505,716.42	40.620000	1,102,101.84	-403,614.58	0.13
		Base		55.495961	1,505,716.42	40.620000	1,102,101.84	-403,614.58	0.13
670704105	NUVASIVE INC COMMON STOCK USD.001								
		Local	25,387.000	67.325363	1,709,189.00	63.520000	1,612,582.24	-96,606.76	0.19
		Base		67.325363	1,709,189.00	63.520000	1,612,582.24	-96,606.76	0.19
670837103	OGE ENERGY CORP COMMON STOCK USD.01								
		Local	97,881.000	21.053813	2,060,768.30	42.870000	4,196,158.47	2,135,390.17	0.50
		Base		21.053813	2,060,768.30	42.870000	4,196,158.47	2,135,390.17	0.50

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674215108	OASIS PETROLEUM INC COMMON STOCK USD.01								
		132,272.000	Local	12.760819	1,687,899.00	3.120000	412,688.64	-1,275,210.36	0.05
			Base	12.760819	1,687,899.00	3.120000	412,688.64	-1,275,210.36	0.05
675232102	OCEANEERING INTL INC COMMON STOCK USD.25								
		48,412.000	Local	26.919287	1,303,216.51	12.960000	627,419.52	-675,796.99	0.07
			Base	26.919287	1,303,216.51	12.960000	627,419.52	-675,796.99	0.07
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1								
		31,665.000	Local	34.490069	1,092,128.03	163.760000	5,185,460.40	4,093,332.37	0.62
			Base	34.490069	1,092,128.03	163.760000	5,185,460.40	4,093,332.37	0.62
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0								
		139,309.000	Local	15.993050	2,227,975.84	23.360000	3,254,258.24	1,026,282.40	0.39
			Base	15.993050	2,227,975.84	23.360000	3,254,258.24	1,026,282.40	0.39
680665205	OLIN CORP COMMON STOCK USD1.0								
		80,715.000	Local	18.964877	1,530,750.05	16.980000	1,370,540.70	-160,209.35	0.16
			Base	18.964877	1,530,750.05	16.980000	1,370,540.70	-160,209.35	0.16
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001								
		25,455.000	Local	73.215894	1,863,710.57	55.450000	1,411,479.75	-452,230.82	0.17
			Base	73.215894	1,863,710.57	55.450000	1,411,479.75	-452,230.82	0.17
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1								
		104,899.000	Local	29.233236	3,066,537.18	40.680000	4,267,291.32	1,200,754.14	0.51
			Base	29.233236	3,066,537.18	40.680000	4,267,291.32	1,200,754.14	0.51
68235P108	ONE GAS INC COMMON STOCK								
		25,757.000	Local	37.616590	968,890.52	91.610000	2,359,598.77	1,390,708.25	0.28
			Base	37.616590	968,890.52	91.610000	2,359,598.77	1,390,708.25	0.28
688239201	OSHKOSH CORP COMMON STOCK USD.01								
		34,182.000	Local	36.393512	1,244,003.04	70.270000	2,401,969.14	1,157,966.10	0.29
			Base	36.393512	1,244,003.04	70.270000	2,401,969.14	1,157,966.10	0.29
690768403	OWENS ILLINOIS INC COMMON STOCK USD.01								
		75,981.000	Local	17.722796	1,346,595.80	10.170000	772,726.77	-573,869.03	0.09
			Base	17.722796	1,346,595.80	10.170000	772,726.77	-573,869.03	0.09

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69318G106	PBF ENERGY INC CLASS A COMMON STOCK USD.001								
		Local	58,604.000	23.310441	1,366,085.10	23.700000	1,388,914.80	22,829.70	0.17
		Base		23.310441	1,366,085.10	23.700000	1,388,914.80	22,829.70	0.17
69349H107	PNM RESOURCES INC COMMON STOCK								
		Local	38,957.000	15.772091	614,433.33	51.010000	1,987,196.57	1,372,763.24	0.24
		Base		15.772091	614,433.33	51.010000	1,987,196.57	1,372,763.24	0.24
69354M108	PRA HEALTH SCIENCES INC COMMON STOCK USD.01								
		Local	28,897.000	94.215963	2,722,558.69	98.840000	2,856,179.48	133,620.79	0.34
		Base		94.215963	2,722,558.69	98.840000	2,856,179.48	133,620.79	0.34
69360J107	PS BUSINESS PARKS INC/CA REIT USD.01								
		Local	9,789.000	150.733565	1,475,530.87	179.610000	1,758,202.29	282,671.42	0.21
		Base		150.733565	1,475,530.87	179.610000	1,758,202.29	282,671.42	0.21
69370C100	PTC INC COMMON STOCK USD.01								
		Local	50,628.000	22.554142	1,141,871.08	65.470000	3,314,615.16	2,172,744.08	0.39
		Base		22.554142	1,141,871.08	65.470000	3,314,615.16	2,172,744.08	0.39
695263103	PACWEST BANCORP COMMON STOCK								
		Local	58,107.000	43.625083	2,534,922.71	34.080000	1,980,286.56	-554,636.15	0.24
		Base		43.625083	2,534,922.71	34.080000	1,980,286.56	-554,636.15	0.24
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01								
		Local	11,033.000	86.401300	953,265.54	49.760000	549,002.08	-404,263.46	0.07
		Base		86.401300	953,265.54	49.760000	549,002.08	-404,263.46	0.07
703395103	PATTERSON COS INC COMMON STOCK USD.01								
		Local	40,486.000	22.559107	913,328.00	16.720000	676,925.92	-236,402.08	0.08
		Base		22.559107	913,328.00	16.720000	676,925.92	-236,402.08	0.08
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01								
		Local	101,973.000	17.347799	1,769,007.13	8.650000	882,066.45	-886,940.68	0.10
		Base		17.347799	1,769,007.13	8.650000	882,066.45	-886,940.68	0.10
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01								
		Local	113,097.000	32.775595	3,706,821.45	26.970000	3,050,226.09	-656,595.36	0.36
		Base		32.775595	3,706,821.45	26.970000	3,050,226.09	-656,595.36	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
707569109	PENN NATIONAL GAMING INC COMMON STOCK USD.01								
		Local	52,124.000	24.424707	1,273,113.43	19.170000	999,217.08	-273,896.35	0.12
		Base		24.424707	1,273,113.43	19.170000	999,217.08	-273,896.35	0.12
715347100	PERSPECTA INC COMMON STOCK USD.01								
		Local	68,458.000	21.020506	1,439,021.83	25.950000	1,776,485.10	337,463.27	0.21
		Base		21.020506	1,439,021.83	25.950000	1,776,485.10	337,463.27	0.21
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0								
		Local	35,401.000	65.251392	2,309,964.53	52.670000	1,864,570.67	-445,393.86	0.22
		Base		65.251392	2,309,964.53	52.670000	1,864,570.67	-445,393.86	0.22
727493108	PLANTRONICS INC COMMON STOCK USD.01								
		Local	16,051.000	34.835375	559,142.61	31.070000	498,704.57	-60,438.04	0.06
		Base		34.835375	559,142.61	31.070000	498,704.57	-60,438.04	0.06
731068102	POLARIS INC COMMON STOCK USD.01								
		Local	28,067.000	59.091377	1,658,517.69	82.020000	2,302,055.34	643,537.65	0.27
		Base		59.091377	1,658,517.69	82.020000	2,302,055.34	643,537.65	0.27
73179P106	POLYONE CORPORATION COMMON STOCK USD.01								
		Local	38,074.000	37.413324	1,424,474.89	32.010000	1,218,748.74	-205,726.15	0.14
		Base		37.413324	1,424,474.89	32.010000	1,218,748.74	-205,726.15	0.14
73278L105	POOL CORP COMMON STOCK USD.001								
		Local	19,461.000	82.468507	1,604,919.61	196.380000	3,821,751.18	2,216,831.57	0.45
		Base		82.468507	1,604,919.61	196.380000	3,821,751.18	2,216,831.57	0.45
737446104	POST HOLDINGS INC COMMON STOCK USD.01								
		Local	32,619.000	44.417432	1,448,852.22	99.690000	3,251,788.11	1,802,935.89	0.39
		Base		44.417432	1,448,852.22	99.690000	3,251,788.11	1,802,935.89	0.39
737630103	POTLATCHDELTIC CORP REIT USD1.0								
		Local	35,816.000	39.487767	1,414,293.85	38.480000	1,378,199.68	-36,094.17	0.16
		Base		39.487767	1,414,293.85	38.480000	1,378,199.68	-36,094.17	0.16
74112D101	PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01								
		Local	25,344.000	55.492502	1,406,401.96	31.880000	807,966.72	-598,435.24	0.10
		Base		55.492502	1,406,401.96	31.880000	807,966.72	-598,435.24	0.10

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74164M108	PRIMERICA INC COMMON STOCK								
		20,704.000	Local	37.458738	775,545.71	119.170000	2,467,295.68	1,691,749.97	0.29
			Base	37.458738	775,545.71	119.170000	2,467,295.68	1,691,749.97	0.29
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0								
		32,479.000	Local	46.018507	1,494,635.08	64.920000	2,108,536.68	613,901.60	0.25
			Base	46.018507	1,494,635.08	64.920000	2,108,536.68	613,901.60	0.25
74733V100	QEP RESOURCES INC COMMON STOCK USD.01								
		117,018.000	Local	16.929446	1,981,049.87	3.560000	416,584.08	-1,564,465.79	0.05
			Base	16.929446	1,981,049.87	3.560000	416,584.08	-1,564,465.79	0.05
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01								
		64,112.000	Local	26.934364	1,726,815.97	67.670000	4,338,459.04	2,611,643.07	0.52
			Base	26.934364	1,726,815.97	67.670000	4,338,459.04	2,611,643.07	0.52
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01								
		101,929.000	Local	16.521527	1,684,022.68	3.560000	362,867.24	-1,321,155.44	0.04
			Base	16.521527	1,684,022.68	3.560000	362,867.24	-1,321,155.44	0.04
754907103	RAYONIER INC REIT								
		63,365.000	Local	23.462667	1,486,711.88	26.800000	1,698,182.00	211,470.12	0.20
			Base	23.462667	1,486,711.88	26.800000	1,698,182.00	211,470.12	0.20
758750103	REGAL BELOIT CORP COMMON STOCK USD.01								
		20,946.000	Local	65.389065	1,369,639.35	70.900000	1,485,071.40	115,432.05	0.18
			Base	65.389065	1,369,639.35	70.900000	1,485,071.40	115,432.05	0.18
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01								
		30,591.000	Local	51.530412	1,576,366.82	153.970000	4,710,096.27	3,133,729.45	0.56
			Base	51.530412	1,576,366.82	153.970000	4,710,096.27	3,133,729.45	0.56
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK								
		32,880.000	Local	39.983036	1,314,642.23	97.230000	3,196,922.40	1,882,280.17	0.38
			Base	39.983036	1,314,642.23	97.230000	3,196,922.40	1,882,280.17	0.38
76118Y104	RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001								
		59,998.000	Local	20.176526	1,210,551.23	13.780000	826,772.44	-383,778.79	0.10
			Base	20.176526	1,210,551.23	13.780000	826,772.44	-383,778.79	0.10

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780287108	ROYAL GOLD INC COMMON STOCK USD.01								
		Local	32,050.000	76.624359	2,455,810.70	133.380000	4,274,829.00	1,819,018.30	0.51
		Base		76.624359	2,455,810.70	133.380000	4,274,829.00	1,819,018.30	0.51
783549108	RYDER SYSTEM INC COMMON STOCK USD.5								
		Local	26,063.000	70.777698	1,844,679.14	48.170000	1,255,454.71	-589,224.43	0.15
		Base		70.777698	1,844,679.14	48.170000	1,255,454.71	-589,224.43	0.15
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01								
		Local	62,658.000	26.632916	1,668,765.24	57.510000	3,603,461.58	1,934,696.34	0.43
		Base		26.632916	1,668,765.24	57.510000	3,603,461.58	1,934,696.34	0.43
78442P106	SLM CORP COMMON STOCK USD.2								
		Local	211,115.000	9.531832	2,012,312.74	8.440000	1,781,810.60	-230,502.14	0.21
		Base		9.531832	2,012,312.74	8.440000	1,781,810.60	-230,502.14	0.21
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST								
		Local	75,059.000	340.139942	25,530,563.89	343.140000	25,755,745.26	225,181.37	3.06
		Base		340.139942	25,530,563.89	343.140000	25,755,745.26	225,181.37	3.06
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01								
		Local	92,710.000	25.123631	2,329,211.80	21.620000	2,004,390.20	-324,821.60	0.24
		Base		25.123631	2,329,211.80	21.620000	2,004,390.20	-324,821.60	0.24
78573M104	SABRE CORP COMMON STOCK USD.01								
		Local	134,386.000	23.595143	3,170,856.87	23.640000	3,176,885.04	6,028.17	0.38
		Base		23.595143	3,170,856.87	23.640000	3,176,885.04	6,028.17	0.38
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01								
		Local	58,962.000	25.608228	1,509,912.36	12.230000	721,105.26	-788,807.10	0.09
		Base		25.608228	1,509,912.36	12.230000	721,105.26	-788,807.10	0.09
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0								
		Local	9,543.000	159.181136	1,519,065.58	149.620000	1,427,823.66	-91,241.92	0.17
		Base		159.181136	1,519,065.58	149.620000	1,427,823.66	-91,241.92	0.17
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001								
		Local	24,904.000	45.496170	1,133,036.61	88.010000	2,191,801.04	1,058,764.43	0.26
		Base		45.496170	1,133,036.61	88.010000	2,191,801.04	1,058,764.43	0.26

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80874P109	SCIENTIFIC GAMES CORP COMMON STOCK USD.001								
		Local	27,278.000	47.967844	1,308,466.84	18.480000	504,097.44	-804,369.40	0.06
		Base		47.967844	1,308,466.84	18.480000	504,097.44	-804,369.40	0.06
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01								
		Local	19,273.000	49.578937	955,534.86	106.320000	2,049,105.36	1,093,570.50	0.24
		Base		49.578937	955,534.86	106.320000	2,049,105.36	1,093,570.50	0.24
816850101	SEMTECH CORP COMMON STOCK USD.01								
		Local	32,611.000	53.166442	1,733,810.83	41.970000	1,368,683.67	-365,127.16	0.16
		Base		53.166442	1,733,810.83	41.970000	1,368,683.67	-365,127.16	0.16
81721M109	SENIOR HOUSING PROP TRUST REIT USD.01								
		Local	116,387.000	21.884081	2,547,022.54	8.490000	988,125.63	-1,558,896.91	0.12
		Base		21.884081	2,547,022.54	8.490000	988,125.63	-1,558,896.91	0.12
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1								
		Local	20,696.000	32.057173	663,455.26	65.320000	1,351,862.72	688,407.46	0.16
		Base		32.057173	663,455.26	65.320000	1,351,862.72	688,407.46	0.16
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0								
		Local	89,132.000	10.789351	961,676.46	46.300000	4,126,811.60	3,165,135.14	0.49
		Base		10.789351	961,676.46	46.300000	4,126,811.60	3,165,135.14	0.49
82669G104	SIGNATURE BANK COMMON STOCK USD.01								
		Local	26,965.000	80.829240	2,179,560.45	116.650000	3,145,467.25	965,906.80	0.37
		Base		80.829240	2,179,560.45	116.650000	3,145,467.25	965,906.80	0.37
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001								
		Local	21,201.000	47.607498	1,009,326.57	109.000000	2,310,909.00	1,301,582.43	0.27
		Base		47.607498	1,009,326.57	109.000000	2,310,909.00	1,301,582.43	0.27
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
		Local	38,043.000	17.227119	655,371.30	29.760000	1,132,159.68	476,788.38	0.13
		Base		17.227119	655,371.30	29.760000	1,132,159.68	476,788.38	0.13
83001A102	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK								
		Local	35,039.000	62.334171	2,184,127.03	59.170000	2,073,257.63	-110,869.40	0.25
		Base		62.334171	2,184,127.03	59.170000	2,073,257.63	-110,869.40	0.25

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830566105	SKECHERS USA INC CL A COMMON STOCK USD.001								
		Local	65,733.000	36.352128	2,389,534.43	31.660000	2,081,106.78	-308,427.65	0.25
		Base		36.352128	2,389,534.43	31.660000	2,081,106.78	-308,427.65	0.25
835495102	SONOCO PRODUCTS CO COMMON STOCK								
		Local	48,921.000	32.362658	1,583,213.61	57.200000	2,798,281.20	1,215,067.59	0.33
		Base		32.362658	1,583,213.61	57.200000	2,798,281.20	1,215,067.59	0.33
835898107	SOTHEBY S COMMON STOCK USD.01								
		Local	16,188.000	28.229684	456,982.12	57.750000	934,857.00	477,874.88	0.11
		Base		28.229684	456,982.12	57.750000	934,857.00	477,874.88	0.11
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0								
		Local	26,125.000	78.529175	2,051,574.70	91.230000	2,383,383.75	331,809.05	0.28
		Base		78.529175	2,051,574.70	91.230000	2,383,383.75	331,809.05	0.28
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
		Local	266,199.000	7.149619	1,903,221.35	1.580000	420,594.42	-1,482,626.93	0.05
		Base		7.149619	1,903,221.35	1.580000	420,594.42	-1,482,626.93	0.05
84857L101	SPIRE INC COMMON STOCK USD1.0								
		Local	24,829.000	77.503413	1,924,332.23	84.900000	2,107,982.10	183,649.87	0.25
		Base		77.503413	1,924,332.23	84.900000	2,107,982.10	183,649.87	0.25
84860W300	SPIRIT REALTY CAPITAL INC REIT USD.05								
		Local	42,706.000	44.255850	1,889,990.34	47.940000	2,047,325.64	157,335.30	0.24
		Base		44.255850	1,889,990.34	47.940000	2,047,325.64	157,335.30	0.24
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001								
		Local	57,678.000	21.922305	1,264,434.72	17.950000	1,035,320.10	-229,114.62	0.12
		Base		21.922305	1,264,434.72	17.950000	1,035,320.10	-229,114.62	0.12
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005								
		Local	108,714.000	14.317468	1,556,509.20	27.000000	2,935,278.00	1,378,768.80	0.35
		Base		14.317468	1,556,509.20	27.000000	2,935,278.00	1,378,768.80	0.35
858912108	STERICYCLE INC COMMON STOCK USD.01								
		Local	41,855.000	47.683515	1,995,793.50	44.890000	1,878,870.95	-116,922.55	0.22
		Base		47.683515	1,995,793.50	44.890000	1,878,870.95	-116,922.55	0.22

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85917A100	STERLING BANCORP/DE COMMON STOCK USD.01								
		Local	102,526.000	24.464998	2,508,298.43	19.070000	1,955,170.82	-553,127.61	0.23
		Base		24.464998	2,508,298.43	19.070000	1,955,170.82	-553,127.61	0.23
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15								
		Local	34,609.000	48.992939	1,695,596.62	53.420000	1,848,812.78	153,216.16	0.22
		Base		48.992939	1,695,596.62	53.420000	1,848,812.78	153,216.16	0.22
87157D109	SYNAPTICS INC COMMON STOCK USD.001								
		Local	16,874.000	78.891832	1,331,220.78	32.020000	540,305.48	-790,915.30	0.06
		Base		78.891832	1,331,220.78	32.020000	540,305.48	-790,915.30	0.06
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0								
		Local	77,015.000	24.124768	1,857,968.98	35.540000	2,737,113.10	879,144.12	0.33
		Base		24.124768	1,857,968.98	35.540000	2,737,113.10	879,144.12	0.33
87162W100	SYNNEX CORP COMMON STOCK USD.001								
		Local	20,286.000	90.167831	1,829,144.61	83.810000	1,700,169.66	-128,974.95	0.20
		Base		90.167831	1,829,144.61	83.810000	1,700,169.66	-128,974.95	0.20
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01								
		Local	29,933.000	45.354249	1,357,588.75	52.530000	1,572,380.49	214,791.74	0.19
		Base		45.354249	1,357,588.75	52.530000	1,572,380.49	214,791.74	0.19
872307103	TCF FINANCIAL CORP COMMON STOCK USD1.0								
		Local	75,780.000	37.252800	2,823,017.20	38.560000	2,922,076.80	99,059.60	0.35
		Base		37.252800	2,823,017.20	38.560000	2,922,076.80	99,059.60	0.35
87265H109	TRI POINTE GROUP INC COMMON STOCK USD.01								
		Local	69,588.000	14.441760	1,004,973.18	14.000000	974,232.00	-30,741.18	0.12
		Base		14.441760	1,004,973.18	14.000000	974,232.00	-30,741.18	0.12
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01								
		Local	46,048.000	33.365856	1,536,430.96	14.140000	651,118.72	-885,312.24	0.08
		Base		33.365856	1,536,430.96	14.140000	651,118.72	-885,312.24	0.08
876664103	TAUBMAN CENTERS INC REIT USD.01								
		Local	29,878.000	57.458291	1,716,738.81	39.050000	1,166,735.90	-550,002.91	0.14
		Base		57.458291	1,716,738.81	39.050000	1,166,735.90	-550,002.91	0.14

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878237106	TECH DATA CORP COMMON STOCK USD.0015								
		Local	17,841.000	46.133591	823,069.39	92.730000	1,654,395.93	831,326.54	0.20
		Base		46.133591	823,069.39	92.730000	1,654,395.93	831,326.54	0.20
87901J105	TEGNA INC COMMON STOCK USD1.0								
		Local	105,866.000	14.367073	1,520,984.56	14.310000	1,514,942.46	-6,042.10	0.18
		Base		14.367073	1,520,984.56	14.310000	1,514,942.46	-6,042.10	0.18
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	17,733.000	109.482839	1,941,459.18	308.590000	5,472,226.47	3,530,767.29	0.65
		Base		109.482839	1,941,459.18	308.590000	5,472,226.47	3,530,767.29	0.65
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01								
		Local	45,946.000	33.646016	1,545,899.86	25.200000	1,157,839.20	-388,060.66	0.14
		Base		33.646016	1,545,899.86	25.200000	1,157,839.20	-388,060.66	0.14
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01								
		Local	22,480.000	49.680274	1,116,812.55	77.120000	1,733,657.60	616,845.05	0.21
		Base		49.680274	1,116,812.55	77.120000	1,733,657.60	616,845.05	0.21
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05								
		Local	40,848.000	31.154908	1,272,615.69	21.650000	884,359.20	-388,256.49	0.11
		Base		31.154908	1,272,615.69	21.650000	884,359.20	-388,256.49	0.11
88076W103	TERADATA CORP COMMON STOCK USD.01								
		Local	57,279.000	30.263666	1,733,472.51	30.870000	1,768,202.73	34,730.22	0.21
		Base		30.263666	1,733,472.51	30.870000	1,768,202.73	34,730.22	0.21
880770102	TERADYNE INC COMMON STOCK USD.125								
		Local	83,857.000	20.783772	1,742,864.81	52.970000	4,441,905.29	2,699,040.48	0.53
		Base		20.783772	1,742,864.81	52.970000	4,441,905.29	2,699,040.48	0.53
880779103	TEREX CORP COMMON STOCK USD.01								
		Local	30,651.000	23.883078	732,040.22	24.830000	761,064.33	29,024.11	0.09
		Base		23.883078	732,040.22	24.830000	761,064.33	29,024.11	0.09
88162G103	TETRA TECH INC COMMON STOCK USD.01								
		Local	26,852.000	79.089020	2,123,698.37	81.120000	2,178,234.24	54,535.87	0.26
		Base		79.089020	2,123,698.37	81.120000	2,178,234.24	54,535.87	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
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01								
		24,590.000	Local	80.059517	1,968,663.53	53.880000	1,324,909.20	-643,754.33	0.16
			Base	80.059517	1,968,663.53	53.880000	1,324,909.20	-643,754.33	0.16
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001								
		32,672.000	Local	45.635968	1,491,018.36	51.460000	1,681,301.12	190,282.76	0.20
			Base	45.635968	1,491,018.36	51.460000	1,681,301.12	190,282.76	0.20
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1								
		25,590.000	Local	39.459254	1,009,762.31	45.910000	1,174,836.90	165,074.59	0.14
			Base	39.459254	1,009,762.31	45.910000	1,174,836.90	165,074.59	0.14
887389104	TIMKEN CO COMMON STOCK								
		33,499.000	Local	26.406417	884,588.55	40.180000	1,345,989.82	461,401.27	0.16
			Base	26.406417	884,588.55	40.180000	1,345,989.82	461,401.27	0.16
889478103	TOLL BROTHERS INC COMMON STOCK USD.01								
		64,740.000	Local	28.146184	1,822,183.93	36.190000	2,342,940.60	520,756.67	0.28
			Base	28.146184	1,822,183.93	36.190000	2,342,940.60	520,756.67	0.28
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694								
		9,247.000	Local	21.047984	194,630.71	36.680000	339,179.96	144,549.25	0.04
			Base	21.047984	194,630.71	36.680000	339,179.96	144,549.25	0.04
891092108	TORO CO COMMON STOCK USD1.0								
		52,037.000	Local	36.815033	1,915,743.89	72.010000	3,747,184.37	1,831,440.48	0.45
			Base	36.815033	1,915,743.89	72.010000	3,747,184.37	1,831,440.48	0.45
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01								
		27,451.000	Local	81.092449	2,226,068.81	50.650000	1,390,393.15	-835,675.66	0.17
			Base	81.092449	2,226,068.81	50.650000	1,390,393.15	-835,675.66	0.17
89531P105	TREX COMPANY INC COMMON STOCK USD.01								
		28,617.000	Local	61.810033	1,768,817.71	85.530000	2,447,612.01	678,794.30	0.29
			Base	61.810033	1,768,817.71	85.530000	2,447,612.01	678,794.30	0.29
896239100	TRIMBLE INC COMMON STOCK								
		123,006.000	Local	20.732159	2,550,179.91	37.520000	4,615,185.12	2,065,005.21	0.55
			Base	20.732159	2,550,179.91	37.520000	4,615,185.12	2,065,005.21	0.55

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896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01								
		Local	63,488.000	9.889003	627,833.03	17.470000	1,109,135.36	481,302.33	0.13
		Base		9.889003	627,833.03	17.470000	1,109,135.36	481,302.33	0.13
898402102	TRUSTMARK CORP COMMON STOCK								
		Local	31,675.000	22.224286	703,954.27	32.680000	1,035,139.00	331,184.73	0.12
		Base		22.224286	703,954.27	32.680000	1,035,139.00	331,184.73	0.12
899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01								
		Local	23,831.000	37.047920	882,888.98	13.010000	310,041.31	-572,847.67	0.04
		Base		37.047920	882,888.98	13.010000	310,041.31	-572,847.67	0.04
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	18,740.000	129.931062	2,434,908.10	256.540000	4,807,559.60	2,372,651.50	0.57
		Base		129.931062	2,434,908.10	256.540000	4,807,559.60	2,372,651.50	0.57
902681105	UGI CORP COMMON STOCK								
		Local	102,144.000	25.599304	2,614,815.30	48.670000	4,971,348.48	2,356,533.18	0.59
		Base		25.599304	2,614,815.30	48.670000	4,971,348.48	2,356,533.18	0.59
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0								
		Local	21,593.000	77.531559	1,674,138.95	62.320000	1,345,675.76	-328,463.19	0.16
		Base		77.531559	1,674,138.95	62.320000	1,345,675.76	-328,463.19	0.16
904214103	UMPQUA HOLDINGS CORP COMMON STOCK								
		Local	107,812.000	18.104990	1,951,935.15	15.710000	1,693,726.52	-258,208.63	0.20
		Base		18.104990	1,951,935.15	15.710000	1,693,726.52	-258,208.63	0.20
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5								
		Local	49,947.000	40.894334	2,042,549.28	36.880000	1,842,045.36	-200,503.92	0.22
		Base		40.894334	2,042,549.28	36.880000	1,842,045.36	-200,503.92	0.22
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0								
		Local	84,375.000	29.868256	2,520,134.06	11.070000	934,031.25	-1,586,102.81	0.11
		Base		29.868256	2,520,134.06	11.070000	934,031.25	-1,586,102.81	0.11
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01								
		Local	21,441.000	64.490196	1,382,734.29	82.560000	1,770,168.96	387,434.67	0.21
		Base		64.490196	1,382,734.29	82.560000	1,770,168.96	387,434.67	0.21

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91325V108	UNITI GROUP INC REIT USD.0001								
		Local	90,166.000	26.222226	2,364,353.26	7.390000	666,326.74	-1,698,026.52	0.08
		Base		26.222226	2,364,353.26	7.390000	666,326.74	-1,698,026.52	0.08
91347P105	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01								
		Local	20,776.000	94.062706	1,954,246.79	205.470000	4,268,844.72	2,314,597.93	0.51
		Base		94.062706	1,954,246.79	205.470000	4,268,844.72	2,314,597.93	0.51
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001								
		Local	33,532.000	23.712771	795,136.63	23.410000	784,984.12	-10,152.51	0.09
		Base		23.712771	795,136.63	23.410000	784,984.12	-10,152.51	0.09
91704F104	URBAN EDGE PROPERTIES REIT USD.01								
		Local	58,910.000	23.259782	1,370,233.74	17.510000	1,031,514.10	-338,719.64	0.12
		Base		23.259782	1,370,233.74	17.510000	1,031,514.10	-338,719.64	0.12
919794107	VALLEY NATIONAL BANCORP COMMON STOCK								
		Local	162,378.000	10.919321	1,773,057.51	10.510000	1,706,592.78	-66,464.73	0.20
		Base		10.919321	1,773,057.51	10.510000	1,706,592.78	-66,464.73	0.20
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0								
		Local	10,687.000	96.210570	1,028,202.36	135.500000	1,448,088.50	419,886.14	0.17
		Base		96.210570	1,028,202.36	135.500000	1,448,088.50	419,886.14	0.17
92047W101	VALVOLINE INC COMMON STOCK USD.01								
		Local	92,065.000	11.729424	1,079,869.38	22.600000	2,080,669.00	1,000,799.62	0.25
		Base		11.729424	1,079,869.38	22.600000	2,080,669.00	1,000,799.62	0.25
92532W103	VERSUM MATERIALS INC COMMON STOCK USD1.0								
		Local	53,427.000	24.418059	1,304,583.65	52.000000	2,778,204.00	1,473,620.35	0.33
		Base		24.418059	1,304,583.65	52.000000	2,778,204.00	1,473,620.35	0.33
92552V100	VIASAT INC COMMON STOCK USD.0001								
		Local	27,857.000	73.929437	2,059,452.32	79.330000	2,209,895.81	150,443.49	0.26
		Base		73.929437	2,059,452.32	79.330000	2,209,895.81	150,443.49	0.26
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1								
		Local	64,754.000	9.353658	605,686.77	15.830000	1,025,055.82	419,369.05	0.12
		Base		9.353658	605,686.77	15.830000	1,025,055.82	419,369.05	0.12

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92839U206	VISTEON CORP COMMON STOCK								
		Local	13,829.000	130.456980	1,804,089.58	68.970000	953,786.13	-850,303.45	0.11
		Base		130.456980	1,804,089.58	68.970000	953,786.13	-850,303.45	0.11
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0								
		Local	39,346.000	17.402983	684,737.77	35.600000	1,400,717.60	715,979.83	0.17
		Base		17.402983	684,737.77	35.600000	1,400,717.60	715,979.83	0.17
942622200	WATSCO INC COMMON STOCK USD.5								
		Local	15,769.000	87.985987	1,387,451.03	163.550000	2,579,019.95	1,191,568.92	0.31
		Base		87.985987	1,387,451.03	163.550000	2,579,019.95	1,191,568.92	0.31
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01								
		Local	45,098.000	23.477645	1,058,794.83	44.760000	2,018,586.48	959,791.65	0.24
		Base		23.477645	1,058,794.83	44.760000	2,018,586.48	959,791.65	0.24
948626106	WEIGHT WATCHERS INTL INC COMMON STOCK								
		Local	19,014.000	65.423138	1,243,955.55	29.990000	570,229.86	-673,725.69	0.07
		Base		65.423138	1,243,955.55	29.990000	570,229.86	-673,725.69	0.07
948741103	WEINGARTEN REALTY INVESTORS REIT USD.03								
		Local	58,524.000	24.074212	1,408,919.18	26.490000	1,550,300.76	141,381.58	0.18
		Base		24.074212	1,408,919.18	26.490000	1,550,300.76	141,381.58	0.18
95058W100	WENDY S CO/THE COMMON STOCK USD.1								
		Local	89,159.000	6.077916	541,900.91	22.000000	1,961,498.00	1,419,597.09	0.23
		Base		6.077916	541,900.91	22.000000	1,961,498.00	1,419,597.09	0.23
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01								
		Local	21,195.000	23.445545	496,928.32	32.680000	692,652.60	195,724.28	0.08
		Base		23.445545	496,928.32	32.680000	692,652.60	195,724.28	0.08
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25								
		Local	35,957.000	63.402920	2,279,778.78	145.460000	5,230,305.22	2,950,526.44	0.62
		Base		63.402920	2,279,778.78	145.460000	5,230,305.22	2,950,526.44	0.62
96208T104	WEX INC COMMON STOCK USD.01								
		Local	21,141.000	84.474823	1,785,882.24	204.550000	4,324,391.55	2,538,509.31	0.51
		Base		84.474823	1,785,882.24	204.550000	4,324,391.55	2,538,509.31	0.51

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968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0								
		22,037.000	Local	43.731821	963,718.14	44.500000	980,646.50	16,928.36	0.12
			Base	43.731821	963,718.14	44.500000	980,646.50	16,928.36	0.12
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01								
		38,586.000	Local	32.929172	1,270,605.02	65.800000	2,538,958.80	1,268,353.78	0.30
			Base	32.929172	1,270,605.02	65.800000	2,538,958.80	1,268,353.78	0.30
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK								
		27,707.000	Local	72.243558	2,001,652.26	62.830000	1,740,830.81	-260,821.45	0.21
			Base	72.243558	2,001,652.26	62.830000	1,740,830.81	-260,821.45	0.21
980745103	WOODWARD INC COMMON STOCK USD.00292								
		27,339.000	Local	33.862435	925,765.11	107.850000	2,948,511.15	2,022,746.04	0.35
			Base	33.862435	925,765.11	107.850000	2,948,511.15	2,022,746.04	0.35
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01								
		32,893.000	Local	40.686592	1,338,304.08	38.400000	1,263,091.20	-75,212.88	0.15
			Base	40.686592	1,338,304.08	38.400000	1,263,091.20	-75,212.88	0.15
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01								
		21,349.000	Local	78.496384	1,675,819.31	71.430000	1,524,959.07	-150,860.24	0.18
			Base	78.496384	1,675,819.31	71.430000	1,524,959.07	-150,860.24	0.18
981811102	WORTHINGTON INDUSTRIES COMMON STOCK								
		19,079.000	Local	17.425544	332,461.96	34.700000	662,041.30	329,579.34	0.08
			Base	17.425544	332,461.96	34.700000	662,041.30	329,579.34	0.08
98212B103	WPX ENERGY INC COMMON STOCK USD.01								
		194,272.000	Local	14.663726	2,848,751.41	10.760000	2,090,366.72	-758,384.69	0.25
			Base	14.663726	2,848,751.41	10.760000	2,090,366.72	-758,384.69	0.25
98310W108	WYNDHAM DESTINATIONS INC COMMON STOCK USD.01								
		45,756.000	Local	45.161772	2,066,422.05	44.340000	2,028,821.04	-37,601.01	0.24
			Base	45.161772	2,066,422.05	44.340000	2,028,821.04	-37,601.01	0.24
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01								
		47,565.000	Local	59.056039	2,809,000.50	51.380000	2,443,889.70	-365,110.80	0.29
			Base	59.056039	2,809,000.50	51.380000	2,443,889.70	-365,110.80	0.29

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983793100	XPO LOGISTICS INC COMMON STOCK USD.001								
		Local	44,977.000	55.195484	2,482,527.28	70.860000	3,187,070.22	704,542.94	0.38
		Base		55.195484	2,482,527.28	70.860000	3,187,070.22	704,542.94	0.38
985817105	YELP INC COMMON STOCK USD.000001								
		Local	32,052.000	34.700899	1,112,233.22	33.510000	1,074,062.52	-38,170.70	0.13
		Base		34.700899	1,112,233.22	33.510000	1,074,062.52	-38,170.70	0.13
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01								
		Local	26,394.000	44.913397	1,185,444.20	205.030000	5,411,561.82	4,226,117.62	0.64
		Base		44.913397	1,185,444.20	205.030000	5,411,561.82	4,226,117.62	0.64
G0084W101	ADIENT PLC COMMON STOCK USD.001								
		Local	42,534.000	43.208715	1,837,839.48	20.170000	857,910.78	-979,928.70	0.10
		Base		43.208715	1,837,839.48	20.170000	857,910.78	-979,928.70	0.10
G2709G107	DELPHI TECHNOLOGIES PLC COMMON STOCK USD.01								
		Local	43,009.000	50.644239	2,178,158.06	13.230000	569,009.07	-1,609,148.99	0.07
		Base		50.644239	2,178,158.06	13.230000	569,009.07	-1,609,148.99	0.07
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1								
		Local	12,231.000	103.680087	1,268,111.14	153.510000	1,877,580.81	609,469.67	0.22
		Base		103.680087	1,268,111.14	153.510000	1,877,580.81	609,469.67	0.22
G4474Y214	JANUS HENDERSON GROUP PLC COMMON STOCK								
		Local	80,158.000	27.218219	2,181,758.03	19.110000	1,531,819.38	-649,938.65	0.18
		Base		27.218219	2,181,758.03	19.110000	1,531,819.38	-649,938.65	0.18
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0								
		Local	23,647.000	73.052273	1,727,467.11	77.630000	1,835,716.61	108,249.50	0.22
		Base		73.052273	1,727,467.11	77.630000	1,835,716.61	108,249.50	0.22
G5785G107	MALLINCKRODT PLC COMMON STOCK USD.2								
		Local	41,100.000	44.771055	1,840,090.35	2.590000	106,449.00	-1,733,641.35	0.01
		Base		44.771055	1,840,090.35	2.590000	106,449.00	-1,733,641.35	0.01
G6700G107	NVENT ELECTRIC PLC COMMON STOCK USD.01								
		Local	77,720.000	26.106833	2,029,023.04	20.260000	1,574,607.20	-454,415.84	0.19
		Base		26.106833	2,029,023.04	20.260000	1,574,607.20	-454,415.84	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
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0								
		Local	21,600.000	101.467770	2,191,703.83	180.550000	3,899,880.00	1,708,176.17	0.46
		Base		101.467770	2,191,703.83	180.550000	3,899,880.00	1,708,176.17	0.46
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18								
		Local	25,520.000	38.286574	977,073.36	12.240000	312,364.80	-664,708.56	0.04
		Base		38.286574	977,073.36	12.240000	312,364.80	-664,708.56	0.04
G8473T100	STERIS PLC COMMON STOCK USD75.0								
		Local	41,325.000	76.537514	3,162,912.75	154.400000	6,380,580.00	3,217,667.25	0.76
		Base		76.537514	3,162,912.75	154.400000	6,380,580.00	3,217,667.25	0.76
G9402V109	VALARIS PLC COMMON STOCK USD.1								
		Local	96,478.000	36.314987	3,503,597.27	4.660000	449,587.48	-3,054,009.79	0.05
		Base		36.314987	3,503,597.27	4.660000	449,587.48	-3,054,009.79	0.05
H8817H100	TRANSOCEAN LTD COMMON STOCK CHF.1								
		Local	248,233.000	8.620077	2,139,787.60	4.550000	1,129,460.15	-1,010,327.45	0.13
		Base		8.620077	2,139,787.60	4.550000	1,129,460.15	-1,010,327.45	0.13
N22717107	CORE LABORATORIES N.V. COMMON STOCK EUR.02								
		Local	21,693.000	104.739149	2,272,106.37	39.590000	858,825.87	-1,413,280.50	0.10
		Base		104.739149	2,272,106.37	39.590000	858,825.87	-1,413,280.50	0.10
US DOLLAR Total									
		Local	20,126,405.000		657,126,887.54		832,665,493.92	175,538,606.38	98.94
		Base			657,126,887.54		832,665,493.92	175,538,606.38	98.94
EQUITY Total									
		Base	20,126,405.000		657,126,887.54		832,665,493.92	175,538,606.38	98.94

& Issue has redenominated but Local is not converted
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Holdings

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

As of: *August 31, 2019*

View Date: *September 10, 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								
		29,037,262.100	Base	666,043,923.68		841,581,697.53	175,537,773.85	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	1,457,826.500	1.000000	1,457,826.50	1.000000	1,457,826.50	0.00	0.26
		Base		1.000000	1,457,826.50	1.000000	1,457,826.50	0.00	0.26
US DOLLAR Total									
		Local	1,457,826.500		1,457,826.50		1,457,826.50	0.00	0.26
		Base			1,457,826.50		1,457,826.50	0.00	0.26
CASH Total									
		Base	1,457,826.500		1,457,826.50		1,457,826.50	0.00	0.26
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					2.194964	31 Dec 2030		
		Local	10,219,052.590	100.065487	10,225,744.75	100.060000	10,225,184.02	-560.73	1.82
		Base		100.065487	10,225,744.75	100.060000	10,225,184.02	-560.73	1.82
US DOLLAR Total									
		Local	10,219,052.590		10,225,744.75		10,225,184.02	-560.73	1.82
		Base			10,225,744.75		10,225,184.02	-560.73	1.82
CASH EQUIVALENT Total									
		Base	10,219,052.590		10,225,744.75		10,225,184.02	-560.73	1.82
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
000360206	AAON INC COMMON STOCK USD.004								
		Local	29,541.000	13.472050	397,977.83	47.970000	1,417,081.77	1,019,103.94	0.25
		Base		13.472050	397,977.83	47.970000	1,417,081.77	1,019,103.94	0.25

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
000361105	AAR CORP COMMON STOCK USD1.0								
		Local	23,696.000	25.194343	597,005.14	42.960000	1,017,980.16	420,975.02	0.18
		Base		25.194343	597,005.14	42.960000	1,017,980.16	420,975.02	0.18
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01								
		Local	48,221.000	25.607643	1,234,826.17	37.260000	1,796,714.46	561,888.29	0.32
		Base		25.607643	1,234,826.17	37.260000	1,796,714.46	561,888.29	0.32
001547108	AK STEEL HOLDING CORP COMMON STOCK USD.01								
		Local	230,753.000	5.949377	1,372,836.62	2.160000	498,426.48	-874,410.14	0.09
		Base		5.949377	1,372,836.62	2.160000	498,426.48	-874,410.14	0.09
00163U106	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	24,542.000	25.535373	626,689.12	10.920000	267,998.64	-358,690.48	0.05
		Base		25.535373	626,689.12	10.920000	267,998.64	-358,690.48	0.05
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01								
		Local	33,862.000	13.884771	470,166.12	58.400000	1,977,540.80	1,507,374.68	0.35
		Base		13.884771	470,166.12	58.400000	1,977,540.80	1,507,374.68	0.35
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	6,123.000	64.474609	394,778.03	65.500000	401,056.50	6,278.47	0.07
		Base		64.474609	394,778.03	65.500000	401,056.50	6,278.47	0.07
00215F107	ATN INTERNATIONAL INC COMMON STOCK USD.01								
		Local	7,912.000	47.815317	378,314.79	56.820000	449,559.84	71,245.05	0.08
		Base		47.815317	378,314.79	56.820000	449,559.84	71,245.05	0.08
002474104	AZZ INC COMMON STOCK USD1.0								
		Local	18,950.000	30.541725	578,765.68	41.270000	782,066.50	203,300.82	0.14
		Base		30.541725	578,765.68	41.270000	782,066.50	203,300.82	0.14
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01								
		Local	48,398.000	15.579024	753,993.60	14.620000	707,578.76	-46,414.84	0.13
		Base		15.579024	753,993.60	14.620000	707,578.76	-46,414.84	0.13
004239109	ACADIA REALTY TRUST REIT USD.001								
		Local	60,120.000	26.770231	1,609,426.30	27.350000	1,644,282.00	34,855.70	0.29
		Base		26.770231	1,609,426.30	27.350000	1,644,282.00	34,855.70	0.29

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00484M106	ACORDA THERAPEUTICS INC COMMON STOCK USD.001								
		Local	29,086.000	27.850018	810,045.61	3.230000	93,947.78	-716,097.83	0.02
		Base		27.850018	810,045.61	3.230000	93,947.78	-716,097.83	0.02
00508X203	ACTUANT CORP A COMMON STOCK USD.2								
		Local	44,616.000	25.868451	1,154,146.81	22.210000	990,921.36	-163,225.45	0.18
		Base		25.868451	1,154,146.81	22.210000	990,921.36	-163,225.45	0.18
006739106	ADDUS HOMECARE CORP COMMON STOCK USD.001								
		Local	7,376.000	67.695191	499,319.73	87.980000	648,940.48	149,620.75	0.12
		Base		67.695191	499,319.73	87.980000	648,940.48	149,620.75	0.12
00738A106	ADTRAN INC COMMON STOCK USD.01								
		Local	34,748.000	20.498379	712,277.67	10.270000	356,861.96	-355,415.71	0.06
		Base		20.498379	712,277.67	10.270000	356,861.96	-355,415.71	0.06
00770F104	AEGION CORP COMMON STOCK USD.01								
		Local	22,758.000	19.983180	454,777.21	19.740000	449,242.92	-5,534.29	0.08
		Base		19.983180	454,777.21	19.740000	449,242.92	-5,534.29	0.08
00773T101	ADVANSIX INC COMMON STOCK USD.01								
		Local	20,594.000	16.864823	347,314.16	22.340000	460,069.96	112,755.80	0.08
		Base		16.864823	347,314.16	22.340000	460,069.96	112,755.80	0.08
007800105	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1								
		Local	52,551.000	12.690164	666,880.83	52.230000	2,744,738.73	2,077,857.90	0.49
		Base		12.690164	666,880.83	52.230000	2,744,738.73	2,077,857.90	0.49
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001								
		Local	27,786.000	18.242317	506,881.03	51.640000	1,434,869.04	927,988.01	0.26
		Base		18.242317	506,881.03	51.640000	1,434,869.04	927,988.01	0.26
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001								
		Local	15,465.000	30.996996	479,368.54	51.530000	796,911.45	317,542.91	0.14
		Base		30.996996	479,368.54	51.530000	796,911.45	317,542.91	0.14
00847J105	AGILYSYS INC COMMON STOCK USD.3								
		Local	12,799.000	10.059347	128,749.58	27.250000	348,772.75	220,023.17	0.06
		Base		10.059347	128,749.58	27.250000	348,772.75	220,023.17	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
008492100	AGREE REALTY CORP REIT USD.0001								
		30,476.000	Local	45.058056	1,373,189.30	74.690000	2,276,252.44	903,063.14	0.41
			Base	45.058056	1,373,189.30	74.690000	2,276,252.44	903,063.14	0.41
009728106	AKORN INC COMMON STOCK								
		68,534.000	Local	6.580629	450,996.85	2.890000	198,063.26	-252,933.59	0.04
			Base	6.580629	450,996.85	2.890000	198,063.26	-252,933.59	0.04
011311107	ALAMO GROUP INC COMMON STOCK USD.1								
		7,005.000	Local	62.659054	438,926.67	114.180000	799,830.90	360,904.23	0.14
			Base	62.659054	438,926.67	114.180000	799,830.90	360,904.23	0.14
011642105	ALARM.COM HOLDINGS INC COMMON STOCK								
		25,641.000	Local	40.374542	1,035,243.64	47.600000	1,220,511.60	185,267.96	0.22
			Base	40.374542	1,035,243.64	47.600000	1,220,511.60	185,267.96	0.22
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001								
		22,140.000	Local	31.382778	694,814.71	82.220000	1,820,350.80	1,125,536.09	0.32
			Base	31.382778	694,814.71	82.220000	1,820,350.80	1,125,536.09	0.32
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001								
		9,354.000	Local	73.000453	682,846.24	141.990000	1,328,174.46	645,328.22	0.24
			Base	73.000453	682,846.24	141.990000	1,328,174.46	645,328.22	0.24
023139884	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01								
		33,071.000	Local	19.770586	653,833.04	18.040000	596,600.84	-57,232.20	0.11
			Base	19.770586	653,833.04	18.040000	596,600.84	-57,232.20	0.11
024013104	AMERICAN ASSETS TRUST INC REIT USD.01								
		34,239.000	Local	36.584100	1,252,603.01	46.860000	1,604,439.54	351,836.53	0.29
			Base	36.584100	1,252,603.01	46.860000	1,604,439.54	351,836.53	0.29
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01								
		81,665.000	Local	16.304569	1,331,512.64	6.340000	517,756.10	-813,756.54	0.09
			Base	16.304569	1,331,512.64	6.340000	517,756.10	-813,756.54	0.09
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0								
		65,987.000	Local	25.279354	1,668,108.74	21.550000	1,422,019.85	-246,088.89	0.25
			Base	25.279354	1,668,108.74	21.550000	1,422,019.85	-246,088.89	0.25

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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
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01								
		Local	12,053.000	37.409464	450,896.27	24.230000	292,044.19	-158,852.08	0.05
		Base		37.409464	450,896.27	24.230000	292,044.19	-158,852.08	0.05
029899101	AMERICAN STATES WATER CO COMMON STOCK								
		Local	26,737.000	24.328188	650,462.76	92.530000	2,473,974.61	1,823,511.85	0.44
		Base		24.328188	650,462.76	92.530000	2,473,974.61	1,823,511.85	0.44
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1								
		Local	19,031.000	14.432163	274,658.49	14.170000	269,669.27	-4,989.22	0.05
		Base		14.432163	274,658.49	14.170000	269,669.27	-4,989.22	0.05
030506109	AMERICAN WOODMARK CORP COMMON STOCK								
		Local	10,912.000	45.934625	501,238.63	82.370000	898,821.44	397,582.81	0.16
		Base		45.934625	501,238.63	82.370000	898,821.44	397,582.81	0.16
03071H100	AMERISAFE INC COMMON STOCK USD.01								
		Local	14,010.000	29.929120	419,306.97	68.700000	962,487.00	543,180.03	0.17
		Base		29.929120	419,306.97	68.700000	962,487.00	543,180.03	0.17
03076K108	AMERIS BANCORP COMMON STOCK USD1.0								
		Local	42,024.000	32.258078	1,355,613.48	35.190000	1,478,824.56	123,211.08	0.26
		Base		32.258078	1,355,613.48	35.190000	1,478,824.56	123,211.08	0.26
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001								
		Local	25,642.000	20.312278	520,847.43	22.460000	575,919.32	55,071.89	0.10
		Base		20.312278	520,847.43	22.460000	575,919.32	55,071.89	0.10
034164103	ANDERSONS INC/THE COMMON STOCK								
		Local	19,131.000	32.500960	621,775.87	22.920000	438,482.52	-183,293.35	0.08
		Base		32.500960	621,775.87	22.920000	438,482.52	-183,293.35	0.08
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01								
		Local	27,037.000	16.770478	453,423.41	18.370000	496,669.69	43,246.28	0.09
		Base		16.770478	453,423.41	18.370000	496,669.69	43,246.28	0.09
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01								
		Local	10,316.000	36.702595	378,623.97	56.760000	585,536.16	206,912.19	0.10
		Base		36.702595	378,623.97	56.760000	585,536.16	206,912.19	0.10

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
035290105	ANIXTER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	21,041.000	66.439595	1,397,955.51	59.970000	1,261,828.77	-136,126.74	0.22
		Base		66.439595	1,397,955.51	59.970000	1,261,828.77	-136,126.74	0.22
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333								
		Local	19,335.000	20.731535	400,844.23	36.930000	714,041.55	313,197.32	0.13
		Base		20.731535	400,844.23	36.930000	714,041.55	313,197.32	0.13
03762U105	APOLLO COMMERCIAL REAL ESTAT REIT USD.01								
		Local	99,958.000	18.666145	1,865,830.52	18.550000	1,854,220.90	-11,609.62	0.33
		Base		18.666145	1,865,830.52	18.550000	1,854,220.90	-11,609.62	0.33
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK								
		Local	28,022.000	37.199363	1,042,400.54	53.390000	1,496,094.58	453,694.04	0.27
		Base		37.199363	1,042,400.54	53.390000	1,496,094.58	453,694.04	0.27
03823U102	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001								
		Local	13,786.000	47.284696	651,866.82	8.900000	122,695.40	-529,171.42	0.02
		Base		47.284696	651,866.82	8.900000	122,695.40	-529,171.42	0.02
03937C105	ARCBEST CORP COMMON STOCK USD.01								
		Local	18,525.000	24.334801	450,802.19	29.610000	548,525.25	97,723.06	0.10
		Base		24.334801	450,802.19	29.610000	548,525.25	97,723.06	0.10
03957W106	ARCHROCK INC COMMON STOCK USD.01								
		Local	92,693.000	11.204696	1,038,596.87	9.710000	900,049.03	-138,547.84	0.16
		Base		11.204696	1,038,596.87	9.710000	900,049.03	-138,547.84	0.16
039653100	ARCOSA INC COMMON STOCK USD.01								
		Local	35,106.000	27.993117	982,726.36	32.490000	1,140,593.94	157,867.58	0.20
		Base		27.993117	982,726.36	32.490000	1,140,593.94	157,867.58	0.20
04206A101	ARLO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	54,317.000	7.453952	404,876.31	3.140000	170,555.38	-234,320.93	0.03
		Base		7.453952	404,876.31	3.140000	170,555.38	-234,320.93	0.03
04208T108	ARMADA HOFFLER PROPERTIES IN REIT USD.01								
		Local	38,083.000	13.452832	512,324.20	17.340000	660,359.22	148,035.02	0.12
		Base		13.452832	512,324.20	17.340000	660,359.22	148,035.02	0.12

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
042315507	ARMOUR RESIDENTIAL REIT INC REIT USD.0001								
		Local	38,082.000	24.200252	921,594.00	16.420000	625,306.44	-296,287.56	0.11
		Base		24.200252	921,594.00	16.420000	625,306.44	-296,287.56	0.11
04280A100	ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001								
		Local	68,864.000	29.905262	2,059,395.96	34.170000	2,353,082.88	293,686.92	0.42
		Base		29.905262	2,059,395.96	34.170000	2,353,082.88	293,686.92	0.42
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01								
		Local	14,167.000	50.511618	715,598.09	94.300000	1,335,948.10	620,350.01	0.24
		Base		50.511618	715,598.09	94.300000	1,335,948.10	620,350.01	0.24
04351G101	ASCENA RETAIL GROUP INC COMMON STOCK USD.01								
		Local	126,335.000	5.739763	725,133.00	0.248900	31,444.78	-693,688.22	0.01
		Base		5.739763	725,133.00	0.248900	31,444.78	-693,688.22	0.01
04545L107	ASSERTIO THERAPEUTICS INC COMMON STOCK								
		Local	47,098.000	11.718323	551,909.57	1.440000	67,821.12	-484,088.45	0.01
		Base		11.718323	551,909.57	1.440000	67,821.12	-484,088.45	0.01
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2								
		Local	16,360.000	36.926837	604,123.05	27.600000	451,536.00	-152,587.05	0.08
		Base		36.926837	604,123.05	27.600000	451,536.00	-152,587.05	0.08
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01								
		Local	18,778.000	45.616350	856,583.82	25.850000	485,411.30	-371,172.52	0.09
		Base		45.616350	856,583.82	25.850000	485,411.30	-371,172.52	0.09
05379B107	AVISTA CORP COMMON STOCK								
		Local	47,761.000	28.905430	1,380,552.25	46.900000	2,239,990.90	859,438.65	0.40
		Base		28.905430	1,380,552.25	46.900000	2,239,990.90	859,438.65	0.40
054303102	AVON PRODUCTS INC COMMON STOCK USD.25								
		Local	321,819.000	2.850631	917,387.34	4.350000	1,399,912.65	482,525.31	0.25
		Base		2.850631	917,387.34	4.350000	1,399,912.65	482,525.31	0.25
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	23,935.000	31.886168	763,195.44	15.310000	366,444.85	-396,750.59	0.07
		Base		31.886168	763,195.44	15.310000	366,444.85	-396,750.59	0.07

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05465C100	AXOS FINANCIAL INC COMMON STOCK USD.01								
		Local	39,159.000	19.311437	756,216.57	25.910000	1,014,609.69	258,393.12	0.18
		Base		19.311437	756,216.57	25.910000	1,014,609.69	258,393.12	0.18
05508R106	B+G FOODS INC COMMON STOCK USD.01								
		Local	47,462.000	26.095487	1,238,543.99	16.930000	803,531.66	-435,012.33	0.14
		Base		26.095487	1,238,543.99	16.930000	803,531.66	-435,012.33	0.14
056525108	BADGER METER INC COMMON STOCK USD1.0								
		Local	21,152.000	22.140209	468,309.70	51.580000	1,091,020.16	622,710.46	0.19
		Base		22.140209	468,309.70	51.580000	1,091,020.16	622,710.46	0.19
057665200	BALCHEM CORP COMMON STOCK USD.0667								
		Local	23,494.000	45.819870	1,076,492.03	88.790000	2,086,032.26	1,009,540.23	0.37
		Base		45.819870	1,076,492.03	88.790000	2,086,032.26	1,009,540.23	0.37
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01								
		Local	31,085.000	17.691634	549,944.43	14.570000	452,908.45	-97,035.98	0.08
		Base		17.691634	549,944.43	14.570000	452,908.45	-97,035.98	0.08
06652V208	BANNER CORPORATION COMMON STOCK USD.01								
		Local	22,697.000	40.732974	924,516.30	53.910000	1,223,595.27	299,078.97	0.22
		Base		40.732974	924,516.30	53.910000	1,223,595.27	299,078.97	0.22
06777U101	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01								
		Local	25,544.000	11.363027	290,257.16	3.900000	99,621.60	-190,635.56	0.02
		Base		11.363027	290,257.16	3.900000	99,621.60	-190,635.56	0.02
067806109	BARNES GROUP INC COMMON STOCK USD.01								
		Local	34,317.000	28.545977	979,612.30	44.850000	1,539,117.45	559,505.15	0.27
		Base		28.545977	979,612.30	44.850000	1,539,117.45	559,505.15	0.27
077347300	BEL FUSE INC CL B COMMON STOCK USD.1								
		Local	7,331.000	20.839989	152,777.96	11.000000	80,641.00	-72,136.96	0.01
		Base		20.839989	152,777.96	11.000000	80,641.00	-72,136.96	0.01
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1								
		Local	28,014.000	17.575886	492,370.86	26.480000	741,810.72	249,439.86	0.13
		Base		17.575886	492,370.86	26.480000	741,810.72	249,439.86	0.13

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084680107	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01								
		Local	33,080.000	39.342560	1,301,451.89	29.330000	970,236.40	-331,215.49	0.17
		Base		39.342560	1,301,451.89	29.330000	970,236.40	-331,215.49	0.17
089302103	BIG LOTS INC COMMON STOCK USD.01								
		Local	28,983.000	34.409427	997,288.41	22.750000	659,363.25	-337,925.16	0.12
		Base		34.409427	997,288.41	22.750000	659,363.25	-337,925.16	0.12
090672106	BIOTELEMETRY INC COMMON STOCK USD.001								
		Local	24,545.000	23.110028	567,235.63	39.650000	973,209.25	405,973.62	0.17
		Base		23.110028	567,235.63	39.650000	973,209.25	405,973.62	0.17
09180C106	BJ S RESTAURANTS INC COMMON STOCK								
		Local	15,063.000	46.601555	701,959.22	36.440000	548,895.72	-153,063.50	0.10
		Base		46.601555	701,959.22	36.440000	548,895.72	-153,063.50	0.10
094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01								
		Local	63,082.000	19.246576	1,214,112.52	18.040000	1,137,999.28	-76,113.24	0.20
		Base		19.246576	1,214,112.52	18.040000	1,137,999.28	-76,113.24	0.20
095229100	BLUCORA INC COMMON STOCK USD.0001								
		Local	35,136.000	13.606035	478,061.63	22.580000	793,370.88	315,309.25	0.14
		Base		13.606035	478,061.63	22.580000	793,370.88	315,309.25	0.14
09739D100	BOISE CASCADE CO COMMON STOCK USD.01								
		Local	28,299.000	30.258705	856,291.08	31.400000	888,588.60	32,297.52	0.16
		Base		30.258705	856,291.08	31.400000	888,588.60	32,297.52	0.16
097793400	BONANZA CREEK ENERGY INC COMMON STOCK								
		Local	13,646.000	36.475931	497,750.56	22.560000	307,853.76	-189,896.80	0.05
		Base		36.475931	497,750.56	22.560000	307,853.76	-189,896.80	0.05
099406100	BOOT BARN HOLDINGS INC COMMON STOCK								
		Local	20,595.000	29.403020	605,555.19	34.250000	705,378.75	99,823.56	0.13
		Base		29.403020	605,555.19	34.250000	705,378.75	99,823.56	0.13
101119105	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0								
		Local	60,889.000	8.710420	530,368.75	10.620000	646,641.18	116,272.43	0.12
		Base		8.710420	530,368.75	10.620000	646,641.18	116,272.43	0.12

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101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001								
		Local	27,468.000	27.920849	766,929.87	41.240000	1,132,780.32	365,850.45	0.20
		Base		27.920849	766,929.87	41.240000	1,132,780.32	365,850.45	0.20
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01								
		Local	35,800.000	31.365827	1,122,896.61	47.210000	1,690,118.00	567,221.39	0.30
		Base		31.365827	1,122,896.61	47.210000	1,690,118.00	567,221.39	0.30
109043109	BRIGGS + STRATTON COMMON STOCK USD.01								
		Local	30,538.000	18.430371	562,826.66	4.320000	131,924.16	-430,902.50	0.02
		Base		18.430371	562,826.66	4.320000	131,924.16	-430,902.50	0.02
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01								
		Local	58,007.000	10.217950	592,712.65	14.040000	814,418.28	221,705.63	0.14
		Base		10.217950	592,712.65	14.040000	814,418.28	221,705.63	0.14
114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01								
		Local	52,429.000	12.329516	646,424.20	33.330000	1,747,458.57	1,101,034.37	0.31
		Base		12.329516	646,424.20	33.330000	1,747,458.57	1,101,034.37	0.31
118440106	BUCKLE INC/THE COMMON STOCK USD.01								
		Local	20,755.000	41.234231	855,816.47	19.600000	406,798.00	-449,018.47	0.07
		Base		41.234231	855,816.47	19.600000	406,798.00	-449,018.47	0.07
124830100	CBL + ASSOCIATES PROPERTIES REIT USD.01								
		Local	125,974.000	9.265226	1,167,177.55	0.910000	114,636.34	-1,052,541.21	0.02
		Base		9.265226	1,167,177.55	0.910000	114,636.34	-1,052,541.21	0.02
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01								
		Local	24,124.000	21.790809	525,681.48	53.880000	1,299,801.12	774,119.64	0.23
		Base		21.790809	525,681.48	53.880000	1,299,801.12	774,119.64	0.23
126501105	CTS CORP COMMON STOCK								
		Local	23,865.000	12.470746	297,614.36	28.530000	680,868.45	383,254.09	0.12
		Base		12.470746	297,614.36	28.530000	680,868.45	383,254.09	0.12
126600105	CVB FINANCIAL CORP COMMON STOCK								
		Local	74,249.000	13.530815	1,004,649.47	20.570000	1,527,301.93	522,652.46	0.27
		Base		13.530815	1,004,649.47	20.570000	1,527,301.93	522,652.46	0.27

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12674R100	C+J ENERGY SERVICES INC COMMON STOCK								
		Local	44,607.000	28.116991	1,254,214.60	9.560000	426,442.92	-827,771.68	0.08
		Base		28.116991	1,254,214.60	9.560000	426,442.92	-827,771.68	0.08
12709P103	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001								
		Local	21,131.000	54.978184	1,161,744.01	124.650000	2,633,979.15	1,472,235.14	0.47
		Base		54.978184	1,161,744.01	124.650000	2,633,979.15	1,472,235.14	0.47
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01								
		Local	21,991.000	24.241548	533,095.89	40.540000	891,515.14	358,419.25	0.16
		Base		24.241548	533,095.89	40.540000	891,515.14	358,419.25	0.16
128126109	CALAMP CORP COMMON STOCK USD.01								
		Local	24,420.000	15.256543	372,564.79	9.600000	234,432.00	-138,132.79	0.04
		Base		15.256543	372,564.79	9.600000	234,432.00	-138,132.79	0.04
128246105	CALAVO GROWERS INC COMMON STOCK USD.001								
		Local	11,391.000	34.416689	392,040.51	88.650000	1,009,812.15	617,771.64	0.18
		Base		34.416689	392,040.51	88.650000	1,009,812.15	617,771.64	0.18
129500104	CALERES INC COMMON STOCK USD.01								
		Local	30,723.000	15.793178	485,213.80	20.150000	619,068.45	133,854.65	0.11
		Base		15.793178	485,213.80	20.150000	619,068.45	133,854.65	0.11
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01								
		Local	34,956.000	27.150303	949,065.99	56.440000	1,972,916.64	1,023,850.65	0.35
		Base		27.150303	949,065.99	56.440000	1,972,916.64	1,023,850.65	0.35
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01								
		Local	64,188.000	8.001033	513,570.30	17.760000	1,139,978.88	626,408.58	0.20
		Base		8.001033	513,570.30	17.760000	1,139,978.88	626,408.58	0.20
132011107	CAMBREX CORP COMMON STOCK USD.1								
		Local	24,437.000	15.404979	376,451.48	59.930000	1,464,509.41	1,088,057.93	0.26
		Base		15.404979	376,451.48	59.930000	1,464,509.41	1,088,057.93	0.26
14067E506	CAPSTEAD MORTGAGE CORP REIT USD.01								
		Local	68,674.000	11.655613	800,437.59	7.270000	499,259.98	-301,177.61	0.09
		Base		11.655613	800,437.59	7.270000	499,259.98	-301,177.61	0.09

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141619106	CARDIOVASCULAR SYSTEMS INC COMMON STOCK								
		Local	25,312.000	40.279328	1,019,550.36	48.430000	1,225,860.16	206,309.80	0.22
		Base		40.279328	1,019,550.36	48.430000	1,225,860.16	206,309.80	0.22
141633107	CARE.COM INC COMMON STOCK USD.001								
		Local	19,357.000	23.097944	447,106.91	9.890000	191,440.73	-255,666.18	0.03
		Base		23.097944	447,106.91	9.890000	191,440.73	-255,666.18	0.03
141665109	CAREER EDUCATION CORP COMMON STOCK USD.01								
		Local	50,975.000	6.781728	345,698.59	20.510000	1,045,497.25	699,798.66	0.19
		Base		6.781728	345,698.59	20.510000	1,045,497.25	699,798.66	0.19
14174T107	CARETRUST REIT INC REIT USD.01								
		Local	76,779.000	14.767944	1,133,867.96	23.790000	1,826,572.41	692,704.45	0.33
		Base		14.767944	1,133,867.96	23.790000	1,826,572.41	692,704.45	0.33
144577103	CARRIZO OIL + GAS INC COMMON STOCK USD.01								
		Local	62,541.000	29.347097	1,835,396.77	8.290000	518,464.89	-1,316,931.88	0.09
		Base		29.347097	1,835,396.77	8.290000	518,464.89	-1,316,931.88	0.09
149205106	CATO CORP CLASS A COMMON STOCK USD.033								
		Local	16,714.000	27.662551	462,351.87	17.130000	286,310.82	-176,041.05	0.05
		Base		27.662551	462,351.87	17.130000	286,310.82	-176,041.05	0.05
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,218.000	103.923554	646,196.66	183.470000	1,140,816.46	494,619.80	0.20
		Base		103.923554	646,196.66	183.470000	1,140,816.46	494,619.80	0.20
150602209	CEDAR REALTY TRUST INC REIT USD.06								
		Local	62,394.000	5.252493	327,724.07	2.370000	147,873.78	-179,850.29	0.03
		Base		5.252493	327,724.07	2.370000	147,873.78	-179,850.29	0.03
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01								
		Local	7,498.000	16.792590	125,910.84	26.420000	198,097.16	72,186.32	0.04
		Base		16.792590	125,910.84	26.420000	198,097.16	72,186.32	0.04
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01								
		Local	30,033.000	14.029820	421,357.59	24.060000	722,593.98	301,236.39	0.13
		Base		14.029820	421,357.59	24.060000	722,593.98	301,236.39	0.13

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154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK								
		Local	20,811.000	21.969698	457,211.38	27.820000	578,962.02	121,750.64	0.10
		Base		21.969698	457,211.38	27.820000	578,962.02	121,750.64	0.10
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01								
		Local	36,183.000	13.220193	478,346.25	5.510000	199,368.33	-278,977.92	0.04
		Base		13.220193	478,346.25	5.510000	199,368.33	-278,977.92	0.04
156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01								
		Local	20,032.000	26.437482	529,595.64	28.180000	564,501.76	34,906.12	0.10
		Base		26.437482	529,595.64	28.180000	564,501.76	34,906.12	0.10
157210105	CEVA INC COMMON STOCK USD.001								
		Local	15,966.000	26.185843	418,083.17	31.410000	501,492.06	83,408.89	0.09
		Base		26.185843	418,083.17	31.410000	501,492.06	83,408.89	0.09
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01								
		Local	25,982.000	40.196487	1,044,385.13	62.840000	1,632,708.88	588,323.75	0.29
		Base		40.196487	1,044,385.13	62.840000	1,632,708.88	588,323.75	0.29
16208T102	CHATHAM LODGING TRUST REIT USD.01								
		Local	33,837.000	20.542709	695,103.64	16.590000	561,355.83	-133,747.81	0.10
		Base		20.542709	695,103.64	16.590000	561,355.83	-133,747.81	0.10
163086101	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01								
		Local	16,760.000	33.836712	567,103.30	38.580000	646,600.80	79,497.50	0.12
		Base		33.836712	567,103.30	38.580000	646,600.80	79,497.50	0.12
165240102	CHESAPEAKE LODGING TRUST REIT USD.01								
		Local	44,156.000	30.239914	1,335,273.63	25.750000	1,137,017.00	-198,256.63	0.20
		Base		30.239914	1,335,273.63	25.750000	1,137,017.00	-198,256.63	0.20
168615102	CHICO S FAS INC COMMON STOCK USD.01								
		Local	85,920.000	8.503953	730,659.60	3.120000	268,070.40	-462,589.20	0.05
		Base		8.503953	730,659.60	3.120000	268,070.40	-462,589.20	0.05
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1								
		Local	11,520.000	53.132138	612,082.23	87.250000	1,005,120.00	393,037.77	0.18
		Base		53.132138	612,082.23	87.250000	1,005,120.00	393,037.77	0.18

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171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01								
		Local	12,229.000	30.015092	367,054.56	25.370000	310,249.73	-56,804.83	0.06
		Base		30.015092	367,054.56	25.370000	310,249.73	-56,804.83	0.06
171871502	CINCINNATI BELL INC COMMON STOCK USD.01								
		Local	36,644.000	16.607930	608,581.00	5.430000	198,976.92	-409,604.08	0.04
		Base		16.607930	608,581.00	5.430000	198,976.92	-409,604.08	0.04
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01								
		Local	14,448.000	41.997123	606,774.44	34.370000	496,577.76	-110,196.68	0.09
		Base		41.997123	606,774.44	34.370000	496,577.76	-110,196.68	0.09
177835105	CITY HOLDING CO COMMON STOCK USD2.5								
		Local	11,976.000	40.450052	484,429.82	74.350000	890,415.60	405,985.78	0.16
		Base		40.450052	484,429.82	74.350000	890,415.60	405,985.78	0.16
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001								
		Local	11,991.000	39.893900	478,367.75	16.020000	192,095.82	-286,271.93	0.03
		Base		39.893900	478,367.75	16.020000	192,095.82	-286,271.93	0.03
191098102	COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0								
		Local	3,370.000	212.388398	715,748.90	336.610000	1,134,375.70	418,626.80	0.20
		Base		212.388398	715,748.90	336.610000	1,134,375.70	418,626.80	0.20
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001								
		Local	30,316.000	37.622611	1,140,567.09	60.890000	1,845,941.24	705,374.15	0.33
		Base		37.622611	1,140,567.09	60.890000	1,845,941.24	705,374.15	0.33
192576106	COHU INC COMMON STOCK USD1.0								
		Local	29,782.000	15.430097	459,539.14	11.920000	355,001.44	-104,537.70	0.06
		Base		15.430097	459,539.14	11.920000	355,001.44	-104,537.70	0.06
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK								
		Local	53,440.000	27.413398	1,464,971.97	34.510000	1,844,214.40	379,242.43	0.33
		Base		27.413398	1,464,971.97	34.510000	1,844,214.40	379,242.43	0.33
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
		Local	26,825.000	14.793320	396,830.81	38.660000	1,037,054.50	640,223.69	0.18
		Base		14.793320	396,830.81	38.660000	1,037,054.50	640,223.69	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
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0								
		Local	37,427.000	33.270318	1,245,208.20	60.990000	2,282,672.73	1,037,464.53	0.41
		Base		33.270318	1,245,208.20	60.990000	2,282,672.73	1,037,464.53	0.41
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01								
		Local	85,715.000	10.803730	926,041.74	2.490000	213,430.35	-712,611.39	0.04
		Base		10.803730	926,041.74	2.490000	213,430.35	-712,611.39	0.04
20369C106	COMMUNITY HEALTHCARE TRUST I REIT USD.01								
		Local	13,011.000	27.525690	358,136.75	42.640000	554,789.04	196,652.29	0.10
		Base		27.525690	358,136.75	42.640000	554,789.04	196,652.29	0.10
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001								
		Local	8,860.000	55.828990	494,644.85	21.150000	187,389.00	-307,255.85	0.03
		Base		55.828990	494,644.85	21.150000	187,389.00	-307,255.85	0.03
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1								
		Local	17,526.000	23.654374	414,566.55	26.750000	468,820.50	54,253.95	0.08
		Base		23.654374	414,566.55	26.750000	468,820.50	54,253.95	0.08
207410101	CONMED CORP COMMON STOCK USD.01								
		Local	18,868.000	34.233494	645,917.57	100.770000	1,901,328.36	1,255,410.79	0.34
		Base		34.233494	645,917.57	100.770000	1,901,328.36	1,255,410.79	0.34
208242107	CONN S INC COMMON STOCK USD.01								
		Local	17,847.000	20.382605	363,768.36	20.160000	359,795.52	-3,972.84	0.06
		Base		20.382605	363,768.36	20.160000	359,795.52	-3,972.84	0.06
20854L108	CONSOL ENERGY INC COMMON STOCK USD.01								
		Local	20,048.000	24.555835	492,295.38	16.760000	336,004.48	-156,290.90	0.06
		Base		24.555835	492,295.38	16.760000	336,004.48	-156,290.90	0.06
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01								
		Local	52,275.000	21.465535	1,122,110.82	4.030000	210,668.25	-911,442.57	0.04
		Base		21.465535	1,122,110.82	4.030000	210,668.25	-911,442.57	0.04
21676P103	COOPER STANDARD HOLDING COMMON STOCK USD.001								
		Local	11,842.000	97.857446	1,158,827.88	37.440000	443,364.48	-715,463.40	0.08
		Base		97.857446	1,158,827.88	37.440000	443,364.48	-715,463.40	0.08

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216831107	COOPER TIRE + RUBBER COMMON STOCK USD1.0								
		Local	36,398.000	26.444980	962,544.40	23.490000	854,989.02	-107,555.38	0.15
		Base		26.444980	962,544.40	23.490000	854,989.02	-107,555.38	0.15
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001								
		Local	75,953.000	20.392126	1,548,843.15	12.610000	957,767.33	-591,075.82	0.17
		Base		20.392126	1,548,843.15	12.610000	957,767.33	-591,075.82	0.17
218681104	CORE MARK HOLDING CO INC COMMON STOCK USD.01								
		Local	33,317.000	33.507195	1,116,359.22	32.390000	1,079,137.63	-37,221.59	0.19
		Base		33.507195	1,116,359.22	32.390000	1,079,137.63	-37,221.59	0.19
221006109	CORVEL CORP COMMON STOCK USD.0001								
		Local	6,583.000	29.892177	196,780.20	84.230000	554,486.09	357,705.89	0.10
		Base		29.892177	196,780.20	84.230000	554,486.09	357,705.89	0.10
225223304	CRAY INC COMMON STOCK USD.01								
		Local	29,910.000	36.787467	1,100,313.14	34.930000	1,044,756.30	-55,556.84	0.19
		Base		36.787467	1,100,313.14	34.930000	1,044,756.30	-55,556.84	0.19
227046109	CROCS INC COMMON STOCK USD.001								
		Local	47,478.000	20.070376	952,901.30	22.300000	1,058,759.40	105,858.10	0.19
		Base		20.070376	952,901.30	22.300000	1,058,759.40	105,858.10	0.19
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001								
		Local	26,713.000	8.935409	238,691.58	10.250000	273,808.25	35,116.67	0.05
		Base		8.935409	238,691.58	10.250000	273,808.25	35,116.67	0.05
228903100	CRYOLIFE INC COMMON STOCK USD.01								
		Local	24,959.000	10.357165	258,504.49	26.800000	668,901.20	410,396.71	0.12
		Base		10.357165	258,504.49	26.800000	668,901.20	410,396.71	0.12
229669106	CUBIC CORP COMMON STOCK								
		Local	20,822.000	49.889516	1,038,799.51	69.270000	1,442,339.94	403,540.43	0.26
		Base		49.889516	1,038,799.51	69.270000	1,442,339.94	403,540.43	0.26
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0								
		Local	20,817.000	26.151432	544,394.36	18.890000	393,233.13	-151,161.23	0.07
		Base		26.151432	544,394.36	18.890000	393,233.13	-151,161.23	0.07

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232109108	CUTERA INC COMMON STOCK USD.001								
		Local	10,219.000	44.415535	453,882.35	28.870000	295,022.53	-158,859.82	0.05
		Base		44.415535	453,882.35	28.870000	295,022.53	-158,859.82	0.05
23282W605	CYTOKINETICS INC COMMON STOCK USD.001								
		Local	42,000.000	15.298049	642,518.04	14.050000	590,100.00	-52,418.04	0.11
		Base		15.298049	642,518.04	14.050000	590,100.00	-52,418.04	0.11
23291C103	DMC GLOBAL INC COMMON STOCK USD.05								
		Local	10,349.000	68.001027	703,742.63	43.430000	449,457.07	-254,285.56	0.08
		Base		68.001027	703,742.63	43.430000	449,457.07	-254,285.56	0.08
23332B106	DSP GROUP INC COMMON STOCK USD.001								
		Local	14,349.000	8.220516	117,956.19	13.840000	198,590.16	80,633.97	0.04
		Base		8.220516	117,956.19	13.840000	198,590.16	80,633.97	0.04
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01								
		Local	11,624.000	58.218157	676,727.86	32.450000	377,198.80	-299,529.06	0.07
		Base		58.218157	676,727.86	32.450000	377,198.80	-299,529.06	0.07
234264109	DAKTRONICS INC COMMON STOCK								
		Local	28,955.000	10.238410	296,453.16	7.230000	209,344.65	-87,108.51	0.04
		Base		10.238410	296,453.16	7.230000	209,344.65	-87,108.51	0.04
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01								
		Local	119,623.000	16.998854	2,033,453.86	18.600000	2,224,987.80	191,533.94	0.40
		Base		16.998854	2,033,453.86	18.600000	2,224,987.80	191,533.94	0.40
238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01								
		Local	26,430.000	42.288731	1,117,691.17	43.050000	1,137,811.50	20,120.33	0.20
		Base		42.288731	1,117,691.17	43.050000	1,137,811.50	20,120.33	0.20
242370203	DEAN FOODS CO COMMON STOCK USD.01								
		Local	67,230.000	8.350427	561,399.23	1.010000	67,902.30	-493,496.93	0.01
		Base		8.350427	561,399.23	1.010000	67,902.30	-493,496.93	0.01
247916208	DENBURY RESOURCES INC COMMON STOCK USD.001								
		Local	334,891.000	2.309833	773,542.19	1.080000	361,682.28	-411,859.91	0.06
		Base		2.309833	773,542.19	1.080000	361,682.28	-411,859.91	0.06

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250565108	DESIGNER BRANDS INC CLASS A COMMON STOCK								
		41,659.000	Local	20.888535	870,195.49	16.490000	686,956.91	-183,238.58	0.12
			Base	20.888535	870,195.49	16.490000	686,956.91	-183,238.58	0.12
25271C102	DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01								
		47,064.000	Local	10.647051	501,092.81	6.490000	305,445.36	-195,647.45	0.05
			Base	10.647051	501,092.81	6.490000	305,445.36	-195,647.45	0.05
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01								
		146,426.000	Local	10.541973	1,543,618.99	9.470000	1,386,654.22	-156,964.77	0.25
			Base	10.541973	1,543,618.99	9.470000	1,386,654.22	-156,964.77	0.25
253651103	DIEBOLD NIXDORF INC COMMON STOCK USD1.25								
		55,719.000	Local	12.393772	690,568.57	11.210000	624,609.99	-65,958.58	0.11
			Base	12.393772	690,568.57	11.210000	624,609.99	-65,958.58	0.11
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01								
		20,373.000	Local	11.274875	229,703.02	12.780000	260,366.94	30,663.92	0.05
			Base	11.274875	229,703.02	12.780000	260,366.94	30,663.92	0.05
253922108	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01								
		22,276.000	Local	14.554542	324,216.98	19.830000	441,733.08	117,516.10	0.08
			Base	14.554542	324,216.98	19.830000	441,733.08	117,516.10	0.08
254423106	DINE BRANDS GLOBAL INC COMMON STOCK USD.01								
		12,730.000	Local	62.033532	789,686.86	70.550000	898,101.50	108,414.64	0.16
			Base	62.033532	789,686.86	70.550000	898,101.50	108,414.64	0.16
254543101	DIODES INC COMMON STOCK USD.667								
		29,049.000	Local	25.429251	738,694.30	36.550000	1,061,740.95	323,046.65	0.19
			Base	25.429251	738,694.30	36.550000	1,061,740.95	323,046.65	0.19
25456K101	DIPLOMAT PHARMACY INC COMMON STOCK								
		41,304.000	Local	25.367543	1,047,780.99	5.810000	239,976.24	-807,804.75	0.04
			Base	25.367543	1,047,780.99	5.810000	239,976.24	-807,804.75	0.04
257867200	RR DONNELLEY + SONS CO COMMON STOCK USD1.25								
		51,407.000	Local	24.289109	1,248,630.25	2.420000	124,404.94	-1,124,225.31	0.02
			Base	24.289109	1,248,630.25	2.420000	124,404.94	-1,124,225.31	0.02

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25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01								
		Local	24,855.000	24.984206	620,982.43	10.630000	264,208.65	-356,773.78	0.05
		Base		24.984206	620,982.43	10.630000	264,208.65	-356,773.78	0.05
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01								
		Local	21,060.000	41.145857	866,531.75	71.080000	1,496,944.80	630,413.05	0.27
		Base		41.145857	866,531.75	71.080000	1,496,944.80	630,413.05	0.27
262037104	DRIL QUIP INC COMMON STOCK USD.01								
		Local	26,293.000	37.950554	997,833.92	45.850000	1,205,534.05	207,700.13	0.21
		Base		37.950554	997,833.92	45.850000	1,205,534.05	207,700.13	0.21
268603107	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01								
		Local	15,890.000	13.338216	211,944.26	10.210000	162,236.90	-49,707.36	0.03
		Base		13.338216	211,944.26	10.210000	162,236.90	-49,707.36	0.03
26885G109	ERA GROUP INC COMMON STOCK USD.01								
		Local	14,853.000	19.651405	291,882.32	9.480000	140,806.44	-151,075.88	0.03
		Base		19.651405	291,882.32	9.480000	140,806.44	-151,075.88	0.03
268948106	EAGLE BANCORP INC COMMON STOCK USD.01								
		Local	23,073.000	57.355694	1,323,367.93	40.740000	939,994.02	-383,373.91	0.17
		Base		57.355694	1,323,367.93	40.740000	939,994.02	-383,373.91	0.17
269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	7,496.000	58.087340	435,422.70	56.390000	422,699.44	-12,723.26	0.08
		Base		58.087340	435,422.70	56.390000	422,699.44	-12,723.26	0.08
27616P103	EASTERLY GOVERNMENT PROPERTI REIT USD.01								
		Local	56,957.000	20.758128	1,182,320.70	20.550000	1,170,466.35	-11,854.35	0.21
		Base		20.758128	1,182,320.70	20.550000	1,170,466.35	-11,854.35	0.21
278715206	EBIX INC COMMON STOCK USD.1								
		Local	15,969.000	22.738742	363,114.97	35.420000	565,621.98	202,507.01	0.10
		Base		22.738742	363,114.97	35.420000	565,621.98	202,507.01	0.10
27875T101	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001								
		Local	20,256.000	25.173109	509,906.49	20.040000	405,930.24	-103,976.25	0.07
		Base		25.173109	509,906.49	20.040000	405,930.24	-103,976.25	0.07

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28238P109	EHEALTH INC COMMON STOCK USD.001								
		Local	13,814.000	24.679131	340,917.51	83.310000	1,150,844.34	809,926.83	0.20
		Base		24.679131	340,917.51	83.310000	1,150,844.34	809,926.83	0.20
282914100	8X8 INC COMMON STOCK USD.001								
		Local	69,942.000	10.944535	765,482.69	24.310000	1,700,290.02	934,807.33	0.30
		Base		10.944535	765,482.69	24.310000	1,700,290.02	934,807.33	0.30
283677854	EL PASO ELECTRIC CO COMMON STOCK								
		Local	29,495.000	34.751753	1,025,002.96	66.700000	1,967,316.50	942,313.54	0.35
		Base		34.751753	1,025,002.96	66.700000	1,967,316.50	942,313.54	0.35
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001								
		Local	32,883.000	30.870517	1,015,115.21	43.800000	1,440,275.40	425,160.19	0.26
		Base		30.870517	1,015,115.21	43.800000	1,440,275.40	425,160.19	0.26
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01								
		Local	23,295.000	19.801486	461,275.62	43.130000	1,004,713.35	543,437.73	0.18
		Base		19.801486	461,275.62	43.130000	1,004,713.35	543,437.73	0.18
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	11,582.000	49.408931	572,254.24	70.550000	817,110.10	244,855.86	0.15
		Base		49.408931	572,254.24	70.550000	817,110.10	244,855.86	0.15
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	18,662.000	29.937012	558,684.52	36.900000	688,627.80	129,943.28	0.12
		Base		29.937012	558,684.52	36.900000	688,627.80	129,943.28	0.12
292562105	ENCORE WIRE CORP COMMON STOCK USD.01								
		Local	15,171.000	29.843749	452,759.52	53.990000	819,082.29	366,322.77	0.15
		Base		29.843749	452,759.52	53.990000	819,082.29	366,322.77	0.15
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01								
		Local	15,061.000	48.266347	726,939.45	62.280000	937,999.08	211,059.63	0.17
		Base		48.266347	726,939.45	62.280000	937,999.08	211,059.63	0.17
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001								
		Local	24,499.000	23.730316	581,369.01	23.900000	585,526.10	4,157.09	0.10
		Base		23.730316	581,369.01	23.900000	585,526.10	4,157.09	0.10

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29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001								
		Local	36,219.000	14.167594	513,136.08	49.900000	1,807,328.10	1,294,192.02	0.32
		Base		14.167594	513,136.08	49.900000	1,807,328.10	1,294,192.02	0.32
294268107	EPLUS INC COMMON STOCK USD.01								
		Local	9,893.000	43.660876	431,937.05	81.720000	808,455.96	376,518.91	0.14
		Base		43.660876	431,937.05	81.720000	808,455.96	376,518.91	0.14
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	18,865.000	36.496627	688,508.87	76.130000	1,436,192.45	747,683.58	0.26
		Base		36.496627	688,508.87	76.130000	1,436,192.45	747,683.58	0.26
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01								
		Local	17,959.000	22.187249	398,460.80	17.200000	308,894.80	-89,566.00	0.05
		Base		22.187249	398,460.80	17.200000	308,894.80	-89,566.00	0.05
30040P103	EVERTEC INC COMMON STOCK USD.01								
		Local	43,527.000	20.186492	878,657.42	34.860000	1,517,351.22	638,693.80	0.27
		Base		20.186492	878,657.42	34.860000	1,517,351.22	638,693.80	0.27
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001								
		Local	24,950.000	30.662765	765,035.98	67.700000	1,689,115.00	924,079.02	0.30
		Base		30.662765	765,035.98	67.700000	1,689,115.00	924,079.02	0.30
30214U102	EXPONENT INC COMMON STOCK USD.001								
		Local	37,712.000	15.691006	591,739.23	70.890000	2,673,403.68	2,081,664.45	0.48
		Base		15.691006	591,739.23	70.890000	2,673,403.68	2,081,664.45	0.48
30219E103	EXPRESS INC COMMON STOCK								
		Local	48,775.000	17.281546	842,907.40	2.120000	103,403.00	-739,504.40	0.02
		Base		17.281546	842,907.40	2.120000	103,403.00	-739,504.40	0.02
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001								
		Local	86,356.000	14.423635	1,245,567.45	6.680000	576,858.08	-668,709.37	0.10
		Base		14.423635	1,245,567.45	6.680000	576,858.08	-668,709.37	0.10
30227H106	EXTERRAN CORP COMMON STOCK USD.01								
		Local	22,925.000	15.333016	351,509.40	10.550000	241,858.75	-109,650.65	0.04
		Base		15.333016	351,509.40	10.550000	241,858.75	-109,650.65	0.04

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Base Currency: USD - US DOLLAR

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302301106	EZCORP INC CL A COMMON STOCK USD.01								
		Local	38,149.000	21.916956	836,109.96	7.870000	300,232.63	-535,877.33	0.05
		Base		21.916956	836,109.96	7.870000	300,232.63	-535,877.33	0.05
302941109	FTI CONSULTING INC COMMON STOCK USD.01								
		Local	27,599.000	35.121482	969,317.79	108.140000	2,984,555.86	2,015,238.07	0.53
		Base		35.121482	969,317.79	108.140000	2,984,555.86	2,015,238.07	0.53
311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	12,598.000	42.866418	540,031.14	49.240000	620,325.52	80,294.38	0.11
		Base		42.866418	540,031.14	49.240000	620,325.52	80,294.38	0.11
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0								
		Local	43,790.000	8.486539	371,625.55	29.710000	1,301,000.90	929,375.35	0.23
		Base		8.486539	371,625.55	29.710000	1,301,000.90	929,375.35	0.23
315405100	FERRO CORP COMMON STOCK USD1.0								
		Local	59,489.000	19.027670	1,131,937.06	10.190000	606,192.91	-525,744.15	0.11
		Base		19.027670	1,131,937.06	10.190000	606,192.91	-525,744.15	0.11
31660B101	FIESTA RESTAURANT GROUP COMMON STOCK USD.01								
		Local	17,181.000	23.690312	407,023.25	8.640000	148,443.84	-258,579.41	0.03
		Base		23.690312	407,023.25	8.640000	148,443.84	-258,579.41	0.03
31787A507	FINISAR CORPORATION COMMON STOCK USD.001								
		Local	85,647.000	19.385478	1,660,308.07	22.610000	1,936,478.67	276,170.60	0.34
		Base		19.385478	1,660,308.07	22.610000	1,936,478.67	276,170.60	0.34
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1								
		Local	157,971.000	6.094044	962,682.17	9.580000	1,513,362.18	550,680.01	0.27
		Base		6.094044	962,682.17	9.580000	1,513,362.18	550,680.01	0.27
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0								
		Local	71,520.000	7.311349	522,907.71	12.370000	884,702.40	361,794.69	0.16
		Base		7.311349	522,907.71	12.370000	884,702.40	361,794.69	0.16
320209109	FIRST FINANCIAL BANCORP COMMON STOCK								
		Local	71,665.000	21.315887	1,527,603.05	23.420000	1,678,394.30	150,791.25	0.30
		Base		21.315887	1,527,603.05	23.420000	1,678,394.30	150,791.25	0.30

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320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01								
		Local	81,035.000	15.372487	1,245,709.51	19.200000	1,555,872.00	310,162.49	0.28
		Base		15.372487	1,245,709.51	19.200000	1,555,872.00	310,162.49	0.28
33767D105	FIRSTCASH INC COMMON STOCK USD.01								
		Local	31,346.000	42.814859	1,342,074.56	98.730000	3,094,790.58	1,752,716.02	0.55
		Base		42.814859	1,342,074.56	98.730000	3,094,790.58	1,752,716.02	0.55
337930705	FLAGSTAR BANCORP INC COMMON STOCK USD.01								
		Local	20,927.000	31.079793	650,406.82	36.350000	760,696.45	110,289.63	0.14
		Base		31.079793	650,406.82	36.350000	760,696.45	110,289.63	0.14
346375108	FORMFACTOR INC COMMON STOCK USD.001								
		Local	54,153.000	14.062199	761,510.27	17.090000	925,474.77	163,964.50	0.16
		Base		14.062199	761,510.27	17.090000	925,474.77	163,964.50	0.16
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01								
		Local	7,510.000	35.383676	265,731.41	34.870000	261,873.70	-3,857.71	0.05
		Base		35.383676	265,731.41	34.870000	261,873.70	-3,857.71	0.05
349853101	FORWARD AIR CORP COMMON STOCK USD.01								
		Local	20,847.000	36.777018	766,690.49	62.300000	1,298,768.10	532,077.61	0.23
		Base		36.777018	766,690.49	62.300000	1,298,768.10	532,077.61	0.23
34988V106	FOSSIL GROUP INC COMMON STOCK USD.01								
		Local	33,138.000	17.094439	566,475.53	12.800000	424,166.40	-142,309.13	0.08
		Base		17.094439	566,475.53	12.800000	424,166.40	-142,309.13	0.08
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001								
		Local	64,270.000	19.967708	1,283,324.60	28.490000	1,831,052.30	547,727.70	0.33
		Base		19.967708	1,283,324.60	28.490000	1,831,052.30	547,727.70	0.33
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001								
		Local	27,747.000	27.439503	761,363.88	72.040000	1,998,893.88	1,237,530.00	0.36
		Base		27.439503	761,363.88	72.040000	1,998,893.88	1,237,530.00	0.36
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1								
		Local	27,986.000	27.325877	764,742.00	45.850000	1,283,158.10	518,416.10	0.23
		Base		27.325877	764,742.00	45.850000	1,283,158.10	518,416.10	0.23

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35352P104	FRANKLIN FINANCIAL NETWORK COMMON STOCK								
		Local	8,980.000	37.283796	334,808.49	28.930000	259,791.40	-75,017.09	0.05
		Base		37.283796	334,808.49	28.930000	259,791.40	-75,017.09	0.05
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001								
		Local	77,755.000	12.443715	967,561.09	7.570000	588,605.35	-378,955.74	0.10
		Base		12.443715	967,561.09	7.570000	588,605.35	-378,955.74	0.10
35906A306	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25								
		Local	76,461.000	8.013734	612,738.14	0.800500	61,207.03	-551,531.11	0.01
		Base		8.013734	612,738.14	0.800500	61,207.03	-551,531.11	0.01
359694106	H.B. FULLER CO. COMMON STOCK USD1.0								
		Local	36,984.000	29.199954	1,079,931.10	42.610000	1,575,888.24	495,957.14	0.28
		Base		29.199954	1,079,931.10	42.610000	1,575,888.24	495,957.14	0.28
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001								
		Local	18,739.000	15.185714	284,565.10	10.780000	202,006.42	-82,558.68	0.04
		Base		15.185714	284,565.10	10.780000	202,006.42	-82,558.68	0.04
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01								
		Local	30,219.000	38.091140	1,151,076.17	20.510000	619,791.69	-531,284.48	0.11
		Base		38.091140	1,151,076.17	20.510000	619,791.69	-531,284.48	0.11
36251C103	GMS INC COMMON STOCK USD.01								
		Local	23,483.000	18.805339	441,605.78	29.460000	691,809.18	250,203.40	0.12
		Base		18.805339	441,605.78	29.460000	691,809.18	250,203.40	0.12
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001								
		Local	65,713.000	5.253091	345,196.38	3.970000	260,880.61	-84,315.77	0.05
		Base		5.253091	345,196.38	3.970000	260,880.61	-84,315.77	0.05
36473H104	GANNETT CO INC COMMON STOCK USD.01								
		Local	83,231.000	12.173662	1,013,226.08	10.520000	875,590.12	-137,635.96	0.16
		Base		12.173662	1,013,226.08	10.520000	875,590.12	-137,635.96	0.16
366505105	GARRETT MOTION INC COMMON STOCK USD.001								
		Local	54,150.000	14.690576	795,494.67	9.840000	532,836.00	-262,658.67	0.09
		Base		14.690576	795,494.67	9.840000	532,836.00	-262,658.67	0.09

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371532102	GENESCO INC COMMON STOCK USD1.0								
		Local	12,593.000	54.538764	686,806.65	35.680000	449,318.24	-237,488.41	0.08
		Base		54.538764	686,806.65	35.680000	449,318.24	-237,488.41	0.08
37244C101	GENOMIC HEALTH INC COMMON STOCK USD.0001								
		Local	15,616.000	73.980909	1,155,285.88	76.660000	1,197,122.56	41,836.68	0.21
		Base		73.980909	1,155,285.88	76.660000	1,197,122.56	41,836.68	0.21
37253A103	GENTHERM INC COMMON STOCK								
		Local	24,451.000	50.465325	1,233,927.65	36.700000	897,351.70	-336,575.95	0.16
		Base		50.465325	1,233,927.65	36.700000	897,351.70	-336,575.95	0.16
37364X109	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	9,915.000	43.485252	431,156.27	12.240000	121,359.60	-309,796.67	0.02
		Base		43.485252	431,156.27	12.240000	121,359.60	-309,796.67	0.02
374297109	GETTY REALTY CORP REIT USD.01								
		Local	24,945.000	21.366785	532,994.45	31.760000	792,253.20	259,258.75	0.14
		Base		21.366785	532,994.45	31.760000	792,253.20	259,258.75	0.14
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01								
		Local	23,406.000	15.724533	368,048.41	40.270000	942,559.62	574,511.21	0.17
		Base		15.724533	368,048.41	40.270000	942,559.62	574,511.21	0.17
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01								
		Local	62,483.000	19.863213	1,241,113.16	39.690000	2,479,950.27	1,238,837.11	0.44
		Base		19.863213	1,241,113.16	39.690000	2,479,950.27	1,238,837.11	0.44
377316104	GLATFELTER COMMON STOCK USD.01								
		Local	32,013.000	19.344727	619,282.76	14.380000	460,346.94	-158,935.82	0.08
		Base		19.344727	619,282.76	14.380000	460,346.94	-158,935.82	0.08
379378201	GLOBAL NET LEASE INC REIT USD.01								
		Local	60,940.000	17.589607	1,071,910.65	19.180000	1,168,829.20	96,918.55	0.21
		Base		17.589607	1,071,910.65	19.180000	1,168,829.20	96,918.55	0.21
38741L107	GRANITE POINT MORTGAGE TRUST REIT USD.01								
		Local	39,021.000	18.737459	731,154.38	18.290000	713,694.09	-17,460.29	0.13
		Base		18.737459	731,154.38	18.290000	713,694.09	-17,460.29	0.13

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391416104	GREAT WESTERN BANCORP INC COMMON STOCK USD.01								
		Local	41,357.000	31.281723	1,293,718.20	29.830000	1,233,679.31	-60,038.89	0.22
		Base		31.281723	1,293,718.20	29.830000	1,233,679.31	-60,038.89	0.22
393222104	GREEN PLAINS INC COMMON STOCK USD.001								
		Local	26,097.000	22.761159	593,997.96	8.210000	214,256.37	-379,741.59	0.04
		Base		22.761159	593,997.96	8.210000	214,256.37	-379,741.59	0.04
393657101	GREENBRIER COMPANIES INC COMMON STOCK								
		Local	23,530.000	34.631027	814,868.07	23.290000	548,013.70	-266,854.37	0.10
		Base		34.631027	814,868.07	23.290000	548,013.70	-266,854.37	0.10
395259104	GREENHILL + CO INC COMMON STOCK USD.01								
		Local	13,006.000	43.987036	572,095.39	14.040000	182,604.24	-389,491.15	0.03
		Base		43.987036	572,095.39	14.040000	182,604.24	-389,491.15	0.03
398433102	GRIFFON CORP COMMON STOCK USD.25								
		Local	25,161.000	12.513457	314,851.09	17.450000	439,059.45	124,208.36	0.08
		Base		12.513457	314,851.09	17.450000	439,059.45	124,208.36	0.08
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	12,789.000	53.874411	688,999.84	74.720000	955,594.08	266,594.24	0.17
		Base		53.874411	688,999.84	74.720000	955,594.08	266,594.24	0.17
401617105	GUESS? INC COMMON STOCK USD.01								
		Local	36,453.000	13.926724	507,670.87	18.070000	658,705.71	151,034.84	0.12
		Base		13.926724	507,670.87	18.070000	658,705.71	151,034.84	0.12
402307102	GULF ISLAND FABRICATION INC COMMON STOCK								
		Local	10,067.000	24.248168	244,106.31	6.330000	63,724.11	-180,382.20	0.01
		Base		24.248168	244,106.31	6.330000	63,724.11	-180,382.20	0.01
402635304	GULFPORT ENERGY CORP COMMON STOCK USD.01								
		Local	105,690.000	9.500831	1,004,142.85	2.400000	253,656.00	-750,486.85	0.05
		Base		9.500831	1,004,142.85	2.400000	253,656.00	-750,486.85	0.05
40416E103	HCI GROUP INC COMMON STOCK								
		Local	4,888.000	42.275554	206,642.91	38.970000	190,485.36	-16,157.55	0.03
		Base		42.275554	206,642.91	38.970000	190,485.36	-16,157.55	0.03

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40425J101	HMS HOLDINGS CORP COMMON STOCK USD.01								
		Local	63,274.000	15.935894	1,008,327.75	36.530000	2,311,399.22	1,303,071.47	0.41
		Base		15.935894	1,008,327.75	36.530000	2,311,399.22	1,303,071.47	0.41
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001								
		Local	22,457.000	12.346877	277,273.81	17.910000	402,204.87	124,931.06	0.07
		Base		12.346877	277,273.81	17.910000	402,204.87	124,931.06	0.07
413160102	HARMONIC INC COMMON STOCK USD.001								
		Local	64,473.000	6.069827	391,339.94	6.590000	424,877.07	33,537.13	0.08
		Base		6.069827	391,339.94	6.590000	424,877.07	33,537.13	0.08
415864107	HARSCO CORP COMMON STOCK USD1.25								
		Local	58,225.000	16.145194	940,053.92	17.900000	1,042,227.50	102,173.58	0.19
		Base		16.145194	940,053.92	17.900000	1,042,227.50	102,173.58	0.19
419596101	HAVERTY FURNITURE COMMON STOCK USD1.0								
		Local	13,661.000	14.938797	204,078.90	19.150000	261,608.15	57,529.25	0.05
		Base		14.938797	204,078.90	19.150000	261,608.15	57,529.25	0.05
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01								
		Local	34,885.000	27.789145	969,424.33	24.410000	851,542.85	-117,881.48	0.15
		Base		27.789145	969,424.33	24.410000	851,542.85	-117,881.48	0.15
420261109	HAWKINS INC COMMON STOCK USD.05								
		Local	6,972.000	39.230575	273,515.57	44.350000	309,208.20	35,692.63	0.06
		Base		39.230575	273,515.57	44.350000	309,208.20	35,692.63	0.06
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001								
		Local	9,106.000	53.499844	487,169.58	29.870000	271,996.22	-215,173.36	0.05
		Base		53.499844	487,169.58	29.870000	271,996.22	-215,173.36	0.05
42222N103	HEALTHSTREAM INC COMMON STOCK								
		Local	18,585.000	27.233367	506,132.12	25.270000	469,642.95	-36,489.17	0.08
		Base		27.233367	506,132.12	25.270000	469,642.95	-36,489.17	0.08
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01								
		Local	34,559.000	18.169801	627,930.17	20.570000	710,878.63	82,948.46	0.13
		Base		18.169801	627,930.17	20.570000	710,878.63	82,948.46	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
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01								
		13,902.000	Local	21.923795	304,784.60	26.550000	369,098.10	64,313.50	0.07
			Base	21.923795	304,784.60	26.550000	369,098.10	64,313.50	0.07
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK								
		101,555.000	Local	6.340464	643,905.86	7.240000	735,258.20	91,352.34	0.13
			Base	6.340464	643,905.86	7.240000	735,258.20	91,352.34	0.13
42722X106	HERITAGE FINANCIAL CORP COMMON STOCK								
		24,122.000	Local	34.483577	831,812.84	26.180000	631,513.96	-200,298.88	0.11
			Base	34.483577	831,812.84	26.180000	631,513.96	-200,298.88	0.11
427825500	HERSHA HOSPITALITY TRUST REIT USD.01								
		26,196.000	Local	19.448429	509,471.04	13.900000	364,124.40	-145,346.64	0.06
			Base	19.448429	509,471.04	13.900000	364,124.40	-145,346.64	0.06
42805E306	HESKA CORP COMMON STOCK USD.001								
		5,074.000	Local	104.082607	528,115.15	70.190000	356,144.06	-171,971.09	0.06
			Base	104.082607	528,115.15	70.190000	356,144.06	-171,971.09	0.06
428567101	HIBBETT SPORTS INC COMMON STOCK USD.01								
		13,357.000	Local	40.383573	539,403.39	16.540000	220,924.78	-318,478.61	0.04
			Base	40.383573	539,403.39	16.540000	220,924.78	-318,478.61	0.04
43114K108	HIGHPOINT RESOURCES CORP COMMON STOCK USD.001								
		151,812.000	Local	8.830934	1,340,641.69	1.170000	177,620.04	-1,163,021.65	0.03
			Base	8.830934	1,340,641.69	1.170000	177,620.04	-1,163,021.65	0.03
431571108	HILLENBRAND INC COMMON STOCK								
		45,486.000	Local	24.367319	1,108,371.88	27.440000	1,248,135.84	139,763.96	0.22
			Base	24.367319	1,108,371.88	27.440000	1,248,135.84	139,763.96	0.22
43785V102	HOMESTREET INC COMMON STOCK								
		17,714.000	Local	31.238453	553,357.96	26.370000	467,118.18	-86,239.78	0.08
			Base	31.238453	553,357.96	26.370000	467,118.18	-86,239.78	0.08
43940T109	HOPE BANCORP INC COMMON STOCK USD.001								
		87,437.000	Local	9.954924	870,428.73	13.410000	1,172,530.17	302,101.44	0.21
			Base	9.954924	870,428.73	13.410000	1,172,530.17	302,101.44	0.21

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440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001								
		Local	29,903.000	20.499945	613,009.85	43.870000	1,311,844.61	698,834.76	0.23
		Base		20.499945	613,009.85	43.870000	1,311,844.61	698,834.76	0.23
443320106	HUB GROUP INC CL A COMMON STOCK USD.01								
		Local	24,769.000	36.084567	893,778.64	43.060000	1,066,553.14	172,774.50	0.19
		Base		36.084567	893,778.64	43.060000	1,066,553.14	172,774.50	0.19
45031U101	ISTAR INC REIT USD.001								
		Local	47,011.000	10.759810	505,829.41	12.800000	601,740.80	95,911.39	0.11
		Base		10.759810	505,829.41	12.800000	601,740.80	95,911.39	0.11
45378A106	INDEPENDENCE REALTY TRUST IN REIT USD.01								
		Local	65,275.000	9.922881	647,716.05	13.910000	907,975.25	260,259.20	0.16
		Base		9.922881	647,716.05	13.910000	907,975.25	260,259.20	0.16
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01								
		Local	24,912.000	43.671250	1,087,938.18	67.610000	1,684,300.32	596,362.14	0.30
		Base		43.671250	1,087,938.18	67.610000	1,684,300.32	596,362.14	0.30
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01								
		Local	25,966.000	20.477192	531,710.76	48.060000	1,247,925.96	716,215.20	0.22
		Base		20.477192	531,710.76	48.060000	1,247,925.96	716,215.20	0.22
45768S105	INNOSPEC INC COMMON STOCK USD.01								
		Local	17,796.000	48.804284	868,521.03	83.180000	1,480,271.28	611,750.25	0.26
		Base		48.804284	868,521.03	83.180000	1,480,271.28	611,750.25	0.26
45774N108	INNOPHOS HOLDINGS INC COMMON STOCK USD.001								
		Local	14,298.000	49.237311	703,995.07	28.090000	401,630.82	-302,364.25	0.07
		Base		49.237311	703,995.07	28.090000	401,630.82	-302,364.25	0.07
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK								
		Local	13,294.000	39.563484	525,956.95	18.700000	248,597.80	-277,359.15	0.04
		Base		39.563484	525,956.95	18.700000	248,597.80	-277,359.15	0.04
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	15,257.000	28.205744	430,335.03	56.910000	868,275.87	437,940.84	0.15
		Base		28.205744	430,335.03	56.910000	868,275.87	437,940.84	0.15

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45781M101	INNOVIVA INC COMMON STOCK								
		Local	49,307.000	10.760126	530,549.51	11.590000	571,468.13	40,918.62	0.10
		Base		10.760126	530,549.51	11.590000	571,468.13	40,918.62	0.10
45781V101	INNOVATIVE INDUSTRIAL PROPER REIT USD.001								
		Local	8,070.000	79.905566	644,837.92	89.160000	719,521.20	74,683.28	0.13
		Base		79.905566	644,837.92	89.160000	719,521.20	74,683.28	0.13
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001								
		Local	21,800.000	31.216326	680,515.91	72.400000	1,578,320.00	897,804.09	0.28
		Base		31.216326	680,515.91	72.400000	1,578,320.00	897,804.09	0.28
458334109	INTER PARFUMS INC COMMON STOCK USD.001								
		Local	12,571.000	23.809105	299,304.26	64.290000	808,189.59	508,885.33	0.14
		Base		23.809105	299,304.26	64.290000	808,189.59	508,885.33	0.14
458665304	INTERFACE INC COMMON STOCK USD.1								
		Local	43,557.000	16.308730	710,359.37	11.050000	481,304.85	-229,054.52	0.09
		Base		16.308730	710,359.37	11.050000	481,304.85	-229,054.52	0.09
46116V105	INTL FCSTONE INC COMMON STOCK USD.01								
		Local	11,691.000	30.546740	357,121.94	39.210000	458,404.11	101,282.17	0.08
		Base		30.546740	357,121.94	39.210000	458,404.11	101,282.17	0.08
461203101	INVACARE CORP COMMON STOCK USD.25								
		Local	24,559.000	22.135951	543,636.83	4.840000	118,865.56	-424,771.27	0.02
		Base		22.135951	543,636.83	4.840000	118,865.56	-424,771.27	0.02
46131B100	INVESCO MORTGAGE CAPITAL REIT USD.01								
		Local	103,600.000	17.189470	1,780,829.09	15.030000	1,557,108.00	-223,721.09	0.28
		Base		17.189470	1,780,829.09	15.030000	1,557,108.00	-223,721.09	0.28
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001								
		Local	69,809.000	11.361058	793,104.13	24.180000	1,687,981.62	894,877.49	0.30
		Base		11.361058	793,104.13	24.180000	1,687,981.62	894,877.49	0.30
462726100	IROBOT CORP COMMON STOCK USD.01								
		Local	20,380.000	32.636977	665,141.60	61.810000	1,259,687.80	594,546.20	0.22
		Base		32.636977	665,141.60	61.810000	1,259,687.80	594,546.20	0.22

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464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E								
		Local	427,603.000	79.812918	34,128,243.31	75.580000	32,318,234.74	-1,810,008.57	5.75
		Base		79.812918	34,128,243.31	75.580000	32,318,234.74	-1,810,008.57	5.75
465741106	ITRON INC COMMON STOCK								
		Local	24,300.000	36.227336	880,324.27	69.450000	1,687,635.00	807,310.73	0.30
		Base		36.227336	880,324.27	69.450000	1,687,635.00	807,310.73	0.30
466032109	J + J SNACK FOODS CORP COMMON STOCK								
		Local	10,942.000	68.710674	751,832.19	193.060000	2,112,462.52	1,360,630.33	0.38
		Base		68.710674	751,832.19	193.060000	2,112,462.52	1,360,630.33	0.38
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	22,989.000	29.931060	688,085.14	102.320000	2,352,234.48	1,664,149.34	0.42
		Base		29.931060	688,085.14	102.320000	2,352,234.48	1,664,149.34	0.42
48253L106	KLX ENERGY SERVICES HOLDING COMMON STOCK USD.01								
		Local	16,858.000	27.681886	466,661.24	10.030000	169,085.74	-297,575.50	0.03
		Base		27.681886	466,661.24	10.030000	169,085.74	-297,575.50	0.03
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01								
		Local	11,712.000	60.526538	708,886.81	88.430000	1,035,692.16	326,805.35	0.18
		Base		60.526538	708,886.81	88.430000	1,035,692.16	326,805.35	0.18
483548103	KAMAN CORP COMMON STOCK USD1.0								
		Local	20,291.000	36.680405	744,282.09	58.390000	1,184,791.49	440,509.40	0.21
		Base		36.680405	744,282.09	58.390000	1,184,791.49	440,509.40	0.21
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0								
		Local	22,645.000	17.350246	392,896.32	24.210000	548,235.45	155,339.13	0.10
		Base		17.350246	392,896.32	24.210000	548,235.45	155,339.13	0.10
488360207	KEMET CORP COMMON STOCK USD.01								
		Local	42,114.000	24.944184	1,050,499.35	16.750000	705,409.50	-345,089.85	0.13
		Base		24.944184	1,050,499.35	16.750000	705,409.50	-345,089.85	0.13
497498105	KIRKLAND S INC COMMON STOCK								
		Local	10,284.000	13.807867	142,000.10	1.470000	15,117.48	-126,882.62	0.00
		Base		13.807867	142,000.10	1.470000	15,117.48	-126,882.62	0.00

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49803T300	KITE REALTY GROUP TRUST REIT USD.01								
		Local	60,946.000	24.025389	1,464,251.34	14.290000	870,918.34	-593,333.00	0.16
		Base		24.025389	1,464,251.34	14.290000	870,918.34	-593,333.00	0.16
49926D109	KNOWLES CORP COMMON STOCK USD.01								
		Local	66,036.000	13.616128	899,154.66	20.280000	1,339,210.08	440,055.42	0.24
		Base		13.616128	899,154.66	20.280000	1,339,210.08	440,055.42	0.24
50050N103	KONTOOR BRANDS INC COMMON STOCK								
		Local	33,743.000	37.346768	1,260,192.00	34.240000	1,155,360.32	-104,831.68	0.21
		Base		37.346768	1,260,192.00	34.240000	1,155,360.32	-104,831.68	0.21
500600101	KOPIN CORP COMMON STOCK USD.01								
		Local	48,724.000	3.622899	176,522.13	0.927200	45,176.89	-131,345.24	0.01
		Base		3.622899	176,522.13	0.927200	45,176.89	-131,345.24	0.01
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01								
		Local	15,004.000	34.626850	519,541.25	26.510000	397,756.04	-121,785.21	0.07
		Base		34.626850	519,541.25	26.510000	397,756.04	-121,785.21	0.07
500643200	KORN FERRY COMMON STOCK USD.01								
		Local	40,983.000	20.762754	850,919.93	39.080000	1,601,615.64	750,695.71	0.29
		Base		20.762754	850,919.93	39.080000	1,601,615.64	750,695.71	0.29
50077C106	KRATON CORP COMMON STOCK USD.01								
		Local	23,247.000	28.587327	664,569.60	27.440000	637,897.68	-26,671.92	0.11
		Base		28.587327	664,569.60	27.440000	637,897.68	-26,671.92	0.11
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK								
		Local	47,187.000	11.106913	524,101.90	20.830000	982,905.21	458,803.31	0.17
		Base		11.106913	524,101.90	20.830000	982,905.21	458,803.31	0.17
50187A107	LHC GROUP INC COMMON STOCK USD.01								
		Local	21,264.000	37.961209	807,207.15	118.500000	2,519,784.00	1,712,576.85	0.45
		Base		37.961209	807,207.15	118.500000	2,519,784.00	1,712,576.85	0.45
50187T106	LGI HOMES INC COMMON STOCK USD.01								
		Local	13,662.000	39.203142	535,593.32	81.510000	1,113,589.62	577,996.30	0.20
		Base		39.203142	535,593.32	81.510000	1,113,589.62	577,996.30	0.20

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50189K103	LCI INDUSTRIES COMMON STOCK USD.01								
		Local	18,163.000	37.738028	685,435.80	84.750000	1,539,314.25	853,878.45	0.27
		Base		37.738028	685,435.80	84.750000	1,539,314.25	853,878.45	0.27
502160104	LSB INDUSTRIES INC COMMON STOCK USD.1								
		Local	14,832.000	33.086749	490,742.66	4.670000	69,265.44	-421,477.22	0.01
		Base		33.086749	490,742.66	4.670000	69,265.44	-421,477.22	0.01
502175102	LTC PROPERTIES INC REIT USD.01								
		Local	28,842.000	35.397568	1,020,936.65	48.800000	1,407,489.60	386,552.95	0.25
		Base		35.397568	1,020,936.65	48.800000	1,407,489.60	386,552.95	0.25
50218P107	LSC COMMUNICATIONS INC COMMON STOCK USD.01								
		Local	24,331.000	30.866933	751,023.34	1.300000	31,630.30	-719,393.04	0.01
		Base		30.866933	751,023.34	1.300000	31,630.30	-719,393.04	0.01
505336107	LA Z BOY INC COMMON STOCK USD1.0								
		Local	33,890.000	14.510261	491,752.74	31.870000	1,080,074.30	588,321.56	0.19
		Base		14.510261	491,752.74	31.870000	1,080,074.30	588,321.56	0.19
516012101	LANNETT CO INC COMMON STOCK USD.001								
		Local	24,841.000	34.319872	852,539.94	10.300000	255,862.30	-596,677.64	0.05
		Base		34.319872	852,539.94	10.300000	255,862.30	-596,677.64	0.05
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01								
		Local	28,187.000	16.620813	468,490.86	21.760000	613,349.12	144,858.26	0.11
		Base		16.620813	468,490.86	21.760000	613,349.12	144,858.26	0.11
516806106	LAREDO PETROLEUM INC COMMON STOCK USD.01								
		Local	112,096.000	6.398508	717,247.17	2.480000	277,998.08	-439,249.09	0.05
		Base		6.398508	717,247.17	2.480000	277,998.08	-439,249.09	0.05
52471Y106	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	32,896.000	21.631004	711,573.50	40.400000	1,328,998.40	617,424.90	0.24
		Base		21.631004	711,573.50	40.400000	1,328,998.40	617,424.90	0.24
525558201	LEMAITRE VASCULAR INC COMMON STOCK USD.01								
		Local	11,569.000	31.777470	367,633.55	31.660000	366,274.54	-1,359.01	0.07
		Base		31.777470	367,633.55	31.660000	366,274.54	-1,359.01	0.07

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529043101	LEXINGTON REALTY TRUST REIT USD.0001								
		Local	151,923.000	9.633505	1,463,550.98	10.390000	1,578,479.97	114,928.99	0.28
		Base		9.633505	1,463,550.98	10.390000	1,578,479.97	114,928.99	0.28
535555106	LINDSAY CORP COMMON STOCK USD1.0								
		Local	7,840.000	70.671716	554,066.25	88.260000	691,958.40	137,892.15	0.12
		Base		70.671716	554,066.25	88.260000	691,958.40	137,892.15	0.12
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001								
		Local	19,510.000	23.079174	450,274.68	7.570000	147,690.70	-302,583.98	0.03
		Base		23.079174	450,274.68	7.570000	147,690.70	-302,583.98	0.03
536797103	LITHIA MOTORS INC CL A COMMON STOCK								
		Local	16,228.000	44.136536	716,247.70	131.070000	2,127,003.96	1,410,756.26	0.38
		Base		44.136536	716,247.70	131.070000	2,127,003.96	1,410,756.26	0.38
538146101	LIVEPERSON INC COMMON STOCK USD.001								
		Local	43,317.000	13.162593	570,164.04	39.740000	1,721,417.58	1,151,253.54	0.31
		Base		13.162593	570,164.04	39.740000	1,721,417.58	1,151,253.54	0.31
53814L108	LIVENT CORP COMMON STOCK USD.001								
		Local	106,188.000	12.135284	1,288,621.57	6.150000	653,056.20	-635,565.37	0.12
		Base		12.135284	1,288,621.57	6.150000	653,056.20	-635,565.37	0.12
55003T107	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001								
		Local	20,851.000	27.427128	571,883.05	9.410000	196,207.91	-375,675.14	0.03
		Base		27.427128	571,883.05	9.410000	196,207.91	-375,675.14	0.03
55027E102	LUMINEX CORP COMMON STOCK USD.001								
		Local	30,371.000	22.133371	672,212.62	20.500000	622,605.50	-49,607.12	0.11
		Base		22.133371	672,212.62	20.500000	622,605.50	-49,607.12	0.11
550819106	LYDALL INC COMMON STOCK USD.1								
		Local	12,756.000	15.602124	199,020.70	20.110000	256,523.16	57,502.46	0.05
		Base		15.602124	199,020.70	20.110000	256,523.16	57,502.46	0.05
552074700	WILLIAM LYON HOMES CL A COMMON STOCK USD.01								
		Local	23,972.000	19.485217	467,099.61	17.670000	423,585.24	-43,514.37	0.08
		Base		19.485217	467,099.61	17.670000	423,585.24	-43,514.37	0.08

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
552676108	MDC HOLDINGS INC COMMON STOCK USD.01								
		Local	35,746.000	20.293967	725,428.15	38.670000	1,382,297.82	656,869.67	0.25
		Base		20.293967	725,428.15	38.670000	1,382,297.82	656,869.67	0.25
55303J106	MGP INGREDIENTS INC COMMON STOCK								
		Local	9,266.000	88.101834	816,351.59	48.170000	446,343.22	-370,008.37	0.08
		Base		88.101834	816,351.59	48.170000	446,343.22	-370,008.37	0.08
55305B101	M/I HOMES INC COMMON STOCK USD.01								
		Local	20,023.000	18.721195	374,854.49	36.140000	723,631.22	348,776.73	0.13
		Base		18.721195	374,854.49	36.140000	723,631.22	348,776.73	0.13
553777103	MTS SYSTEMS CORP COMMON STOCK USD.25								
		Local	13,065.000	46.337000	605,392.90	56.870000	743,006.55	137,613.65	0.13
		Base		46.337000	605,392.90	56.870000	743,006.55	137,613.65	0.13
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01								
		Local	12,073.000	30.639560	369,911.41	28.670000	346,132.91	-23,778.50	0.06
		Base		30.639560	369,911.41	28.670000	346,132.91	-23,778.50	0.06
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001								
		Local	56,720.000	18.322935	1,039,276.85	33.220000	1,884,238.40	844,961.55	0.34
		Base		18.322935	1,039,276.85	33.220000	1,884,238.40	844,961.55	0.34
559079207	MAGELLAN HEALTH INC COMMON STOCK USD.01								
		Local	17,458.000	54.719935	955,300.62	63.010000	1,100,028.58	144,727.96	0.20
		Base		54.719935	955,300.62	63.010000	1,100,028.58	144,727.96	0.20
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01								
		Local	19,382.000	31.299331	606,643.64	70.280000	1,362,166.96	755,523.32	0.24
		Base		31.299331	606,643.64	70.280000	1,362,166.96	755,523.32	0.24
566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001								
		Local	15,598.000	36.288620	566,029.89	36.080000	562,775.84	-3,254.05	0.10
		Base		36.288620	566,029.89	36.080000	562,775.84	-3,254.05	0.10
566330106	MARCUS CORPORATION COMMON STOCK USD1.0								
		Local	15,835.000	16.357142	259,015.35	33.560000	531,422.60	272,407.25	0.09
		Base		16.357142	259,015.35	33.560000	531,422.60	272,407.25	0.09

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567908108	MARINEMAX INC COMMON STOCK USD.001								
		Local	15,733.000	11.755609	184,950.99	14.460000	227,499.18	42,548.19	0.04
		Base		11.755609	184,950.99	14.460000	227,499.18	42,548.19	0.04
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01								
		Local	28,153.000	13.299438	374,419.08	19.670000	553,769.51	179,350.43	0.10
		Base		13.299438	374,419.08	19.670000	553,769.51	179,350.43	0.10
576690101	MATERION CORP COMMON STOCK								
		Local	14,780.000	33.950996	501,795.72	58.840000	869,655.20	367,859.48	0.15
		Base		33.950996	501,795.72	58.840000	869,655.20	367,859.48	0.15
576853105	MATRIX SERVICE CO COMMON STOCK USD.01								
		Local	19,515.000	15.264331	297,883.42	19.870000	387,763.05	89,879.63	0.07
		Base		15.264331	297,883.42	19.870000	387,763.05	89,879.63	0.07
57686G105	MATSON INC COMMON STOCK								
		Local	31,131.000	26.587254	827,687.80	35.530000	1,106,084.43	278,396.63	0.20
		Base		26.587254	827,687.80	35.530000	1,106,084.43	278,396.63	0.20
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0								
		Local	23,077.000	42.970695	991,634.74	29.310000	676,386.87	-315,247.87	0.12
		Base		42.970695	991,634.74	29.310000	676,386.87	-315,247.87	0.12
57776J100	MAXLINEAR INC COMMON STOCK								
		Local	46,651.000	29.908100	1,395,242.76	19.820000	924,622.82	-470,619.94	0.16
		Base		29.908100	1,395,242.76	19.820000	924,622.82	-470,619.94	0.16
584688105	MEDICINES COMPANY COMMON STOCK USD.001								
		Local	50,687.000	24.860353	1,260,096.72	41.960000	2,126,826.52	866,729.80	0.38
		Base		24.860353	1,260,096.72	41.960000	2,126,826.52	866,729.80	0.38
58470H101	MEDIFAST INC COMMON STOCK USD.001								
		Local	8,639.000	47.181744	407,603.09	99.960000	863,554.44	455,951.35	0.15
		Base		47.181744	407,603.09	99.960000	863,554.44	455,951.35	0.15
58506Q109	MEDPACE HOLDINGS INC COMMON STOCK USD.01								
		Local	18,988.000	53.475584	1,015,394.39	80.910000	1,536,319.08	520,924.69	0.27
		Base		53.475584	1,015,394.39	80.910000	1,536,319.08	520,924.69	0.27

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588056101	MERCER INTERNATIONAL INC COMMON STOCK USD1.0								
		31,461.000	Local	14.179822	446,111.37	12.040000	378,790.44	-67,320.93	0.07
			Base	14.179822	446,111.37	12.040000	378,790.44	-67,320.93	0.07
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01								
		40,226.000	Local	26.945150	1,083,895.59	85.630000	3,444,552.38	2,360,656.79	0.61
			Base	26.945150	1,083,895.59	85.630000	3,444,552.38	2,360,656.79	0.61
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK								
		30,986.000	Local	19.949858	618,166.31	9.230000	286,000.78	-332,165.53	0.05
			Base	19.949858	618,166.31	9.230000	286,000.78	-332,165.53	0.05
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK								
		39,962.000	Local	21.009580	839,584.85	34.780000	1,389,878.36	550,293.51	0.25
			Base	21.009580	839,584.85	34.780000	1,389,878.36	550,293.51	0.25
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01								
		26,116.000	Local	31.535039	823,569.09	65.340000	1,706,419.44	882,850.35	0.30
			Base	31.535039	823,569.09	65.340000	1,706,419.44	882,850.35	0.30
59064R109	MESA LABORATORIES INC COMMON STOCK								
		2,834.000	Local	237.609929	673,386.54	221.230000	626,965.82	-46,420.72	0.11
			Base	237.609929	673,386.54	221.230000	626,965.82	-46,420.72	0.11
59100U108	META FINANCIAL GROUP INC COMMON STOCK USD.01								
		20,070.000	Local	24.494900	491,612.65	30.910000	620,363.70	128,751.05	0.11
			Base	24.494900	491,612.65	30.910000	620,363.70	128,751.05	0.11
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5								
		26,856.000	Local	17.562283	471,652.66	31.740000	852,409.44	380,756.78	0.15
			Base	17.562283	471,652.66	31.740000	852,409.44	380,756.78	0.15
594972408	MICROSTRATEGY INC CL A COMMON STOCK USD.001								
		5,967.000	Local	139.770545	834,010.84	143.290000	855,011.43	21,000.59	0.15
			Base	139.770545	834,010.84	143.290000	855,011.43	21,000.59	0.15
60740F105	MOBILE MINI INC COMMON STOCK USD.01								
		32,676.000	Local	26.895910	878,850.76	31.260000	1,021,451.76	142,601.00	0.18
			Base	26.895910	878,850.76	31.260000	1,021,451.76	142,601.00	0.18

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60877T100	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	71,601.000	14.743798	1,055,670.68	12.630000	904,320.63	-151,350.05	0.16
		Base		14.743798	1,055,670.68	12.630000	904,320.63	-151,350.05	0.16
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01								
		Local	8,619.000	14.873026	128,190.61	44.380000	382,511.22	254,320.61	0.07
		Base		14.873026	128,190.61	44.380000	382,511.22	254,320.61	0.07
61022P100	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001								
		Local	30,056.000	17.554614	527,621.48	19.750000	593,606.00	65,984.52	0.11
		Base		17.554614	527,621.48	19.750000	593,606.00	65,984.52	0.11
610236101	MONRO INC COMMON STOCK USD.01								
		Local	24,090.000	43.982250	1,059,532.40	77.720000	1,872,274.80	812,742.40	0.33
		Base		43.982250	1,059,532.40	77.720000	1,872,274.80	812,742.40	0.33
615394202	MOOG INC CLASS A COMMON STOCK USD1.0								
		Local	23,573.000	47.584503	1,121,709.49	81.250000	1,915,306.25	793,596.76	0.34
		Base		47.584503	1,121,709.49	81.250000	1,915,306.25	793,596.76	0.34
620071100	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01								
		Local	13,657.000	33.055355	451,436.99	14.530000	198,436.21	-253,000.78	0.04
		Base		33.055355	451,436.99	14.530000	198,436.21	-253,000.78	0.04
624580106	MOVADO GROUP INC COMMON STOCK USD.01								
		Local	11,959.000	21.501240	257,133.33	21.520000	257,357.68	224.35	0.05
		Base		21.501240	257,133.33	21.520000	257,357.68	224.35	0.05
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01								
		Local	41,132.000	23.112086	950,646.31	26.360000	1,084,239.52	133,593.21	0.19
		Base		23.112086	950,646.31	26.360000	1,084,239.52	133,593.21	0.19
628464109	MYERS INDUSTRIES INC COMMON STOCK								
		Local	25,764.000	14.418414	371,476.02	16.830000	433,608.12	62,132.10	0.08
		Base		14.418414	371,476.02	16.830000	433,608.12	62,132.10	0.08
62855J104	MYRIAD GENETICS INC COMMON STOCK USD.01								
		Local	53,275.000	21.204736	1,129,682.29	23.530000	1,253,560.75	123,878.46	0.22
		Base		21.204736	1,129,682.29	23.530000	1,253,560.75	123,878.46	0.22

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628778102	N B T BANCORP INC COMMON STOCK USD.01								
		Local	31,772.000	23.172727	736,243.89	34.970000	1,111,066.84	374,822.95	0.20
		Base		23.172727	736,243.89	34.970000	1,111,066.84	374,822.95	0.20
62914B100	NIC INC COMMON STOCK								
		Local	48,656.000	16.926549	823,578.15	20.820000	1,013,017.92	189,439.77	0.18
		Base		16.926549	823,578.15	20.820000	1,013,017.92	189,439.77	0.18
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01								
		Local	49,105.000	15.876440	779,612.57	28.340000	1,391,635.70	612,023.13	0.25
		Base		15.876440	779,612.57	28.340000	1,391,635.70	612,023.13	0.25
630077105	NANOMETRICS INC COMMON STOCK								
		Local	17,828.000	17.080641	304,513.66	27.290000	486,526.12	182,012.46	0.09
		Base		17.080641	304,513.66	27.290000	486,526.12	182,012.46	0.09
633707104	NATIONAL BANK HOLD CL A COMMON STOCK								
		Local	18,908.000	31.745289	600,239.92	32.640000	617,157.12	16,917.20	0.11
		Base		31.745289	600,239.92	32.640000	617,157.12	16,917.20	0.11
635017106	NATIONAL BEVERAGE CORP COMMON STOCK USD.01								
		Local	8,808.000	41.554379	366,010.97	40.900000	360,247.20	-5,763.77	0.06
		Base		41.554379	366,010.97	40.900000	360,247.20	-5,763.77	0.06
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0								
		Local	3,664.000	93.970789	344,308.97	85.710000	314,041.44	-30,267.53	0.06
		Base		93.970789	344,308.97	85.710000	314,041.44	-30,267.53	0.06
637870106	NATIONAL STORAGE AFFILIATES REIT USD.01								
		Local	41,302.000	24.768720	1,022,997.66	33.460000	1,381,964.92	358,967.26	0.25
		Base		24.768720	1,022,997.66	33.460000	1,381,964.92	358,967.26	0.25
639050103	NATUS MEDICAL INC COMMON STOCK USD.001								
		Local	24,727.000	21.821329	539,576.00	27.680000	684,443.36	144,867.36	0.12
		Base		21.821329	539,576.00	27.680000	684,443.36	144,867.36	0.12
63910B102	NAUTILUS INC COMMON STOCK								
		Local	21,706.000	22.744504	493,692.21	1.390000	30,171.34	-463,520.87	0.01
		Base		22.744504	493,692.21	1.390000	30,171.34	-463,520.87	0.01

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63935N107	NAVIGANT CONSULTING INC COMMON STOCK USD.001								
		28,580.000	Local	12.229258	349,512.19	27.870000	796,524.60	447,012.41	0.14
			Base	12.229258	349,512.19	27.870000	796,524.60	447,012.41	0.14
640079109	NEENAH INC COMMON STOCK USD.01								
		12,255.000	Local	32.102504	393,416.19	63.780000	781,623.90	388,207.71	0.14
			Base	32.102504	393,416.19	63.780000	781,623.90	388,207.71	0.14
640491106	NEOGEN CORP COMMON STOCK USD.16								
		37,874.000	Local	26.656517	1,009,588.93	70.520000	2,670,874.48	1,661,285.55	0.48
			Base	26.656517	1,009,588.93	70.520000	2,670,874.48	1,661,285.55	0.48
64049M209	NEOGENOMICS INC COMMON STOCK USD.001								
		74,433.000	Local	17.548740	1,306,205.33	24.980000	1,859,336.34	553,131.01	0.33
			Base	17.548740	1,306,205.33	24.980000	1,859,336.34	553,131.01	0.33
64111Q104	NETGEAR INC COMMON STOCK USD.001								
		22,873.000	Local	21.723599	496,883.88	34.720000	794,150.56	297,266.68	0.14
			Base	21.723599	496,883.88	34.720000	794,150.56	297,266.68	0.14
64704V106	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01								
		39,509.000	Local	15.872299	627,098.66	8.780000	346,889.02	-280,209.64	0.06
			Base	15.872299	627,098.66	8.780000	346,889.02	-280,209.64	0.06
649604501	NEW YORK MORTGAGE TRUST INC REIT USD.02								
		165,885.000	Local	6.117513	1,014,803.72	6.150000	1,020,192.75	5,389.03	0.18
			Base	6.117513	1,014,803.72	6.150000	1,020,192.75	5,389.03	0.18
651718504	NEWPARK RESOURCES INC COMMON STOCK USD.01								
		65,819.000	Local	11.273658	742,020.88	6.610000	435,063.59	-306,957.29	0.08
			Base	11.273658	742,020.88	6.610000	435,063.59	-306,957.29	0.08
65343C102	NEXTGEN HEALTHCARE INC COMMON STOCK USD.01								
		34,771.000	Local	32.676564	1,136,196.82	14.210000	494,095.91	-642,100.91	0.09
			Base	32.676564	1,136,196.82	14.210000	494,095.91	-642,100.91	0.09
66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01								
		34,336.000	Local	15.558973	534,232.89	15.520000	532,894.72	-1,338.17	0.09
			Base	15.558973	534,232.89	15.520000	532,894.72	-1,338.17	0.09

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66706L101	NORTHSTAR REALTY EUROPE CORP REIT USD.01								
		Local	36,553.000	17.499755	639,668.56	16.930000	618,842.29	-20,826.27	0.11
		Base		17.499755	639,668.56	16.930000	618,842.29	-20,826.27	0.11
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01								
		Local	77,125.000	12.910298	995,706.76	15.810000	1,219,346.25	223,639.49	0.22
		Base		12.910298	995,706.76	15.810000	1,219,346.25	223,639.49	0.22
66765N105	NORTHWEST NATURAL HOLDING CO COMMON STOCK								
		Local	22,092.000	48.566276	1,072,926.18	71.360000	1,576,485.12	503,558.94	0.28
		Base		48.566276	1,072,926.18	71.360000	1,576,485.12	503,558.94	0.28
67103X102	OFG BANCORP COMMON STOCK USD1.0								
		Local	31,679.000	15.374565	487,050.86	20.520000	650,053.08	163,002.22	0.12
		Base		15.374565	487,050.86	20.520000	650,053.08	163,002.22	0.12
671044105	OSI SYSTEMS INC COMMON STOCK								
		Local	12,234.000	51.233753	626,793.73	105.010000	1,284,692.34	657,898.61	0.23
		Base		51.233753	626,793.73	105.010000	1,284,692.34	657,898.61	0.23
676220106	OFFICE DEPOT INC COMMON STOCK USD.01								
		Local	396,647.000	2.677803	1,062,142.71	1.300000	515,641.10	-546,501.61	0.09
		Base		2.677803	1,062,142.71	1.300000	515,641.10	-546,501.61	0.09
67623C109	OFFICE PROPERTIES INCOME TRU REIT USD.01								
		Local	34,918.000	58.900721	2,056,695.39	27.110000	946,626.98	-1,110,068.41	0.17
		Base		58.900721	2,056,695.39	27.110000	946,626.98	-1,110,068.41	0.17
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01								
		Local	43,917.000	24.471496	1,074,714.69	13.790000	605,615.43	-469,099.26	0.11
		Base		24.471496	1,074,714.69	13.790000	605,615.43	-469,099.26	0.11
680033107	OLD NATIONAL BANCORP COMMON STOCK								
		Local	108,639.000	12.878603	1,399,118.60	16.800000	1,825,135.20	426,016.60	0.32
		Base		12.878603	1,399,118.60	16.800000	1,825,135.20	426,016.60	0.32
68162K106	OLYMPIC STEEL INC COMMON STOCK								
		Local	6,652.000	22.849908	151,997.59	10.750000	71,509.00	-80,488.59	0.01
		Base		22.849908	151,997.59	10.750000	71,509.00	-80,488.59	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
68213N109	OMNICELL INC COMMON STOCK USD.001								
		29,954.000	Local	24.950345	747,362.64	71.800000	2,150,697.20	1,403,334.56	0.38
			Base	24.950345	747,362.64	71.800000	2,150,697.20	1,403,334.56	0.38
68287N100	ONESPAN INC COMMON STOCK USD.001								
		22,793.000	Local	12.631528	287,910.41	13.500000	307,705.50	19,795.09	0.05
			Base	12.631528	287,910.41	13.500000	307,705.50	19,795.09	0.05
684000102	OPUS BANK COMMON STOCK								
		15,710.000	Local	31.327673	492,157.75	20.760000	326,139.60	-166,018.15	0.06
			Base	31.327673	492,157.75	20.760000	326,139.60	-166,018.15	0.06
68554V108	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001								
		45,121.000	Local	12.917056	582,830.50	6.600000	297,798.60	-285,031.90	0.05
			Base	12.917056	582,830.50	6.600000	297,798.60	-285,031.90	0.05
68633D103	ORITANI FINANCIAL CORP COMMON STOCK USD.01								
		27,808.000	Local	13.902592	386,603.27	17.130000	476,351.04	89,747.77	0.08
			Base	13.902592	386,603.27	17.130000	476,351.04	89,747.77	0.08
68752M108	ORTHOFIX MEDICAL INC COMMON STOCK USD.1								
		13,858.000	Local	40.197328	557,054.57	50.840000	704,540.72	147,486.15	0.13
			Base	40.197328	557,054.57	50.840000	704,540.72	147,486.15	0.13
690732102	OWENS + MINOR INC COMMON STOCK USD2.0								
		45,697.000	Local	15.536355	709,964.82	5.080000	232,140.76	-477,824.06	0.04
			Base	15.536355	709,964.82	5.080000	232,140.76	-477,824.06	0.04
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0								
		12,357.000	Local	48.954219	604,927.29	69.780000	862,271.46	257,344.17	0.15
			Base	48.954219	604,927.29	69.780000	862,271.46	257,344.17	0.15
69327R101	PDC ENERGY INC COMMON STOCK USD.01								
		45,452.000	Local	47.376408	2,153,352.51	31.850000	1,447,646.20	-705,706.31	0.26
			Base	47.376408	2,153,352.51	31.850000	1,447,646.20	-705,706.31	0.26
693282105	PDF SOLUTIONS INC COMMON STOCK USD.00015								
		20,268.000	Local	17.874178	362,273.84	11.710000	237,338.28	-124,935.56	0.04
			Base	17.874178	362,273.84	11.710000	237,338.28	-124,935.56	0.04

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69336V101	PGT INNOVATIONS INC COMMON STOCK USD.01								
		Local	42,425.000	10.792748	457,882.35	16.000000	678,800.00	220,917.65	0.12
		Base		10.792748	457,882.35	16.000000	678,800.00	220,917.65	0.12
69354N106	PRA GROUP INC COMMON STOCK USD.01								
		Local	33,002.000	30.901587	1,019,814.17	34.140000	1,126,688.28	106,874.11	0.20
		Base		30.901587	1,019,814.17	34.140000	1,126,688.28	106,874.11	0.20
69478X105	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01								
		Local	32,785.000	38.728912	1,269,727.38	29.460000	965,846.10	-303,881.28	0.17
		Base		38.728912	1,269,727.38	29.460000	965,846.10	-303,881.28	0.17
69888T207	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01								
		Local	21,957.000	20.352192	446,873.07	21.740000	477,345.18	30,472.11	0.08
		Base		20.352192	446,873.07	21.740000	477,345.18	30,472.11	0.08
70014A104	PARK AEROSPACE CORP COMMON STOCK USD.1								
		Local	14,143.000	26.350258	372,671.70	16.900000	239,016.70	-133,655.00	0.04
		Base		26.350258	372,671.70	16.900000	239,016.70	-133,655.00	0.04
703343103	PATRICK INDUSTRIES INC COMMON STOCK								
		Local	16,467.000	43.206958	711,488.98	36.140000	595,117.38	-116,371.60	0.11
		Base		43.206958	711,488.98	36.140000	595,117.38	-116,371.60	0.11
70788V102	PENN VIRGINIA CORP COMMON STOCK								
		Local	9,782.000	83.138177	813,257.65	28.500000	278,787.00	-534,470.65	0.05
		Base		83.138177	813,257.65	28.500000	278,787.00	-534,470.65	0.05
708160106	J.C. PENNEY CO INC COMMON STOCK USD.5								
		Local	229,391.000	4.577392	1,050,012.42	0.744100	170,689.84	-879,322.58	0.03
		Base		4.577392	1,050,012.42	0.744100	170,689.84	-879,322.58	0.03
709102107	PENN REAL ESTATE INVEST TST REIT USD1.0								
		Local	43,265.000	15.662527	677,639.25	5.140000	222,382.10	-455,257.15	0.04
		Base		15.662527	677,639.25	5.140000	222,382.10	-455,257.15	0.04
70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01								
		Local	61,319.000	17.625463	1,080,775.76	21.760000	1,334,301.44	253,525.68	0.24
		Base		17.625463	1,080,775.76	21.760000	1,334,301.44	253,525.68	0.24

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71375U101	PERFICIENT INC COMMON STOCK USD.001								
		Local	23,928.000	13.723219	328,369.19	36.840000	881,507.52	553,138.33	0.16
		Base		13.723219	328,369.19	36.840000	881,507.52	553,138.33	0.16
716382106	PETMED EXPRESS INC COMMON STOCK USD.001								
		Local	14,612.000	13.299193	194,327.81	15.800000	230,869.60	36,541.79	0.04
		Base		13.299193	194,327.81	15.800000	230,869.60	36,541.79	0.04
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001								
		Local	14,738.000	31.932454	470,620.50	20.650000	304,339.70	-166,280.80	0.05
		Base		31.932454	470,620.50	20.650000	304,339.70	-166,280.80	0.05
719405102	PHOTRONICS INC COMMON STOCK USD.01								
		Local	48,646.000	9.731288	473,388.23	10.800000	525,376.80	51,988.57	0.09
		Base		9.731288	473,388.23	10.800000	525,376.80	51,988.57	0.09
724078100	PIPER JAFFRAY COS COMMON STOCK USD.01								
		Local	10,329.000	37.748118	389,900.31	72.760000	751,538.04	361,637.73	0.13
		Base		37.748118	389,900.31	72.760000	751,538.04	361,637.73	0.13
724479100	PITNEY BOWES INC COMMON STOCK USD1.0								
		Local	124,444.000	6.818228	848,487.54	3.560000	443,020.64	-405,466.90	0.08
		Base		6.818228	848,487.54	3.560000	443,020.64	-405,466.90	0.08
729132100	PLEXUS CORP COMMON STOCK USD.01								
		Local	21,879.000	34.365109	751,874.23	57.210000	1,251,697.59	499,823.36	0.22
		Base		34.365109	751,874.23	57.210000	1,251,697.59	499,823.36	0.22
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,398.000	38.000136	243,124.87	36.320000	232,375.36	-10,749.51	0.04
		Base		38.000136	243,124.87	36.320000	232,375.36	-10,749.51	0.04
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001								
		Local	21,290.000	42.289039	900,333.64	89.020000	1,895,235.80	994,902.16	0.34
		Base		42.289039	900,333.64	89.020000	1,895,235.80	994,902.16	0.34
740367404	PREFERRED BANK/LOS ANGELES COMMON STOCK								
		Local	10,138.000	66.668808	675,888.38	49.960000	506,494.48	-169,393.90	0.09
		Base		66.668808	675,888.38	49.960000	506,494.48	-169,393.90	0.09

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74267C106	PROASSURANCE CORP COMMON STOCK USD.01								
		Local	39,011.000	38.814127	1,514,177.89	39.070000	1,524,159.77	9,981.88	0.27
		Base		38.814127	1,514,177.89	39.070000	1,524,159.77	9,981.88	0.27
743187106	PROGENICS PHARMACEUTICALS COMMON STOCK USD.0013								
		Local	61,669.000	10.399772	641,343.51	4.400000	271,343.60	-369,999.91	0.05
		Base		10.399772	641,343.51	4.400000	271,343.60	-369,999.91	0.05
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01								
		Local	32,325.000	24.789331	801,315.11	37.780000	1,221,238.50	419,923.39	0.22
		Base		24.789331	801,315.11	37.780000	1,221,238.50	419,923.39	0.22
74347M108	PROPETRO HOLDING CORP COMMON STOCK								
		Local	53,956.000	17.983621	970,324.25	10.650000	574,631.40	-395,692.85	0.10
		Base		17.983621	970,324.25	10.650000	574,631.40	-395,692.85	0.10
743713109	PROTO LABS INC COMMON STOCK USD.001								
		Local	19,488.000	80.498123	1,568,747.42	94.740000	1,846,293.12	277,545.70	0.33
		Base		80.498123	1,568,747.42	94.740000	1,846,293.12	277,545.70	0.33
743815102	PROVIDENCE SERVICE CORP COMMON STOCK USD.001								
		Local	8,061.000	45.940083	370,323.01	56.210000	453,108.81	82,785.80	0.08
		Base		45.940083	370,323.01	56.210000	453,108.81	82,785.80	0.08
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	44,589.000	15.750527	702,300.24	23.810000	1,061,664.09	359,363.85	0.19
		Base		15.750527	702,300.24	23.810000	1,061,664.09	359,363.85	0.19
747316107	QUAKER CHEMICAL CORP COMMON STOCK USD1.0								
		Local	9,366.000	55.799951	522,622.34	158.860000	1,487,882.76	965,260.42	0.26
		Base		55.799951	522,622.34	158.860000	1,487,882.76	965,260.42	0.26
74758T303	QUALYS INC COMMON STOCK USD.001								
		Local	24,452.000	32.587554	796,830.88	79.620000	1,946,868.24	1,150,037.36	0.35
		Base		32.587554	796,830.88	79.620000	1,946,868.24	1,150,037.36	0.35
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	24,093.000	17.160962	413,459.06	17.220000	414,881.46	1,422.40	0.07
		Base		17.160962	413,459.06	17.220000	414,881.46	1,422.40	0.07

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74874Q100	QUINSTREET INC COMMON STOCK USD.001								
		Local	28,404.000	8.332728	236,682.82	11.450000	325,225.80	88,542.98	0.06
		Base		8.332728	236,682.82	11.450000	325,225.80	88,542.98	0.06
749607107	RLI CORP COMMON STOCK USD1.0								
		Local	28,468.000	39.242203	1,117,147.03	91.570000	2,606,814.76	1,489,667.73	0.46
		Base		39.242203	1,117,147.03	91.570000	2,606,814.76	1,489,667.73	0.46
749660106	RPC INC COMMON STOCK USD.1								
		Local	42,335.000	5.897287	249,661.66	5.310000	224,798.85	-24,862.81	0.04
		Base		5.897287	249,661.66	5.310000	224,798.85	-24,862.81	0.04
74967X103	RH COMMON STOCK USD.0001								
		Local	11,735.000	31.786212	373,011.20	143.250000	1,681,038.75	1,308,027.55	0.30
		Base		31.786212	373,011.20	143.250000	1,681,038.75	1,308,027.55	0.30
74971D101	RPT REALTY REIT USD.01								
		Local	58,393.000	13.137849	767,158.40	11.900000	694,876.70	-72,281.70	0.12
		Base		13.137849	767,158.40	11.900000	694,876.70	-72,281.70	0.12
750917106	RAMBUS INC COMMON STOCK USD.001								
		Local	79,963.000	11.384296	910,322.45	12.540000	1,002,736.02	92,413.57	0.18
		Base		11.384296	910,322.45	12.540000	1,002,736.02	92,413.57	0.18
754212108	RAVEN INDUSTRIES INC COMMON STOCK USD1.0								
		Local	26,158.000	21.603533	565,105.21	29.170000	763,028.86	197,923.65	0.14
		Base		21.603533	565,105.21	29.170000	763,028.86	197,923.65	0.14
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01								
		Local	36,166.000	21.605854	781,397.33	3.510000	126,942.66	-654,454.67	0.02
		Base		21.605854	781,397.33	3.510000	126,942.66	-654,454.67	0.02
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001								
		Local	12,935.000	32.539355	420,896.56	25.670000	332,041.45	-88,855.11	0.06
		Base		32.539355	420,896.56	25.670000	332,041.45	-88,855.11	0.06
75605Y106	REALOGY HOLDINGS CORP COMMON STOCK USD.01								
		Local	83,064.000	7.034446	584,309.26	4.780000	397,045.92	-187,263.34	0.07
		Base		7.034446	584,309.26	4.780000	397,045.92	-187,263.34	0.07

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75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001								
		Local	9,414.000	41.367609	389,434.67	33.490000	315,274.86	-74,159.81	0.06
		Base		41.367609	389,434.67	33.490000	315,274.86	-74,159.81	0.06
758075402	REDWOOD TRUST INC REIT USD.01								
		Local	70,384.000	16.240650	1,143,081.89	16.600000	1,168,374.40	25,292.51	0.21
		Base		16.240650	1,143,081.89	16.600000	1,168,374.40	25,292.51	0.21
758932107	REGIS CORP COMMON STOCK USD.05								
		Local	21,416.000	15.644079	335,033.59	16.170000	346,296.72	11,263.13	0.06
		Base		15.644079	335,033.59	16.170000	346,296.72	11,263.13	0.06
75901B107	REGENXBIO INC COMMON STOCK USD.0001								
		Local	22,366.000	69.965774	1,564,854.51	34.490000	771,403.34	-793,451.17	0.14
		Base		69.965774	1,564,854.51	34.490000	771,403.34	-793,451.17	0.14
75972A301	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001								
		Local	27,315.000	19.309845	527,448.42	12.170000	332,423.55	-195,024.87	0.06
		Base		19.309845	527,448.42	12.170000	332,423.55	-195,024.87	0.06
759916109	REPLIGEN CORP COMMON STOCK USD.01								
		Local	32,467.000	30.423919	987,773.37	92.810000	3,013,262.27	2,025,488.90	0.54
		Base		30.423919	987,773.37	92.810000	3,013,262.27	2,025,488.90	0.54
76009N100	RENT A CENTER INC COMMON STOCK USD.01								
		Local	32,593.000	12.259129	399,561.78	25.530000	832,099.29	432,537.51	0.15
		Base		12.259129	399,561.78	25.530000	832,099.29	432,537.51	0.15
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01								
		Local	21,868.000	11.940199	261,108.28	16.550000	361,915.40	100,807.12	0.06
		Base		11.940199	261,108.28	16.550000	361,915.40	100,807.12	0.06
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001								
		Local	83,049.000	16.633472	1,381,393.21	17.510000	1,454,187.99	72,794.78	0.26
		Base		16.633472	1,381,393.21	17.510000	1,454,187.99	72,794.78	0.26
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01								
		Local	4,115.000	58.218323	239,568.40	68.680000	282,618.20	43,049.80	0.05
		Base		58.218323	239,568.40	68.680000	282,618.20	43,049.80	0.05

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76680V108	RING ENERGY INC COMMON STOCK USD.001								
		Local	43,329.000	14.050241	608,782.90	1.460000	63,260.34	-545,522.56	0.01
		Base		14.050241	608,782.90	1.460000	63,260.34	-545,522.56	0.01
775133101	ROGERS CORP COMMON STOCK USD1.0								
		Local	13,474.000	53.437223	720,013.14	132.420000	1,784,227.08	1,064,213.94	0.32
		Base		53.437223	720,013.14	132.420000	1,784,227.08	1,064,213.94	0.32
781270103	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	22,548.000	10.626560	239,607.68	21.990000	495,830.52	256,222.84	0.09
		Base		10.626560	239,607.68	21.990000	495,830.52	256,222.84	0.09
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01								
		Local	20,582.000	8.205964	168,895.15	19.450000	400,319.90	231,424.75	0.07
		Base		8.205964	168,895.15	19.450000	400,319.90	231,424.75	0.07
783859101	S + T BANCORP INC COMMON STOCK USD2.5								
		Local	24,941.000	23.586388	588,268.11	34.220000	853,481.02	265,212.91	0.15
		Base		23.586388	588,268.11	34.220000	853,481.02	265,212.91	0.15
78454L100	SM ENERGY CO COMMON STOCK USD.01								
		Local	75,055.000	10.951058	821,931.68	9.480000	711,521.40	-110,410.28	0.13
		Base		10.951058	821,931.68	9.480000	711,521.40	-110,410.28	0.13
784635104	SPX CORP COMMON STOCK USD.01								
		Local	31,860.000	13.554556	431,848.17	37.950000	1,209,087.00	777,238.83	0.22
		Base		13.554556	431,848.17	37.950000	1,209,087.00	777,238.83	0.22
78463M107	SPS COMMERCE INC COMMON STOCK USD.001								
		Local	26,025.000	37.149841	966,824.62	50.540000	1,315,303.50	348,478.88	0.23
		Base		37.149841	966,824.62	50.540000	1,315,303.50	348,478.88	0.23
78469X107	SPX FLOW INC COMMON STOCK USD.01								
		Local	30,884.000	33.688328	1,040,430.32	33.710000	1,041,099.64	669.32	0.19
		Base		33.688328	1,040,430.32	33.710000	1,041,099.64	669.32	0.19
78470V108	SRC ENERGY INC COMMON STOCK USD.001								
		Local	177,456.000	8.570073	1,520,810.89	5.020000	890,829.12	-629,981.77	0.16
		Base		8.570073	1,520,810.89	5.020000	890,829.12	-629,981.77	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
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01								
		Local	10,623.000	50.749696	539,114.02	96.440000	1,024,482.12	485,368.10	0.18
		Base		50.749696	539,114.02	96.440000	1,024,482.12	485,368.10	0.18
78709Y105	SAIA INC COMMON STOCK USD.001								
		Local	18,798.000	36.853070	692,764.01	85.540000	1,607,980.92	915,216.91	0.29
		Base		36.853070	692,764.01	85.540000	1,607,980.92	915,216.91	0.29
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01								
		Local	6,384.000	73.308756	468,003.10	92.600000	591,158.40	123,155.30	0.11
		Base		73.308756	468,003.10	92.600000	591,158.40	123,155.30	0.11
801056102	SANMINA CORP COMMON STOCK USD.01								
		Local	50,104.000	17.621870	882,926.15	28.900000	1,448,005.60	565,079.45	0.26
		Base		17.621870	882,926.15	28.900000	1,448,005.60	565,079.45	0.26
804395101	SAUL CENTERS INC REIT USD.01								
		Local	8,460.000	43.706492	369,756.92	50.230000	424,945.80	55,188.88	0.08
		Base		43.706492	369,756.92	50.230000	424,945.80	55,188.88	0.08
806037107	SCANSOURCE INC COMMON STOCK								
		Local	18,662.000	35.422115	661,047.51	28.260000	527,388.12	-133,659.39	0.09
		Base		35.422115	661,047.51	28.260000	527,388.12	-133,659.39	0.09
807066105	SCHOLASTIC CORP COMMON STOCK USD.01								
		Local	20,229.000	31.824304	643,773.85	35.070000	709,431.03	65,657.18	0.13
		Base		31.824304	643,773.85	35.070000	709,431.03	65,657.18	0.13
808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1								
		Local	22,424.000	32.233849	722,811.84	33.540000	752,100.96	29,289.12	0.13
		Base		32.233849	722,811.84	33.540000	752,100.96	29,289.12	0.13
808CVR104	SCHULMAN A INC CVR COM COMMON STOCK								
		Local	21,096.000	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								
		Local	41,029.000	15.974345	655,411.39	12.360000	507,118.44	-148,292.95	0.09
		Base		15.974345	655,411.39	12.360000	507,118.44	-148,292.95	0.09

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811707801	SEACOAST BANKING CORP/FL COMMON STOCK USD.1								
		Local	37,396.000	26.753740	1,000,482.87	23.340000	872,822.64	-127,660.23	0.16
		Base		26.753740	1,000,482.87	23.340000	872,822.64	-127,660.23	0.16
811904101	SEACOR HOLDINGS INC COMMON STOCK USD.01								
		Local	12,679.000	46.438237	588,790.41	46.970000	595,532.63	6,742.22	0.11
		Base		46.438237	588,790.41	46.970000	595,532.63	6,742.22	0.11
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001								
		Local	78,610.000	13.678291	1,075,250.49	16.220000	1,275,054.20	199,803.71	0.23
		Base		13.678291	1,075,250.49	16.220000	1,275,054.20	199,803.71	0.23
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0								
		Local	43,029.000	22.001507	946,702.83	79.630000	3,426,399.27	2,479,696.44	0.61
		Base		22.001507	946,702.83	79.630000	3,426,399.27	2,479,696.44	0.61
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25								
		Local	4,808.000	27.435372	131,909.27	27.480000	132,123.84	214.57	0.02
		Base		27.435372	131,909.27	27.480000	132,123.84	214.57	0.02
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001								
		Local	33,426.000	23.131097	773,180.04	30.400000	1,016,150.40	242,970.36	0.18
		Base		23.131097	773,180.04	30.400000	1,016,150.40	242,970.36	0.18
819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01								
		Local	18,988.000	43.052699	817,484.65	99.160000	1,882,850.08	1,065,365.43	0.34
		Base		43.052699	817,484.65	99.160000	1,882,850.08	1,065,365.43	0.34
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01								
		Local	7,067.000	29.880531	211,165.71	30.740000	217,239.58	6,073.87	0.04
		Base		29.880531	211,165.71	30.740000	217,239.58	6,073.87	0.04
82568P304	SHUTTERFLY INC COMMON STOCK USD.0001								
		Local	24,905.000	45.954548	1,144,498.03	50.880000	1,267,166.40	122,668.37	0.23
		Base		45.954548	1,144,498.03	50.880000	1,267,166.40	122,668.37	0.23
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01								
		Local	13,556.000	45.441226	616,001.26	35.110000	475,951.16	-140,050.10	0.08
		Base		45.441226	616,001.26	35.110000	475,951.16	-140,050.10	0.08

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828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01								
		Local	69,615.000	22.371340	1,557,380.85	24.000000	1,670,760.00	113,379.15	0.30
		Base		22.371340	1,557,380.85	24.000000	1,670,760.00	113,379.15	0.30
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01								
		Local	29,209.000	32.070424	936,745.02	64.200000	1,875,217.80	938,472.78	0.33
		Base		32.070424	936,745.02	64.200000	1,875,217.80	938,472.78	0.33
830879102	SKYWEST INC COMMON STOCK								
		Local	37,200.000	16.286128	605,843.97	57.260000	2,130,072.00	1,524,228.03	0.38
		Base		16.286128	605,843.97	57.260000	2,130,072.00	1,524,228.03	0.38
83125X103	SLEEP NUMBER CORP COMMON STOCK USD.01								
		Local	21,943.000	20.558406	451,113.10	41.840000	918,095.12	466,982.02	0.16
		Base		20.558406	451,113.10	41.840000	918,095.12	466,982.02	0.16
83417M104	SOLAREDGE TECHNOLOGIES INC COMMON STOCK USD.0001								
		Local	32,421.000	28.146503	912,537.78	81.920000	2,655,928.32	1,743,390.54	0.47
		Base		28.146503	912,537.78	81.920000	2,655,928.32	1,743,390.54	0.47
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01								
		Local	17,367.000	16.793363	291,650.34	26.910000	467,345.97	175,695.63	0.08
		Base		16.793363	291,650.34	26.910000	467,345.97	175,695.63	0.08
838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25								
		Local	67,083.000	28.004257	1,878,609.54	32.340000	2,169,464.22	290,854.68	0.39
		Base		28.004257	1,878,609.54	32.340000	2,169,464.22	290,854.68	0.39
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25								
		Local	23,042.000	27.223136	627,275.51	32.930000	758,773.06	131,497.55	0.14
		Base		27.223136	627,275.51	32.930000	758,773.06	131,497.55	0.14
847215100	SPARTANNASH CO COMMON STOCK								
		Local	26,391.000	21.773342	574,620.28	10.770000	284,231.07	-290,389.21	0.05
		Base		21.773342	574,620.28	10.770000	284,231.07	-290,389.21	0.05
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	77,333.000	11.042016	853,912.24	7.340000	567,624.22	-286,288.02	0.10
		Base		11.042016	853,912.24	7.340000	567,624.22	-286,288.02	0.10

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84863T106	SPOK HOLDINGS INC COMMON STOCK USD.0001								
		Local	12,973.000	14.965429	194,146.51	11.750000	152,432.75	-41,713.76	0.03
		Base		14.965429	194,146.51	11.750000	152,432.75	-41,713.76	0.03
852857200	STAMPS.COM INC COMMON STOCK USD.001								
		Local	11,828.000	48.934215	578,793.90	64.360000	761,250.08	182,456.18	0.14
		Base		48.934215	578,793.90	64.360000	761,250.08	182,456.18	0.14
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0								
		Local	14,607.000	22.568331	329,655.61	44.310000	647,236.17	317,580.56	0.12
		Base		22.568331	329,655.61	44.310000	647,236.17	317,580.56	0.12
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5								
		Local	9,212.000	45.776913	421,696.92	68.750000	633,325.00	211,628.08	0.11
		Base		45.776913	421,696.92	68.750000	633,325.00	211,628.08	0.11
858586100	STEPAN CO COMMON STOCK USD1.0								
		Local	14,778.000	47.044302	695,220.70	95.390000	1,409,673.42	714,452.72	0.25
		Base		47.044302	695,220.70	95.390000	1,409,673.42	714,452.72	0.25
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0								
		Local	17,228.000	21.612995	372,348.67	35.820000	617,106.96	244,758.29	0.11
		Base		21.612995	372,348.67	35.820000	617,106.96	244,758.29	0.11
86272C103	STRATEGIC EDUCATION INC COMMON STOCK USD.01								
		Local	15,935.000	54.283704	865,010.83	169.230000	2,696,680.05	1,831,669.22	0.48
		Base		54.283704	865,010.83	169.230000	2,696,680.05	1,831,669.22	0.48
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0								
		Local	12,685.000	36.408568	461,842.69	41.010000	520,211.85	58,369.16	0.09
		Base		36.408568	461,842.69	41.010000	520,211.85	58,369.16	0.09
866082100	SUMMIT HOTEL PROPERTIES INC REIT								
		Local	76,368.000	13.823115	1,055,643.66	11.160000	852,266.88	-203,376.78	0.15
		Base		13.823115	1,055,643.66	11.160000	852,266.88	-203,376.78	0.15
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01								
		Local	65,268.000	11.986821	782,355.82	6.240000	407,272.32	-375,083.50	0.07
		Base		11.986821	782,355.82	6.240000	407,272.32	-375,083.50	0.07

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868157108	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001								
		Local	113,856.000	5.747755	654,416.36	0.334800	38,118.99	-616,297.37	0.01
		Base		5.747755	654,416.36	0.334800	38,118.99	-616,297.37	0.01
868168105	SUPERIOR INDUSTRIES INTL COMMON STOCK								
		Local	16,777.000	19.317976	324,097.69	2.750000	46,136.75	-277,960.94	0.01
		Base		19.317976	324,097.69	2.750000	46,136.75	-277,960.94	0.01
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	38,036.000	19.908230	757,229.45	27.030000	1,028,113.08	270,883.63	0.18
		Base		19.908230	757,229.45	27.030000	1,028,113.08	270,883.63	0.18
868873100	SURMODICS INC COMMON STOCK USD.05								
		Local	9,737.000	18.132752	176,558.61	47.060000	458,223.22	281,664.61	0.08
		Base		18.132752	176,558.61	47.060000	458,223.22	281,664.61	0.08
871237103	SYKES ENTERPRISES INC COMMON STOCK USD.01								
		Local	28,673.000	19.547695	560,491.05	29.000000	831,517.00	271,025.95	0.15
		Base		19.547695	560,491.05	29.000000	831,517.00	271,025.95	0.15
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001								
		Local	68,218.000	12.119852	826,792.04	10.660000	727,203.88	-99,588.16	0.13
		Base		12.119852	826,792.04	10.660000	727,203.88	-99,588.16	0.13
873379101	TABULA RASA HEALTHCARE INC COMMON STOCK USD.0001								
		Local	13,265.000	45.993491	610,103.66	56.800000	753,452.00	143,348.34	0.13
		Base		45.993491	610,103.66	56.800000	753,452.00	143,348.34	0.13
87357P100	TACTILE SYSTEMS TECHNOLOGY I COMMON STOCK USD.001								
		Local	12,439.000	34.650270	431,014.71	50.440000	627,423.16	196,408.45	0.11
		Base		34.650270	431,014.71	50.440000	627,423.16	196,408.45	0.11
87403A107	TAILORED BRANDS INC COMMON STOCK USD.01								
		Local	36,436.000	32.725298	1,192,378.96	5.420000	197,483.12	-994,895.84	0.04
		Base		32.725298	1,192,378.96	5.420000	197,483.12	-994,895.84	0.04
878155100	TEAM INC COMMON STOCK USD.3								
		Local	21,963.000	28.487672	625,674.73	16.480000	361,950.24	-263,724.49	0.06
		Base		28.487672	625,674.73	16.480000	361,950.24	-263,724.49	0.06

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87874R100	TECHTARGET COMMON STOCK USD.001								
		Local	15,829.000	20.114588	318,393.81	23.740000	375,780.46	57,386.65	0.07
		Base		20.114588	318,393.81	23.740000	375,780.46	57,386.65	0.07
880345103	TENNANT CO COMMON STOCK USD.375								
		Local	13,199.000	45.163585	596,114.16	68.390000	902,679.61	306,565.45	0.16
		Base		45.163585	596,114.16	68.390000	902,679.61	306,565.45	0.16
88162F105	TETRA TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	91,767.000	8.389563	769,885.03	1.660000	152,333.22	-617,551.81	0.03
		Base		8.389563	769,885.03	1.660000	152,333.22	-617,551.81	0.03
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001								
		Local	84,855.000	12.031984	1,020,974.02	7.000000	593,985.00	-426,989.02	0.11
		Base		12.031984	1,020,974.02	7.000000	593,985.00	-426,989.02	0.11
88677Q109	TILE SHOP HLDGS INC COMMON STOCK USD.0001								
		Local	28,060.000	14.875063	417,394.28	2.690000	75,481.40	-341,912.88	0.01
		Base		14.875063	417,394.28	2.690000	75,481.40	-341,912.88	0.01
887399103	TIMKENSTEEL CORP COMMON STOCK								
		Local	28,657.000	17.548155	502,877.48	5.220000	149,589.54	-353,287.94	0.03
		Base		17.548155	502,877.48	5.220000	149,589.54	-353,287.94	0.03
88830M102	TITAN INTERNATIONAL INC COMMON STOCK								
		Local	36,753.000	20.768390	763,300.62	2.600000	95,557.80	-667,742.82	0.02
		Base		20.768390	763,300.62	2.600000	95,557.80	-667,742.82	0.02
88870P106	TIVO CORP COMMON STOCK USD.001								
		Local	90,692.000	13.723680	1,244,628.02	7.530000	682,910.76	-561,717.26	0.12
		Base		13.723680	1,244,628.02	7.530000	682,910.76	-561,717.26	0.12
88870R102	TIVITY HEALTH INC COMMON STOCK USD.001								
		Local	34,656.000	17.506270	606,697.31	18.260000	632,818.56	26,121.25	0.11
		Base		17.506270	606,697.31	18.260000	632,818.56	26,121.25	0.11
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1								
		Local	9,032.000	46.377188	418,878.76	79.100000	714,431.20	295,552.44	0.13
		Base		46.377188	418,878.76	79.100000	714,431.20	295,552.44	0.13

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89055F103	TOPBUILD CORP COMMON STOCK								
		Local	25,011.000	30.855426	771,725.06	92.620000	2,316,518.82	1,544,793.76	0.41
		Base		30.855426	771,725.06	92.620000	2,316,518.82	1,544,793.76	0.41
894650100	TREDEGAR CORP COMMON STOCK								
		Local	18,572.000	19.514425	362,421.91	17.290000	321,109.88	-41,312.03	0.06
		Base		19.514425	362,421.91	17.290000	321,109.88	-41,312.03	0.06
89679E300	TRIUMPH BANCORP INC COMMON STOCK USD.01								
		Local	17,821.000	41.435673	738,425.12	29.990000	534,451.79	-203,973.33	0.10
		Base		41.435673	738,425.12	29.990000	534,451.79	-203,973.33	0.10
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001								
		Local	36,253.000	27.138012	983,834.36	20.780000	753,337.34	-230,497.02	0.13
		Base		27.138012	983,834.36	20.780000	753,337.34	-230,497.02	0.13
89785X101	TRUEBLUE INC COMMON STOCK								
		Local	29,155.000	18.476275	538,675.79	19.410000	565,898.55	27,222.76	0.10
		Base		18.476275	538,675.79	19.410000	565,898.55	27,222.76	0.10
898349105	TRUSTCO BANK CORP NY COMMON STOCK USD1.0								
		Local	70,302.000	5.667407	398,430.02	7.670000	539,216.34	140,786.32	0.10
		Base		5.667407	398,430.02	7.670000	539,216.34	140,786.32	0.10
89854H102	TTEC HOLDINGS INC COMMON STOCK USD.01								
		Local	10,098.000	20.644401	208,467.16	46.910000	473,697.18	265,230.02	0.08
		Base		20.644401	208,467.16	46.910000	473,697.18	265,230.02	0.08
902104108	II VI INC COMMON STOCK								
		Local	43,391.000	23.253868	1,009,008.60	37.510000	1,627,596.41	618,587.81	0.29
		Base		23.253868	1,009,008.60	37.510000	1,627,596.41	618,587.81	0.29
90328M107	USANA HEALTH SCIENCES INC COMMON STOCK USD.001								
		Local	9,662.000	61.822425	597,328.27	67.970000	656,726.14	59,397.87	0.12
		Base		61.822425	597,328.27	67.970000	656,726.14	59,397.87	0.12
90333L201	US CONCRETE INC COMMON STOCK USD.001								
		Local	11,473.000	45.881810	526,402.01	40.520000	464,885.96	-61,516.05	0.08
		Base		45.881810	526,402.01	40.520000	464,885.96	-61,516.05	0.08

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Base Currency: USD - US DOLLAR

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90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01								
		Local	9,268.000	52.909389	490,364.22	133.520000	1,237,463.36	747,099.14	0.22
		Base		52.909389	490,364.22	133.520000	1,237,463.36	747,099.14	0.22
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01								
		Local	53,458.000	32.293578	1,726,350.09	10.170000	543,667.86	-1,182,682.23	0.10
		Base		32.293578	1,726,350.09	10.170000	543,667.86	-1,182,682.23	0.10
90385V107	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001								
		Local	28,610.000	21.914014	626,959.94	11.940000	341,603.40	-285,356.54	0.06
		Base		21.914014	626,959.94	11.940000	341,603.40	-285,356.54	0.06
904677200	UNIFI INC COMMON STOCK USD.1								
		Local	10,574.000	30.104285	318,322.71	19.240000	203,443.76	-114,878.95	0.04
		Base		30.104285	318,322.71	19.240000	203,443.76	-114,878.95	0.04
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1								
		Local	11,156.000	73.038859	814,821.51	195.910000	2,185,571.96	1,370,750.45	0.39
		Base		73.038859	814,821.51	195.910000	2,185,571.96	1,370,750.45	0.39
909214306	UNISYS CORP COMMON STOCK USD.01								
		Local	37,647.000	18.043858	679,297.13	6.540000	246,211.38	-433,085.75	0.04
		Base		18.043858	679,297.13	6.540000	246,211.38	-433,085.75	0.04
909218109	UNIT CORP COMMON STOCK USD.2								
		Local	40,410.000	23.121873	934,354.87	3.030000	122,442.30	-811,912.57	0.02
		Base		23.121873	934,354.87	3.030000	122,442.30	-811,912.57	0.02
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0								
		Local	57,434.000	16.362500	939,763.80	26.410000	1,516,831.94	577,068.14	0.27
		Base		16.362500	939,763.80	26.410000	1,516,831.94	577,068.14	0.27
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001								
		Local	15,565.000	24.025748	373,960.76	45.160000	702,915.40	328,954.64	0.13
		Base		24.025748	373,960.76	45.160000	702,915.40	328,954.64	0.13
910710102	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001								
		Local	15,678.000	21.958468	344,264.86	11.720000	183,746.16	-160,518.70	0.03
		Base		21.958468	344,264.86	11.720000	183,746.16	-160,518.70	0.03

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01								
		Local	38,316.000	21.907731	839,416.61	8.040000	308,060.64	-531,355.97	0.05
		Base		21.907731	839,416.61	8.040000	308,060.64	-531,355.97	0.05
913456109	UNIVERSAL CORP/VA COMMON STOCK								
		Local	18,144.000	48.204455	874,621.63	50.060000	908,288.64	33,667.01	0.16
		Base		48.204455	874,621.63	50.060000	908,288.64	33,667.01	0.16
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01								
		Local	10,070.000	30.107990	303,187.46	45.150000	454,660.50	151,473.04	0.08
		Base		30.107990	303,187.46	45.150000	454,660.50	151,473.04	0.08
913543104	UNIVERSAL FOREST PRODUCTS COMMON STOCK								
		Local	44,559.000	13.633997	607,517.27	39.100000	1,742,256.90	1,134,739.63	0.31
		Base		13.633997	607,517.27	39.100000	1,742,256.90	1,134,739.63	0.31
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01								
		Local	9,207.000	44.669450	411,271.63	96.690000	890,224.83	478,953.20	0.16
		Base		44.669450	411,271.63	96.690000	890,224.83	478,953.20	0.16
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01								
		Local	23,145.000	17.125481	396,369.25	25.000000	578,625.00	182,255.75	0.10
		Base		17.125481	396,369.25	25.000000	578,625.00	182,255.75	0.10
917286205	URSTADT BIDDLE CLASS A REIT USD.01								
		Local	21,711.000	19.655669	426,744.22	20.990000	455,713.89	28,969.67	0.08
		Base		19.655669	426,744.22	20.990000	455,713.89	28,969.67	0.08
91732J102	US ECOLOGY INC COMMON STOCK USD.01								
		Local	16,041.000	47.703199	765,207.02	60.570000	971,603.37	206,396.35	0.17
		Base		47.703199	765,207.02	60.570000	971,603.37	206,396.35	0.17
921659108	VANDA PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	38,537.000	19.562084	753,864.05	14.090000	542,986.33	-210,877.72	0.10
		Base		19.562084	753,864.05	14.090000	542,986.33	-210,877.72	0.10
92214X106	VAREX IMAGING CORP COMMON STOCK USD.01								
		Local	27,820.000	28.571454	794,857.84	26.350000	733,057.00	-61,800.84	0.13
		Base		28.571454	794,857.84	26.350000	733,057.00	-61,800.84	0.13

& 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
92240M108	VECTOR GROUP LTD COMMON STOCK USD.1								
		Local	78,877.000	11.589037	914,108.47	11.680000	921,283.36	7,174.89	0.16
		Base		11.589037	914,108.47	11.680000	921,283.36	7,174.89	0.16
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01								
		Local	35,342.000	34.263518	1,210,941.26	9.260000	327,266.92	-883,674.34	0.06
		Base		34.263518	1,210,941.26	9.260000	327,266.92	-883,674.34	0.06
92335C106	VERA BRADLEY INC COMMON STOCK								
		Local	15,189.000	16.377386	248,756.12	10.590000	160,851.51	-87,904.61	0.03
		Base		16.377386	248,756.12	10.590000	160,851.51	-87,904.61	0.03
923451108	VERITEX HOLDINGS INC COMMON STOCK USD.01								
		Local	33,109.000	24.923006	825,175.79	23.600000	781,372.40	-43,803.39	0.14
		Base		24.923006	825,175.79	23.600000	781,372.40	-43,803.39	0.14
923454102	VERITIV CORP COMMON STOCK USD.01								
		Local	9,343.000	41.220709	385,125.08	16.560000	154,720.08	-230,405.00	0.03
		Base		41.220709	385,125.08	16.560000	154,720.08	-230,405.00	0.03
92552R406	VIAD CORP COMMON STOCK USD1.5								
		Local	14,723.000	24.288900	357,605.47	64.630000	951,547.49	593,942.02	0.17
		Base		24.288900	357,605.47	64.630000	951,547.49	593,942.02	0.17
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001								
		Local	166,169.000	6.577508	1,092,977.87	13.890000	2,308,087.41	1,215,109.54	0.41
		Base		6.577508	1,092,977.87	13.890000	2,308,087.41	1,215,109.54	0.41
925815102	VICOR CORP COMMON STOCK USD.01								
		Local	11,798.000	13.054213	154,013.60	30.490000	359,721.02	205,707.42	0.06
		Base		13.054213	154,013.60	30.490000	359,721.02	205,707.42	0.06
92827P102	VIRTUSA CORP COMMON STOCK USD.01								
		Local	20,175.000	25.038310	505,147.90	36.140000	729,124.50	223,976.60	0.13
		Base		25.038310	505,147.90	36.140000	729,124.50	223,976.60	0.13
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01								
		Local	5,085.000	107.657976	547,440.81	106.690000	542,518.65	-4,922.16	0.10
		Base		107.657976	547,440.81	106.690000	542,518.65	-4,922.16	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
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01								
		Local	41,996.000	19.804640	831,715.68	5.590000	234,757.64	-596,958.04	0.04
		Base		19.804640	831,715.68	5.590000	234,757.64	-596,958.04	0.04
92849E101	VITAMIN SHOPPE INC COMMON STOCK USD.01								
		Local	11,359.000	39.340606	446,869.94	6.450000	73,265.55	-373,604.39	0.01
		Base		39.340606	446,869.94	6.450000	73,265.55	-373,604.39	0.01
92886T201	VONAGE HOLDINGS CORP COMMON STOCK USD.001								
		Local	162,076.000	8.563552	1,387,946.29	13.220000	2,142,644.72	754,698.43	0.38
		Base		8.563552	1,387,946.29	13.220000	2,142,644.72	754,698.43	0.38
929236107	WD 40 CO COMMON STOCK USD.001								
		Local	10,028.000	60.593153	607,628.14	182.300000	1,828,104.40	1,220,476.26	0.33
		Base		60.593153	607,628.14	182.300000	1,828,104.40	1,220,476.26	0.33
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01								
		Local	40,274.000	14.002668	563,943.47	13.640000	549,337.36	-14,606.11	0.10
		Base		14.002668	563,943.47	13.640000	549,337.36	-14,606.11	0.10
930059100	WADDELL + REED FINANCIAL A COMMON STOCK USD.01								
		Local	54,567.000	17.661586	963,739.74	16.170000	882,348.39	-81,391.35	0.16
		Base		17.661586	963,739.74	16.170000	882,348.39	-81,391.35	0.16
93148P102	WALKER + DUNLOP INC COMMON STOCK								
		Local	20,539.000	21.861905	449,021.66	55.860000	1,147,308.54	698,286.88	0.20
		Base		21.861905	449,021.66	55.860000	1,147,308.54	698,286.88	0.20
93964W108	WASHINGTON PRIME GROUP INC REIT USD.0001								
		Local	135,816.000	6.965628	946,043.71	3.230000	438,685.68	-507,358.03	0.08
		Base		6.965628	946,043.71	3.230000	438,685.68	-507,358.03	0.08
939653101	WASHINGTON REIT REIT USD.01								
		Local	58,134.000	27.209284	1,581,784.52	26.490000	1,539,969.66	-41,814.86	0.27
		Base		27.209284	1,581,784.52	26.490000	1,539,969.66	-41,814.86	0.27
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1								
		Local	20,114.000	41.627025	837,285.99	91.630000	1,843,045.82	1,005,759.83	0.33
		Base		41.627025	837,285.99	91.630000	1,843,045.82	1,005,759.83	0.33

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
957090103	WESTAMERICA BANCORPORATION COMMON STOCK								
		Local	19,563.000	47.668712	932,543.02	61.610000	1,205,276.43	272,733.41	0.21
		Base		47.668712	932,543.02	61.610000	1,205,276.43	272,733.41	0.21
966084204	WHITESTONE REIT REIT USD.001								
		Local	28,944.000	12.949417	374,807.92	12.420000	359,484.48	-15,323.44	0.06
		Base		12.949417	374,807.92	12.420000	359,484.48	-15,323.44	0.06
966387409	WHITING PETROLEUM CORP COMMON STOCK USD.001								
		Local	66,467.000	25.631847	1,703,672.00	6.630000	440,676.21	-1,262,995.79	0.08
		Base		25.631847	1,703,672.00	6.630000	440,676.21	-1,262,995.79	0.08
974155103	WINGSTOP INC COMMON STOCK USD.01								
		Local	21,346.000	33.153121	707,686.52	100.170000	2,138,228.82	1,430,542.30	0.38
		Base		33.153121	707,686.52	100.170000	2,138,228.82	1,430,542.30	0.38
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5								
		Local	21,066.000	16.026285	337,609.73	32.020000	674,533.32	336,923.59	0.12
		Base		16.026285	337,609.73	32.020000	674,533.32	336,923.59	0.12
97717P104	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01								
		Local	85,746.000	8.580138	735,712.48	4.810000	412,438.26	-323,274.22	0.07
		Base		8.580138	735,712.48	4.810000	412,438.26	-323,274.22	0.07
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0								
		Local	64,444.000	21.277537	1,371,209.59	25.950000	1,672,321.80	301,112.21	0.30
		Base		21.277537	1,371,209.59	25.950000	1,672,321.80	301,112.21	0.30
981419104	WORLD ACCEPTANCE CORP COMMON STOCK								
		Local	4,601.000	71.474325	328,853.37	132.900000	611,472.90	282,619.53	0.11
		Base		71.474325	328,853.37	132.900000	611,472.90	282,619.53	0.11
984017103	XENIA HOTELS + RESORTS INC REIT USD.01								
		Local	81,788.000	21.580359	1,765,014.38	20.210000	1,652,935.48	-112,078.90	0.29
		Base		21.580359	1,765,014.38	20.210000	1,652,935.48	-112,078.90	0.29
98401F105	XENCOR INC COMMON STOCK USD.01								
		Local	34,780.000	44.248677	1,538,968.98	37.280000	1,296,598.40	-242,370.58	0.23
		Base		44.248677	1,538,968.98	37.280000	1,296,598.40	-242,370.58	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
98421B100	XPERI CORP COMMON STOCK USD.001								
		35,805.000	Local	20.668254	740,026.83	18.320000	655,947.60	-84,079.23	0.12
			Base	20.668254	740,026.83	18.320000	655,947.60	-84,079.23	0.12
989817101	ZUMIEZ INC COMMON STOCK								
		13,820.000	Local	25.159908	347,709.93	25.980000	359,043.60	11,333.67	0.06
			Base	25.159908	347,709.93	25.980000	359,043.60	11,333.67	0.06
G1991C105	CARDTRONICS PLC A COMMON STOCK								
		27,259.000	Local	27.171225	740,660.41	29.620000	807,411.58	66,751.17	0.14
			Base	27.171225	740,660.41	29.620000	807,411.58	66,751.17	0.14
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001								
		146,773.000	Local	9.163996	1,345,027.14	2.370000	347,852.01	-997,175.13	0.06
			Base	9.163996	1,345,027.14	2.370000	347,852.01	-997,175.13	0.06
G3323L100	FABRINET COMMON STOCK USD.01								
		26,744.000	Local	26.188045	700,373.08	50.490000	1,350,304.56	649,931.48	0.24
			Base	26.188045	700,373.08	50.490000	1,350,304.56	649,931.48	0.24
G4740B105	ICHOR HOLDINGS LTD COMMON STOCK USD.0001								
		16,249.000	Local	25.756370	418,515.26	21.260000	345,453.74	-73,061.52	0.06
			Base	25.756370	418,515.26	21.260000	345,453.74	-73,061.52	0.06
G5005R107	JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002								
		21,906.000	Local	34.998379	766,674.49	49.280000	1,079,527.68	312,853.19	0.19
			Base	34.998379	766,674.49	49.280000	1,079,527.68	312,853.19	0.19
G6359F103	NABORS INDUSTRIES LTD COMMON STOCK USD.001								
		241,316.000	Local	2.549632	615,267.02	1.680000	405,410.88	-209,856.14	0.07
			Base	2.549632	615,267.02	1.680000	405,410.88	-209,856.14	0.07
G65431101	NOBLE CORP PLC COMMON STOCK USD.01								
		180,909.000	Local	4.530369	819,584.56	1.600000	289,454.40	-530,130.16	0.05
			Base	4.530369	819,584.56	1.600000	289,454.40	-530,130.16	0.05
G8232Y101	SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01								
		9,173.000	Local	29.627344	271,771.63	28.410000	260,604.93	-11,166.70	0.05
			Base	29.627344	271,771.63	28.410000	260,604.93	-11,166.70	0.05

& Issue has redenominated but Local is not converted
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Holdings

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

As of: *August 31, 2019* *View Date:* *September 10, 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
G8827U100	THIRD POINT REINSURANCE LTD COMMON STOCK USD.1								
		54,144.000	Local	16.285706	881,773.26	9.420000	510,036.48	-371,736.78	0.09
			Base	16.285706	881,773.26	9.420000	510,036.48	-371,736.78	0.09
L9340P101	TRINSEO SA COMMON STOCK USD.01								
		29,594.000	Local	35.011200	1,036,121.46	35.090000	1,038,453.46	2,332.00	0.18
			Base	35.011200	1,036,121.46	35.090000	1,038,453.46	2,332.00	0.18
US DOLLAR Total									
		22,751,419.000	Local		466,956,317.61		550,007,250.88	83,050,933.27	97.92
			Base		466,956,317.61		550,007,250.88	83,050,933.27	97.92
EQUITY Total									
		22,751,419.000	Base		466,956,317.61		550,007,250.88	83,050,933.27	97.92

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Books Closed

Holdings

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

As of: *August 31, 2019*

View Date: *September 10, 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								
		34,428,298.090	Base	478,639,888.86		561,690,261.40	83,050,372.54	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	-0.020	1.000000	-0.02	1.000000	-0.02	0.00	0.00
		Base		1.000000	-0.02	1.000000	-0.02	0.00	0.00
US DOLLAR Total									
		Local	-0.020		-0.02		-0.02	0.00	0.00
		Base			-0.02		-0.02	0.00	0.00
CASH Total									
		Base	-0.020		-0.02		-0.02	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					2.194964	31 Dec 2030		
		Local	5,602,186.470	100.069697	5,606,091.05	100.060000	5,605,547.78	-543.27	0.24
		Base		100.069697	5,606,091.05	100.060000	5,605,547.78	-543.27	0.24
0347M3X17	ANGLESEA FDG PLC and ANG					2.250000	01 Oct 2019		
		Local	10,000,000.000	99.812500	9,981,250.00	99.812500	9,981,250.00	0.00	0.43
		Base		99.812500	9,981,250.00	99.812500	9,981,250.00	0.00	0.43
04821UXU1	ATLANTIC ASSET SECUR					2.160000	28 Oct 2019		
		Local	10,000,000.000	99.658000	9,965,800.00	99.658000	9,965,800.00	0.00	0.43
		Base		99.658000	9,965,800.00	99.658000	9,965,800.00	0.00	0.43
2063C1WD8	CONCORD MIN CPTL CO					2.230000	13 Sep 2019		
		Local	11,000,000.000	99.925667	10,991,823.33	99.925667	10,991,823.33	0.00	0.48
		Base		99.925667	10,991,823.33	99.925667	10,991,823.33	0.00	0.48
38346MW34	GOTHAM FDG CORP					2.280000	03 Sep 2019		
		Local	10,000,000.000	99.987333	9,998,733.33	99.987333	9,998,733.33	0.00	0.43
		Base		99.987333	9,998,733.33	99.987333	9,998,733.33	0.00	0.43

& 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
41282KX94	HARLEY-DAVIDSON FND CP					2.170000	09 Oct 2019		
		9,000,000.000	Local	99.770944	8,979,385.00	99.770944	8,979,385.00	0.00	0.39
			Base	99.770944	8,979,385.00	99.770944	8,979,385.00	0.00	0.39
45779QWK8	INSTITUTIONAL SECURED					2.270000	19 Sep 2019		
		10,000,000.000	Local	99.886500	9,988,650.00	99.886500	9,988,650.00	0.00	0.43
			Base	99.886500	9,988,650.00	99.886500	9,988,650.00	0.00	0.43
52952MWD8	LEXINGTN PKR CAP CO LL					2.180000	13 Sep 2019		
		10,000,000.000	Local	99.939444	9,993,944.44	99.939444	9,993,944.44	0.00	0.43
			Base	99.939444	9,993,944.44	99.939444	9,993,944.44	0.00	0.43
66844DXM9	NORTHWESTERN UNIVERS					2.210000	21 Oct 2019		
		8,000,000.000	Local	99.693056	7,975,444.44	99.693056	7,975,444.44	0.00	0.35
			Base	99.693056	7,975,444.44	99.693056	7,975,444.44	0.00	0.35
66844DYJ5	NORTHWESTERN UNIVERS					2.050000	18 Nov 2019		
		9,211,000.000	Local	99.555833	9,170,087.81	99.555833	9,170,087.81	0.00	0.40
			Base	99.555833	9,170,087.81	99.555833	9,170,087.81	0.00	0.40
91058UW66	UNITED HEALTHCARE CO					2.240000	06 Sep 2019		
		5,000,000.000	Local	99.968889	4,998,444.44	99.968889	4,998,444.44	0.00	0.22
			Base	99.968889	4,998,444.44	99.968889	4,998,444.44	0.00	0.22
96327SXU1	WHEELS INC					2.100000	28 Oct 2019		
		10,000,000.000	Local	99.667500	9,966,750.00	99.667500	9,966,750.00	0.00	0.43
			Base	99.667500	9,966,750.00	99.667500	9,966,750.00	0.00	0.43
US DOLLAR Total									
		107,813,186.470	Local		107,616,403.84		107,615,860.57	-543.27	4.66
			Base		107,616,403.84		107,615,860.57	-543.27	4.66
CASH EQUIVALENT Total									
		107,813,186.470	Base		107,616,403.84		107,615,860.57	-543.27	4.66

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
001055AJ1	AFLAC INC SR UNSECURED 02/22 4					4.000000	15 Feb 2022		
		5,000,000.000	Local	99.955837	4,997,791.83	104.867198	5,243,359.90	245,568.07	0.23
			Base	99.955837	4,997,791.83	104.867198	5,243,359.90	245,568.07	0.23
00206RGL0	AT+T INC SR UNSECURED 02/28 4.1					4.100000	15 Feb 2028		
		10,205,000.000	Local	100.255522	10,231,076.04	109.289368	11,152,980.00	921,903.96	0.48
			Base	100.255522	10,231,076.04	109.289368	11,152,980.00	921,903.96	0.48
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	117.594929	11,832,401.76	1,783,719.82	0.51
			Base	99.867640	10,048,681.94	117.594929	11,832,401.76	1,783,719.82	0.51
020002BE0	ALLSTATE CORP SR UNSECURED 03/21 VAR					2.759880	29 Mar 2021		
		5,000,000.000	Local	100.000000	5,000,000.00	100.109636	5,005,481.80	5,481.80	0.22
			Base	100.000000	5,000,000.00	100.109636	5,005,481.80	5,481.80	0.22
02079KAB3	ALPHABET INC SR UNSECURED 02/24 3.375					3.375000	25 Feb 2024		
		5,000,000.000	Local	104.680786	5,234,039.28	106.850000	5,342,500.00	108,460.72	0.23
			Base	104.680786	5,234,039.28	106.850000	5,342,500.00	108,460.72	0.23
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15					8.150000	19 Mar 2038		
		5,000,000.000	Local	99.773071	4,988,653.55	163.531613	8,176,580.65	3,187,927.10	0.35
			Base	99.773071	4,988,653.55	163.531613	8,176,580.65	3,187,927.10	0.35
025816BT5	AMERICAN EXPRESS CO SR UNSECURED 02/23 VAR					2.782250	27 Feb 2023		
		10,000,000.000	Local	100.000000	10,000,000.00	100.101970	10,010,197.00	10,197.00	0.43
			Base	100.000000	10,000,000.00	100.101970	10,010,197.00	10,197.00	0.43
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A					2.803750	15 Oct 2025		
		4,000,000.000	Local	100.000000	4,000,000.00	99.554090	3,982,163.60	-17,836.40	0.17
Original Face:		4,000,000.000	Base	100.000000	4,000,000.00	99.554090	3,982,163.60	-17,836.40	0.17
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625					6.625000	15 Feb 2029		
		3,000,000.000	Local	99.942579	2,998,277.37	125.957214	3,778,716.42	780,439.05	0.16
			Base	99.942579	2,998,277.37	125.957214	3,778,716.42	780,439.05	0.16
02665WBJ9	AMERICAN HONDA FINANCE SR UNSECURED 09/21 VAR					3.063000	09 Sep 2021		
		10,000,000.000	Local	100.000000	10,000,000.00	100.653000	10,065,300.00	65,300.00	0.44
			Base	100.000000	10,000,000.00	100.653000	10,065,300.00	65,300.00	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
026874CU9	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875					4.875000	01 Jun 2022		
		Local	5,000,000.000	103.894167	5,194,708.37	107.161521	5,358,076.05	163,367.68	0.23
		Base		103.894167	5,194,708.37	107.161521	5,358,076.05	163,367.68	0.23
037833BE9	APPLE INC SR UNSECURED 05/20 VAR					2.475630	06 May 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.213885	10,021,388.50	21,388.50	0.43
		Base		100.000000	10,000,000.00	100.213885	10,021,388.50	21,388.50	0.43
053332AV4	AUTOZONE INC SR UNSECURED 06/27 3.75					3.750000	01 Jun 2027		
		Local	10,000,000.000	99.996100	9,999,609.99	107.850576	10,785,057.60	785,447.61	0.47
		Base		99.996100	9,999,609.99	107.850576	10,785,057.60	785,447.61	0.47
05584PAE7	BMW VEHICLE LEASE TRUST BMWLT 2017 2 A4					2.190000	22 Mar 2021		
		Local	2,750,000.000	99.988815	2,749,692.40	100.040540	2,751,114.85	1,422.45	0.12
Original Face:		Base	2,750,000.000	99.988815	2,749,692.40	100.040540	2,751,114.85	1,422.45	0.12
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR					2.999250	25 Jun 2022		
		Local	10,000,000.000	100.257442	10,025,744.15	100.436046	10,043,604.60	17,860.45	0.43
		Base		100.257442	10,025,744.15	100.436046	10,043,604.60	17,860.45	0.43
06051GHT9	BANK OF AMERICA CORP SR UNSECURED 04/27 VAR					3.559000	23 Apr 2027		
		Local	5,000,000.000	102.393125	5,119,656.24	106.406220	5,320,311.00	200,654.76	0.23
		Base		102.393125	5,119,656.24	106.406220	5,320,311.00	200,654.76	0.23
06406FAD5	BANK OF NY MELLON CORP SR UNSECURED 08/23 2.2					2.200000	16 Aug 2023		
		Local	15,000,000.000	99.898488	14,984,773.20	100.764000	15,114,600.00	129,826.80	0.65
		Base		99.898488	14,984,773.20	100.764000	15,114,600.00	129,826.80	0.65
06406HDE6	BANK OF NY MELLON CORP SR UNSECURED 08/20 VAR					2.993750	17 Aug 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.772055	3,023,161.65	23,161.65	0.13
		Base		100.000000	3,000,000.00	100.772055	3,023,161.65	23,161.65	0.13
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125					3.125000	15 Mar 2026		
		Local	3,000,000.000	99.939383	2,998,181.49	105.988000	3,179,640.00	181,458.51	0.14
		Base		99.939383	2,998,181.49	105.988000	3,179,640.00	181,458.51	0.14
12527EAD0	CFCRE COMMERCIAL MORTGAGE TRUS CFCRE 2011 C1 A4 144A					4.961300	15 Apr 2044		
		Local	3,040,301.010	109.266615	3,322,033.99	103.397360	3,143,590.98	-178,443.01	0.14
Original Face:		Base	4,153,000.000	109.266615	3,322,033.99	103.397360	3,143,590.98	-178,443.01	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
12591VAE1	COMM MORTGAGE TRUST COMM 2014 CR16 A4					4.051000	10 Apr 2047		
		Local	5,000,000.000	102.473515	5,123,675.75	108.362690	5,418,134.50	294,458.75	0.23
Original Face:		Base	5,000,000.000	102.473515	5,123,675.75	108.362690	5,418,134.50	294,458.75	0.23
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4					3.590000	10 Nov 2047		
		Local	3,300,000.000	102.296290	3,375,777.57	107.455860	3,546,043.38	170,265.81	0.15
Original Face:		Base	3,300,000.000	102.296290	3,375,777.57	107.455860	3,546,043.38	170,265.81	0.15
12625UBA0	COMM MORTGAGE TRUST COMM 2013 CR9 ASB					3.834000	10 Jul 2045		
		Local	4,006,156.690	104.274368	4,177,394.56	103.416510	4,143,027.43	-34,367.13	0.18
Original Face:		Base	5,000,000.000	104.274368	4,177,394.56	103.416510	4,143,027.43	-34,367.13	0.18
12636FBM4	COMM MORTGAGE TRUST COMM 2015 LC23 AM					4.158000	10 Oct 2048		
		Local	6,258,000.000	102.919177	6,440,682.10	109.340730	6,842,542.88	401,860.78	0.30
Original Face:		Base	6,258,000.000	102.919177	6,440,682.10	109.340730	6,842,542.88	401,860.78	0.30
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125000	01 Jun 2021		
		Local	8,000,000.000	99.905865	7,992,469.16	100.077000	8,006,160.00	13,690.84	0.35
		Base		99.905865	7,992,469.16	100.077000	8,006,160.00	13,690.84	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	100.223000	10,022,300.00	22,300.00	0.43
		Base		100.000000	10,000,000.00	100.223000	10,022,300.00	22,300.00	0.43
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.250000	17 Jul 2023		
		Local	4,500,000.000	99.980744	4,499,133.50	100.190510	4,508,572.95	9,439.45	0.20
Original Face:		Base	4,500,000.000	99.980744	4,499,133.50	100.190510	4,508,572.95	9,439.45	0.20
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					2.865130	17 Jul 2023		
		Local	7,000,000.000	100.000000	7,000,000.00	100.254560	7,017,819.20	17,819.20	0.30
Original Face:		Base	7,000,000.000	100.000000	7,000,000.00	100.254560	7,017,819.20	17,819.20	0.30
14042RFJ5	CAPITAL ONE NA SR UNSECURED 01/23 VAR					3.415750	30 Jan 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.743106	10,074,310.60	74,310.60	0.44
		Base		100.000000	10,000,000.00	100.743106	10,074,310.60	74,310.60	0.44
144141DC9	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/22 2.8					2.800000	15 May 2022		
		Local	3,000,000.000	99.943290	2,998,298.70	102.125279	3,063,758.37	65,459.67	0.13
		Base		99.943290	2,998,298.70	102.125279	3,063,758.37	65,459.67	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
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR					3.050250	03 Mar 2022		
		Local	4,000,000.000	100.000000	4,000,000.00	100.741482	4,029,659.28	29,659.28	0.17
		Base		100.000000	4,000,000.00	100.741482	4,029,659.28	29,659.28	0.17
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	105.744000	10,574,400.00	574,400.00	0.46
		Base		100.000000	10,000,000.00	105.744000	10,574,400.00	574,400.00	0.46
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05					4.050000	30 Jul 2022		
		Local	2,000,000.000	100.000000	2,000,000.00	104.874492	2,097,489.84	97,489.84	0.09
		Base		100.000000	2,000,000.00	104.874492	2,097,489.84	97,489.84	0.09
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4					3.183000	10 Feb 2048		
		Local	5,000,000.000	102.579420	5,128,971.02	105.808960	5,290,448.00	161,476.98	0.23
Original Face:		Base	5,000,000.000	102.579420	5,128,971.02	105.808960	5,290,448.00	161,476.98	0.23
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9					5.900000	15 May 2038		
		Local	10,000,000.000	99.764510	9,976,450.98	138.377895	13,837,789.50	3,861,338.52	0.60
		Base		99.764510	9,976,450.98	138.377895	13,837,789.50	3,861,338.52	0.60
23305XAD3	DBUBS MORTGAGE TRUST DBUBS 2011 LC2A A4 144A					4.537000	10 Jul 2044		
		Local	4,995,523.060	110.518485	5,520,976.38	103.091140	5,149,941.67	-371,034.71	0.22
Original Face:		Base	5,000,000.000	110.518485	5,520,976.38	103.091140	5,149,941.67	-371,034.71	0.22
24422ERY7	JOHN DEERE CAPITAL CORP SR UNSECURED 01/20 1.7					1.700000	15 Jan 2020		
		Local	3,000,000.000	99.982628	2,999,478.85	99.861595	2,995,847.85	-3,631.00	0.13
		Base		99.982628	2,999,478.85	99.861595	2,995,847.85	-3,631.00	0.13
26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55					3.550000	15 Sep 2021		
		Local	5,000,000.000	99.996539	4,999,826.96	102.438483	5,121,924.15	122,097.19	0.22
		Base		99.996539	4,999,826.96	102.438483	5,121,924.15	122,097.19	0.22
278642AT0	EBAY INC SR UNSECURED 01/23 VAR					3.135750	30 Jan 2023		
		Local	15,000,000.000	100.000000	15,000,000.00	100.500000	15,075,000.00	75,000.00	0.65
		Base		100.000000	15,000,000.00	100.500000	15,075,000.00	75,000.00	0.65
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275					2.275000	16 Aug 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	101.186479	5,059,323.95	59,323.95	0.22
		Base		100.000000	5,000,000.00	101.186479	5,059,323.95	59,323.95	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
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5				5.500000	01 Dec 2032		
	64,657.600	Local	100.150454	64,754.88	110.155009	71,223.59	6,468.71	0.00
Original Face:	5,000,000.000	Base	100.150454	64,754.88	110.155009	71,223.59	6,468.71	0.00
3128HXW76	FREDDIEMAC STRIP FHS 270 300				3.000000	15 Aug 2042		
	4,238,320.100	Local	92.178469	3,906,818.58	104.284554	4,419,913.21	513,094.63	0.19
Original Face:	10,000,000.000	Base	92.178469	3,906,818.58	104.284554	4,419,913.21	513,094.63	0.19
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5				4.500000	01 Feb 2026		
	693,980.000	Local	102.328045	710,136.17	105.791834	734,174.17	24,038.00	0.03
Original Face:	5,085,000.000	Base	102.328045	710,136.17	105.791834	734,174.17	24,038.00	0.03
3128MD5D1	FED HM LN PC POOL G15144 FG 07/29 FIXED 2.5				2.500000	01 Jul 2029		
	4,003,226.600	Local	101.240905	4,052,902.84	101.594885	4,067,073.46	14,170.62	0.18
Original Face:	10,000,000.000	Base	101.240905	4,052,902.84	101.594885	4,067,073.46	14,170.62	0.18
3128MDA94	FED HM LN PC POOL G14332 FG 12/26 FIXED 3				3.000000	01 Dec 2026		
	2,472,439.540	Local	102.079059	2,523,843.01	103.040393	2,547,611.42	23,768.41	0.11
Original Face:	11,186,424.000	Base	102.079059	2,523,843.01	103.040393	2,547,611.42	23,768.41	0.11
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5				3.500000	01 Dec 2030		
	7,104,902.400	Local	101.100867	7,183,117.92	103.594797	7,360,309.22	177,191.30	0.32
Original Face:	10,000,000.000	Base	101.100867	7,183,117.92	103.594797	7,360,309.22	177,191.30	0.32
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4				4.000000	01 Feb 2034		
	4,397,645.250	Local	102.938092	4,526,852.12	104.516616	4,596,270.00	69,417.88	0.20
Original Face:	5,000,000.000	Base	102.938092	4,526,852.12	104.516616	4,596,270.00	69,417.88	0.20
3128MJ2U3	FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5				4.500000	01 Oct 2047		
	3,650,515.350	Local	107.115759	3,910,277.23	106.231330	3,877,991.01	-32,286.22	0.17
Original Face:	5,000,000.000	Base	107.115759	3,910,277.23	106.231330	3,877,991.01	-32,286.22	0.17
3128MMSX2	FED HM LN PC POOL G18533 FG 12/29 FIXED 2.5				2.500000	01 Dec 2029		
	2,272,041.740	Local	101.729336	2,311,332.97	101.591359	2,308,198.08	-3,134.89	0.10
Original Face:	5,300,000.000	Base	101.729336	2,311,332.97	101.591359	2,308,198.08	-3,134.89	0.10
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3				3.000000	01 Apr 2033		
	3,270,435.630	Local	103.224112	3,375,878.14	102.989000	3,368,188.95	-7,689.19	0.15
Original Face:	7,000,000.000	Base	103.224112	3,375,878.14	102.989000	3,368,188.95	-7,689.19	0.15

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3					3.000000	01 Sep 2036		
		Local	2,619,712.100	100.904273	2,643,401.46	103.000442	2,698,315.04	54,913.58	0.12
	Original Face:	Base	3,550,000.000	100.904273	2,643,401.46	103.000442	2,698,315.04	54,913.58	0.12
3128P8D99	FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5					3.500000	01 May 2037		
		Local	3,799,722.500	103.179023	3,920,516.54	103.858159	3,946,321.84	25,805.30	0.17
	Original Face:	Base	5,000,000.000	103.179023	3,920,516.54	103.858159	3,946,321.84	25,805.30	0.17
312905KW1	FREDDIE MAC FHR 1063 I					7.000000	15 Apr 2021		
		Local	348.510	98.760437	344.19	100.342350	349.70	5.51	0.00
	Original Face:	Base	3,000,000.000	98.760437	344.19	100.342350	349.70	5.51	0.00
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5					5.500000	01 Sep 2039		
		Local	1,211,340.150	104.484886	1,265,667.37	112.492475	1,362,666.52	96,999.15	0.06
	Original Face:	Base	10,300,000.000	104.484886	1,265,667.37	112.492475	1,362,666.52	96,999.15	0.06
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5					5.000000	01 Sep 2033		
		Local	679,083.650	99.634880	676,604.18	111.020111	753,919.42	77,315.24	0.03
	Original Face:	Base	14,598,876.000	99.634880	676,604.18	111.020111	753,919.42	77,315.24	0.03
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5					5.000000	01 Oct 2033		
		Local	577,593.940	99.626108	575,434.36	111.318635	642,969.69	67,535.33	0.03
	Original Face:	Base	11,774,977.000	99.626108	575,434.36	111.318635	642,969.69	67,535.33	0.03
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5					5.000000	01 Dec 2033		
		Local	239,287.140	99.569881	238,257.92	109.582070	262,215.80	23,957.88	0.01
	Original Face:	Base	3,598,890.000	99.569881	238,257.92	109.582070	262,215.80	23,957.88	0.01
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5					5.000000	01 Dec 2033		
		Local	205,075.560	99.655234	204,368.53	111.058037	227,752.89	23,384.36	0.01
	Original Face:	Base	6,241,535.000	99.655234	204,368.53	111.058037	227,752.89	23,384.36	0.01
312970GJ9	FED HM LN PC POOL B17401 FG 12/19 FIXED 4.5					4.500000	01 Dec 2019		
		Local	4,394.420	99.999090	4,394.38	102.842532	4,519.33	124.95	0.00
	Original Face:	Base	5,489,657.000	99.999090	4,394.38	102.842532	4,519.33	124.95	0.00
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5					5.500000	01 Nov 2034		
		Local	207,344.300	100.217426	207,795.12	110.748596	229,630.90	21,835.78	0.01
	Original Face:	Base	5,000,000.000	100.217426	207,795.12	110.748596	229,630.90	21,835.78	0.01

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31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5					5.500000	01 Dec 2034		
		Local	216,567.700	100.828397	218,361.74	112.397610	243,416.92	25,055.18	0.01
	Original Face:	Base	5,000,000.000	100.828397	218,361.74	112.397610	243,416.92	25,055.18	0.01
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5					5.500000	01 Jan 2035		
		Local	267,891.450	100.562564	269,398.51	113.139700	303,091.58	33,693.07	0.01
	Original Face:	Base	5,000,000.000	100.562564	269,398.51	113.139700	303,091.58	33,693.07	0.01
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR					4.645000	01 Jan 2037		
		Local	927,682.440	103.532158	960,449.65	105.538730	979,064.27	18,614.62	0.04
	Original Face:	Base	6,000,000.000	103.532158	960,449.65	105.538730	979,064.27	18,614.62	0.04
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR					4.638000	01 Oct 2036		
		Local	751,818.650	103.480447	777,985.30	105.008686	789,474.89	11,489.59	0.03
	Original Face:	Base	5,000,000.000	103.480447	777,985.30	105.008686	789,474.89	11,489.59	0.03
31306XQQ9	FED HM LN PC POOL J20463 FG 09/27 FIXED 2.5					2.500000	01 Sep 2027		
		Local	2,878,477.300	102.938523	2,963,062.02	101.792671	2,930,078.93	-32,983.09	0.13
	Original Face:	Base	10,000,000.000	102.938523	2,963,062.02	101.792671	2,930,078.93	-32,983.09	0.13
31306XQR7	FED HM LN PC POOL J20464 FG 09/27 FIXED 2.5					2.500000	01 Sep 2027		
		Local	3,101,138.100	102.888148	3,190,703.57	101.743763	3,155,214.60	-35,488.97	0.14
	Original Face:	Base	10,000,000.000	102.888148	3,190,703.57	101.743763	3,155,214.60	-35,488.97	0.14
31307JMN0	FED HM LN PC POOL J29365 FG 09/24 FIXED 3					3.000000	01 Sep 2024		
		Local	1,788,692.680	101.877251	1,822,270.93	102.525829	1,833,872.00	11,601.07	0.08
	Original Face:	Base	5,920,907.000	101.877251	1,822,270.93	102.525829	1,833,872.00	11,601.07	0.08
31307JWU3	FED HM LN PC POOL J29659 FG 10/24 FIXED 3					3.000000	01 Oct 2024		
		Local	3,143,008.600	102.402543	3,218,520.72	102.528839	3,222,490.23	3,969.51	0.14
	Original Face:	Base	10,000,000.000	102.402543	3,218,520.72	102.528839	3,222,490.23	3,969.51	0.14
31307R3T0	FED HM LN PC POOL J35310 FG 10/31 FIXED 3					3.000000	01 Oct 2031		
		Local	4,148,476.190	99.929854	4,145,566.22	102.794722	4,264,414.57	118,848.35	0.18
	Original Face:	Base	8,208,821.000	99.929854	4,145,566.22	102.794722	4,264,414.57	118,848.35	0.18
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5					3.500000	01 Dec 2033		
		Local	2,952,616.100	103.842664	3,066,075.22	103.622000	3,059,559.86	-6,515.36	0.13
	Original Face:	Base	5,000,000.000	103.842664	3,066,075.22	103.622000	3,059,559.86	-6,515.36	0.13

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3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5					4.500000	01 Sep 2042		
		Local	3,097,233.790	110.506751	3,422,652.42	107.954000	3,343,587.77	-79,064.65	0.14
Original Face:		Base	7,231,153.000	110.506751	3,422,652.42	107.954000	3,343,587.77	-79,064.65	0.14
3132J0AF4	FREDDIEMAC STRIP FHS 334 300					3.000000	15 Aug 2044		
		Local	4,389,713.760	100.072531	4,392,897.66	104.188820	4,573,590.97	180,693.31	0.20
Original Face:		Base	8,000,000.000	100.072531	4,392,897.66	104.188820	4,573,590.97	180,693.31	0.20
3132KGDY3	FED HM LN PC POOL V61919 FG 01/33 FIXED 4					4.000000	01 Jan 2033		
		Local	3,968,917.620	103.547829	4,109,728.02	104.744224	4,157,211.96	47,483.94	0.18
Original Face:		Base	6,000,000.000	103.547829	4,109,728.02	104.744224	4,157,211.96	47,483.94	0.18
3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3					3.000000	01 Jan 2037		
		Local	3,782,812.450	100.476840	3,800,850.42	102.997828	3,896,214.66	95,364.24	0.17
Original Face:		Base	5,000,000.000	100.476840	3,800,850.42	102.997828	3,896,214.66	95,364.24	0.17
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03					5.030000	06 Oct 2025		
		Local	5,000,000.000	109.866553	5,493,327.66	119.026397	5,951,319.85	457,992.19	0.26
		Base		109.866553	5,493,327.66	119.026397	5,951,319.85	457,992.19	0.26
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43					5.430000	07 Jun 2024		
		Local	5,000,000.000	110.209384	5,510,469.20	118.067373	5,903,368.65	392,899.45	0.26
		Base		110.209384	5,510,469.20	118.067373	5,903,368.65	392,899.45	0.26
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
3133XUMS9	FEDERAL HOME LOAN BANK BONDS 09/19 4.5					4.500000	13 Sep 2019		
		Local	5,000,000.000	100.100956	5,005,047.80	100.061315	5,003,065.75	-1,982.05	0.22
		Base		100.100956	5,005,047.80	100.061315	5,003,065.75	-1,982.05	0.22
3133XVRK9	FEDERAL HOME LOAN BANK BONDS 12/19 4.125					4.125000	13 Dec 2019		
		Local	5,510,000.000	100.723035	5,549,839.22	100.560286	5,540,871.76	-8,967.46	0.24
		Base		100.723035	5,549,839.22	100.560286	5,540,871.76	-8,967.46	0.24
31359MGK3	FANNIE MAE NOTES 11/30 6.625					6.625000	15 Nov 2030		
		Local	5,000,000.000	141.908568	7,095,428.38	149.002113	7,450,105.65	354,677.27	0.32
		Base		141.908568	7,095,428.38	149.002113	7,450,105.65	354,677.27	0.32

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3136A2TP8	FANNIE MAE FNR 2011 127 VU					3.500000	25 Dec 2024		
		Local	1,369,515.090	103.216537	1,413,566.05	102.387120	1,402,207.06	-11,358.99	0.06
Original Face:		Base	3,000,000.000	103.216537	1,413,566.05	102.387120	1,402,207.06	-11,358.99	0.06
3136A35N7	FANNIE MAE FNR 2012 21 WA					5.612410	25 Mar 2052		
		Local	421,258.400	109.026612	459,283.76	113.657510	478,791.81	19,508.05	0.02
Original Face:		Base	4,261,779.000	109.026612	459,283.76	113.657510	478,791.81	19,508.05	0.02
3136A3TC5	FANNIE MAE FNR 2012 11 DV					4.000000	25 Apr 2023		
		Local	2,197,996.080	103.297996	2,270,485.91	101.770500	2,236,911.60	-33,574.31	0.10
Original Face:		Base	6,000,000.000	103.297996	2,270,485.91	101.770500	2,236,911.60	-33,574.31	0.10
3136A4GU7	FANNIE MAE FNR 2012 20 VK					3.500000	25 Mar 2025		
		Local	595,583.050	102.938653	613,085.17	102.067660	607,897.68	-5,187.49	0.03
Original Face:		Base	1,250,000.000	102.938653	613,085.17	102.067660	607,897.68	-5,187.49	0.03
3136A56W1	FANNIEMAE ACES FNA 2012 M4 1A2					2.976000	25 Apr 2022		
		Local	3,499,592.250	101.008030	3,534,869.20	102.119900	3,573,780.11	38,910.91	0.15
Original Face:		Base	5,000,000.000	101.008030	3,534,869.20	102.119900	3,573,780.11	38,910.91	0.15
3136A5E85	FANNIE MAE FNR 2012 44 KL					3.500000	25 Dec 2031		
		Local	1,466,782.950	104.045436	1,526,120.71	103.569460	1,519,139.18	-6,981.53	0.07
Original Face:		Base	5,000,000.000	104.045436	1,526,120.71	103.569460	1,519,139.18	-6,981.53	0.07
3136A6P99	FANNIE MAE FNR 2012 76 VG					4.000000	25 Mar 2029		
		Local	3,544,632.450	108.198080	3,835,224.25	105.770000	3,749,157.74	-86,066.51	0.16
Original Face:		Base	5,469,245.000	108.198080	3,835,224.25	105.770000	3,749,157.74	-86,066.51	0.16
3136A8HK9	FANNIE MAE FNR 2012 93 MC					2.500000	25 Sep 2042		
		Local	484,296.600	100.505341	486,743.95	103.742260	502,420.24	15,676.29	0.02
Original Face:		Base	10,000,000.000	100.505341	486,743.95	103.742260	502,420.24	15,676.29	0.02
3136A9ZF8	FANNIE MAE FNR 2012 126 TA					3.000000	25 Oct 2042		
		Local	11,126,193.300	98.263295	10,932,964.12	104.738960	11,653,459.15	720,495.03	0.50
Original Face:		Base	30,000,000.000	98.263295	10,932,964.12	104.738960	11,653,459.15	720,495.03	0.50
3136AA6K6	FANNIE MAE FNR 2012 151 YA					2.000000	25 Jan 2028		
		Local	1,757,408.450	101.740966	1,788,004.33	100.264390	1,762,054.86	-25,949.47	0.08
Original Face:		Base	5,000,000.000	101.740966	1,788,004.33	100.264390	1,762,054.86	-25,949.47	0.08

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3136AAF42	FANNIE MAE FNR 2012 133 JP					2.500000	25 Jul 2042		
		Local	2,150,098.380	99.923472	2,148,452.95	102.565030	2,205,249.05	56,796.10	0.10
Original Face:		Base	6,000,000.000	99.923472	2,148,452.95	102.565030	2,205,249.05	56,796.10	0.10
3136ACH53	FANNIE MAE FNR 2013 13 PH					2.500000	25 Apr 2042		
		Local	1,933,109.950	99.292404	1,919,431.34	102.619960	1,983,756.66	64,325.32	0.09
Original Face:		Base	5,000,000.000	99.292404	1,919,431.34	102.619960	1,983,756.66	64,325.32	0.09
3136AE2K2	FANNIE MAE FNR 2013 70 KC					3.500000	25 Jul 2043		
		Local	3,256,219.970	99.369383	3,235,685.68	105.805630	3,445,264.05	209,578.37	0.15
Original Face:		Base	20,312,000.000	99.369383	3,235,685.68	105.805630	3,445,264.05	209,578.37	0.15
3136AFYS7	FANNIE MAE FNR 2013 87 GD					3.000000	25 Jun 2043		
		Local	1,911,553.620	100.845474	1,927,715.30	103.927070	1,986,621.67	58,906.37	0.09
Original Face:		Base	6,000,000.000	100.845474	1,927,715.30	103.927070	1,986,621.67	58,906.37	0.09
3136AGC34	FANNIE MAE FNR 2013 101 HA					3.000000	25 Oct 2030		
		Local	778,211.530	102.329967	796,343.60	101.308470	788,394.19	-7,949.41	0.03
Original Face:		Base	2,500,000.000	102.329967	796,343.60	101.308470	788,394.19	-7,949.41	0.03
3136AGDC3	FANNIE MAE FNR 2013 97 JF					2.495250	25 Apr 2038		
		Local	1,908,883.750	99.855697	1,906,129.17	99.640870	1,902,028.38	-4,100.79	0.08
Original Face:		Base	5,000,000.000	99.855697	1,906,129.17	99.640870	1,902,028.38	-4,100.79	0.08
3136AGNN8	FANNIE MAE FNR 2013 103 VG					3.000000	25 Mar 2030		
		Local	1,500,000.000	102.715955	1,540,739.32	102.520940	1,537,814.10	-2,925.22	0.07
Original Face:		Base	1,500,000.000	102.715955	1,540,739.32	102.520940	1,537,814.10	-2,925.22	0.07
3136AGY30	FANNIE MAE FNR 2013 117 PA					4.000000	25 Feb 2043		
		Local	1,834,882.500	105.984893	1,944,698.25	106.780550	1,959,297.63	14,599.38	0.08
Original Face:		Base	5,000,000.000	105.984893	1,944,698.25	106.780550	1,959,297.63	14,599.38	0.08
3136AH5F3	FANNIE MAE FNR 2014 5 KV					3.500000	25 Feb 2027		
		Local	1,091,322.700	103.016439	1,124,241.78	104.129610	1,136,390.07	12,148.29	0.05
Original Face:		Base	1,750,000.000	103.016439	1,124,241.78	104.129610	1,136,390.07	12,148.29	0.05
3136AHBT6	FANNIE MAE FNR 2013 123 PN					2.700000	25 Mar 2043		
		Local	3,651,802.000	94.124352	3,437,234.98	100.695520	3,677,201.01	239,966.03	0.16
Original Face:		Base	3,651,802.000	94.124352	3,437,234.98	100.695520	3,677,201.01	239,966.03	0.16

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3136AHDP2	FANNIE MAE FNR 2013 118 YA					3.000000	25 Jul 2028		
		Local	2,367,305.930	102.087696	2,416,728.08	101.715380	2,407,914.22	-8,813.86	0.10
	Original Face:	Base	8,500,000.000	102.087696	2,416,728.08	101.715380	2,407,914.22	-8,813.86	0.10
3136AHRY8	FANNIE MAE FNR 2013 131 KH					3.000000	25 Aug 2041		
		Local	2,144,325.950	102.769483	2,203,712.70	102.292000	2,193,473.90	-10,238.80	0.09
	Original Face:	Base	5,000,000.000	102.769483	2,203,712.70	102.292000	2,193,473.90	-10,238.80	0.09
3136AJDJ2	FANNIE MAE FNR 2014 9 A					4.000000	25 May 2037		
		Local	1,763,627.000	105.293446	1,856,983.64	102.860700	1,814,079.08	-42,904.56	0.08
	Original Face:	Base	5,000,000.000	105.293446	1,856,983.64	102.860700	1,814,079.08	-42,904.56	0.08
3136AJJ80	FANNIE MAE FNR 2014 30 KC					3.000000	25 May 2033		
		Local	1,752,197.650	102.407675	1,794,384.87	102.846250	1,802,069.58	7,684.71	0.08
	Original Face:	Base	5,000,000.000	102.407675	1,794,384.87	102.846250	1,802,069.58	7,684.71	0.08
3136AJMT0	FANNIE MAE FNR 2014 21 GV					3.000000	25 May 2027		
		Local	3,160,688.200	100.924144	3,189,897.51	102.534660	3,240,800.90	50,903.39	0.14
	Original Face:	Base	5,000,000.000	100.924144	3,189,897.51	102.534660	3,240,800.90	50,903.39	0.14
3136AJPN0	FANNIE MAE FNR 2014 19 VJ					4.500000	25 May 2025		
		Local	4,759,044.770	105.330537	5,012,727.40	104.215650	4,959,669.44	-53,057.96	0.21
	Original Face:	Base	8,346,000.000	105.330537	5,012,727.40	104.215650	4,959,669.44	-53,057.96	0.21
3136AJSJ6	FANNIE MAE FNR 2014 14 KD					3.000000	25 Jan 2033		
		Local	1,970,579.450	101.950318	2,009,012.01	102.543270	2,020,696.61	11,684.60	0.09
	Original Face:	Base	5,000,000.000	101.950318	2,009,012.01	102.543270	2,020,696.61	11,684.60	0.09
3136AJVF0	FANNIE MAE FNR 2014 18 TA					3.000000	25 Jan 2033		
		Local	2,457,314.940	102.277821	2,513,288.17	102.186380	2,511,041.18	-2,246.99	0.11
	Original Face:	Base	6,000,000.000	102.277821	2,513,288.17	102.186380	2,511,041.18	-2,246.99	0.11
3136AJVK9	FANNIE MAE FNR 2014 18 WV					3.500000	25 Jan 2029		
		Local	6,398,652.230	103.259538	6,607,218.76	105.036260	6,720,904.99	113,686.23	0.29
	Original Face:	Base	9,284,523.000	103.259538	6,607,218.76	105.036260	6,720,904.99	113,686.23	0.29
3136AKJ20	FANNIE MAE FNR 2014 52 GT					2.000000	25 Jan 2029		
		Local	648,941.500	101.194179	656,691.02	99.669470	646,796.55	-9,894.47	0.03
	Original Face:	Base	5,000,000.000	101.194179	656,691.02	99.669470	646,796.55	-9,894.47	0.03

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3136AKJV6	FANNIE MAE FNR 2014 41 VX					3.000000	25 Oct 2034		
		Local	5,854,427.340	82.853511	4,850,598.61	102.665770	6,010,492.91	1,159,894.30	0.26
Original Face:		Base	6,000,000.000	82.853511	4,850,598.61	102.665770	6,010,492.91	1,159,894.30	0.26
3136AL2K6	FANNIE MAE FNR 2014 84 VK					3.000000	25 Mar 2035		
		Local	10,692,273.000	102.218814	10,929,514.60	102.606860	10,971,005.59	41,490.99	0.47
Original Face:		Base	10,692,273.000	102.218814	10,929,514.60	102.606860	10,971,005.59	41,490.99	0.47
3136ALTG6	FANNIE MAE FNR 2014 68 TL					3.000000	25 Oct 2043		
		Local	2,863,933.050	102.140931	2,925,247.89	102.453160	2,934,189.91	8,942.02	0.13
Original Face:		Base	15,000,000.000	102.140931	2,925,247.89	102.453160	2,934,189.91	8,942.02	0.13
3136AMP94	FANNIE MAE FNR 2015 15 HA					3.500000	25 Sep 2041		
		Local	5,240,041.730	105.020788	5,503,133.11	104.399140	5,470,558.50	-32,574.61	0.24
Original Face:		Base	11,000,000.000	105.020788	5,503,133.11	104.399140	5,470,558.50	-32,574.61	0.24
3136AMYU7	FANNIE MAE FNR 2015 14 MV					3.000000	25 Jul 2026		
		Local	1,478,527.200	103.261550	1,526,750.11	103.265850	1,526,813.68	63.57	0.07
Original Face:		Base	2,304,044.000	103.261550	1,526,750.11	103.265850	1,526,813.68	63.57	0.07
3136ARYU6	FANNIE MAE FNR 2016 21 VB					3.000000	25 Aug 2027		
		Local	5,107,769.160	103.772625	5,300,466.14	103.407080	5,281,794.94	-18,671.20	0.23
Original Face:		Base	6,976,000.000	103.772625	5,300,466.14	103.407080	5,281,794.94	-18,671.20	0.23
3136AU4B4	FANNIE MAE FNR 2017 8 BA					3.000000	25 Nov 2042		
		Local	2,538,205.620	101.317016	2,571,634.19	101.236400	2,569,587.99	-2,046.20	0.11
Original Face:		Base	3,479,000.000	101.317016	2,571,634.19	101.236400	2,569,587.99	-2,046.20	0.11
3136AU6Q9	FANNIE MAE FNR 2017 2 EA					3.000000	25 Sep 2041		
		Local	3,729,475.700	101.578270	3,788,336.90	100.923510	3,763,917.78	-24,419.12	0.16
Original Face:		Base	5,000,000.000	101.578270	3,788,336.90	100.923510	3,763,917.78	-24,419.12	0.16
3136AVJL4	FANNIE MAE FNR 2017 4 AH					3.000000	25 May 2041		
		Local	1,775,276.910	101.820830	1,807,601.69	101.151430	1,795,717.98	-11,883.71	0.08
Original Face:		Base	3,000,000.000	101.820830	1,807,601.69	101.151430	1,795,717.98	-11,883.71	0.08
3136AVT74	FANNIE MAE FNR 2017 22 JL					3.000000	25 Jan 2039		
		Local	1,770,115.570	100.738557	1,783,188.89	100.680300	1,782,157.67	-1,031.22	0.08
Original Face:		Base	2,645,000.000	100.738557	1,783,188.89	100.680300	1,782,157.67	-1,031.22	0.08

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3136AYUG6	FANNIE MAE FNR 2017 86 MA					3.000000	25 Apr 2046		
		Local	4,833,030.840	100.957181	4,879,291.70	102.868730	4,971,677.45	92,385.75	0.22
Original Face:		Base	6,000,000.000	100.957181	4,879,291.70	102.868730	4,971,677.45	92,385.75	0.22
3136B2HG0	FANNIE MAE FNR 2018 49 LV					3.500000	25 Oct 2029		
		Local	5,230,870.200	101.803131	5,325,189.63	104.788880	5,481,370.30	156,180.67	0.24
Original Face:		Base	5,729,287.000	101.803131	5,325,189.63	104.788880	5,481,370.30	156,180.67	0.24
3136B32C3	FANNIE MAE FNR 2019 7 AL					3.000000	25 Aug 2048		
		Local	5,767,863.360	101.334297	5,844,823.78	103.277620	5,956,912.00	112,088.22	0.26
Original Face:		Base	6,000,000.000	101.334297	5,844,823.78	103.277620	5,956,912.00	112,088.22	0.26
3136B32D1	FANNIE MAE FNR 2019 7 LA					3.000000	25 Aug 2048		
		Local	9,613,105.600	99.047889	9,521,578.16	102.370750	9,841,008.30	319,430.14	0.43
Original Face:		Base	10,000,000.000	99.047889	9,521,578.16	102.370750	9,841,008.30	319,430.14	0.43
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
		Local	4,806,552.800	99.861004	4,799,871.86	102.370750	4,920,504.15	120,632.29	0.21
Original Face:		Base	5,000,000.000	99.861004	4,799,871.86	102.370750	4,920,504.15	120,632.29	0.21
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5					5.000000	01 Nov 2033		
		Local	251,962.400	99.867075	251,627.48	111.263075	280,341.11	28,713.63	0.01
Original Face:		Base	6,625,000.000	99.867075	251,627.48	111.263075	280,341.11	28,713.63	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	254,883.600	99.937058	254,723.17	113.036900	288,112.52	33,389.35	0.01
Original Face:		Base	6,000,000.000	99.937058	254,723.17	113.036900	288,112.52	33,389.35	0.01
3137A34T3	FREDDIE MAC FHR 3763 WV					4.500000	15 Dec 2021		
		Local	1,261,442.650	101.248957	1,277,197.52	102.572940	1,293,898.81	16,701.29	0.06
Original Face:		Base	5,000,000.000	101.248957	1,277,197.52	102.572940	1,293,898.81	16,701.29	0.06
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2					4.333000	25 Oct 2020		
		Local	4,971,787.800	101.441483	5,043,455.29	101.918450	5,067,169.06	23,713.77	0.22
Original Face:		Base	5,000,000.000	101.441483	5,043,455.29	101.918450	5,067,169.06	23,713.77	0.22

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3137A6EC2	FREDDIE MAC FHR 3815 TA					4.500000	15 Oct 2040		
		Local	699,749.220	104.130656	728,653.45	104.012790	727,828.69	-824.76	0.03
	Original Face:	Base	7,703,000.000	104.130656	728,653.45	104.012790	727,828.69	-824.76	0.03
3137A9QP4	FREDDIE MAC FHR 3842 PH					4.000000	15 Apr 2041		
		Local	1,154,932.500	103.101223	1,190,749.53	108.754940	1,256,046.15	65,296.62	0.05
	Original Face:	Base	10,000,000.000	103.101223	1,190,749.53	108.754940	1,256,046.15	65,296.62	0.05
3137A9VR4	FREDDIE MAC FHR 3835 BA					4.000000	15 Aug 2038		
		Local	1,052,149.200	102.873824	1,082,386.12	101.220400	1,064,989.63	-17,396.49	0.05
	Original Face:	Base	10,000,000.000	102.873824	1,082,386.12	101.220400	1,064,989.63	-17,396.49	0.05
3137AF2R2	FREDDIE MAC FHR 3920 AC					2.500000	15 Sep 2041		
		Local	2,975,561.940	102.583242	3,052,427.90	102.376920	3,046,288.67	-6,139.23	0.13
	Original Face:	Base	13,000,000.000	102.583242	3,052,427.90	102.376920	3,046,288.67	-6,139.23	0.13
3137AGR51	FREDDIE MAC FHR 3935 GC					2.500000	15 Oct 2026		
		Local	601,401.660	100.772592	606,048.04	101.294710	609,188.07	3,140.03	0.03
	Original Face:	Base	3,000,000.000	100.772592	606,048.04	101.294710	609,188.07	3,140.03	0.03
3137ANQX6	FREDDIE MAC FHR 4027 AB					4.000000	15 Dec 2040		
		Local	1,664,910.200	106.682094	1,776,161.06	107.201540	1,784,809.37	8,648.31	0.08
	Original Face:	Base	5,000,000.000	106.682094	1,776,161.06	107.201540	1,784,809.37	8,648.31	0.08
3137AV3S4	FREDDIE MAC FHR 4122 VM					3.500000	15 Oct 2025		
		Local	4,247,476.000	103.574122	4,399,285.96	104.790270	4,450,941.57	51,655.61	0.19
	Original Face:	Base	8,000,000.000	103.574122	4,399,285.96	104.790270	4,450,941.57	51,655.61	0.19
3137AXSF1	FREDDIE MAC FHR 4153 KG					2.500000	15 Aug 2042		
		Local	2,367,463.750	102.233714	2,420,346.12	101.783440	2,409,686.05	-10,660.07	0.10
	Original Face:	Base	5,000,000.000	102.233714	2,420,346.12	101.783440	2,409,686.05	-10,660.07	0.10
3137AXT29	FREDDIE MAC FHR 4153 YJ					3.000000	15 Sep 2042		
		Local	1,179,776.100	103.818697	1,224,828.17	100.921720	1,190,650.33	-34,177.84	0.05
	Original Face:	Base	5,000,000.000	103.818697	1,224,828.17	100.921720	1,190,650.33	-34,177.84	0.05
3137AXUG6	FREDDIE MAC FHR 4160 HP					2.500000	15 Jan 2033		
		Local	1,892,786.600	100.796508	1,907,862.79	102.054940	1,931,682.23	23,819.44	0.08
	Original Face:	Base	5,000,000.000	100.796508	1,907,862.79	102.054940	1,931,682.23	23,819.44	0.08

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3137AYTU5	FREDDIE MAC FHR 4163 GP					3.000000	15 Nov 2032		
		Local	2,118,325.300	103.694956	2,196,596.49	103.784950	2,198,502.85	1,906.36	0.10
	Original Face:	Base	5,000,000.000	103.694956	2,196,596.49	103.784950	2,198,502.85	1,906.36	0.10
3137B0BB9	FREDDIE MAC FHR 4183 VC					3.000000	15 Oct 2029		
		Local	6,280,000.000	100.572504	6,315,953.24	102.982080	6,467,274.62	151,321.38	0.28
	Original Face:	Base	6,280,000.000	100.572504	6,315,953.24	102.982080	6,467,274.62	151,321.38	0.28
3137B12M3	FREDDIE MAC FHR 4182 VB					3.500000	15 Mar 2026		
		Local	4,550,255.040	104.102756	4,736,940.91	102.338230	4,656,650.47	-80,290.44	0.20
	Original Face:	Base	8,090,000.000	104.102756	4,736,940.91	102.338230	4,656,650.47	-80,290.44	0.20
3137B2BC3	FREDDIE MAC FHR 4199 YV					3.500000	15 May 2026		
		Local	1,726,492.230	103.867865	1,793,270.62	102.445270	1,768,709.63	-24,560.99	0.08
	Original Face:	Base	3,000,000.000	103.867865	1,793,270.62	102.445270	1,768,709.63	-24,560.99	0.08
3137B3GL6	FREDDIE MAC FHR 4229 MA					3.500000	15 May 2041		
		Local	2,061,666.550	104.709099	2,158,752.47	103.894820	2,141,964.75	-16,787.72	0.09
	Original Face:	Base	5,000,000.000	104.709099	2,158,752.47	103.894820	2,141,964.75	-16,787.72	0.09
3137B3KZ0	FREDDIE MAC FHR 4223 DG					3.000000	15 Dec 2038		
		Local	1,513,992.150	101.775847	1,540,878.33	101.567330	1,537,721.40	-3,156.93	0.07
	Original Face:	Base	5,000,000.000	101.775847	1,540,878.33	101.567330	1,537,721.40	-3,156.93	0.07
3137B4JB3	FREDDIE MAC FHR 4252 GA					2.500000	15 Apr 2031		
		Local	380,412.680	100.920545	383,914.55	100.638190	382,840.44	-1,074.11	0.02
	Original Face:	Base	1,000,000.000	100.920545	383,914.55	100.638190	382,840.44	-1,074.11	0.02
3137B56H1	FREDDIE MAC FHR 4257 A					2.500000	15 Oct 2027		
		Local	1,426,267.450	101.238639	1,443,933.75	100.880330	1,438,823.31	-5,110.44	0.06
	Original Face:	Base	5,000,000.000	101.238639	1,443,933.75	100.880330	1,438,823.31	-5,110.44	0.06
3137B6ES6	FREDDIE MAC FHR 4288 AG					3.000000	15 Sep 2037		
		Local	2,880,336.750	102.076354	2,940,142.73	101.780570	2,931,623.16	-8,519.57	0.13
	Original Face:	Base	7,500,000.000	102.076354	2,940,142.73	101.780570	2,931,623.16	-8,519.57	0.13
3137B6G54	FREDDIE MAC FHR 4279 PA					3.000000	15 Dec 2043		
		Local	4,314,391.900	102.626366	4,427,703.61	103.548310	4,467,479.90	39,776.29	0.19
	Original Face:	Base	10,000,000.000	102.626366	4,427,703.61	103.548310	4,467,479.90	39,776.29	0.19

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3137B73L1	FREDDIE MAC FHR 4289 WE					3.000000	15 Aug 2031		
		Local	2,094,307.500	101.792983	2,131,858.07	102.652080	2,149,850.21	17,992.14	0.09
Original Face:		Base	5,000,000.000	101.792983	2,131,858.07	102.652080	2,149,850.21	17,992.14	0.09
3137B8Z34	FREDDIE MAC FHR 4316 DA					3.000000	15 Feb 2039		
		Local	1,611,895.950	102.051389	1,644,962.20	101.298040	1,632,819.00	-12,143.20	0.07
Original Face:		Base	5,000,000.000	102.051389	1,644,962.20	101.298040	1,632,819.00	-12,143.20	0.07
3137B9SJ5	FREDDIE MAC FHR 4328 WB					3.000000	15 Jul 2041		
		Local	202,927.750	103.193092	209,407.42	99.912480	202,750.15	-6,657.27	0.01
Original Face:		Base	6,185,000.000	103.193092	209,407.42	99.912480	202,750.15	-6,657.27	0.01
3137BAHY1	FREDDIE MAC FHR 4345 AC					3.000000	15 Mar 2037		
		Local	1,944,922.800	102.848790	2,000,329.56	100.880450	1,962,046.87	-38,282.69	0.08
Original Face:		Base	6,000,000.000	102.848790	2,000,329.56	100.880450	1,962,046.87	-38,282.69	0.08
3137BAVW9	FREDDIE MAC FHR 4340 TB					3.500000	15 Jul 2039		
		Local	1,784,977.000	98.860893	1,764,644.20	109.476300	1,954,126.78	189,482.58	0.08
Original Face:		Base	1,784,977.000	98.860893	1,764,644.20	109.476300	1,954,126.78	189,482.58	0.08
3137BBK25	FREDDIE MAC FHR 4357 MA					3.000000	15 Oct 2042		
		Local	3,435,354.500	101.469837	3,485,848.62	101.629870	3,491,346.31	5,497.69	0.15
Original Face:		Base	10,000,000.000	101.469837	3,485,848.62	101.629870	3,491,346.31	5,497.69	0.15
3137BBPZ7	FREDDIE MAC FHR 4351 EV					3.000000	15 Nov 2025		
		Local	3,038,682.660	101.943727	3,097,746.37	103.279720	3,138,342.94	40,596.57	0.14
Original Face:		Base	5,183,921.000	101.943727	3,097,746.37	103.279720	3,138,342.94	40,596.57	0.14
3137BCGR3	FREDDIE MAC FHR 4360 DA					3.000000	15 May 2037		
		Local	1,444,457.500	102.633488	1,482,497.11	100.924650	1,457,813.68	-24,683.43	0.06
Original Face:		Base	5,000,000.000	102.633488	1,482,497.11	100.924650	1,457,813.68	-24,683.43	0.06
3137BDAM8	FREDDIE MAC FHR 4372 TC					2.500000	15 Aug 2029		
		Local	1,628,950.950	101.224095	1,648,890.85	101.090430	1,646,713.52	-2,177.33	0.07
Original Face:		Base	5,000,000.000	101.224095	1,648,890.85	101.090430	1,646,713.52	-2,177.33	0.07
3137BDCR5	FREDDIE MAC FHR 4377 LA					3.000000	15 Jun 2040		
		Local	6,442,275.420	102.487580	6,602,532.19	101.804340	6,558,515.97	-44,016.22	0.28
Original Face:		Base	14,550,000.000	102.487580	6,602,532.19	101.804340	6,558,515.97	-44,016.22	0.28

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3137BDVQ6	FREDDIE MAC FHR 4385 TA					3.000000	15 Apr 2039		
		Local	3,469,285.400	102.690682	3,562,632.85	101.141470	3,508,886.25	-53,746.60	0.15
Original Face:		Base	10,000,000.000	102.690682	3,562,632.85	101.141470	3,508,886.25	-53,746.60	0.15
3137BDY75	FREDDIE MAC FHR 4387 CB					4.000000	15 Sep 2039		
		Local	5,000,000.000	105.005418	5,250,270.91	104.153930	5,207,696.50	-42,574.41	0.23
Original Face:		Base	5,000,000.000	105.005418	5,250,270.91	104.153930	5,207,696.50	-42,574.41	0.23
3137BFYM7	FREDDIE MAC FHR 4432 JV					3.000000	15 Mar 2028		
		Local	2,083,173.090	103.739062	2,161,064.22	103.950500	2,165,468.84	4,404.62	0.09
Original Face:		Base	3,000,000.000	103.739062	2,161,064.22	103.950500	2,165,468.84	4,404.62	0.09
3137BHYX9	FREDDIE MAC FHR 4472 AB					3.000000	15 Mar 2033		
		Local	2,413,939.750	103.229157	2,491,889.66	103.045640	2,487,459.66	-4,430.00	0.11
Original Face:		Base	5,000,000.000	103.229157	2,491,889.66	103.045640	2,487,459.66	-4,430.00	0.11
3137BJAB9	FREDDIE MAC FHR 4475 MV					3.000000	15 Oct 2026		
		Local	1,713,880.750	103.374878	1,771,722.13	103.790020	1,778,837.17	7,115.04	0.08
Original Face:		Base	2,579,263.000	103.374878	1,771,722.13	103.790020	1,778,837.17	7,115.04	0.08
3137BJWT6	FREDDIE MAC FHR 4488 BD					3.000000	15 May 2033		
		Local	2,452,350.300	102.440479	2,512,199.40	102.632170	2,516,900.33	4,700.93	0.11
Original Face:		Base	5,000,000.000	102.440479	2,512,199.40	102.632170	2,516,900.33	4,700.93	0.11
3137BNRL0	FREDDIE MAC FHR 4567 BA					3.000000	15 Jun 2043		
		Local	2,602,037.500	102.959374	2,679,041.53	102.599700	2,669,682.67	-9,358.86	0.12
Original Face:		Base	5,000,000.000	102.959374	2,679,041.53	102.599700	2,669,682.67	-9,358.86	0.12
3137BSF99	FREDDIE MAC FHR 4622 TP					3.000000	15 Oct 2043		
		Local	3,694,303.900	101.947107	3,766,235.96	102.158170	3,774,033.26	7,797.30	0.16
Original Face:		Base	5,000,000.000	101.947107	3,766,235.96	102.158170	3,774,033.26	7,797.30	0.16
3137BTNK3	FREDDIE MAC FHR 4636 CM					3.500000	15 Jan 2042		
		Local	3,443,880.180	103.840226	3,576,132.97	103.890340	3,577,858.83	1,725.86	0.15
Original Face:		Base	6,000,000.000	103.840226	3,576,132.97	103.890340	3,577,858.83	1,725.86	0.15
3137BTVJ7	FREDDIE MAC FHR 4651 BA					3.500000	15 Jul 2044		
		Local	2,653,690.010	99.835217	2,649,317.18	104.103230	2,762,577.01	113,259.83	0.12
Original Face:		Base	3,650,000.000	99.835217	2,649,317.18	104.103230	2,762,577.01	113,259.83	0.12

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3137BUDG0	FREDDIE MAC FHR 4646 DA					3.500000	15 Jan 2042		
		3,139,369.900	Local	103.160093	3,238,576.90	101.831700	3,196,873.74	-41,703.16	0.14
	Original Face:	5,000,000.000	Base	103.160093	3,238,576.90	101.831700	3,196,873.74	-41,703.16	0.14
3137EADB2	FREDDIE MAC NOTES 01/22 2.375					2.375000	13 Jan 2022		
		2,000,000.000	Local	99.862234	1,997,244.67	101.919814	2,038,396.28	41,151.61	0.09
			Base	99.862234	1,997,244.67	101.919814	2,038,396.28	41,151.61	0.09
3137F17G7	FREDDIE MAC FHR 4693 VN					3.000000	15 Nov 2028		
		921,002.770	Local	102.228493	941,527.25	104.273050	960,357.68	18,830.43	0.04
	Original Face:	1,104,000.000	Base	102.228493	941,527.25	104.273050	960,357.68	18,830.43	0.04
3137F3P57	FREDDIE MAC FHR 4772 VL					4.000000	15 Apr 2029		
		4,449,984.250	Local	103.890994	4,623,132.88	107.345510	4,776,858.29	153,725.41	0.21
	Original Face:	5,000,000.000	Base	103.890994	4,623,132.88	107.345510	4,776,858.29	153,725.41	0.21
3137F4CM2	FREDDIE MAC FHR 4773 KV					4.000000	15 May 2029		
		5,377,363.560	Local	103.269474	5,553,175.08	107.067620	5,757,415.18	204,240.10	0.25
	Original Face:	6,000,000.000	Base	103.269474	5,553,175.08	107.067620	5,757,415.18	204,240.10	0.25
3137FBBJ4	FREDDIE MAC FHR 4726 VA					3.500000	15 Jan 2029		
		8,305,589.660	Local	104.528029	8,681,669.16	106.412690	8,838,201.38	156,532.22	0.38
	Original Face:	9,629,000.000	Base	104.528029	8,681,669.16	106.412690	8,838,201.38	156,532.22	0.38
3137FCA20	FREDDIE MAC FHR 4735 CT					3.000000	15 Dec 2047		
		4,312,597.000	Local	100.647398	4,340,516.66	103.699170	4,472,127.29	131,610.63	0.19
	Original Face:	5,000,000.000	Base	100.647398	4,340,516.66	103.699170	4,472,127.29	131,610.63	0.19
3137FCV27	FREDDIE MAC FHR 4749 PV					3.000000	15 Mar 2031		
		5,361,872.940	Local	99.352465	5,327,152.94	104.348770	5,595,048.46	267,895.52	0.24
	Original Face:	6,000,000.000	Base	99.352465	5,327,152.94	104.348770	5,595,048.46	267,895.52	0.24
3137FDFE7	FREDDIE MAC FHR 4757 PT					6.000000	15 Oct 2047		
		8,242,832.900	Local	113.231936	9,333,519.27	121.164570	9,987,393.04	653,873.77	0.43
	Original Face:	10,000,000.000	Base	113.231936	9,333,519.27	121.164570	9,987,393.04	653,873.77	0.43
3137FDFH0	FREDDIE MAC FHR 4757 VA					4.000000	15 Mar 2029		
		10,373,593.480	Local	105.139314	10,906,724.99	109.696630	11,379,482.46	472,757.47	0.49
	Original Face:	11,739,000.000	Base	105.139314	10,906,724.99	109.696630	11,379,482.46	472,757.47	0.49

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3137FDSL7	FREDDIE MAC FHR 4761 NA					3.500000	15 May 2043		
		Local	12,382,250.850	100.553033	12,450,728.79	103.849810	12,858,943.98	408,215.19	0.56
Original Face:		Base	15,000,000.000	100.553033	12,450,728.79	103.849810	12,858,943.98	408,215.19	0.56
3137FGAD7	FREDDIE MAC FHR 4806 AL					4.500000	15 Jun 2042		
		Local	3,897,532.800	103.685058	4,041,159.13	103.412470	4,030,534.94	-10,624.19	0.17
Original Face:		Base	5,000,000.000	103.685058	4,041,159.13	103.412470	4,030,534.94	-10,624.19	0.17
3137FGYW9	FREDDIE MAC FHR 4819 LV					4.000000	15 Sep 2029		
		Local	4,049,674.990	102.883217	4,166,435.91	106.229500	4,301,949.49	135,513.58	0.19
Original Face:		Base	4,396,000.000	102.883217	4,166,435.91	106.229500	4,301,949.49	135,513.58	0.19
3137FH2F9	FREDDIE MAC FHR 4822 BA					4.000000	15 Jul 2042		
		Local	3,846,747.150	102.133098	3,928,802.03	102.754910	3,952,721.57	23,919.54	0.17
Original Face:		Base	5,000,000.000	102.133098	3,928,802.03	102.754910	3,952,721.57	23,919.54	0.17
3137FHDQ3	FREDDIE MAC FHR 4821 EA					4.500000	15 Apr 2043		
		Local	3,447,598.150	103.380039	3,564,128.31	101.210940	3,489,346.50	-74,781.81	0.15
Original Face:		Base	5,000,000.000	103.380039	3,564,128.31	101.210940	3,489,346.50	-74,781.81	0.15
3137FJGN3	FREDDIE MAC FHR 4842 VA					4.500000	15 Nov 2029		
		Local	4,491,467.330	104.747695	4,704,708.48	109.338030	4,910,881.90	206,173.42	0.21
Original Face:		Base	4,774,000.000	104.747695	4,704,708.48	109.338030	4,910,881.90	206,173.42	0.21
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4					4.000000	01 Jan 2041		
		Local	2,742,682.900	104.186497	2,857,505.25	106.896761	2,931,839.18	74,333.93	0.13
Original Face:		Base	10,000,000.000	104.186497	2,857,505.25	106.896761	2,931,839.18	74,333.93	0.13
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5					3.500000	01 Sep 2026		
		Local	1,316,785.190	102.486213	1,349,523.28	104.279092	1,373,131.64	23,608.36	0.06
Original Face:		Base	7,000,000.000	102.486213	1,349,523.28	104.279092	1,373,131.64	23,608.36	0.06
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR					4.538000	01 Nov 2035		
		Local	759,900.300	103.377715	785,567.57	104.934078	797,394.37	11,826.80	0.03
Original Face:		Base	5,000,000.000	103.377715	785,567.57	104.934078	797,394.37	11,826.80	0.03
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR					4.500000	01 Apr 2041		
		Local	4,238,868.000	105.832096	4,486,082.86	108.033387	4,579,392.67	93,309.81	0.20
Original Face:		Base	20,000,000.000	105.832096	4,486,082.86	108.033387	4,579,392.67	93,309.81	0.20

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3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR					4.514000	01 May 2036		
		Local	870,454.650	103.524605	901,134.74	104.889101	913,012.06	11,877.32	0.04
Original Face:		Base	5,000,000.000	103.524605	901,134.74	104.889101	913,012.06	11,877.32	0.04
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR					4.429000	01 Oct 2037		
		Local	395,641.040	106.627614	421,862.60	104.816759	414,698.12	-7,164.48	0.02
Original Face:		Base	4,000,000.000	106.627614	421,862.60	104.816759	414,698.12	-7,164.48	0.02
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR					4.000000	01 Aug 2032		
		Local	2,323,747.840	104.430214	2,426,694.84	105.354088	2,448,163.34	21,468.50	0.11
Original Face:		Base	8,000,000.000	104.430214	2,426,694.84	105.354088	2,448,163.34	21,468.50	0.11
3138EJRP5	FNMA POOL AL2293 FN 06/21 FIXED VAR					4.381000	01 Jun 2021		
		Local	2,158,317.300	103.524797	2,234,393.60	103.386688	2,231,412.77	-2,980.83	0.10
Original Face:		Base	5,000,000.000	103.524797	2,234,393.60	103.386688	2,231,412.77	-2,980.83	0.10
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR					4.564000	01 Aug 2037		
		Local	191,210.350	106.895793	204,395.82	103.912842	198,692.11	-5,703.71	0.01
Original Face:		Base	5,000,000.000	106.895793	204,395.82	103.912842	198,692.11	-5,703.71	0.01
3138EK7G4	FNMA POOL AL3594 FN 04/23 FIXED VAR					2.705000	01 Apr 2023		
		Local	4,222,249.420	103.104849	4,353,343.88	103.002000	4,349,001.35	-4,342.53	0.19
Original Face:		Base	4,950,000.000	103.104849	4,353,343.88	103.002000	4,349,001.35	-4,342.53	0.19
3138EKW43	FNMA POOL AL3366 FN 02/23 FIXED VAR					2.436000	01 Feb 2023		
		Local	5,042,684.110	102.099064	5,148,533.29	101.487000	5,117,668.82	-30,864.47	0.22
Original Face:		Base	6,575,000.000	102.099064	5,148,533.29	101.487000	5,117,668.82	-30,864.47	0.22
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR					3.000000	01 Mar 2028		
		Local	1,746,464.640	102.402717	1,788,427.25	102.997284	1,798,811.15	10,383.90	0.08
Original Face:		Base	6,000,000.000	102.402717	1,788,427.25	102.997284	1,798,811.15	10,383.90	0.08
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR					3.500000	01 Apr 2026		
		Local	2,306,702.600	103.983902	2,398,599.36	103.580000	2,389,282.55	-9,316.81	0.10
Original Face:		Base	10,000,000.000	103.983902	2,398,599.36	103.580000	2,389,282.55	-9,316.81	0.10
3138EMEK3	FNMA POOL AL4637 FN 11/27 FIXED VAR					2.500000	01 Nov 2027		
		Local	1,675,855.850	100.612414	1,686,119.03	101.543476	1,701,722.28	15,603.25	0.07
Original Face:		Base	5,000,000.000	100.612414	1,686,119.03	101.543476	1,701,722.28	15,603.25	0.07

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3138EMJG7	FNMA POOL AL4762 FN 01/21 FIXED VAR					3.563000	01 Jan 2021		
		Local	4,353,752.400	101.329215	4,411,623.12	101.859788	4,434,722.96	23,099.84	0.19
Original Face:		Base	10,000,000.000	101.329215	4,411,623.12	101.859788	4,434,722.96	23,099.84	0.19
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR					3.500000	01 Dec 2034		
		Local	2,678,335.140	104.577221	2,800,928.46	104.241000	2,791,923.33	-9,005.13	0.12
Original Face:		Base	6,000,000.000	104.577221	2,800,928.46	104.241000	2,791,923.33	-9,005.13	0.12
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR					3.500000	01 May 2045		
		Local	3,728,733.620	105.093965	3,918,674.01	105.118000	3,919,570.21	896.20	0.17
Original Face:		Base	6,750,000.000	105.093965	3,918,674.01	105.118000	3,919,570.21	896.20	0.17
3138ER6F2	FNMA POOL AL9869 FN 10/31 FIXED VAR					2.500000	01 Oct 2031		
		Local	3,284,508.950	100.467302	3,299,857.54	101.546222	3,335,294.75	35,437.21	0.14
Original Face:		Base	5,000,000.000	100.467302	3,299,857.54	101.546222	3,335,294.75	35,437.21	0.14
3138ERJ68	FNMA POOL AL9284 FN 12/44 FIXED VAR					4.000000	01 Dec 2044		
		Local	3,876,264.210	102.834939	3,986,153.92	106.506819	4,128,485.71	142,331.79	0.18
Original Face:		Base	7,000,000.000	102.834939	3,986,153.92	106.506819	4,128,485.71	142,331.79	0.18
3138ESCN6	FNMA POOL AL9976 FN 09/30 FIXED VAR					2.500000	01 Sep 2030		
		Local	3,202,729.850	101.210837	3,241,509.68	101.740607	3,258,476.79	16,967.11	0.14
Original Face:		Base	5,000,000.000	101.210837	3,241,509.68	101.740607	3,258,476.79	16,967.11	0.14
3138L95M0	FNMA POOL AM8951 FN 05/25 FIXED 2.76					2.760000	01 May 2025		
		Local	4,656,611.520	99.317812	4,624,844.66	104.479000	4,865,181.15	240,336.49	0.21
Original Face:		Base	4,920,000.000	99.317812	4,624,844.66	104.479000	4,865,181.15	240,336.49	0.21
3138LD5G4	FNMA POOL AN1746 FN 09/23 FIXED 2.15					2.150000	01 Sep 2023		
		Local	8,500,000.000	99.426223	8,451,228.96	101.391223	8,618,253.96	167,025.00	0.37
Original Face:		Base	8,500,000.000	99.426223	8,451,228.96	101.391223	8,618,253.96	167,025.00	0.37
3138LJHZ6	FNMA POOL AN5647 FN 11/26 FIXED 2.93					2.930000	01 Nov 2026		
		Local	5,617,000.000	99.732472	5,601,972.97	105.959874	5,951,766.12	349,793.15	0.26
Original Face:		Base	5,617,000.000	99.732472	5,601,972.97	105.959874	5,951,766.12	349,793.15	0.26
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.500000	01 Nov 2027		
		Local	2,585,172.440	101.245371	2,617,367.43	101.692000	2,628,913.56	11,546.13	0.11
Original Face:		Base	8,125,000.000	101.245371	2,617,367.43	101.692000	2,628,913.56	11,546.13	0.11

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3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5					2.500000	01 Oct 2032		
		Local	2,461,181.920	101.293923	2,493,027.72	101.330618	2,493,930.85	903.13	0.11
Original Face:		Base	5,948,304.000	101.293923	2,493,027.72	101.330618	2,493,930.85	903.13	0.11
3138WDUN9	FNMA POOL AS4188 FN 01/30 FIXED 2.5					2.500000	01 Jan 2030		
		Local	2,973,068.940	101.223742	3,009,451.62	101.697064	3,023,523.82	14,072.20	0.13
Original Face:		Base	6,000,000.000	101.223742	3,009,451.62	101.697064	3,023,523.82	14,072.20	0.13
3138WF6D3	FNMA POOL AS6267 FN 12/35 FIXED 3					3.000000	01 Dec 2035		
		Local	4,932,694.120	102.306895	5,046,486.17	102.948480	5,078,133.62	31,647.45	0.22
Original Face:		Base	7,922,201.000	102.306895	5,046,486.17	102.948480	5,078,133.62	31,647.45	0.22
3138WHKH4	FNMA POOL AS7495 FN 07/31 FIXED 2.5					2.500000	01 Jul 2031		
		Local	3,981,775.260	100.690797	4,009,281.25	101.427878	4,038,630.15	29,348.90	0.17
Original Face:		Base	6,000,000.000	100.690797	4,009,281.25	101.427878	4,038,630.15	29,348.90	0.17
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5					3.500000	01 Sep 2033		
		Local	2,698,117.020	102.329758	2,760,976.62	105.109367	2,835,973.72	74,997.10	0.12
Original Face:		Base	6,000,000.000	102.329758	2,760,976.62	105.109367	2,835,973.72	74,997.10	0.12
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4					4.000000	01 Jan 2034		
		Local	5,474,442.160	104.651509	5,729,086.34	105.982829	5,801,968.67	72,882.33	0.25
Original Face:		Base	11,523,254.000	104.651509	5,729,086.34	105.982829	5,801,968.67	72,882.33	0.25
31394B6B5	FANNIE MAE FNR 2005 8 EY					5.000000	25 Feb 2020		
		Local	6.580	100.607903	6.62	99.823750	6.57	-0.05	0.00
Original Face:		Base	10,127,769.000	100.607903	6.62	99.823750	6.57	-0.05	0.00
31394GJC8	FREDDIE MAC FHR 2649 PJ					3.500000	15 Jun 2033		
		Local	41,993.500	99.883982	41,944.78	102.071490	42,863.39	918.61	0.00
Original Face:		Base	5,000,000.000	99.883982	41,944.78	102.071490	42,863.39	918.61	0.00
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2					7.000000	25 Mar 2044		
		Local	4,266,505.920	117.663120	5,020,104.00	129.935600	5,543,710.07	523,606.07	0.24
Original Face:		Base	41,000,000.000	117.663120	5,020,104.00	129.935600	5,543,710.07	523,606.07	0.24
31395UEG2	FREDDIE MAC FHR 2980 QA					6.000000	15 May 2035		
		Local	238,167.500	101.534017	241,821.03	115.670300	275,489.06	33,668.03	0.01
Original Face:		Base	5,000,000.000	101.534017	241,821.03	115.670300	275,489.06	33,668.03	0.01

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31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A					5.271000	25 Oct 2032		
		Local	2,056,778.460	109.207236	2,246,150.90	114.479080	2,354,581.06	108,430.16	0.10
Original Face:		Base	5,855,000.000	109.207236	2,246,150.90	114.479080	2,354,581.06	108,430.16	0.10
31396Q5U9	FANNIE MAE FNR 2009 69 WA					6.035390	25 Sep 2039		
		Local	679,155.000	105.049666	713,450.06	113.460820	770,574.83	57,124.77	0.03
Original Face:		Base	5,000,000.000	105.049666	713,450.06	113.460820	770,574.83	57,124.77	0.03
31396QKJ7	FANNIE MAE FNR 2009 52 AJ					4.000000	25 Jul 2024		
		Local	16,389.540	101.505594	16,636.30	100.962960	16,547.36	-88.94	0.00
Original Face:		Base	6,000,000.000	101.505594	16,636.30	100.962960	16,547.36	-88.94	0.00
31396QTR0	FANNIE MAE FNR 2009 62 WA					5.571360	25 Aug 2039		
		Local	1,799,084.900	102.710263	1,847,844.84	111.946560	2,014,013.66	166,168.82	0.09
Original Face:		Base	10,000,000.000	102.710263	1,847,844.84	111.946560	2,014,013.66	166,168.82	0.09
31397MD46	FANNIE MAE FNR 2008 92 AY					4.000000	25 Dec 2023		
		Local	8,967.000	101.842088	9,132.18	100.166490	8,981.93	-150.25	0.00
Original Face:		Base	6,000,000.000	101.842088	9,132.18	100.166490	8,981.93	-150.25	0.00
31397QW53	FANNIE MAE FNR 2010 151 BL					4.000000	25 Jan 2031		
		Local	5,632,309.620	102.610359	5,779,333.13	106.859720	6,018,670.29	239,337.16	0.26
Original Face:		Base	8,609,641.000	102.610359	5,779,333.13	106.859720	6,018,670.29	239,337.16	0.26
31397SFE9	FANNIE MAE FNR 2011 26 EB					3.000000	25 Apr 2026		
		Local	4,693,445.300	99.537452	4,671,735.86	101.708120	4,773,614.98	101,879.12	0.21
Original Face:		Base	5,000,000.000	99.537452	4,671,735.86	101.708120	4,773,614.98	101,879.12	0.21
31397SGM0	FANNIE MAE FNR 2011 27 JQ					4.000000	25 Sep 2039		
		Local	152,181.850	102.858488	156,531.95	100.506630	152,952.85	-3,579.10	0.01
Original Face:		Base	5,000,000.000	102.858488	156,531.95	100.506630	152,952.85	-3,579.10	0.01
31398NWN0	FANNIE MAE FNR 2010 111 WA					6.046890	25 Oct 2040		
		Local	1,068,700.950	108.378768	1,158,244.92	114.232570	1,220,804.56	62,559.64	0.05
Original Face:		Base	5,000,000.000	108.378768	1,158,244.92	114.232570	1,220,804.56	62,559.64	0.05
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR					5.000000	01 Apr 2034		
		Local	1,172,597.070	99.636590	1,168,335.73	111.348968	1,305,674.74	137,339.01	0.06
Original Face:		Base	11,959,998.000	99.636590	1,168,335.73	111.348968	1,305,674.74	137,339.01	0.06

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31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.000000	01 Nov 2019		
		Local	754.800	100.019873	754.95	102.994445	777.40	22.45	0.00
Original Face:		Base	10,000,000.000	100.019873	754.95	102.994445	777.40	22.45	0.00
31403DC72	FNMA POOL 745394 FN 11/20 FIXED VAR					4.500000	01 Nov 2020		
		Local	4,166.890	100.714922	4,196.68	102.801646	4,283.63	86.95	0.00
Original Face:		Base	3,640,000.000	100.714922	4,196.68	102.801646	4,283.63	86.95	0.00
31403DE39	FNMA POOL 745454 FN 12/20 FIXED VAR					4.000000	01 Dec 2020		
		Local	6,666.380	100.155407	6,676.74	104.038865	6,935.63	258.89	0.00
Original Face:		Base	4,300,000.000	100.155407	6,676.74	104.038865	6,935.63	258.89	0.00
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5					5.000000	01 Feb 2035		
		Local	196,845.700	99.359478	195,584.86	111.094429	218,684.61	23,099.75	0.01
Original Face:		Base	5,000,000.000	99.359478	195,584.86	111.094429	218,684.61	23,099.75	0.01
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.500000	01 Dec 2033		
		Local	218,704.200	100.613033	220,044.93	113.051002	247,247.29	27,202.36	0.01
Original Face:		Base	6,500,000.000	100.613033	220,044.93	113.051002	247,247.29	27,202.36	0.01
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.500000	01 Feb 2034		
		Local	455,355.040	100.145465	456,017.42	113.029960	514,687.62	58,670.20	0.02
Original Face:		Base	8,000,000.000	100.145465	456,017.42	113.029960	514,687.62	58,670.20	0.02
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5					5.500000	01 Aug 2034		
		Local	301,382.660	100.478203	302,823.88	109.311933	329,447.21	26,623.33	0.01
Original Face:		Base	5,457,127.000	100.478203	302,823.88	109.311933	329,447.21	26,623.33	0.01
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5					5.500000	01 Nov 2034		
		Local	345,970.350	100.537636	347,830.41	110.255896	381,452.71	33,622.30	0.02
Original Face:		Base	5,000,000.000	100.537636	347,830.41	110.255896	381,452.71	33,622.30	0.02
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5					5.500000	01 Dec 2034		
		Local	903,838.960	100.987150	912,761.21	113.045796	1,021,751.95	108,990.74	0.04
Original Face:		Base	10,547,657.000	100.987150	912,761.21	113.045796	1,021,751.95	108,990.74	0.04
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5					5.500000	01 Sep 2034		
		Local	592,527.950	100.553295	595,806.38	112.169813	664,637.49	68,831.11	0.03
Original Face:		Base	17,500,000.000	100.553295	595,806.38	112.169813	664,637.49	68,831.11	0.03

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31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5					5.500000	01 Feb 2036		
		Local	257,077.400	103.459787	265,971.73	113.014653	290,535.13	24,563.40	0.01
Original Face:		Base	9,397,749.000	103.459787	265,971.73	113.014653	290,535.13	24,563.40	0.01
3140ECP29	FNMA POOL BA7640 FN 01/46 FIXED 4					4.000000	01 Jan 2046		
		Local	9,831,950.040	105.562597	10,378,861.75	105.797716	10,401,978.58	23,116.83	0.45
Original Face:		Base	15,243,777.000	105.562597	10,378,861.75	105.797716	10,401,978.58	23,116.83	0.45
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3					3.000000	01 Nov 2036		
		Local	3,972,070.830	100.647563	3,997,792.50	101.286038	4,023,153.17	25,360.67	0.17
Original Face:		Base	4,744,826.000	100.647563	3,997,792.50	101.286038	4,023,153.17	25,360.67	0.17
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3					3.000000	01 Dec 2036		
		Local	3,621,461.570	100.674984	3,645,905.85	101.285971	3,668,032.52	22,126.67	0.16
Original Face:		Base	4,166,154.000	100.674984	3,645,905.85	101.285971	3,668,032.52	22,126.67	0.16
3140FVTZ9	FNMA POOL BE9567 FN 04/47 FIXED 3.5					3.500000	01 Apr 2047		
		Local	8,154,609.200	102.609740	8,367,423.31	103.920071	8,474,275.67	106,852.36	0.37
Original Face:		Base	10,000,000.000	102.609740	8,367,423.31	103.920071	8,474,275.67	106,852.36	0.37
3140GPZH4	FNMA POOL BH1643 FN 05/47 FIXED 4.5					4.500000	01 May 2047		
		Local	8,683,001.890	108.404378	9,412,754.16	106.218825	9,222,982.58	-189,771.58	0.40
Original Face:		Base	9,938,165.000	108.404378	9,412,754.16	106.218825	9,222,982.58	-189,771.58	0.40
3140GPZJ0	FNMA POOL BH1644 FN 04/47 FIXED 4.5					4.500000	01 Apr 2047		
		Local	6,440,112.680	108.402521	6,981,244.48	106.218787	6,840,609.57	-140,634.91	0.30
Original Face:		Base	6,864,195.000	108.402521	6,981,244.48	106.218787	6,840,609.57	-140,634.91	0.30
3140HEZ39	FNMA POOL BK1661 FN 03/48 FIXED 5					5.000000	01 Mar 2048		
		Local	2,866,394.000	107.187628	3,072,419.74	109.161981	3,129,012.47	56,592.73	0.14
Original Face:		Base	3,075,747.000	107.187628	3,072,419.74	109.161981	3,129,012.47	56,592.73	0.14
3140HEZ47	FNMA POOL BK1662 FN 03/48 FIXED 5					5.000000	01 Mar 2048		
		Local	7,184,728.900	107.187628	7,701,140.47	108.020059	7,760,948.40	59,807.93	0.34
Original Face:		Base	8,825,385.000	107.187628	7,701,140.47	108.020059	7,760,948.40	59,807.93	0.34
3140HG2E6	FNMA POOL BK3472 FN 04/48 FIXED 4.5					4.500000	01 Apr 2048		
		Local	10,743,701.270	105.513497	11,336,054.90	106.064351	11,395,237.03	59,182.13	0.49
Original Face:		Base	11,668,342.000	105.513497	11,336,054.90	106.064351	11,395,237.03	59,182.13	0.49

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3140J74R3	FNMA POOL BM3531 FN 11/31 FIXED VAR					3.000000	01 Nov 2031		
		Local	6,974,633.700	99.818701	6,961,988.76	102.805648	7,170,317.37	208,328.61	0.31
Original Face:		Base	10,000,000.000	99.818701	6,961,988.76	102.805648	7,170,317.37	208,328.61	0.31
31410LUB6	FNMA POOL 890778 FN 10/31 FIXED VAR					2.500000	01 Oct 2031		
		Local	3,953,467.380	100.748492	3,983,058.75	101.545638	4,014,573.67	31,514.92	0.17
Original Face:		Base	6,000,000.000	100.748492	3,983,058.75	101.545638	4,014,573.67	31,514.92	0.17
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5					5.500000	01 Aug 2039		
		Local	1,121,952.010	105.243414	1,180,780.60	112.656772	1,263,954.92	83,174.32	0.05
Original Face:		Base	9,100,000.000	105.243414	1,180,780.60	112.656772	1,263,954.92	83,174.32	0.05
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4					4.000000	01 Mar 2026		
		Local	767,031.020	101.250416	776,622.10	104.758006	803,526.40	26,904.30	0.03
Original Face:		Base	7,060,000.000	101.250416	776,622.10	104.758006	803,526.40	26,904.30	0.03
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4					4.000000	01 Jul 2026		
		Local	753,712.620	102.879576	775,416.35	104.889878	790,568.25	15,151.90	0.03
Original Face:		Base	6,000,000.000	102.879576	775,416.35	104.889878	790,568.25	15,151.90	0.03
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4					4.000000	01 Jan 2042		
		Local	1,689,232.650	104.282813	1,761,579.33	106.896653	1,805,733.16	44,153.83	0.08
Original Face:		Base	5,000,000.000	104.282813	1,761,579.33	106.896653	1,805,733.16	44,153.83	0.08
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3					3.000000	01 Apr 2043		
		Local	3,614,902.900	103.612090	3,745,476.46	103.390000	3,737,448.11	-8,028.35	0.16
Original Face:		Base	7,000,000.000	103.612090	3,745,476.46	103.390000	3,737,448.11	-8,028.35	0.16
31417GWJ1	FNMA POOL AB9648 FN 06/28 FIXED 2.5					2.500000	01 Jun 2028		
		Local	1,911,494.750	101.198662	1,934,407.12	101.694685	1,943,888.56	9,481.44	0.08
Original Face:		Base	5,000,000.000	101.198662	1,934,407.12	101.694685	1,943,888.56	9,481.44	0.08
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
		Local	363,175.260	101.130085	367,279.45	104.293929	378,769.75	11,490.30	0.02
Original Face:		Base	7,000,000.000	101.130085	367,279.45	104.293929	378,769.75	11,490.30	0.02
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4					4.000000	01 Oct 2031		
		Local	1,263,874.070	105.916131	1,338,646.52	105.965000	1,339,264.16	617.64	0.06
Original Face:		Base	6,100,000.000	105.916131	1,338,646.52	105.965000	1,339,264.16	617.64	0.06

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31417YFR3	FNMA POOL MA0175 FN 09/19 FIXED 4.5					4.500000	01 Sep 2019		
		Local	721.950	100.000000	721.95	100.947682	728.79	6.84	0.00
	Original Face:	Base	16,114,886.000	100.000000	721.95	100.947682	728.79	6.84	0.00
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3					3.000000	01 Sep 2028		
		Local	4,006,196.840	101.951256	4,084,368.00	102.488939	4,105,908.64	21,540.64	0.18
	Original Face:	Base	9,500,000.000	101.951256	4,084,368.00	102.488939	4,105,908.64	21,540.64	0.18
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5					3.500000	01 Mar 2034		
		Local	1,928,613.350	102.930897	1,985,139.02	104.232261	2,010,237.30	25,098.28	0.09
	Original Face:	Base	5,000,000.000	102.930897	1,985,139.02	104.232261	2,010,237.30	25,098.28	0.09
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4					4.000000	01 Mar 2034		
		Local	2,988,780.060	104.145528	3,112,680.78	105.974018	3,167,330.32	54,649.54	0.14
	Original Face:	Base	7,899,440.000	104.145528	3,112,680.78	105.974018	3,167,330.32	54,649.54	0.14
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5					4.500000	01 Apr 2034		
		Local	3,276,536.720	106.300980	3,482,990.63	107.101850	3,509,231.44	26,240.81	0.15
	Original Face:	Base	8,000,000.000	106.300980	3,482,990.63	107.101850	3,509,231.44	26,240.81	0.15
31418CCS1	FNMA POOL MA2780 FN 10/31 FIXED 3					3.000000	01 Oct 2031		
		Local	3,850,243.920	102.421544	3,943,479.28	102.989142	3,965,333.18	21,853.90	0.17
	Original Face:	Base	6,000,000.000	102.421544	3,943,479.28	102.989142	3,965,333.18	21,853.90	0.17
31418CJJ4	FNMA POOL MA2964 FN 04/32 FIXED 3					3.000000	01 Apr 2032		
		Local	3,480,931.550	102.537358	3,569,255.24	102.803428	3,578,516.96	9,261.72	0.15
	Original Face:	Base	5,000,000.000	102.537358	3,569,255.24	102.803428	3,578,516.96	9,261.72	0.15
31418CVV3	FNMA POOL MA3327 FN 03/33 FIXED 4					4.000000	01 Mar 2033		
		Local	3,972,691.550	103.467464	4,110,443.20	104.569398	4,154,219.64	43,776.44	0.18
	Original Face:	Base	5,000,000.000	103.467464	4,110,443.20	104.569398	4,154,219.64	43,776.44	0.18
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR					4.624000	01 Feb 2037		
		Local	583,076.900	103.146434	601,423.03	105.292890	613,938.52	12,515.49	0.03
	Original Face:	Base	5,000,000.000	103.146434	601,423.03	105.292890	613,938.52	12,515.49	0.03
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR					5.750000	01 Sep 2032		
		Local	609,550.710	106.162060	647,111.59	107.206284	653,476.67	6,365.08	0.03
	Original Face:	Base	3,262,241.000	106.162060	647,111.59	107.206284	653,476.67	6,365.08	0.03

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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
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR					4.603000	01 Jan 2037		
		Local	834,171.120	103.138428	860,350.98	105.282310	878,234.62	17,883.64	0.04
Original Face:		Base	6,271,091.000	103.138428	860,350.98	105.282310	878,234.62	17,883.64	0.04
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR					3.500000	01 Dec 2025		
		Local	1,191,656.520	102.983074	1,227,204.51	103.591700	1,234,457.25	7,252.74	0.05
Original Face:		Base	12,000,000.000	102.983074	1,227,204.51	103.591700	1,234,457.25	7,252.74	0.05
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95					5.950000	01 Feb 2038		
		Local	5,000,000.000	99.666503	4,983,325.17	143.333354	7,166,667.70	2,183,342.53	0.31
		Base		99.666503	4,983,325.17	143.333354	7,166,667.70	2,183,342.53	0.31
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	100.217540	5,712,399.78	82,759.15	0.25
Original Face:		Base	5,700,000.000	98.765625	5,629,640.63	100.217540	5,712,399.78	82,759.15	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	100.184700	6,411,820.80	223,820.80	0.28
Original Face:		Base	6,400,000.000	96.687500	6,188,000.00	100.184700	6,411,820.80	223,820.80	0.28
345397WY5	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/19 2.597					2.597000	04 Nov 2019		
		Local	20,000,000.000	99.962149	19,992,429.88	99.975000	19,995,000.00	2,570.12	0.87
		Base		99.962149	19,992,429.88	99.975000	19,995,000.00	2,570.12	0.87
345397YF4	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/20 VAR					3.311380	09 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.168216	10,016,821.60	16,821.60	0.43
		Base		100.000000	10,000,000.00	100.168216	10,016,821.60	16,821.60	0.43
345397YY3	FORD MOTOR CREDIT CO LLC SR UNSECURED 04/21 VAR					3.098500	05 Apr 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	99.238097	4,961,904.85	-38,095.15	0.21
		Base		100.000000	5,000,000.00	99.238097	4,961,904.85	-38,095.15	0.21
35671DAU9	FREEPORT MCMORAN INC COMPANY GUAR 03/22 3.55					3.550000	01 Mar 2022		
		Local	5,000,000.000	99.941974	4,997,098.69	100.250000	5,012,500.00	15,401.31	0.22
		Base		99.941974	4,997,098.69	100.250000	5,012,500.00	15,401.31	0.22
357081AE8	FREMF MORTGAGE TRUST FREMF 2015 K720 B 144A					3.503940	25 Jul 2022		
		Local	5,000,000.000	99.433914	4,971,695.68	102.511180	5,125,559.00	153,863.32	0.22
Original Face:		Base	5,000,000.000	99.433914	4,971,695.68	102.511180	5,125,559.00	153,863.32	0.22

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36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6					6.000000	20 Aug 2046		
		Local	3,395,154.900	111.072595	3,771,086.66	112.995000	3,836,355.28	65,268.62	0.17
Original Face:		Base	8,707,929.000	111.072595	3,771,086.66	112.995000	3,836,355.28	65,268.62	0.17
3617BA6P3	GNMA II POOL BC7178 G2 09/47 FIXED 4					4.000000	20 Sep 2047		
		Local	10,935,231.820	105.894801	11,579,841.96	105.792434	11,568,647.91	-11,194.05	0.50
Original Face:		Base	11,805,572.000	105.894801	11,579,841.96	105.792434	11,568,647.91	-11,194.05	0.50
3617G0P38	GNMA II POOL BE5842 G2 02/48 FIXED 3.5					3.500000	20 Feb 2048		
		Local	8,447,815.600	100.000000	8,447,815.60	105.166522	8,884,273.85	436,458.25	0.38
Original Face:		Base	10,000,000.000	100.000000	8,447,815.60	105.166522	8,884,273.85	436,458.25	0.38
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5					5.500000	20 Jun 2040		
		Local	2,042,353.920	109.443240	2,235,218.31	110.910123	2,265,177.24	29,958.93	0.10
Original Face:		Base	6,000,000.000	109.443240	2,235,218.31	110.910123	2,265,177.24	29,958.93	0.10
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4					4.000000	20 Jan 2046		
		Local	4,301,359.920	105.888347	4,554,638.91	105.552809	4,540,206.22	-14,432.69	0.20
Original Face:		Base	5,682,660.000	105.888347	4,554,638.91	105.552809	4,540,206.22	-14,432.69	0.20
36197D2A5	GNMA II POOL AZ1669 G2 03/47 FIXED 4.5					4.500000	20 Mar 2047		
		Local	3,440,097.120	106.108012	3,650,218.65	105.351427	3,624,191.41	-26,027.24	0.16
Original Face:		Base	5,271,946.000	106.108012	3,650,218.65	105.351427	3,624,191.41	-26,027.24	0.16
36197J4J1	GNMA II POOL AZ6225 G2 03/47 FIXED 4					4.000000	20 Mar 2047		
		Local	7,725,833.940	105.885965	8,180,573.85	105.291452	8,134,642.73	-45,931.12	0.35
Original Face:		Base	8,934,236.000	105.885965	8,180,573.85	105.291452	8,134,642.73	-45,931.12	0.35
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5					5.500000	15 Oct 2033		
		Local	216,896.960	100.950590	218,958.76	113.634917	246,470.68	27,511.92	0.01
Original Face:		Base	7,000,000.000	100.950590	218,958.76	113.634917	246,470.68	27,511.92	0.01
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4					4.000000	20 Aug 2026		
		Local	2,526,195.830	104.444024	2,638,460.57	104.424000	2,637,954.73	-505.84	0.11
Original Face:		Base	22,821,698.000	104.444024	2,638,460.57	104.424000	2,637,954.73	-505.84	0.11
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5					3.500000	20 Nov 2041		
		Local	697,244.750	102.768693	716,549.32	103.408645	721,011.35	4,462.03	0.03
Original Face:		Base	5,000,000.000	102.768693	716,549.32	103.408645	721,011.35	4,462.03	0.03

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3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.500000	20 Jun 2028		
		Local	4,997,281.710	101.187158	5,056,607.35	100.518000	5,023,167.63	-33,439.72	0.22
Original Face:		Base	13,640,889.000	101.187158	5,056,607.35	100.518000	5,023,167.63	-33,439.72	0.22
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5					5.000000	20 Sep 2041		
		Local	1,499,362.800	108.406437	1,625,405.79	105.564550	1,582,795.59	-42,610.20	0.07
Original Face:		Base	5,000,000.000	108.406437	1,625,405.79	105.564550	1,582,795.59	-42,610.20	0.07
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4					4.000000	15 Jul 2045		
		Local	4,746,146.500	106.509369	5,055,090.70	108.144591	5,132,700.72	77,610.02	0.22
Original Face:		Base	10,000,000.000	106.509369	5,055,090.70	108.144591	5,132,700.72	77,610.02	0.22
36249KAA8	GS MORTGAGE SECURITIES TRUST GSMS 2010 C1 A1 144A					3.679000	10 Aug 2043		
		Local	375,540.570	104.036602	390,699.65	100.086660	375,866.01	-14,833.64	0.02
Original Face:		Base	14,082,000.000	104.036602	390,699.65	100.086660	375,866.01	-14,833.64	0.02
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5					5.500000	15 Mar 2034		
		Local	178,105.140	100.895617	179,700.28	111.858516	199,225.77	19,525.49	0.01
Original Face:		Base	7,322,535.000	100.895617	179,700.28	111.858516	199,225.77	19,525.49	0.01
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5					5.000000	15 Jul 2039		
		Local	1,142,969.870	105.349555	1,204,113.67	111.895073	1,278,926.97	74,813.30	0.06
Original Face:		Base	8,800,000.000	105.349555	1,204,113.67	111.895073	1,278,926.97	74,813.30	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	97.000000	9,700,000.00	-300,000.00	0.42
		Base		100.000000	10,000,000.00	97.000000	9,700,000.00	-300,000.00	0.42
37045XCH7	GENERAL MOTORS FINL CO COMPANY GUAR 04/21 VAR					3.161380	09 Apr 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	99.974039	9,997,403.90	-2,596.10	0.43
		Base		100.000000	10,000,000.00	99.974039	9,997,403.90	-2,596.10	0.43
38014BAC3	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2018 1 A2B					2.684750	20 Apr 2020		
		Local	302,927.120	100.000000	302,927.12	99.997020	302,918.09	-9.03	0.01
Original Face:		Base	8,000,000.000	100.000000	302,927.12	99.997020	302,918.09	-9.03	0.01
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA					3.500000	16 Apr 2042		
		Local	789,817.730	106.632043	842,198.78	105.453570	832,890.99	-9,307.79	0.04
Original Face:		Base	2,500,000.000	106.632043	842,198.78	105.453570	832,890.99	-9,307.79	0.04

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38375CWQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 JP					3.000000	20 Jul 2039		
		Local	1,924,685.500	102.483716	1,972,489.22	101.464150	1,952,865.78	-19,623.44	0.08
Original Face:		Base	10,000,000.000	102.483716	1,972,489.22	101.464150	1,952,865.78	-19,623.44	0.08
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM					3.500000	20 Apr 2042		
		Local	3,549,889.440	106.420860	3,777,822.88	107.624720	3,820,558.57	42,735.69	0.17
Original Face:		Base	8,000,000.000	106.420860	3,777,822.88	107.624720	3,820,558.57	42,735.69	0.17
38375UE97	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H16 FD					2.579500	20 Aug 2067		
		Local	684,435.800	100.000000	684,435.80	99.972220	684,245.66	-190.14	0.03
Original Face:		Base	10,000,000.000	100.000000	684,435.80	99.972220	684,245.66	-190.14	0.03
38375UYY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA					3.629000	20 Apr 2067		
		Local	9,367,485.860	103.624175	9,706,979.96	102.374970	9,589,960.84	-117,019.12	0.41
Original Face:		Base	10,000,000.000	103.624175	9,706,979.96	102.374970	9,589,960.84	-117,019.12	0.41
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E					3.000000	16 Oct 2039		
		Local	523,295.300	103.649891	542,395.01	104.744960	548,125.45	5,730.44	0.02
Original Face:		Base	10,000,000.000	103.649891	542,395.01	104.744960	548,125.45	5,730.44	0.02
38376FNL2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 66 UG					4.500000	20 Jul 2038		
		Local	15,429.060	102.955008	15,884.99	99.974970	15,425.20	-459.79	0.00
Original Face:		Base	4,500,000.000	102.955008	15,884.99	99.974970	15,425.20	-459.79	0.00
38376GW30	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 86 B					3.000000	16 Feb 2041		
		Local	1,525,235.920	102.394802	1,561,762.30	99.963060	1,524,672.50	-37,089.80	0.07
Original Face:		Base	6,500,000.000	102.394802	1,561,762.30	99.963060	1,524,672.50	-37,089.80	0.07
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE					2.709130	20 Jun 2063		
		Local	1,631,700.260	100.000000	1,631,700.26	99.842370	1,629,128.21	-2,572.05	0.07
Original Face:		Base	9,934,605.000	100.000000	1,631,700.26	99.842370	1,629,128.21	-2,572.05	0.07
38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG					3.496130	20 Dec 2066		
		Local	9,483,118.600	101.054432	9,583,111.65	100.248660	9,506,699.32	-76,412.33	0.41
Original Face:		Base	10,000,000.000	101.054432	9,583,111.65	100.248660	9,506,699.32	-76,412.33	0.41
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA					5.711300	20 Aug 2034		
		Local	941,033.400	107.427850	1,010,931.95	112.481430	1,058,487.83	47,555.88	0.05
Original Face:		Base	5,000,000.000	107.427850	1,010,931.95	112.481430	1,058,487.83	47,555.88	0.05

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38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW					5.992970	20 Apr 2037		
		Local	1,871,250.300	108.540794	2,031,069.94	112.258470	2,100,636.96	69,567.02	0.09
Original Face:		Base	10,000,000.000	108.540794	2,031,069.94	112.258470	2,100,636.96	69,567.02	0.09
38378BDT3	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 22 B					2.686920	16 Aug 2041		
		Local	3,250,000.000	103.211338	3,354,368.49	99.926500	3,247,611.25	-106,757.24	0.14
Original Face:		Base	3,250,000.000	103.211338	3,354,368.49	99.926500	3,247,611.25	-106,757.24	0.14
38378BUA5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 67 B					2.676310	16 Oct 2047		
		Local	5,000,000.000	103.999336	5,199,966.81	99.899900	4,994,995.00	-204,971.81	0.22
Original Face:		Base	5,000,000.000	103.999336	5,199,966.81	99.899900	4,994,995.00	-204,971.81	0.22
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK					3.000000	16 Jan 2027		
		Local	855,122.840	102.502196	876,519.69	102.966450	880,489.63	3,969.94	0.04
Original Face:		Base	6,500,000.000	102.502196	876,519.69	102.966450	880,489.63	3,969.94	0.04
38378KX79	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 139 AG					3.000000	16 Oct 2051		
		Local	2,000,000.000	99.683276	1,993,665.51	103.299660	2,065,993.20	72,327.69	0.09
Original Face:		Base	2,000,000.000	99.683276	1,993,665.51	103.299660	2,065,993.20	72,327.69	0.09
38378N5M1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 73 AG					3.200000	16 Apr 2043		
		Local	5,000,000.000	103.426400	5,171,319.98	102.325250	5,116,262.50	-55,057.48	0.22
Original Face:		Base	5,000,000.000	103.426400	5,171,319.98	102.325250	5,116,262.50	-55,057.48	0.22
38378NY56	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 64 AC					2.250000	16 Dec 2047		
		Local	966,986.700	100.253083	969,433.98	99.866280	965,693.65	-3,740.33	0.04
Original Face:		Base	3,000,000.000	100.253083	969,433.98	99.866280	965,693.65	-3,740.33	0.04
38378UZR1	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 144 DA					3.000000	20 Sep 2041		
		Local	4,375,509.720	100.292017	4,388,286.94	102.013750	4,463,621.55	75,334.61	0.19
Original Face:		Base	12,000,000.000	100.292017	4,388,286.94	102.013750	4,463,621.55	75,334.61	0.19
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE					3.500000	20 Sep 2043		
		Local	5,429,000.000	96.336768	5,230,123.16	109.960710	5,969,766.95	739,643.79	0.26
Original Face:		Base	5,429,000.000	96.336768	5,230,123.16	109.960710	5,969,766.95	739,643.79	0.26
38378XA50	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 172 AE					2.050000	16 Jan 2041		
		Local	1,315,717.800	99.884660	1,314,200.25	99.620760	1,310,728.07	-3,472.18	0.06
Original Face:		Base	5,000,000.000	99.884660	1,314,200.25	99.620760	1,310,728.07	-3,472.18	0.06

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38379GMY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 142 UQ					3.000000	20 Nov 2043		
		Local	857,868.100	102.554271	879,780.38	101.917590	874,318.49	-5,461.89	0.04
Original Face:		Base	5,000,000.000	102.554271	879,780.38	101.917590	874,318.49	-5,461.89	0.04
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV					2.950000	16 Oct 2029		
		Local	2,210,091.450	102.606508	2,267,697.67	103.161540	2,279,964.38	12,266.71	0.10
Original Face:		Base	3,000,000.000	102.606508	2,267,697.67	103.161540	2,279,964.38	12,266.71	0.10
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.200000	16 Aug 2055		
		Local	6,825,519.500	99.887606	6,817,848.01	99.429230	6,786,561.48	-31,286.53	0.29
Original Face:		Base	10,000,000.000	99.887606	6,817,848.01	99.429230	6,786,561.48	-31,286.53	0.29
38380BC45	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 156 VA					3.000000	20 Dec 2030		
		Local	4,914,674.560	102.010521	5,013,485.10	103.313920	5,077,542.94	64,057.84	0.22
Original Face:		Base	5,879,850.000	102.010521	5,013,485.10	103.313920	5,077,542.94	64,057.84	0.22
38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB					6.080160	20 Nov 2042		
		Local	2,956,850.920	114.151343	3,375,285.03	116.184220	3,435,394.18	60,109.15	0.15
Original Face:		Base	5,010,613.000	114.151343	3,375,285.03	116.184220	3,435,394.18	60,109.15	0.15
38380CJU8	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 13 KA					3.000000	20 Jul 2045		
		Local	4,754,186.820	99.557242	4,733,137.29	102.776020	4,886,164.00	153,026.71	0.21
Original Face:		Base	6,000,000.000	99.557242	4,733,137.29	102.776020	4,886,164.00	153,026.71	0.21
38380CRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 5 MA					3.000000	20 Mar 2045		
		Local	10,645,629.920	102.207181	10,880,598.26	102.791650	10,942,818.65	62,220.39	0.47
Original Face:		Base	13,484,830.000	102.207181	10,880,598.26	102.791650	10,942,818.65	62,220.39	0.47
38380HX31	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 165 MC					2.500000	20 Nov 2042		
		Local	4,031,973.650	100.464916	4,050,718.96	100.737090	4,061,692.92	10,973.96	0.18
Original Face:		Base	5,000,000.000	100.464916	4,050,718.96	100.737090	4,061,692.92	10,973.96	0.18
38380KBF1	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 174 MP					3.000000	20 Apr 2043		
		Local	8,029,030.000	101.367370	8,138,816.52	101.597470	8,157,291.35	18,474.83	0.35
Original Face:		Base	10,000,000.000	101.367370	8,138,816.52	101.597470	8,157,291.35	18,474.83	0.35
38380LYK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 FA					3.220000	20 Aug 2069		
		Local	10,000,000.000	102.855156	10,285,515.59	102.531356	10,253,135.60	-32,379.99	0.44
Original Face:		Base	10,000,000.000	102.855156	10,285,515.59	102.531356	10,253,135.60	-32,379.99	0.44

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38380UP98	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 12 T					3.000000	20 Nov 2044		
		Local	7,655,154.500	100.448426	7,689,482.23	102.391750	7,838,246.66	148,764.43	0.34
	Original Face:	Base	10,000,000.000	100.448426	7,689,482.23	102.391750	7,838,246.66	148,764.43	0.34
38380VJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 27 BD					2.500000	20 Jul 2044		
		Local	8,651,914.300	98.033086	8,481,738.56	100.987410	8,737,344.17	255,605.61	0.38
	Original Face:	Base	10,000,000.000	98.033086	8,481,738.56	100.987410	8,737,344.17	255,605.61	0.38
38381AY42	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 153 UA					5.508060	20 Jun 2048		
		Local	8,448,640.200	106.699861	9,014,687.35	111.862300	9,450,843.25	436,155.90	0.41
	Original Face:	Base	10,000,000.000	106.699861	9,014,687.35	111.862300	9,450,843.25	436,155.90	0.41
38381R5J4	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 30 WA					4.658690	20 Feb 2049		
		Local	9,212,952.500	104.805364	9,655,668.37	109.685260	10,105,250.90	449,582.53	0.44
	Original Face:	Base	10,000,000.000	104.805364	9,655,668.37	109.685260	10,105,250.90	449,582.53	0.44
38381X2H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 103 HE					3.000000	20 Aug 2049		
		Local	10,000,000.000	101.917619	10,191,761.86	102.212608	10,221,260.80	29,498.94	0.44
	Original Face:	Base	10,000,000.000	101.917619	10,191,761.86	102.212608	10,221,260.80	29,498.94	0.44
38381XAZ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 83 WA					4.851710	20 Jun 2034		
		Local	6,157,556.320	105.032710	6,467,448.25	106.689620	6,569,473.44	102,025.19	0.28
	Original Face:	Base	6,317,173.000	105.032710	6,467,448.25	106.689620	6,569,473.44	102,025.19	0.28
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2					3.200000	21 Aug 2025		
		Local	5,000,000.000	99.818550	4,990,927.52	106.260924	5,313,046.20	322,118.68	0.23
		Base		99.818550	4,990,927.52	106.260924	5,313,046.20	322,118.68	0.23
459200AS0	IBM CORP SR UNSECURED 01/28 6.5					6.500000	15 Jan 2028		
		Local	10,000,000.000	117.667398	11,766,739.84	129.360984	12,936,098.40	1,169,358.56	0.56
		Base		117.667398	11,766,739.84	129.360984	12,936,098.40	1,169,358.56	0.56
46590JAW7	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C32 A5					3.598200	15 Nov 2048		
		Local	5,740,000.000	103.211928	5,924,364.69	108.493470	6,227,525.18	303,160.49	0.27
	Original Face:	Base	5,740,000.000	103.211928	5,924,364.69	108.493470	6,227,525.18	303,160.49	0.27
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4					6.400000	15 May 2038		
		Local	5,000,000.000	99.280103	4,964,005.14	145.734184	7,286,709.20	2,322,704.06	0.32
		Base		99.280103	4,964,005.14	145.734184	7,286,709.20	2,322,704.06	0.32

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46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.700000	18 May 2023		
		Local	10,000,000.000	99.862043	9,986,204.25	102.306000	10,230,600.00	244,395.75	0.44
		Base		99.862043	9,986,204.25	102.306000	10,230,600.00	244,395.75	0.44
46635TCG5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C3 A4 144A					4.717100	15 Feb 2046		
		Local	8,738,905.650	108.851366	9,512,418.21	102.740960	8,978,435.56	-533,982.65	0.39
Original Face:		Base	10,000,000.000	108.851366	9,512,418.21	102.740960	8,978,435.56	-533,982.65	0.39
46638UAD8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 C8 ASB					2.379100	15 Oct 2045		
		Local	6,804,871.230	100.270907	6,823,306.10	100.415000	6,833,111.45	9,805.35	0.30
Original Face:		Base	10,000,000.000	100.270907	6,823,306.10	100.415000	6,833,111.45	9,805.35	0.30
46639YAP2	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 LC11 A4					2.694200	15 Apr 2046		
		Local	2,193,002.850	100.692961	2,208,199.51	102.470940	2,247,190.63	38,991.12	0.10
Original Face:		Base	4,840,000.000	100.692961	2,208,199.51	102.470940	2,247,190.63	38,991.12	0.10
46643TBJ0	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C26 A4					3.494300	15 Jan 2048		
		Local	9,680,152.000	103.170700	9,987,080.57	106.996900	10,357,462.56	370,381.99	0.45
Original Face:		Base	9,680,152.000	103.170700	9,987,080.57	106.996900	10,357,462.56	370,381.99	0.45
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95					4.950000	15 May 2033		
		Local	5,000,000.000	98.330976	4,916,548.81	128.826227	6,441,311.35	1,524,762.54	0.28
		Base		98.330976	4,916,548.81	128.826227	6,441,311.35	1,524,762.54	0.28
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	100.000223	5,000,011.15	11.15	0.22
		Base		100.000000	5,000,000.00	100.000223	5,000,011.15	11.15	0.22
487836BP2	KELLOGG CO SR UNSECURED 04/26 3.25					3.250000	01 Apr 2026		
		Local	5,000,000.000	99.932005	4,996,600.26	105.218000	5,260,900.00	264,299.74	0.23
		Base		99.932005	4,996,600.26	105.218000	5,260,900.00	264,299.74	0.23
50077LAQ9	KRAFT HEINZ FOODS CO COMPANY GUAR 08/22 VAR					3.001000	10 Aug 2022		
		Local	15,000,000.000	100.000000	15,000,000.00	98.669009	14,800,351.35	-199,648.65	0.64
		Base		100.000000	15,000,000.00	98.669009	14,800,351.35	-199,648.65	0.64
55616XAF4	MACYS RETAIL HLDGS INC COMPANY GUAR 01/22 3.875					3.875000	15 Jan 2022		
		Local	2,000,000.000	99.823747	1,996,474.94	101.416109	2,028,322.18	31,847.24	0.09
		Base		99.823747	1,996,474.94	101.416109	2,028,322.18	31,847.24	0.09

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58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3					6.300000	01 Mar 2038		
		Local	5,000,000.000	99.711519	4,985,575.94	140.350573	7,017,528.65	2,031,952.71	0.30
		Base		99.711519	4,985,575.94	140.350573	7,017,528.65	2,031,952.71	0.30
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375					6.375000	15 Feb 2028		
		Local	10,000,000.000	118.710245	11,871,024.53	129.699353	12,969,935.30	1,098,910.77	0.56
		Base		118.710245	11,871,024.53	129.699353	12,969,935.30	1,098,910.77	0.56
61747YCM5	MORGAN STANLEY SR UNSECURED 01/20 5.5					5.500000	26 Jan 2020		
		Local	3,100,000.000	100.897623	3,127,826.31	101.257623	3,138,986.31	11,160.00	0.14
		Base		100.897623	3,127,826.31	101.257623	3,138,986.31	11,160.00	0.14
626717AD4	MURPHY OIL CORP SR UNSECURED 06/22 4					4.000000	01 Jun 2022		
		Local	5,000,000.000	99.945347	4,997,267.35	100.000000	5,000,000.00	2,732.65	0.22
		Base		99.945347	4,997,267.35	100.000000	5,000,000.00	2,732.65	0.22
637432NN1	NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05					3.050000	25 Apr 2027		
		Local	10,000,000.000	99.840242	9,984,024.22	106.061347	10,606,134.70	622,110.48	0.46
		Base		99.840242	9,984,024.22	106.061347	10,606,134.70	622,110.48	0.46
651639AN6	NEWMONT GOLDCORP CORP COMPANY GUAR 03/22 3.5					3.500000	15 Mar 2022		
		Local	8,000,000.000	99.821892	7,985,751.37	102.645018	8,211,601.44	225,850.07	0.36
		Base		99.821892	7,985,751.37	102.645018	8,211,601.44	225,850.07	0.36
65339KAQ3	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/20 3.342					3.342000	01 Sep 2020		
		Local	10,000,000.000	100.138342	10,013,834.22	101.051110	10,105,111.00	91,276.78	0.44
		Base		100.138342	10,013,834.22	101.051110	10,105,111.00	91,276.78	0.44
655844BT4	NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15					3.150000	01 Jun 2027		
		Local	5,000,000.000	99.879244	4,993,962.19	106.206863	5,310,343.15	316,380.96	0.23
		Base		99.879244	4,993,962.19	106.206863	5,310,343.15	316,380.96	0.23
69353RFC7	PNC BANK NA SR UNSECURED 05/20 2					2.000000	19 May 2020		
		Local	8,000,000.000	99.970980	7,997,678.37	100.003611	8,000,288.88	2,610.51	0.35
		Base		99.970980	7,997,678.37	100.003611	8,000,288.88	2,610.51	0.35
69353RFD5	PNC BANK NA SR UNSECURED 05/20 VAR					2.483750	19 May 2020		
		Local	20,000,000.000	100.000000	20,000,000.00	100.189088	20,037,817.60	37,817.60	0.87
		Base		100.000000	20,000,000.00	100.189088	20,037,817.60	37,817.60	0.87

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713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6					3.600000	01 Mar 2024		
		Local	5,000,000.000	99.923836	4,996,191.79	107.419614	5,370,980.70	374,788.91	0.23
		Base		99.923836	4,996,191.79	107.419614	5,370,980.70	374,788.91	0.23
713448DU9	PEPSICO INC SR UNSECURED 05/22 VAR					2.630630	02 May 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	100.410769	20,082,153.80	82,153.80	0.87
		Base		100.000000	20,000,000.00	100.410769	20,082,153.80	82,153.80	0.87
717081DZ3	PFIZER INC SR UNSECURED 12/21 2.2					2.200000	15 Dec 2021		
		Local	5,000,000.000	99.958878	4,997,943.88	100.875917	5,043,795.85	45,851.97	0.22
		Base		99.958878	4,997,943.88	100.875917	5,043,795.85	45,851.97	0.22
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75					6.750000	15 Dec 2027		
		Local	3,000,000.000	117.516959	3,525,508.76	131.236000	3,937,080.00	411,571.24	0.17
		Base		117.516959	3,525,508.76	131.236000	3,937,080.00	411,571.24	0.17
718172AH2	PHILIP MORRIS INTL INC SR UNSECURED 03/20 4.5					4.500000	26 Mar 2020		
		Local	5,000,000.000	99.927362	4,996,368.08	101.337350	5,066,867.50	70,499.42	0.22
		Base		99.927362	4,996,368.08	101.337350	5,066,867.50	70,499.42	0.22
737679DD9	POTOMAC ELECTRIC POWER 1ST MORTGAGE 04/22 3.05					3.050000	01 Apr 2022		
		Local	3,000,000.000	99.925199	2,997,755.98	102.819197	3,084,575.91	86,819.93	0.13
		Base		99.925199	2,997,755.98	102.819197	3,084,575.91	86,819.93	0.13
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625					5.625000	01 Oct 2038		
		Local	9,800,000.000	99.951448	9,795,241.92	143.328001	14,046,144.10	4,250,902.18	0.61
		Base		99.951448	9,795,241.92	143.328001	14,046,144.10	4,250,902.18	0.61
742651DV1	PRIVATE EXPORT FUNDING US GOVT GUAR 09/20 2.3					2.300000	15 Sep 2020		
		Local	10,000,000.000	100.264204	10,026,420.42	100.324728	10,032,472.80	6,052.38	0.43
		Base		100.264204	10,026,420.42	100.324728	10,032,472.80	6,052.38	0.43
7591EPAK6	REGIONS FINANCIAL CORP SR UNSECURED 02/21 3.2					3.200000	08 Feb 2021		
		Local	3,000,000.000	100.369286	3,011,078.57	101.357000	3,040,710.00	29,631.43	0.13
		Base		100.369286	3,011,078.57	101.357000	3,040,710.00	29,631.43	0.13
771196BE1	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35					3.350000	30 Sep 2024		
		Local	5,000,000.000	100.491145	5,024,557.23	106.480669	5,324,033.45	299,476.22	0.23
		Base		100.491145	5,024,557.23	106.480669	5,324,033.45	299,476.22	0.23

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779382AP5	ROWAN COMPANIES INC COMPANY GUAR 06/22 4.875					4.875000	01 Jun 2022		
		Local	4,000,000.000	99.829892	3,993,195.69	81.500000	3,260,000.00	-733,195.69	0.14
		Base		99.829892	3,993,195.69	81.500000	3,260,000.00	-733,195.69	0.14
808513AU9	CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2					3.200000	25 Jan 2028		
		Local	10,000,000.000	99.873475	9,987,347.47	106.343766	10,634,376.60	647,029.13	0.46
		Base		99.873475	9,987,347.47	106.343766	10,634,376.60	647,029.13	0.46
822582BH4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 VAR					2.631000	11 May 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.242491	10,024,249.10	24,249.10	0.43
		Base		100.000000	10,000,000.00	100.242491	10,024,249.10	24,249.10	0.43
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95					2.950000	01 Jul 2023		
		Local	5,000,000.000	99.955101	4,997,755.03	102.929000	5,146,450.00	148,694.97	0.22
		Base		99.955101	4,997,755.03	102.929000	5,146,450.00	148,694.97	0.22
844895AV4	SOUTHWEST GAS CORP SR UNSECURED 04/22 3.875					3.875000	01 Apr 2022		
		Local	4,000,000.000	99.991885	3,999,675.40	103.188092	4,127,523.68	127,848.28	0.18
		Base		99.991885	3,999,675.40	103.188092	4,127,523.68	127,848.28	0.18
855244AG4	STARBUCKS CORP SR UNSECURED 06/22 2.7					2.700000	15 Jun 2022		
		Local	5,000,000.000	99.992729	4,999,636.47	102.052684	5,102,634.20	102,997.73	0.22
		Base		99.992729	4,999,636.47	102.052684	5,102,634.20	102,997.73	0.22
857477AL7	STATE STREET CORP SUBORDINATED 05/23 3.1					3.100000	15 May 2023		
		Local	5,000,000.000	99.940124	4,997,006.22	103.743481	5,187,174.05	190,167.83	0.22
		Base		99.940124	4,997,006.22	103.743481	5,187,174.05	190,167.83	0.22
86787EBE6	SUNTRUST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
		Local	5,000,000.000	99.954119	4,997,705.96	101.877425	5,093,871.25	96,165.29	0.22
		Base		99.954119	4,997,705.96	101.877425	5,093,871.25	96,165.29	0.22
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35					6.350000	01 Nov 2032		
		Local	5,000,000.000	107.721261	5,386,063.03	141.897474	7,094,873.70	1,708,810.67	0.31
		Base		107.721261	5,386,063.03	141.897474	7,094,873.70	1,708,810.67	0.31
89233P5T9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3					3.300000	12 Jan 2022		
		Local	5,000,000.000	99.912320	4,995,616.01	103.223746	5,161,187.30	165,571.29	0.22
		Base		99.912320	4,995,616.01	103.223746	5,161,187.30	165,571.29	0.22

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902494AT0	TYSON FOODS INC SR UNSECURED 06/22 4.5					4.500000	15 Jun 2022		
		Local	3,000,000.000	99.859375	2,995,781.25	106.133112	3,183,993.36	188,212.11	0.14
		Base		99.859375	2,995,781.25	106.133112	3,183,993.36	188,212.11	0.14
902494BF9	TYSON FOODS INC SR UNSECURED 08/21 2.25					2.250000	23 Aug 2021		
		Local	5,000,000.000	99.903457	4,995,172.83	100.284372	5,014,218.60	19,045.77	0.22
		Base		99.903457	4,995,172.83	100.284372	5,014,218.60	19,045.77	0.22
90327QCY3	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2					2.000000	01 Jun 2021		
		Local	15,000,000.000	99.961981	14,994,297.13	100.227000	15,034,050.00	39,752.87	0.65
		Base		99.961981	14,994,297.13	100.227000	15,034,050.00	39,752.87	0.65
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2					6.200000	15 Jan 2038		
		Local	5,000,000.000	99.685812	4,984,290.58	139.975533	6,998,776.65	2,014,486.07	0.30
		Base		99.685812	4,984,290.58	139.975533	6,998,776.65	2,014,486.07	0.30
912810EM6	US TREASURY N/B 08/22 7.25					7.250000	15 Aug 2022		
		Local	5,000,000.000	110.359371	5,517,968.55	116.640625	5,832,031.25	314,062.70	0.25
		Base		110.359371	5,517,968.55	116.640625	5,832,031.25	314,062.70	0.25
912810EN4	US TREASURY N/B 11/22 7.625					7.625000	15 Nov 2022		
		Local	5,000,000.000	111.986707	5,599,335.36	119.250000	5,962,500.00	363,164.64	0.26
		Base		111.986707	5,599,335.36	119.250000	5,962,500.00	363,164.64	0.26
912810EP9	US TREASURY N/B 02/23 7.125					7.125000	15 Feb 2023		
		Local	5,000,000.000	106.703960	5,335,198.00	119.085938	5,954,296.90	619,098.90	0.26
		Base		106.703960	5,335,198.00	119.085938	5,954,296.90	619,098.90	0.26
912810ES3	US TREASURY N/B 11/24 7.5					7.500000	15 Nov 2024		
		Local	5,000,000.000	125.563359	6,278,167.97	130.437500	6,521,875.00	243,707.03	0.28
		Base		125.563359	6,278,167.97	130.437500	6,521,875.00	243,707.03	0.28
912810EV6	US TREASURY N/B 08/25 6.875					6.875000	15 Aug 2025		
		Local	12,500,000.000	121.437722	15,179,715.26	130.941406	16,367,675.75	1,187,960.49	0.71
		Base		121.437722	15,179,715.26	130.941406	16,367,675.75	1,187,960.49	0.71
912810EW4	US TREASURY N/B 02/26 6					6.000000	15 Feb 2026		
		Local	12,500,000.000	115.333302	14,416,662.73	127.964844	15,995,605.50	1,578,942.77	0.69
		Base		115.333302	14,416,662.73	127.964844	15,995,605.50	1,578,942.77	0.69

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

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912810EX2	US TREASURY N/B 08/26 6.75					6.750000	15 Aug 2026		
		20,000,000.000	Local	127.166295	25,433,259.08	135.003906	27,000,781.20	1,567,522.12	1.17
			Base	127.166295	25,433,259.08	135.003906	27,000,781.20	1,567,522.12	1.17
912810EY0	US TREASURY N/B 11/26 6.5					6.500000	15 Nov 2026		
		12,500,000.000	Local	129.740293	16,217,536.65	134.371094	16,796,386.75	578,850.10	0.73
			Base	129.740293	16,217,536.65	134.371094	16,796,386.75	578,850.10	0.73
912810FA1	US TREASURY N/B 08/27 6.375					6.375000	15 Aug 2027		
		15,000,000.000	Local	118.976151	17,846,422.64	136.734375	20,510,156.25	2,663,733.61	0.89
			Base	118.976151	17,846,422.64	136.734375	20,510,156.25	2,663,733.61	0.89
912810FB9	US TREASURY N/B 11/27 6.125					6.125000	15 Nov 2027		
		15,000,000.000	Local	130.757651	19,613,647.65	135.895000	20,384,250.00	770,602.35	0.88
			Base	130.757651	19,613,647.65	135.895000	20,384,250.00	770,602.35	0.88
912810FE3	US TREASURY N/B 08/28 5.5					5.500000	15 Aug 2028		
		27,500,000.000	Local	124.756065	34,307,917.83	133.542969	36,724,316.48	2,416,398.65	1.59
			Base	124.756065	34,307,917.83	133.542969	36,724,316.48	2,416,398.65	1.59
912810FF0	US TREASURY N/B 11/28 5.25					5.250000	15 Nov 2028		
		17,500,000.000	Local	124.033776	21,705,910.77	132.214844	23,137,597.70	1,431,686.93	1.00
			Base	124.033776	21,705,910.77	132.214844	23,137,597.70	1,431,686.93	1.00
912810FG8	US TREASURY N/B 02/29 5.25					5.250000	15 Feb 2029		
		20,000,000.000	Local	122.498717	24,499,743.39	133.050781	26,610,156.20	2,110,412.81	1.15
			Base	122.498717	24,499,743.39	133.050781	26,610,156.20	2,110,412.81	1.15
912810FJ2	US TREASURY N/B 08/29 6.125					6.125000	15 Aug 2029		
		20,000,000.000	Local	132.373106	26,474,621.19	142.539062	28,507,812.40	2,033,191.21	1.23
			Base	132.373106	26,474,621.19	142.539062	28,507,812.40	2,033,191.21	1.23
912810FM5	US TREASURY N/B 05/30 6.25					6.250000	15 May 2030		
		32,500,000.000	Local	139.905834	45,469,396.09	146.633000	47,655,725.00	2,186,328.91	2.06
			Base	139.905834	45,469,396.09	146.633000	47,655,725.00	2,186,328.91	2.06
912810FT0	US TREASURY N/B 02/36 4.5					4.500000	15 Feb 2036		
		5,000,000.000	Local	131.684254	6,584,212.69	140.515625	7,025,781.25	441,568.56	0.30
			Base	131.684254	6,584,212.69	140.515625	7,025,781.25	441,568.56	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
9128284A5	US TREASURY N/B 02/23 2.625					2.625000	28 Feb 2023		
		5,000,000.000	Local	102.642773	5,132,138.65	104.042969	5,202,148.45	70,009.80	0.23
			Base	102.642773	5,132,138.65	104.042969	5,202,148.45	70,009.80	0.23
9128284C1	US TREASURY N/B 03/20 2.25					2.250000	31 Mar 2020		
		15,000,000.000	Local	99.894774	14,984,216.08	100.199219	15,029,882.85	45,666.77	0.65
			Base	99.894774	14,984,216.08	100.199219	15,029,882.85	45,666.77	0.65
9128284Y3	US TREASURY N/B 08/20 2.625					2.625000	31 Aug 2020		
		5,000,000.000	Local	99.823532	4,991,176.60	100.800782	5,040,039.10	48,862.50	0.22
			Base	99.823532	4,991,176.60	100.800782	5,040,039.10	48,862.50	0.22
9128285B2	US TREASURY N/B 09/20 2.75					2.750000	30 Sep 2020		
		5,000,000.000	Local	99.915454	4,995,772.69	101.046875	5,052,343.75	56,571.06	0.22
			Base	99.915454	4,995,772.69	101.046875	5,052,343.75	56,571.06	0.22
9128285S5	US TREASURY N/B 12/20 2.5					2.500000	31 Dec 2020		
		5,000,000.000	Local	100.093510	5,004,675.50	101.066406	5,053,320.30	48,644.80	0.22
			Base	100.093510	5,004,675.50	101.066406	5,053,320.30	48,644.80	0.22
9128286B1	US TREASURY N/B 02/29 2.625					2.625000	15 Feb 2029		
		5,000,000.000	Local	105.300101	5,265,005.05	109.792969	5,489,648.45	224,643.40	0.24
			Base	105.300101	5,265,005.05	109.792969	5,489,648.45	224,643.40	0.24
9128286T2	US TREASURY N/B 05/29 2.375					2.375000	15 May 2029		
		5,000,000.000	Local	102.749388	5,137,469.41	107.769531	5,388,476.55	251,007.14	0.23
			Base	102.749388	5,137,469.41	107.769531	5,388,476.55	251,007.14	0.23
9128287A2	US TREASURY N/B 06/21 1.625					1.625000	30 Jun 2021		
		5,000,000.000	Local	99.617340	4,980,867.02	100.121094	5,006,054.70	25,187.68	0.22
			Base	99.617340	4,980,867.02	100.121094	5,006,054.70	25,187.68	0.22
912828B58	US TREASURY N/B 01/21 2.125					2.125000	31 Jan 2021		
		5,000,000.000	Local	99.947485	4,997,374.23	100.640625	5,032,031.25	34,657.02	0.22
			Base	99.947485	4,997,374.23	100.640625	5,032,031.25	34,657.02	0.22
912828G38	US TREASURY N/B 11/24 2.25					2.250000	15 Nov 2024		
		2,500,000.000	Local	102.673357	2,566,833.93	104.117188	2,602,929.70	36,095.77	0.11
			Base	102.673357	2,566,833.93	104.117188	2,602,929.70	36,095.77	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
912828M56	US TREASURY N/B 11/25 2.25					2.250000	15 Nov 2025		
		10,000,000.000	Local	99.661285	9,966,128.50	104.731000	10,473,100.00	506,971.50	0.45
			Base	99.661285	9,966,128.50	104.731000	10,473,100.00	506,971.50	0.45
912828NT3	US TREASURY N/B 08/20 2.625					2.625000	15 Aug 2020		
		5,000,000.000	Local	100.078853	5,003,942.65	100.757812	5,037,890.60	33,947.95	0.22
			Base	100.078853	5,003,942.65	100.757812	5,037,890.60	33,947.95	0.22
912828QN3	US TREASURY N/B 05/21 3.125					3.125000	15 May 2021		
		5,000,000.000	Local	102.579436	5,128,971.80	102.554688	5,127,734.40	-1,237.40	0.22
			Base	102.579436	5,128,971.80	102.554688	5,127,734.40	-1,237.40	0.22
912828TJ9	US TREASURY N/B 08/22 1.625					1.625000	15 Aug 2022		
		5,000,000.000	Local	99.771444	4,988,572.22	100.554688	5,027,734.40	39,162.18	0.22
			Base	99.771444	4,988,572.22	100.554688	5,027,734.40	39,162.18	0.22
912828TY6	US TREASURY N/B 11/22 1.625					1.625000	15 Nov 2022		
		5,000,000.000	Local	99.467906	4,973,395.32	100.609375	5,030,468.75	57,073.43	0.22
			Base	99.467906	4,973,395.32	100.609375	5,030,468.75	57,073.43	0.22
912828U24	US TREASURY N/B 11/26 2					2.000000	15 Nov 2026		
		10,000,000.000	Local	96.362299	9,636,229.90	103.714844	10,371,484.40	735,254.50	0.45
			Base	96.362299	9,636,229.90	103.714844	10,371,484.40	735,254.50	0.45
912828UB4	US TREASURY N/B 11/19 1					1.000000	30 Nov 2019		
		7,500,000.000	Local	99.962538	7,497,190.32	99.753906	7,481,542.95	-15,647.37	0.32
			Base	99.962538	7,497,190.32	99.753906	7,481,542.95	-15,647.37	0.32
912828V98	US TREASURY N/B 02/27 2.25					2.250000	15 Feb 2027		
		5,000,000.000	Local	96.175319	4,808,765.94	105.566406	5,278,320.30	469,554.36	0.23
			Base	96.175319	4,808,765.94	105.566406	5,278,320.30	469,554.36	0.23
912828W22	US TREASURY N/B 02/20 1.375					1.375000	15 Feb 2020		
		5,000,000.000	Local	99.443791	4,972,189.55	99.757812	4,987,890.60	15,701.05	0.22
			Base	99.443791	4,972,189.55	99.757812	4,987,890.60	15,701.05	0.22
912828Y46	US TREASURY N/B 07/20 2.625					2.625000	31 Jul 2020		
		5,000,000.000	Local	99.962519	4,998,125.96	100.710938	5,035,546.90	37,420.94	0.22
			Base	99.962519	4,998,125.96	100.710938	5,035,546.90	37,420.94	0.22

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912828YB0	US TREASURY N/B 08/29 1.625					1.625000	15 Aug 2029		
		Local	5,000,000.000	96.403414	4,820,170.70	101.101562	5,055,078.10	234,907.40	0.22
		Base		96.403414	4,820,170.70	101.101562	5,055,078.10	234,907.40	0.22
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
		Local	5,000,000.000	99.982082	4,999,104.12	102.235840	5,111,792.00	112,687.88	0.22
	Original Face:	Base	5,000,000.000	99.982082	4,999,104.12	102.235840	5,111,792.00	112,687.88	0.22
92348NAA5	VERIZON OWNER TRUST VZOT 2017 1A A 144A					2.060000	20 Sep 2021		
		Local	2,691,991.080	99.991709	2,691,767.90	99.965250	2,691,055.61	-712.29	0.12
	Original Face:	Base	5,000,000.000	99.991709	2,691,767.90	99.965250	2,691,055.61	-712.29	0.12
92349FAB9	VERIZON OWNER TRUST VZOT 2018 1A A1B 144A					2.432130	20 Sep 2022		
		Local	10,500,000.000	100.000000	10,500,000.00	100.019520	10,502,049.60	2,049.60	0.45
	Original Face:	Base	10,500,000.000	100.000000	10,500,000.00	100.019520	10,502,049.60	2,049.60	0.45
92890FAT3	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4					3.723000	15 May 2047		
		Local	9,250,000.000	106.947643	9,892,656.96	106.613540	9,861,752.45	-30,904.51	0.43
	Original Face:	Base	9,250,000.000	106.947643	9,892,656.96	106.613540	9,861,752.45	-30,904.51	0.43
92936TAB8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 A2					3.431000	15 Jun 2045		
		Local	5,000,000.000	101.555618	5,077,780.92	103.514230	5,175,711.50	97,930.58	0.22
	Original Face:	Base	5,000,000.000	101.555618	5,077,780.92	103.514230	5,175,711.50	97,930.58	0.22
92937EAC8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 A3					2.695000	15 Mar 2045		
		Local	787,512.430	102.384468	806,290.41	101.614290	800,225.16	-6,065.25	0.03
	Original Face:	Base	5,000,000.000	102.384468	806,290.41	101.614290	800,225.16	-6,065.25	0.03
92937FAF8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C12 AS					3.560000	15 Mar 2048		
		Local	7,400,000.000	100.962651	7,471,236.15	104.169040	7,708,508.96	237,272.81	0.33
	Original Face:	Base	7,400,000.000	100.962651	7,471,236.15	104.169040	7,708,508.96	237,272.81	0.33
931142CH4	WALMART INC SR UNSECURED 04/27 5.875					5.875000	05 Apr 2027		
		Local	5,000,000.000	99.929015	4,996,450.74	126.460926	6,323,046.30	1,326,595.56	0.27
		Base		99.929015	4,996,450.74	126.460926	6,323,046.30	1,326,595.56	0.27
931142DX8	WALMART INC SR UNSECURED 10/19 VAR					2.281380	09 Oct 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.022000	5,001,100.00	1,100.00	0.22
		Base		100.000000	5,000,000.00	100.022000	5,001,100.00	1,100.00	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	99.947200	4,997,360.01	101.572000	5,078,600.00	81,239.99	0.22
		Base		99.947200	4,997,360.01	101.572000	5,078,600.00	81,239.99	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	102.434661	5,121,733.05	121,733.05	0.22
		Base		100.000000	5,000,000.00	102.434661	5,121,733.05	121,733.05	0.22
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.500000	04 Mar 2021		
		Local	10,000,000.000	99.993072	9,999,307.22	100.595000	10,059,500.00	60,192.78	0.44
		Base		99.993072	9,999,307.22	100.595000	10,059,500.00	60,192.78	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	101.415000	15,212,250.00	212,250.00	0.66
		Base		100.000000	15,000,000.00	101.415000	15,212,250.00	212,250.00	0.66
949746SB8	WELLS FARGO + COMPANY SR UNSECURED 07/21 VAR					3.291630	26 Jul 2021		
		Local	5,000,000.000	101.260106	5,063,005.29	101.256882	5,062,844.10	-161.19	0.22
		Base		101.260106	5,063,005.29	101.256882	5,062,844.10	-161.19	0.22
94988J5W3	WELLS FARGO BANK NA SR UNSECURED 05/22 VAR					2.752250	27 May 2022		
		Local	5,000,000.000	100.225402	5,011,270.11	100.186266	5,009,313.30	-1,956.81	0.22
		Base		100.225402	5,011,270.11	100.186266	5,009,313.30	-1,956.81	0.22
94989JAZ9	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A4					3.540000	15 May 2048		
		Local	5,000,000.000	103.428065	5,171,403.23	107.592520	5,379,626.00	208,222.77	0.23
	Original Face:	Base	5,000,000.000	103.428065	5,171,403.23	107.592520	5,379,626.00	208,222.77	0.23
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85					2.850000	13 May 2026		
		Local	7,000,000.000	99.740129	6,981,809.05	104.213000	7,294,910.00	313,100.95	0.32
		Base		99.740129	6,981,809.05	104.213000	7,294,910.00	313,100.95	0.32
US DOLLAR Total									
		Local	2,028,889,690.970		2,124,196,188.65		2,203,261,026.38	79,064,837.73	95.34
	Original Face:	Base	2,145,316,991.000		2,124,196,188.65		2,203,261,026.38	79,064,837.73	95.34
FIXED INCOME Total									
		Base	2,028,889,690.970		2,124,196,188.65		2,203,261,026.38	79,064,837.73	95.34

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

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

Original Face: 2,145,316,991.000

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		2,136,702,877.420	Base		2,231,812,592.47		2,310,876,886.93	79,064,294.46	100.00
Original Face:		2,145,316,991.000							

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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	505,637.240	1.000000	505,637.24	1.000000	505,637.24	0.00	0.14
		Base		1.000000	505,637.24	1.000000	505,637.24	0.00	0.14
US DOLLAR Total									
		Local	505,637.240		505,637.24		505,637.24	0.00	0.14
		Base			505,637.24		505,637.24	0.00	0.14
CASH Total									
		Base	505,637.240		505,637.24		505,637.24	0.00	0.14
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
07644DJJ8	BEDFORD ROW FDG CORP					2.384250	03 Feb 2020		
		Local	2,000,000.000	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.55
		Base		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.55
136069TY7	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55					2.550000	16 Jun 2022		
		Local	3,000,000.000	99.948101	2,998,443.03	99.907000	2,997,210.00	-1,233.03	0.82
		Base		99.948101	2,998,443.03	99.907000	2,997,210.00	-1,233.03	0.82
138994009	CANTOR FITZGERALD REPO REPO					2.350000	03 Sep 2019		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	4.09
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	4.09
138994009	CANTOR FITZGERALD REPO REPO					2.350000	10 Sep 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.36
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.36
2284K1Z22	CROWN POINT CAP CO.					2.120000	02 Dec 2019		
		Local	3,000,000.000	99.458222	2,983,746.66	99.458222	2,983,746.66	0.00	0.81
		Base		99.458222	2,983,746.66	99.458222	2,983,746.66	0.00	0.81

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30601YC60	FAIRWAY FINANCE CORP					2.404130	06 Jan 2020		
		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
45779QW36	INSTITUTIONAL SECURED					2.260000	03 Sep 2019		
		Local	5,000,000.000	99.987444	4,999,372.22	99.987444	4,999,372.22	0.00	1.36
		Base		99.987444	4,999,372.22	99.987444	4,999,372.22	0.00	1.36
45920GWS1	INTL BUS MACH CORP					2.630000	26 Sep 2019		
		Local	2,000,000.000	99.817361	1,996,347.22	99.817361	1,996,347.22	0.00	0.54
		Base		99.817361	1,996,347.22	99.817361	1,996,347.22	0.00	0.54
52952MX47	LEXINGTN PKR CAP CO LL					2.220000	04 Oct 2019		
		Local	375,000.000	99.796501	374,236.88	99.796501	374,236.88	0.00	0.10
		Base		99.796501	374,236.88	99.796501	374,236.88	0.00	0.10
62455AAX5	MOUNTCLIFF					2.090000	31 Jan 2020		
		Local	5,000,000.000	99.117556	4,955,877.78	99.117556	4,955,877.78	0.00	1.35
		Base		99.117556	4,955,877.78	99.117556	4,955,877.78	0.00	1.35
62455BW35	MOUNTCLIFF					2.510000	03 Sep 2019		
		Local	3,000,000.000	99.986056	2,999,581.67	99.986056	2,999,581.67	0.00	0.82
		Base		99.986056	2,999,581.67	99.986056	2,999,581.67	0.00	0.82
US DOLLAR Total									
		Local	46,375,000.000		46,307,605.46		46,306,372.43	-1,233.03	12.62
		Base			46,307,605.46		46,306,372.43	-1,233.03	12.62
CASH EQUIVALENT Total									
		Base	46,375,000.000		46,307,605.46		46,306,372.43	-1,233.03	12.62

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.800000	17 Feb 2021		
		Local	2,000,000.000	100.665422	2,013,308.43	100.842953	2,016,859.06	3,550.63	0.55
		Base		100.665422	2,013,308.43	100.842953	2,016,859.06	3,550.63	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
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75					2.750000	20 May 2022		
		Local	4,000,000.000	99.891387	3,995,655.47	101.938885	4,077,555.40	81,899.93	1.11
		Base		99.891387	3,995,655.47	101.938885	4,077,555.40	81,899.93	1.11
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
		Local	5,000,000.000	99.683816	4,984,190.80	101.929424	5,096,471.20	112,280.40	1.39
		Base		99.683816	4,984,190.80	101.929424	5,096,471.20	112,280.40	1.39
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A					2.515130	15 Oct 2025		
		Local	4,000,000.000	100.000000	4,000,000.00	99.554090	3,982,163.60	-17,836.40	1.09
Original Face:		Base	4,000,000.000	100.000000	4,000,000.00	99.554090	3,982,163.60	-17,836.40	1.09
0258M0EC9	AMERICAN EXPRESS CREDIT SR UNSECURED 10/19 1.7					1.700000	30 Oct 2019		
		Local	2,000,000.000	99.993582	1,999,871.64	99.924484	1,998,489.68	-1,381.96	0.54
		Base		99.993582	1,999,871.64	99.924484	1,998,489.68	-1,381.96	0.54
0258M0ED7	AMERICAN EXPRESS CREDIT SR UNSECURED 10/19 VAR					2.835750	30 Oct 2019		
		Local	2,000,000.000	100.000000	2,000,000.00	100.040182	2,000,803.64	803.64	0.55
		Base		100.000000	2,000,000.00	100.040182	2,000,803.64	803.64	0.55
02665WCC3	AMERICAN HONDA FINANCE SR UNSECURED 02/21 VAR					2.391000	12 Feb 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	99.987584	4,999,379.20	-620.80	1.36
		Base		100.000000	5,000,000.00	99.987584	4,999,379.20	-620.80	1.36
037833BE9	APPLE INC SR UNSECURED 05/20 VAR					2.475630	06 May 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.213885	5,010,694.25	10,694.25	1.37
		Base		100.000000	5,000,000.00	100.213885	5,010,694.25	10,694.25	1.37
037833CP3	APPLE INC SR UNSECURED 05/22 VAR					2.531000	11 May 2022		
		Local	7,000,000.000	100.000000	7,000,000.00	100.418771	7,029,313.97	29,313.97	1.92
		Base		100.000000	7,000,000.00	100.418771	7,029,313.97	29,313.97	1.92
05586CAB0	BMW VEHICLE LEASE TRUST BMWLT 2018 1 A2					2.970000	21 Dec 2020		
		Local	3,109,644.790	99.994638	3,109,478.06	100.277500	3,118,274.05	8,795.99	0.85
Original Face:		Base	4,000,000.000	99.994638	3,109,478.06	100.277500	3,118,274.05	8,795.99	0.85
06048WB82	BANK OF AMERICA CORP SR UNSECURED 08/24 VAR					2.400000	23 Aug 2024		
		Local	2,000,000.000	100.000000	2,000,000.00	99.751123	1,995,022.46	-4,977.54	0.54
		Base		100.000000	2,000,000.00	99.751123	1,995,022.46	-4,977.54	0.54

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	101.723000	2,034,460.00	34,460.00	0.55
		Base		100.000000	2,000,000.00	101.723000	2,034,460.00	34,460.00	0.55
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	100.592420	2,011,848.40	11,848.40	0.55
		Base		100.000000	2,000,000.00	100.592420	2,011,848.40	11,848.40	0.55
06051GFT1	BANK OF AMERICA CORP SR UNSECURED 10/20 2.625					2.625000	19 Oct 2020		
		Local	5,810,000.000	100.188857	5,820,972.57	100.766178	5,854,514.94	33,542.37	1.60
		Base		100.188857	5,820,972.57	100.766178	5,854,514.94	33,542.37	1.60
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR					3.550000	05 Mar 2024		
		Local	3,564,000.000	103.437302	3,686,505.43	104.514119	3,724,883.20	38,377.77	1.02
		Base		103.437302	3,686,505.43	104.514119	3,724,883.20	38,377.77	1.02
06367TPX2	BANK OF MONTREAL SR UNSECURED 12/19 2.1					2.100000	12 Dec 2019		
		Local	500,000.000	99.995994	499,979.97	99.982036	499,910.18	-69.79	0.14
		Base		99.995994	499,979.97	99.982036	499,910.18	-69.79	0.14
06367TYL8	BANK OF MONTREAL SR UNSECURED 06/20 2.1					2.100000	15 Jun 2020		
		Local	3,000,000.000	99.997635	2,999,929.05	100.080245	3,002,407.35	2,478.30	0.82
		Base		99.997635	2,999,929.05	100.080245	3,002,407.35	2,478.30	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	100.282016	5,014,100.80	14,100.80	1.37
		Base		100.000000	5,000,000.00	100.282016	5,014,100.80	14,100.80	1.37
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	100.054568	2,001,091.36	1,091.36	0.55
		Base		100.000000	2,000,000.00	100.054568	2,001,091.36	1,091.36	0.55
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125000	01 Jun 2021		
		Local	2,000,000.000	99.905864	1,998,117.28	100.077246	2,001,544.92	3,427.64	0.55
		Base		99.905864	1,998,117.28	100.077246	2,001,544.92	3,427.64	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	100.223000	5,011,150.00	11,150.00	1.37
		Base		100.000000	5,000,000.00	100.223000	5,011,150.00	11,150.00	1.37

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
126650DE7	CVS HEALTH CORP SR UNSECURED 08/24 2.625					2.625000	15 Aug 2024		
		Local	1,000,000.000	99.489875	994,898.75	100.699099	1,006,990.99	12,092.24	0.27
		Base		99.489875	994,898.75	100.699099	1,006,990.99	12,092.24	0.27
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.250000	17 Jul 2023		
		Local	1,000,000.000	99.980744	999,807.44	100.190510	1,001,905.10	2,097.66	0.27
	Original Face:	Base	1,000,000.000	99.980744	999,807.44	100.190510	1,001,905.10	2,097.66	0.27
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					2.865130	17 Jul 2023		
		Local	2,000,000.000	100.000000	2,000,000.00	100.254560	2,005,091.20	5,091.20	0.55
	Original Face:	Base	2,000,000.000	100.000000	2,000,000.00	100.254560	2,005,091.20	5,091.20	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	100.863662	3,025,909.86	25,909.86	0.82
		Base		100.000000	3,000,000.00	100.863662	3,025,909.86	25,909.86	0.82
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	100.004698	4,000,187.92	187.92	1.09
		Base		100.000000	4,000,000.00	100.004698	4,000,187.92	187.92	1.09
14042RFH9	CAPITAL ONE NA SR UNSECURED 01/20 2.35					2.350000	31 Jan 2020		
		Local	5,000,000.000	99.960328	4,998,016.39	100.021673	5,001,083.65	3,067.26	1.36
		Base		99.960328	4,998,016.39	100.021673	5,001,083.65	3,067.26	1.36
14042RHC8	CAPITAL ONE NA SR UNSECURED 08/22 2.65					2.650000	08 Aug 2022		
		Local	2,000,000.000	99.866147	1,997,322.93	101.425439	2,028,508.78	31,185.85	0.55
		Base		99.866147	1,997,322.93	101.425439	2,028,508.78	31,185.85	0.55
14315EAB6	CARMAX AUTO OWNER TRUST CARMX 2018 4 A2A					3.110000	15 Feb 2022		
		Local	2,423,004.330	99.999358	2,422,988.78	100.527090	2,435,775.74	12,786.96	0.66
	Original Face:	Base	3,000,000.000	99.999358	2,422,988.78	100.527090	2,435,775.74	12,786.96	0.66
172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7					2.700000	30 Mar 2021		
		Local	2,370,000.000	100.165819	2,373,929.90	101.016114	2,394,081.90	20,152.00	0.65
		Base		100.165819	2,373,929.90	101.016114	2,394,081.90	20,152.00	0.65
17327TSA5	CITIGROUP GLOBAL MARKETS SR UNSECURED 07/24 VAR					2.500000	31 Jul 2024		
		Local	2,000,000.000	100.000000	2,000,000.00	100.231390	2,004,627.80	4,627.80	0.55
		Base		100.000000	2,000,000.00	100.231390	2,004,627.80	4,627.80	0.55

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278642AR4	EBAY INC SR UNSECURED 06/20 2.15					2.150000	05 Jun 2020		
		Local	2,000,000.000	99.974358	1,999,487.15	99.972328	1,999,446.56	-40.59	0.55
		Base		99.974358	1,999,487.15	99.972328	1,999,446.56	-40.59	0.55
29372JAB3	ENTERPRISE FLEET FINANCING LLC EFF 2017 2 A2 144A					1.970000	20 Jan 2023		
		Local	1,123,401.950	100.153327	1,125,124.43	99.883110	1,122,088.81	-3,035.62	0.31
	Original Face:	Base	3,000,000.000	100.153327	1,125,124.43	99.883110	1,122,088.81	-3,035.62	0.31
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.800000	07 Feb 2020		
		Local	4,000,000.000	99.997963	3,999,918.53	99.829929	3,993,197.16	-6,721.37	1.09
		Base		99.997963	3,999,918.53	99.829929	3,993,197.16	-6,721.37	1.09
30231GBC5	EXXON MOBIL CORPORATION SR UNSECURED 08/24 2.019					2.019000	16 Aug 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.831178	5,041,558.90	41,558.90	1.37
		Base		100.000000	5,000,000.00	100.831178	5,041,558.90	41,558.90	1.37
30303KAA4	FRESB MULTIFAMILY MORTGAGE PAS FRESB 2017 SB35 A5F					2.250000	25 Jun 2022		
		Local	2,642,379.280	100.000000	2,642,379.28	100.759420	2,662,446.04	20,066.76	0.73
	Original Face:	Base	5,126,000.000	100.000000	2,642,379.28	100.759420	2,662,446.04	20,066.76	0.73
31283K2K3	FED HM LN PC POOL G11678 FG 04/20 FIXED 4.5					4.500000	01 Apr 2020		
		Local	1,894.220	100.181605	1,897.66	102.842532	1,948.06	50.40	0.00
	Original Face:	Base	1,100,000.000	100.181605	1,897.66	102.842532	1,948.06	50.40	0.00
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4					4.000000	01 Mar 2041		
		Local	692,744.340	103.411205	716,375.27	107.084841	741,824.18	25,448.91	0.20
	Original Face:	Base	2,090,000.000	103.411205	716,375.27	107.084841	741,824.18	25,448.91	0.20
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5					4.500000	01 Mar 2023		
		Local	2,372.740	100.777161	2,391.18	103.741886	2,461.53	70.35	0.00
	Original Face:	Base	250,000.000	100.777161	2,391.18	103.741886	2,461.53	70.35	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5					4.500000	01 Jun 2024		
		Local	34,168.890	100.089965	34,199.63	103.944325	35,516.62	1,316.99	0.01
	Original Face:	Base	1,000,000.000	100.089965	34,199.63	103.944325	35,516.62	1,316.99	0.01
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5					4.500000	01 Feb 2024		
		Local	39,516.950	100.529621	39,726.24	103.920918	41,066.38	1,340.14	0.01
	Original Face:	Base	2,206,300.000	100.529621	39,726.24	103.920918	41,066.38	1,340.14	0.01

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3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3					3.000000	01 Nov 2026		
		Local	664,399.500	101.289602	672,967.61	103.042998	684,617.16	11,649.55	0.19
Original Face:		Base	5,000,000.000	101.289602	672,967.61	103.042998	684,617.16	11,649.55	0.19
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	1,811,637.150	101.902741	1,846,107.92	101.595058	1,840,533.81	-5,574.11	0.50
Original Face:		Base	5,000,000.000	101.902741	1,846,107.92	101.595058	1,840,533.81	-5,574.11	0.50
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5					4.500000	01 Jun 2024		
		Local	32,641.160	100.914827	32,939.77	103.928293	33,923.40	983.63	0.01
Original Face:		Base	1,000,000.000	100.914827	32,939.77	103.928293	33,923.40	983.63	0.01
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4					4.000000	01 Jul 2025		
		Local	341,253.120	101.149115	345,174.51	104.346306	356,085.02	10,910.51	0.10
Original Face:		Base	6,000,000.000	101.149115	345,174.51	104.346306	356,085.02	10,910.51	0.10
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5					3.500000	01 Sep 2025		
		Local	341,564.950	101.512090	346,729.72	103.612313	353,903.35	7,173.63	0.10
Original Face:		Base	5,000,000.000	101.512090	346,729.72	103.612313	353,903.35	7,173.63	0.10
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5					3.500000	01 Feb 2042		
		Local	1,812,653.700	103.767339	1,880,942.51	104.644940	1,896,850.38	15,907.87	0.52
Original Face:		Base	5,000,000.000	103.767339	1,880,942.51	104.644940	1,896,850.38	15,907.87	0.52
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4					4.000000	01 Oct 2039		
		Local	1,171,330.280	103.660655	1,214,208.64	106.922985	1,252,421.30	38,212.66	0.34
Original Face:		Base	5,700,000.000	103.660655	1,214,208.64	106.922985	1,252,421.30	38,212.66	0.34
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4					4.000000	01 Dec 2040		
		Local	528,974.820	103.399598	546,957.84	107.093658	566,498.48	19,540.64	0.15
Original Face:		Base	2,000,000.000	103.399598	546,957.84	107.093658	566,498.48	19,540.64	0.15
3130A0JR2	FEDERAL HOME LOAN BANK BONDS 12/19 2.375					2.375000	13 Dec 2019		
		Local	5,000,000.000	100.074432	5,003,721.61	100.108860	5,005,443.00	1,721.39	1.36
		Base		100.074432	5,003,721.61	100.108860	5,005,443.00	1,721.39	1.36
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	100.050152	2,001,003.04	1,003.04	0.55
		Base		100.000000	2,000,000.00	100.050152	2,001,003.04	1,003.04	0.55

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3134GBWG3	FREDDIE MAC NOTES 07/22 2.15					2.150000	27 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.083003	5,004,150.15	4,150.15	1.36
		Base		100.000000	5,000,000.00	100.083003	5,004,150.15	4,150.15	1.36
3134GS5E1	FREDDIE MAC NOTES 03/24 3					3.000000	27 Mar 2024		
		Local	2,000,000.000	100.000000	2,000,000.00	100.069468	2,001,389.36	1,389.36	0.55
		Base		100.000000	2,000,000.00	100.069468	2,001,389.36	1,389.36	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	100.093703	2,001,874.06	1,874.06	0.55
		Base		100.000000	2,000,000.00	100.093703	2,001,874.06	1,874.06	0.55
3135G0U92	FANNIE MAE NOTES 01/22 2.625					2.625000	11 Jan 2022		
		Local	2,000,000.000	99.943307	1,998,866.13	102.539563	2,050,791.26	51,925.13	0.56
		Base		99.943307	1,998,866.13	102.539563	2,050,791.26	51,925.13	0.56
3137B1AZ5	FHLMC MULTIFAMILY STRUCTURED P FHMS K712 A2					1.869000	25 Nov 2019		
		Local	1,128,004.030	100.026356	1,128,301.33	99.803230	1,125,784.46	-2,516.87	0.31
Original Face:		Base	2,500,000.000	100.026356	1,128,301.33	99.803230	1,125,784.46	-2,516.87	0.31
3137BG5C9	FREDDIE MAC FHR 4425 VL					4.000000	15 Mar 2026		
		Local	778,568.000	105.240725	819,370.61	105.705770	822,991.30	3,620.69	0.22
Original Face:		Base	1,212,000.000	105.240725	819,370.61	105.705770	822,991.30	3,620.69	0.22
3137EAEC9	FREDDIE MAC NOTES 08/21 1.125					1.125000	12 Aug 2021		
		Local	2,000,000.000	99.802197	1,996,043.94	99.277224	1,985,544.48	-10,499.46	0.54
		Base		99.802197	1,996,043.94	99.277224	1,985,544.48	-10,499.46	0.54
31381N7L1	FNMA POOL 466299 FN 11/20 FIXED 3.39					3.390000	01 Nov 2020		
		Local	388,279.900	101.445135	393,891.07	100.917717	391,843.21	-2,047.86	0.11
Original Face:		Base	500,000.000	101.445135	393,891.07	100.917717	391,843.21	-2,047.86	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	477,262.610	101.245371	483,206.30	101.691479	485,335.41	2,129.11	0.13
Original Face:		Base	1,500,000.000	101.245371	483,206.30	101.691479	485,335.41	2,129.11	0.13

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31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR					6.000000	01 May 2021		
		Local	18,072.150	100.273127	18,121.51	101.835125	18,403.80	282.29	0.01
Original Face:		Base	2,500,000.000	100.273127	18,121.51	101.835125	18,403.80	282.29	0.01
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.500000	01 Jul 2039		
		Local	67,399.280	101.490609	68,403.94	108.249361	72,959.29	4,555.35	0.02
Original Face:		Base	983,845.000	101.490609	68,403.94	108.249361	72,959.29	4,555.35	0.02
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6					6.000000	01 Aug 2022		
		Local	32,113.820	100.407550	32,244.70	102.641618	32,962.14	717.44	0.01
Original Face:		Base	1,800,000.000	100.407550	32,244.70	102.641618	32,962.14	717.44	0.01
31416B6K9	FNMA POOL 995574 FN 11/21 FIXED VAR					4.500000	01 Nov 2021		
		Local	21,895.430	100.988288	22,111.82	102.801646	22,508.86	397.04	0.01
Original Face:		Base	3,350,000.000	100.988288	22,111.82	102.801646	22,508.86	397.04	0.01
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.000000	01 Dec 2040		
		Local	1,526,306.290	103.752344	1,583,578.55	106.880209	1,631,319.35	47,740.80	0.44
Original Face:		Base	5,200,000.000	103.752344	1,583,578.55	106.880209	1,631,319.35	47,740.80	0.44
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.500000	01 Jan 2027		
		Local	608,226.300	101.399877	616,740.72	101.741885	618,820.90	2,080.18	0.17
Original Face:		Base	2,680,283.000	101.399877	616,740.72	101.741885	618,820.90	2,080.18	0.17
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
		Local	4,344,004.350	102.090832	4,434,830.18	101.544983	4,411,118.48	-23,711.70	1.20
Original Face:		Base	15,000,000.000	102.090832	4,434,830.18	101.544983	4,411,118.48	-23,711.70	1.20
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	1,625,616.800	101.158764	1,644,453.87	101.547438	1,650,772.21	6,318.34	0.45
Original Face:		Base	4,200,000.000	101.158764	1,644,453.87	101.547438	1,650,772.21	6,318.34	0.45
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.000000	01 Nov 2024		
		Local	102,388.880	101.848726	104,281.77	103.541953	106,015.45	1,733.68	0.03
Original Face:		Base	1,500,000.000	101.848726	104,281.77	103.541953	106,015.45	1,733.68	0.03
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
		Local	166,022.980	101.134102	167,905.85	104.293929	173,151.89	5,246.04	0.05
Original Face:		Base	3,200,000.000	101.134102	167,905.85	104.293929	173,151.89	5,246.04	0.05

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31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.500000	01 Feb 2027		
		Local	152,619.160	102.722397	156,774.06	103.591942	158,101.15	1,327.09	0.04
Original Face:		Base	765,534.000	102.722397	156,774.06	103.591942	158,101.15	1,327.09	0.04
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
		Local	1,278,933.970	102.087013	1,305,625.49	101.543746	1,298,677.46	-6,948.03	0.35
Original Face:		Base	5,157,070.000	102.087013	1,305,625.49	101.543746	1,298,677.46	-6,948.03	0.35
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.500000	01 Mar 2025		
		Local	181,899.250	101.345019	184,345.83	105.094694	191,166.46	6,820.63	0.05
Original Face:		Base	5,000,000.000	101.345019	184,345.83	105.094694	191,166.46	6,820.63	0.05
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.000000	01 Aug 2025		
		Local	339,739.800	101.869454	346,091.08	104.268394	354,241.23	8,150.15	0.10
Original Face:		Base	5,000,000.000	101.869454	346,091.08	104.268394	354,241.23	8,150.15	0.10
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.000000	01 Feb 2041		
		Local	405,868.240	103.536241	420,220.72	106.871562	433,757.73	13,537.01	0.12
Original Face:		Base	2,000,000.000	103.536241	420,220.72	106.871562	433,757.73	13,537.01	0.12
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5					4.500000	01 Sep 2040		
		Local	220,577.300	103.365759	228,001.40	108.015447	238,257.56	10,256.16	0.06
Original Face:		Base	5,000,000.000	103.365759	228,001.40	108.015447	238,257.56	10,256.16	0.06
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5					4.500000	01 Nov 2040		
		Local	2,220,806.910	106.661491	2,368,745.76	108.335766	2,405,928.18	37,182.42	0.66
Original Face:		Base	14,750,000.000	106.661491	2,368,745.76	108.335766	2,405,928.18	37,182.42	0.66
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3					3.000000	01 Nov 2025		
		Local	221,181.040	101.059987	223,525.53	102.627794	226,993.22	3,467.69	0.06
Original Face:		Base	2,000,000.000	101.059987	223,525.53	102.627794	226,993.22	3,467.69	0.06
316773CT5	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875					2.875000	27 Jul 2020		
		Local	4,000,000.000	100.148268	4,005,930.72	100.650309	4,026,012.36	20,081.64	1.10
		Base		100.148268	4,005,930.72	100.650309	4,026,012.36	20,081.64	1.10
345397WY5	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/19 2.597					2.597000	04 Nov 2019		
		Local	5,000,000.000	99.962149	4,998,107.47	99.975000	4,998,750.00	642.53	1.36
		Base		99.962149	4,998,107.47	99.975000	4,998,750.00	642.53	1.36

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36256UAA6	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2019 1 A1					2.700410	20 Feb 2020		
		Local	160,932.810	100.000000	160,932.81	100.011170	160,950.79	17.98	0.04
	Original Face:	Base	2,000,000.000	100.000000	160,932.81	100.011170	160,950.79	17.98	0.04
38150AD28	GOLDMAN SACHS GROUP INC SR UNSECURED 07/24 VAR					2.500000	31 Jul 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.023190	5,001,159.50	1,159.50	1.36
		Base		100.000000	5,000,000.00	100.023190	5,001,159.50	1,159.50	1.36
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.500000	16 May 2042		
		Local	2,312,978.000	98.854007	2,286,471.44	97.266550	2,249,753.90	-36,717.54	0.61
	Original Face:	Base	4,000,000.000	98.854007	2,286,471.44	97.266550	2,249,753.90	-36,717.54	0.61
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB					1.723000	16 Aug 2042		
		Local	636,581.780	99.133959	631,068.72	97.954080	623,557.83	-7,510.89	0.17
	Original Face:	Base	1,900,000.000	99.133959	631,068.72	97.954080	623,557.83	-7,510.89	0.17
38379KTC2	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF					2.400000	16 May 2044		
		Local	2,090,190.440	99.561065	2,081,015.87	100.152880	2,093,385.92	12,370.05	0.57
	Original Face:	Base	3,050,000.000	99.561065	2,081,015.87	100.152880	2,093,385.92	12,370.05	0.57
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG					2.000000	16 Aug 2048		
		Local	2,838,677.370	99.309295	2,819,070.47	98.925170	2,808,166.41	-10,904.06	0.77
	Original Face:	Base	3,000,000.000	99.309295	2,819,070.47	98.925170	2,808,166.41	-10,904.06	0.77
38380HX49	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 165 MD					2.250000	20 Nov 2042		
		Local	4,031,973.650	99.865610	4,026,555.07	100.247640	4,041,958.43	15,403.36	1.10
	Original Face:	Base	5,000,000.000	99.865610	4,026,555.07	100.247640	4,041,958.43	15,403.36	1.10
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	100.575762	3,017,272.86	17,272.86	0.82
		Base		100.000000	3,000,000.00	100.575762	3,017,272.86	17,272.86	0.82
44932NAA8	HYUNDAI AUTO RECEIVABLES TRUST HART 2019 A A1					2.604640	15 Apr 2020		
		Local	731,602.220	100.000000	731,602.22	100.028260	731,808.97	206.75	0.20
	Original Face:	Base	2,000,000.000	100.000000	731,602.22	100.028260	731,808.97	206.75	0.20
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	101.368000	2,027,360.00	27,360.00	0.55
		Base		100.000000	2,000,000.00	101.368000	2,027,360.00	27,360.00	0.55

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459058FQ1	INTL BK RECON + DEVELOP SR UNSECURED 09/19 1.2					1.200000	30 Sep 2019		
		Local	4,000,000.000	99.969633	3,998,785.33	99.938839	3,997,553.56	-1,231.77	1.09
		Base		99.969633	3,998,785.33	99.938839	3,997,553.56	-1,231.77	1.09
45905U3X0	INTL BK RECON + DEVELOP SR UNSECURED 09/22 2.225					2.225000	06 Sep 2022		
		Local	4,000,000.000	100.000000	4,000,000.00	99.979000	3,999,160.00	-840.00	1.09
		Base		100.000000	4,000,000.00	99.979000	3,999,160.00	-840.00	1.09
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	100.259410	2,005,188.20	5,188.20	0.55
		Base		100.000000	2,000,000.00	100.259410	2,005,188.20	5,188.20	0.55
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.700000	18 May 2023		
		Local	3,000,000.000	98.497959	2,954,938.76	102.306254	3,069,187.62	114,248.86	0.84
		Base		98.497959	2,954,938.76	102.306254	3,069,187.62	114,248.86	0.84
48128GG79	JPMORGAN CHASE + CO SR UNSECURED 08/24 2.25					2.250000	30 Aug 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.763626	4,988,181.30	-11,818.70	1.36
		Base		100.000000	5,000,000.00	99.763626	4,988,181.30	-11,818.70	1.36
548661DB0	LOWE S COS INC SR UNSECURED 09/19 VAR					2.873000	10 Sep 2019		
		Local	500,000.000	100.000000	500,000.00	100.010177	500,050.89	50.89	0.14
		Base		100.000000	500,000.00	100.010177	500,050.89	50.89	0.14
55279HAN0	MANUF + TRADERS TRUST CO SR UNSECURED 08/20 2.05					2.050000	17 Aug 2020		
		Local	2,000,000.000	99.973099	1,999,461.97	100.022993	2,000,459.86	997.89	0.55
		Base		99.973099	1,999,461.97	100.022993	2,000,459.86	997.89	0.55
55279HAS9	MANUF + TRADERS TRUST CO SR UNSECURED 01/21 VAR					2.545500	25 Jan 2021		
		Local	7,000,000.000	100.000000	7,000,000.00	99.988302	6,999,181.14	-818.86	1.91
		Base		100.000000	7,000,000.00	99.988302	6,999,181.14	-818.86	1.91
58933YAP0	MERCK + CO INC SR UNSECURED 02/20 VAR					2.556000	10 Feb 2020		
		Local	5,500,000.000	100.000000	5,500,000.00	100.177565	5,509,766.08	9,766.08	1.50
		Base		100.000000	5,500,000.00	100.177565	5,509,766.08	9,766.08	1.50
58933YAS4	MERCK + CO INC SR UNSECURED 02/20 1.85					1.850000	10 Feb 2020		
		Local	3,000,000.000	99.998314	2,999,949.42	99.904563	2,997,136.89	-2,812.53	0.82
		Base		99.998314	2,999,949.42	99.904563	2,997,136.89	-2,812.53	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
594918AY0	MICROSOFT CORP SR UNSECURED 02/20 1.85					1.850000	12 Feb 2020		
		Local	8,000,000.000	100.077248	8,006,179.87	99.955233	7,996,418.64	-9,761.23	2.18
		Base		100.077248	8,006,179.87	99.955233	7,996,418.64	-9,761.23	2.18
65339KAQ3	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/20 3.342					3.342000	01 Sep 2020		
		Local	2,000,000.000	100.138342	2,002,766.84	101.051110	2,021,022.20	18,255.36	0.55
		Base		100.138342	2,002,766.84	101.051110	2,021,022.20	18,255.36	0.55
65478UAD1	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 A A3					1.340000	15 Oct 2020		
		Local	87,156.490	99.994114	87,151.36	99.959640	87,121.31	-30.05	0.02
Original Face:		Base	3,000,000.000	99.994114	87,151.36	99.959640	87,121.31	-30.05	0.02
69353REU8	PNC BANK NA SR UNSECURED 11/20 2.45					2.450000	05 Nov 2020		
		Local	3,790,000.000	99.944802	3,787,907.98	100.541107	3,810,507.96	22,599.98	1.04
		Base		99.944802	3,787,907.98	100.541107	3,810,507.96	22,599.98	1.04
69353RFC7	PNC BANK NA SR UNSECURED 05/20 2					2.000000	19 May 2020		
		Local	2,000,000.000	99.973090	1,999,461.80	100.003611	2,000,072.22	610.42	0.55
		Base		99.973090	1,999,461.80	100.003611	2,000,072.22	610.42	0.55
69353RFD5	PNC BANK NA SR UNSECURED 05/20 VAR					2.483750	19 May 2020		
		Local	2,000,000.000	100.000000	2,000,000.00	100.189088	2,003,781.76	3,781.76	0.55
		Base		100.000000	2,000,000.00	100.189088	2,003,781.76	3,781.76	0.55
78012KWY9	ROYAL BANK OF CANADA SR UNSECURED 03/22 VAR					2.150000	30 Mar 2022		
		Local	4,000,000.000	99.922700	3,996,907.99	100.071022	4,002,840.88	5,932.89	1.09
		Base		99.922700	3,996,907.99	100.071022	4,002,840.88	5,932.89	1.09
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	101.256984	5,062,849.20	62,849.20	1.38
		Base		100.000000	5,000,000.00	101.256984	5,062,849.20	62,849.20	1.38
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	101.671000	2,033,420.00	33,420.00	0.55
		Base		100.000000	2,000,000.00	101.671000	2,033,420.00	33,420.00	0.55
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1					3.100000	01 Mar 2023		
		Local	3,000,000.000	99.977783	2,999,333.49	103.565598	3,106,967.94	107,634.45	0.85
		Base		99.977783	2,999,333.49	103.565598	3,106,967.94	107,634.45	0.85

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
87165LBB6	SYNCHRONY CREDIT CARD MASTER N SYNCT 2016 2 A					2.210000	15 May 2024		
		Local	500,000.000	99.997696	499,988.48	100.705360	503,526.80	3,538.32	0.14
Original Face:		Base	500,000.000	99.997696	499,988.48	100.705360	503,526.80	3,538.32	0.14
880591EV0	TENN VALLEY AUTHORITY SR UNSECURED 03/20 2.25					2.250000	15 Mar 2020		
		Local	5,000,000.000	99.942634	4,997,131.70	100.155099	5,007,754.95	10,623.25	1.37
		Base		99.942634	4,997,131.70	100.155099	5,007,754.95	10,623.25	1.37
89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR					2.750000	22 Jul 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	99.761508	2,992,845.24	-7,154.76	0.82
		Base		100.000000	3,000,000.00	99.761508	2,992,845.24	-7,154.76	0.82
89114Q5A2	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR					2.450000	14 Aug 2024		
		Local	3,000,000.000	100.000000	3,000,000.00	101.639590	3,049,187.70	49,187.70	0.83
		Base		100.000000	3,000,000.00	101.639590	3,049,187.70	49,187.70	0.83
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					2.575630	13 Feb 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.072951	5,003,647.55	3,647.55	1.36
		Base		100.000000	5,000,000.00	100.072951	5,003,647.55	3,647.55	1.36
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65					2.650000	12 Apr 2022		
		Local	2,000,000.000	99.945163	1,998,903.25	101.954012	2,039,080.24	40,176.99	0.56
		Base		99.945163	1,998,903.25	101.954012	2,039,080.24	40,176.99	0.56
90331HNL3	US BANK NA CINCINNATI SR UNSECURED 01/23 2.85					2.850000	23 Jan 2023		
		Local	2,000,000.000	100.312506	2,006,250.11	102.999067	2,059,981.34	53,731.23	0.56
		Base		100.312506	2,006,250.11	102.999067	2,059,981.34	53,731.23	0.56
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4					2.400000	30 Jul 2024		
		Local	5,000,000.000	99.903823	4,995,191.14	101.893847	5,094,692.35	99,501.21	1.39
		Base		99.903823	4,995,191.14	101.893847	5,094,692.35	99,501.21	1.39
9128282Q2	US TREASURY N/B 08/20 1.5					1.500000	15 Aug 2020		
		Local	2,000,000.000	99.711263	1,994,225.25	99.722656	1,994,453.12	227.87	0.54
		Base		99.711263	1,994,225.25	99.722656	1,994,453.12	227.87	0.54
9128283B4	US TREASURY FRN 10/19 VAR					2.007766	31 Oct 2019		
		Local	5,000,000.000	100.000494	5,000,024.68	99.983454	4,999,172.70	-851.98	1.36
		Base		100.000494	5,000,024.68	99.983454	4,999,172.70	-851.98	1.36

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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
9128284J6	US TREASURY N/B 04/20 2.375					2.375000	30 Apr 2020		
		Local	2,000,000.000	100.197373	2,003,947.46	100.328125	2,006,562.50	2,615.04	0.55
		Base		100.197373	2,003,947.46	100.328125	2,006,562.50	2,615.04	0.55
9128284Y3	US TREASURY N/B 08/20 2.625					2.625000	31 Aug 2020		
		Local	1,000,000.000	99.876711	998,767.11	100.800782	1,008,007.82	9,240.71	0.27
		Base		99.876711	998,767.11	100.800782	1,008,007.82	9,240.71	0.27
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15					3.150000	15 Jun 2021		
		Local	2,000,000.000	99.967709	1,999,354.18	102.033840	2,040,676.80	41,322.62	0.56
		Base		99.967709	1,999,354.18	102.033840	2,040,676.80	41,322.62	0.56
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375					2.375000	15 Aug 2024		
		Local	3,000,000.000	99.975514	2,999,265.42	101.567740	3,047,032.20	47,766.78	0.83
		Base		99.975514	2,999,265.42	101.567740	3,047,032.20	47,766.78	0.83
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
		Local	2,000,000.000	99.982083	1,999,641.65	102.235840	2,044,716.80	45,075.15	0.56
Original Face:		Base	2,000,000.000	99.982083	1,999,641.65	102.235840	2,044,716.80	45,075.15	0.56
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A					3.230000	20 Apr 2023		
		Local	1,000,000.000	99.998747	999,987.47	102.191200	1,021,912.00	21,924.53	0.28
Original Face:		Base	1,000,000.000	99.998747	999,987.47	102.191200	1,021,912.00	21,924.53	0.28
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
		Local	2,000,000.000	99.886399	1,997,727.97	104.557794	2,091,155.88	93,427.91	0.57
		Base		99.886399	1,997,727.97	104.557794	2,091,155.88	93,427.91	0.57
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.500000	04 Mar 2021		
		Local	3,000,000.000	99.993072	2,999,792.16	100.594569	3,017,837.07	18,044.91	0.82
		Base		99.993072	2,999,792.16	100.594569	3,017,837.07	18,044.91	0.82
949746SA0	WELLS FARGO + COMPANY SR UNSECURED 07/21 2.1					2.100000	26 Jul 2021		
		Local	1,000,000.000	99.058621	990,586.21	100.080325	1,000,803.25	10,217.04	0.27
		Base		99.058621	990,586.21	100.080325	1,000,803.25	10,217.04	0.27
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					3.111000	11 Feb 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.576046	3,017,281.38	17,281.38	0.82
		Base		100.000000	3,000,000.00	100.576046	3,017,281.38	17,281.38	0.82

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
94988J5K9	WELLS FARGO BANK NA SR UNSECURED 01/20 VAR					2.533380	15 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.069610	5,003,480.50	3,480.50	1.36
		Base		100.000000	5,000,000.00	100.069610	5,003,480.50	3,480.50	1.36
95001D4Q0	WELLS FARGO + COMPANY SR UNSECURED 02/23 VAR					2.300000	28 Feb 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	99.877909	2,996,337.27	-3,662.73	0.82
		Base		100.000000	3,000,000.00	99.877909	2,996,337.27	-3,662.73	0.82
961214DQ3	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5					2.500000	28 Jun 2022		
		Local	2,000,000.000	99.907967	1,998,159.33	101.657799	2,033,155.98	34,996.65	0.55
		Base		99.907967	1,998,159.33	101.657799	2,033,155.98	34,996.65	0.55
US DOLLAR Total									
		Local	317,503,461.430		318,143,883.24		319,977,098.90	1,833,215.66	87.24
	Original Face:	Base	178,721,032.000		318,143,883.24		319,977,098.90	1,833,215.66	87.24
FIXED INCOME Total									
		Base	317,503,461.430		318,143,883.24		319,977,098.90	1,833,215.66	87.24
	Original Face:		178,721,032.000						

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Holdings

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

As of: *August 31, 2019*

View Date: *September 10, 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									
		364,384,098.670	Base		364,957,125.94		366,789,108.57	1,831,982.63	100.00
Original Face:		178,721,032.000							

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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	398,032.910	1.000000	398,032.91	1.000000	398,032.91	0.00	0.28
		Base		1.000000	398,032.91	1.000000	398,032.91	0.00	0.28
US DOLLAR Total									
		Local	398,032.910		398,032.91		398,032.91	0.00	0.28
		Base			398,032.91		398,032.91	0.00	0.28
CASH Total									
		Base	398,032.910		398,032.91		398,032.91	0.00	0.28
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	99.139000	1,982,780.00	99.376667	1,987,533.34	4,753.34	1.38
		Base		99.139000	1,982,780.00	99.376667	1,987,533.34	4,753.34	1.38
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					2.130000	03 Sep 2019		
		Local	29,497,292.860	100.000000	29,497,292.86	100.000000	29,497,292.86	0.00	20.48
		Base		100.000000	29,497,292.86	100.000000	29,497,292.86	0.00	20.48
US DOLLAR Total									
		Local	31,497,292.860		31,480,072.86		31,484,826.20	4,753.34	21.86
		Base			31,480,072.86		31,484,826.20	4,753.34	21.86
CASH EQUIVALENT Total									
		Base	31,497,292.860		31,480,072.86		31,484,826.20	4,753.34	21.86
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
30218HAA5	EXPORT LEASING 2009 LLC US GOVT GUAR 08/21 1.859					1.859000	28 Aug 2021		
		Local	260,006.390	100.349022	260,913.87	100.098284	260,261.93	-651.94	0.18
	Original Face:	Base	1,000,000.000	100.349022	260,913.87	100.098284	260,261.93	-651.94	0.18
31771KAA5	FICO STRIP PRIN SECURED 09/19 0.00000					0.010000	26 Sep 2019		
		Local	1,000,000.000	99.884462	998,844.62	99.852773	998,527.73	-316.89	0.69
		Base		99.884462	998,844.62	99.852773	998,527.73	-316.89	0.69
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3					3.000000	15 Aug 2027		
		Local	1,233,244.850	103.689551	1,278,746.05	102.707862	1,266,639.42	-12,106.63	0.88
	Original Face:	Base	5,000,000.000	103.689551	1,278,746.05	102.707862	1,266,639.42	-12,106.63	0.88
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5					2.500000	20 Apr 2027		
		Local	1,092,043.750	102.859046	1,123,265.78	102.175638	1,115,802.67	-7,463.11	0.77
	Original Face:	Base	4,372,786.000	102.859046	1,123,265.78	102.175638	1,115,802.67	-7,463.11	0.77
36179MAG5	GNMA II POOL MA0007 G2 04/27 FIXED 3					3.000000	20 Apr 2027		
		Local	997,476.800	103.401032	1,031,401.31	102.661804	1,024,027.68	-7,373.63	0.71
	Original Face:	Base	5,000,000.000	103.401032	1,031,401.31	102.661804	1,024,027.68	-7,373.63	0.71
36179MAH3	GNMA II POOL MA0008 G2 04/27 FIXED 3.5					3.500000	20 Apr 2027		
		Local	1,121,615.630	103.543084	1,161,355.41	103.525855	1,161,162.17	-193.24	0.81
	Original Face:	Base	7,500,000.000	103.543084	1,161,355.41	103.525855	1,161,162.17	-193.24	0.81
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5					2.500000	20 May 2027		
		Local	1,321,156.400	102.511850	1,354,341.87	102.176900	1,349,916.65	-4,425.22	0.94
	Original Face:	Base	5,000,000.000	102.511850	1,354,341.87	102.176900	1,349,916.65	-4,425.22	0.94
36179MGN4	GNMA II POOL MA0205 G2 07/27 FIXED 3					3.000000	20 Jul 2027		
		Local	1,171,541.850	103.548367	1,213,112.45	102.665125	1,202,764.90	-10,347.55	0.83
	Original Face:	Base	5,000,000.000	103.548367	1,213,112.45	102.665125	1,202,764.90	-10,347.55	0.83
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5					3.500000	20 Jul 2027		
		Local	731,022.290	104.079691	760,845.74	103.542683	756,920.09	-3,925.65	0.53
	Original Face:	Base	4,169,641.000	104.079691	760,845.74	103.542683	756,920.09	-3,925.65	0.53
36179MGW4	GNMA II POOL MA0213 G2 07/42 FIXED 3					3.000000	20 Jul 2042		
		Local	3,576,222.300	102.056030	3,649,750.49	102.588178	3,668,781.30	19,030.81	2.55
	Original Face:	Base	7,500,000.000	102.056030	3,649,750.49	102.588178	3,668,781.30	19,030.81	2.55

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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
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3					3.000000	20 May 2043		
		Local	690,098.080	101.201570	698,390.09	102.582514	707,919.96	9,529.87	0.49
Original Face:		Base	2,000,000.000	101.201570	698,390.09	102.582514	707,919.96	9,529.87	0.49
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5					3.500000	20 Feb 2027		
		Local	476,842.630	102.729387	489,857.51	102.497747	488,752.95	-1,104.56	0.34
Original Face:		Base	2,910,888.000	102.729387	489,857.51	102.497747	488,752.95	-1,104.56	0.34
36202FL61	GNMA II POOL 004849 G2 11/40 FIXED 4					4.000000	20 Nov 2040		
		Local	1,367,063.360	105.157661	1,437,571.85	104.154342	1,423,855.85	-13,716.00	0.99
Original Face:		Base	12,190,366.000	105.157661	1,437,571.85	104.154342	1,423,855.85	-13,716.00	0.99
3620C4U57	GNMA POOL 748604 GN 09/40 FIXED 4.5					4.500000	15 Sep 2040		
		Local	687,834.850	107.066829	736,442.96	109.027364	749,928.21	13,485.25	0.52
Original Face:		Base	5,000,000.000	107.066829	736,442.96	109.027364	749,928.21	13,485.25	0.52
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR					3.750000	20 Sep 2040		
		Local	901,726.470	103.231644	930,867.06	104.422922	941,609.13	10,742.07	0.65
Original Face:		Base	9,450,000.000	103.231644	930,867.06	104.422922	941,609.13	10,742.07	0.65
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5					2.500000	15 Dec 2027		
		Local	765,252.830	101.249590	774,815.35	101.773365	778,823.56	4,008.21	0.54
Original Face:		Base	2,500,000.000	101.249590	774,815.35	101.773365	778,823.56	4,008.21	0.54
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.500000	20 Jun 2028		
		Local	549,518.630	101.187159	556,042.29	100.518069	552,365.52	-3,676.77	0.38
Original Face:		Base	1,500,000.000	101.187159	556,042.29	100.518069	552,365.52	-3,676.77	0.38
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4					4.000000	15 Nov 2040		
		Local	854,861.230	105.657765	903,227.27	106.644703	911,664.22	8,436.95	0.63
Original Face:		Base	5,872,458.000	105.657765	903,227.27	106.644703	911,664.22	8,436.95	0.63
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5					5.500000	15 Feb 2024		
		Local	29,991.180	102.376299	30,703.86	104.761732	31,419.28	715.42	0.02
Original Face:		Base	1,000,000.000	102.376299	30,703.86	104.761732	31,419.28	715.42	0.02
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5					5.000000	15 Dec 2035		
		Local	40,659.800	104.924717	42,662.18	107.900382	43,872.08	1,209.90	0.03
Original Face:		Base	1,000,000.000	104.924717	42,662.18	107.900382	43,872.08	1,209.90	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
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5					5.000000	15 Sep 2022		
		Local	410.460	101.337524	415.95	104.098058	427.28	11.33	0.00
	Original Face:	Base	25,000.000	101.337524	415.95	104.098058	427.28	11.33	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5					5.000000	15 Oct 2039		
		Local	104,801.820	103.375686	108,339.60	111.868065	117,239.77	8,900.17	0.08
	Original Face:	Base	2,000,000.000	103.375686	108,339.60	111.868065	117,239.77	8,900.17	0.08
38374C5H0	GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD					4.000000	20 Mar 2033		
		Local	4,511.350	100.000000	4,511.35	100.835130	4,549.03	37.68	0.00
	Original Face:	Base	410,000.000	100.000000	4,511.35	100.835130	4,549.03	37.68	0.00
38376R3G9	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP					2.599500	20 Apr 2067		
		Local	1,437,642.230	100.000000	1,437,642.23	99.851090	1,435,501.44	-2,140.79	1.00
	Original Face:	Base	4,006,379.000	100.000000	1,437,642.23	99.851090	1,435,501.44	-2,140.79	1.00
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE					2.630500	20 Jun 2063		
		Local	815,850.050	100.000000	815,850.05	99.842370	814,564.03	-1,286.02	0.57
	Original Face:	Base	4,967,302.000	100.000000	815,850.05	99.842370	814,564.03	-1,286.02	0.57
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC					2.000000	16 Aug 2039		
		Local	541,315.010	101.086818	547,198.12	99.561500	538,941.34	-8,256.78	0.37
	Original Face:	Base	2,720,000.000	101.086818	547,198.12	99.561500	538,941.34	-8,256.78	0.37
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C					2.637000	16 May 2051		
		Local	437,041.840	101.555663	443,840.74	100.799320	440,535.20	-3,305.54	0.31
	Original Face:	Base	4,000,000.000	101.555663	443,840.74	100.799320	440,535.20	-3,305.54	0.31
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB					2.000000	20 Jul 2042		
		Local	1,761,707.680	102.159672	1,799,754.78	101.198550	1,782,822.63	-16,932.15	1.24
	Original Face:	Base	4,400,000.000	102.159672	1,799,754.78	101.198550	1,782,822.63	-16,932.15	1.24
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.500000	16 May 2042		
		Local	1,734,733.500	99.328846	1,723,090.76	97.266550	1,687,315.43	-35,775.33	1.17
	Original Face:	Base	3,000,000.000	99.328846	1,723,090.76	97.266550	1,687,315.43	-35,775.33	1.17
38378KES4	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 45 AB					1.450000	16 Apr 2039		
		Local	547,450.080	99.733179	545,989.37	98.589010	539,725.61	-6,263.76	0.37
	Original Face:	Base	2,000,000.000	99.733179	545,989.37	98.589010	539,725.61	-6,263.76	0.37

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378KHE2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 55 AC					1.650000	16 Aug 2048		
		Local	1,075,196.360	97.577876	1,049,153.77	99.159580	1,066,160.19	17,006.42	0.74
Original Face:		Base	2,000,000.000	97.577876	1,049,153.77	99.159580	1,066,160.19	17,006.42	0.74
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF					2.426180	16 Mar 2048		
		Local	553,617.750	100.624949	557,077.58	99.844380	552,756.21	-4,321.37	0.38
Original Face:		Base	1,000,000.000	100.624949	557,077.58	99.844380	552,756.21	-4,321.37	0.38
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A					2.500000	16 Dec 2044		
		Local	1,073,190.840	101.255017	1,086,659.57	100.386680	1,077,340.65	-9,318.92	0.75
Original Face:		Base	2,000,000.000	101.255017	1,086,659.57	100.386680	1,077,340.65	-9,318.92	0.75
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.000000	16 Jul 2050		
		Local	534,197.930	101.332278	541,314.93	102.387100	546,949.77	5,634.84	0.38
Original Face:		Base	1,000,000.000	101.332278	541,314.93	102.387100	546,949.77	5,634.84	0.38
38378XJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC					2.154000	16 May 2054		
		Local	0.010	100.000000	0.01	99.160840	0.01	0.00	0.00
		Base		100.000000	0.01	99.160840	0.01	0.00	0.00
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028000	16 Aug 2052		
		Local	650,732.200	100.744117	655,574.41	102.824720	669,113.56	13,539.15	0.46
Original Face:		Base	1,000,000.000	100.744117	655,574.41	102.824720	669,113.56	13,539.15	0.46
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.850000	16 Feb 2049		
		Local	594,611.930	100.841577	599,616.05	101.848260	605,601.90	5,985.85	0.42
Original Face:		Base	1,000,000.000	100.841577	599,616.05	101.848260	605,601.90	5,985.85	0.42
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.200000	16 Aug 2055		
		Local	682,551.950	99.887601	681,784.77	99.429230	678,656.15	-3,128.62	0.47
Original Face:		Base	1,000,000.000	99.887601	681,784.77	99.429230	678,656.15	-3,128.62	0.47
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A					2.100000	15 Jun 2044		
		Local	711,305.480	100.318381	713,570.14	99.135940	705,159.37	-8,410.77	0.49
Original Face:		Base	1,000,000.000	100.318381	713,570.14	99.135940	705,159.37	-8,410.77	0.49
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.600000	16 Dec 2049		
		Local	764,322.230	100.920811	771,360.19	100.884600	771,083.42	-276.77	0.54
Original Face:		Base	1,000,000.000	100.920811	771,360.19	100.884600	771,083.42	-276.77	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
38379RMD2	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC					2.300000	16 Mar 2057		
		6,887,342.850	Local	98.460144	6,781,287.66	99.799750	6,873,550.95	92,263.29	4.77
	Original Face:	7,500,000.000	Base	98.460144	6,781,287.66	99.799750	6,873,550.95	92,263.29	4.77
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
		1,470,434.280	Local	100.069712	1,471,459.35	101.511327	1,492,657.35	21,198.00	1.04
	Original Face:	2,000,000.000	Base	100.069712	1,471,459.35	101.511327	1,492,657.35	21,198.00	1.04
418097AC5	AID JORDAN US GOVT GUAR 10/20 2.503					2.503000	30 Oct 2020		
		6,280,000.000	Local	100.548916	6,314,471.91	100.802896	6,330,421.87	15,949.96	4.39
			Base	100.548916	6,314,471.91	100.802896	6,330,421.87	15,949.96	4.39
6903532L0	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000						26 Jan 2021		
		5,000,000.000	Local	104.218236	5,210,911.82	104.942642	5,247,132.10	36,220.28	3.64
			Base	104.218236	5,210,911.82	104.942642	5,247,132.10	36,220.28	3.64
690353L54	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000						26 Jan 2021		
		2,500,000.000	Local	106.213467	2,655,336.68	105.640000	2,641,000.00	-14,336.68	1.83
			Base	106.213467	2,655,336.68	105.640000	2,641,000.00	-14,336.68	1.83
742651DU3	PRIVATE EXPORT FUNDING US GOVT GUAR 03/20 2.25					2.250000	15 Mar 2020		
		3,440,000.000	Local	100.161405	3,445,552.34	100.139294	3,444,791.71	-760.63	2.39
			Base	100.161405	3,445,552.34	100.139294	3,444,791.71	-760.63	2.39
831641EV3	SMALL BUSINESS ADMINISTRATION SBIC 2011 10B 1					2.877000	10 Sep 2021		
		597,474.430	Local	101.281513	605,131.14	100.615390	601,151.23	-3,979.91	0.42
	Original Face:	4,000,000.000	Base	101.281513	605,131.14	100.615390	601,151.23	-3,979.91	0.42
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1					2.766000	10 Mar 2022		
		364,185.480	Local	101.118070	368,257.33	102.277840	372,481.04	4,223.71	0.26
	Original Face:	1,000,000.000	Base	101.118070	368,257.33	102.277840	372,481.04	4,223.71	0.26
903724AL6	AID UKRAINE US GOVT GUAR 05/20 1.847					1.847000	29 May 2020		
		1,000,000.000	Local	100.076442	1,000,764.42	100.291735	1,002,917.35	2,152.93	0.70
			Base	100.076442	1,000,764.42	100.291735	1,002,917.35	2,152.93	0.70
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471					1.471000	29 Sep 2021		
		3,000,000.000	Local	99.278993	2,978,369.78	99.827217	2,994,816.51	16,446.73	2.08
			Base	99.278993	2,978,369.78	99.827217	2,994,816.51	16,446.73	2.08

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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	101.603830	508,019.15	8,019.15	0.35
		Base		100.000000	500,000.00	101.603830	508,019.15	8,019.15	0.35
912796SD2	TREASURY BILL 02/20 0.00000						27 Feb 2020		
		Local	2,000,000.000	98.768679	1,975,373.57	99.095333	1,981,906.66	6,533.09	1.38
		Base		98.768679	1,975,373.57	99.095333	1,981,906.66	6,533.09	1.38
912796WB1	TREASURY BILL 10/19 0.00000					0.010000	29 Oct 2019		
		Local	5,000,000.000	99.688889	4,984,444.45	99.690500	4,984,525.00	80.55	3.46
		Base		99.688889	4,984,444.45	99.690500	4,984,525.00	80.55	3.46
9128283G3	US TREASURY N/B 11/20 1.75					1.750000	15 Nov 2020		
		Local	5,000,000.000	99.517388	4,975,869.40	100.039062	5,001,953.10	26,083.70	3.47
		Base		99.517388	4,975,869.40	100.039062	5,001,953.10	26,083.70	3.47
9128283H1	US TREASURY N/B 11/19 1.75					1.750000	30 Nov 2019		
		Local	2,000,000.000	99.826627	1,996,532.53	99.917969	1,998,359.38	1,826.85	1.39
		Base		99.826627	1,996,532.53	99.917969	1,998,359.38	1,826.85	1.39
9128284J6	US TREASURY N/B 04/20 2.375					2.375000	30 Apr 2020		
		Local	2,000,000.000	99.828866	1,996,577.31	100.328125	2,006,562.50	9,985.19	1.39
		Base		99.828866	1,996,577.31	100.328125	2,006,562.50	9,985.19	1.39
9128284Q0	US TREASURY N/B 05/20 2.5					2.500000	31 May 2020		
		Local	2,000,000.000	99.954034	1,999,080.68	100.468750	2,009,375.00	10,294.32	1.39
		Base		99.954034	1,999,080.68	100.468750	2,009,375.00	10,294.32	1.39
9128284Y3	US TREASURY N/B 08/20 2.625					2.625000	31 Aug 2020		
		Local	1,000,000.000	99.876711	998,767.11	100.800782	1,008,007.82	9,240.71	0.70
		Base		99.876711	998,767.11	100.800782	1,008,007.82	9,240.71	0.70
9128286Q8	US TREASURY FRN 04/21 VAR					2.098766	30 Apr 2021		
		Local	2,000,000.000	99.938487	1,998,769.73	99.872265	1,997,445.30	-1,324.43	1.39
		Base		99.938487	1,998,769.73	99.872265	1,997,445.30	-1,324.43	1.39
9128287G9	US TREASURY FRN 07/21 VAR					2.179766	31 Jul 2021		
		Local	2,000,000.000	99.951919	1,999,038.37	99.968577	1,999,371.54	333.17	1.39
		Base		99.951919	1,999,038.37	99.968577	1,999,371.54	333.17	1.39

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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
912828F62	US TREASURY N/B 10/19 1.5					1.500000	31 Oct 2019		
		5,000,000.000	Local	99.960001	4,998,000.04	99.905000	4,995,250.00	-2,750.04	3.47
			Base	99.960001	4,998,000.04	99.905000	4,995,250.00	-2,750.04	3.47
912828G61	US TREASURY N/B 11/19 1.5					1.500000	30 Nov 2019		
		2,000,000.000	Local	99.763404	1,995,268.07	99.867188	1,997,343.76	2,075.69	1.39
			Base	99.763404	1,995,268.07	99.867188	1,997,343.76	2,075.69	1.39
912828J50	US TREASURY N/B 02/20 1.375					1.375000	29 Feb 2020		
		2,000,000.000	Local	99.421177	1,988,423.54	99.738281	1,994,765.62	6,342.08	1.38
			Base	99.421177	1,988,423.54	99.738281	1,994,765.62	6,342.08	1.38
912828L32	US TREASURY N/B 08/20 1.375					1.375000	31 Aug 2020		
		5,000,000.000	Local	99.151248	4,957,562.39	99.593750	4,979,687.50	22,125.11	3.46
			Base	99.151248	4,957,562.39	99.593750	4,979,687.50	22,125.11	3.46
912828P87	US TREASURY N/B 02/21 1.125					1.125000	28 Feb 2021		
		1,000,000.000	Local	99.675925	996,759.25	99.242188	992,421.88	-4,337.37	0.69
			Base	99.675925	996,759.25	99.242188	992,421.88	-4,337.37	0.69
912828U73	US TREASURY N/B 12/19 1.375					1.375000	15 Dec 2019		
		5,000,000.000	Local	99.955689	4,997,784.47	99.824219	4,991,210.95	-6,573.52	3.47
			Base	99.955689	4,997,784.47	99.824219	4,991,210.95	-6,573.52	3.47
912828XY1	US TREASURY N/B 06/20 2.5					2.500000	30 Jun 2020		
		4,000,000.000	Local	100.166635	4,006,665.41	100.550781	4,022,031.24	15,365.83	2.79
			Base	100.166635	4,006,665.41	100.550781	4,022,031.24	15,365.83	2.79
92262BAB1	VENDEE MORTGAGE TRUST VENDE 2011 2 DG					2.750000	15 Dec 2033		
		223,548.630	Local	102.199973	228,466.64	100.188550	223,970.13	-4,496.51	0.16
Original Face:		2,000,000.000	Base	102.199973	228,466.64	100.188550	223,970.13	-4,496.51	0.16
US DOLLAR Total									
		111,156,355.690	Local		111,940,827.77		112,162,584.93	221,757.16	77.87
Original Face:		142,994,820.000	Base		111,940,827.77		112,162,584.93	221,757.16	77.87
FIXED INCOME Total									
		111,156,355.690	Base		111,940,827.77		112,162,584.93	221,757.16	77.87

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Base Currency: USD - US DOLLAR

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

Original Face: 142,994,820.000

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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								
		143,051,681.460	Base	143,818,933.54		144,045,444.04	226,510.50	100.00
Original Face:		142,994,820.000						

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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	164.910	1.000000	164.91	1.000000	164.91	0.00	0.00
		Base		1.000000	164.91	1.000000	164.91	0.00	0.00
US DOLLAR Total									
		Local	164.910		164.91		164.91	0.00	0.00
		Base			164.91		164.91	0.00	0.00
CASH Total									
		Base	164.910		164.91		164.91	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					2.194964	31 Dec 2030		
		Local	777,245.300	100.065817	777,756.86	100.060000	777,711.65	-45.21	0.04
		Base		100.065817	777,756.86	100.060000	777,711.65	-45.21	0.04
US DOLLAR Total									
		Local	777,245.300		777,756.86		777,711.65	-45.21	0.04
		Base			777,756.86		777,711.65	-45.21	0.04
CASH EQUIVALENT Total									
		Base	777,245.300		777,756.86		777,711.65	-45.21	0.04
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001055102	AFLAC INC COMMON STOCK USD.1								
		Local	67,068.000	19.875067	1,332,981.02	50.180000	3,365,472.24	2,032,491.22	0.15
		Base		19.875067	1,332,981.02	50.180000	3,365,472.24	2,032,491.22	0.15

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00130H105	AES CORP COMMON STOCK USD.01								
		Local	59,714.000	19.742689	1,178,914.94	15.330000	915,415.62	-263,499.32	0.04
		Base		19.742689	1,178,914.94	15.330000	915,415.62	-263,499.32	0.04
00206R102	AT+T INC COMMON STOCK USD1.0								
		Local	656,795.000	34.300169	22,528,179.40	35.260000	23,158,591.70	630,412.30	1.05
		Base		34.300169	22,528,179.40	35.260000	23,158,591.70	630,412.30	1.05
002824100	ABBOTT LABORATORIES COMMON STOCK								
		Local	158,773.000	28.550043	4,532,975.95	85.320000	13,546,512.36	9,013,536.41	0.61
		Base		28.550043	4,532,975.95	85.320000	13,546,512.36	9,013,536.41	0.61
00287Y109	ABBVIE INC COMMON STOCK USD.01								
		Local	133,022.000	31.535577	4,194,925.56	65.740000	8,744,866.28	4,549,940.72	0.40
		Base		31.535577	4,194,925.56	65.740000	8,744,866.28	4,549,940.72	0.40
003654100	ABIOMED INC COMMON STOCK USD.01								
		Local	4,060.000	383.394781	1,556,582.81	193.070000	783,864.20	-772,718.61	0.04
		Base		383.394781	1,556,582.81	193.070000	783,864.20	-772,718.61	0.04
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001								
		Local	68,929.000	37.059016	2,554,440.89	50.600000	3,487,807.40	933,366.51	0.16
		Base		37.059016	2,554,440.89	50.600000	3,487,807.40	933,366.51	0.16
00724F101	ADOBE INC COMMON STOCK USD.0001								
		Local	43,916.000	41.160510	1,807,604.97	284.510000	12,494,541.16	10,686,936.19	0.56
		Base		41.160510	1,807,604.97	284.510000	12,494,541.16	10,686,936.19	0.56
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001								
		Local	6,454.000	159.467691	1,029,204.48	137.950000	890,329.30	-138,875.18	0.04
		Base		159.467691	1,029,204.48	137.950000	890,329.30	-138,875.18	0.04
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
		Local	79,820.000	14.364763	1,146,595.36	31.450000	2,510,339.00	1,363,743.64	0.11
		Base		14.364763	1,146,595.36	31.450000	2,510,339.00	1,363,743.64	0.11
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01								
		Local	4,607.000	202.299742	931,994.91	76.630000	353,034.41	-578,960.50	0.02
		Base		202.299742	931,994.91	76.630000	353,034.41	-578,960.50	0.02

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00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	28,441.000	31.298184	890,151.65	71.110000	2,022,439.51	1,132,287.86	0.09
		Base		31.298184	890,151.65	71.110000	2,022,439.51	1,132,287.86	0.09
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0								
		Local	19,816.000	75.672087	1,499,518.08	225.920000	4,476,830.72	2,977,312.64	0.20
		Base		75.672087	1,499,518.08	225.920000	4,476,830.72	2,977,312.64	0.20
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	14,763.000	44.334412	654,508.92	89.130000	1,315,826.19	661,317.27	0.06
		Base		44.334412	654,508.92	89.130000	1,315,826.19	661,317.27	0.06
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01								
		Local	11,115.000	65.540836	728,486.39	59.720000	663,787.80	-64,698.59	0.03
		Base		65.540836	728,486.39	59.720000	663,787.80	-64,698.59	0.03
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
		Local	9,537.000	83.270822	794,153.83	61.730000	588,719.01	-205,434.82	0.03
		Base		83.270822	794,153.83	61.730000	588,719.01	-205,434.82	0.03
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
		Local	10,161.000	116.595793	1,184,729.85	149.840000	1,522,524.24	337,794.39	0.07
		Base		116.595793	1,184,729.85	149.840000	1,522,524.24	337,794.39	0.07
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	20,178.000	109.634785	2,212,210.69	100.760000	2,033,135.28	-179,075.41	0.09
		Base		109.634785	2,212,210.69	100.760000	2,033,135.28	-179,075.41	0.09
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	6,550.000	152.722073	1,000,329.58	183.110000	1,199,370.50	199,040.92	0.05
		Base		152.722073	1,000,329.58	183.110000	1,199,370.50	199,040.92	0.05
018581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01								
		Local	3,564.000	254.373535	906,587.28	122.950000	438,193.80	-468,393.48	0.02
		Base		254.373535	906,587.28	122.950000	438,193.80	-468,393.48	0.02
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
		Local	21,289.000	40.221683	856,279.41	52.450000	1,116,608.05	260,328.64	0.05
		Base		40.221683	856,279.41	52.450000	1,116,608.05	260,328.64	0.05

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020002101	ALLSTATE CORP COMMON STOCK USD.01								
		Local	29,963.000	39.897875	1,195,460.03	102.390000	3,067,911.57	1,872,451.54	0.14
		Base		39.897875	1,195,460.03	102.390000	3,067,911.57	1,872,451.54	0.14
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
		Local	27,575.000	355.205651	9,794,795.83	1,188.100000	32,761,857.50	22,967,061.67	1.48
		Base		355.205651	9,794,795.83	1,188.100000	32,761,857.50	22,967,061.67	1.48
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
		Local	26,951.000	336.777380	9,076,487.18	1,190.530000	32,085,974.03	23,009,486.85	1.45
		Base		336.777380	9,076,487.18	1,190.530000	32,085,974.03	23,009,486.85	1.45
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								
		Local	168,322.000	18.710807	3,149,440.44	43.740000	7,362,404.28	4,212,963.84	0.33
		Base		18.710807	3,149,440.44	43.740000	7,362,404.28	4,212,963.84	0.33
023135106	AMAZON.COM INC COMMON STOCK USD.01								
		Local	37,213.000	260.657495	9,699,847.36	1,776.290000	66,101,079.77	56,401,232.41	2.99
		Base		260.657495	9,699,847.36	1,776.290000	66,101,079.77	56,401,232.41	2.99
023608102	AMEREN CORPORATION COMMON STOCK USD.01								
		Local	22,090.000	40.550432	895,759.05	77.150000	1,704,243.50	808,484.45	0.08
		Base		40.550432	895,759.05	77.150000	1,704,243.50	808,484.45	0.08
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK								
		Local	35,618.000	48.246782	1,718,453.89	26.310000	937,109.58	-781,344.31	0.04
		Base		48.246782	1,718,453.89	26.310000	937,109.58	-781,344.31	0.04
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5								
		Local	44,388.000	39.075916	1,734,501.78	91.150000	4,045,966.20	2,311,464.42	0.18
		Base		39.075916	1,734,501.78	91.150000	4,045,966.20	2,311,464.42	0.18
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
		Local	61,612.000	44.935339	2,768,556.12	120.370000	7,416,236.44	4,647,680.32	0.34
		Base		44.935339	2,768,556.12	120.370000	7,416,236.44	4,647,680.32	0.34
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
		Local	78,250.000	107.090911	8,379,863.80	52.040000	4,072,130.00	-4,307,733.80	0.18
		Base		107.090911	8,379,863.80	52.040000	4,072,130.00	-4,307,733.80	0.18

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Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03027X100	AMERICAN TOWER CORP REIT USD.01								
		39,766.000	Local	59.927838	2,383,090.42	230.190000	9,153,735.54	6,770,645.12	0.41
			Base	59.927838	2,383,090.42	230.190000	9,153,735.54	6,770,645.12	0.41
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01								
		16,238.000	Local	69.163605	1,123,078.61	127.320000	2,067,422.16	944,343.55	0.09
			Base	69.163605	1,123,078.61	127.320000	2,067,422.16	944,343.55	0.09
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01								
		13,993.000	Local	28.274736	395,648.38	82.270000	1,151,204.11	755,555.73	0.05
			Base	28.274736	395,648.38	82.270000	1,151,204.11	755,555.73	0.05
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01								
		12,047.000	Local	39.221558	472,502.11	128.980000	1,553,822.06	1,081,319.95	0.07
			Base	39.221558	472,502.11	128.980000	1,553,822.06	1,081,319.95	0.07
031100100	AMETEK INC COMMON STOCK USD.01								
		20,503.000	Local	47.530378	974,515.34	85.930000	1,761,822.79	787,307.45	0.08
			Base	47.530378	974,515.34	85.930000	1,761,822.79	787,307.45	0.08
031162100	AMGEN INC COMMON STOCK USD.0001								
		54,880.000	Local	65.217909	3,579,158.87	208.620000	11,449,065.60	7,869,906.73	0.52
			Base	65.217909	3,579,158.87	208.620000	11,449,065.60	7,869,906.73	0.52
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001								
		26,876.000	Local	24.403302	655,863.14	87.540000	2,352,725.04	1,696,861.90	0.11
			Base	24.403302	655,863.14	87.540000	2,352,725.04	1,696,861.90	0.11
032654105	ANALOG DEVICES INC COMMON STOCK USD.167								
		33,278.000	Local	49.214321	1,637,754.18	109.830000	3,654,922.74	2,017,168.56	0.17
			Base	49.214321	1,637,754.18	109.830000	3,654,922.74	2,017,168.56	0.17
03662Q105	ANSYS INC COMMON STOCK USD.01								
		7,553.000	Local	123.702853	934,327.65	206.560000	1,560,147.68	625,820.03	0.07
			Base	123.702853	934,327.65	206.560000	1,560,147.68	625,820.03	0.07
036752103	ANTHEM INC COMMON STOCK USD.01								
		23,142.000	Local	61.241675	1,417,254.85	261.520000	6,052,095.84	4,634,840.99	0.27
			Base	61.241675	1,417,254.85	261.520000	6,052,095.84	4,634,840.99	0.27

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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
037411105	APACHE CORP COMMON STOCK USD.625								
		Local	33,821.000	66.552979	2,250,888.31	21.570000	729,518.97	-1,521,369.34	0.03
		Base		66.552979	2,250,888.31	21.570000	729,518.97	-1,521,369.34	0.03
03748R754	APARTMENT INVT + MGMT CO A REIT USD.01								
		Local	13,379.000	26.244260	351,121.96	51.000000	682,329.00	331,207.04	0.03
		Base		26.244260	351,121.96	51.000000	682,329.00	331,207.04	0.03
037833100	APPLE INC COMMON STOCK USD.00001								
		Local	393,231.000	24.988682	9,826,324.27	208.740000	82,083,038.94	72,256,714.67	3.71
		Base		24.988682	9,826,324.27	208.740000	82,083,038.94	72,256,714.67	3.71
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
		Local	84,219.000	20.132930	1,695,575.20	48.020000	4,044,196.38	2,348,621.18	0.18
		Base		20.132930	1,695,575.20	48.020000	4,044,196.38	2,348,621.18	0.18
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK								
		Local	50,335.000	24.729430	1,244,755.85	38.050000	1,915,246.75	670,490.90	0.09
		Base		24.729430	1,244,755.85	38.050000	1,915,246.75	670,490.90	0.09
03965L100	ARCONIC INC COMMON STOCK								
		Local	35,893.000	43.076104	1,546,130.60	25.840000	927,475.12	-618,655.48	0.04
		Base		43.076104	1,546,130.60	25.840000	927,475.12	-618,655.48	0.04
040413106	ARISTA NETWORKS INC COMMON STOCK USD.0001								
		Local	4,761.000	294.859502	1,403,826.09	226.620000	1,078,937.82	-324,888.27	0.05
		Base		294.859502	1,403,826.09	226.620000	1,078,937.82	-324,888.27	0.05
04621X108	ASSURANT INC COMMON STOCK USD.01								
		Local	5,532.000	61.399073	339,659.67	123.000000	680,436.00	340,776.33	0.03
		Base		61.399073	339,659.67	123.000000	680,436.00	340,776.33	0.03
049560105	ATMOS ENERGY CORP COMMON STOCK								
		Local	10,520.000	97.072433	1,021,201.99	110.230000	1,159,619.60	138,417.61	0.05
		Base		97.072433	1,021,201.99	110.230000	1,159,619.60	138,417.61	0.05
052769106	AUTODESK INC COMMON STOCK USD.01								
		Local	19,759.000	41.871799	827,344.87	142.820000	2,821,980.38	1,994,635.51	0.13
		Base		41.871799	827,344.87	142.820000	2,821,980.38	1,994,635.51	0.13

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053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
		Local	39,154.000	42.090668	1,648,018.03	169.840000	6,649,915.36	5,001,897.33	0.30
		Base		42.090668	1,648,018.03	169.840000	6,649,915.36	5,001,897.33	0.30
053332102	AUTOZONE INC COMMON STOCK USD.01								
		Local	2,210.000	217.632561	480,967.96	1,101.690000	2,434,734.90	1,953,766.94	0.11
		Base		217.632561	480,967.96	1,101.690000	2,434,734.90	1,953,766.94	0.11
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
		Local	12,540.000	134.032626	1,680,769.13	212.560000	2,665,502.40	984,733.27	0.12
		Base		134.032626	1,680,769.13	212.560000	2,665,502.40	984,733.27	0.12
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0								
		Local	7,597.000	50.832383	386,173.61	115.570000	877,985.29	491,811.68	0.04
		Base		50.832383	386,173.61	115.570000	877,985.29	491,811.68	0.04
054937107	BB+T CORP COMMON STOCK USD5.0								
		Local	68,922.000	32.935444	2,269,976.65	47.650000	3,284,133.30	1,014,156.65	0.15
		Base		32.935444	2,269,976.65	47.650000	3,284,133.30	1,014,156.65	0.15
05722G100	BAKER HUGHES A GE CO COMMON STOCK USD.0001								
		Local	46,288.000	49.955766	2,312,352.50	21.690000	1,003,986.72	-1,308,365.78	0.05
		Base		49.955766	2,312,352.50	21.690000	1,003,986.72	-1,308,365.78	0.05
058498106	BALL CORP COMMON STOCK								
		Local	30,136.000	16.122611	485,871.02	80.410000	2,423,235.76	1,937,364.74	0.11
		Base		16.122611	485,871.02	80.410000	2,423,235.76	1,937,364.74	0.11
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01								
		Local	795,579.000	23.812091	18,944,399.94	27.510000	21,886,378.29	2,941,978.35	0.99
		Base		23.812091	18,944,399.94	27.510000	21,886,378.29	2,941,978.35	0.99
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01								
		Local	79,254.000	35.645084	2,825,015.52	42.060000	3,333,423.24	508,407.72	0.15
		Base		35.645084	2,825,015.52	42.060000	3,333,423.24	508,407.72	0.15
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	42,701.000	27.230740	1,162,779.85	87.950000	3,755,552.95	2,592,773.10	0.17
		Base		27.230740	1,162,779.85	87.950000	3,755,552.95	2,592,773.10	0.17

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075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0								
		Local	24,269.000	121.831294	2,956,723.67	253.920000	6,162,384.48	3,205,660.81	0.28
		Base		121.831294	2,956,723.67	253.920000	6,162,384.48	3,205,660.81	0.28
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033								
		Local	174,313.000	87.444156	15,242,653.23	203.410000	35,457,007.33	20,214,354.10	1.60
		Base		87.444156	15,242,653.23	203.410000	35,457,007.33	20,214,354.10	1.60
086516101	BEST BUY CO INC COMMON STOCK USD.1								
		Local	20,920.000	32.993677	690,227.72	63.650000	1,331,558.00	641,330.28	0.06
		Base		32.993677	690,227.72	63.650000	1,331,558.00	641,330.28	0.06
09062X103	BIOGEN INC COMMON STOCK USD.0005								
		Local	17,445.000	93.439106	1,630,045.20	219.750000	3,833,538.75	2,203,493.55	0.17
		Base		93.439106	1,630,045.20	219.750000	3,833,538.75	2,203,493.55	0.17
09247X101	BLACKROCK INC COMMON STOCK USD.01								
		Local	10,710.000	217.810168	2,332,746.90	422.560000	4,525,617.60	2,192,870.70	0.20
		Base		217.810168	2,332,746.90	422.560000	4,525,617.60	2,192,870.70	0.20
093671105	H+R BLOCK INC COMMON STOCK								
		Local	18,296.000	19.451614	355,886.73	24.220000	443,129.12	87,242.39	0.02
		Base		19.451614	355,886.73	24.220000	443,129.12	87,242.39	0.02
097023105	BOEING CO/THE COMMON STOCK USD5.0								
		Local	47,098.000	66.558005	3,134,748.92	364.090000	17,147,910.82	14,013,161.90	0.77
		Base		66.558005	3,134,748.92	364.090000	17,147,910.82	14,013,161.90	0.77
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008								
		Local	3,897.000	357.647957	1,393,754.09	1,966.410000	7,663,099.77	6,269,345.68	0.35
		Base		357.647957	1,393,754.09	1,966.410000	7,663,099.77	6,269,345.68	0.35
099724106	BORGWARNER INC COMMON STOCK USD.01								
		Local	18,652.000	34.242032	638,682.38	32.630000	608,614.76	-30,067.62	0.03
		Base		34.242032	638,682.38	32.630000	608,614.76	-30,067.62	0.03
101121101	BOSTON PROPERTIES INC REIT USD.01								
		Local	13,900.000	92.784619	1,289,706.21	128.420000	1,785,038.00	495,331.79	0.08
		Base		92.784619	1,289,706.21	128.420000	1,785,038.00	495,331.79	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
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
		Local	125,143.000	17.996800	2,252,173.57	42.730000	5,347,360.39	3,095,186.82	0.24
		Base		17.996800	2,252,173.57	42.730000	5,347,360.39	3,095,186.82	0.24
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		Local	147,195.000	41.000558	6,035,077.18	48.070000	7,075,663.65	1,040,586.47	0.32
		Base		41.000558	6,035,077.18	48.070000	7,075,663.65	1,040,586.47	0.32
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01								
		Local	10,449.000	116.318775	1,215,414.88	129.440000	1,352,518.56	137,103.68	0.06
		Base		116.318775	1,215,414.88	129.440000	1,352,518.56	137,103.68	0.06
11135F101	BROADCOM INC COMMON STOCK								
		Local	35,644.000	182.860379	6,517,875.35	282.640000	10,074,420.16	3,556,544.81	0.46
		Base		182.860379	6,517,875.35	282.640000	10,074,420.16	3,556,544.81	0.46
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
		Local	14,960.000	20.991941	314,039.43	58.990000	882,490.40	568,450.97	0.04
		Base		20.991941	314,039.43	58.990000	882,490.40	568,450.97	0.04
124857202	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001								
		Local	31,671.000	38.231886	1,210,842.07	42.060000	1,332,082.26	121,240.19	0.06
		Base		38.231886	1,210,842.07	42.060000	1,332,082.26	121,240.19	0.06
12503M108	CBOE GLOBAL MARKETS INC COMMON STOCK								
		Local	10,102.000	84.835836	857,011.62	119.160000	1,203,754.32	346,742.70	0.05
		Base		84.835836	857,011.62	119.160000	1,203,754.32	346,742.70	0.05
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
		Local	28,147.000	23.165539	652,040.43	52.270000	1,471,243.69	819,203.26	0.07
		Base		23.165539	652,040.43	52.270000	1,471,243.69	819,203.26	0.07
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								
		Local	19,894.000	27.420157	545,496.60	48.190000	958,691.86	413,195.26	0.04
		Base		27.420157	545,496.60	48.190000	958,691.86	413,195.26	0.04
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
		Local	12,280.000	53.388718	655,613.46	84.490000	1,037,537.20	381,923.74	0.05
		Base		53.388718	655,613.46	84.490000	1,037,537.20	381,923.74	0.05

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125523100	CIGNA CORP COMMON STOCK USD.01								
		Local	34,145.000	67.595511	2,308,048.73	153.970000	5,257,305.65	2,949,256.92	0.24
		Base		67.595511	2,308,048.73	153.970000	5,257,305.65	2,949,256.92	0.24
12572Q105	CME GROUP INC COMMON STOCK USD.01								
		Local	32,207.000	94.050854	3,029,095.84	217.290000	6,998,259.03	3,969,163.19	0.32
		Base		94.050854	3,029,095.84	217.290000	6,998,259.03	3,969,163.19	0.32
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
		Local	25,529.000	21.490541	548,632.03	63.050000	1,609,603.45	1,060,971.42	0.07
		Base		21.490541	548,632.03	63.050000	1,609,603.45	1,060,971.42	0.07
126408103	CSX CORP COMMON STOCK USD1.0								
		Local	69,148.000	11.802758	816,137.11	67.020000	4,634,298.96	3,818,161.85	0.21
		Base		11.802758	816,137.11	67.020000	4,634,298.96	3,818,161.85	0.21
126650100	CVS HEALTH CORP COMMON STOCK USD.01								
		Local	116,855.000	45.982631	5,373,300.36	60.920000	7,118,806.60	1,745,506.24	0.32
		Base		45.982631	5,373,300.36	60.920000	7,118,806.60	1,745,506.24	0.32
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1								
		Local	38,082.000	17.177827	654,166.02	17.120000	651,963.84	-2,202.18	0.03
		Base		17.177827	654,166.02	17.120000	651,963.84	-2,202.18	0.03
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01								
		Local	25,287.000	38.538202	974,515.52	68.480000	1,731,653.76	757,138.24	0.08
		Base		38.538202	974,515.52	68.480000	1,731,653.76	757,138.24	0.08
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375								
		Local	17,336.000	37.112939	643,389.91	45.000000	780,120.00	136,730.09	0.04
		Base		37.112939	643,389.91	45.000000	780,120.00	136,730.09	0.04
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
		Local	42,248.000	56.573103	2,390,100.45	86.620000	3,659,521.76	1,269,421.31	0.17
		Base		56.573103	2,390,100.45	86.620000	3,659,521.76	1,269,421.31	0.17
14149Y108	CARDINAL HEALTH INC COMMON STOCK								
		Local	26,816.000	42.909330	1,150,656.58	43.130000	1,156,574.08	5,917.50	0.05
		Base		42.909330	1,150,656.58	43.130000	1,156,574.08	5,917.50	0.05

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143130102	CARMAX INC COMMON STOCK USD.5								
		Local	14,952.000	24.712572	369,502.38	83.280000	1,245,202.56	875,700.18	0.06
		Base		24.712572	369,502.38	83.280000	1,245,202.56	875,700.18	0.06
143658300	CARNIVAL CORP COMMON STOCK USD.01								
		Local	36,024.000	38.862920	1,399,997.84	44.080000	1,587,937.92	187,940.08	0.07
		Base		38.862920	1,399,997.84	44.080000	1,587,937.92	187,940.08	0.07
149123101	CATERPILLAR INC COMMON STOCK USD1.0								
		Local	51,454.000	56.879778	2,926,692.08	119.000000	6,123,026.00	3,196,333.92	0.28
		Base		56.879778	2,926,692.08	119.000000	6,123,026.00	3,196,333.92	0.28
150870103	CELANESE CORP COMMON STOCK USD.0001								
		Local	11,398.000	85.547336	975,068.54	113.370000	1,292,191.26	317,122.72	0.06
		Base		85.547336	975,068.54	113.370000	1,292,191.26	317,122.72	0.06
151020104	CELGENE CORP COMMON STOCK USD.01								
		Local	63,457.000	35.179761	2,232,402.08	96.800000	6,142,637.60	3,910,235.52	0.28
		Base		35.179761	2,232,402.08	96.800000	6,142,637.60	3,910,235.52	0.28
15135B101	CENTENE CORP COMMON STOCK USD.001								
		Local	37,204.000	36.229017	1,347,864.33	46.620000	1,734,450.48	386,586.15	0.08
		Base		36.229017	1,347,864.33	46.620000	1,734,450.48	386,586.15	0.08
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01								
		Local	45,195.000	20.215026	913,618.09	27.690000	1,251,449.55	337,831.46	0.06
		Base		20.215026	913,618.09	27.690000	1,251,449.55	337,831.46	0.06
156700106	CENTURYLINK INC COMMON STOCK USD1.0								
		Local	86,393.000	42.122720	3,639,108.12	11.380000	983,152.34	-2,655,955.78	0.04
		Base		42.122720	3,639,108.12	11.380000	983,152.34	-2,655,955.78	0.04
156782104	CERNER CORP COMMON STOCK USD.01								
		Local	29,294.000	33.125794	970,387.00	68.910000	2,018,649.54	1,048,262.54	0.09
		Base		33.125794	970,387.00	68.910000	2,018,649.54	1,048,262.54	0.09
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001								
		Local	15,477.000	274.053896	4,241,532.15	409.590000	6,339,224.43	2,097,692.28	0.29
		Base		274.053896	4,241,532.15	409.590000	6,339,224.43	2,097,692.28	0.29

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166764100	CHEVRON CORP COMMON STOCK USD.75								
		Local	171,423.000	66.390406	11,380,842.63	117.720000	20,179,915.56	8,799,072.93	0.91
		Base		66.390406	11,380,842.63	117.720000	20,179,915.56	8,799,072.93	0.91
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01								
		Local	2,194.000	306.936477	673,418.63	838.420000	1,839,493.48	1,166,074.85	0.08
		Base		306.936477	673,418.63	838.420000	1,839,493.48	1,166,074.85	0.08
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0								
		Local	22,152.000	43.916112	972,829.71	79.780000	1,767,286.56	794,456.85	0.08
		Base		43.916112	972,829.71	79.780000	1,767,286.56	794,456.85	0.08
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01								
		Local	9,126.000	131.701644	1,201,909.20	42.780000	390,410.28	-811,498.92	0.02
		Base		131.701644	1,201,909.20	42.780000	390,410.28	-811,498.92	0.02
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0								
		Local	13,650.000	39.414454	538,007.30	112.490000	1,535,488.50	997,481.20	0.07
		Base		39.414454	538,007.30	112.490000	1,535,488.50	997,481.20	0.07
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
		Local	385,127.000	28.380464	10,930,082.80	46.810000	18,027,794.87	7,097,712.07	0.81
		Base		28.380464	10,930,082.80	46.810000	18,027,794.87	7,097,712.07	0.81
172908105	CINTAS CORP COMMON STOCK								
		Local	7,621.000	43.727604	333,248.07	263.800000	2,010,419.80	1,677,171.73	0.09
		Base		43.727604	333,248.07	263.800000	2,010,419.80	1,677,171.73	0.09
172967424	CITIGROUP INC COMMON STOCK USD.01								
		Local	208,108.000	82.082107	17,081,943.06	64.350000	13,391,749.80	-3,690,193.26	0.61
		Base		82.082107	17,081,943.06	64.350000	13,391,749.80	-3,690,193.26	0.61
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	41,237.000	20.135778	830,339.06	33.740000	1,391,336.38	560,997.32	0.06
		Base		20.135778	830,339.06	33.740000	1,391,336.38	560,997.32	0.06
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001								
		Local	11,252.000	34.833526	391,946.84	92.980000	1,046,210.96	654,264.12	0.05
		Base		34.833526	391,946.84	92.980000	1,046,210.96	654,264.12	0.05

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189054109	CLOROX COMPANY COMMON STOCK USD1.0								
		Local	11,455.000	62.479085	715,697.92	158.160000	1,811,722.80	1,096,024.88	0.08
		Base		62.479085	715,697.92	158.160000	1,811,722.80	1,096,024.88	0.08
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
		Local	345,568.000	29.259740	10,111,229.72	55.040000	19,020,062.72	8,908,833.00	0.86
		Base		29.259740	10,111,229.72	55.040000	19,020,062.72	8,908,833.00	0.86
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01								
		Local	51,217.000	25.301851	1,295,884.91	61.390000	3,144,211.63	1,848,326.72	0.14
		Base		25.301851	1,295,884.91	61.390000	3,144,211.63	1,848,326.72	0.14
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0								
		Local	77,217.000	35.691111	2,755,960.50	74.150000	5,725,640.55	2,969,680.05	0.26
		Base		35.691111	2,755,960.50	74.150000	5,725,640.55	2,969,680.05	0.26
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
		Local	407,494.000	13.669048	5,570,055.03	44.260000	18,035,684.44	12,465,629.41	0.81
		Base		13.669048	5,570,055.03	44.260000	18,035,684.44	12,465,629.41	0.81
200340107	COMERICA INC COMMON STOCK USD5.0								
		Local	13,874.000	45.433984	630,351.10	61.650000	855,332.10	224,981.00	0.04
		Base		45.433984	630,351.10	61.650000	855,332.10	224,981.00	0.04
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0								
		Local	43,732.000	22.180988	970,018.98	28.360000	1,240,239.52	270,220.54	0.06
		Base		22.180988	970,018.98	28.360000	1,240,239.52	270,220.54	0.06
20605P101	CONCHO RESOURCES INC COMMON STOCK USD.001								
		Local	18,047.000	110.781444	1,999,272.72	73.150000	1,320,138.05	-679,134.67	0.06
		Base		110.781444	1,999,272.72	73.150000	1,320,138.05	-679,134.67	0.06
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01								
		Local	101,679.000	40.222498	4,089,783.38	52.180000	5,305,610.22	1,215,826.84	0.24
		Base		40.222498	4,089,783.38	52.180000	5,305,610.22	1,215,826.84	0.24
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1								
		Local	29,415.000	51.629827	1,518,691.37	88.900000	2,614,993.50	1,096,302.13	0.12
		Base		51.629827	1,518,691.37	88.900000	2,614,993.50	1,096,302.13	0.12

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21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01								
		Local	15,042.000	44.535364	669,900.94	204.350000	3,073,832.70	2,403,931.76	0.14
		Base		44.535364	669,900.94	204.350000	3,073,832.70	2,403,931.76	0.14
216648402	COOPER COS INC/THE COMMON STOCK USD.1								
		Local	4,453.000	188.005798	837,189.82	309.750000	1,379,316.75	542,126.93	0.06
		Base		188.005798	837,189.82	309.750000	1,379,316.75	542,126.93	0.06
217204106	COPART INC COMMON STOCK								
		Local	18,146.000	56.609273	1,027,231.87	75.390000	1,368,026.94	340,795.07	0.06
		Base		56.609273	1,027,231.87	75.390000	1,368,026.94	340,795.07	0.06
219350105	CORNING INC COMMON STOCK USD.5								
		Local	70,579.000	22.388930	1,580,188.32	27.850000	1,965,625.15	385,436.83	0.09
		Base		22.388930	1,580,188.32	27.850000	1,965,625.15	385,436.83	0.09
22052L104	CORTEVA INC COMMON STOCK USD.01								
		Local	67,391.000	21.633463	1,457,900.73	29.320000	1,975,904.12	518,003.39	0.09
		Base		21.633463	1,457,900.73	29.320000	1,975,904.12	518,003.39	0.09
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
		Local	39,581.000	67.290112	2,663,409.92	294.760000	11,666,895.56	9,003,485.64	0.53
		Base		67.290112	2,663,409.92	294.760000	11,666,895.56	9,003,485.64	0.53
222070203	COTY INC CL A COMMON STOCK USD.01								
		Local	27,016.000	23.011178	621,669.99	9.550000	258,002.80	-363,667.19	0.01
		Base		23.011178	621,669.99	9.550000	258,002.80	-363,667.19	0.01
22822V101	CROWN CASTLE INTL CORP REIT USD.01								
		Local	37,406.000	69.090824	2,584,411.36	145.170000	5,430,229.02	2,845,817.66	0.25
		Base		69.090824	2,584,411.36	145.170000	5,430,229.02	2,845,817.66	0.25
231021106	CUMMINS INC COMMON STOCK USD2.5								
		Local	13,037.000	45.510974	593,326.57	149.270000	1,946,032.99	1,352,706.42	0.09
		Base		45.510974	593,326.57	149.270000	1,946,032.99	1,352,706.42	0.09
23331A109	DR HORTON INC COMMON STOCK USD.01								
		Local	30,552.000	27.904372	852,534.38	49.470000	1,511,407.44	658,873.06	0.07
		Base		27.904372	852,534.38	49.470000	1,511,407.44	658,873.06	0.07

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233331107	DTE ENERGY COMPANY COMMON STOCK								
		Local	16,482.000	50.926192	839,365.49	129.660000	2,137,056.12	1,297,690.63	0.10
		Base		50.926192	839,365.49	129.660000	2,137,056.12	1,297,690.63	0.10
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD.01								
		Local	24,136.000	55.237537	1,333,213.20	33.220000	801,797.92	-531,415.28	0.04
		Base		55.237537	1,333,213.20	33.220000	801,797.92	-531,415.28	0.04
235851102	DANAHER CORP COMMON STOCK USD.01								
		Local	56,694.000	35.254497	1,998,718.43	142.090000	8,055,650.46	6,056,932.03	0.36
		Base		35.254497	1,998,718.43	142.090000	8,055,650.46	6,056,932.03	0.36
237194105	DARDEN RESTAURANTS INC COMMON STOCK								
		Local	11,064.000	34.759453	384,578.59	120.980000	1,338,522.72	953,944.13	0.06
		Base		34.759453	384,578.59	120.980000	1,338,522.72	953,944.13	0.06
23918K108	DAVITA INC COMMON STOCK USD.001								
		Local	9,378.000	36.335883	340,757.91	56.370000	528,637.86	187,879.95	0.02
		Base		36.335883	340,757.91	56.370000	528,637.86	187,879.95	0.02
244199105	DEERE + CO COMMON STOCK USD1.0								
		Local	28,528.000	53.318385	1,521,066.90	154.910000	4,419,272.48	2,898,205.58	0.20
		Base		53.318385	1,521,066.90	154.910000	4,419,272.48	2,898,205.58	0.20
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001								
		Local	53,614.000	23.342923	1,251,507.48	57.860000	3,102,106.04	1,850,598.56	0.14
		Base		23.342923	1,251,507.48	57.860000	3,102,106.04	1,850,598.56	0.14
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01								
		Local	21,074.000	46.004224	969,493.01	52.150000	1,099,009.10	129,516.09	0.05
		Base		46.004224	969,493.01	52.150000	1,099,009.10	129,516.09	0.05
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1								
		Local	37,354.000	43.820386	1,636,866.68	21.990000	821,414.46	-815,452.22	0.04
		Base		43.820386	1,636,866.68	21.990000	821,414.46	-815,452.22	0.04
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01								
		Local	13,926.000	109.919857	1,530,743.93	98.080000	1,365,862.08	-164,881.85	0.06
		Base		109.919857	1,530,743.93	98.080000	1,365,862.08	-164,881.85	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
253868103	DIGITAL REALTY TRUST INC REIT USD.01								
		Local	18,740.000	100.428029	1,882,021.26	123.630000	2,316,826.20	434,804.94	0.10
		Base		100.428029	1,882,021.26	123.630000	2,316,826.20	434,804.94	0.10
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
		Local	203,643.000	49.294213	10,038,421.41	137.260000	27,952,038.18	17,913,616.77	1.26
		Base		49.294213	10,038,421.41	137.260000	27,952,038.18	17,913,616.77	1.26
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	29,132.000	21.277023	619,842.22	79.970000	2,329,686.04	1,709,843.82	0.11
		Base		21.277023	619,842.22	79.970000	2,329,686.04	1,709,843.82	0.11
25470F104	DISCOVERY INC A COMMON STOCK USD.01								
		Local	14,206.000	19.339827	274,741.58	27.600000	392,085.60	117,344.02	0.02
		Base		19.339827	274,741.58	27.600000	392,085.60	117,344.02	0.02
25470F302	DISCOVERY INC C COMMON STOCK USD.01								
		Local	32,426.000	22.483693	729,056.23	26.030000	844,048.78	114,992.55	0.04
		Base		22.483693	729,056.23	26.030000	844,048.78	114,992.55	0.04
25470M109	DISH NETWORK CORP A COMMON STOCK USD.01								
		Local	20,765.000	61.252265	1,271,903.28	33.560000	696,873.40	-575,029.88	0.03
		Base		61.252265	1,271,903.28	33.560000	696,873.40	-575,029.88	0.03
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875								
		Local	23,241.000	55.956436	1,300,483.54	156.090000	3,627,687.69	2,327,204.15	0.16
		Base		55.956436	1,300,483.54	156.090000	3,627,687.69	2,327,204.15	0.16
256746108	DOLLAR TREE INC COMMON STOCK USD.01								
		Local	21,374.000	50.030720	1,069,356.61	101.530000	2,170,102.22	1,100,745.61	0.10
		Base		50.030720	1,069,356.61	101.530000	2,170,102.22	1,100,745.61	0.10
25746U109	DOMINION ENERGY INC COMMON STOCK								
		Local	72,196.000	49.211553	3,552,877.29	77.630000	5,604,575.48	2,051,698.19	0.25
		Base		49.211553	3,552,877.29	77.630000	5,604,575.48	2,051,698.19	0.25
260003108	DOVER CORP COMMON STOCK USD1.0								
		Local	13,073.000	31.853872	416,425.67	93.740000	1,225,463.02	809,037.35	0.06
		Base		31.853872	416,425.67	93.740000	1,225,463.02	809,037.35	0.06

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260557103	DOW INC COMMON STOCK USD.01								
		67,413.000	Local	35.979102	2,425,459.18	42.630000	2,873,816.19	448,357.01	0.13
			Base	35.979102	2,425,459.18	42.630000	2,873,816.19	448,357.01	0.13
264411505	DUKE REALTY CORP REIT USD.01								
		32,347.000	Local	28.504272	922,027.69	33.270000	1,076,184.69	154,157.00	0.05
			Base	28.504272	922,027.69	33.270000	1,076,184.69	154,157.00	0.05
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001								
		65,501.000	Local	55.571460	3,639,986.17	92.740000	6,074,562.74	2,434,576.57	0.27
			Base	55.571460	3,639,986.17	92.740000	6,074,562.74	2,434,576.57	0.27
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01								
		67,311.000	Local	53.296903	3,587,467.83	67.930000	4,572,436.23	984,968.40	0.21
			Base	53.296903	3,587,467.83	67.930000	4,572,436.23	984,968.40	0.21
26875P101	EOG RESOURCES INC COMMON STOCK USD.01								
		52,281.000	Local	42.909173	2,243,334.49	74.190000	3,878,727.39	1,635,392.90	0.18
			Base	42.909173	2,243,334.49	74.190000	3,878,727.39	1,635,392.90	0.18
269246401	E TRADE FINANCIAL CORP COMMON STOCK USD.01								
		22,012.000	Local	26.500540	583,329.88	41.740000	918,780.88	335,451.00	0.04
			Base	26.500540	583,329.88	41.740000	918,780.88	335,451.00	0.04
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01								
		12,471.000	Local	35.168047	438,580.71	65.370000	815,229.27	376,648.56	0.04
			Base	35.168047	438,580.71	65.370000	815,229.27	376,648.56	0.04
278642103	EBAY INC COMMON STOCK USD.001								
		73,722.000	Local	12.200532	899,447.61	40.290000	2,970,259.38	2,070,811.77	0.13
			Base	12.200532	899,447.61	40.290000	2,970,259.38	2,070,811.77	0.13
278865100	ECOLAB INC COMMON STOCK USD1.0								
		22,835.000	Local	51.719977	1,181,025.68	206.310000	4,711,088.85	3,530,063.17	0.21
			Base	51.719977	1,181,025.68	206.310000	4,711,088.85	3,530,063.17	0.21
281020107	EDISON INTERNATIONAL COMMON STOCK								
		31,844.000	Local	39.384708	1,254,166.63	72.270000	2,301,365.88	1,047,199.25	0.10
			Base	39.384708	1,254,166.63	72.270000	2,301,365.88	1,047,199.25	0.10

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28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0								
		Local	18,765.000	49.207775	923,383.90	221.840000	4,162,827.60	3,239,443.70	0.19
		Base		49.207775	923,383.90	221.840000	4,162,827.60	3,239,443.70	0.19
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01								
		Local	26,689.000	37.553681	1,002,270.20	93.680000	2,500,225.52	1,497,955.32	0.11
		Base		37.553681	1,002,270.20	93.680000	2,500,225.52	1,497,955.32	0.11
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5								
		Local	55,305.000	39.300978	2,173,540.60	59.590000	3,295,624.95	1,122,084.35	0.15
		Base		39.300978	2,173,540.60	59.590000	3,295,624.95	1,122,084.35	0.15
29364G103	ENTERGY CORP COMMON STOCK USD.01								
		Local	17,086.000	63.369776	1,082,736.00	112.840000	1,927,984.24	845,248.24	0.09
		Base		63.369776	1,082,736.00	112.840000	1,927,984.24	845,248.24	0.09
294429105	EQUIFAX INC COMMON STOCK USD1.25								
		Local	10,882.000	108.762594	1,183,554.55	146.380000	1,592,907.16	409,352.61	0.07
		Base		108.762594	1,183,554.55	146.380000	1,592,907.16	409,352.61	0.07
29444U700	EQUINIX INC REIT USD.001								
		Local	7,564.000	283.132452	2,141,613.87	556.280000	4,207,701.92	2,066,088.05	0.19
		Base		283.132452	2,141,613.87	556.280000	4,207,701.92	2,066,088.05	0.19
29476L107	EQUITY RESIDENTIAL REIT USD.01								
		Local	33,334.000	45.459955	1,515,362.15	84.760000	2,825,389.84	1,310,027.69	0.13
		Base		45.459955	1,515,362.15	84.760000	2,825,389.84	1,310,027.69	0.13
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001								
		Local	5,914.000	181.162054	1,071,392.39	321.260000	1,899,931.64	828,539.25	0.09
		Base		181.162054	1,071,392.39	321.260000	1,899,931.64	828,539.25	0.09
30034W106	EVERGY INC COMMON STOCK								
		Local	21,975.000	54.012794	1,186,931.14	65.000000	1,428,375.00	241,443.86	0.06
		Base		54.012794	1,186,931.14	65.000000	1,428,375.00	241,443.86	0.06
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0								
		Local	28,877.000	32.856425	948,794.98	80.130000	2,313,914.01	1,365,119.03	0.10
		Base		32.856425	948,794.98	80.130000	2,313,914.01	1,365,119.03	0.10

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30161N101	EXELON CORP COMMON STOCK								
		Local	87,354.000	41.380245	3,614,729.94	47.260000	4,128,350.04	513,620.10	0.19
		Base		41.380245	3,614,729.94	47.260000	4,128,350.04	513,620.10	0.19
30212P303	EXPEDIA GROUP INC COMMON STOCK USD.001								
		Local	12,456.000	69.192023	861,855.84	130.100000	1,620,525.60	758,669.76	0.07
		Base		69.192023	861,855.84	130.100000	1,620,525.60	758,669.76	0.07
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01								
		Local	15,476.000	42.154253	652,379.22	71.100000	1,100,343.60	447,964.38	0.05
		Base		42.154253	652,379.22	71.100000	1,100,343.60	447,964.38	0.05
30225T102	EXTRA SPACE STORAGE INC REIT USD.01								
		Local	11,472.000	86.449840	991,752.56	121.920000	1,398,666.24	406,913.68	0.06
		Base		86.449840	991,752.56	121.920000	1,398,666.24	406,913.68	0.06
30231G102	EXXON MOBIL CORP COMMON STOCK								
		Local	380,787.000	59.883535	22,802,871.77	68.480000	26,076,293.76	3,273,421.99	1.18
		Base		59.883535	22,802,871.77	68.480000	26,076,293.76	3,273,421.99	1.18
302445101	FLIR SYSTEMS INC COMMON STOCK USD.01								
		Local	12,183.000	29.975791	365,195.06	49.270000	600,256.41	235,061.35	0.03
		Base		29.975791	365,195.06	49.270000	600,256.41	235,061.35	0.03
302491303	FMC CORP COMMON STOCK USD.1								
		Local	11,845.000	28.207126	334,113.41	86.330000	1,022,578.85	688,465.44	0.05
		Base		28.207126	334,113.41	86.330000	1,022,578.85	688,465.44	0.05
30303M102	FACEBOOK INC CLASS A COMMON STOCK USD.000006								
		Local	216,184.000	69.923383	15,116,316.69	185.670000	40,138,883.28	25,022,566.59	1.81
		Base		69.923383	15,116,316.69	185.670000	40,138,883.28	25,022,566.59	1.81
311900104	FASTENAL CO COMMON STOCK USD.01								
		Local	51,490.000	15.424381	794,201.37	30.620000	1,576,623.80	782,422.43	0.07
		Base		15.424381	794,201.37	30.620000	1,576,623.80	782,422.43	0.07
313747206	FEDERAL REALTY INVS TRUST REIT USD.01								
		Local	6,741.000	149.304841	1,006,463.93	129.210000	871,004.61	-135,459.32	0.04
		Base		149.304841	1,006,463.93	129.210000	871,004.61	-135,459.32	0.04

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31428X106	FEDEX CORP COMMON STOCK USD.1								
		Local	21,572.000	82.492999	1,779,538.98	158.610000	3,421,534.92	1,641,995.94	0.15
		Base		82.492999	1,779,538.98	158.610000	3,421,534.92	1,641,995.94	0.15
315616102	F5 NETWORKS INC COMMON STOCK								
		Local	5,369.000	128.347752	689,099.08	128.730000	691,151.37	2,052.29	0.03
		Base		128.347752	689,099.08	128.730000	691,151.37	2,052.29	0.03
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01								
		Local	55,134.000	82.515938	4,549,433.74	136.220000	7,510,353.48	2,960,919.74	0.34
		Base		82.515938	4,549,433.74	136.220000	7,510,353.48	2,960,919.74	0.34
316773100	FIFTH THIRD BANCORP COMMON STOCK								
		Local	65,420.000	24.527227	1,604,571.19	26.450000	1,730,359.00	125,787.81	0.08
		Base		24.527227	1,604,571.19	26.450000	1,730,359.00	125,787.81	0.08
33616C100	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01								
		Local	14,825.000	86.978251	1,289,452.57	89.720000	1,330,099.00	40,646.43	0.06
		Base		86.978251	1,289,452.57	89.720000	1,330,099.00	40,646.43	0.06
337738108	FISERV INC COMMON STOCK USD.01								
		Local	51,263.000	40.335794	2,067,733.80	106.940000	5,482,065.22	3,414,331.42	0.25
		Base		40.335794	2,067,733.80	106.940000	5,482,065.22	3,414,331.42	0.25
337932107	FIRSTENERGY CORP COMMON STOCK USD.1								
		Local	45,442.000	43.568556	1,979,842.34	46.000000	2,090,332.00	110,489.66	0.09
		Base		43.568556	1,979,842.34	46.000000	2,090,332.00	110,489.66	0.09
339041105	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	7,758.000	210.040531	1,629,494.44	298.400000	2,314,987.20	685,492.76	0.10
		Base		210.040531	1,629,494.44	298.400000	2,314,987.20	685,492.76	0.10
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25								
		Local	11,798.000	25.369374	299,307.88	42.680000	503,538.64	204,230.76	0.02
		Base		25.369374	299,307.88	42.680000	503,538.64	204,230.76	0.02
345370860	FORD MOTOR CO COMMON STOCK USD.01								
		Local	352,960.000	12.380808	4,369,929.89	9.170000	3,236,643.20	-1,133,286.69	0.15
		Base		12.380808	4,369,929.89	9.170000	3,236,643.20	-1,133,286.69	0.15

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34959E109	FORTINET INC COMMON STOCK USD.001								
		Local	13,055.000	80.690934	1,053,420.14	79.180000	1,033,694.90	-19,725.24	0.05
		Base		80.690934	1,053,420.14	79.180000	1,033,694.90	-19,725.24	0.05
34959J108	FORTIVE CORP COMMON STOCK USD.01								
		Local	26,530.000	21.532274	571,251.23	70.900000	1,880,977.00	1,309,725.77	0.08
		Base		21.532274	571,251.23	70.900000	1,880,977.00	1,309,725.77	0.08
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01								
		Local	12,573.000	56.893410	715,320.84	51.060000	641,977.38	-73,343.46	0.03
		Base		56.893410	715,320.84	51.060000	641,977.38	-73,343.46	0.03
35137L105	FOX CORP CLASS A COMMON STOCK USD.01								
		Local	31,880.000	41.463275	1,321,849.22	33.170000	1,057,459.60	-264,389.62	0.05
		Base		41.463275	1,321,849.22	33.170000	1,057,459.60	-264,389.62	0.05
35137L204	FOX CORP CLASS B COMMON STOCK USD.01								
		Local	14,608.000	41.349951	604,040.08	32.800000	479,142.40	-124,897.68	0.02
		Base		41.349951	604,040.08	32.800000	479,142.40	-124,897.68	0.02
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1								
		Local	26,502.000	25.786296	683,388.41	26.280000	696,472.56	13,084.15	0.03
		Base		25.786296	683,388.41	26.280000	696,472.56	13,084.15	0.03
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1								
		Local	130,632.000	23.656389	3,090,281.39	9.190000	1,200,508.08	-1,889,773.31	0.05
		Base		23.656389	3,090,281.39	9.190000	1,200,508.08	-1,889,773.31	0.05
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0								
		Local	16,667.000	49.737805	828,980.00	90.710000	1,511,863.57	682,883.57	0.07
		Base		49.737805	828,980.00	90.710000	1,511,863.57	682,883.57	0.07
364760108	GAP INC/THE COMMON STOCK USD.05								
		Local	19,054.000	27.304577	520,261.41	15.790000	300,862.66	-219,398.75	0.01
		Base		27.304577	520,261.41	15.790000	300,862.66	-219,398.75	0.01
366651107	GARTNER INC COMMON STOCK USD.0005								
		Local	8,104.000	110.360763	894,363.62	133.670000	1,083,261.68	188,898.06	0.05
		Base		110.360763	894,363.62	133.670000	1,083,261.68	188,898.06	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
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0								
		Local	24,434.000	62.393318	1,524,518.33	191.270000	4,673,491.18	3,148,972.85	0.21
		Base		62.393318	1,524,518.33	191.270000	4,673,491.18	3,148,972.85	0.21
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06								
		Local	785,607.000	30.984453	24,341,603.48	8.250000	6,481,257.75	-17,860,345.73	0.29
		Base		30.984453	24,341,603.48	8.250000	6,481,257.75	-17,860,345.73	0.29
370334104	GENERAL MILLS INC COMMON STOCK USD.1								
		Local	53,872.000	30.124724	1,622,879.15	53.800000	2,898,313.60	1,275,434.45	0.13
		Base		30.124724	1,622,879.15	53.800000	2,898,313.60	1,275,434.45	0.13
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01								
		Local	118,677.000	35.430497	4,204,785.11	37.090000	4,401,729.93	196,944.82	0.20
		Base		35.430497	4,204,785.11	37.090000	4,401,729.93	196,944.82	0.20
372460105	GENUINE PARTS CO COMMON STOCK USD1.0								
		Local	13,138.000	43.294594	568,804.38	90.290000	1,186,230.02	617,425.64	0.05
		Base		43.294594	568,804.38	90.290000	1,186,230.02	617,425.64	0.05
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001								
		Local	114,416.000	22.260040	2,546,904.79	63.540000	7,269,992.64	4,723,087.85	0.33
		Base		22.260040	2,546,904.79	63.540000	7,269,992.64	4,723,087.85	0.33
37940X102	GLOBAL PAYMENTS INC COMMON STOCK								
		Local	14,093.000	73.767749	1,039,608.89	165.980000	2,339,156.14	1,299,547.25	0.11
		Base		73.767749	1,039,608.89	165.980000	2,339,156.14	1,299,547.25	0.11
37959E102	GLOBE LIFE INC COMMON STOCK USD1.0								
		Local	9,102.000	21.370620	194,515.38	89.260000	812,444.52	617,929.14	0.04
		Base		21.370620	194,515.38	89.260000	812,444.52	617,929.14	0.04
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01								
		Local	30,618.000	120.035699	3,675,253.04	203.910000	6,243,316.38	2,568,063.34	0.28
		Base		120.035699	3,675,253.04	203.910000	6,243,316.38	2,568,063.34	0.28
384802104	WW GRAINGER INC COMMON STOCK USD.5								
		Local	4,042.000	98.688543	398,899.09	273.650000	1,106,093.30	707,194.21	0.05
		Base		98.688543	398,899.09	273.650000	1,106,093.30	707,194.21	0.05

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40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01								
		Local	24,031.000	73.436006	1,764,740.65	120.200000	2,888,526.20	1,123,785.55	0.13
		Base		73.436006	1,764,740.65	120.200000	2,888,526.20	1,123,785.55	0.13
40414L109	HCP INC REIT USD1.0								
		Local	43,003.000	35.602044	1,530,994.71	34.710000	1,492,634.13	-38,360.58	0.07
		Base		35.602044	1,530,994.71	34.710000	1,492,634.13	-38,360.58	0.07
40434L105	HP INC COMMON STOCK USD.01								
		Local	135,517.000	15.432798	2,091,406.50	18.290000	2,478,605.93	387,199.43	0.11
		Base		15.432798	2,091,406.50	18.290000	2,478,605.93	387,199.43	0.11
406216101	HALLIBURTON CO COMMON STOCK USD2.5								
		Local	78,666.000	32.307183	2,541,476.89	18.840000	1,482,067.44	-1,059,409.45	0.07
		Base		32.307183	2,541,476.89	18.840000	1,482,067.44	-1,059,409.45	0.07
410345102	HANESBRANDS INC COMMON STOCK USD.01								
		Local	32,542.000	33.229937	1,081,368.61	13.660000	444,523.72	-636,844.89	0.02
		Base		33.229937	1,081,368.61	13.660000	444,523.72	-636,844.89	0.02
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01								
		Local	14,307.000	42.951058	614,500.79	31.900000	456,393.30	-158,107.49	0.02
		Base		42.951058	614,500.79	31.900000	456,393.30	-158,107.49	0.02
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01								
		Local	32,540.000	44.169454	1,437,274.03	58.280000	1,896,431.20	459,157.17	0.09
		Base		44.169454	1,437,274.03	58.280000	1,896,431.20	459,157.17	0.09
418056107	HASBRO INC COMMON STOCK USD.5								
		Local	10,417.000	34.717171	361,648.77	110.470000	1,150,765.99	789,117.22	0.05
		Base		34.717171	361,648.77	110.470000	1,150,765.99	789,117.22	0.05
423452101	HELMERICH + PAYNE COMMON STOCK USD.1								
		Local	9,942.000	47.515995	472,404.02	37.590000	373,719.78	-98,684.24	0.02
		Base		47.515995	472,404.02	37.590000	373,719.78	-98,684.24	0.02
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01								
		Local	6,946.000	125.166350	869,405.47	144.960000	1,006,892.16	137,486.69	0.05
		Base		125.166350	869,405.47	144.960000	1,006,892.16	137,486.69	0.05

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427866108	HERSHEY CO/THE COMMON STOCK USD1.0								
		Local	12,530.000	47.051773	589,558.71	158.480000	1,985,754.40	1,396,195.69	0.09
		Base		47.051773	589,558.71	158.480000	1,985,754.40	1,396,195.69	0.09
42809H107	HESS CORP COMMON STOCK USD1.0								
		Local	22,932.000	52.061688	1,193,878.63	62.950000	1,443,569.40	249,690.77	0.07
		Base		52.061688	1,193,878.63	62.950000	1,443,569.40	249,690.77	0.07
42824C109	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01								
		Local	120,480.000	10.828382	1,304,603.43	13.820000	1,665,033.60	360,430.17	0.08
		Base		10.828382	1,304,603.43	13.820000	1,665,033.60	360,430.17	0.08
43300A203	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01								
		Local	26,186.000	70.436036	1,844,438.03	92.370000	2,418,800.82	574,362.79	0.11
		Base		70.436036	1,844,438.03	92.370000	2,418,800.82	574,362.79	0.11
436106108	HOLLYFRONTIER CORP COMMON STOCK USD.01								
		Local	14,134.000	70.743088	999,882.81	44.360000	626,984.24	-372,898.57	0.03
		Base		70.743088	999,882.81	44.360000	626,984.24	-372,898.57	0.03
436440101	HOLOGIC INC COMMON STOCK USD.01								
		Local	24,125.000	35.340270	852,584.01	49.370000	1,191,051.25	338,467.24	0.05
		Base		35.340270	852,584.01	49.370000	1,191,051.25	338,467.24	0.05
437076102	HOME DEPOT INC COMMON STOCK USD.05								
		Local	99,023.000	46.842364	4,638,471.43	227.910000	22,568,331.93	17,929,860.50	1.02
		Base		46.842364	4,638,471.43	227.910000	22,568,331.93	17,929,860.50	1.02
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	65,473.000	48.168417	3,153,730.79	164.620000	10,778,165.26	7,624,434.47	0.49
		Base		48.168417	3,153,730.79	164.620000	10,778,165.26	7,624,434.47	0.49
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465								
		Local	24,501.000	11.939092	292,519.69	42.610000	1,043,987.61	751,467.92	0.05
		Base		11.939092	292,519.69	42.610000	1,043,987.61	751,467.92	0.05
44107P104	HOST HOTELS + RESORTS INC REIT USD.01								
		Local	66,656.000	18.817299	1,254,285.91	16.040000	1,069,162.24	-185,123.67	0.05
		Base		18.817299	1,254,285.91	16.040000	1,069,162.24	-185,123.67	0.05

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444859102	HUMANA INC COMMON STOCK USD.166								
		Local	12,149.000	49.097286	596,482.93	283.210000	3,440,718.29	2,844,235.36	0.16
		Base		49.097286	596,482.93	283.210000	3,440,718.29	2,844,235.36	0.16
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01								
		Local	7,826.000	83.562749	653,962.07	108.040000	845,521.04	191,558.97	0.04
		Base		83.562749	653,962.07	108.040000	845,521.04	191,558.97	0.04
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01								
		Local	94,215.000	10.371586	977,158.97	13.250000	1,248,348.75	271,189.78	0.06
		Base		10.371586	977,158.97	13.250000	1,248,348.75	271,189.78	0.06
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01								
		Local	3,739.000	228.071629	852,759.82	209.000000	781,451.00	-71,308.82	0.04
		Base		228.071629	852,759.82	209.000000	781,451.00	-71,308.82	0.04
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001								
		Local	3,204.000	239.139217	766,202.05	123.730000	396,430.92	-369,771.13	0.02
		Base		239.139217	766,202.05	123.730000	396,430.92	-369,771.13	0.02
45167R104	IDEX CORP COMMON STOCK USD.01								
		Local	6,804.000	160.675700	1,093,237.46	164.710000	1,120,686.84	27,449.38	0.05
		Base		160.675700	1,093,237.46	164.710000	1,120,686.84	27,449.38	0.05
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1								
		Local	7,742.000	118.063360	914,046.53	289.740000	2,243,167.08	1,329,120.55	0.10
		Base		118.063360	914,046.53	289.740000	2,243,167.08	1,329,120.55	0.10
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01								
		Local	26,959.000	46.934324	1,265,302.43	149.860000	4,040,075.74	2,774,773.31	0.18
		Base		46.934324	1,265,302.43	149.860000	4,040,075.74	2,774,773.31	0.18
452327109	ILLUMINA INC COMMON STOCK USD.01								
		Local	13,221.000	182.729851	2,415,871.36	281.340000	3,719,596.14	1,303,724.78	0.17
		Base		182.729851	2,415,871.36	281.340000	3,719,596.14	1,303,724.78	0.17
45337C102	INCYTE CORP COMMON STOCK USD.001								
		Local	16,013.000	130.313459	2,086,709.42	81.820000	1,310,183.66	-776,525.76	0.06
		Base		130.313459	2,086,709.42	81.820000	1,310,183.66	-776,525.76	0.06

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458140100	INTEL CORP COMMON STOCK USD.001								
		Local	402,866.000	28.943707	11,660,435.65	47.410000	19,099,877.06	7,439,441.41	0.86
		Base		28.943707	11,660,435.65	47.410000	19,099,877.06	7,439,441.41	0.86
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01								
		Local	50,741.000	29.877241	1,516,001.11	93.480000	4,743,268.68	3,227,267.57	0.21
		Base		29.877241	1,516,001.11	93.480000	4,743,268.68	3,227,267.57	0.21
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2								
		Local	79,785.000	119.645328	9,545,902.48	135.530000	10,813,261.05	1,267,358.57	0.49
		Base		119.645328	9,545,902.48	135.530000	10,813,261.05	1,267,358.57	0.49
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125								
		Local	9,121.000	69.025124	629,578.16	109.750000	1,001,029.75	371,451.59	0.05
		Base		69.025124	629,578.16	109.750000	1,001,029.75	371,451.59	0.05
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0								
		Local	35,772.000	34.929202	1,249,487.43	39.100000	1,398,685.20	149,197.77	0.06
		Base		34.929202	1,249,487.43	39.100000	1,398,685.20	149,197.77	0.06
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1								
		Local	34,821.000	17.798622	619,765.81	19.880000	692,241.48	72,475.67	0.03
		Base		17.798622	619,765.81	19.880000	692,241.48	72,475.67	0.03
461202103	INTUIT INC COMMON STOCK USD.01								
		Local	23,325.000	54.171836	1,263,558.08	288.360000	6,725,997.00	5,462,438.92	0.30
		Base		54.171836	1,263,558.08	288.360000	6,725,997.00	5,462,438.92	0.30
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
		Local	10,386.000	141.200324	1,466,506.56	511.340000	5,310,777.24	3,844,270.68	0.24
		Base		141.200324	1,466,506.56	511.340000	5,310,777.24	3,844,270.68	0.24
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01								
		Local	14,200.000	97.977080	1,391,274.53	155.150000	2,203,130.00	811,855.47	0.10
		Base		97.977080	1,391,274.53	155.150000	2,203,130.00	811,855.47	0.10
46284V101	IRON MOUNTAIN INC REIT USD.01								
		Local	25,810.000	30.997725	800,051.29	31.850000	822,048.50	21,997.21	0.04
		Base		30.997725	800,051.29	31.850000	822,048.50	21,997.21	0.04

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46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0								
		Local	291,878.000	42.618855	12,439,506.16	109.860000	32,065,717.08	19,626,210.92	1.45
		Base		42.618855	12,439,506.16	109.860000	32,065,717.08	19,626,210.92	1.45
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0								
		Local	10,326.000	74.391949	768,171.27	88.860000	917,568.36	149,397.09	0.04
		Base		74.391949	768,171.27	88.860000	917,568.36	149,397.09	0.04
47233W109	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0								
		Local	22,807.000	31.363149	715,299.35	18.640000	425,122.48	-290,176.87	0.02
		Base		31.363149	715,299.35	18.640000	425,122.48	-290,176.87	0.02
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0								
		Local	238,960.000	62.458813	14,925,157.97	128.360000	30,672,905.60	15,747,747.63	1.39
		Base		62.458813	14,925,157.97	128.360000	30,672,905.60	15,747,747.63	1.39
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001								
		Local	30,978.000	20.290593	628,562.00	23.160000	717,450.48	88,888.48	0.03
		Base		20.290593	628,562.00	23.160000	717,450.48	88,888.48	0.03
482480100	KLA CORP COMMON STOCK USD.001								
		Local	14,542.000	50.258718	730,862.27	147.900000	2,150,761.80	1,419,899.53	0.10
		Base		50.258718	730,862.27	147.900000	2,150,761.80	1,419,899.53	0.10
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD.01								
		Local	9,051.000	111.539377	1,009,542.90	125.800000	1,138,615.80	129,072.90	0.05
		Base		111.539377	1,009,542.90	125.800000	1,138,615.80	129,072.90	0.05
487836108	KELLOGG CO COMMON STOCK USD.25								
		Local	22,356.000	45.877801	1,025,644.12	62.800000	1,403,956.80	378,312.68	0.06
		Base		45.877801	1,025,644.12	62.800000	1,403,956.80	378,312.68	0.06
493267108	KEYCORP COMMON STOCK USD1.0								
		Local	90,713.000	13.452781	1,220,342.13	16.600000	1,505,835.80	285,493.67	0.07
		Base		13.452781	1,220,342.13	16.600000	1,505,835.80	285,493.67	0.07
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK								
		Local	16,920.000	58.737684	993,841.61	96.860000	1,638,871.20	645,029.59	0.07
		Base		58.737684	993,841.61	96.860000	1,638,871.20	645,029.59	0.07

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494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25								
		30,928.000	Local	61.939050	1,915,650.93	141.110000	4,364,250.08	2,448,599.15	0.20
			Base	61.939050	1,915,650.93	141.110000	4,364,250.08	2,448,599.15	0.20
49446R109	KIMCO REALTY CORP REIT USD.01								
		37,970.000	Local	23.734848	901,212.16	18.380000	697,888.60	-203,323.56	0.03
			Base	23.734848	901,212.16	18.380000	697,888.60	-203,323.56	0.03
49456B101	KINDER MORGAN INC COMMON STOCK USD.01								
		175,066.000	Local	35.056515	6,137,203.81	20.270000	3,548,587.82	-2,588,615.99	0.16
			Base	35.056515	6,137,203.81	20.270000	3,548,587.82	-2,588,615.99	0.16
500255104	KOHLS CORP COMMON STOCK USD.01								
		14,583.000	Local	51.112670	745,376.06	47.260000	689,192.58	-56,183.48	0.03
			Base	51.112670	745,376.06	47.260000	689,192.58	-56,183.48	0.03
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01								
		55,992.000	Local	32.232428	1,804,758.13	25.520000	1,428,915.84	-375,842.29	0.06
			Base	32.232428	1,804,758.13	25.520000	1,428,915.84	-375,842.29	0.06
501044101	KROGER CO COMMON STOCK USD1.0								
		72,575.000	Local	14.036409	1,018,692.39	23.680000	1,718,576.00	699,883.61	0.08
			Base	14.036409	1,018,692.39	23.680000	1,718,576.00	699,883.61	0.08
501797104	L BRANDS INC COMMON STOCK USD.5								
		20,627.000	Local	31.207564	643,718.42	16.510000	340,551.77	-303,166.65	0.02
			Base	31.207564	643,718.42	16.510000	340,551.77	-303,166.65	0.02
501889208	LKQ CORP COMMON STOCK USD.01								
		28,249.000	Local	31.439485	888,134.02	26.270000	742,101.23	-146,032.79	0.03
			Base	31.439485	888,134.02	26.270000	742,101.23	-146,032.79	0.03
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0								
		19,955.000	Local	59.604281	1,189,403.43	211.410000	4,218,686.55	3,029,283.12	0.19
			Base	59.604281	1,189,403.43	211.410000	4,218,686.55	3,029,283.12	0.19
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1								
		8,864.000	Local	74.074433	656,595.77	167.560000	1,485,251.84	828,656.07	0.07
			Base	74.074433	656,595.77	167.560000	1,485,251.84	828,656.07	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
512807108	LAM RESEARCH CORP COMMON STOCK USD.001								
		Local	13,496.000	43.614555	588,622.04	210.510000	2,841,042.96	2,252,420.92	0.13
		Base		43.614555	588,622.04	210.510000	2,841,042.96	2,252,420.92	0.13
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0								
		Local	13,158.000	76.572772	1,007,544.53	70.390000	926,191.62	-81,352.91	0.04
		Base		76.572772	1,007,544.53	70.390000	926,191.62	-81,352.91	0.04
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01								
		Local	19,724.000	37.249108	734,701.41	197.990000	3,905,154.76	3,170,453.35	0.18
		Base		37.249108	734,701.41	197.990000	3,905,154.76	3,170,453.35	0.18
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01								
		Local	11,804.000	23.775816	280,649.73	37.190000	438,990.76	158,341.03	0.02
		Base		23.775816	280,649.73	37.190000	438,990.76	158,341.03	0.02
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001								
		Local	12,962.000	83.868300	1,087,100.91	87.360000	1,132,360.32	45,259.41	0.05
		Base		83.868300	1,087,100.91	87.360000	1,132,360.32	45,259.41	0.05
526057104	LENNAR CORP A COMMON STOCK USD.1								
		Local	25,669.000	52.145656	1,338,526.84	51.000000	1,309,119.00	-29,407.84	0.06
		Base		52.145656	1,338,526.84	51.000000	1,309,119.00	-29,407.84	0.06
532457108	ELI LILLY + CO COMMON STOCK								
		Local	77,735.000	59.584884	4,631,830.95	112.970000	8,781,722.95	4,149,892.00	0.40
		Base		59.584884	4,631,830.95	112.970000	8,781,722.95	4,149,892.00	0.40
534187109	LINCOLN NATIONAL CORP COMMON STOCK								
		Local	18,210.000	40.163822	731,383.19	52.880000	962,944.80	231,561.61	0.04
		Base		40.163822	731,383.19	52.880000	962,944.80	231,561.61	0.04
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0								
		Local	22,120.000	73.754340	1,631,445.99	384.110000	8,496,513.20	6,865,067.21	0.38
		Base		73.754340	1,631,445.99	384.110000	8,496,513.20	6,865,067.21	0.38
540424108	LOEWS CORP COMMON STOCK USD.01								
		Local	24,143.000	30.057676	725,682.48	48.070000	1,160,554.01	434,871.53	0.05
		Base		30.057676	725,682.48	48.070000	1,160,554.01	434,871.53	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
548661107	LOWE S COS INC COMMON STOCK USD.5								
		Local	70,430.000	25.433756	1,791,299.41	112.200000	7,902,246.00	6,110,946.59	0.36
		Base		25.433756	1,791,299.41	112.200000	7,902,246.00	6,110,946.59	0.36
55261F104	M + T BANK CORP COMMON STOCK USD.5								
		Local	12,289.000	100.277333	1,232,308.14	146.210000	1,796,774.69	564,466.55	0.08
		Base		100.277333	1,232,308.14	146.210000	1,796,774.69	564,466.55	0.08
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01								
		Local	45,930.000	32.603061	1,497,458.58	28.060000	1,288,795.80	-208,662.78	0.06
		Base		32.603061	1,497,458.58	28.060000	1,288,795.80	-208,662.78	0.06
55354G100	MSCI INC COMMON STOCK USD.01								
		Local	7,616.000	150.341769	1,145,002.91	234.630000	1,786,942.08	641,939.17	0.08
		Base		150.341769	1,145,002.91	234.630000	1,786,942.08	641,939.17	0.08
554382101	MACERICH CO/THE REIT USD.01								
		Local	9,533.000	69.684162	664,299.12	28.530000	271,976.49	-392,322.63	0.01
		Base		69.684162	664,299.12	28.530000	271,976.49	-392,322.63	0.01
55616P104	MACY S INC COMMON STOCK USD.01								
		Local	27,828.000	32.166073	895,117.48	14.760000	410,741.28	-484,376.20	0.02
		Base		32.166073	895,117.48	14.760000	410,741.28	-484,376.20	0.02
565849106	MARATHON OIL CORP COMMON STOCK USD1.0								
		Local	73,586.000	17.714734	1,303,556.42	11.840000	871,258.24	-432,298.18	0.04
		Base		17.714734	1,303,556.42	11.840000	871,258.24	-432,298.18	0.04
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01								
		Local	80,145.000	32.555576	2,609,166.66	49.210000	3,943,935.45	1,334,768.79	0.18
		Base		32.555576	2,609,166.66	49.210000	3,943,935.45	1,334,768.79	0.18
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003								
		Local	3,393.000	324.854586	1,102,231.61	397.620000	1,349,124.66	246,893.05	0.06
		Base		324.854586	1,102,231.61	397.620000	1,349,124.66	246,893.05	0.06
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0								
		Local	46,004.000	38.943355	1,791,550.11	99.890000	4,595,339.56	2,803,789.45	0.21
		Base		38.943355	1,791,550.11	99.890000	4,595,339.56	2,803,789.45	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
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01								
		Local	24,865.000	38.572065	959,094.40	126.060000	3,134,481.90	2,175,387.50	0.14
		Base		38.572065	959,094.40	126.060000	3,134,481.90	2,175,387.50	0.14
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
		Local	5,623.000	136.188321	765,786.93	253.770000	1,426,948.71	661,161.78	0.06
		Base		136.188321	765,786.93	253.770000	1,426,948.71	661,161.78	0.06
574599106	MASCO CORP COMMON STOCK USD1.0								
		Local	26,423.000	19.893175	525,637.36	40.730000	1,076,208.79	550,571.43	0.05
		Base		19.893175	525,637.36	40.730000	1,076,208.79	550,571.43	0.05
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001								
		Local	80,890.000	31.439596	2,543,148.94	281.370000	22,760,019.30	20,216,870.36	1.03
		Base		31.439596	2,543,148.94	281.370000	22,760,019.30	20,216,870.36	1.03
57772K101	MAXIM INTEGRATED PRODUCTS COMMON STOCK USD.001								
		Local	24,514.000	55.862410	1,369,411.12	54.540000	1,336,993.56	-32,417.56	0.06
		Base		55.862410	1,369,411.12	54.540000	1,336,993.56	-32,417.56	0.06
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK								
		Local	11,016.000	43.852180	483,075.62	162.870000	1,794,175.92	1,311,100.30	0.08
		Base		43.852180	483,075.62	162.870000	1,794,175.92	1,311,100.30	0.08
580135101	MCDONALD S CORP COMMON STOCK USD.01								
		Local	68,695.000	51.414271	3,531,903.36	217.970000	14,973,449.15	11,441,545.79	0.68
		Base		51.414271	3,531,903.36	217.970000	14,973,449.15	11,441,545.79	0.68
58155Q103	MCKESSON CORP COMMON STOCK USD.01								
		Local	17,093.000	62.297093	1,064,844.21	138.270000	2,363,449.11	1,298,604.90	0.11
		Base		62.297093	1,064,844.21	138.270000	2,363,449.11	1,298,604.90	0.11
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
		Local	231,662.000	46.413457	10,752,234.17	86.470000	20,031,813.14	9,279,578.97	0.91
		Base		46.413457	10,752,234.17	86.470000	20,031,813.14	9,279,578.97	0.91
59156R108	METLIFE INC COMMON STOCK USD.01								
		Local	85,555.000	36.223310	3,099,085.25	44.300000	3,790,086.50	691,001.25	0.17
		Base		36.223310	3,099,085.25	44.300000	3,790,086.50	691,001.25	0.17

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01								
		Local	2,232.000	409.407746	913,798.09	656.790000	1,465,955.28	552,157.19	0.07
		Base		409.407746	913,798.09	656.790000	1,465,955.28	552,157.19	0.07
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
		Local	689,404.000	35.820039	24,694,478.10	137.860000	95,041,235.44	70,346,757.34	4.29
		Base		35.820039	24,694,478.10	137.860000	95,041,235.44	70,346,757.34	4.29
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001								
		Local	21,403.000	39.241469	839,885.16	86.330000	1,847,720.99	1,007,835.83	0.08
		Base		39.241469	839,885.16	86.330000	1,847,720.99	1,007,835.83	0.08
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
		Local	99,566.000	19.614983	1,952,985.40	45.270000	4,507,352.82	2,554,367.42	0.20
		Base		19.614983	1,952,985.40	45.270000	4,507,352.82	2,554,367.42	0.20
59522J103	MID AMERICA APARTMENT COMM REIT USD.01								
		Local	10,256.000	89.419427	917,085.64	126.680000	1,299,230.08	382,144.44	0.06
		Base		89.419427	917,085.64	126.680000	1,299,230.08	382,144.44	0.06
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01								
		Local	5,541.000	82.450401	456,857.67	118.890000	658,769.49	201,911.82	0.03
		Base		82.450401	456,857.67	118.890000	658,769.49	201,911.82	0.03
60871R209	MOLSON COORS BREWING CO B COMMON STOCK USD.01								
		Local	16,885.000	52.124775	880,126.82	51.360000	867,213.60	-12,913.22	0.04
		Base		52.124775	880,126.82	51.360000	867,213.60	-12,913.22	0.04
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK								
		Local	129,544.000	17.646980	2,286,060.43	55.220000	7,153,419.68	4,867,359.25	0.32
		Base		17.646980	2,286,060.43	55.220000	7,153,419.68	4,867,359.25	0.32
61174X109	MONSTER BEVERAGE CORP COMMON STOCK								
		Local	35,217.000	28.257521	995,145.11	58.670000	2,066,181.39	1,071,036.28	0.09
		Base		28.257521	995,145.11	58.670000	2,066,181.39	1,071,036.28	0.09
615369105	MOODY S CORP COMMON STOCK USD.01								
		Local	14,839.000	34.735512	515,440.26	215.580000	3,198,991.62	2,683,551.36	0.14
		Base		34.735512	515,440.26	215.580000	3,198,991.62	2,683,551.36	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
617446448	MORGAN STANLEY COMMON STOCK USD.01								
		115,077.000	Local	36.651327	4,217,724.72	41.490000	4,774,544.73	556,820.01	0.22
			Base	36.651327	4,217,724.72	41.490000	4,774,544.73	556,820.01	0.22
61945C103	MOSAIC CO/THE COMMON STOCK USD.01								
		31,944.000	Local	48.979730	1,564,608.51	18.390000	587,450.16	-977,158.35	0.03
			Base	48.979730	1,564,608.51	18.390000	587,450.16	-977,158.35	0.03
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01								
		14,821.000	Local	73.757958	1,093,166.70	180.910000	2,681,267.11	1,588,100.41	0.12
			Base	73.757958	1,093,166.70	180.910000	2,681,267.11	1,588,100.41	0.12
629377508	NRG ENERGY INC COMMON STOCK USD.01								
		22,768.000	Local	24.299830	553,258.52	36.400000	828,755.20	275,496.68	0.04
			Base	24.299830	553,258.52	36.400000	828,755.20	275,496.68	0.04
631103108	NASDAQ INC COMMON STOCK USD.01								
		10,437.000	Local	33.691727	351,640.55	99.840000	1,042,030.08	690,389.53	0.05
			Base	33.691727	351,640.55	99.840000	1,042,030.08	690,389.53	0.05
637071101	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01								
		34,736.000	Local	46.428034	1,612,724.19	20.430000	709,656.48	-903,067.71	0.03
			Base	46.428034	1,612,724.19	20.430000	709,656.48	-903,067.71	0.03
640268108	NEKTAR THERAPEUTICS COMMON STOCK USD.0001								
		15,682.000	Local	101.168336	1,586,521.84	17.570000	275,532.74	-1,310,989.10	0.01
			Base	101.168336	1,586,521.84	17.570000	275,532.74	-1,310,989.10	0.01
64110D104	NETAPP INC COMMON STOCK USD.001								
		22,220.000	Local	35.625311	791,594.40	48.060000	1,067,893.20	276,298.80	0.05
			Base	35.625311	791,594.40	48.060000	1,067,893.20	276,298.80	0.05
64110L106	NETFLIX INC COMMON STOCK USD.001								
		39,336.000	Local	43.099879	1,695,376.84	293.750000	11,554,950.00	9,859,573.16	0.52
			Base	43.099879	1,695,376.84	293.750000	11,554,950.00	9,859,573.16	0.52
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0								
		35,020.000	Local	34.093069	1,193,939.27	16.600000	581,332.00	-612,607.27	0.03
			Base	34.093069	1,193,939.27	16.600000	581,332.00	-612,607.27	0.03

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651639106	NEWMONT GOLDCORP CORP COMMON STOCK USD1.6								
		Local	73,720.000	35.679174	2,630,268.70	39.890000	2,940,690.80	310,422.10	0.13
		Base		35.679174	2,630,268.70	39.890000	2,940,690.80	310,422.10	0.13
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01								
		Local	34,712.000	12.098364	419,958.40	13.750000	477,290.00	57,331.60	0.02
		Base		12.098364	419,958.40	13.750000	477,290.00	57,331.60	0.02
65249B208	NEWS CORP CLASS B COMMON STOCK								
		Local	11,135.000	13.037238	145,169.64	14.160000	157,671.60	12,501.96	0.01
		Base		13.037238	145,169.64	14.160000	157,671.60	12,501.96	0.01
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01								
		Local	43,089.000	60.434753	2,604,073.08	219.080000	9,439,938.12	6,835,865.04	0.43
		Base		60.434753	2,604,073.08	219.080000	9,439,938.12	6,835,865.04	0.43
654106103	NIKE INC CL B COMMON STOCK								
		Local	113,105.000	16.217737	1,834,307.16	84.500000	9,557,372.50	7,723,065.34	0.43
		Base		16.217737	1,834,307.16	84.500000	9,557,372.50	7,723,065.34	0.43
65473P105	NISOURCE INC COMMON STOCK USD.01								
		Local	33,578.000	11.372941	381,880.62	29.550000	992,229.90	610,349.28	0.04
		Base		11.372941	381,880.62	29.550000	992,229.90	610,349.28	0.04
655044105	NOBLE ENERGY INC COMMON STOCK USD.01								
		Local	42,983.000	40.250317	1,730,079.36	22.580000	970,556.14	-759,523.22	0.04
		Base		40.250317	1,730,079.36	22.580000	970,556.14	-759,523.22	0.04
655664100	NORDSTROM INC COMMON STOCK								
		Local	9,464.000	29.669822	280,795.20	28.970000	274,172.08	-6,623.12	0.01
		Base		29.669822	280,795.20	28.970000	274,172.08	-6,623.12	0.01
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0								
		Local	23,936.000	43.221264	1,034,544.17	174.050000	4,166,060.80	3,131,516.63	0.19
		Base		43.221264	1,034,544.17	174.050000	4,166,060.80	3,131,516.63	0.19
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667								
		Local	19,584.000	60.461007	1,184,068.36	87.930000	1,722,021.12	537,952.76	0.08
		Base		60.461007	1,184,068.36	87.930000	1,722,021.12	537,952.76	0.08

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666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0								
		Local	15,275.000	57.841224	883,524.70	367.870000	5,619,214.25	4,735,689.55	0.25
		Base		57.841224	883,524.70	367.870000	5,619,214.25	4,735,689.55	0.25
670346105	NUCOR CORP COMMON STOCK USD.4								
		Local	27,421.000	35.416836	971,165.06	48.980000	1,343,080.58	371,915.52	0.06
		Base		35.416836	971,165.06	48.980000	1,343,080.58	371,915.52	0.06
67066G104	NVIDIA CORP COMMON STOCK USD.001								
		Local	54,790.000	34.895956	1,911,949.42	167.510000	9,177,872.90	7,265,923.48	0.41
		Base		34.895956	1,911,949.42	167.510000	9,177,872.90	7,265,923.48	0.41
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	7,043.000	50.205317	353,596.05	383.760000	2,702,821.68	2,349,225.63	0.12
		Base		50.205317	353,596.05	383.760000	2,702,821.68	2,349,225.63	0.12
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2								
		Local	80,526.000	45.765020	3,685,273.97	43.480000	3,501,270.48	-184,003.49	0.16
		Base		45.765020	3,685,273.97	43.480000	3,501,270.48	-184,003.49	0.16
681919106	OMNICOM GROUP COMMON STOCK USD.15								
		Local	19,808.000	43.231178	856,323.17	76.060000	1,506,596.48	650,273.31	0.07
		Base		43.231178	856,323.17	76.060000	1,506,596.48	650,273.31	0.07
682680103	ONEOK INC COMMON STOCK USD.01								
		Local	37,135.000	39.253787	1,457,689.38	71.280000	2,646,982.80	1,189,293.42	0.12
		Base		39.253787	1,457,689.38	71.280000	2,646,982.80	1,189,293.42	0.12
68389X105	ORACLE CORP COMMON STOCK USD.01								
		Local	218,270.000	22.266244	4,860,052.98	52.060000	11,363,136.20	6,503,083.22	0.51
		Base		22.266244	4,860,052.98	52.060000	11,363,136.20	6,503,083.22	0.51
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0								
		Local	40,615.000	80.763447	3,280,207.39	128.930000	5,236,491.95	1,956,284.56	0.24
		Base		80.763447	3,280,207.39	128.930000	5,236,491.95	1,956,284.56	0.24
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67								
		Local	21,243.000	36.952031	784,972.00	110.790000	2,353,511.97	1,568,539.97	0.11
		Base		36.952031	784,972.00	110.790000	2,353,511.97	1,568,539.97	0.11

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69351T106	PPL CORP COMMON STOCK USD.01								
		Local	64,911.000	26.349658	1,710,382.64	29.550000	1,918,120.05	207,737.41	0.09
		Base		26.349658	1,710,382.64	29.550000	1,918,120.05	207,737.41	0.09
693656100	PVH CORP COMMON STOCK USD1.0								
		Local	6,743.000	119.768031	807,595.83	75.800000	511,119.40	-296,476.43	0.02
		Base		119.768031	807,595.83	75.800000	511,119.40	-296,476.43	0.02
693718108	PACCAR INC COMMON STOCK USD1.0								
		Local	31,169.000	31.317506	976,135.34	65.560000	2,043,439.64	1,067,304.30	0.09
		Base		31.317506	976,135.34	65.560000	2,043,439.64	1,067,304.30	0.09
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01								
		Local	8,504.000	110.063508	935,980.07	100.580000	855,332.32	-80,647.75	0.04
		Base		110.063508	935,980.07	100.580000	855,332.32	-80,647.75	0.04
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5								
		Local	11,541.000	52.402809	604,780.82	165.770000	1,913,151.57	1,308,370.75	0.09
		Base		52.402809	604,780.82	165.770000	1,913,151.57	1,308,370.75	0.09
704326107	PAYCHEX INC COMMON STOCK USD.01								
		Local	28,780.000	34.464912	991,900.16	81.700000	2,351,326.00	1,359,425.84	0.11
		Base		34.464912	991,900.16	81.700000	2,351,326.00	1,359,425.84	0.11
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001								
		Local	105,706.000	23.857902	2,521,923.40	109.050000	11,527,239.30	9,005,315.90	0.52
		Base		23.857902	2,521,923.40	109.050000	11,527,239.30	9,005,315.90	0.52
712704105	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01								
		Local	35,481.000	16.572095	587,994.50	14.370000	509,861.97	-78,132.53	0.02
		Base		16.572095	587,994.50	14.370000	509,861.97	-78,132.53	0.02
713448108	PEPSICO INC COMMON STOCK USD.017								
		Local	126,099.000	55.429894	6,989,654.19	136.730000	17,241,516.27	10,251,862.08	0.78
		Base		55.429894	6,989,654.19	136.730000	17,241,516.27	10,251,862.08	0.78
714046109	PERKINELMER INC COMMON STOCK USD1.0								
		Local	9,981.000	28.726407	286,718.27	82.700000	825,428.70	538,710.43	0.04
		Base		28.726407	286,718.27	82.700000	825,428.70	538,710.43	0.04

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717081103	PFIZER INC COMMON STOCK USD.05								
		499,482.000	Local	28.467108	14,218,808.02	35.550000	17,756,585.10	3,537,777.08	0.80
			Base	28.467108	14,218,808.02	35.550000	17,756,585.10	3,537,777.08	0.80
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK								
		139,938.000	Local	41.628509	5,825,410.34	72.090000	10,088,130.42	4,262,720.08	0.46
			Base	41.628509	5,825,410.34	72.090000	10,088,130.42	4,262,720.08	0.46
718546104	PHILLIPS 66 COMMON STOCK								
		37,574.000	Local	30.476321	1,145,117.29	98.630000	3,705,923.62	2,560,806.33	0.17
			Base	30.476321	1,145,117.29	98.630000	3,705,923.62	2,560,806.33	0.17
723484101	PINNACLE WEST CAPITAL COMMON STOCK								
		10,101.000	Local	44.205998	446,524.79	95.310000	962,726.31	516,201.52	0.04
			Base	44.205998	446,524.79	95.310000	962,726.31	516,201.52	0.04
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01								
		15,156.000	Local	93.902598	1,423,187.77	123.420000	1,870,553.52	447,365.75	0.08
			Base	93.902598	1,423,187.77	123.420000	1,870,553.52	447,365.75	0.08
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2								
		21,287.000	Local	43.105176	917,579.89	110.620000	2,354,767.94	1,437,188.05	0.11
			Base	43.105176	917,579.89	110.620000	2,354,767.94	1,437,188.05	0.11
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01								
		23,306.000	Local	33.116506	771,813.29	53.220000	1,240,345.32	468,532.03	0.06
			Base	33.116506	771,813.29	53.220000	1,240,345.32	468,532.03	0.06
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK								
		225,610.000	Local	57.639623	13,004,075.30	120.230000	27,125,090.30	14,121,015.00	1.23
			Base	57.639623	13,004,075.30	120.230000	27,125,090.30	14,121,015.00	1.23
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0								
		52,540.000	Local	19.342614	1,016,260.94	75.800000	3,982,532.00	2,966,271.06	0.18
			Base	19.342614	1,016,260.94	75.800000	3,982,532.00	2,966,271.06	0.18
74340W103	PROLOGIS INC REIT USD.01								
		56,751.000	Local	46.602399	2,644,732.73	83.620000	4,745,518.62	2,100,785.89	0.21
			Base	46.602399	2,644,732.73	83.620000	4,745,518.62	2,100,785.89	0.21

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744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
		Local	36,531.000	50.237482	1,835,225.44	80.090000	2,925,767.79	1,090,542.35	0.13
		Base		50.237482	1,835,225.44	80.090000	2,925,767.79	1,090,542.35	0.13
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK								
		Local	45,472.000	30.378904	1,381,389.50	60.470000	2,749,691.84	1,368,302.34	0.12
		Base		30.378904	1,381,389.50	60.470000	2,749,691.84	1,368,302.34	0.12
74460D109	PUBLIC STORAGE REIT USD.1								
		Local	13,503.000	104.048931	1,404,972.71	264.740000	3,574,784.22	2,169,811.51	0.16
		Base		104.048931	1,404,972.71	264.740000	3,574,784.22	2,169,811.51	0.16
745867101	PULTEGROUP INC COMMON STOCK USD.01								
		Local	22,939.000	18.129237	415,866.56	33.800000	775,338.20	359,471.64	0.04
		Base		18.129237	415,866.56	33.800000	775,338.20	359,471.64	0.04
74736K101	QORVO INC COMMON STOCK USD.0001								
		Local	10,717.000	80.994135	868,014.14	71.430000	765,515.31	-102,498.83	0.03
		Base		80.994135	868,014.14	71.430000	765,515.31	-102,498.83	0.03
747525103	QUALCOMM INC COMMON STOCK USD.0001								
		Local	109,435.000	44.198361	4,836,847.63	77.770000	8,510,759.95	3,673,912.32	0.38
		Base		44.198361	4,836,847.63	77.770000	8,510,759.95	3,673,912.32	0.38
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001								
		Local	12,783.000	24.012628	306,953.43	33.900000	433,343.70	126,390.27	0.02
		Base		24.012628	306,953.43	33.900000	433,343.70	126,390.27	0.02
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01								
		Local	12,091.000	46.761458	565,392.79	102.370000	1,237,755.67	672,362.88	0.06
		Base		46.761458	565,392.79	102.370000	1,237,755.67	672,362.88	0.06
751212101	RALPH LAUREN CORP COMMON STOCK USD.01								
		Local	4,697.000	96.507053	453,293.63	88.340000	414,932.98	-38,360.65	0.02
		Base		96.507053	453,293.63	88.340000	414,932.98	-38,360.65	0.02
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01								
		Local	11,370.000	78.380537	891,186.71	78.510000	892,658.70	1,471.99	0.04
		Base		78.380537	891,186.71	78.510000	892,658.70	1,471.99	0.04

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755111507	RAYTHEON COMPANY COMMON STOCK USD.01								
		Local	25,061.000	47.010998	1,178,142.63	185.320000	4,644,304.52	3,466,161.89	0.21
		Base		47.010998	1,178,142.63	185.320000	4,644,304.52	3,466,161.89	0.21
756109104	REALTY INCOME CORP REIT USD1.0								
		Local	28,327.000	53.397577	1,512,593.17	73.810000	2,090,815.87	578,222.70	0.09
		Base		53.397577	1,512,593.17	73.810000	2,090,815.87	578,222.70	0.09
758849103	REGENCY CENTERS CORP REIT USD.01								
		Local	15,034.000	67.994909	1,022,235.46	64.510000	969,843.34	-52,392.12	0.04
		Base		67.994909	1,022,235.46	64.510000	969,843.34	-52,392.12	0.04
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								
		Local	7,075.000	255.612485	1,808,458.33	290.050000	2,052,103.75	243,645.42	0.09
		Base		255.612485	1,808,458.33	290.050000	2,052,103.75	243,645.42	0.09
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01								
		Local	91,217.000	12.797216	1,167,323.65	14.620000	1,333,592.54	166,268.89	0.06
		Base		12.797216	1,167,323.65	14.620000	1,333,592.54	166,268.89	0.06
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01								
		Local	19,387.000	24.472914	474,456.39	89.250000	1,730,289.75	1,255,833.36	0.08
		Base		24.472914	474,456.39	89.250000	1,730,289.75	1,255,833.36	0.08
761152107	RESMED INC COMMON STOCK USD.004								
		Local	12,905.000	78.214800	1,009,361.99	139.300000	1,797,666.50	788,304.51	0.08
		Base		78.214800	1,009,361.99	139.300000	1,797,666.50	788,304.51	0.08
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001								
		Local	10,661.000	29.838065	318,103.61	53.470000	570,043.67	251,940.06	0.03
		Base		29.838065	318,103.61	53.470000	570,043.67	251,940.06	0.03
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0								
		Local	10,644.000	47.284705	503,298.40	152.790000	1,626,296.76	1,122,998.36	0.07
		Base		47.284705	503,298.40	152.790000	1,626,296.76	1,122,998.36	0.07
775711104	ROLLINS INC COMMON STOCK USD1.0								
		Local	13,260.000	39.875708	528,751.89	32.810000	435,060.60	-93,691.29	0.02
		Base		39.875708	528,751.89	32.810000	435,060.60	-93,691.29	0.02

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776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	9,342.000	82.981317	775,211.46	366.760000	3,426,271.92	2,651,060.46	0.15
		Base		82.981317	775,211.46	366.760000	3,426,271.92	2,651,060.46	0.15
778296103	ROSS STORES INC COMMON STOCK USD.01								
		Local	33,058.000	14.867752	491,498.13	106.010000	3,504,478.58	3,012,980.45	0.16
		Base		14.867752	491,498.13	106.010000	3,504,478.58	3,012,980.45	0.16
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0								
		Local	22,129.000	43.083077	953,385.42	260.190000	5,757,744.51	4,804,359.09	0.26
		Base		43.083077	953,385.42	260.190000	5,757,744.51	4,804,359.09	0.26
78410G104	SBA COMMUNICATIONS CORP REIT USD.01								
		Local	10,189.000	154.229373	1,571,443.08	262.430000	2,673,899.27	1,102,456.19	0.12
		Base		154.229373	1,571,443.08	262.430000	2,673,899.27	1,102,456.19	0.12
78440X101	SL GREEN REALTY CORP REIT USD.01								
		Local	7,588.000	131.416937	997,191.72	80.220000	608,709.36	-388,482.36	0.03
		Base		131.416937	997,191.72	80.220000	608,709.36	-388,482.36	0.03
78462F103	SPDR S+P 500 ETF TRUST SPDR TRUST SERIES 1								
		Local	45,600.000	285.100789	13,000,595.99	292.450000	13,335,720.00	335,124.01	0.60
		Base		285.100789	13,000,595.99	292.450000	13,335,720.00	335,124.01	0.60
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001								
		Local	4,709.000	264.937473	1,247,590.56	194.620000	916,465.58	-331,124.98	0.04
		Base		264.937473	1,247,590.56	194.620000	916,465.58	-331,124.98	0.04
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001								
		Local	76,863.000	59.054293	4,539,090.15	156.070000	11,996,008.41	7,456,918.26	0.54
		Base		59.054293	4,539,090.15	156.070000	11,996,008.41	7,456,918.26	0.54
806407102	HENRY SCHEIN INC COMMON STOCK USD.01								
		Local	13,414.000	54.542221	731,629.35	61.620000	826,570.68	94,941.33	0.04
		Base		54.542221	731,629.35	61.620000	826,570.68	94,941.33	0.04
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
		Local	124,681.000	84.653320	10,554,660.58	32.430000	4,043,404.83	-6,511,255.75	0.18
		Base		84.653320	10,554,660.58	32.430000	4,043,404.83	-6,511,255.75	0.18

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808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
		Local	106,896.000	22.170460	2,369,933.45	38.270000	4,090,909.92	1,720,976.47	0.18
		Base		22.170460	2,369,933.45	38.270000	4,090,909.92	1,720,976.47	0.18
81211K100	SEALED AIR CORP COMMON STOCK USD.1								
		Local	14,008.000	24.181174	338,729.88	39.820000	557,798.56	219,068.68	0.03
		Base		24.181174	338,729.88	39.820000	557,798.56	219,068.68	0.03
816851109	SEMPRA ENERGY COMMON STOCK								
		Local	24,701.000	59.394990	1,467,115.66	141.630000	3,498,402.63	2,031,286.97	0.16
		Base		59.394990	1,467,115.66	141.630000	3,498,402.63	2,031,286.97	0.16
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0								
		Local	7,309.000	78.126203	571,024.42	526.750000	3,850,015.75	3,278,991.33	0.17
		Base		78.126203	571,024.42	526.750000	3,850,015.75	3,278,991.33	0.17
828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
		Local	27,797.000	86.122530	2,393,947.98	148.940000	4,140,085.18	1,746,137.20	0.19
		Base		86.122530	2,393,947.98	148.940000	4,140,085.18	1,746,137.20	0.19
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25								
		Local	15,537.000	92.616537	1,438,983.14	75.270000	1,169,469.99	-269,513.15	0.05
		Base		92.616537	1,438,983.14	75.270000	1,169,469.99	-269,513.15	0.05
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0								
		Local	12,692.000	53.821625	683,104.06	46.520000	590,431.84	-92,672.22	0.03
		Base		53.821625	683,104.06	46.520000	590,431.84	-92,672.22	0.03
832696405	JM SMUCKER CO/THE COMMON STOCK								
		Local	10,234.000	63.997091	654,946.23	105.160000	1,076,207.44	421,261.21	0.05
		Base		63.997091	654,946.23	105.160000	1,076,207.44	421,261.21	0.05
833034101	SNAP ON INC COMMON STOCK USD1.0								
		Local	4,986.000	50.102333	249,810.23	148.680000	741,318.48	491,508.25	0.03
		Base		50.102333	249,810.23	148.680000	741,318.48	491,508.25	0.03
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0								
		Local	93,641.000	34.821246	3,260,696.31	58.260000	5,455,524.66	2,194,828.35	0.25
		Base		34.821246	3,260,696.31	58.260000	5,455,524.66	2,194,828.35	0.25

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844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0								
		Local	43,972.000	14.208160	624,761.19	52.320000	2,300,615.04	1,675,853.85	0.10
		Base		14.208160	624,761.19	52.320000	2,300,615.04	1,675,853.85	0.10
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5								
		Local	13,640.000	56.874163	775,763.59	132.860000	1,812,210.40	1,036,446.81	0.08
		Base		56.874163	775,763.59	132.860000	1,812,210.40	1,036,446.81	0.08
855244109	STARBUCKS CORP COMMON STOCK USD.001								
		Local	108,957.000	15.103097	1,645,588.09	96.560000	10,520,887.92	8,875,299.83	0.48
		Base		15.103097	1,645,588.09	96.560000	10,520,887.92	8,875,299.83	0.48
857477103	STATE STREET CORP COMMON STOCK USD1.0								
		Local	33,573.000	55.488882	1,862,928.23	51.310000	1,722,630.63	-140,297.60	0.08
		Base		55.488882	1,862,928.23	51.310000	1,722,630.63	-140,297.60	0.08
863667101	STRYKER CORP COMMON STOCK USD.1								
		Local	27,869.000	57.342614	1,598,081.31	220.660000	6,149,573.54	4,551,492.23	0.28
		Base		57.342614	1,598,081.31	220.660000	6,149,573.54	4,551,492.23	0.28
867914103	SUNTRUST BANKS INC COMMON STOCK USD1.0								
		Local	39,949.000	42.923005	1,714,731.11	61.510000	2,457,262.99	742,531.88	0.11
		Base		42.923005	1,714,731.11	61.510000	2,457,262.99	742,531.88	0.11
871503108	SYMANTEC CORP COMMON STOCK USD.01								
		Local	55,643.000	28.483706	1,584,918.87	23.250000	1,293,699.75	-291,219.12	0.06
		Base		28.483706	1,584,918.87	23.250000	1,293,699.75	-291,219.12	0.06
871607107	SYNOPSYS INC COMMON STOCK USD.01								
		Local	13,488.000	71.268445	961,268.78	141.810000	1,912,733.28	951,464.50	0.09
		Base		71.268445	961,268.78	141.810000	1,912,733.28	951,464.50	0.09
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001								
		Local	57,071.000	31.794227	1,814,528.31	32.050000	1,829,125.55	14,597.24	0.08
		Base		31.794227	1,814,528.31	32.050000	1,829,125.55	14,597.24	0.08
871829107	SYSCO CORP COMMON STOCK USD1.0								
		Local	42,523.000	28.774046	1,223,558.75	74.330000	3,160,734.59	1,937,175.84	0.14
		Base		28.774046	1,223,558.75	74.330000	3,160,734.59	1,937,175.84	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
872540109	TJX COMPANIES INC COMMON STOCK USD1.0								
		Local	109,080.000	9.142666	997,281.97	54.970000	5,996,127.60	4,998,845.63	0.27
		Base		9.142666	997,281.97	54.970000	5,996,127.60	4,998,845.63	0.27
872590104	T MOBILE US INC COMMON STOCK USD.0001								
		Local	28,445.000	77.838000	2,214,101.91	78.050000	2,220,132.25	6,030.34	0.10
		Base		77.838000	2,214,101.91	78.050000	2,220,132.25	6,030.34	0.10
874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01								
		Local	10,130.000	107.339593	1,087,350.08	131.970000	1,336,856.10	249,506.02	0.06
		Base		107.339593	1,087,350.08	131.970000	1,336,856.10	249,506.02	0.06
876030107	TAPESTRY INC COMMON STOCK USD.01								
		Local	26,112.000	32.924142	859,715.19	20.650000	539,212.80	-320,502.39	0.02
		Base		32.924142	859,715.19	20.650000	539,212.80	-320,502.39	0.02
87612E106	TARGET CORP COMMON STOCK USD.0833								
		Local	46,105.000	46.673049	2,151,860.94	107.040000	4,935,079.20	2,783,218.26	0.22
		Base		46.673049	2,151,860.94	107.040000	4,935,079.20	2,783,218.26	0.22
879369106	TELEFLEX INC COMMON STOCK USD1.0								
		Local	4,158.000	259.242302	1,077,929.49	363.920000	1,513,179.36	435,249.87	0.07
		Base		259.242302	1,077,929.49	363.920000	1,513,179.36	435,249.87	0.07
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
		Local	84,401.000	36.140858	3,050,324.52	123.750000	10,444,623.75	7,394,299.23	0.47
		Base		36.140858	3,050,324.52	123.750000	10,444,623.75	7,394,299.23	0.47
883203101	TEXTRON INC COMMON STOCK USD.125								
		Local	20,945.000	32.205622	674,546.75	45.000000	942,525.00	267,978.25	0.04
		Base		32.205622	674,546.75	45.000000	942,525.00	267,978.25	0.04
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
		Local	36,000.000	63.486650	2,285,519.39	287.060000	10,334,160.00	8,048,640.61	0.47
		Base		63.486650	2,285,519.39	287.060000	10,334,160.00	8,048,640.61	0.47
88579Y101	3M CO COMMON STOCK USD.01								
		Local	51,860.000	75.574482	3,919,292.63	161.720000	8,386,799.20	4,467,506.57	0.38
		Base		75.574482	3,919,292.63	161.720000	8,386,799.20	4,467,506.57	0.38

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886547108	TIFFANY + CO COMMON STOCK USD.01								
		Local	9,719.000	51.824134	503,678.76	84.870000	824,851.53	321,172.77	0.04
		Base		51.824134	503,678.76	84.870000	824,851.53	321,172.77	0.04
891906109	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1								
		Local	14,643.000	30.043466	439,926.47	134.220000	1,965,383.46	1,525,456.99	0.09
		Base		30.043466	439,926.47	134.220000	1,965,383.46	1,525,456.99	0.09
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008								
		Local	10,854.000	72.267029	784,386.33	101.880000	1,105,805.52	321,419.19	0.05
		Base		72.267029	784,386.33	101.880000	1,105,805.52	321,419.19	0.05
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01								
		Local	4,402.000	270.361645	1,190,131.96	538.320000	2,369,684.64	1,179,552.68	0.11
		Base		270.361645	1,190,131.96	538.320000	2,369,684.64	1,179,552.68	0.11
89417E109	TRAVELERS COS INC/THE COMMON STOCK NPV								
		Local	23,565.000	45.244789	1,066,193.45	146.960000	3,463,112.40	2,396,918.95	0.16
		Base		45.244789	1,066,193.45	146.960000	3,463,112.40	2,396,918.95	0.16
896945201	TRIPADVISOR INC COMMON STOCK USD.001								
		Local	9,312.000	37.171998	346,145.65	37.990000	353,762.88	7,617.23	0.02
		Base		37.171998	346,145.65	37.990000	353,762.88	7,617.23	0.02
90184L102	TWITTER INC COMMON STOCK USD.000005								
		Local	65,679.000	38.068031	2,500,270.18	42.650000	2,801,209.35	300,939.17	0.13
		Base		38.068031	2,500,270.18	42.650000	2,801,209.35	300,939.17	0.13
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
		Local	26,519.000	23.419687	621,066.68	93.040000	2,467,327.76	1,846,261.08	0.11
		Base		23.419687	621,066.68	93.040000	2,467,327.76	1,846,261.08	0.11
902653104	UDR INC REIT USD.01								
		Local	25,363.000	36.359658	922,190.01	48.180000	1,221,989.34	299,799.33	0.06
		Base		36.359658	922,190.01	48.180000	1,221,989.34	299,799.33	0.06
902973304	US BANCORP COMMON STOCK USD.01								
		Local	134,664.000	26.711916	3,597,133.45	52.690000	7,095,446.16	3,498,312.71	0.32
		Base		26.711916	3,597,133.45	52.690000	7,095,446.16	3,498,312.71	0.32

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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
90384S303	ULTA BEAUTY INC COMMON STOCK USD.01								
		Local	4,996.000	208.136990	1,039,852.40	237.730000	1,187,699.08	147,846.68	0.05
		Base		208.136990	1,039,852.40	237.730000	1,187,699.08	147,846.68	0.05
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333								
		Local	16,939.000	28.095997	475,918.10	18.610000	315,234.79	-160,683.31	0.01
		Base		28.095997	475,918.10	18.610000	315,234.79	-160,683.31	0.01
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333								
		Local	17,487.000	25.483092	445,622.83	16.920000	295,880.04	-149,742.79	0.01
		Base		25.483092	445,622.83	16.920000	295,880.04	-149,742.79	0.01
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
		Local	63,701.000	28.007855	1,784,128.36	161.960000	10,317,013.96	8,532,885.60	0.47
		Base		28.007855	1,784,128.36	161.960000	10,317,013.96	8,532,885.60	0.47
910047109	UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01								
		Local	19,888.000	57.030174	1,134,216.10	84.310000	1,676,757.28	542,541.18	0.08
		Base		57.030174	1,134,216.10	84.310000	1,676,757.28	542,541.18	0.08
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
		Local	62,739.000	71.425420	4,481,159.43	118.660000	7,444,609.74	2,963,450.31	0.34
		Base		71.425420	4,481,159.43	118.660000	7,444,609.74	2,963,450.31	0.34
911363109	UNITED RENTALS INC COMMON STOCK USD.01								
		Local	7,074.000	114.747306	811,722.44	112.560000	796,249.44	-15,473.00	0.04
		Base		114.747306	811,722.44	112.560000	796,249.44	-15,473.00	0.04
913017109	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0								
		Local	72,975.000	64.988942	4,742,568.06	130.240000	9,504,264.00	4,761,695.94	0.43
		Base		64.988942	4,742,568.06	130.240000	9,504,264.00	4,761,695.94	0.43
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
		Local	85,545.000	45.286240	3,874,011.36	234.000000	20,017,530.00	16,143,518.64	0.90
		Base		45.286240	3,874,011.36	234.000000	20,017,530.00	16,143,518.64	0.90
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01								
		Local	7,458.000	114.366460	852,945.06	144.580000	1,078,277.64	225,332.58	0.05
		Base		114.366460	852,945.06	144.580000	1,078,277.64	225,332.58	0.05

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91529Y106	UNUM GROUP COMMON STOCK USD.1								
		Local	19,069.000	24.050143	458,612.17	25.410000	484,543.29	25,931.12	0.02
		Base		24.050143	458,612.17	25.410000	484,543.29	25,931.12	0.02
918204108	VF CORP COMMON STOCK								
		Local	29,321.000	25.014953	733,463.43	81.950000	2,402,855.95	1,669,392.52	0.11
		Base		25.014953	733,463.43	81.950000	2,402,855.95	1,669,392.52	0.11
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01								
		Local	37,543.000	31.217629	1,172,003.44	75.280000	2,826,237.04	1,654,233.60	0.13
		Base		31.217629	1,172,003.44	75.280000	2,826,237.04	1,654,233.60	0.13
92220P105	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.0								
		Local	8,185.000	46.705629	382,285.57	105.930000	867,037.05	484,751.48	0.04
		Base		46.705629	382,285.57	105.930000	867,037.05	484,751.48	0.04
92276F100	VENTAS INC REIT USD.25								
		Local	33,235.000	44.580815	1,481,643.40	73.390000	2,439,116.65	957,473.25	0.11
		Base		44.580815	1,481,643.40	73.390000	2,439,116.65	957,473.25	0.11
92343E102	VERISIGN INC COMMON STOCK USD.001								
		Local	9,436.000	54.494386	514,209.03	203.850000	1,923,528.60	1,409,319.57	0.09
		Base		54.494386	514,209.03	203.850000	1,923,528.60	1,409,319.57	0.09
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
		Local	372,214.000	42.895807	15,966,419.96	58.160000	21,647,966.24	5,681,546.28	0.98
		Base		42.895807	15,966,419.96	58.160000	21,647,966.24	5,681,546.28	0.98
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001								
		Local	14,731.000	84.453814	1,244,089.13	161.540000	2,379,645.74	1,135,556.61	0.11
		Base		84.453814	1,244,089.13	161.540000	2,379,645.74	1,135,556.61	0.11
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	23,034.000	84.732425	1,951,726.67	180.020000	4,146,580.68	2,194,854.01	0.19
		Base		84.732425	1,951,726.67	180.020000	4,146,580.68	2,194,854.01	0.19
92553P201	VIACOM INC CLASS B COMMON STOCK USD.001								
		Local	31,816.000	43.741828	1,391,690.00	24.980000	794,763.68	-596,926.32	0.04
		Base		43.741828	1,391,690.00	24.980000	794,763.68	-596,926.32	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
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
		Local	156,444.000	27.660697	4,327,350.11	180.820000	28,288,204.08	23,960,853.97	1.28
		Base		27.660697	4,327,350.11	180.820000	28,288,204.08	23,960,853.97	1.28
929042109	VORNADO REALTY TRUST REIT USD.04								
		Local	15,628.000	59.747379	933,732.04	60.470000	945,025.16	11,293.12	0.04
		Base		59.747379	933,732.04	60.470000	945,025.16	11,293.12	0.04
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0								
		Local	11,890.000	59.421656	706,523.49	141.250000	1,679,462.50	972,939.01	0.08
		Base		59.421656	706,523.49	141.250000	1,679,462.50	972,939.01	0.08
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01								
		Local	28,389.000	36.843881	1,045,960.95	95.770000	2,718,814.53	1,672,853.58	0.12
		Base		36.843881	1,045,960.95	95.770000	2,718,814.53	1,672,853.58	0.12
929740108	WABTEC CORP COMMON STOCK USD.01								
		Local	16,364.000	72.885717	1,192,701.87	69.210000	1,132,552.44	-60,149.43	0.05
		Base		72.885717	1,192,701.87	69.210000	1,132,552.44	-60,149.43	0.05
931142103	WALMART INC COMMON STOCK USD.1								
		Local	125,802.000	55.035588	6,923,587.07	114.260000	14,374,136.52	7,450,549.45	0.65
		Base		55.035588	6,923,587.07	114.260000	14,374,136.52	7,450,549.45	0.65
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01								
		Local	69,932.000	41.299687	2,888,169.68	51.190000	3,579,819.08	691,649.40	0.16
		Base		41.299687	2,888,169.68	51.190000	3,579,819.08	691,649.40	0.16
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01								
		Local	35,151.000	31.452395	1,105,583.13	119.350000	4,195,271.85	3,089,688.72	0.19
		Base		31.452395	1,105,583.13	119.350000	4,195,271.85	3,089,688.72	0.19
941848103	WATERS CORP COMMON STOCK USD.01								
		Local	6,252.000	53.756024	336,082.66	211.890000	1,324,736.28	988,653.62	0.06
		Base		53.756024	336,082.66	211.890000	1,324,736.28	988,653.62	0.06
94946T106	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01								
		Local	4,526.000	319.588131	1,446,455.88	270.740000	1,225,369.24	-221,086.64	0.06
		Base		319.588131	1,446,455.88	270.740000	1,225,369.24	-221,086.64	0.06

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949746101	WELLS FARGO + CO COMMON STOCK USD1.666								
		Local	363,910.000	38.568460	14,035,448.37	46.570000	16,947,288.70	2,911,840.33	0.77
		Base		38.568460	14,035,448.37	46.570000	16,947,288.70	2,911,840.33	0.77
95040Q104	WELLTOWER INC REIT USD1.0								
		Local	36,432.000	57.742093	2,103,659.94	89.560000	3,262,849.92	1,159,189.98	0.15
		Base		57.742093	2,103,659.94	89.560000	3,262,849.92	1,159,189.98	0.15
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01								
		Local	26,360.000	40.504854	1,067,707.94	57.270000	1,509,637.20	441,929.26	0.07
		Base		40.504854	1,067,707.94	57.270000	1,509,637.20	441,929.26	0.07
959802109	WESTERN UNION CO COMMON STOCK USD.01								
		Local	38,750.000	17.374431	673,259.22	22.120000	857,150.00	183,890.78	0.04
		Base		17.374431	673,259.22	22.120000	857,150.00	183,890.78	0.04
96145D105	WESTROCK CO COMMON STOCK								
		Local	23,118.000	44.275991	1,023,572.37	34.180000	790,173.24	-233,399.13	0.04
		Base		44.275991	1,023,572.37	34.180000	790,173.24	-233,399.13	0.04
962166104	WEYERHAEUSER CO REIT USD1.25								
		Local	67,007.000	27.930083	1,871,511.07	26.310000	1,762,954.17	-108,556.90	0.08
		Base		27.930083	1,871,511.07	26.310000	1,762,954.17	-108,556.90	0.08
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0								
		Local	5,699.000	92.844522	529,120.93	139.090000	792,673.91	263,552.98	0.04
		Base		92.844522	529,120.93	139.090000	792,673.91	263,552.98	0.04
969457100	WILLIAMS COS INC COMMON STOCK USD1.0								
		Local	109,020.000	28.656332	3,124,113.32	23.600000	2,572,872.00	-551,241.32	0.12
		Base		28.656332	3,124,113.32	23.600000	2,572,872.00	-551,241.32	0.12
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01								
		Local	8,929.000	19.035750	169,970.21	51.380000	458,772.02	288,801.81	0.02
		Base		19.035750	169,970.21	51.380000	458,772.02	288,801.81	0.02
983134107	WYNN RESORTS LTD COMMON STOCK USD.01								
		Local	8,721.000	88.024790	767,664.19	110.150000	960,618.15	192,953.96	0.04
		Base		88.024790	767,664.19	110.150000	960,618.15	192,953.96	0.04

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5								
		Local	46,289.000	24.545572	1,136,189.96	64.220000	2,972,679.58	1,836,489.62	0.13
		Base		24.545572	1,136,189.96	64.220000	2,972,679.58	1,836,489.62	0.13
983919101	XILINX INC COMMON STOCK USD.01								
		Local	22,845.000	39.539990	903,291.08	104.060000	2,377,250.70	1,473,959.62	0.11
		Base		39.539990	903,291.08	104.060000	2,377,250.70	1,473,959.62	0.11
98419M100	XYLEM INC COMMON STOCK								
		Local	16,196.000	28.986140	469,459.52	76.610000	1,240,775.56	771,316.04	0.06
		Base		28.986140	469,459.52	76.610000	1,240,775.56	771,316.04	0.06
98421M106	XEROX HOLDINGS CORP COMMON STOCK USD1.0								
		Local	17,717.000	36.222185	641,748.45	28.990000	513,615.83	-128,132.62	0.02
		Base		36.222185	641,748.45	28.990000	513,615.83	-128,132.62	0.02
988498101	YUM BRANDS INC COMMON STOCK								
		Local	27,530.000	22.973323	632,455.57	116.780000	3,214,953.40	2,582,497.83	0.15
		Base		22.973323	632,455.57	116.780000	3,214,953.40	2,582,497.83	0.15
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01								
		Local	18,425.000	71.189668	1,311,669.63	139.200000	2,564,760.00	1,253,090.37	0.12
		Base		71.189668	1,311,669.63	139.200000	2,564,760.00	1,253,090.37	0.12
989701107	ZIONS BANCORP NA COMMON STOCK USD.001								
		Local	16,429.000	37.224810	611,566.40	41.090000	675,067.61	63,501.21	0.03
		Base		37.224810	611,566.40	41.090000	675,067.61	63,501.21	0.03
98978V103	ZOETIS INC COMMON STOCK USD.01								
		Local	43,082.000	33.939384	1,462,176.52	126.420000	5,446,426.44	3,984,249.92	0.25
		Base		33.939384	1,462,176.52	126.420000	5,446,426.44	3,984,249.92	0.25
G0176J109	ALLEGION PLC COMMON STOCK USD.01								
		Local	8,452.000	30.789500	260,232.85	96.270000	813,674.04	553,441.19	0.04
		Base		30.789500	260,232.85	96.270000	813,674.04	553,441.19	0.04
G0177J108	ALLERGAN PLC COMMON STOCK USD.0033								
		Local	27,725.000	170.225718	4,719,508.04	159.720000	4,428,237.00	-291,271.04	0.20
		Base		170.225718	4,719,508.04	159.720000	4,428,237.00	-291,271.04	0.20

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G0250X107	AMCOR PLC COMMON STOCK USD.01								
		Local	146,025.000	11.190904	1,634,151.71	9.820000	1,433,965.50	-200,186.21	0.06
		Base		11.190904	1,634,151.71	9.820000	1,433,965.50	-200,186.21	0.06
G0408V102	AON PLC COMMON STOCK USD.01								
		Local	21,639.000	43.102277	932,690.18	194.850000	4,216,359.15	3,283,668.97	0.19
		Base		43.102277	932,690.18	194.850000	4,216,359.15	3,283,668.97	0.19
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
		Local	57,384.000	70.532247	4,047,422.45	198.170000	11,371,787.28	7,324,364.83	0.51
		Base		70.532247	4,047,422.45	198.170000	11,371,787.28	7,324,364.83	0.51
G1890L107	CAPRI HOLDINGS LTD COMMON STOCK								
		Local	13,588.000	79.644178	1,082,205.09	26.380000	358,451.44	-723,753.65	0.02
		Base		79.644178	1,082,205.09	26.380000	358,451.44	-723,753.65	0.02
G29183103	EATON CORP PLC COMMON STOCK USD.01								
		Local	38,080.000	37.114238	1,413,310.19	80.720000	3,073,817.60	1,660,507.41	0.14
		Base		37.114238	1,413,310.19	80.720000	3,073,817.60	1,660,507.41	0.14
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01								
		Local	3,665.000	253.958349	930,757.35	235.880000	864,500.20	-66,257.15	0.04
		Base		253.958349	930,757.35	235.880000	864,500.20	-66,257.15	0.04
G47567105	IHS MARKIT LTD COMMON STOCK USD.01								
		Local	32,733.000	46.289382	1,515,190.35	65.610000	2,147,612.13	632,421.78	0.10
		Base		46.289382	1,515,190.35	65.610000	2,147,612.13	632,421.78	0.10
G47791101	INGERSOLL RAND PLC COMMON STOCK USD1.0								
		Local	21,695.000	36.920012	800,979.67	121.090000	2,627,047.55	1,826,067.88	0.12
		Base		36.920012	800,979.67	121.090000	2,627,047.55	1,826,067.88	0.12
G491BT108	INVESCO LTD COMMON STOCK USD.2								
		Local	36,080.000	23.736247	856,403.80	15.700000	566,456.00	-289,947.80	0.03
		Base		23.736247	856,403.80	15.700000	566,456.00	-289,947.80	0.03
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01								
		Local	58,166.000	37.067418	2,156,063.41	42.690000	2,483,106.54	327,043.13	0.11
		Base		37.067418	2,156,063.41	42.690000	2,483,106.54	327,043.13	0.11

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G5494J103	LINDE PLC COMMON STOCK EUR.001								
		Local	48,865.000	160.533446	7,844,466.83	188.910000	9,231,087.15	1,386,620.32	0.42
		Base		160.533446	7,844,466.83	188.910000	9,231,087.15	1,386,620.32	0.42
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1								
		Local	120,631.000	75.126086	9,062,534.86	107.890000	13,014,878.59	3,952,343.73	0.59
		Base		75.126086	9,062,534.86	107.890000	13,014,878.59	3,952,343.73	0.59
G6095L109	APTIV PLC COMMON STOCK USD.01								
		Local	23,208.000	33.808534	784,628.45	83.170000	1,930,209.36	1,145,580.91	0.09
		Base		33.808534	784,628.45	83.170000	1,930,209.36	1,145,580.91	0.09
G6518L108	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07								
		Local	31,983.000	38.230323	1,222,720.41	20.760000	663,967.08	-558,753.33	0.03
		Base		38.230323	1,222,720.41	20.760000	663,967.08	-558,753.33	0.03
G66721104	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001								
		Local	19,379.000	55.231147	1,070,324.40	50.750000	983,484.25	-86,840.15	0.04
		Base		55.231147	1,070,324.40	50.750000	983,484.25	-86,840.15	0.04
G7945M107	SEAGATE TECHNOLOGY COMMON STOCK USD.00001								
		Local	22,665.000	28.832499	653,488.60	50.210000	1,138,009.65	484,521.05	0.05
		Base		28.832499	653,488.60	50.210000	1,138,009.65	484,521.05	0.05
G7S00T104	PENTAIR PLC COMMON STOCK USD.01								
		Local	14,228.000	26.446097	376,275.07	35.920000	511,069.76	134,794.69	0.02
		Base		26.446097	376,275.07	35.920000	511,069.76	134,794.69	0.02
G87110105	TECHNIPFMC PLC COMMON STOCK USD1.0								
		Local	37,907.000	34.895010	1,322,765.16	24.840000	941,609.88	-381,155.28	0.04
		Base		34.895010	1,322,765.16	24.840000	941,609.88	-381,155.28	0.04
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635								
		Local	11,627.000	127.456918	1,481,941.58	197.970000	2,301,797.19	819,855.61	0.10
		Base		127.456918	1,481,941.58	197.970000	2,301,797.19	819,855.61	0.10
G97822103	PERRIGO CO PLC COMMON STOCK EUR.001								
		Local	11,260.000	122.263673	1,376,688.96	46.780000	526,742.80	-849,946.16	0.02
		Base		122.263673	1,376,688.96	46.780000	526,742.80	-849,946.16	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
H1467J104	CHUBB LTD COMMON STOCK								
		41,193.000	Local	77.710038	3,201,109.59	156.280000	6,437,642.04	3,236,532.45	0.29
			Base	77.710038	3,201,109.59	156.280000	6,437,642.04	3,236,532.45	0.29
H2906T109	GARMIN LTD COMMON STOCK CHF.1								
		10,909.000	Local	45.858613	500,271.61	81.570000	889,847.13	389,575.52	0.04
			Base	45.858613	500,271.61	81.570000	889,847.13	389,575.52	0.04
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57								
		30,297.000	Local	36.965485	1,119,943.29	91.220000	2,763,692.34	1,643,749.05	0.12
			Base	36.965485	1,119,943.29	91.220000	2,763,692.34	1,643,749.05	0.12
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04								
		24,737.000	Local	55.863284	1,381,890.06	77.380000	1,914,149.06	532,259.00	0.09
			Base	55.863284	1,381,890.06	77.380000	1,914,149.06	532,259.00	0.09
N59465109	MYLAN NV COMMON STOCK EUR.01								
		46,398.000	Local	52.691638	2,444,786.62	19.470000	903,369.06	-1,541,417.56	0.04
			Base	52.691638	2,444,786.62	19.470000	903,369.06	-1,541,417.56	0.04
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01								
		15,468.000	Local	80.974369	1,252,511.54	104.280000	1,613,003.04	360,491.50	0.07
			Base	80.974369	1,252,511.54	104.280000	1,613,003.04	360,491.50	0.07
US DOLLAR Total									
		25,773,700.000	Local		1,102,295,823.62		2,212,316,552.53	1,110,020,728.91	99.96
			Base		1,102,295,823.62		2,212,316,552.53	1,110,020,728.91	99.96
EQUITY Total									
		25,773,700.000	Base		1,102,295,823.62		2,212,316,552.53	1,110,020,728.91	99.96

& 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: *August 31, 2019*

View Date: *September 10, 2019*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		26,551,110.210	Base	1,103,073,745.39		2,213,094,429.09	1,110,020,683.70	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
7426M4B30	PRIVATE EXP. FUNDING					2.100000	03 Feb 2020		
		Local	5,000,000.000	99.095833	4,954,791.66	99.095833	4,954,791.66	0.00	0.42
		Base		99.095833	4,954,791.66	99.095833	4,954,791.66	0.00	0.42
7426M5Y57	PRIVATE EXP. FUNDING					2.160000	05 Nov 2019		
		Local	15,000,000.000	99.610000	14,941,500.00	99.610000	14,941,500.00	0.00	1.25
		Base		99.610000	14,941,500.00	99.610000	14,941,500.00	0.00	1.25
912796RN1	TREASURY BILL 12/19 0.00000					2.495000	05 Dec 2019		
		Local	30,000,000.000	99.337859	29,801,357.63	99.509103	29,852,730.90	51,373.27	2.50
		Base		99.337859	29,801,357.63	99.509103	29,852,730.90	51,373.27	2.50
912796RT8	TREASURY BILL 01/20 0.00000					2.515000	02 Jan 2020		
		Local	45,000,000.000	99.161037	44,622,466.87	99.376667	44,719,500.15	97,033.28	3.75
		Base		99.161037	44,622,466.87	99.376667	44,719,500.15	97,033.28	3.75
912796SJ9	TREASURY BILL 09/19 0.00000					2.250500	19 Sep 2019		
		Local	40,000,000.000	99.887313	39,954,925.00	99.887313	39,954,925.00	0.00	3.35
		Base		99.887313	39,954,925.00	99.887313	39,954,925.00	0.00	3.35

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796SS9	TREASURY BILL 11/19 0.00000					2.350000	14 Nov 2019		
		Local	20,000,000.000	99.516944	19,903,388.89	99.516944	19,903,388.89	0.00	1.67
		Base		99.516944	19,903,388.89	99.516944	19,903,388.89	0.00	1.67
912796TB5	TREASURY BILL 01/20 0.00000					1.925000	16 Jan 2020		
		Local	45,000,000.000	99.248191	44,661,686.11	99.312009	44,690,404.05	28,717.94	3.75
		Base		99.248191	44,661,686.11	99.312009	44,690,404.05	28,717.94	3.75
912796TE9	TREASURY BILL 02/20 0.00000					1.950900	06 Feb 2020		
		Local	15,000,000.000	99.143772	14,871,565.75	99.143772	14,871,565.75	0.00	1.25
		Base		99.143772	14,871,565.75	99.143772	14,871,565.75	0.00	1.25
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					2.090000	03 Sep 2019		
		Local	28,318,054.610	100.000000	28,318,054.61	100.000000	28,318,054.61	0.00	2.38
		Base		100.000000	28,318,054.61	100.000000	28,318,054.61	0.00	2.38
978UHK000	DAIWA CAPITAL MARKETS REPO					2.130000	03 Sep 2019		
		Local	200,000,000.000	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	16.78
		Base		100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	16.78
979QHT009	WELLS FARGO REPO					2.150000	03 Sep 2019		
		Local	70,000,000.000	100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	5.87
		Base		100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	5.87
979QRC005	BANK OF AMERICA REPO					2.120000	03 Sep 2019		
		Local	32,139,538.740	100.000000	32,139,538.74	100.000000	32,139,538.74	0.00	2.70
		Base		100.000000	32,139,538.74	100.000000	32,139,538.74	0.00	2.70
US DOLLAR Total									
		Local	545,457,593.350		544,169,275.26		544,346,399.75	177,124.49	45.68
		Base			544,169,275.26		544,346,399.75	177,124.49	45.68
CASH EQUIVALENT Total									
		Base	545,457,593.350		544,169,275.26		544,346,399.75	177,124.49	45.68

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30218HAA5	EXPORT LEASING 2009 LLC US GOVT GUAR 08/21 1.859					1.859000	28 Aug 2021		
		Local	2,860,070.120	100.349017	2,870,052.26	100.098284	2,862,881.11	-7,171.15	0.24
		Base		100.349017	2,870,052.26	100.098284	2,862,881.11	-7,171.15	0.24
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					3.875000	20 Apr 2042		
		Local	1,795,738.650	102.800555	1,846,029.30	103.129704	1,851,939.95	5,910.65	0.16
Original Face:		Base	15,000,000.000	102.800555	1,846,029.30	103.129704	1,851,939.95	5,910.65	0.16
36179TDL6	GNMA II POOL MA4607 G2 07/47 FLOATING VAR					2.000000	20 Jul 2047		
		Local	2,761,551.500	100.379704	2,772,037.23	101.932728	2,814,924.78	42,887.55	0.24
Original Face:		Base	5,000,000.000	100.379704	2,772,037.23	101.932728	2,814,924.78	42,887.55	0.24
36202EDL0	GNMA II POOL 003707 G2 05/20 FIXED 5					5.000000	20 May 2020		
		Local	7,131.510	100.596928	7,174.08	102.902757	7,338.52	164.44	0.00
Original Face:		Base	2,793,101.000	100.596928	7,174.08	102.902757	7,338.52	164.44	0.00
36202EEC9	GNMA II POOL 003731 G2 07/20 FIXED 5					5.000000	20 Jul 2020		
		Local	18,577.450	100.731640	18,713.37	103.058675	19,145.67	432.30	0.00
Original Face:		Base	1,680,083.000	100.731640	18,713.37	103.058675	19,145.67	432.30	0.00
36202EJP5	GNMA II POOL 003870 G2 07/21 FIXED 5					5.000000	20 Jul 2021		
		Local	9,685.930	101.386547	9,820.23	106.079235	10,274.76	454.53	0.00
Original Face:		Base	754,224.000	101.386547	9,820.23	106.079235	10,274.76	454.53	0.00
36202EL31	GNMA II POOL 003946 G2 02/22 FIXED 5					5.000000	20 Feb 2022		
		Local	18,652.000	101.717832	18,972.41	106.717328	19,904.92	932.51	0.00
Original Face:		Base	300,000.000	101.717832	18,972.41	106.717328	19,904.92	932.51	0.00
36202EM48	GNMA II POOL 003979 G2 05/22 FIXED 5					5.000000	20 May 2022		
		Local	6,237.910	101.849017	6,353.25	104.180670	6,498.70	145.45	0.00
Original Face:		Base	1,048,917.000	101.849017	6,353.25	104.180670	6,498.70	145.45	0.00
36202EMT3	GNMA II POOL 003970 G2 04/22 FIXED 5					5.000000	20 Apr 2022		
		Local	9,439.600	101.803466	9,609.84	106.364293	10,040.36	430.52	0.00
Original Face:		Base	438,038.000	101.803466	9,609.84	106.364293	10,040.36	430.52	0.00
3622A3CX6	GNMA II POOL 784586 G2 01/28 FIXED 3					3.000000	20 Jan 2028		
		Local	8,213,410.500	99.803568	8,197,276.70	102.776370	8,441,445.17	244,168.47	0.71
Original Face:		Base	10,000,000.000	99.803568	8,197,276.70	102.776370	8,441,445.17	244,168.47	0.71

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ					4.000000	16 Jul 2039		
		Local	739,550.940	105.460806	779,936.38	105.124970	777,452.70	-2,483.68	0.07
Original Face:		Base	17,600,000.000	105.460806	779,936.38	105.124970	777,452.70	-2,483.68	0.07
38373V5B2	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 76 TA					4.500000	16 Dec 2029		
		Local	199,829.460	100.743869	201,315.93	99.875940	199,581.55	-1,734.38	0.02
Original Face:		Base	16,300,000.000	100.743869	201,315.93	99.875940	199,581.55	-1,734.38	0.02
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA					4.000000	20 May 2039		
		Local	2,294,262.000	105.415207	2,418,501.04	106.130230	2,434,905.54	16,404.50	0.20
Original Face:		Base	50,000,000.000	105.415207	2,418,501.04	106.130230	2,434,905.54	16,404.50	0.20
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF					2.572130	20 Jun 2042		
		Local	1,126,198.100	100.104288	1,127,372.59	100.035120	1,126,593.62	-778.97	0.09
Original Face:		Base	10,000,000.000	100.104288	1,127,372.59	100.035120	1,126,593.62	-778.97	0.09
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB					2.000000	16 May 2042		
		Local	15,527,854.520	102.359668	15,894,260.41	99.491940	15,448,963.70	-445,296.71	1.30
Original Face:		Base	41,570,000.000	102.359668	15,894,260.41	99.491940	15,448,963.70	-445,296.71	1.30
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF					2.497380	16 Jun 2037		
		Local	1,716,787.750	100.182570	1,719,922.09	99.721110	1,711,999.80	-7,922.29	0.14
Original Face:		Base	32,313,742.000	100.182570	1,719,922.09	99.721110	1,711,999.80	-7,922.29	0.14
38375U4P2	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA					2.000000	20 Jan 2065		
		Local	2,604,160.390	99.799955	2,598,950.90	99.666690	2,595,480.46	-3,470.44	0.22
Original Face:		Base	8,021,011.000	99.799955	2,598,950.90	99.666690	2,595,480.46	-3,470.44	0.22
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA					2.000000	20 Dec 2063		
		Local	1,172,356.460	99.683211	1,168,642.56	99.675450	1,168,551.58	-90.98	0.10
Original Face:		Base	2,750,000.000	99.683211	1,168,642.56	99.675450	1,168,551.58	-90.98	0.10
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA					4.500000	16 Aug 2039		
		Local	946,925.140	106.362849	1,007,176.56	108.222790	1,024,788.81	17,612.25	0.09
Original Face:		Base	10,300,000.000	106.362849	1,007,176.56	108.222790	1,024,788.81	17,612.25	0.09
38376G4S6	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 121 B					3.328000	16 Jun 2043		
		Local	10,000,000.000	102.709292	10,270,929.19	102.705120	10,270,512.00	-417.19	0.86
Original Face:		Base	10,000,000.000	102.709292	10,270,929.19	102.705120	10,270,512.00	-417.19	0.86

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38376PN97	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 116 JG					4.000000	20 Dec 2038		
		Local	255,289.550	103.355453	263,855.67	100.822670	257,389.74	-6,465.93	0.02
Original Face:		Base	5,000,000.000	103.355453	263,855.67	100.822670	257,389.74	-6,465.93	0.02
38376R3G9	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP					2.599500	20 Apr 2067		
		Local	988,379.190	100.000000	988,379.19	99.851090	986,907.39	-1,471.80	0.08
Original Face:		Base	2,754,386.000	100.000000	988,379.19	99.851090	986,907.39	-1,471.80	0.08
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE					2.630500	20 Jun 2063		
		Local	1,631,700.420	100.000000	1,631,700.42	99.842370	1,629,128.37	-2,572.05	0.14
Original Face:		Base	9,934,606.000	100.000000	1,631,700.42	99.842370	1,629,128.37	-2,572.05	0.14
38376TPK2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 7 BG					3.000000	16 Sep 2024		
		Local	344,658.560	101.023381	348,185.73	100.712570	347,114.49	-1,071.24	0.03
Original Face:		Base	8,000,000.000	101.023381	348,185.73	100.712570	347,114.49	-1,071.24	0.03
38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE					2.500000	20 Dec 2045		
		Local	4,000,287.200	100.130316	4,005,500.21	100.976190	4,039,337.60	33,837.39	0.34
Original Face:		Base	5,000,000.000	100.130316	4,005,500.21	100.976190	4,039,337.60	33,837.39	0.34
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA					4.000000	20 Aug 2039		
		Local	536,267.610	105.490753	565,712.74	105.942010	568,132.69	2,419.95	0.05
Original Face:		Base	7,350,000.000	105.490753	565,712.74	105.942010	568,132.69	2,419.95	0.05
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.000000	16 Sep 2039		
		Local	675,996.200	99.966958	675,772.84	102.024840	689,684.04	13,911.20	0.06
Original Face:		Base	5,000,000.000	99.966958	675,772.84	102.024840	689,684.04	13,911.20	0.06
38377RET8	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HJ					3.000000	20 Oct 2039		
		Local	1,182,993.600	99.801478	1,180,645.10	101.196560	1,197,148.83	16,503.73	0.10
Original Face:		Base	10,000,000.000	99.801478	1,180,645.10	101.196560	1,197,148.83	16,503.73	0.10
38377REV3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HA					3.500000	20 Oct 2039		
		Local	1,182,993.600	101.029696	1,195,174.84	101.955780	1,206,130.35	10,955.51	0.10
Original Face:		Base	10,000,000.000	101.029696	1,195,174.84	101.955780	1,206,130.35	10,955.51	0.10
38377RUW3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 166 PM					2.750000	20 Mar 2038		
		Local	276,667.300	99.956659	276,547.39	100.076660	276,879.39	332.00	0.02
Original Face:		Base	10,000,000.000	99.956659	276,547.39	100.076660	276,879.39	332.00	0.02

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38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ					4.500000	20 Feb 2026		
		Local	247,964.650	102.072356	253,103.36	105.854710	262,482.26	9,378.90	0.02
Original Face:		Base	5,000,000.000	102.072356	253,103.36	105.854710	262,482.26	9,378.90	0.02
38377TGH8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 11 PA					3.000000	20 Apr 2040		
		Local	406,490.250	99.911011	406,128.52	100.801760	409,749.33	3,620.81	0.03
Original Face:		Base	5,000,000.000	99.911011	406,128.52	100.801760	409,749.33	3,620.81	0.03
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.000000	20 Sep 2040		
		Local	1,477,786.410	99.821118	1,475,142.91	101.387930	1,498,297.05	23,154.14	0.13
Original Face:		Base	10,815,142.000	99.821118	1,475,142.91	101.387930	1,498,297.05	23,154.14	0.13
38377UKT4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CE					2.500000	16 Dec 2025		
		Local	59,492.800	100.457635	59,765.06	99.926460	59,449.05	-316.01	0.00
Original Face:		Base	10,000,000.000	100.457635	59,765.06	99.926460	59,449.05	-316.01	0.00
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA					4.000000	20 Aug 2039		
		Local	548,472.780	102.356560	561,397.87	104.750750	574,529.35	13,131.48	0.05
Original Face:		Base	5,648,629.000	102.356560	561,397.87	104.750750	574,529.35	13,131.48	0.05
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA					2.472130	20 Nov 2042		
		Local	10,900,714.820	100.000000	10,900,714.82	99.468600	10,842,788.42	-57,926.40	0.91
Original Face:		Base	25,333,333.000	100.000000	10,900,714.82	99.468600	10,842,788.42	-57,926.40	0.91
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF					2.547380	16 Nov 2041		
		Local	2,914,989.800	100.142256	2,919,136.56	99.906830	2,912,273.90	-6,862.66	0.24
Original Face:		Base	10,000,000.000	100.142256	2,919,136.56	99.906830	2,912,273.90	-6,862.66	0.24
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ					3.500000	20 Jun 2041		
		Local	1,330,743.710	104.464425	1,390,153.76	102.857050	1,368,763.72	-21,390.04	0.11
Original Face:		Base	10,359,452.000	104.464425	1,390,153.76	102.857050	1,368,763.72	-21,390.04	0.11
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF					2.547380	16 Dec 2041		
		Local	5,045,108.020	100.142383	5,052,291.41	99.649680	5,027,434.00	-24,857.41	0.42
Original Face:		Base	12,911,372.000	100.142383	5,052,291.41	99.649680	5,027,434.00	-24,857.41	0.42
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459000	16 Jan 2040		
		Local	4,340,669.100	101.495709	4,405,592.89	99.699270	4,327,615.41	-77,977.48	0.36
Original Face:		Base	15,000,000.000	101.495709	4,405,592.89	99.699270	4,327,615.41	-77,977.48	0.36

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38378BWG0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 79 A					1.800000	16 Apr 2039		
		Local	8,386,721.000	101.250055	8,491,559.66	99.099640	8,311,210.32	-180,349.34	0.70
Original Face:		Base	20,000,000.000	101.250055	8,491,559.66	99.099640	8,311,210.32	-180,349.34	0.70
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
		Local	3,759,955.600	95.372944	3,585,980.35	97.247450	3,656,460.94	70,480.59	0.31
Original Face:		Base	10,000,000.000	95.372944	3,585,980.35	97.247450	3,656,460.94	70,480.59	0.31
38378CRA7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 7 ML					3.000000	20 Feb 2038		
		Local	457,169.100	103.812799	474,600.04	99.963380	457,001.68	-17,598.36	0.04
Original Face:		Base	10,000,000.000	103.812799	474,600.04	99.963380	457,001.68	-17,598.36	0.04
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA					1.500000	20 Sep 2040		
		Local	6,484,322.750	100.976307	6,547,629.63	99.342180	6,441,667.58	-105,962.05	0.54
Original Face:		Base	25,000,000.000	100.976307	6,547,629.63	99.342180	6,441,667.58	-105,962.05	0.54
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB					1.750000	16 Mar 2041		
		Local	3,424,326.200	100.176021	3,430,353.74	99.557790	3,409,183.49	-21,170.25	0.29
Original Face:		Base	10,000,000.000	100.176021	3,430,353.74	99.557790	3,409,183.49	-21,170.25	0.29
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
		Local	3,424,326.200	100.843054	3,453,195.11	100.597130	3,444,773.88	-8,421.23	0.29
Original Face:		Base	10,000,000.000	100.843054	3,453,195.11	100.597130	3,444,773.88	-8,421.23	0.29
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA					2.000000	20 Jan 2042		
		Local	4,342,211.190	101.801060	4,420,417.00	100.150440	4,348,743.61	-71,673.39	0.36
Original Face:		Base	18,249,312.000	101.801060	4,420,417.00	100.150440	4,348,743.61	-71,673.39	0.36
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD					1.500000	20 Oct 2042		
		Local	4,043,256.600	100.000000	4,043,256.58	97.207780	3,930,359.98	-112,896.60	0.33
Original Face:		Base	10,000,000.000	100.000000	4,043,256.58	97.207780	3,930,359.98	-112,896.60	0.33
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA					2.000000	20 Oct 2042		
		Local	4,043,256.600	101.617910	4,108,672.84	100.383980	4,058,781.90	-49,890.94	0.34
Original Face:		Base	10,000,000.000	101.617910	4,108,672.84	100.383980	4,058,781.90	-49,890.94	0.34
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE					2.000000	16 Oct 2042		
		Local	3,771,710.000	101.764814	3,838,273.65	100.274490	3,782,062.97	-56,210.68	0.32
Original Face:		Base	10,000,000.000	101.764814	3,838,273.65	100.274490	3,782,062.97	-56,210.68	0.32

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38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.500000	16 May 2042		
		Local	10,408,401.000	99.171069	10,322,122.53	97.266550	10,123,892.56	-198,229.97	0.85
Original Face:		Base	18,000,000.000	99.171069	10,322,122.53	97.266550	10,123,892.56	-198,229.97	0.85
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	6,960,320.700	94.353071	6,567,276.34	96.513450	6,717,645.64	150,369.30	0.56
Original Face:		Base	10,000,000.000	94.353071	6,567,276.34	96.513450	6,717,645.64	150,369.30	0.56
38378KP78	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 125 AB					1.367480	16 Nov 2041		
		Local	2,613,880.800	99.040194	2,588,792.61	97.728040	2,554,494.47	-34,298.14	0.21
Original Face:		Base	5,000,000.000	99.040194	2,588,792.61	97.728040	2,554,494.47	-34,298.14	0.21
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB					2.000000	16 Jun 2045		
		Local	8,358,167.550	99.336868	8,302,741.89	97.942910	8,186,232.52	-116,509.37	0.69
Original Face:		Base	15,000,000.000	99.336868	8,302,741.89	97.942910	8,186,232.52	-116,509.37	0.69
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A					2.500000	16 Dec 2044		
		Local	1,609,786.260	101.394627	1,632,236.78	100.386680	1,616,010.98	-16,225.80	0.14
Original Face:		Base	3,000,000.000	101.394627	1,632,236.78	100.386680	1,616,010.98	-16,225.80	0.14
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.000000	16 Jul 2050		
		Local	534,197.930	101.332278	541,314.93	102.387100	546,949.77	5,634.84	0.05
Original Face:		Base	1,000,000.000	101.332278	541,314.93	102.387100	546,949.77	5,634.84	0.05
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028000	16 Aug 2052		
		Local	1,301,464.400	100.744117	1,311,148.82	102.824720	1,338,227.13	27,078.31	0.11
Original Face:		Base	2,000,000.000	100.744117	1,311,148.82	102.824720	1,338,227.13	27,078.31	0.11
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.850000	16 Feb 2049		
		Local	594,611.930	100.841577	599,616.05	101.848260	605,601.90	5,985.85	0.05
Original Face:		Base	1,000,000.000	100.841577	599,616.05	101.848260	605,601.90	5,985.85	0.05
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG					2.500000	20 May 2045		
		Local	1,676,250.800	101.101018	1,694,706.63	103.951990	1,742,496.06	47,789.43	0.15
Original Face:		Base	5,000,000.000	101.101018	1,694,706.63	103.951990	1,742,496.06	47,789.43	0.15
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.600000	16 Dec 2049		
		Local	4,574,468.550	100.800100	4,611,068.88	100.884600	4,614,934.30	3,865.42	0.39
Original Face:		Base	5,985,000.000	100.800100	4,611,068.88	100.884600	4,614,934.30	3,865.42	0.39

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38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
		Local	4,555,559.100	97.693001	4,450,462.39	100.555490	4,580,864.78	130,402.39	0.38
Original Face:		Base	5,000,000.000	97.693001	4,450,462.39	100.555490	4,580,864.78	130,402.39	0.38
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	7,775,850.400	100.843148	7,841,412.32	105.038380	8,167,627.29	326,214.97	0.69
Original Face:		Base	20,000,000.000	100.843148	7,841,412.32	105.038380	8,167,627.29	326,214.97	0.69
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE					2.500000	20 Dec 2045		
		Local	4,101,801.400	100.232593	4,111,341.89	104.589600	4,290,057.68	178,715.79	0.36
Original Face:		Base	10,000,000.000	100.232593	4,111,341.89	104.589600	4,290,057.68	178,715.79	0.36
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A					2.000000	16 Aug 2056		
		Local	3,768,893.480	95.780665	3,609,871.22	96.887500	3,651,586.67	41,715.45	0.31
Original Face:		Base	4,000,000.000	95.780665	3,609,871.22	96.887500	3,651,586.67	41,715.45	0.31
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	4,644,097.400	96.341604	4,474,197.94	98.246930	4,562,683.12	88,485.18	0.38
Original Face:		Base	5,000,000.000	96.341604	4,474,197.94	98.246930	4,562,683.12	88,485.18	0.38
38380G5B6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 147 AC					2.000000	20 Mar 2044		
		Local	4,031,047.000	99.535678	4,012,329.95	99.691640	4,018,616.86	6,286.91	0.34
Original Face:		Base	5,000,000.000	99.535678	4,012,329.95	99.691640	4,018,616.86	6,286.91	0.34
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
		Local	7,796,419.600	99.898014	7,788,468.31	100.249520	7,815,873.23	27,404.92	0.66
Original Face:		Base	10,000,000.000	99.898014	7,788,468.31	100.249520	7,815,873.23	27,404.92	0.66
38380K3L7	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 21 BC					3.500000	20 May 2039		
		Local	3,745,772.420	101.163500	3,789,354.50	100.868150	3,778,291.34	-11,063.16	0.32
Original Face:		Base	5,110,000.000	101.163500	3,789,354.50	100.868150	3,778,291.34	-11,063.16	0.32
38380KE27	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 22 JA					3.000000	20 Jan 2044		
		Local	4,130,561.400	99.246987	4,099,457.73	101.670790	4,199,574.41	100,116.68	0.35
Original Face:		Base	5,000,000.000	99.246987	4,099,457.73	101.670790	4,199,574.41	100,116.68	0.35
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
		Local	3,676,085.700	100.085203	3,679,217.85	101.511327	3,731,643.38	52,425.53	0.31
Original Face:		Base	5,000,000.000	100.085203	3,679,217.85	101.511327	3,731,643.38	52,425.53	0.31

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38380TQW9	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 173 CA					3.000000	20 Nov 2044		
		Local	2,229,686.130	101.497999	2,263,086.81	102.164150	2,277,939.88	14,853.07	0.19
Original Face:		Base	3,000,000.000	101.497999	2,263,086.81	102.164150	2,277,939.88	14,853.07	0.19
38381VHY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 52 HD					3.000000	20 Mar 2049		
		Local	9,296,657.600	100.000000	9,296,657.60	101.538750	9,439,709.92	143,052.32	0.79
Original Face:		Base	10,000,000.000	100.000000	9,296,657.60	101.538750	9,439,709.92	143,052.32	0.79
62889CAA7	NCUA GUARANTEED NOTES NGN 2011 R2 1A					2.628500	06 Feb 2020		
		Local	759,571.080	104.714121	795,378.18	100.000030	759,571.31	-35,806.87	0.06
Original Face:		Base	4,000,000.000	104.714121	795,378.18	100.000030	759,571.31	-35,806.87	0.06
6903533N5	OVERSEAS PRIVATE INV COR US GOVT GUAR 03/30 VAR					2.200000	15 Mar 2030		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.10
Original Face:		Base	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.10
6903534Q7	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/19 0.00000						15 Nov 2019		
		Local	1,026,141.560	102.409543	1,050,866.88	102.520000	1,052,000.33	1,133.45	0.09
		Base		102.409543	1,050,866.88	102.520000	1,052,000.33	1,133.45	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	103.581000	7,250,670.00	250,670.00	0.61
Original Face:		Base	7,000,000.000	100.000000	7,000,000.00	103.581000	7,250,670.00	250,670.00	0.61
6903536U6	OVERSEAS PRIVATE INV COR US GOVT GUAR 07/20 0.00000						23 Jul 2020		
		Local	5,800,000.000	100.247285	5,814,342.54	100.356000	5,820,648.00	6,305.46	0.49
		Base		100.247285	5,814,342.54	100.356000	5,820,648.00	6,305.46	0.49
690353L54	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000						26 Jan 2021		
		Local	1,200,000.000	106.213468	1,274,561.61	105.640000	1,267,680.00	-6,881.61	0.11
		Base		106.213468	1,274,561.61	105.640000	1,267,680.00	-6,881.61	0.11
690353U70	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/20 0.00000						13 Nov 2020		
		Local	2,050,000.000	103.809268	2,128,090.00	104.645394	2,145,230.58	17,140.58	0.18
		Base		103.809268	2,128,090.00	104.645394	2,145,230.58	17,140.58	0.18
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1					5.320000	01 Apr 2027		
		Local	3,058,055.440	107.668598	3,292,565.41	106.921960	3,269,732.81	-22,832.60	0.27
Original Face:		Base	28,600,000.000	107.668598	3,292,565.41	106.921960	3,269,732.81	-22,832.60	0.27

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
83164LLC3	SBA POOL 509323 SBA 09/22 VARIABLE					5.075000	25 Sep 2022		
		Local	182,448.450	102.483688	186,979.90	99.991924	182,433.72	-4,546.18	0.02
Original Face:		Base	2,348,960.000	102.483688	186,979.90	99.991924	182,433.72	-4,546.18	0.02
83164LLM1	SBA POOL 509332 SBA 08/24 VARIABLE					4.825000	25 Aug 2024		
		Local	770,290.190	103.420852	796,640.68	101.410060	781,151.74	-15,488.94	0.07
Original Face:		Base	4,240,960.000	103.420852	796,640.68	101.410060	781,151.74	-15,488.94	0.07
83164LLS8	SBA POOL 509337 SBA 02/24 VARIABLE					5.075000	25 Feb 2024		
		Local	1,385,777.200	103.559102	1,435,098.43	101.522310	1,406,873.02	-28,225.41	0.12
Original Face:		Base	6,113,646.000	103.559102	1,435,098.43	101.522310	1,406,873.02	-28,225.41	0.12
83164LLT6	SBA POOL 509338 SBA 07/24 VARIABLE					6.325000	25 Jul 2024		
		Local	841,088.920	105.948332	891,119.68	104.440613	878,438.42	-12,681.26	0.07
Original Face:		Base	4,650,545.000	105.948332	891,119.68	104.440613	878,438.42	-12,681.26	0.07
83165ABF0	SBA POOL 521638 SBA 08/19 VARIABLE					6.631000	25 Aug 2019		
		Local	0.000	0.000000	-665.90	0.000000	0.00	665.90	0.00
		Base		0.000000	665.90	0.000000	0.00	-665.90	0.00
83165ALC6	SBA POOL 521923 SBA 11/24 VARIABLE					6.458000	25 Nov 2024		
		Local	2,677,593.920	106.566392	2,853,415.24	104.257390	2,791,589.54	-61,825.70	0.23
Original Face:		Base	12,180,140.000	106.566392	2,853,415.24	104.257390	2,791,589.54	-61,825.70	0.23
83165ALV4	SBA POOL 521940 SBA 01/25 VARIABLE					6.283000	25 Jan 2025		
		Local	3,130,162.030	106.396287	3,330,376.19	104.498645	3,270,976.91	-59,399.28	0.27
Original Face:		Base	10,243,765.000	106.396287	3,330,376.19	104.498645	3,270,976.91	-59,399.28	0.27
83165AW91	SBA POOL 522272 SBA 01/29 VARIABLE					6.806000	25 Jan 2029		
		Local	2,675,300.350	110.668631	2,960,718.26	108.658371	2,906,937.78	-53,780.48	0.24
Original Face:		Base	5,000,000.000	110.668631	2,960,718.26	108.658371	2,906,937.78	-53,780.48	0.24
912796RT8	TREASURY BILL 01/20 0.00000					0.010000	02 Jan 2020		
		Local	20,000,000.000	99.135583	19,827,116.67	99.376667	19,875,333.40	48,216.73	1.67
		Base		99.135583	19,827,116.67	99.376667	19,875,333.40	48,216.73	1.67
9128284Q0	US TREASURY N/B 05/20 2.5					2.500000	31 May 2020		
		Local	20,000,000.000	99.968591	19,993,718.22	100.468750	20,093,750.00	100,031.78	1.69
		Base		99.968591	19,993,718.22	100.468750	20,093,750.00	100,031.78	1.69

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9128284Y3	US TREASURY N/B 08/20 2.625					2.625000	31 Aug 2020		
		80,000,000.000	Local	99.865504	79,892,403.43	100.800782	80,640,625.60	748,222.17	6.77
			Base	99.865504	79,892,403.43	100.800782	80,640,625.60	748,222.17	6.77
9128285G1	US TREASURY N/B 10/20 2.875					2.875000	31 Oct 2020		
		10,000,000.000	Local	100.144701	10,014,470.11	101.292969	10,129,296.90	114,826.79	0.85
			Base	100.144701	10,014,470.11	101.292969	10,129,296.90	114,826.79	0.85
9128285Q9	US TREASURY N/B 11/20 2.75					2.750000	30 Nov 2020		
		40,000,000.000	Local	100.974646	40,389,858.49	101.277344	40,510,937.60	121,079.11	3.40
			Base	100.974646	40,389,858.49	101.277344	40,510,937.60	121,079.11	3.40
9128285X4	US TREASURY N/B 01/21 2.5					2.500000	31 Jan 2021		
		20,000,000.000	Local	99.994268	19,998,853.58	101.144531	20,228,906.20	230,052.62	1.70
			Base	99.994268	19,998,853.58	101.144531	20,228,906.20	230,052.62	1.70
9128286V7	US TREASURY N/B 05/21 2.125					2.125000	31 May 2021		
		20,000,000.000	Local	101.013771	20,202,754.24	100.933594	20,186,718.80	-16,035.44	1.69
			Base	101.013771	20,202,754.24	100.933594	20,186,718.80	-16,035.44	1.69
9128287F1	US TREASURY N/B 07/21 1.75					1.750000	31 Jul 2021		
		30,000,000.000	Local	100.056312	30,016,893.45	100.410156	30,123,046.80	106,153.35	2.53
			Base	100.056312	30,016,893.45	100.410156	30,123,046.80	106,153.35	2.53
912828B58	US TREASURY N/B 01/21 2.125					2.125000	31 Jan 2021		
		5,000,000.000	Local	101.006079	5,050,303.97	100.640625	5,032,031.25	-18,272.72	0.42
			Base	101.006079	5,050,303.97	100.640625	5,032,031.25	-18,272.72	0.42
912828P87	US TREASURY N/B 02/21 1.125					1.125000	28 Feb 2021		
		5,000,000.000	Local	99.727552	4,986,377.59	99.242188	4,962,109.40	-24,268.19	0.42
			Base	99.727552	4,986,377.59	99.242188	4,962,109.40	-24,268.19	0.42
912828R93	US TREASURY N/B 06/18 0.625					0.625000	30 Jun 2018		
		0.000	Local	0.000000	46,101.80	0.000000	0.00	-46,101.80	0.00
			Base	0.000000	46,101.80	0.000000	0.00	-46,101.80	0.00
912828S27	US TREASURY N/B 06/21 1.125					1.125000	30 Jun 2021		
		20,000,000.000	Local	99.209398	19,841,879.66	99.203125	19,840,625.00	-1,254.66	1.66
			Base	99.209398	19,841,879.66	99.203125	19,840,625.00	-1,254.66	1.66

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Holdings

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

As of: *August 31, 2019* *View Date:* *September 10, 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
912828TR1	US TREASURY N/B 09/19 1				1.000000	30 Sep 2019		
	10,000,000.000	Local	99.999820	9,999,981.98	99.921275	9,992,127.50	-7,854.48	0.84
		Base	99.999820	9,999,981.98	99.921275	9,992,127.50	-7,854.48	0.84
912828VK3	US TREASURY N/B 06/18 1.375				1.375000	30 Jun 2018		
	0.000	Local	0.000000	3,127.38	0.000000	0.00	-3,127.38	0.00
		Base	0.000000	3,127.38	0.000000	0.00	-3,127.38	0.00
912828VP2	US TREASURY N/B 07/20 2				2.000000	31 Jul 2020		
	5,000,000.000	Local	100.595618	5,029,780.92	100.164062	5,008,203.10	-21,577.82	0.42
		Base	100.595618	5,029,780.92	100.164062	5,008,203.10	-21,577.82	0.42
912828XG0	US TREASURY N/B 06/22 2.125				2.125000	30 Jun 2022		
	5,000,000.000	Local	100.575453	5,028,772.63	101.929688	5,096,484.40	67,711.77	0.43
		Base	100.575453	5,028,772.63	101.929688	5,096,484.40	67,711.77	0.43
912828XH8	US TREASURY N/B 06/20 1.625				1.625000	30 Jun 2020		
	20,000,000.000	Local	99.692328	19,938,465.68	99.828125	19,965,625.00	27,159.32	1.68
		Base	99.692328	19,938,465.68	99.828125	19,965,625.00	27,159.32	1.68
912828XV7	US TREASURY N/B 06/19 1.25				1.250000	30 Jun 2019		
	0.000	Local	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base	0.000000	-0.03	0.000000	0.00	0.03	0.00
912828XY1	US TREASURY N/B 06/20 2.5				2.500000	30 Jun 2020		
	25,000,000.000	Local	99.915339	24,978,834.75	100.550781	25,137,695.25	158,860.50	2.11
		Base	99.915339	24,978,834.75	100.550781	25,137,695.25	158,860.50	2.11
912828Y46	US TREASURY N/B 07/20 2.625				2.625000	31 Jul 2020		
	20,000,000.000	Local	99.845472	19,969,094.36	100.710938	20,142,187.60	173,093.24	1.69
		Base	99.845472	19,969,094.36	100.710938	20,142,187.60	173,093.24	1.69
US DOLLAR Total								
	643,453,751.430	Local		645,497,046.16		647,435,297.28	1,938,251.12	54.32
Original Face:	814,698,364.000	Base		645,498,377.96		647,435,297.28	1,936,919.32	54.32
FIXED INCOME Total								
	643,453,751.430	Base		645,498,377.96		647,435,297.28	1,936,919.32	54.32

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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

Original Face: 814,698,364.000

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

Holdings

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

As of: *August 31, 2019* *View Date:* *September 10, 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									
		1,188,911,344.790	Base		1,189,667,653.23		1,191,781,697.04	2,114,043.81	100.00
Original Face:		814,698,364.000							

& 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								
			-162,912.270	Local	1.000000	-162,912.27	1.000000	-162,912.27	0.00	0.01
				Base	1.000000	-162,912.27	1.000000	-162,912.27	0.00	0.01
US DOLLAR Total									
			-162,912.270	Local		-162,912.27		-162,912.27	0.00	0.01
				Base		-162,912.27		-162,912.27	0.00	0.01
CASH Total									
			-162,912.270	Base		-162,912.27		-162,912.27	0.00	0.01
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
02665KXN2	AMERICAN HONDA FINAN					2.160000	22 Oct 2019		
			25,000,000.000	Local	99.694000	24,923,500.00	99.694000	24,923,500.00	0.00	0.98
				Base	99.694000	24,923,500.00	99.694000	24,923,500.00	0.00	0.98
0347M3W34	ANGLESEA FDG PLC and ANG					2.260000	03 Sep 2019		
			20,000,000.000	Local	99.987444	19,997,488.89	99.987444	19,997,488.89	0.00	0.78
				Base	99.987444	19,997,488.89	99.987444	19,997,488.89	0.00	0.78
03785EY57	APPLE INC					2.110000	05 Nov 2019		
			20,000,000.000	Local	99.619028	19,923,805.55	99.619028	19,923,805.55	0.00	0.78
				Base	99.619028	19,923,805.55	99.619028	19,923,805.55	0.00	0.78
04821UX23	ATLANTIC ASSET SECUR					2.270000	02 Oct 2019		
			25,000,000.000	Local	99.804528	24,951,131.94	99.804528	24,951,131.94	0.00	0.98
				Base	99.804528	24,951,131.94	99.804528	24,951,131.94	0.00	0.98
06370RZL6	BANK OF MONTREAL-					2.409750	01 May 2020		
			10,000,000.000	Local	100.000000	10,000,000.00	99.978000	9,997,800.00	-2,200.00	0.39
				Base	100.000000	10,000,000.00	99.978000	9,997,800.00	-2,200.00	0.39

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06370RZZ5	BANK OF MONTREAL-					2.350000	08 May 2020		
		Local	15,000,000.000	100.000000	15,000,000.00	100.043000	15,006,450.00	6,450.00	0.59
		Base		100.000000	15,000,000.00	100.043000	15,006,450.00	6,450.00	0.59
07644CFT2	BEDFORD ROW FDG CORP					2.394130	03 Feb 2020		
		Local	15,000,000.000	100.000000	15,000,000.00	99.992000	14,998,800.00	-1,200.00	0.59
		Base		100.000000	15,000,000.00	99.992000	14,998,800.00	-1,200.00	0.59
13606BWJ1	CANADIAN IMPERIAL BK					2.487000	08 May 2020		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.78
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.78
138994009	CANTOR FITZGERALD REPO REPO					2.200000	03 Sep 2019		
		Local	150,000,000.000	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	5.87
		Base		100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	5.87
138994009	CANTOR FITZGERALD REPO REPO					2.350000	10 Sep 2019		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.98
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.98
16677KWP4	CHEVRON CORP					2.140000	23 Sep 2019		
		Local	15,000,000.000	99.869222	14,980,383.33	99.869222	14,980,383.33	0.00	0.59
		Base		99.869222	14,980,383.33	99.869222	14,980,383.33	0.00	0.59
16677KXB4	CHEVRON CORP					2.140000	11 Oct 2019		
		Local	20,000,000.000	99.762222	19,952,444.45	99.762222	19,952,444.45	0.00	0.78
		Base		99.762222	19,952,444.45	99.762222	19,952,444.45	0.00	0.78
19121AAD3	COCA-COLA COMPANY					2.000000	13 Jan 2020		
		Local	20,000,000.000	99.255556	19,851,111.11	99.252000	19,850,400.00	-711.11	0.78
		Base		99.255556	19,851,111.11	99.252000	19,850,400.00	-711.11	0.78
19416FWW0	COLGATE PALMOLIVE CO					2.150000	30 Sep 2019		
		Local	25,000,000.000	99.826806	24,956,701.39	99.826806	24,956,701.39	0.00	0.98
		Base		99.826806	24,956,701.39	99.826806	24,956,701.39	0.00	0.98
22845ALH1	CROWN POINT CAP CO.					2.358500	06 Apr 2020		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.98
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.98

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
2284K1YT4	CROWN POINT CAP CO.					2.150000	27 Nov 2019		
		10,000,000.000	Local	99.480417	9,948,041.67	99.480417	9,948,041.67	0.00	0.39
			Base	99.480417	9,948,041.67	99.480417	9,948,041.67	0.00	0.39
233851CX0	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 05/20 VAR					2.816750	05 May 2020		
		7,000,000.000	Local	100.000000	7,000,000.00	100.133549	7,009,348.43	9,348.43	0.27
			Base	100.000000	7,000,000.00	100.133549	7,009,348.43	9,348.43	0.27
2546R2AH9	WALT DISNEY CO					1.970000	17 Jan 2020		
		20,000,000.000	Local	99.244833	19,848,966.66	99.244833	19,848,966.66	0.00	0.78
			Base	99.244833	19,848,966.66	99.244833	19,848,966.66	0.00	0.78
2546R3WS9	DISNEY (WALT) CO THE					2.220000	26 Sep 2019		
		50,000,000.000	Local	99.845833	49,922,916.67	99.845833	49,922,916.67	0.00	1.95
			Base	99.845833	49,922,916.67	99.845833	49,922,916.67	0.00	1.95
37829ABD9	GLENCOVE FDG DAC/LLC					2.227130	03 Apr 2020		
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.98
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.98
45779QW36	INSTITUTIONAL SECURED					2.270000	03 Sep 2019		
		25,000,000.000	Local	99.987389	24,996,847.22	99.987389	24,996,847.22	0.00	0.98
			Base	99.987389	24,996,847.22	99.987389	24,996,847.22	0.00	0.98
45779QWK8	INSTITUTIONAL SECURED					2.270000	19 Sep 2019		
		25,000,000.000	Local	99.886500	24,971,625.00	99.886500	24,971,625.00	0.00	0.98
			Base	99.886500	24,971,625.00	99.886500	24,971,625.00	0.00	0.98
45826FWT6	INTEL CORPORATION					2.200000	27 Sep 2019		
		25,000,000.000	Local	99.841111	24,960,277.78	99.841111	24,960,277.78	0.00	0.98
			Base	99.841111	24,960,277.78	99.841111	24,960,277.78	0.00	0.98
48803MNU9	KELLS FDG LLC					2.230000	06 Nov 2019		
		20,000,000.000	Local	99.591167	19,918,233.34	99.591167	19,918,233.34	0.00	0.78
			Base	99.591167	19,918,233.34	99.591167	19,918,233.34	0.00	0.78
64105HX15	NESTLE CAP CORP					2.170000	01 Oct 2019		
		25,000,000.000	Local	99.819167	24,954,791.67	99.819167	24,954,791.67	0.00	0.98
			Base	99.819167	24,954,791.67	99.819167	24,954,791.67	0.00	0.98

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66844DZJ4	NORTHWESTERN UNIVERS					2.030000	18 Dec 2019		
		Local	10,000,000.000	99.391000	9,939,100.00	99.391000	9,939,100.00	0.00	0.39
		Base		99.391000	9,939,100.00	99.391000	9,939,100.00	0.00	0.39
66844DZK1	NORTHWESTERN UNIVERS					2.030000	19 Dec 2019		
		Local	15,500,000.000	99.385361	15,404,730.97	99.385361	15,404,730.97	0.00	0.60
		Base		99.385361	15,404,730.97	99.385361	15,404,730.97	0.00	0.60
71708FXF4	PFIZER INC					2.170000	15 Oct 2019		
		Local	20,000,000.000	99.734778	19,946,955.55	99.734778	19,946,955.55	0.00	0.78
		Base		99.734778	19,946,955.55	99.734778	19,946,955.55	0.00	0.78
71708FXF4	PFIZER INC					2.180000	15 Oct 2019		
		Local	25,000,000.000	99.733556	24,933,388.89	99.733556	24,933,388.89	0.00	0.98
		Base		99.733556	24,933,388.89	99.733556	24,933,388.89	0.00	0.98
8010M3WD8	SANOFI					2.250000	13 Sep 2019		
		Local	40,000,000.000	99.925000	39,970,000.00	99.925000	39,970,000.00	0.00	1.56
		Base		99.925000	39,970,000.00	99.925000	39,970,000.00	0.00	1.56
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP					2.220000	03 Sep 2019		
		Local	50,000,000.000	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.96
		Base		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.96
912796RM3	TREASURY BILL 11/19 0.00000					2.460000	07 Nov 2019		
		Local	25,000,000.000	99.542167	24,885,541.67	99.542167	24,885,541.67	0.00	0.97
		Base		99.542167	24,885,541.67	99.542167	24,885,541.67	0.00	0.97
912796RT8	TREASURY BILL 01/20 0.00000					2.438500	02 Jan 2020		
		Local	30,000,000.000	99.166846	29,750,053.75	99.376667	29,813,000.10	62,946.35	1.17
		Base		99.166846	29,750,053.75	99.376667	29,813,000.10	62,946.35	1.17
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					2.090000	03 Sep 2019		
		Local	21,681,945.380	100.000000	21,681,945.38	100.000000	21,681,945.38	0.00	0.85
		Base		100.000000	21,681,945.38	100.000000	21,681,945.38	0.00	0.85
926NKW009	AMHERST PIERPONT 04/15 VAR					2.180000	03 Sep 2019		
		Local	275,000,000.000	100.000000	275,000,000.00	100.000000	275,000,000.00	0.00	10.76
		Base		100.000000	275,000,000.00	100.000000	275,000,000.00	0.00	10.76

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979QHR003	SOUTH STREET REPO				2.000000	03 Sep 2019		
	60,000,000.000	Local	100.000000	60,000,000.00	100.000000	60,000,000.00	0.00	2.35
		Base	100.000000	60,000,000.00	100.000000	60,000,000.00	0.00	2.35
979QHR003	SOUTH STREET REPO				2.270000	03 Sep 2019		
	211,398,332.910	Local	100.000000	211,398,332.91	100.000000	211,398,332.91	0.00	8.27
		Base	100.000000	211,398,332.91	100.000000	211,398,332.91	0.00	8.27
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR				2.130000	03 Sep 2019		
	59,194,852.310	Local	100.000000	59,194,852.31	100.000000	59,194,852.31	0.00	2.32
		Base	100.000000	59,194,852.31	100.000000	59,194,852.31	0.00	2.32
US DOLLAR Total								
	1,504,775,130.600	Local		1,503,163,168.10		1,503,237,801.77	74,633.67	58.81
		Base		1,503,163,168.10		1,503,237,801.77	74,633.67	58.81
CASH EQUIVALENT Total								
	1,504,775,130.600	Base		1,503,163,168.10		1,503,237,801.77	74,633.67	58.81
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
023135AW6	AMAZON.COM INC SR UNSECURED 02/23 2.4				2.400000	22 Feb 2023		
	5,000,000.000	Local	98.852845	4,942,642.25	101.809968	5,090,498.40	147,856.15	0.20
		Base	98.852845	4,942,642.25	101.809968	5,090,498.40	147,856.15	0.20
025816BY4	AMERICAN EXPRESS CO SR UNSECURED 11/21 3.7				3.700000	05 Nov 2021		
	5,000,000.000	Local	99.984007	4,999,200.36	103.474925	5,173,746.25	174,545.89	0.20
		Base	99.984007	4,999,200.36	103.474925	5,173,746.25	174,545.89	0.20
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR				2.886750	05 Nov 2021		
	2,000,000.000	Local	100.000000	2,000,000.00	100.537995	2,010,759.90	10,759.90	0.08
		Base	100.000000	2,000,000.00	100.537995	2,010,759.90	10,759.90	0.08
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75				2.750000	20 May 2022		
	8,000,000.000	Local	99.891387	7,991,310.95	101.938885	8,155,110.80	163,799.85	0.32
		Base	99.891387	7,991,310.95	101.938885	8,155,110.80	163,799.85	0.32

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025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
		Local	10,000,000.000	99.683816	9,968,381.61	101.929424	10,192,942.40	224,560.79	0.40
		Base		99.683816	9,968,381.61	101.929424	10,192,942.40	224,560.79	0.40
02587AAN4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 2 A					2.670000	15 Nov 2024		
		Local	4,500,000.000	99.994501	4,499,752.56	102.514590	4,613,156.55	113,403.99	0.18
Original Face:		Base	4,500,000.000	99.994501	4,499,752.56	102.514590	4,613,156.55	113,403.99	0.18
02588QAB4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 1 A					2.870000	15 Oct 2024		
		Local	3,000,000.000	99.984752	2,999,542.55	103.063850	3,091,915.50	92,372.95	0.12
Original Face:		Base	3,000,000.000	99.984752	2,999,542.55	103.063850	3,091,915.50	92,372.95	0.12
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	100.120426	5,006,021.30	6,021.30	0.20
		Base		100.000000	5,000,000.00	100.120426	5,006,021.30	6,021.30	0.20
02665WCS8	AMERICAN HONDA FINANCE SR UNSECURED 01/21 3.15					3.150000	08 Jan 2021		
		Local	5,000,000.000	99.959662	4,997,983.08	101.493555	5,074,677.75	76,694.67	0.20
		Base		99.959662	4,997,983.08	101.493555	5,074,677.75	76,694.67	0.20
037833CC2	APPLE INC SR UNSECURED 08/21 1.55					1.550000	04 Aug 2021		
		Local	10,000,000.000	99.529795	9,952,979.48	99.505776	9,950,577.60	-2,401.88	0.39
		Base		99.529795	9,952,979.48	99.505776	9,950,577.60	-2,401.88	0.39
06048WB82	BANK OF AMERICA CORP SR UNSECURED 08/24 VAR					2.400000	23 Aug 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	99.751123	9,975,112.30	-24,887.70	0.39
		Base		100.000000	10,000,000.00	99.751123	9,975,112.30	-24,887.70	0.39
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	101.723000	10,172,300.00	172,300.00	0.40
		Base		100.000000	10,000,000.00	101.723000	10,172,300.00	172,300.00	0.40
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	100.592420	8,047,393.60	47,393.60	0.31
		Base		100.000000	8,000,000.00	100.592420	8,047,393.60	47,393.60	0.31
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	100.732930	10,073,293.00	73,293.00	0.39
		Base		100.000000	10,000,000.00	100.732930	10,073,293.00	73,293.00	0.39

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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	98.915248	9,891,524.80	-108,475.20	0.39
		Base		100.000000	10,000,000.00	98.915248	9,891,524.80	-108,475.20	0.39
06367TYL8	BANK OF MONTREAL SR UNSECURED 06/20 2.1					2.100000	15 Jun 2020		
		Local	10,000,000.000	99.241451	9,924,145.05	100.080245	10,008,024.50	83,879.45	0.39
		Base		99.241451	9,924,145.05	100.080245	10,008,024.50	83,879.45	0.39
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.500000	28 Apr 2023		
		Local	7,000,000.000	99.920222	6,994,415.54	105.413128	7,378,918.96	384,503.42	0.29
		Base		99.920222	6,994,415.54	105.413128	7,378,918.96	384,503.42	0.29
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR					2.753380	15 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.109198	10,010,919.80	10,919.80	0.39
		Base		100.000000	10,000,000.00	100.109198	10,010,919.80	10,919.80	0.39
097023CG8	BOEING CO SR UNSECURED 05/22 2.7					2.700000	01 May 2022		
		Local	5,000,000.000	99.842721	4,992,136.03	101.917952	5,095,897.60	103,761.57	0.20
		Base		99.842721	4,992,136.03	101.917952	5,095,897.60	103,761.57	0.20
110122BY3	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 05/22 2.6					2.600000	16 May 2022		
		Local	5,000,000.000	99.757507	4,987,875.36	101.878503	5,093,925.15	106,049.79	0.20
		Base		99.757507	4,987,875.36	101.878503	5,093,925.15	106,049.79	0.20
126650DE7	CVS HEALTH CORP SR UNSECURED 08/24 2.625					2.625000	15 Aug 2024		
		Local	2,000,000.000	99.489875	1,989,797.49	100.699099	2,013,981.98	24,184.49	0.08
		Base		99.489875	1,989,797.49	100.699099	2,013,981.98	24,184.49	0.08
14040HBR5	CAPITAL ONE FINANCIAL CO SR UNSECURED 10/20 2.4					2.400000	30 Oct 2020		
		Local	13,226,000.000	99.167867	13,115,942.04	100.280778	13,263,135.70	147,193.66	0.52
		Base		99.167867	13,115,942.04	100.280778	13,263,135.70	147,193.66	0.52
14040HBY0	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/21 3.45					3.450000	30 Apr 2021		
		Local	15,000,000.000	99.952789	14,992,918.29	102.104037	15,315,605.55	322,687.26	0.60
		Base		99.952789	14,992,918.29	102.104037	15,315,605.55	322,687.26	0.60
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR					3.007000	08 Aug 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	99.993361	9,999,336.10	-663.90	0.39
		Base		100.000000	10,000,000.00	99.993361	9,999,336.10	-663.90	0.39

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14313YAC2	CARMAX AUTO OWNER TRUST CARMX 2016 1 A3					1.610000	16 Nov 2020		
		Local	75,014.030	99.993841	75,009.41	99.975400	74,995.58	-13.83	0.00
Original Face:		Base	4,000,000.000	99.993841	75,009.41	99.975400	74,995.58	-13.83	0.00
14315EAB6	CARMAX AUTO OWNER TRUST CARMX 2018 4 A2A					3.110000	15 Feb 2022		
		Local	5,249,842.720	99.999358	5,249,809.02	100.527090	5,277,514.12	27,705.10	0.21
Original Face:		Base	6,500,000.000	99.999358	5,249,809.02	100.527090	5,277,514.12	27,705.10	0.21
14316LAA1	CARMAX AUTO OWNER TRUST CARMX 2019 2 A1					2.604480	15 Apr 2020		
		Local	2,969,205.580	100.000000	2,969,205.58	100.038050	2,970,335.36	1,129.78	0.12
Original Face:		Base	7,000,000.000	100.000000	2,969,205.58	100.038050	2,970,335.36	1,129.78	0.12
161571HN7	CHASE ISSUANCE TRUST CHAIT 2018 A1 A1					2.395130	17 Apr 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.128090	10,012,809.00	12,809.00	0.39
Original Face:		Base	10,000,000.000	100.000000	10,000,000.00	100.128090	10,012,809.00	12,809.00	0.39
17275RAH5	CISCO SYSTEMS INC SR UNSECURED 01/20 4.45					4.450000	15 Jan 2020		
		Local	4,970,000.000	100.800800	5,009,799.76	100.846573	5,012,074.68	2,274.92	0.20
		Base		100.800800	5,009,799.76	100.846573	5,012,074.68	2,274.92	0.20
17298CGH5	CITIGROUP INC SR UNSECURED 11/21 VAR					3.200000	15 Nov 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	102.646177	10,264,617.70	264,617.70	0.40
		Base		100.000000	10,000,000.00	102.646177	10,264,617.70	264,617.70	0.40
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	99.391919	9,939,191.90	-60,808.10	0.39
		Base		100.000000	10,000,000.00	99.391919	9,939,191.90	-60,808.10	0.39
17327TSA5	CITIGROUP GLOBAL MARKETS SR UNSECURED 07/24 VAR					2.500000	31 Jul 2024		
		Local	15,000,000.000	100.000000	15,000,000.00	100.231390	15,034,708.50	34,708.50	0.59
		Base		100.000000	15,000,000.00	100.231390	15,034,708.50	34,708.50	0.59
191216AR1	COCA COLA CO/THE SR UNSECURED 11/20 3.15					3.150000	15 Nov 2020		
		Local	2,000,000.000	100.271425	2,005,428.49	101.568067	2,031,361.34	25,932.85	0.08
		Base		100.271425	2,005,428.49	101.568067	2,031,361.34	25,932.85	0.08
24704BAA2	DELL EQUIPMENT FINANCE TRUST DEFT 2019 1 A1 144A					2.647710	22 Apr 2020		
		Local	2,864,552.690	100.000000	2,864,552.69	100.058730	2,866,235.04	1,682.35	0.11
Original Face:		Base	6,000,000.000	100.000000	2,864,552.69	100.058730	2,866,235.04	1,682.35	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
254683CG8	DISCOVER CARD EXECUTION NOTE T DCENT 2018 A4 A4					3.110000	16 Jan 2024		
		Local	18,000,000.000	99.978245	17,996,084.06	102.569210	18,462,457.80	466,373.74	0.72
Original Face:		Base	18,000,000.000	99.978245	17,996,084.06	102.569210	18,462,457.80	466,373.74	0.72
254683CK9	DISCOVER CARD EXECUTION NOTE T DCENT 2019 A1 A1					3.040000	15 Jul 2024		
		Local	4,000,000.000	99.998106	3,999,924.23	103.161830	4,126,473.20	126,548.97	0.16
Original Face:		Base	4,000,000.000	99.998106	3,999,924.23	103.161830	4,126,473.20	126,548.97	0.16
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.800000	07 Feb 2020		
		Local	6,100,000.000	99.900056	6,093,903.39	99.829929	6,089,625.67	-4,277.72	0.24
		Base		99.900056	6,093,903.39	99.829929	6,089,625.67	-4,277.72	0.24
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	100.191515	10,019,151.50	19,151.50	0.39
		Base		100.000000	10,000,000.00	100.191515	10,019,151.50	19,151.50	0.39
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	100.164977	5,008,248.85	8,248.85	0.20
		Base		100.000000	5,000,000.00	100.164977	5,008,248.85	8,248.85	0.20
3130AGKE4	FEDERAL HOME LOAN BANK BONDS 08/20 VAR					2.160000	25 Aug 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.004631	3,000,138.93	138.93	0.12
		Base		100.000000	3,000,000.00	100.004631	3,000,138.93	138.93	0.12
3130AGXL4	FEDERAL HOME LOAN BANK BONDS 08/21 2.05					2.050000	26 Aug 2021		
		Local	20,000,000.000	100.000000	20,000,000.00	100.011375	20,002,275.00	2,275.00	0.78
		Base		100.000000	20,000,000.00	100.011375	20,002,275.00	2,275.00	0.78
3130AGYJ8	FEDERAL HOME LOAN BANK BONDS 08/22 2					2.000000	26 Aug 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	99.983236	9,998,323.60	-1,676.40	0.39
		Base		100.000000	10,000,000.00	99.983236	9,998,323.60	-1,676.40	0.39
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.500000	01 Mar 2042		
		Local	4,576,701.810	104.826359	4,797,589.87	105.176773	4,813,627.27	16,037.40	0.19
Original Face:		Base	11,354,753.000	104.826359	4,797,589.87	105.176773	4,813,627.27	16,037.40	0.19
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
		Local	1,888,745.020	104.732265	1,978,125.44	104.652221	1,976,613.61	-1,511.83	0.08
Original Face:		Base	5,677,376.000	104.732265	1,978,125.44	104.652221	1,976,613.61	-1,511.83	0.08

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3132X0EY3	FARMER MAC UNSECURED 02/20 VAR					2.323750	19 Feb 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.159432	10,015,943.20	15,943.20	0.39
		Base		100.000000	10,000,000.00	100.159432	10,015,943.20	15,943.20	0.39
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					2.510000	22 Jan 2021		
		Local	20,000,000.000	99.994428	19,998,885.60	100.372120	20,074,424.00	75,538.40	0.79
		Base		99.994428	19,998,885.60	100.372120	20,074,424.00	75,538.40	0.79
3133EJDG1	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR					2.238630	21 Feb 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	99.361477	9,936,147.70	-63,852.30	0.39
		Base		100.000000	10,000,000.00	99.361477	9,936,147.70	-63,852.30	0.39
3133EKTT3	FEDERAL FARM CREDIT BANK BONDS 07/24 2.23					2.230000	08 Jul 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	100.347419	10,034,741.90	34,741.90	0.39
		Base		100.000000	10,000,000.00	100.347419	10,034,741.90	34,741.90	0.39
3133EKWZ5	FEDERAL FARM CREDIT BANK BONDS 07/23 2.2					2.200000	24 Jul 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.361542	10,036,154.20	36,154.20	0.39
		Base		100.000000	10,000,000.00	100.361542	10,036,154.20	36,154.20	0.39
3133EKYM2	FEDERAL FARM CREDIT BANK BONDS 08/22 2.2					2.200000	08 Aug 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.004661	5,000,233.05	233.05	0.20
		Base		100.000000	5,000,000.00	100.004661	5,000,233.05	233.05	0.20
3134GT2P7	FREDDIE MAC NOTES 08/22 1.98					1.980000	19 Aug 2022		
		Local	15,000,000.000	100.000000	15,000,000.00	99.999518	14,999,927.70	-72.30	0.59
		Base		100.000000	15,000,000.00	99.999518	14,999,927.70	-72.30	0.59
3134GTL43	FREDDIE MAC NOTES 07/24 2.375					2.375000	24 Jul 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.042923	5,002,146.15	2,146.15	0.20
		Base		100.000000	5,000,000.00	100.042923	5,002,146.15	2,146.15	0.20
3134GTYB3	FREDDIE MAC NOTES 06/24 VAR					2.250000	27 Jun 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.024317	5,001,215.85	1,215.85	0.20
		Base		100.000000	5,000,000.00	100.024317	5,001,215.85	1,215.85	0.20
313586RC5	FANNIE MAE SUBORDINATED 10/19 0.00000					0.010000	09 Oct 2019		
		Local	18,500,000.000	99.746667	18,453,133.33	99.788431	18,460,859.74	7,726.41	0.72
		Base		99.746667	18,453,133.33	99.788431	18,460,859.74	7,726.41	0.72

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3135G0V26	FANNIE MAE NOTES 07/20 VAR					2.180000	30 Jul 2020		
		5,000,000.000	Local	100.000000	5,000,000.00	100.022064	5,001,103.20	1,103.20	0.20
			Base	100.000000	5,000,000.00	100.022064	5,001,103.20	1,103.20	0.20
3135G0V67	FANNIE MAE NOTES 10/20 VAR					2.195000	30 Oct 2020		
		10,000,000.000	Local	100.000000	10,000,000.00	100.038058	10,003,805.80	3,805.80	0.39
			Base	100.000000	10,000,000.00	100.038058	10,003,805.80	3,805.80	0.39
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.500000	25 Jul 2040		
		212,738.550	Local	102.886863	218,880.02	100.354230	213,492.13	-5,387.89	0.01
Original Face:		2,838,688.000	Base	102.886863	218,880.02	100.354230	213,492.13	-5,387.89	0.01
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.250000	25 Dec 2038		
		136,734.950	Local	100.133872	136,918.00	99.823030	136,492.97	-425.03	0.01
Original Face:		5,677,376.000	Base	100.133872	136,918.00	99.823030	136,492.97	-425.03	0.01
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.000000	25 Apr 2042		
		1,470,652.720	Local	101.534664	1,493,222.30	99.373410	1,461,437.76	-31,784.54	0.06
Original Face:		5,677,376.000	Base	101.534664	1,493,222.30	99.373410	1,461,437.76	-31,784.54	0.06
3136A76N7	FANNIE MAE FNR 2012 101 B					2.000000	25 May 2039		
		2,567,829.280	Local	101.596746	2,608,831.00	99.930400	2,566,042.07	-42,788.93	0.10
Original Face:		11,275,256.000	Base	101.596746	2,608,831.00	99.930400	2,566,042.07	-42,788.93	0.10
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.000000	25 May 2040		
		1,382,823.090	Local	101.455828	1,402,954.62	99.788110	1,379,893.03	-23,061.59	0.05
Original Face:		5,677,376.000	Base	101.455828	1,402,954.62	99.788110	1,379,893.03	-23,061.59	0.05
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.750000	25 Jul 2041		
		2,845,564.780	Local	100.824076	2,869,014.39	98.682340	2,808,069.91	-60,944.48	0.11
Original Face:		6,713,909.000	Base	100.824076	2,869,014.39	98.682340	2,808,069.91	-60,944.48	0.11
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
		1,779,913.700	Local	99.727868	1,775,069.98	98.053550	1,745,268.57	-29,801.41	0.07
Original Face:		5,677,376.000	Base	99.727868	1,775,069.98	98.053550	1,745,268.57	-29,801.41	0.07
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.000000	25 Mar 2042		
		2,715,301.250	Local	101.561535	2,757,701.62	99.933220	2,713,487.97	-44,213.65	0.11
Original Face:		6,995,663.000	Base	101.561535	2,757,701.62	99.933220	2,713,487.97	-44,213.65	0.11

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3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.500000	25 Feb 2028		
		Local	1,779,913.700	100.263353	1,784,601.15	98.787080	1,758,324.77	-26,276.38	0.07
	Original Face:	Base	5,677,376.000	100.263353	1,784,601.15	98.787080	1,758,324.77	-26,276.38	0.07
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.000000	25 Dec 2042		
		Local	3,402,375.660	100.707066	3,426,432.70	99.571950	3,387,811.79	-38,620.91	0.13
	Original Face:	Base	11,354,753.000	100.707066	3,426,432.70	99.571950	3,387,811.79	-38,620.91	0.13
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.750000	25 Mar 2039		
		Local	1,221,006.120	100.413047	1,226,049.45	100.383470	1,225,688.31	-361.14	0.05
	Original Face:	Base	5,677,376.000	100.413047	1,226,049.45	100.383470	1,225,688.31	-361.14	0.05
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.500000	25 Aug 2041		
		Local	812,538.240	98.556877	800,812.31	98.547780	800,738.40	-73.91	0.03
	Original Face:	Base	2,000,000.000	98.556877	800,812.31	98.547780	800,738.40	-73.91	0.03
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
		Local	2,532,232.000	101.651541	2,574,052.86	99.788110	2,526,866.45	-47,186.41	0.10
	Original Face:	Base	8,516,065.000	101.651541	2,574,052.86	99.788110	2,526,866.45	-47,186.41	0.10
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
		Local	1,650,952.890	99.872095	1,648,841.24	98.097050	1,619,536.08	-29,305.16	0.06
	Original Face:	Base	5,677,376.000	99.872095	1,648,841.24	98.097050	1,619,536.08	-29,305.16	0.06
3136AJ2X3	FANNIE MAE FNR 2014 25 WA					1.500000	25 May 2029		
		Local	2,673,328.830	98.343037	2,629,032.76	98.659940	2,637,504.62	8,471.86	0.10
	Original Face:	Base	6,060,416.000	98.343037	2,629,032.76	98.659940	2,637,504.62	8,471.86	0.10
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	417,225.370	98.198770	409,710.18	100.672310	420,030.42	10,320.24	0.02
	Original Face:	Base	2,838,688.000	98.198770	409,710.18	100.672310	420,030.42	10,320.24	0.02
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.000000	15 Nov 2020		
		Local	12,577.650	100.669521	12,661.86	100.128200	12,593.77	-68.09	0.00
	Original Face:	Base	648,587.000	100.669521	12,661.86	100.128200	12,593.77	-68.09	0.00
3137A62S0	FREDDIE MAC FHR 3796 PE					2.000000	15 Feb 2040		
		Local	806,561.980	100.135848	807,657.68	99.488140	802,433.51	-5,224.17	0.03
	Original Face:	Base	5,946,910.000	100.135848	807,657.68	99.488140	802,433.51	-5,224.17	0.03

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3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
		Local	132,506.340	103.686427	137,391.09	104.327100	138,240.02	848.93	0.01
Original Face:		Base	500,000.000	103.686427	137,391.09	104.327100	138,240.02	848.93	0.01
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.500000	15 Nov 2040		
		Local	1,055,259.870	101.415777	1,070,200.00	100.805440	1,063,759.36	-6,440.64	0.04
Original Face:		Base	11,354,753.000	101.415777	1,070,200.00	100.805440	1,063,759.36	-6,440.64	0.04
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
		Local	556,061.510	99.385820	552,646.29	101.279770	563,177.82	10,531.53	0.02
Original Face:		Base	2,838,688.000	99.385820	552,646.29	101.279770	563,177.82	10,531.53	0.02
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	693,896.960	99.976933	693,736.90	100.033680	694,130.66	393.76	0.03
Original Face:		Base	2,838,688.000	99.976933	693,736.90	100.033680	694,130.66	393.76	0.03
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
		Local	554,463.420	99.953975	554,208.23	100.014060	554,541.38	333.15	0.02
Original Face:		Base	3,247,459.000	99.953975	554,208.23	100.014060	554,541.38	333.15	0.02
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	1,430,542.510	100.220637	1,433,698.81	102.947730	1,472,711.04	39,012.23	0.06
Original Face:		Base	5,677,376.000	100.220637	1,433,698.81	102.947730	1,472,711.04	39,012.23	0.06
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
		Local	2,568,138.460	100.375097	2,577,771.46	99.922740	2,566,154.32	-11,617.14	0.10
Original Face:		Base	8,516,065.000	100.375097	2,577,771.46	99.922740	2,566,154.32	-11,617.14	0.10
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
		Local	2,238,068.180	100.071169	2,239,661.00	98.828100	2,211,840.26	-27,820.74	0.09
Original Face:		Base	7,380,589.000	100.071169	2,239,661.00	98.828100	2,211,840.26	-27,820.74	0.09
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
		Local	2,607,330.100	101.304058	2,641,331.19	98.305770	2,563,155.93	-78,175.26	0.10
Original Face:		Base	5,677,376.000	101.304058	2,641,331.19	98.305770	2,563,155.93	-78,175.26	0.10
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
		Local	2,116,348.070	100.024565	2,116,867.96	98.807820	2,091,117.39	-25,750.57	0.08
Original Face:		Base	5,677,376.000	100.024565	2,116,867.96	98.807820	2,091,117.39	-25,750.57	0.08

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3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
		Local	5,290,870.550	100.761641	5,331,167.97	98.646080	5,219,236.40	-111,931.57	0.20
Original Face:		Base	14,193,441.000	100.761641	5,331,167.97	98.646080	5,219,236.40	-111,931.57	0.20
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
		Local	3,556,069.990	100.485036	3,573,318.20	100.619020	3,578,082.77	4,764.57	0.14
Original Face:		Base	14,193,441.000	100.485036	3,573,318.20	100.619020	3,578,082.77	4,764.57	0.14
3137B1EM0	FREDDIE MAC FHR 4191 AP					2.000000	15 Mar 2043		
		Local	1,145,724.090	99.891113	1,144,476.54	99.852030	1,144,028.76	-447.78	0.04
Original Face:		Base	3,250,000.000	99.891113	1,144,476.54	99.852030	1,144,028.76	-447.78	0.04
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.000000	15 Mar 2040		
		Local	2,119,991.640	100.538838	2,131,414.95	100.631340	2,133,376.00	1,961.05	0.08
Original Face:		Base	5,677,376.000	100.538838	2,131,414.95	100.631340	2,133,376.00	1,961.05	0.08
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
		Local	3,451,127.080	99.901868	3,447,740.43	99.039400	3,417,975.55	-29,764.88	0.13
Original Face:		Base	8,516,065.000	99.901868	3,447,740.43	99.039400	3,417,975.55	-29,764.88	0.13
3137B2CF5	FREDDIE MAC FHR 4203 DC					1.750000	15 Apr 2033		
		Local	809,919.580	97.777820	791,921.71	99.478170	805,693.18	13,771.47	0.03
Original Face:		Base	2,500,000.000	97.777820	791,921.71	99.478170	805,693.18	13,771.47	0.03
3137BUFZ6	FREDDIE MAC FHR 4646 TB					3.500000	15 Apr 2028		
		Local	3,433,171.500	102.957960	3,534,723.33	105.659650	3,627,476.99	92,753.66	0.14
Original Face:		Base	10,000,000.000	102.957960	3,534,723.33	105.659650	3,627,476.99	92,753.66	0.14
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.000000	15 Oct 2040		
		Local	3,765,827.650	101.815886	3,834,210.79	100.865190	3,798,409.21	-35,801.58	0.15
Original Face:		Base	5,000,000.000	101.815886	3,834,210.79	100.865190	3,798,409.21	-35,801.58	0.15
3137F4VC3	FREDDIE MAC FHR 4774 G					4.000000	15 Aug 2042		
		Local	7,749,240.200	102.530264	7,945,316.44	101.459630	7,862,350.43	-82,966.01	0.31
Original Face:		Base	10,000,000.000	102.530264	7,945,316.44	101.459630	7,862,350.43	-82,966.01	0.31
3137F4ZH8	FREDDIE MAC FHR 4791 GA					3.500000	15 Sep 2040		
		Local	3,673,207.750	101.086954	3,713,133.82	101.285640	3,720,431.98	7,298.16	0.15
Original Face:		Base	5,000,000.000	101.086954	3,713,133.82	101.285640	3,720,431.98	7,298.16	0.15

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3137FEVG2	FREDDIE MAC FHR 4800 TA					4.000000	15 Apr 2042		
		Local	3,848,870.850	101.835737	3,919,525.98	101.385340	3,902,190.80	-17,335.18	0.15
	Original Face:	Base	5,000,000.000	101.835737	3,919,525.98	101.385340	3,902,190.80	-17,335.18	0.15
3137FGYY5	FREDDIE MAC FHR 4819 MA					4.000000	15 Apr 2040		
		Local	4,995,019.960	101.988917	5,094,366.78	100.738170	5,031,891.70	-62,475.08	0.20
	Original Face:	Base	7,000,000.000	101.988917	5,094,366.78	100.738170	5,031,891.70	-62,475.08	0.20
3138L33G8	FNMA POOL AM3498 FN 06/20 FIXED 2.01					2.010000	01 Jun 2020		
		Local	1,000,000.000	100.504210	1,005,042.10	99.768228	997,682.28	-7,359.82	0.04
	Original Face:	Base	1,000,000.000	100.504210	1,005,042.10	99.768228	997,682.28	-7,359.82	0.04
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	3,200,009.190	102.816094	3,290,124.45	101.551059	3,249,643.22	-40,481.23	0.13
	Original Face:	Base	8,516,065.000	102.816094	3,290,124.45	101.551059	3,249,643.22	-40,481.23	0.13
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
		Local	708,610.600	101.231685	717,338.45	105.560960	748,016.15	30,677.70	0.03
	Original Face:	Base	44,567,405.000	101.231685	717,338.45	105.560960	748,016.15	30,677.70	0.03
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.500000	25 Jun 2027		
		Local	28,369.340	108.026235	30,646.33	108.289750	30,721.09	74.76	0.00
	Original Face:	Base	1,000,000.000	108.026235	30,646.33	108.289750	30,721.09	74.76	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	792,076.120	105.953246	839,230.36	114.676330	908,323.83	69,093.47	0.04
	Original Face:	Base	24,898,134.000	105.953246	839,230.36	114.676330	908,323.83	69,093.47	0.04
31398SP80	FANNIE MAE FNR 2010 135 EA					3.000000	25 Jan 2040		
		Local	580,403.770	99.200593	575,763.98	101.328520	588,114.55	12,350.57	0.02
	Original Face:	Base	5,677,376.000	99.200593	575,763.98	101.328520	588,114.55	12,350.57	0.02
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	415,677.220	105.192923	437,263.02	107.127200	445,303.37	8,040.35	0.02
	Original Face:	Base	8,516,065.000	105.192923	437,263.02	107.127200	445,303.37	8,040.35	0.02
31422BGX2	FARMER MAC NOTES 07/21 2.16					2.160000	02 Jul 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.225891	5,011,294.55	11,294.55	0.20
		Base		100.000000	5,000,000.00	100.225891	5,011,294.55	11,294.55	0.20

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31677QBP3	FIFTH THIRD BANK SR UNSECURED 07/21 VAR					2.706630	26 Jul 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	100.182233	2,003,644.66	3,644.66	0.08
		Base		100.000000	2,000,000.00	100.182233	2,003,644.66	3,644.66	0.08
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	100.018332	5,000,916.60	916.60	0.20
		Base		100.000000	5,000,000.00	100.018332	5,000,916.60	916.60	0.20
345397YP2	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/22 VAR					3.366750	03 Aug 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	98.374590	19,674,918.00	-325,082.00	0.77
		Base		100.000000	20,000,000.00	98.374590	19,674,918.00	-325,082.00	0.77
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.500000	15 Feb 2021		
		Local	12,018.800	101.396812	12,186.68	102.874696	12,364.30	177.62	0.00
Original Face:		Base	1,675,000.000	101.396812	12,186.68	102.874696	12,364.30	177.62	0.00
36256UAA6	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2019 1 A1					2.700410	20 Feb 2020		
		Local	804,664.050	100.000000	804,664.05	100.011170	804,753.93	89.88	0.03
Original Face:		Base	10,000,000.000	100.000000	804,664.05	100.011170	804,753.93	89.88	0.03
369550BF4	GENERAL DYNAMICS CORP COMPANY GUAR 05/21 VAR					2.561000	11 May 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.473812	5,023,690.60	23,690.60	0.20
		Base		100.000000	5,000,000.00	100.473812	5,023,690.60	23,690.60	0.20
370334CB8	GENERAL MILLS INC SR UNSECURED 04/21 VAR					2.862250	16 Apr 2021		
		Local	3,000,000.000	100.000000	3,000,000.00	100.055000	3,001,650.00	1,650.00	0.12
		Base		100.000000	3,000,000.00	100.055000	3,001,650.00	1,650.00	0.12
38150AD28	GOLDMAN SACHS GROUP INC SR UNSECURED 07/24 VAR					2.500000	31 Jul 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	100.023190	10,002,319.00	2,319.00	0.39
		Base		100.000000	10,000,000.00	100.023190	10,002,319.00	2,319.00	0.39
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.000000	16 Nov 2039		
		Local	70,826.250	105.544653	74,753.32	108.605890	76,921.48	2,168.16	0.00
Original Face:		Base	877,500.000	105.544653	74,753.32	108.605890	76,921.48	2,168.16	0.00
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459000	16 Jan 2040		
		Local	2,893,779.400	101.500403	2,937,197.76	99.699270	2,885,076.94	-52,120.82	0.11
Original Face:		Base	10,000,000.000	101.500403	2,937,197.76	99.699270	2,885,076.94	-52,120.82	0.11

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38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC					1.718500	16 May 2045		
		Local	2,251,200.240	98.840184	2,225,090.46	95.643610	2,153,129.18	-71,961.28	0.08
Original Face:		Base	3,000,000.000	98.840184	2,225,090.46	95.643610	2,153,129.18	-71,961.28	0.08
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
		Local	3,759,955.600	95.372944	3,585,980.35	97.247450	3,656,460.94	70,480.59	0.14
Original Face:		Base	10,000,000.000	95.372944	3,585,980.35	97.247450	3,656,460.94	70,480.59	0.14
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
		Local	3,593,314.990	102.152790	3,670,671.50	100.597130	3,614,771.75	-55,899.75	0.14
Original Face:		Base	10,493,495.000	102.152790	3,670,671.50	100.597130	3,614,771.75	-55,899.75	0.14
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	4,644,097.400	96.341604	4,474,197.94	98.246930	4,562,683.12	88,485.18	0.18
Original Face:		Base	5,000,000.000	96.341604	4,474,197.94	98.246930	4,562,683.12	88,485.18	0.18
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
		Local	3,898,209.800	99.898013	3,894,234.14	100.249520	3,907,936.61	13,702.47	0.15
Original Face:		Base	5,000,000.000	99.898013	3,894,234.14	100.249520	3,907,936.61	13,702.47	0.15
44932HAA1	IBM CREDIT LLC SR UNSECURED 09/19 1.625					1.625000	06 Sep 2019		
		Local	5,000,000.000	99.999478	4,999,973.90	99.995034	4,999,751.70	-222.20	0.20
		Base		99.999478	4,999,973.90	99.995034	4,999,751.70	-222.20	0.20
44932HAK9	IBM CREDIT LLC SR UNSECURED 11/20 3.45					3.450000	30 Nov 2020		
		Local	10,000,000.000	99.950720	9,995,071.96	101.726504	10,172,650.40	177,578.44	0.40
		Base		99.950720	9,995,071.96	101.726504	10,172,650.40	177,578.44	0.40
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	100.097045	10,009,704.50	9,704.50	0.39
		Base		100.000000	10,000,000.00	100.097045	10,009,704.50	9,704.50	0.39
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	100.011000	20,002,200.00	2,200.00	0.78
		Base		100.000000	20,000,000.00	100.011000	20,002,200.00	2,200.00	0.78
45905U3X0	INTL BK RECON + DEVELOP SR UNSECURED 09/22 2.225					2.225000	06 Sep 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	99.979000	19,995,800.00	-4,200.00	0.78
		Base		100.000000	20,000,000.00	99.979000	19,995,800.00	-4,200.00	0.78

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459200JP7	IBM CORP SR UNSECURED 01/20 VAR					2.485750	27 Jan 2020		
		Local	30,000,000.000	100.000000	30,000,000.00	100.069098	30,020,729.40	20,729.40	1.17
		Base		100.000000	30,000,000.00	100.069098	30,020,729.40	20,729.40	1.17
46649CAQ6	JP MORGAN MORTGAGE TRUST JPMMT 2018 4 A15 144A					3.500000	25 Oct 2048		
		Local	3,893,777.500	99.614319	3,878,759.94	101.227580	3,941,576.73	62,816.79	0.15
	Original Face:	Base	5,000,000.000	99.614319	3,878,759.94	101.227580	3,941,576.73	62,816.79	0.15
48128GG79	JPMORGAN CHASE + CO SR UNSECURED 08/24 2.25					2.250000	30 Aug 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.763626	4,988,181.30	-11,818.70	0.20
		Base		100.000000	5,000,000.00	99.763626	4,988,181.30	-11,818.70	0.20
50117PAC3	KUBOTA CREDIT OWNER TRUST KCOT 2018 1A A3 144A					3.100000	15 Aug 2022		
		Local	12,640,000.000	99.789258	12,613,362.16	101.731110	12,858,812.30	245,450.14	0.50
	Original Face:	Base	12,640,000.000	99.789258	12,613,362.16	101.731110	12,858,812.30	245,450.14	0.50
571900BB4	MARRIOTT INTERNATIONAL SR UNSECURED 04/24 3.6					3.600000	15 Apr 2024		
		Local	3,000,000.000	99.562711	2,986,881.33	105.530288	3,165,908.64	179,027.31	0.12
		Base		99.562711	2,986,881.33	105.530288	3,165,908.64	179,027.31	0.12
63254AAT5	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/20 2.25					2.250000	10 Jan 2020		
		Local	10,000,000.000	99.998923	9,999,892.32	100.045573	10,004,557.30	4,664.98	0.39
		Base		99.998923	9,999,892.32	100.045573	10,004,557.30	4,664.98	0.39
64952WCE1	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 04/21 2					2.000000	13 Apr 2021		
		Local	3,000,000.000	99.952503	2,998,575.08	100.100058	3,003,001.74	4,426.66	0.12
		Base		99.952503	2,998,575.08	100.100058	3,003,001.74	4,426.66	0.12
654740AN9	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55					2.550000	08 Mar 2021		
		Local	10,000,000.000	99.963269	9,996,326.90	100.093001	10,009,300.10	12,973.20	0.39
		Base		99.963269	9,996,326.90	100.093001	10,009,300.10	12,973.20	0.39
693476BL6	PNC FINANCIAL SERVICES SR UNSECURED 08/20 4.375					4.375000	11 Aug 2020		
		Local	4,000,000.000	101.985327	4,079,413.06	102.200087	4,088,003.48	8,590.42	0.16
		Base		101.985327	4,079,413.06	102.200087	4,088,003.48	8,590.42	0.16
717081EB5	PFIZER INC SR UNSECURED 12/19 1.7					1.700000	15 Dec 2019		
		Local	7,651,000.000	99.708522	7,628,698.98	99.863945	7,640,590.43	11,891.45	0.30
		Base		99.708522	7,628,698.98	99.863945	7,640,590.43	11,891.45	0.30

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717081ER0	PFIZER INC SR UNSECURED 03/22 2.8					2.800000	11 Mar 2022		
		Local	3,000,000.000	99.994953	2,999,848.58	102.576107	3,077,283.21	77,434.63	0.12
		Base		99.994953	2,999,848.58	102.576107	3,077,283.21	77,434.63	0.12
78014RAP5	ROYAL BANK OF CANADA SR UNSECURED 09/21 VAR					3.000000	21 Sep 2021		
		Local	10,000,000.000	99.867001	9,986,700.12	99.956324	9,995,632.40	8,932.28	0.39
		Base		99.867001	9,986,700.12	99.956324	9,995,632.40	8,932.28	0.39
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	101.671000	10,167,100.00	167,100.00	0.40
		Base		100.000000	10,000,000.00	101.671000	10,167,100.00	167,100.00	0.40
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					2.966000	25 Jan 2029		
		Local	977,545.570	100.000000	977,545.57	97.749740	955,548.25	-21,997.32	0.04
Original Face:		Base	2,838,688.000	100.000000	977,545.57	97.749740	955,548.25	-21,997.32	0.04
86787EBE6	SUNTRUST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
		Local	10,000,000.000	99.953979	9,995,397.90	101.877425	10,187,742.50	192,344.60	0.40
		Base		99.953979	9,995,397.90	101.877425	10,187,742.50	192,344.60	0.40
89114Q3J5	TORONTO DOMINION BANK SR UNSECURED 07/22 VAR					2.750000	22 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	99.761508	4,988,075.40	-11,924.60	0.20
		Base		100.000000	5,000,000.00	99.761508	4,988,075.40	-11,924.60	0.20
89114Q5A2	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR					2.450000	14 Aug 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	101.639590	10,163,959.00	163,959.00	0.40
		Base		100.000000	10,000,000.00	101.639590	10,163,959.00	163,959.00	0.40
89114Q5V6	TORONTO DOMINION BANK SR UNSECURED 08/24 VAR					2.300000	30 Aug 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	99.657491	9,965,749.10	-34,250.90	0.39
		Base		100.000000	10,000,000.00	99.657491	9,965,749.10	-34,250.90	0.39
89236TEX9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 VAR					2.466630	26 Apr 2021		
		Local	5,000,000.000	99.850890	4,992,544.51	99.455436	4,972,771.80	-19,772.71	0.19
		Base		99.850890	4,992,544.51	99.455436	4,972,771.80	-19,772.71	0.19
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65					2.650000	12 Apr 2022		
		Local	13,000,000.000	99.945162	12,992,871.11	101.954012	13,254,021.56	261,150.45	0.52
		Base		99.945162	12,992,871.11	101.954012	13,254,021.56	261,150.45	0.52

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
90290EAA7	USAA AUTO OWNER TRUST USAOT 2019 1 A1					2.260540	17 Aug 2020		
		Local	10,358,274.150	100.000000	10,358,274.15	100.028430	10,361,219.01	2,944.86	0.41
Original Face:		Base	15,000,000.000	100.000000	10,358,274.15	100.028430	10,361,219.01	2,944.86	0.41
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4					2.400000	30 Jul 2024		
		Local	2,000,000.000	99.903823	1,998,076.46	101.893847	2,037,876.94	39,800.48	0.08
		Base		99.903823	1,998,076.46	101.893847	2,037,876.94	39,800.48	0.08
912796RT8	TREASURY BILL 01/20 0.00000					0.010000	02 Jan 2020		
		Local	25,000,000.000	99.133875	24,783,468.72	99.376667	24,844,166.75	60,698.03	0.97
		Base		99.133875	24,783,468.72	99.376667	24,844,166.75	60,698.03	0.97
9128284Y3	US TREASURY N/B 08/20 2.625					2.625000	31 Aug 2020		
		Local	20,000,000.000	99.848236	19,969,647.23	100.800782	20,160,156.40	190,509.17	0.79
		Base		99.848236	19,969,647.23	100.800782	20,160,156.40	190,509.17	0.79
9128285B2	US TREASURY N/B 09/20 2.75					2.750000	30 Sep 2020		
		Local	40,000,000.000	99.926995	39,970,797.87	101.046875	40,418,750.00	447,952.13	1.58
		Base		99.926995	39,970,797.87	101.046875	40,418,750.00	447,952.13	1.58
912828P87	US TREASURY N/B 02/21 1.125					1.125000	28 Feb 2021		
		Local	5,000,000.000	99.727552	4,986,377.59	99.242188	4,962,109.40	-24,268.19	0.19
		Base		99.727552	4,986,377.59	99.242188	4,962,109.40	-24,268.19	0.19
912828XV7	US TREASURY N/B 06/19 1.25					1.250000	30 Jun 2019		
		Local	0.000	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base		0.000000	-0.03	0.000000	0.00	0.03	0.00
91324PDG4	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 VAR					2.670250	15 Jun 2021		
		Local	3,000,000.000	100.000000	3,000,000.00	99.938400	2,998,152.00	-1,848.00	0.12
		Base		100.000000	3,000,000.00	99.938400	2,998,152.00	-1,848.00	0.12
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15					3.150000	15 Jun 2021		
		Local	3,000,000.000	99.967709	2,999,031.26	102.033840	3,061,015.20	61,983.94	0.12
		Base		99.967709	2,999,031.26	102.033840	3,061,015.20	61,983.94	0.12
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
		Local	8,000,000.000	99.982082	7,998,566.59	102.235840	8,178,867.20	180,300.61	0.32
Original Face:		Base	8,000,000.000	99.982082	7,998,566.59	102.235840	8,178,867.20	180,300.61	0.32

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92348NAA5	VERIZON OWNER TRUST VZOT 2017 1A A 144A					2.060000	20 Sep 2021		
		Local	5,383,982.150	99.292395	5,345,884.83	99.965250	5,382,111.22	36,226.39	0.21
Original Face:		Base	10,000,000.000	99.292395	5,345,884.83	99.965250	5,382,111.22	36,226.39	0.21
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A					3.230000	20 Apr 2023		
		Local	5,000,000.000	99.998748	4,999,937.38	102.191200	5,109,560.00	109,622.62	0.20
Original Face:		Base	5,000,000.000	99.998748	4,999,937.38	102.191200	5,109,560.00	109,622.62	0.20
931142EF6	WALMART INC SR UNSECURED 06/20 VAR					2.383130	23 Jun 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.017447	10,001,744.70	1,744.70	0.39
		Base		100.000000	10,000,000.00	100.017447	10,001,744.70	1,744.70	0.39
931142EG4	WALMART INC SR UNSECURED 06/20 2.85					2.850000	23 Jun 2020		
		Local	5,000,000.000	99.987378	4,999,368.91	100.757370	5,037,868.50	38,499.59	0.20
		Base		99.987378	4,999,368.91	100.757370	5,037,868.50	38,499.59	0.20
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
		Local	3,000,000.000	99.886398	2,996,591.95	104.557794	3,136,733.82	140,141.87	0.12
		Base		99.886398	2,996,591.95	104.557794	3,136,733.82	140,141.87	0.12
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					3.111000	11 Feb 2022		
		Local	4,000,000.000	100.000000	4,000,000.00	100.576046	4,023,041.84	23,041.84	0.16
		Base		100.000000	4,000,000.00	100.576046	4,023,041.84	23,041.84	0.16
94988J5G8	WELLS FARGO BANK NA SR UNSECURED 12/19 2.15					2.150000	06 Dec 2019		
		Local	5,000,000.000	99.987879	4,999,393.96	100.003411	5,000,170.55	776.59	0.20
		Base		99.987879	4,999,393.96	100.003411	5,000,170.55	776.59	0.20
94988J5L7	WELLS FARGO BANK NA SR UNSECURED 01/20 2.4					2.400000	15 Jan 2020		
		Local	10,000,000.000	99.767496	9,976,749.59	100.090608	10,009,060.80	32,311.21	0.39
		Base		99.767496	9,976,749.59	100.090608	10,009,060.80	32,311.21	0.39
94988J5S2	WELLS FARGO BANK NA SR UNSECURED 03/20 VAR					2.600000	25 Mar 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.122000	10,012,200.00	12,200.00	0.39
		Base		100.000000	10,000,000.00	100.122000	10,012,200.00	12,200.00	0.39
94988J5T0	WELLS FARGO BANK NA SR UNSECURED 10/21 3.625					3.625000	22 Oct 2021		
		Local	5,000,000.000	99.965629	4,998,281.46	103.166115	5,158,305.75	160,024.29	0.20
		Base		99.965629	4,998,281.46	103.166115	5,158,305.75	160,024.29	0.20

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024		
		Local	5,000,000.000	99.840807	4,992,040.36	106.483011	5,324,150.55	332,110.19	0.21
		Base		99.840807	4,992,040.36	106.483011	5,324,150.55	332,110.19	0.21
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	100.482000	5,024,100.00	24,100.00	0.20
		Base		100.000000	5,000,000.00	100.482000	5,024,100.00	24,100.00	0.20
95001D4Q0	WELLS FARGO + COMPANY SR UNSECURED 02/23 VAR					2.300000	28 Feb 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	99.877909	9,987,790.90	-12,209.10	0.39
		Base		100.000000	10,000,000.00	99.877909	9,987,790.90	-12,209.10	0.39
US DOLLAR Total									
		Local	1,046,689,781.010		1,046,970,484.09		1,052,840,080.03	5,869,595.94	41.19
	Original Face:	Base	537,701,117.000		1,046,970,484.09		1,052,840,080.03	5,869,595.94	41.19
FIXED INCOME Total									
		Base	1,046,689,781.010		1,046,970,484.09		1,052,840,080.03	5,869,595.94	41.19
	Original Face:		537,701,117.000						

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Holdings

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

As of: *August 31, 2019*

View Date: *September 10, 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									
		2,551,301,999.340	Base		2,549,970,739.92		2,555,914,969.53	5,944,229.61	100.00
	Original Face:	537,701,117.000							

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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								
			-575,737.300	Local	1.000000	-575,737.30	1.000000	-575,737.30	0.00	0.51
				Base	1.000000	-575,737.30	1.000000	-575,737.30	0.00	0.51
US DOLLAR Total									
			-575,737.300	Local		-575,737.30		-575,737.30	0.00	0.51
				Base		-575,737.30		-575,737.30	0.00	0.51
CASH Total									
			-575,737.300	Base		-575,737.30		-575,737.30	0.00	0.51
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					2.187153	31 Dec 2030		
			4,430,451.670	Local	100.069959	4,433,551.17	100.060000	4,433,109.94	-441.23	3.94
				Base	100.069959	4,433,551.17	100.060000	4,433,109.94	-441.23	3.94
459200HX2	IBM CORP SR UNSECURED 11/21 VAR					2.819250	06 Nov 2021		
			1,000,000.000	Local	100.136030	1,001,360.30	100.701209	1,007,012.09	5,651.79	0.90
				Base	100.136030	1,001,360.30	100.701209	1,007,012.09	5,651.79	0.90
US DOLLAR Total									
			5,430,451.670	Local		5,434,911.47		5,440,122.03	5,210.56	4.84
				Base		5,434,911.47		5,440,122.03	5,210.56	4.84
CASH EQUIVALENT Total									
			5,430,451.670	Base		5,434,911.47		5,440,122.03	5,210.56	4.84
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000

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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
020002BE0	ALLSTATE CORP SR UNSECURED 03/21 VAR					2.759880	29 Mar 2021		
		Local	1,274,000.000	100.091839	1,275,170.03	100.109636	1,275,396.76	226.73	1.13
		Base		100.091839	1,275,170.03	100.109636	1,275,396.76	226.73	1.13
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75					2.750000	20 May 2022		
		Local	500,000.000	99.891386	499,456.93	101.938885	509,694.43	10,237.50	0.45
		Base		99.891386	499,456.93	101.938885	509,694.43	10,237.50	0.45
02582JHJ2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2017 6 A					2.040000	15 May 2023		
		Local	650,000.000	99.989928	649,934.53	100.191430	651,244.30	1,309.77	0.58
Original Face:		Base	650,000.000	99.989928	649,934.53	100.191430	651,244.30	1,309.77	0.58
02587AAJ3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2017 1 A					1.930000	15 Sep 2022		
		Local	1,000,000.000	98.962482	989,624.82	99.926370	999,263.70	9,638.88	0.89
Original Face:		Base	1,000,000.000	98.962482	989,624.82	99.926370	999,263.70	9,638.88	0.89
037833CL2	APPLE INC SR UNSECURED 02/20 VAR					2.409000	07 Feb 2020		
		Local	1,000,000.000	100.000000	1,000,000.00	100.064580	1,000,645.80	645.80	0.89
		Base		100.000000	1,000,000.00	100.064580	1,000,645.80	645.80	0.89
037833CN8	APPLE INC SR UNSECURED 02/22 VAR					2.684500	09 Feb 2022		
		Local	850,000.000	100.121213	851,030.31	100.719756	856,117.93	5,087.62	0.76
		Base		100.121213	851,030.31	100.719756	856,117.93	5,087.62	0.76
05522RCX4	BANK OF AMERICA CREDIT CARD TR BACCT 2017 A2 A2					1.840000	17 Jan 2023		
		Local	1,950,000.000	98.415462	1,919,101.51	99.911590	1,948,276.01	29,174.50	1.73
Original Face:		Base	1,950,000.000	98.415462	1,919,101.51	99.911590	1,948,276.01	29,174.50	1.73
05582QAD9	BMW VEHICLE OWNER TRUST BMWOT 2016 A A3					1.160000	25 Nov 2020		
		Local	130,583.870	99.686883	130,174.99	99.886460	130,435.61	260.62	0.12
Original Face:		Base	2,085,000.000	99.686883	130,174.99	99.886460	130,435.61	260.62	0.12
05582QAE7	BMW VEHICLE OWNER TRUST BMWOT 2016 A A4					1.370000	27 Dec 2022		
		Local	1,300,000.000	99.175951	1,289,287.36	99.636380	1,295,272.94	5,985.58	1.15
Original Face:		Base	1,300,000.000	99.175951	1,289,287.36	99.636380	1,295,272.94	5,985.58	1.15
06050TML3	BANK OF AMERICA NA SR UNSECURED 05/21 VAR					2.482250	24 May 2021		
		Local	480,000.000	100.000000	480,000.00	100.049891	480,239.48	239.48	0.43
		Base		100.000000	480,000.00	100.049891	480,239.48	239.48	0.43

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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	100.041298	1,300,536.87	536.87	1.16
		Base		100.000000	1,300,000.00	100.041298	1,300,536.87	536.87	1.16
06406HDF3	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45					2.450000	27 Nov 2020		
		Local	1,000,000.000	99.259443	992,594.43	100.456753	1,004,567.53	11,973.10	0.89
		Base		99.259443	992,594.43	100.456753	1,004,567.53	11,973.10	0.89
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR					2.753380	15 Jan 2020		
		Local	1,850,000.000	100.000000	1,850,000.00	100.109198	1,852,020.16	2,020.16	1.65
		Base		100.000000	1,850,000.00	100.109198	1,852,020.16	2,020.16	1.65
09659QAD9	BMW VEHICLE OWNER TRUST BMWOT 2018 A A3					2.350000	25 Apr 2022		
		Local	400,000.000	99.950110	399,800.44	100.220020	400,880.08	1,079.64	0.36
Original Face:		Base	400,000.000	99.950110	399,800.44	100.220020	400,880.08	1,079.64	0.36
12594BAD4	CNH EQUIPMENT TRUST CNH 2016 A A3					1.480000	15 Apr 2021		
		Local	232,089.600	99.620298	231,208.35	99.852330	231,746.87	538.52	0.21
Original Face:		Base	1,065,000.000	99.620298	231,208.35	99.852330	231,746.87	538.52	0.21
12594DAD0	CNH EQUIPMENT TRUST CNH 2016 B A3					1.630000	15 Aug 2021		
		Local	284,486.070	99.913430	284,239.79	99.815990	283,962.59	-277.20	0.25
Original Face:		Base	1,060,000.000	99.913430	284,239.79	99.815990	283,962.59	-277.20	0.25
12596EAC8	CNH EQUIPMENT TRUST CNH 2018 B A3					3.190000	15 Nov 2023		
		Local	270,000.000	99.988930	269,970.11	102.124780	275,736.91	5,766.80	0.25
Original Face:		Base	270,000.000	99.988930	269,970.11	102.124780	275,736.91	5,766.80	0.25
12596JAC7	CNH EQUIPMENT TRUST CNH 2019 A A3					3.010000	15 Apr 2024		
		Local	445,000.000	99.980429	444,912.91	102.398840	455,674.84	10,761.93	0.41
Original Face:		Base	445,000.000	99.980429	444,912.91	102.398840	455,674.84	10,761.93	0.41
12635YAD5	CNH EQUIPMENT TRUST CNH 2016 C A3					1.440000	15 Dec 2021		
		Local	72,282.030	99.991187	72,275.66	99.662250	72,037.90	-237.76	0.06
Original Face:		Base	190,000.000	99.991187	72,275.66	99.662250	72,037.90	-237.76	0.06
12637BAD3	CNH EQUIPMENT TRUST CNH 2017 B A3					1.860000	15 Sep 2022		
		Local	575,853.360	99.902520	575,292.02	99.886590	575,200.28	-91.74	0.51
Original Face:		Base	700,000.000	99.902520	575,292.02	99.886590	575,200.28	-91.74	0.51

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14041NFB2	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A8 A8					2.050000	15 Aug 2023		
		Local	1,000,000.000	98.739493	987,394.93	100.202560	1,002,025.60	14,630.67	0.89
Original Face:		Base	1,000,000.000	98.739493	987,394.93	100.202560	1,002,025.60	14,630.67	0.89
14041NFH9	CAPITAL ONE MULTI ASSET EXECUT COMET 2016 A6 A6					1.820000	15 Sep 2022		
		Local	935,000.000	99.992387	934,928.82	99.925070	934,299.40	-629.42	0.83
Original Face:		Base	935,000.000	99.992387	934,928.82	99.925070	934,299.40	-629.42	0.83
14041NFK2	CAPITAL ONE MULTI ASSET EXECUT COMET 2017 A1 A1					2.000000	17 Jan 2023		
		Local	500,000.000	99.987230	499,936.15	99.979020	499,895.10	-41.05	0.44
Original Face:		Base	500,000.000	99.987230	499,936.15	99.979020	499,895.10	-41.05	0.44
14913Q2N8	CATERPILLAR FINL SERVICE SR UNSECURED 09/21 3.15					3.150000	07 Sep 2021		
		Local	900,000.000	101.857089	916,713.80	102.610964	923,498.68	6,784.88	0.82
		Base		101.857089	916,713.80	102.610964	923,498.68	6,784.88	0.82
14913Q2W8	CATERPILLAR FINL SERVICE SR UNSECURED 05/21 2.65					2.650000	17 May 2021		
		Local	475,000.000	99.959025	474,805.37	101.472849	481,996.03	7,190.66	0.43
		Base		99.959025	474,805.37	101.472849	481,996.03	7,190.66	0.43
14913QAB5	CATERPILLAR FINL SERVICE SR UNSECURED 06/22 VAR					3.064380	06 Jun 2022		
		Local	1,000,000.000	100.620979	1,006,209.79	100.524725	1,005,247.25	-962.54	0.89
		Base		100.620979	1,006,209.79	100.524725	1,005,247.25	-962.54	0.89
166764BG4	CHEVRON CORP SR UNSECURED 05/21 2.1					2.100000	16 May 2021		
		Local	1,000,000.000	98.053886	980,538.86	100.443539	1,004,435.39	23,896.53	0.89
		Base		98.053886	980,538.86	100.443539	1,004,435.39	23,896.53	0.89
17275RAX0	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45					2.450000	15 Jun 2020		
		Local	2,000,000.000	99.812622	1,996,252.44	100.369885	2,007,397.70	11,145.26	1.79
		Base		99.812622	1,996,252.44	100.369885	2,007,397.70	11,145.26	1.79
172967LE9	CITIGROUP INC SR UNSECURED 01/20 VAR					3.127750	10 Jan 2020		
		Local	710,000.000	100.000000	710,000.00	100.188947	711,341.52	1,341.52	0.63
		Base		100.000000	710,000.00	100.188947	711,341.52	1,341.52	0.63
17325FAK4	CITIBANK NA SR UNSECURED 10/20 VAR					2.577630	20 Oct 2020		
		Local	1,750,000.000	100.000000	1,750,000.00	100.124100	1,752,171.75	2,171.75	1.56
		Base		100.000000	1,750,000.00	100.124100	1,752,171.75	2,171.75	1.56

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17401QAH4	CITIZENS BANK NA/RI SR UNSECURED 03/20 VAR					3.060250	02 Mar 2020		
		Local	560,000.000	100.000000	560,000.00	100.141461	560,792.18	792.18	0.50
		Base		100.000000	560,000.00	100.141461	560,792.18	792.18	0.50
17401QAK7	CITIZENS BANK NA/RI SR UNSECURED 05/20 VAR					2.702250	26 May 2020		
		Local	1,000,000.000	100.000000	1,000,000.00	100.301500	1,003,015.00	3,015.00	0.89
		Base		100.000000	1,000,000.00	100.301500	1,003,015.00	3,015.00	0.89
17401QAS0	CITIZENS BANK NA/RI SR UNSECURED 02/22 3.25					3.250000	14 Feb 2022		
		Local	900,000.000	99.925522	899,329.70	102.568000	923,112.00	23,782.30	0.82
		Base		99.925522	899,329.70	102.568000	923,112.00	23,782.30	0.82
18978CAC7	CNH EQUIPMENT TRUST CNH 2017 C A3					2.080000	15 Feb 2023		
		Local	550,000.000	98.512436	541,818.40	100.099360	550,546.48	8,728.08	0.49
	Original Face:	Base	550,000.000	98.512436	541,818.40	100.099360	550,546.48	8,728.08	0.49
20030NCW9	COMCAST CORP COMPANY GUAR 10/21 VAR					2.758880	01 Oct 2021		
		Local	1,000,000.000	100.121258	1,001,212.58	100.234485	1,002,344.85	1,132.27	0.89
		Base		100.121258	1,001,212.58	100.234485	1,002,344.85	1,132.27	0.89
24422EUG2	JOHN DEERE CAPITAL CORP SR UNSECURED 06/23 VAR					3.021630	07 Jun 2023		
		Local	850,000.000	100.073248	850,622.61	100.185871	851,579.90	957.29	0.76
		Base		100.073248	850,622.61	100.185871	851,579.90	957.29	0.76
24422EUL1	JOHN DEERE CAPITAL CORP SR UNSECURED 10/20 VAR					2.481380	09 Oct 2020		
		Local	500,000.000	100.000000	500,000.00	100.005500	500,027.50	27.50	0.44
		Base		100.000000	500,000.00	100.005500	500,027.50	27.50	0.44
24422EUV9	JOHN DEERE CAPITAL CORP SR UNSECURED 06/21 2.3					2.300000	07 Jun 2021		
		Local	310,000.000	99.940000	309,814.00	100.553205	311,714.94	1,900.94	0.28
		Base		99.940000	309,814.00	100.553205	311,714.94	1,900.94	0.28
254683BP9	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A2 A					1.900000	17 Oct 2022		
		Local	340,000.000	99.676303	338,899.43	99.946980	339,819.73	920.30	0.30
	Original Face:	Base	340,000.000	99.676303	338,899.43	99.946980	339,819.73	920.30	0.30
254683BV6	DISCOVER CARD EXECUTION NOTE T DCENT 2016 A4 A4					1.390000	15 Mar 2022		
		Local	2,120,000.000	99.996015	2,119,915.52	99.971610	2,119,398.13	-517.39	1.88
	Original Face:	Base	2,120,000.000	99.996015	2,119,915.52	99.971610	2,119,398.13	-517.39	1.88

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25468PDU7	TWDC ENTERPRISES 18 CORP COMPANY GUAR 06/20 1.8					1.800000	05 Jun 2020		
		Local	1,000,000.000	99.970550	999,705.50	99.866634	998,666.34	-1,039.16	0.89
		Base		99.970550	999,705.50	99.866634	998,666.34	-1,039.16	0.89
29736RAE0	ESTEE LAUDER CO INC SR UNSECURED 08/22 2.35					2.350000	15 Aug 2022		
		Local	580,000.000	100.519122	583,010.91	101.251743	587,260.11	4,249.20	0.52
		Base		100.519122	583,010.91	101.251743	587,260.11	4,249.20	0.52
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.800000	07 Feb 2020		
		Local	1,305,000.000	99.693863	1,301,004.91	99.829929	1,302,780.57	1,775.66	1.16
		Base		99.693863	1,301,004.91	99.829929	1,302,780.57	1,775.66	1.16
3128MDND1	FED HM LN PC POOL G14688 FG 03/23 FIXED 2					2.000000	01 Mar 2023		
		Local	222,208.670	100.950147	224,319.98	100.095694	222,421.31	-1,898.67	0.20
Original Face:		Base	1,419,000.000	100.950147	224,319.98	100.095694	222,421.31	-1,898.67	0.20
3130AGD36	FEDERAL HOME LOAN BANK BONDS 04/22 2.7					2.700000	29 Apr 2022		
		Local	400,000.000	100.017720	400,070.88	100.083364	400,333.46	262.58	0.36
		Base		100.017720	400,070.88	100.083364	400,333.46	262.58	0.36
3134GT2Q5	FREDDIE MAC NOTES 08/21 2					2.000000	19 Aug 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	99.928917	1,998,578.34	-1,421.66	1.78
		Base		100.000000	2,000,000.00	99.928917	1,998,578.34	-1,421.66	1.78
3134GTAE3	FREDDIE MAC NOTES 09/21 2.7					2.700000	27 Sep 2021		
		Local	2,150,000.000	100.041412	2,150,890.35	100.031915	2,150,686.17	-204.18	1.91
		Base		100.041412	2,150,890.35	100.031915	2,150,686.17	-204.18	1.91
3134GTGA5	FREDDIE MAC NOTES 04/22 2.7					2.700000	08 Apr 2022		
		Local	3,000,000.000	99.991268	2,999,738.05	100.060789	3,001,823.67	2,085.62	2.67
		Base		99.991268	2,999,738.05	100.060789	3,001,823.67	2,085.62	2.67
3134GTVK6	FREDDIE MAC NOTES 06/22 2.55					2.550000	20 Jun 2022		
		Local	500,000.000	100.000000	500,000.00	100.021850	500,109.25	109.25	0.44
		Base		100.000000	500,000.00	100.021850	500,109.25	109.25	0.44
3134GTW90	FREDDIE MAC NOTES 08/22 2.25					2.250000	08 Aug 2022		
		Local	2,000,000.000	100.000000	2,000,000.00	100.008678	2,000,173.56	173.56	1.78
		Base		100.000000	2,000,000.00	100.008678	2,000,173.56	173.56	1.78

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3136A5KR6	FANNIE MAE FNR 2012 31 AD					1.750000	25 Oct 2022		
		Local	81,234.060	100.524644	81,660.25	99.509440	80,835.56	-824.69	0.07
Original Face:		Base	1,000,000.000	100.524644	81,660.25	99.509440	80,835.56	-824.69	0.07
3137A4WA1	FREDDIE MAC FHR 3775 LH					2.250000	15 Dec 2020		
		Local	21,056.730	100.461895	21,153.99	99.734940	21,000.92	-153.07	0.02
Original Face:		Base	1,000,000.000	100.461895	21,153.99	99.734940	21,000.92	-153.07	0.02
3137AUPE3	FHLMC MULTIFAMILY STRUCTURED P FHMS K021 A2					2.396000	25 Jun 2022		
		Local	1,935,000.000	98.678688	1,909,432.62	101.372740	1,961,562.52	52,129.90	1.74
Original Face:		Base	1,935,000.000	98.678688	1,909,432.62	101.372740	1,961,562.52	52,129.90	1.74
3137B1BR2	FHLMC MULTIFAMILY STRUCTURED P FHMS K026 A1					1.692000	25 Apr 2022		
		Local	2,046,427.450	99.609375	2,038,433.59	99.579270	2,037,817.52	-616.07	1.81
Original Face:		Base	5,000,000.000	99.609375	2,038,433.59	99.579270	2,037,817.52	-616.07	1.81
3137BFE80	FHLMC MULTIFAMILY STRUCTURED P FHMS K041 A1					2.720000	25 Aug 2024		
		Local	526,787.010	101.393106	534,125.71	102.010130	537,376.11	3,250.40	0.48
Original Face:		Base	700,000.000	101.393106	534,125.71	102.010130	537,376.11	3,250.40	0.48
3138NYD28	FNMA POOL AR1920 FN 01/23 FIXED 2.5					2.500000	01 Jan 2023		
		Local	100,028.460	100.979881	101,008.62	101.324283	101,353.12	344.50	0.09
Original Face:		Base	485,000.000	100.979881	101,008.62	101.324283	101,353.12	344.50	0.09
31418AS90	FNMA POOL MA1443 FN 05/23 FIXED 2					2.000000	01 May 2023		
		Local	900,196.850	100.835583	907,718.74	99.988310	900,091.62	-7,627.12	0.80
Original Face:		Base	5,000,000.000	100.835583	907,718.74	99.988310	900,091.62	-7,627.12	0.80
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
		Local	600,000.000	100.762045	604,572.27	101.349437	608,096.62	3,524.35	0.54
		Base		100.762045	604,572.27	101.349437	608,096.62	3,524.35	0.54
31677QBG3	FIFTH THIRD BANK SR UNSECURED 06/21 2.25					2.250000	14 Jun 2021		
		Local	600,000.000	99.264122	595,584.73	100.378109	602,268.65	6,683.92	0.54
		Base		99.264122	595,584.73	100.378109	602,268.65	6,683.92	0.54
31677QBK4	FIFTH THIRD BANK SR UNSECURED 10/20 2.2					2.200000	30 Oct 2020		
		Local	900,000.000	99.985919	899,873.27	100.226419	902,037.77	2,164.50	0.80
		Base		99.985919	899,873.27	100.226419	902,037.77	2,164.50	0.80

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31679RAD7	FIFTH THIRD AUTO TRUST FITAT 2017 1 A3					1.800000	15 Feb 2022		
		Local	205,142.150	99.998854	205,139.80	99.866090	204,867.44	-272.36	0.18
Original Face:		Base	325,000.000	99.998854	205,139.80	99.866090	204,867.44	-272.36	0.18
31680YAD9	FIFTH THIRD AUTO TRUST FITAT 2019 1 A3					2.640000	15 Dec 2023		
		Local	515,000.000	99.979536	514,894.61	101.423800	522,332.57	7,437.96	0.46
Original Face:		Base	515,000.000	99.979536	514,894.61	101.423800	522,332.57	7,437.96	0.46
34528FAD0	FORD CREDIT AUTO OWNER TRUST FORDO 2018 A A3					3.030000	15 Nov 2022		
		Local	700,000.000	99.988440	699,919.08	101.200010	708,400.07	8,480.99	0.63
Original Face:		Base	700,000.000	99.988440	699,919.08	101.200010	708,400.07	8,480.99	0.63
34531HAD1	FORD CREDIT AUTO OWNER TRUST FORDO 2017 B A3					1.690000	15 Nov 2021		
		Local	466,868.530	99.998147	466,859.88	99.839780	466,120.51	-739.37	0.41
Original Face:		Base	630,000.000	99.998147	466,859.88	99.839780	466,120.51	-739.37	0.41
34532AAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2017 C A3					2.010000	15 Mar 2022		
		Local	693,162.080	99.989395	693,088.57	100.024930	693,334.89	246.32	0.62
Original Face:		Base	750,000.000	99.989395	693,088.57	100.024930	693,334.89	246.32	0.62
34533FAD3	FORD CREDIT AUTO OWNER TRUST FORDO 2019 A A3					2.780000	15 Sep 2023		
		Local	400,000.000	99.984845	399,939.38	101.852470	407,409.88	7,470.50	0.36
Original Face:		Base	400,000.000	99.984845	399,939.38	101.852470	407,409.88	7,470.50	0.36
369550BA5	GENERAL DYNAMICS CORP COMPANY GUAR 05/20 2.875					2.875000	11 May 2020		
		Local	1,267,000.000	100.143546	1,268,818.73	100.599773	1,274,599.12	5,780.39	1.13
		Base		100.143546	1,268,818.73	100.599773	1,274,599.12	5,780.39	1.13
369550BE7	GENERAL DYNAMICS CORP COMPANY GUAR 05/21 3					3.000000	11 May 2021		
		Local	746,000.000	100.265618	747,981.51	101.916859	760,299.77	12,318.26	0.68
		Base		100.265618	747,981.51	101.916859	760,299.77	12,318.26	0.68
36962G7M0	GENERAL ELECTRIC CO SR UNSECURED 01/20 2.2					2.200000	09 Jan 2020		
		Local	850,000.000	100.070346	850,597.94	99.758837	847,950.11	-2,647.83	0.75
		Base		100.070346	850,597.94	99.758837	847,950.11	-2,647.83	0.75
36966THX3	GENERAL ELECTRIC CO SR UNSECURED 04/20 VAR					3.103380	15 Apr 2020		
		Local	750,000.000	100.013561	750,101.71	99.709000	747,817.50	-2,284.21	0.66
		Base		100.013561	750,101.71	99.709000	747,817.50	-2,284.21	0.66

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375558BR3	GILEAD SCIENCES INC SR UNSECURED 09/19 1.85					1.850000	20 Sep 2019		
		Local	570,000.000	99.999088	569,994.80	100.000102	570,000.58	5.78	0.51
		Base		99.999088	569,994.80	100.000102	570,000.58	5.78	0.51
38377XPJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 115 PD					2.000000	20 Oct 2038		
		Local	11,494.840	101.316939	11,646.22	99.926220	11,486.36	-159.86	0.01
Original Face:		Base	2,750,000.000	101.316939	11,646.22	99.926220	11,486.36	-159.86	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	100.062097	1,010,627.18	627.18	0.90
		Base		100.000000	1,010,000.00	100.062097	1,010,627.18	627.18	0.90
437076BU5	HOME DEPOT INC SR UNSECURED 03/22 VAR					2.830250	01 Mar 2022		
		Local	500,000.000	99.511944	497,559.72	100.209290	501,046.45	3,486.73	0.45
		Base		99.511944	497,559.72	100.209290	501,046.45	3,486.73	0.45
43811BAC8	HONDA AUTO RECEIVABLES OWNER T HAROT 2017 2 A3					1.680000	16 Aug 2021		
		Local	500,053.620	99.996706	500,037.15	99.828420	499,195.63	-841.52	0.44
Original Face:		Base	830,000.000	99.996706	500,037.15	99.828420	499,195.63	-841.52	0.44
43813FAC7	HONDA AUTO RECEIVABLES OWNER T HAROT 2017 4 A3					2.050000	22 Nov 2021		
		Local	659,464.780	99.887767	658,724.64	100.038790	659,720.59	995.95	0.59
Original Face:		Base	850,000.000	99.887767	658,724.64	100.038790	659,720.59	995.95	0.59
43814PAC4	HONDA AUTO RECEIVABLES OWNER T HAROT 2017 3 A3					1.790000	20 Sep 2021		
		Local	190,357.980	99.994153	190,346.85	99.860520	190,092.47	-254.38	0.17
Original Face:		Base	255,000.000	99.994153	190,346.85	99.860520	190,092.47	-254.38	0.17
43814UAG4	HONDA AUTO RECEIVABLES OWNER T HAROT 2018 2 A3					3.010000	18 May 2022		
		Local	325,000.000	99.998511	324,995.16	101.332550	329,330.79	4,335.63	0.29
Original Face:		Base	325,000.000	99.998511	324,995.16	101.332550	329,330.79	4,335.63	0.29
43814WAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2019 1 A3					2.830000	20 Mar 2023		
		Local	500,000.000	99.997656	499,988.28	101.960590	509,802.95	9,814.67	0.45
Original Face:		Base	500,000.000	99.997656	499,988.28	101.960590	509,802.95	9,814.67	0.45
43815HAC1	HONDA AUTO RECEIVABLES OWNER T HAROT 2018 3 A3					2.950000	22 Aug 2022		
		Local	250,000.000	99.989760	249,974.40	101.484710	253,711.78	3,737.38	0.23
Original Face:		Base	250,000.000	99.989760	249,974.40	101.484710	253,711.78	3,737.38	0.23

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438516BJ4	HONEYWELL INTERNATIONAL SR UNSECURED 10/19 1.4					1.400000	30 Oct 2019		
		Local	1,500,000.000	99.995739	1,499,936.09	99.874332	1,498,114.98	-1,821.11	1.33
		Base		99.995739	1,499,936.09	99.874332	1,498,114.98	-1,821.11	1.33
438516BT2	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15					2.150000	08 Aug 2022		
		Local	245,000.000	99.899743	244,754.37	101.068169	247,617.01	2,862.64	0.22
		Base		99.899743	244,754.37	101.068169	247,617.01	2,862.64	0.22
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	100.206552	1,002,065.52	2,065.52	0.89
		Base		100.000000	1,000,000.00	100.206552	1,002,065.52	2,065.52	0.89
44644AAH0	HUNTINGTON NATIONAL BANK SR UNSECURED 04/22 3.125					3.125000	01 Apr 2022		
		Local	665,000.000	99.924059	664,494.99	102.524240	681,786.20	17,291.21	0.61
		Base		99.924059	664,494.99	102.524240	681,786.20	17,291.21	0.61
44931PAD8	HYUNDAI AUTO RECEIVABLES TRUST HART 2017 A A3					1.760000	16 Aug 2021		
		Local	441,578.360	99.193056	438,015.07	99.846710	440,901.46	2,886.39	0.39
Original Face:		Base	800,000.000	99.193056	438,015.07	99.846710	440,901.46	2,886.39	0.39
44932GAD7	HYUNDAI AUTO RECEIVABLES TRUST HART 2017 B A3					1.770000	18 Jan 2022		
		Local	1,610,427.040	99.623421	1,604,362.51	99.822480	1,607,568.21	3,205.70	1.43
Original Face:		Base	1,897,000.000	99.623421	1,604,362.51	99.822480	1,607,568.21	3,205.70	1.43
458140BC3	INTEL CORP SR UNSECURED 05/22 VAR					2.531000	11 May 2022		
		Local	1,500,000.000	100.128803	1,501,932.05	100.693952	1,510,409.28	8,477.23	1.34
		Base		100.128803	1,501,932.05	100.693952	1,510,409.28	8,477.23	1.34
46625HNY2	JPMORGAN CHASE + CO SR UNSECURED 10/20 VAR					3.460750	29 Oct 2020		
		Local	500,000.000	100.601866	503,009.33	100.964871	504,824.36	1,815.03	0.45
		Base		100.601866	503,009.33	100.964871	504,824.36	1,815.03	0.45
46625HRT9	JPMORGAN CHASE + CO SR UNSECURED 06/21 2.4					2.400000	07 Jun 2021		
		Local	600,000.000	98.957078	593,742.47	100.614986	603,689.92	9,947.45	0.54
		Base		98.957078	593,742.47	100.614986	603,689.92	9,947.45	0.54
46647PAG1	JPMORGAN CHASE + CO SR UNSECURED 06/21 VAR					3.200250	01 Jun 2021		
		Local	600,000.000	100.000000	600,000.00	100.196236	601,177.42	1,177.42	0.53
		Base		100.000000	600,000.00	100.196236	601,177.42	1,177.42	0.53

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
47788BAE4	JOHN DEERE OWNER TRUST JDOT 2017 B A4					2.110000	15 Jul 2024		
		Local	1,000,000.000	98.462403	984,624.03	100.197630	1,001,976.30	17,352.27	0.89
Original Face:		Base	1,000,000.000	98.462403	984,624.03	100.197630	1,001,976.30	17,352.27	0.89
478160CH5	JOHNSON + JOHNSON SR UNSECURED 11/20 1.95					1.950000	10 Nov 2020		
		Local	135,000.000	99.957430	134,942.53	100.168137	135,226.98	284.45	0.12
		Base		99.957430	134,942.53	100.168137	135,226.98	284.45	0.12
49327M2F0	KEY BANK NA SR UNSECURED 12/19 2.5					2.500000	15 Dec 2019		
		Local	955,000.000	99.907331	954,115.01	100.093348	955,891.47	1,776.46	0.85
		Base		99.907331	954,115.01	100.093348	955,891.47	1,776.46	0.85
49327M2R4	KEY BANK NA SR UNSECURED 11/21 VAR					2.959500	22 Nov 2021		
		Local	990,000.000	100.796121	997,881.60	100.821985	998,137.65	256.05	0.89
		Base		100.796121	997,881.60	100.821985	998,137.65	256.05	0.89
49327M2T0	KEY BANK NA SR UNSECURED 09/22 2.3					2.300000	14 Sep 2022		
		Local	500,000.000	99.923550	499,617.75	100.824990	504,124.95	4,507.20	0.45
		Base		99.923550	499,617.75	100.824990	504,124.95	4,507.20	0.45
55279HAM2	MANUF + TRADERS TRUST CO SR UNSECURED 05/22 VAR					2.733750	18 May 2022		
		Local	1,800,000.000	100.000000	1,800,000.00	100.104527	1,801,881.49	1,881.49	1.60
		Base		100.000000	1,800,000.00	100.104527	1,801,881.49	1,881.49	1.60
55279HAR1	MANUF + TRADERS TRUST CO SR UNSECURED 01/21 2.625					2.625000	25 Jan 2021		
		Local	550,000.000	100.383295	552,108.12	100.889603	554,892.82	2,784.70	0.49
		Base		100.383295	552,108.12	100.889603	554,892.82	2,784.70	0.49
58769BAD6	MERCEDES BENZ AUTO RECEIVABLES MBART 2016 1 A3					1.260000	16 Feb 2021		
		Local	123,724.070	99.995926	123,719.03	99.814020	123,493.97	-225.06	0.11
Original Face:		Base	840,000.000	99.995926	123,719.03	99.814020	123,493.97	-225.06	0.11
58772PAE8	MERCEDES BENZ AUTO RECEIVABLES MBART 2015 1 A4					1.750000	15 Dec 2021		
		Local	364,091.700	99.999956	364,091.54	99.973810	363,996.34	-95.20	0.32
Original Face:		Base	1,300,000.000	99.999956	364,091.54	99.973810	363,996.34	-95.20	0.32
58772RAB0	MERCEDES BENZ AUTO RECEIVABLES MBART 2018 1 A2A					2.710000	15 Apr 2021		
		Local	180,822.730	99.997827	180,818.80	100.141460	181,078.52	259.72	0.16
Original Face:		Base	400,000.000	99.997827	180,818.80	100.141460	181,078.52	259.72	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
637432NB7	NATIONAL RURAL UTIL COOP COLLATERAL T 11/19 2.3					2.300000	15 Nov 2019		
		Local	1,450,000.000	100.059292	1,450,859.73	100.009133	1,450,132.43	-727.30	1.29
		Base		100.059292	1,450,859.73	100.009133	1,450,132.43	-727.30	1.29
637432NJ0	NATIONAL RURAL UTIL COOP COLLATERAL T 02/23 2.7					2.700000	15 Feb 2023		
		Local	485,000.000	99.359994	481,895.97	102.443760	496,852.24	14,956.27	0.44
		Base		99.359994	481,895.97	102.443760	496,852.24	14,956.27	0.44
654747AD6	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 A A3					1.740000	16 Aug 2021		
		Local	240,519.800	99.996591	240,511.60	99.880670	240,232.79	-278.81	0.21
Original Face:		Base	420,000.000	99.996591	240,511.60	99.880670	240,232.79	-278.81	0.21
65478GAD2	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 B A3					1.750000	15 Oct 2021		
		Local	1,616,470.210	99.410775	1,606,945.57	99.874990	1,614,449.46	7,503.89	1.44
Original Face:		Base	1,887,000.000	99.410775	1,606,945.57	99.874990	1,614,449.46	7,503.89	1.44
65478HAB4	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 C A2A					1.890000	15 Oct 2020		
		Local	55,572.720	99.780918	55,450.97	99.968500	55,555.21	104.24	0.05
Original Face:		Base	510,000.000	99.780918	55,450.97	99.968500	55,555.21	104.24	0.05
65478HAD0	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 C A3					2.120000	18 Apr 2022		
		Local	335,000.000	99.990994	334,969.83	100.102330	335,342.81	372.98	0.30
Original Face:		Base	335,000.000	99.990994	334,969.83	100.102330	335,342.81	372.98	0.30
65478VAD9	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 B A3					1.320000	15 Jan 2021		
		Local	82,640.730	99.891361	82,550.95	99.863440	82,527.88	-23.07	0.07
Original Face:		Base	500,000.000	99.891361	82,550.95	99.863440	82,527.88	-23.07	0.07
665859AL8	NORTHERN TRUST CORP SR UNSECURED 11/20 3.45					3.450000	04 Nov 2020		
		Local	1,001,000.000	100.552314	1,006,528.66	101.722120	1,018,238.42	11,709.76	0.91
		Base		100.552314	1,006,528.66	101.722120	1,018,238.42	11,709.76	0.91
68389XAX3	ORACLE CORP SR UNSECURED 10/19 2.25					2.250000	08 Oct 2019		
		Local	1,341,000.000	99.931171	1,340,077.00	100.001092	1,341,014.64	937.64	1.19
		Base		99.931171	1,340,077.00	100.001092	1,341,014.64	937.64	1.19
68389XBB0	ORACLE CORP SR UNSECURED 05/22 2.5					2.500000	15 May 2022		
		Local	700,000.000	99.288601	695,020.21	101.476651	710,336.56	15,316.35	0.63
		Base		99.288601	695,020.21	101.476651	710,336.56	15,316.35	0.63

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
69353RES3	PNC BANK NA SR UNSECURED 07/20 2.6					2.600000	21 Jul 2020		
		Local	950,000.000	99.558791	945,808.51	100.440087	954,180.83	8,372.32	0.85
		Base		99.558791	945,808.51	100.440087	954,180.83	8,372.32	0.85
69353RFH6	PNC BANK NA SR UNSECURED 01/21 2.5					2.500000	22 Jan 2021		
		Local	850,000.000	99.320860	844,227.31	100.685218	855,824.35	11,597.04	0.76
		Base		99.320860	844,227.31	100.685218	855,824.35	11,597.04	0.76
69353RFN3	PNC BANK NA SR UNSECURED 06/21 VAR					2.763000	10 Jun 2021		
		Local	300,000.000	100.000000	300,000.00	100.017493	300,052.48	52.48	0.27
		Base		100.000000	300,000.00	100.017493	300,052.48	52.48	0.27
69371RN77	PACCAR FINANCIAL CORP SR UNSECURED 08/22 2.3					2.300000	10 Aug 2022		
		Local	250,000.000	100.250472	250,626.18	101.069733	252,674.33	2,048.15	0.22
		Base		100.250472	250,626.18	101.069733	252,674.33	2,048.15	0.22
69371RP34	PACCAR FINANCIAL CORP SR UNSECURED 05/21 VAR					2.441000	10 May 2021		
		Local	2,080,000.000	100.011572	2,080,240.69	100.044524	2,080,926.10	685.41	1.85
		Base		100.011572	2,080,240.69	100.044524	2,080,926.10	685.41	1.85
742718FA2	PROCTER + GAMBLE CO/THE SR UNSECURED 10/20 1.9					1.900000	23 Oct 2020		
		Local	780,000.000	99.941540	779,544.01	100.071266	780,555.87	1,011.86	0.69
		Base		99.941540	779,544.01	100.071266	780,555.87	1,011.86	0.69
855244AJ8	STARBUCKS CORP SR UNSECURED 02/21 2.1					2.100000	04 Feb 2021		
		Local	1,000,000.000	100.109002	1,001,090.02	100.138742	1,001,387.42	297.40	0.89
		Base		100.109002	1,001,090.02	100.138742	1,001,387.42	297.40	0.89
857477AS2	STATE STREET CORP SR UNSECURED 08/20 2.55					2.550000	18 Aug 2020		
		Local	1,050,000.000	100.637057	1,056,689.10	100.576303	1,056,051.18	-637.92	0.94
		Base		100.637057	1,056,689.10	100.576303	1,056,051.18	-637.92	0.94
857477AV5	STATE STREET CORP SR UNSECURED 05/21 1.95					1.950000	19 May 2021		
		Local	823,000.000	98.486904	810,547.22	99.997604	822,980.28	12,433.06	0.73
		Base		98.486904	810,547.22	99.997604	822,980.28	12,433.06	0.73
86787EBE6	SUNTRUST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
		Local	600,000.000	99.953978	599,723.87	101.877425	611,264.55	11,540.68	0.54
		Base		99.953978	599,723.87	101.877425	611,264.55	11,540.68	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
88579YBF7	3M COMPANY SR UNSECURED 03/22 2.75					2.750000	01 Mar 2022		
		Local	1,335,000.000	100.180573	1,337,410.65	102.261486	1,365,190.84	27,780.19	1.21
		Base		100.180573	1,337,410.65	102.261486	1,365,190.84	27,780.19	1.21
88579YBL4	3M COMPANY SR UNSECURED 02/23 1.75					1.750000	14 Feb 2023		
		Local	755,000.000	99.620848	752,137.40	99.813260	753,590.11	1,452.71	0.67
		Base		99.620848	752,137.40	99.813260	753,590.11	1,452.71	0.67
89231LAD9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2016 D A3					1.230000	15 Oct 2020		
		Local	45,665.420	99.995839	45,663.52	99.887640	45,614.11	-49.41	0.04
Original Face:		Base	320,000.000	99.995839	45,663.52	99.887640	45,614.11	-49.41	0.04
89237RAD0	TOYOTA AUTO RECEIVABLES OWNER TAOT 2017 C A3					1.780000	15 Nov 2021		
		Local	1,645,000.000	99.227622	1,632,294.38	99.885870	1,643,122.56	10,828.18	1.46
Original Face:		Base	1,645,000.000	99.227622	1,632,294.38	99.885870	1,643,122.56	10,828.18	1.46
89239AAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 A A3					2.910000	17 Jul 2023		
		Local	550,000.000	99.984036	549,912.20	102.146240	561,804.32	11,892.12	0.50
Original Face:		Base	550,000.000	99.984036	549,912.20	102.146240	561,804.32	11,892.12	0.50
911312BP0	UNITED PARCEL SERVICE SR UNSECURED 04/21 2.05					2.050000	01 Apr 2021		
		Local	1,100,000.000	98.714815	1,085,862.96	100.090784	1,100,998.62	15,135.66	0.98
		Base		98.714815	1,085,862.96	100.090784	1,100,998.62	15,135.66	0.98
913017CK3	UNITED TECHNOLOGIES CORP SR UNSECURED 11/19 VAR					2.603130	01 Nov 2019		
		Local	685,000.000	100.000000	685,000.00	100.060277	685,412.90	412.90	0.61
		Base		100.000000	685,000.00	100.060277	685,412.90	412.90	0.61
931142EH2	WALMART INC SR UNSECURED 06/21 VAR					2.573130	23 Jun 2021		
		Local	625,000.000	100.000000	625,000.00	100.238128	626,488.30	1,488.30	0.56
		Base		100.000000	625,000.00	100.238128	626,488.30	1,488.30	0.56
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR					3.842500	04 Mar 2021		
		Local	500,000.000	101.021192	505,105.96	101.414744	507,073.72	1,967.76	0.45
		Base		101.021192	505,105.96	101.414744	507,073.72	1,967.76	0.45
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					3.111000	11 Feb 2022		
		Local	1,000,000.000	100.352125	1,003,521.25	100.576046	1,005,760.46	2,239.21	0.89
		Base		100.352125	1,003,521.25	100.576046	1,005,760.46	2,239.21	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
94988J5M5	WELLS FARGO BANK NA SR UNSECURED 01/21 VAR					2.613380	15 Jan 2021		
		600,000.000	Local	100.000000	600,000.00	100.111048	600,666.29	666.29	0.53
			Base	100.000000	600,000.00	100.111048	600,666.29	666.29	0.53
US DOLLAR Total									
		106,033,290.920	Local		105,872,760.40		106,442,186.86	569,426.46	94.65
	Original Face:	54,583,000.000	Base		105,872,760.40		106,442,186.86	569,426.46	94.65
FIXED INCOME Total									
		106,033,290.920	Base		105,872,760.40		106,442,186.86	569,426.46	94.65
	Original Face:	54,583,000.000							

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Holdings

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

As of: *August 31, 2019* *View Date:* *September 10, 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								
		110,888,005.290	Base	110,731,934.57		111,306,571.59	574,637.02	100.00
Original Face:		54,583,000.000						

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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
138994009	CANTOR FITZGERALD REPO REPO					2.350000	10 Sep 2019		
			20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.91
				Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.91
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP					2.220000	03 Sep 2019		
			50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	4.78
				Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	4.78
912796RM3	TREASURY BILL 11/19 0.00000					2.535000	07 Nov 2019		
			10,000,000.000	Local	99.528208	9,952,820.83	99.528208	9,952,820.83	0.00	0.95
				Base	99.528208	9,952,820.83	99.528208	9,952,820.83	0.00	0.95
912796RT8	TREASURY BILL 01/20 0.00000					2.438000	02 Jan 2020		
			25,000,000.000	Local	99.167017	24,791,754.17	99.376667	24,844,166.75	52,412.58	2.37
				Base	99.167017	24,791,754.17	99.376667	24,844,166.75	52,412.58	2.37
912796SY6	TREASURY BILL 12/19 0.00000					2.001500	26 Dec 2019		
			25,000,000.000	Local	99.355072	24,838,768.05	99.403611	24,850,902.75	12,134.70	2.37
				Base	99.355072	24,838,768.05	99.403611	24,850,902.75	12,134.70	2.37
912796SZ3	TREASURY BILL 07/20 0.00000					1.925200	16 Jul 2020		
			20,000,000.000	Local	98.294059	19,658,811.78	98.497244	19,699,448.80	40,637.02	1.88
				Base	98.294059	19,658,811.78	98.497244	19,699,448.80	40,637.02	1.88
979QHR003	SOUTH STREET REPO					2.270000	03 Sep 2019		
			198,755,087.120	Local	100.000000	198,755,087.12	100.000000	198,755,087.12	0.00	18.98
				Base	100.000000	198,755,087.12	100.000000	198,755,087.12	0.00	18.98
US DOLLAR Total									
			348,755,087.120	Local		347,997,241.95		348,102,426.25	105,184.30	33.25
				Base		347,997,241.95		348,102,426.25	105,184.30	33.25
CASH EQUIVALENT Total									
			348,755,087.120	Base		347,997,241.95		348,102,426.25	105,184.30	33.25

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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		
			7,470,365.340	Local	101.223048	7,561,731.48	101.790389	7,604,113.94	42,382.46	0.73
	Original Face:		20,540,000.000	Base	101.223048	7,561,731.48	101.790389	7,604,113.94	42,382.46	0.73
3130AF5B9	FEDERAL HOME LOAN BANK BONDS 10/21 3					3.000000	12 Oct 2021		
			20,000,000.000	Local	99.954215	19,990,843.06	103.010879	20,602,175.80	611,332.74	1.97
				Base	99.954215	19,990,843.06	103.010879	20,602,175.80	611,332.74	1.97
3130AGBF1	FEDERAL HOME LOAN BANK BONDS 07/21 2.6					2.600000	16 Jul 2021		
			5,000,000.000	Local	100.000000	5,000,000.00	100.285457	5,014,272.85	14,272.85	0.48
				Base	100.000000	5,000,000.00	100.285457	5,014,272.85	14,272.85	0.48
3130AGH65	FEDERAL HOME LOAN BANK BONDS 06/23 2.62					2.620000	05 Jun 2023		
			10,000,000.000	Local	100.000000	10,000,000.00	100.191515	10,019,151.50	19,151.50	0.96
				Base	100.000000	10,000,000.00	100.191515	10,019,151.50	19,151.50	0.96
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.500000	01 Mar 2042		
			9,870,249.230	Local	104.826359	10,346,622.85	105.176773	10,381,209.63	34,586.78	0.99
	Original Face:		24,487,993.000	Base	104.826359	10,346,622.85	105.176773	10,381,209.63	34,586.78	0.99
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
			3,326,792.200	Local	104.732264	3,484,224.80	104.652221	3,481,561.93	-2,662.87	0.33
	Original Face:		10,000,000.000	Base	104.732264	3,484,224.80	104.652221	3,481,561.93	-2,662.87	0.33
3132X0EY3	FARMER MAC UNSECURED 02/20 VAR					2.323750	19 Feb 2020		
			20,000,000.000	Local	100.000000	20,000,000.00	100.159432	20,031,886.40	31,886.40	1.91
				Base	100.000000	20,000,000.00	100.159432	20,031,886.40	31,886.40	1.91
3132X0NX5	FARMER MAC NOTES 01/22 VAR					2.411880	03 Jan 2022		
			5,000,000.000	Local	100.186000	5,009,300.00	99.949197	4,997,459.85	-11,840.15	0.48
				Base	100.186000	5,009,300.00	99.949197	4,997,459.85	-11,840.15	0.48
313370US5	FEDERAL HOME LOAN BANK BONDS 09/20 2.875					2.875000	11 Sep 2020		
			9,300,000.000	Local	99.951863	9,295,523.30	101.131554	9,405,234.52	109,711.22	0.90
				Base	99.951863	9,295,523.30	101.131554	9,405,234.52	109,711.22	0.90

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3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					2.510000	22 Jan 2021		
		Local	10,000,000.000	99.994428	9,999,442.80	100.372120	10,037,212.00	37,769.20	0.96
		Base		99.994428	9,999,442.80	100.372120	10,037,212.00	37,769.20	0.96
3133EGZS7	FEDERAL FARM CREDIT BANK BONDS 10/19 VAR					2.325250	24 Oct 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	100.046216	10,004,621.60	4,621.60	0.96
		Base		100.000000	10,000,000.00	100.046216	10,004,621.60	4,621.60	0.96
3133EJT74	FEDERAL FARM CREDIT BANK BONDS 11/21 3.05					3.050000	15 Nov 2021		
		Local	5,000,000.000	99.928666	4,996,433.30	103.099275	5,154,963.75	158,530.45	0.49
		Base		99.928666	4,996,433.30	103.099275	5,154,963.75	158,530.45	0.49
3133EKAF3	FEDERAL FARM CREDIT BANK BONDS 02/20 2.54					2.540000	12 Feb 2020		
		Local	10,000,000.000	99.991769	9,999,176.90	100.329618	10,032,961.80	33,784.90	0.96
		Base		99.991769	9,999,176.90	100.329618	10,032,961.80	33,784.90	0.96
3133EKDM5	FEDERAL FARM CREDIT BANK BONDS 03/21 VAR					2.240000	18 Mar 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	99.974413	4,998,720.65	-1,279.35	0.48
		Base		100.000000	5,000,000.00	99.974413	4,998,720.65	-1,279.35	0.48
3133EKTT3	FEDERAL FARM CREDIT BANK BONDS 07/24 2.23					2.230000	08 Jul 2024		
		Local	10,000,000.000	100.000000	10,000,000.00	100.347419	10,034,741.90	34,741.90	0.96
		Base		100.000000	10,000,000.00	100.347419	10,034,741.90	34,741.90	0.96
3134GS3N3	FREDDIE MAC NOTES 08/22 2.75					2.750000	26 Aug 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.192306	5,009,615.30	9,615.30	0.48
		Base		100.000000	5,000,000.00	100.192306	5,009,615.30	9,615.30	0.48
3134GS7K5	FREDDIE MAC NOTES 03/24 2.875					2.875000	27 Mar 2024		
		Local	20,000,000.000	100.000000	20,000,000.00	100.067383	20,013,476.60	13,476.60	1.91
		Base		100.000000	20,000,000.00	100.067383	20,013,476.60	13,476.60	1.91
3134GSB95	FREDDIE MAC NOTES 11/20 3					3.000000	27 Nov 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.285112	5,014,255.60	14,255.60	0.48
		Base		100.000000	5,000,000.00	100.285112	5,014,255.60	14,255.60	0.48
3134GTUM3	FREDDIE MAC NOTES 06/24 2.4					2.400000	17 Jun 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.353655	5,017,682.75	17,682.75	0.48
		Base		100.000000	5,000,000.00	100.353655	5,017,682.75	17,682.75	0.48

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3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.700000	27 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	99.882851	9,988,285.10	-11,714.90	0.95
		Base		100.000000	10,000,000.00	99.882851	9,988,285.10	-11,714.90	0.95
3135G0U35	FANNIE MAE NOTES 06/21 2.75					2.750000	22 Jun 2021		
		Local	10,000,000.000	99.986112	9,998,611.16	102.162810	10,216,281.00	217,669.84	0.98
		Base		99.986112	9,998,611.16	102.162810	10,216,281.00	217,669.84	0.98
3135G0U92	FANNIE MAE NOTES 01/22 2.625					2.625000	11 Jan 2022		
		Local	16,000,000.000	99.943307	15,990,929.05	102.539563	16,406,330.08	415,401.03	1.57
		Base		99.943307	15,990,929.05	102.539563	16,406,330.08	415,401.03	1.57
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.250000	25 Dec 2038		
		Local	120,420.900	100.133880	120,582.12	99.823030	120,207.79	-374.33	0.01
Original Face:		Base	5,000,000.000	100.133880	120,582.12	99.823030	120,207.79	-374.33	0.01
3136A8PR5	FANNIE MAE FNR 2012 100 TA					1.750000	25 Apr 2042		
		Local	3,891,143.530	99.761333	3,881,856.65	99.400740	3,867,825.46	-14,031.19	0.37
Original Face:		Base	11,452,445.000	99.761333	3,881,856.65	99.400740	3,867,825.46	-14,031.19	0.37
3136ACHX2	FANNIE MAE FNR 2013 17 WB					1.750000	25 Aug 2042		
		Local	5,119,980.760	100.294100	5,135,038.60	98.475420	5,041,922.56	-93,116.04	0.48
Original Face:		Base	11,058,708.000	100.294100	5,135,038.60	98.475420	5,041,922.56	-93,116.04	0.48
3136AM6C8	FANNIE MAE FNR 2015 24 A					3.000000	25 Jun 2039		
		Local	8,249,638.140	101.913637	8,407,506.29	100.662450	8,304,287.87	-103,218.42	0.79
Original Face:		Base	38,900,000.000	101.913637	8,407,506.29	100.662450	8,304,287.87	-103,218.42	0.79
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.500000	15 Apr 2038		
		Local	510,187.350	98.572260	502,903.20	99.994440	510,158.98	7,255.78	0.05
Original Face:		Base	5,000,000.000	98.572260	502,903.20	99.994440	510,158.98	7,255.78	0.05
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	2,444,428.400	99.976939	2,443,864.70	100.033680	2,445,251.68	1,386.98	0.23
Original Face:		Base	10,000,000.000	99.976939	2,443,864.70	100.033680	2,445,251.68	1,386.98	0.23
3137APS27	FREDDIE MAC FHR 4053 PA					3.000000	15 Apr 2040		
		Local	2,011,137.500	102.987639	2,071,223.03	101.015230	2,031,555.17	-39,667.86	0.19
Original Face:		Base	10,000,000.000	102.987639	2,071,223.03	101.015230	2,031,555.17	-39,667.86	0.19

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3137AQTX6	FREDDIE MAC FHR 4048 CA					2.000000	15 Sep 2041		
		Local	2,673,591.200	100.755160	2,693,781.10	100.045970	2,674,820.25	-18,960.85	0.26
Original Face:		Base	12,022,600.000	100.755160	2,693,781.10	100.045970	2,674,820.25	-18,960.85	0.26
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
		Local	4,633,136.110	100.375097	4,650,514.85	99.922740	4,629,556.55	-20,958.30	0.44
Original Face:		Base	15,363,692.000	100.375097	4,650,514.85	99.922740	4,629,556.55	-20,958.30	0.44
3137ARV78	FREDDIE MAC FHR 4079 AH					2.000000	15 Jul 2027		
		Local	6,701,457.360	101.455834	6,799,019.47	100.274900	6,719,879.67	-79,139.80	0.64
Original Face:		Base	24,000,000.000	101.455834	6,799,019.47	100.274900	6,719,879.67	-79,139.80	0.64
3137ASUV4	FREDDIE MAC FHR 4094 CA					2.000000	15 Aug 2039		
		Local	1,487,729.000	100.346407	1,492,882.59	100.296840	1,492,145.17	-737.42	0.14
Original Face:		Base	10,000,000.000	100.346407	1,492,882.59	100.296840	1,492,145.17	-737.42	0.14
3137AUBR9	FREDDIE MAC FHR 4111 AG					1.750000	15 Aug 2039		
		Local	3,706,623.180	100.777581	3,735,445.18	99.564180	3,690,468.97	-44,976.21	0.35
Original Face:		Base	29,723,368.000	100.777581	3,735,445.18	99.564180	3,690,468.97	-44,976.21	0.35
3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.000000	15 Feb 2042		
		Local	1,222,491.520	101.690602	1,243,158.98	99.629830	1,217,966.22	-25,192.76	0.12
Original Face:		Base	9,815,000.000	101.690602	1,243,158.98	99.629830	1,217,966.22	-25,192.76	0.12
3137BMUC8	FHLMC MULTIFAMILY STRUCTURED P FHMS KJ03 A1					1.669000	25 Jan 2021		
		Local	1,826,294.300	100.085011	1,827,846.85	99.480550	1,816,807.61	-11,039.24	0.17
Original Face:		Base	4,690,000.000	100.085011	1,827,846.85	99.480550	1,816,807.61	-11,039.24	0.17
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.000000	15 Oct 2040		
		Local	7,531,655.300	101.815886	7,668,421.55	100.865190	7,596,818.43	-71,603.12	0.73
Original Face:		Base	10,000,000.000	101.815886	7,668,421.55	100.865190	7,596,818.43	-71,603.12	0.73
3137FEVL1	FREDDIE MAC FHR 4800 UA					3.500000	15 Dec 2044		
		Local	13,068,737.050	99.891903	13,054,610.09	103.470980	13,522,350.30	467,740.21	1.29
Original Face:		Base	14,712,277.000	99.891903	13,054,610.09	103.470980	13,522,350.30	467,740.21	1.29
3137GACU9	FREDDIE MAC FHR 3721 DB					3.000000	15 Sep 2030		
		Local	1,030,098.300	101.794531	1,048,583.73	101.399070	1,044,510.10	-4,073.63	0.10
Original Face:		Base	10,000,000.000	101.794531	1,048,583.73	101.399070	1,044,510.10	-4,073.63	0.10

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313921FR4	FANNIE MAE FNR 2001 56 KZ					6.500000	25 Oct 2031		
		Local	1,104,225.780	109.452088	1,208,598.17	111.026930	1,225,987.98	17,389.81	0.12
Original Face:		Base	12,777,000.000	109.452088	1,208,598.17	111.026930	1,225,987.98	17,389.81	0.12
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	318,126.700	105.953244	337,065.56	114.676330	364,816.02	27,750.46	0.03
Original Face:		Base	10,000,000.000	105.953244	337,065.56	114.676330	364,816.02	27,750.46	0.03
31397UG52	FANNIE MAE FNR 2011 64 DB					4.000000	25 Jul 2041		
		Local	352,569.800	104.294650	367,711.44	108.129360	381,231.47	13,520.03	0.04
Original Face:		Base	5,000,000.000	104.294650	367,711.44	108.129360	381,231.47	13,520.03	0.04
31398CD47	FREDDIE MAC FHR 3527 DA					4.000000	15 Apr 2029		
		Local	428,396.640	102.771856	440,271.18	102.405670	438,702.45	-1,568.73	0.04
Original Face:		Base	16,000,000.000	102.771856	440,271.18	102.405670	438,702.45	-1,568.73	0.04
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	244,054.750	105.192917	256,728.31	107.127200	261,449.02	4,720.71	0.02
Original Face:		Base	5,000,000.000	105.192917	256,728.31	107.127200	261,449.02	4,720.71	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	100.404960	10,040,496.00	40,496.00	0.96
		Base		100.000000	10,000,000.00	100.404960	10,040,496.00	40,496.00	0.96
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					3.875000	20 Apr 2042		
		Local	1,182,293.380	102.800515	1,215,403.68	103.129704	1,219,295.66	3,891.98	0.12
Original Face:		Base	9,875,825.000	102.800515	1,215,403.68	103.129704	1,219,295.66	3,891.98	0.12
3617HPQB3	GNMA II POOL BJ2250 G2 11/33 FIXED 3.5					3.500000	20 Nov 2033		
		Local	4,525,759.900	99.940805	4,523,080.88	102.808913	4,652,884.56	129,803.68	0.44
Original Face:		Base	5,000,000.000	99.940805	4,523,080.88	102.808913	4,652,884.56	129,803.68	0.44
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA					2.000000	20 Aug 2041		
		Local	3,572,823.100	101.017385	3,609,172.47	100.056280	3,574,833.88	-34,338.59	0.34
Original Face:		Base	10,000,000.000	101.017385	3,609,172.47	100.056280	3,574,833.88	-34,338.59	0.34
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA					2.000000	20 Dec 2063		
		Local	852,622.880	99.683210	849,921.86	99.675450	849,855.69	-66.17	0.08
Original Face:		Base	2,000,000.000	99.683210	849,921.86	99.675450	849,855.69	-66.17	0.08

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38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE					2.500000	20 Dec 2045		
		Local	4,000,287.200	100.130316	4,005,500.21	100.976190	4,039,337.60	33,837.39	0.39
Original Face:		Base	5,000,000.000	100.130316	4,005,500.21	100.976190	4,039,337.60	33,837.39	0.39
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459000	16 Jan 2040		
		Local	2,893,779.400	101.500403	2,937,197.76	99.699270	2,885,076.94	-52,120.82	0.28
Original Face:		Base	10,000,000.000	101.500403	2,937,197.76	99.699270	2,885,076.94	-52,120.82	0.28
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
		Local	3,759,955.600	95.372944	3,585,980.35	97.247450	3,656,460.94	70,480.59	0.35
Original Face:		Base	10,000,000.000	95.372944	3,585,980.35	97.247450	3,656,460.94	70,480.59	0.35
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	6,960,320.700	94.353071	6,567,276.34	96.513450	6,717,645.64	150,369.30	0.64
Original Face:		Base	10,000,000.000	94.353071	6,567,276.34	96.513450	6,717,645.64	150,369.30	0.64
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	101.570450	11,817,755.38	182,722.38	1.13
Original Face:		Base	11,635,033.000	100.000000	11,635,033.00	101.570450	11,817,755.38	182,722.38	1.13
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
		Local	4,555,559.100	97.693001	4,450,462.39	100.555490	4,580,864.78	130,402.39	0.44
Original Face:		Base	5,000,000.000	97.693001	4,450,462.39	100.555490	4,580,864.78	130,402.39	0.44
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	3,887,925.200	100.843148	3,920,706.16	105.038380	4,083,813.65	163,107.49	0.39
Original Face:		Base	10,000,000.000	100.843148	3,920,706.16	105.038380	4,083,813.65	163,107.49	0.39
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE					2.500000	20 Dec 2045		
		Local	4,101,801.400	100.232593	4,111,341.89	104.589600	4,290,057.68	178,715.79	0.41
Original Face:		Base	10,000,000.000	100.232593	4,111,341.89	104.589600	4,290,057.68	178,715.79	0.41
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A					2.000000	16 Aug 2056		
		Local	3,768,893.480	95.780665	3,609,871.22	96.887500	3,651,586.67	41,715.45	0.35
Original Face:		Base	4,000,000.000	95.780665	3,609,871.22	96.887500	3,651,586.67	41,715.45	0.35
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	4,644,097.400	96.341604	4,474,197.94	98.246930	4,562,683.12	88,485.18	0.44
Original Face:		Base	5,000,000.000	96.341604	4,474,197.94	98.246930	4,562,683.12	88,485.18	0.44

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38380BPR0	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 136 AP					2.250000	20 Dec 2042		
		Local	3,380,767.950	98.888968	3,343,206.54	100.632970	3,402,167.20	58,960.66	0.32
Original Face:		Base	5,000,000.000	98.888968	3,343,206.54	100.632970	3,402,167.20	58,960.66	0.32
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
		Local	7,796,419.600	99.898014	7,788,468.32	100.249520	7,815,873.23	27,404.91	0.75
Original Face:		Base	10,000,000.000	99.898014	7,788,468.32	100.249520	7,815,873.23	27,404.91	0.75
38380H5Z1	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 184 MD					2.250000	20 Dec 2042		
		Local	4,098,782.300	99.211463	4,066,461.90	100.250700	4,109,057.95	42,596.05	0.39
Original Face:		Base	5,000,000.000	99.211463	4,066,461.90	100.250700	4,109,057.95	42,596.05	0.39
38380KE27	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 22 JA					3.000000	20 Jan 2044		
		Local	4,130,561.400	99.246987	4,099,457.73	101.670790	4,199,574.41	100,116.68	0.40
Original Face:		Base	5,000,000.000	99.246987	4,099,457.73	101.670790	4,199,574.41	100,116.68	0.40
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
		Local	3,676,085.700	100.069712	3,678,648.37	101.511327	3,731,643.38	52,995.01	0.36
Original Face:		Base	5,000,000.000	100.069712	3,678,648.37	101.511327	3,731,643.38	52,995.01	0.36
38380VL90	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 36 HB					3.000000	20 May 2045		
		Local	4,451,978.350	99.602799	4,434,295.06	103.200240	4,594,452.34	160,157.28	0.44
Original Face:		Base	5,000,000.000	99.602799	4,434,295.06	103.200240	4,594,452.34	160,157.28	0.44
38381TVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 44 LD					3.000000	20 Apr 2049		
		Local	9,838,448.890	99.864690	9,825,136.52	101.834500	10,018,935.23	193,798.71	0.96
Original Face:		Base	9,953,662.330	99.864690	9,825,136.52	101.834500	10,018,935.23	193,798.71	0.96
6903534B0	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000						26 Jan 2021		
		Local	7,000,000.000	102.927143	7,204,899.99	104.606000	7,322,420.00	117,520.01	0.70
		Base		102.927143	7,204,899.99	104.606000	7,322,420.00	117,520.01	0.70
6903534R5	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/19 0.00000						15 Nov 2019		
		Local	2,800,000.000	102.409543	2,867,467.19	102.520000	2,870,560.00	3,092.81	0.27
		Base		102.409543	2,867,467.19	102.520000	2,870,560.00	3,092.81	0.27
74274TAA8	PRIVATE EXPORT FUNDING SR UNSECURED 144A 12/19 2.1					2.100000	19 Dec 2019		
		Local	3,190,000.000	99.855759	3,185,398.72	99.998843	3,189,963.09	4,564.37	0.30
		Base		99.855759	3,185,398.72	99.998843	3,189,963.09	4,564.37	0.30

& 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
9128284Q0	US TREASURY N/B 05/20 2.5					2.500000	31 May 2020		
		Local	20,000,000.000	99.965600	19,993,119.96	100.468750	20,093,750.00	100,630.04	1.92
		Base		99.965600	19,993,119.96	100.468750	20,093,750.00	100,630.04	1.92
9128284Y3	US TREASURY N/B 08/20 2.625					2.625000	31 Aug 2020		
		Local	65,000,000.000	99.887343	64,926,773.20	100.800782	65,520,508.30	593,735.10	6.26
		Base		99.887343	64,926,773.20	100.800782	65,520,508.30	593,735.10	6.26
9128285B2	US TREASURY N/B 09/20 2.75					2.750000	30 Sep 2020		
		Local	55,000,000.000	99.911518	54,951,335.10	101.046875	55,575,781.25	624,446.15	5.31
		Base		99.911518	54,951,335.10	101.046875	55,575,781.25	624,446.15	5.31
9128285G1	US TREASURY N/B 10/20 2.875					2.875000	31 Oct 2020		
		Local	15,000,000.000	100.061110	15,009,166.45	101.292969	15,193,945.35	184,778.90	1.45
		Base		100.061110	15,009,166.45	101.292969	15,193,945.35	184,778.90	1.45
9128285Q9	US TREASURY N/B 11/20 2.75					2.750000	30 Nov 2020		
		Local	10,000,000.000	100.024983	10,002,498.25	101.277344	10,127,734.40	125,236.15	0.97
		Base		100.024983	10,002,498.25	101.277344	10,127,734.40	125,236.15	0.97
9128285X4	US TREASURY N/B 01/21 2.5					2.500000	31 Jan 2021		
		Local	25,000,000.000	99.994268	24,998,566.97	101.144531	25,286,132.75	287,565.78	2.42
		Base		99.994268	24,998,566.97	101.144531	25,286,132.75	287,565.78	2.42
9128286D7	US TREASURY N/B 02/21 2.5					2.500000	28 Feb 2021		
		Local	10,000,000.000	100.044495	10,004,449.54	101.261719	10,126,171.90	121,722.36	0.97
		Base		100.044495	10,004,449.54	101.261719	10,126,171.90	121,722.36	0.97
912828MF4	TSY INFL IX N/B 01/20 1.375					1.375000	15 Jan 2020		
		Local	11,844,900.000	99.805419	11,821,852.06	99.593750	11,796,780.09	-25,071.97	1.13
	Original Face:	Base	10,000,000.000	99.805419	11,821,852.06	99.593750	11,796,780.09	-25,071.97	1.13
912828P87	US TREASURY N/B 02/21 1.125					1.125000	28 Feb 2021		
		Local	5,000,000.000	99.727552	4,986,377.59	99.242188	4,962,109.40	-24,268.19	0.47
		Base		99.727552	4,986,377.59	99.242188	4,962,109.40	-24,268.19	0.47
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

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Holdings

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

As of: *August 31, 2019* *View Date:* *September 10, 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
912828VP2	US TREASURY N/B 07/20 2				2.000000	31 Jul 2020		
	10,000,000.000	Local	99.971220	9,997,122.02	100.164062	10,016,406.20	19,284.18	0.96
		Base	99.971220	9,997,122.02	100.164062	10,016,406.20	19,284.18	0.96
912828XV7	US TREASURY N/B 06/19 1.25				1.250000	30 Jun 2019		
	0.000	Local	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base	0.000000	-0.03	0.000000	0.00	0.03	0.00
912828XY1	US TREASURY N/B 06/20 2.5				2.500000	30 Jun 2020		
	25,000,000.000	Local	99.901228	24,975,306.92	100.550781	25,137,695.25	162,388.33	2.40
		Base	99.901228	24,975,306.92	100.550781	25,137,695.25	162,388.33	2.40
912828Y46	US TREASURY N/B 07/20 2.625				2.625000	31 Jul 2020		
	40,000,000.000	Local	100.540422	40,216,168.81	100.710938	40,284,375.20	68,206.39	3.85
		Base	100.540422	40,216,168.81	100.710938	40,284,375.20	68,206.39	3.85
US DOLLAR Total								
	692,192,626.270	Local		692,874,231.50		698,863,619.38	5,989,387.88	66.75
Original Face:	498,007,603.330	Base		692,874,231.50		698,863,619.38	5,989,387.88	66.75
FIXED INCOME Total								
	692,192,626.270	Base		692,874,231.50		698,863,619.38	5,989,387.88	66.75
Original Face:	498,007,603.330							

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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: *August 31, 2019*

View Date: *September 10, 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								
		1,040,947,713.390	Base	1,040,871,473.45		1,046,966,045.63	6,094,572.18	100.00
Original Face:		498,007,603.330						

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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									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	113,361.420	1.000000	113,361.42	1.000000	113,361.42	0.00	0.01
		Base		1.000000	113,361.42	1.000000	113,361.42	0.00	0.01
US DOLLAR Total									
		Local	113,361.420		113,361.42		113,361.42	0.00	0.01
		Base			113,361.42		113,361.42	0.00	0.01
CASH Total									
		Base	113,361.420		113,361.42		113,361.42	0.00	0.01
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0347M3W34	ANGLESEA FDG PLC and ANG					2.260000	03 Sep 2019		
		Local	25,000,000.000	99.987444	24,996,861.11	99.987444	24,996,861.11	0.00	1.62
		Base		99.987444	24,996,861.11	99.987444	24,996,861.11	0.00	1.62
0347M3W67	ANGLESEA FDG PLC and ANG					2.380000	06 Sep 2019		
		Local	25,000,000.000	99.966944	24,991,736.11	99.966944	24,991,736.11	0.00	1.62
		Base		99.966944	24,991,736.11	99.966944	24,991,736.11	0.00	1.62
03785EX17	APPLE INC					2.500000	01 Oct 2019		
		Local	25,000,000.000	99.791667	24,947,916.66	99.791667	24,947,916.66	0.00	1.62
		Base		99.791667	24,947,916.66	99.791667	24,947,916.66	0.00	1.62
03785EY16	APPLE INC					2.150000	01 Nov 2019		
		Local	6,000,000.000	99.635695	5,978,141.67	99.635695	5,978,141.67	0.00	0.39
		Base		99.635695	5,978,141.67	99.635695	5,978,141.67	0.00	0.39
03785EYK4	APPLE INC					2.040000	19 Nov 2019		
		Local	20,000,000.000	99.552333	19,910,466.67	99.552333	19,910,466.67	0.00	1.29
		Base		99.552333	19,910,466.67	99.552333	19,910,466.67	0.00	1.29

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
04821UW65	ATLANTIC ASSET SECUR				2.280000	06 Sep 2019		
	8,907,000.000	Local	99.968333	8,904,179.45	99.968333	8,904,179.45	0.00	0.58
		Base	99.968333	8,904,179.45	99.968333	8,904,179.45	0.00	0.58
04821UX15	ATLANTIC ASSET SECUR				2.240000	01 Oct 2019		
	25,000,000.000	Local	99.813333	24,953,333.33	99.813333	24,953,333.33	0.00	1.62
		Base	99.813333	24,953,333.33	99.813333	24,953,333.33	0.00	1.62
04821UY63	ATLANTIC ASSET SECUR				2.180000	06 Nov 2019		
	15,000,000.000	Local	99.600333	14,940,050.00	99.600333	14,940,050.00	0.00	0.97
		Base	99.600333	14,940,050.00	99.600333	14,940,050.00	0.00	0.97
07644AAM6	BEDFORD ROW FDG CORP				2.160000	21 Jan 2020		
	10,000,000.000	Local	99.148000	9,914,800.00	99.231167	9,923,116.70	8,316.70	0.64
		Base	99.148000	9,914,800.00	99.231167	9,923,116.70	8,316.70	0.64
07644CFT2	BEDFORD ROW FDG CORP				2.394130	03 Feb 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	99.992000	9,999,200.00	-800.00	0.65
		Base	100.000000	10,000,000.00	99.992000	9,999,200.00	-800.00	0.65
07644DJJ8	BEDFORD ROW FDG CORP				2.384250	03 Feb 2020		
	23,000,000.000	Local	100.000000	23,000,000.00	100.000000	23,000,000.00	0.00	1.49
		Base	100.000000	23,000,000.00	100.000000	23,000,000.00	0.00	1.49
13738KYD3	CAN AST & CAN LTD JT				2.150000	13 Nov 2019		
	15,000,000.000	Local	99.564028	14,934,604.17	99.564028	14,934,604.17	0.00	0.97
		Base	99.564028	14,934,604.17	99.564028	14,934,604.17	0.00	0.97
13738KZD2	CAN AST & CAN LTD JT				2.110000	13 Dec 2019		
	10,000,000.000	Local	99.396306	9,939,630.56	99.396306	9,939,630.56	0.00	0.64
		Base	99.396306	9,939,630.56	99.396306	9,939,630.56	0.00	0.64
15060YW48	CEDAR SPRING CPTL CO				2.200000	04 Sep 2019		
	10,000,000.000	Local	99.981667	9,998,166.67	99.981667	9,998,166.67	0.00	0.65
		Base	99.981667	9,998,166.67	99.981667	9,998,166.67	0.00	0.65
15060YWD8	CEDAR SPRING CPTL CO				2.230000	13 Sep 2019		
	20,000,000.000	Local	99.925667	19,985,133.33	99.925667	19,985,133.33	0.00	1.29
		Base	99.925667	19,985,133.33	99.925667	19,985,133.33	0.00	1.29

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
15060YWT3	CEDAR SPRING CPTL CO				2.260000	27 Sep 2019		
	20,000,000.000	Local	99.836778	19,967,355.55	99.836778	19,967,355.55	0.00	1.29
		Base	99.836778	19,967,355.55	99.836778	19,967,355.55	0.00	1.29
19121BWG0	COCA-COLA COMPANY				2.550000	16 Sep 2019		
	10,000,000.000	Local	99.893750	9,989,375.00	99.893750	9,989,375.00	0.00	0.65
		Base	99.893750	9,989,375.00	99.893750	9,989,375.00	0.00	0.65
19416FWW0	COLGATE PALMOLIVE CO				2.150000	30 Sep 2019		
	25,000,000.000	Local	99.826806	24,956,701.39	99.826806	24,956,701.39	0.00	1.62
		Base	99.826806	24,956,701.39	99.826806	24,956,701.39	0.00	1.62
2063C1W48	CONCORD MIN CPTL CO				2.270000	04 Sep 2019		
	25,000,000.000	Local	99.981083	24,995,270.83	99.981083	24,995,270.83	0.00	1.62
		Base	99.981083	24,995,270.83	99.981083	24,995,270.83	0.00	1.62
2063C1WD8	CONCORD MIN CPTL CO				2.230000	13 Sep 2019		
	25,000,000.000	Local	99.925667	24,981,416.67	99.925667	24,981,416.67	0.00	1.62
		Base	99.925667	24,981,416.67	99.925667	24,981,416.67	0.00	1.62
2284K1WS8	CROWN POINT CAP CO.				2.200000	26 Sep 2019		
	25,000,000.000	Local	99.847222	24,961,805.56	99.847222	24,961,805.56	0.00	1.62
		Base	99.847222	24,961,805.56	99.847222	24,961,805.56	0.00	1.62
2284K1XH1	CROWN POINT CAP CO.				2.270000	17 Oct 2019		
	25,000,000.000	Local	99.709944	24,927,486.11	99.709944	24,927,486.11	0.00	1.61
		Base	99.709944	24,927,486.11	99.709944	24,927,486.11	0.00	1.61
2284K1YT4	CROWN POINT CAP CO.				2.150000	27 Nov 2019		
	10,000,000.000	Local	99.480417	9,948,041.67	99.480417	9,948,041.67	0.00	0.64
		Base	99.480417	9,948,041.67	99.480417	9,948,041.67	0.00	0.64
23102VWQ9	CUMMINS INC				2.190000	24 Sep 2019		
	15,000,000.000	Local	99.860083	14,979,012.50	99.860083	14,979,012.50	0.00	0.97
		Base	99.860083	14,979,012.50	99.860083	14,979,012.50	0.00	0.97
2546R2AX4	WALT DISNEY CO				1.970000	31 Jan 2020		
	14,000,000.000	Local	99.168222	13,883,551.11	99.168222	13,883,551.11	0.00	0.90
		Base	99.168222	13,883,551.11	99.168222	13,883,551.11	0.00	0.90

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30229BWB9	EXXON MOBIL CORP				2.160000	11 Sep 2019		
	20,000,000.000	Local	99.940000	19,988,000.00	99.940000	19,988,000.00	0.00	1.29
		Base	99.940000	19,988,000.00	99.940000	19,988,000.00	0.00	1.29
30601WW47	FAIRWAY FINANCE CORP				2.210000	04 Sep 2019		
	9,685,000.000	Local	99.981583	9,683,216.35	99.981583	9,683,216.35	0.00	0.63
		Base	99.981583	9,683,216.35	99.981583	9,683,216.35	0.00	0.63
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	0.65
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.65
30601YZQ1	FAIRWAY FINANCE CORP				2.297380	16 Oct 2019		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.65
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.65
37737QW91	GLAXOSMITHKLINE LLC				2.310000	09 Sep 2019		
	25,000,000.000	Local	99.948667	24,987,166.67	99.948667	24,987,166.67	0.00	1.62
		Base	99.948667	24,987,166.67	99.948667	24,987,166.67	0.00	1.62
37829AAZ1	GLENCOVE FDG DAC/LLC				2.257130	10 Dec 2019		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.97
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.97
37829ABE7	GLENCOVE FDG DAC/LLC				2.227130	15 Jan 2020		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.62
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.62
38346MW91	GOTHAM FDG CORP				2.260000	09 Sep 2019		
	25,000,000.000	Local	99.949778	24,987,444.44	99.949778	24,987,444.44	0.00	1.62
		Base	99.949778	24,987,444.44	99.949778	24,987,444.44	0.00	1.62
38346MWJ9	GOTHAM FDG CORP				2.160000	18 Sep 2019		
	25,000,000.000	Local	99.898000	24,974,500.00	99.898000	24,974,500.00	0.00	1.62
		Base	99.898000	24,974,500.00	99.898000	24,974,500.00	0.00	1.62
40588MW37	HALKIN FINANCE LLC USC				2.150000	03 Sep 2019		
	20,000,000.000	Local	99.988056	19,997,611.11	99.988056	19,997,611.11	0.00	1.29
		Base	99.988056	19,997,611.11	99.988056	19,997,611.11	0.00	1.29

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
40588MX10	HALKIN FINANCE LLC USC					2.270000	01 Oct 2019		
		10,000,000.000	Local	99.810833	9,981,083.33	99.810833	9,981,083.33	0.00	0.65
			Base	99.810833	9,981,083.33	99.810833	9,981,083.33	0.00	0.65
40588MXU6	HALKIN FINANCE LLC USC					2.250000	28 Oct 2019		
		20,000,000.000	Local	99.643750	19,928,750.00	99.643750	19,928,750.00	0.00	1.29
			Base	99.643750	19,928,750.00	99.643750	19,928,750.00	0.00	1.29
45779QW36	INSTITUTIONAL SECURED					2.270000	03 Sep 2019		
		25,000,000.000	Local	99.987389	24,996,847.22	99.987389	24,996,847.22	0.00	1.62
			Base	99.987389	24,996,847.22	99.987389	24,996,847.22	0.00	1.62
45779QWK8	INSTITUTIONAL SECURED					2.240000	19 Sep 2019		
		25,000,000.000	Local	99.888000	24,972,000.00	99.888000	24,972,000.00	0.00	1.62
			Base	99.888000	24,972,000.00	99.888000	24,972,000.00	0.00	1.62
45779QX35	INSTITUTIONAL SECURED					2.140000	03 Oct 2019		
		25,000,000.000	Local	99.821667	24,955,416.67	99.821667	24,955,416.67	0.00	1.62
			Base	99.821667	24,955,416.67	99.821667	24,955,416.67	0.00	1.62
48803MNG0	KELLS FDG LLC					2.490000	04 Sep 2019		
		22,000,000.000	Local	99.980000	21,995,600.00	99.980000	21,995,600.00	0.00	1.42
			Base	99.980000	21,995,600.00	99.980000	21,995,600.00	0.00	1.42
48803NBR7	KELLS FDG LLC					2.250000	28 Oct 2019		
		10,000,000.000	Local	99.643750	9,964,375.00	99.643750	9,964,375.00	0.00	0.65
			Base	99.643750	9,964,375.00	99.643750	9,964,375.00	0.00	0.65
48803TKG8	KELLS FDG LLC					2.540000	16 Sep 2019		
		20,000,000.000	Local	99.894167	19,978,833.33	99.894167	19,978,833.33	0.00	1.29
			Base	99.894167	19,978,833.33	99.894167	19,978,833.33	0.00	1.29
52952MW63	LEXINGTN PKR CAP CO LL					2.230000	06 Sep 2019		
		20,000,000.000	Local	99.969028	19,993,805.56	99.969028	19,993,805.56	0.00	1.29
			Base	99.969028	19,993,805.56	99.969028	19,993,805.56	0.00	1.29
52952MX47	LEXINGTN PKR CAP CO LL					2.200000	04 Oct 2019		
		20,000,000.000	Local	99.798333	19,959,666.67	99.798333	19,959,666.67	0.00	1.29
			Base	99.798333	19,959,666.67	99.798333	19,959,666.67	0.00	1.29

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

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
52952MXA3	LEXINGTN PKR CAP CO LL					2.250000	10 Oct 2019		
		10,000,000.000	Local	99.756250	9,975,625.00	99.756250	9,975,625.00	0.00	0.65
			Base	99.756250	9,975,625.00	99.756250	9,975,625.00	0.00	0.65
56274MWA6	MANHATTAN ASSET FDG.					2.230000	10 Sep 2019		
		8,419,000.000	Local	99.944250	8,414,306.41	99.944250	8,414,306.41	0.00	0.54
			Base	99.944250	8,414,306.41	99.944250	8,414,306.41	0.00	0.54
56274MWG3	MANHATTAN ASSET FDG.					2.160000	16 Sep 2019		
		15,000,000.000	Local	99.910000	14,986,500.00	99.910000	14,986,500.00	0.00	0.97
			Base	99.910000	14,986,500.00	99.910000	14,986,500.00	0.00	0.97
59087ABK4	MET-LIFE FNDG INC					2.000000	19 Feb 2020		
		10,000,000.000	Local	99.050000	9,905,000.00	99.050000	9,905,000.00	0.00	0.64
			Base	99.050000	9,905,000.00	99.050000	9,905,000.00	0.00	0.64
62455BW92	MOUNTCLIFF					2.220000	09 Sep 2019		
		10,000,000.000	Local	99.950667	9,995,066.67	99.950667	9,995,066.67	0.00	0.65
			Base	99.950667	9,995,066.67	99.950667	9,995,066.67	0.00	0.65
62455BWK7	MOUNTCLIFF					2.390000	19 Sep 2019		
		10,950,000.000	Local	99.880500	10,936,914.75	99.880500	10,936,914.75	0.00	0.71
			Base	99.880500	10,936,914.75	99.880500	10,936,914.75	0.00	0.71
62455BWL5	MOUNTCLIFF					2.250000	20 Sep 2019		
		10,000,000.000	Local	99.881250	9,988,125.00	99.881250	9,988,125.00	0.00	0.65
			Base	99.881250	9,988,125.00	99.881250	9,988,125.00	0.00	0.65
62455BXX8	MOUNTCLIFF					2.270000	31 Oct 2019		
		10,000,000.000	Local	99.621667	9,962,166.67	99.621667	9,962,166.67	0.00	0.64
			Base	99.621667	9,962,166.67	99.621667	9,962,166.67	0.00	0.64
62455BXX8	MOUNTCLIFF					2.280000	31 Oct 2019		
		10,000,000.000	Local	99.620000	9,962,000.00	99.620000	9,962,000.00	0.00	0.64
			Base	99.620000	9,962,000.00	99.620000	9,962,000.00	0.00	0.64
63763QZ59	NATIONAL SECS CLEARING					1.990000	05 Dec 2019		
		20,000,000.000	Local	99.485917	19,897,183.33	99.485917	19,897,183.33	0.00	1.29
			Base	99.485917	19,897,183.33	99.485917	19,897,183.33	0.00	1.29

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
64105RAA8	NESTLE FIN FRANCE S.					1.990000	10 Jan 2020		
		10,000,000.000	Local	99.275861	9,927,586.11	99.275861	9,927,586.11	0.00	0.64
			Base	99.275861	9,927,586.11	99.275861	9,927,586.11	0.00	0.64
64951XZ21	NEW YORK LFE CAP COR					2.000000	02 Dec 2019		
		9,153,000.000	Local	99.488889	9,106,218.00	99.488889	9,106,218.00	0.00	0.59
			Base	99.488889	9,106,218.00	99.488889	9,106,218.00	0.00	0.59
66844DYJ5	NORTHWESTERN UNIVERS					2.050000	18 Nov 2019		
		20,000,000.000	Local	99.555833	19,911,166.67	99.555833	19,911,166.67	0.00	1.29
			Base	99.555833	19,911,166.67	99.555833	19,911,166.67	0.00	1.29
66844DZK1	NORTHWESTERN UNIVERS					2.030000	19 Dec 2019		
		20,000,000.000	Local	99.385361	19,877,072.22	99.385361	19,877,072.22	0.00	1.29
			Base	99.385361	19,877,072.22	99.385361	19,877,072.22	0.00	1.29
67983UW90	OLD LINE FUNDING LLC					2.270000	09 Sep 2019		
		3,498,000.000	Local	99.949555	3,496,235.45	99.949555	3,496,235.45	0.00	0.23
			Base	99.949555	3,496,235.45	99.949555	3,496,235.45	0.00	0.23
67983UX99	OLD LINE FUNDING LLC					2.550000	09 Oct 2019		
		20,000,000.000	Local	99.730833	19,946,166.67	99.730833	19,946,166.67	0.00	1.29
			Base	99.730833	19,946,166.67	99.730833	19,946,166.67	0.00	1.29
67983UY56	OLD LINE FUNDING LLC					2.230000	05 Nov 2019		
		25,000,000.000	Local	99.597361	24,899,340.28	99.597361	24,899,340.28	0.00	1.61
			Base	99.597361	24,899,340.28	99.597361	24,899,340.28	0.00	1.61
71708EBD6	PFIZER INC					2.020000	13 Feb 2020		
		10,000,000.000	Local	99.074167	9,907,416.66	99.074167	9,907,416.66	0.00	0.64
			Base	99.074167	9,907,416.66	99.074167	9,907,416.66	0.00	0.64
71708FWP3	PFIZER INC					2.200000	23 Sep 2019		
		25,000,000.000	Local	99.865556	24,966,388.89	99.865556	24,966,388.89	0.00	1.62
			Base	99.865556	24,966,388.89	99.865556	24,966,388.89	0.00	1.62
71708FXF4	PFIZER INC					2.210000	15 Oct 2019		
		20,000,000.000	Local	99.729889	19,945,977.78	99.729889	19,945,977.78	0.00	1.29
			Base	99.729889	19,945,977.78	99.729889	19,945,977.78	0.00	1.29

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78009ACH5	ROYAL BK OF CANADA					1.940000	17 Mar 2020		
		10,000,000.000	Local	98.933000	9,893,300.00	98.933000	9,893,300.00	0.00	0.64
			Base	98.933000	9,893,300.00	98.933000	9,893,300.00	0.00	0.64
82124MYE4	SHEFFIELD RECEIVABLE					2.200000	14 Nov 2019		
		25,000,000.000	Local	99.547778	24,886,944.44	99.547778	24,886,944.44	0.00	1.61
			Base	99.547778	24,886,944.44	99.547778	24,886,944.44	0.00	1.61
8225X2F17	SHELL INTNL FNC B.V					2.010000	01 Jun 2020		
		10,000,000.000	Local	98.470167	9,847,016.67	98.470167	9,847,016.67	0.00	0.64
			Base	98.470167	9,847,016.67	98.470167	9,847,016.67	0.00	0.64
88602TBL6	THUNDER BAY FNDNG LLC					1.960000	20 Feb 2020		
		20,000,000.000	Local	99.063556	19,812,711.11	99.063556	19,812,711.11	0.00	1.28
			Base	99.063556	19,812,711.11	99.063556	19,812,711.11	0.00	1.28
88602UXG0	THUNDER BAY FNDNG LLC					2.260000	16 Oct 2019		
		15,000,000.000	Local	99.717500	14,957,625.00	99.717500	14,957,625.00	0.00	0.97
			Base	99.717500	14,957,625.00	99.717500	14,957,625.00	0.00	0.97
88603LBL2	THUNDER BAY FNDNG LLC					2.310880	10 Oct 2019		
		15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.97
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.97
91058UW66	UNITED HEALTHCARE CO					2.240000	06 Sep 2019		
		25,000,000.000	Local	99.968889	24,992,222.22	99.968889	24,992,222.22	0.00	1.62
			Base	99.968889	24,992,222.22	99.968889	24,992,222.22	0.00	1.62
912796SN0	TREASURY BILL 10/19 0.00000					2.402900	17 Oct 2019		
		5,000,000.000	Local	99.692963	4,984,648.14	99.692963	4,984,648.14	0.00	0.32
			Base	99.692963	4,984,648.14	99.692963	4,984,648.14	0.00	0.32
912796ST7	TREASURY BILL 11/19 0.00000					1.921000	21 Nov 2019		
		5,000,000.000	Local	99.567775	4,978,388.75	99.567775	4,978,388.75	0.00	0.32
			Base	99.567775	4,978,388.75	99.567775	4,978,388.75	0.00	0.32
912796TB5	TREASURY BILL 01/20 0.00000					2.032500	16 Jan 2020		
		10,000,000.000	Local	99.226521	9,922,652.08	99.312009	9,931,200.90	8,548.82	0.64
			Base	99.226521	9,922,652.08	99.312009	9,931,200.90	8,548.82	0.64

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796TC3	TREASURY BILL 01/20 0.00000					2.020000	23 Jan 2020		
		10,000,000.000	Local	99.192000	9,919,200.00	99.278354	9,927,835.40	8,635.40	0.64
			Base	99.192000	9,919,200.00	99.278354	9,927,835.40	8,635.40	0.64
92646LW48	VICTORY RECEIVABLES					2.240000	04 Sep 2019		
		15,000,000.000	Local	99.981333	14,997,200.00	99.981333	14,997,200.00	0.00	0.97
			Base	99.981333	14,997,200.00	99.981333	14,997,200.00	0.00	0.97
92646LW97	VICTORY RECEIVABLES					2.160000	09 Sep 2019		
		25,000,000.000	Local	99.952000	24,988,000.00	99.952000	24,988,000.00	0.00	1.62
			Base	99.952000	24,988,000.00	99.952000	24,988,000.00	0.00	1.62
92646LWD8	VICTORY RECEIVABLES					2.160000	13 Sep 2019		
		10,000,000.000	Local	99.928000	9,992,800.00	99.928000	9,992,800.00	0.00	0.65
			Base	99.928000	9,992,800.00	99.928000	9,992,800.00	0.00	0.65
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR					2.080000	03 Sep 2019		
		50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	3.24
			Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	3.24
96327SW40	WHEELS INC					2.530000	04 Sep 2019		
		7,000,000.000	Local	99.978917	6,998,524.17	99.978917	6,998,524.17	0.00	0.45
			Base	99.978917	6,998,524.17	99.978917	6,998,524.17	0.00	0.45
96327SXW7	WHEELS INC					2.150000	30 Oct 2019		
		20,000,000.000	Local	99.647639	19,929,527.78	99.647639	19,929,527.78	0.00	1.29
			Base	99.647639	19,929,527.78	99.647639	19,929,527.78	0.00	1.29
979QRC005	BANK OF AMERICA REPO					2.120000	03 Sep 2019		
		67,860,461.250	Local	100.000000	67,860,461.25	100.000000	67,860,461.25	0.00	4.39
			Base	100.000000	67,860,461.25	100.000000	67,860,461.25	0.00	4.39
US DOLLAR Total									
		1,445,472,461.250	Local		1,442,297,030.64		1,442,321,731.56	24,700.92	93.38
			Base		1,442,297,030.64		1,442,321,731.56	24,700.92	93.38
CASH EQUIVALENT Total									
		1,445,472,461.250	Base		1,442,297,030.64		1,442,321,731.56	24,700.92	93.38

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
14315PAA3	CARMAX AUTO OWNER TRUST CARMX 2019 3 A1					2.256610	17 Aug 2020		
		Local	9,518,355.220	100.000000	9,518,355.22	100.014350	9,519,721.10	1,365.88	0.62
	Original Face:	Base	11,250,000.000	100.000000	9,518,355.22	100.014350	9,519,721.10	1,365.88	0.62
14316LAA1	CARMAX AUTO OWNER TRUST CARMX 2019 2 A1					2.604480	15 Apr 2020		
		Local	4,241,722.260	100.000000	4,241,722.26	100.038050	4,243,336.24	1,613.98	0.27
	Original Face:	Base	10,000,000.000	100.000000	4,241,722.26	100.038050	4,243,336.24	1,613.98	0.27
36256UAA6	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2019 1 A1					2.700410	20 Feb 2020		
		Local	804,664.050	100.000000	804,664.05	100.011170	804,753.93	89.88	0.05
	Original Face:	Base	10,000,000.000	100.000000	804,664.05	100.011170	804,753.93	89.88	0.05
36257AAA9	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2019 2 A1					2.596760	20 May 2020		
		Local	2,985,355.660	100.000000	2,985,355.66	100.038440	2,986,503.23	1,147.57	0.19
	Original Face:	Base	6,500,000.000	100.000000	2,985,355.66	100.038440	2,986,503.23	1,147.57	0.19
38013TAA9	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2019 3 A1					2.199830	20 Aug 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.025990	10,002,599.00	2,599.00	0.65
	Original Face:	Base	10,000,000.000	100.000000	10,000,000.00	100.025990	10,002,599.00	2,599.00	0.65
448969AA3	HYUNDAI AUTO LEASE SECURITIZAT HALST 2019 A A1 144A					2.662400	13 Mar 2020		
		Local	581,845.470	100.000000	581,845.47	100.010548	581,906.84	61.37	0.04
	Original Face:	Base	5,000,000.000	100.000000	581,845.47	100.010548	581,906.84	61.37	0.04
44932NAA8	HYUNDAI AUTO RECEIVABLES TRUST HART 2019 A A1					2.604640	15 Apr 2020		
		Local	1,829,005.550	100.000000	1,829,005.55	100.028260	1,829,522.43	516.88	0.12
	Original Face:	Base	5,000,000.000	100.000000	1,829,005.55	100.028260	1,829,522.43	516.88	0.12
44935RAA6	HYUNDAI AUTO LEASE SECURITIZAT HALST 2019 B A1 144A					2.179830	17 Aug 2020		
		Local	4,250,000.000	100.000000	4,250,000.00	100.030390	4,251,291.58	1,291.58	0.28
	Original Face:	Base	4,250,000.000	100.000000	4,250,000.00	100.030390	4,251,291.58	1,291.58	0.28
90290EAA7	USAA AUTO OWNER TRUST USAOT 2019 1 A1					2.260540	17 Aug 2020		
		Local	8,286,619.320	100.000000	8,286,619.32	100.028430	8,288,975.21	2,355.89	0.54
	Original Face:	Base	12,000,000.000	100.000000	8,286,619.32	100.028430	8,288,975.21	2,355.89	0.54

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Holdings

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

As of: *August 31, 2019* *View Date:* *September 10, 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
912796SP5	TREASURY BILL 10/19 0.00000					0.010000	24 Oct 2019		
		Local	10,000,000.000	99.646519	9,964,651.94	99.724812	9,972,481.20	7,829.26	0.65
		Base		99.646519	9,964,651.94	99.724812	9,972,481.20	7,829.26	0.65
912796SQ3	TREASURY BILL 10/19 0.00000					0.010000	31 Oct 2019		
		Local	10,000,000.000	99.600833	9,960,083.32	99.687404	9,968,740.40	8,657.08	0.65
		Base		99.600833	9,960,083.32	99.687404	9,968,740.40	8,657.08	0.65
912796ST7	TREASURY BILL 11/19 0.00000						21 Nov 2019		
		Local	10,000,000.000	99.572275	9,957,227.46	99.574644	9,957,464.40	236.94	0.64
		Base		99.572275	9,957,227.46	99.574644	9,957,464.40	236.94	0.64
912796SU4	TREASURY BILL 11/19 0.00000						29 Nov 2019		
		Local	10,000,000.000	99.517669	9,951,766.93	99.529918	9,952,991.80	1,224.87	0.64
		Base		99.517669	9,951,766.93	99.529918	9,952,991.80	1,224.87	0.64
912796TA7	TREASURY BILL 01/20 0.00000					0.010000	09 Jan 2020		
		Local	10,000,000.000	99.252103	9,925,210.29	99.333380	9,933,338.00	8,127.71	0.64
		Base		99.252103	9,925,210.29	99.333380	9,933,338.00	8,127.71	0.64
912796TG4	TREASURY BILL 02/20 0.00000					0.010000	20 Feb 2020		
		Local	10,000,000.000	99.119551	9,911,955.09	99.133787	9,913,378.70	1,423.61	0.64
		Base		99.119551	9,911,955.09	99.133787	9,913,378.70	1,423.61	0.64
US DOLLAR Total									
		Local	102,497,567.530		102,168,462.56		102,207,004.06	38,541.50	6.62
	Original Face:	Base	74,000,000.000		102,168,462.56		102,207,004.06	38,541.50	6.62
FIXED INCOME Total									
		Base	102,497,567.530		102,168,462.56		102,207,004.06	38,541.50	6.62
	Original Face:		74,000,000.000						

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

Books Closed

Holdings

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

As of: *August 31, 2019* *View Date:* *September 10, 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								
		1,548,083,390.200	Base	1,544,578,854.62		1,544,642,097.04	63,242.42	100.00
Original Face:		74,000,000.000						

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

Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	0.020	1.000000	0.02	1.000000	0.02	0.00	0.00
		Base		1.000000	0.02	1.000000	0.02	0.00	0.00
US DOLLAR Total									
		Local	0.020		0.02		0.02	0.00	0.00
		Base			0.02		0.02	0.00	0.00
CASH Total									
		Base	0.020		0.02		0.02	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
22599G006	CREDIT AGRICOLE REPO REPO					2.130000	03 Sep 2019		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	6.78
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	6.78
7426M5W42	PRIVATE EXP. FUNDING					2.460000	04 Sep 2019		
		Local	30,000,000.000	99.979500	29,993,850.00	99.979500	29,993,850.00	0.00	2.03
		Base		99.979500	29,993,850.00	99.979500	29,993,850.00	0.00	2.03
7426M5W91	PRIVATE EXP. FUNDING					2.350000	09 Sep 2019		
		Local	20,000,000.000	99.947778	19,989,555.55	99.947778	19,989,555.55	0.00	1.36
		Base		99.947778	19,989,555.55	99.947778	19,989,555.55	0.00	1.36
7426M5X17	PRIVATE EXP. FUNDING					2.470000	01 Oct 2019		
		Local	20,000,000.000	99.794167	19,958,833.33	99.794167	19,958,833.33	0.00	1.35
		Base		99.794167	19,958,833.33	99.794167	19,958,833.33	0.00	1.35
7426M5XW9	PRIVATE EXP. FUNDING					2.160000	30 Oct 2019		
		Local	20,000,000.000	99.646000	19,929,200.00	99.646000	19,929,200.00	0.00	1.35
		Base		99.646000	19,929,200.00	99.646000	19,929,200.00	0.00	1.35

& 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
8579929T0	STATE STR INSTL INVT TR TREASURY PLUS FD INSTL CL					2.038817	31 Dec 2030		
		Local	6,236,702.370	100.000000	6,236,702.37	100.000000	6,236,702.37	0.00	0.42
		Base		100.000000	6,236,702.37	100.000000	6,236,702.37	0.00	0.42
912796RF8	TREASURY BILL 10/19 0.00000					2.391200	10 Oct 2019		
		Local	15,000,000.000	99.740953	14,961,143.00	99.740953	14,961,143.00	0.00	1.01
		Base		99.740953	14,961,143.00	99.740953	14,961,143.00	0.00	1.01
912796RM3	TREASURY BILL 11/19 0.00000					2.001000	07 Nov 2019		
		Local	40,000,000.000	99.627592	39,851,036.67	99.627592	39,851,036.67	0.00	2.70
		Base		99.627592	39,851,036.67	99.627592	39,851,036.67	0.00	2.70
912796RT8	TREASURY BILL 01/20 0.00000					2.061400	02 Jan 2020		
		Local	15,000,000.000	99.243459	14,886,518.83	99.376667	14,906,500.05	19,981.22	1.01
		Base		99.243459	14,886,518.83	99.376667	14,906,500.05	19,981.22	1.01
912796SJ9	TREASURY BILL 09/19 0.00000					2.170000	19 Sep 2019		
		Local	60,000,000.000	99.891500	59,934,900.00	99.891500	59,934,900.00	0.00	4.07
		Base		99.891500	59,934,900.00	99.891500	59,934,900.00	0.00	4.07
912796SL4	TREASURY BILL 10/19 0.00000					2.175000	03 Oct 2019		
		Local	70,000,000.000	99.810349	69,867,244.44	99.810349	69,867,244.44	0.00	4.74
		Base		99.810349	69,867,244.44	99.810349	69,867,244.44	0.00	4.74
912796SN0	TREASURY BILL 10/19 0.00000					2.401000	17 Oct 2019		
		Local	10,000,000.000	99.693206	9,969,320.55	99.693206	9,969,320.55	0.00	0.68
		Base		99.693206	9,969,320.55	99.693206	9,969,320.55	0.00	0.68
912796ST7	TREASURY BILL 11/19 0.00000					1.921000	21 Nov 2019		
		Local	15,000,000.000	99.567775	14,935,166.25	99.567775	14,935,166.25	0.00	1.01
		Base		99.567775	14,935,166.25	99.567775	14,935,166.25	0.00	1.01
912796SX8	TREASURY BILL 12/19 0.00000					2.131000	19 Dec 2019		
		Local	10,000,000.000	99.354781	9,935,478.05	99.444604	9,944,460.40	8,982.35	0.67
		Base		99.354781	9,935,478.05	99.444604	9,944,460.40	8,982.35	0.67
912796SY6	TREASURY BILL 12/19 0.00000					2.045000	26 Dec 2019		
		Local	10,000,000.000	99.341056	9,934,105.55	99.403611	9,940,361.10	6,255.55	0.67
		Base		99.341056	9,934,105.55	99.403611	9,940,361.10	6,255.55	0.67

& 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
912796TB5	TREASURY BILL 01/20 0.00000					2.017800	16 Jan 2020		
		Local	10,000,000.000	99.232115	9,923,211.50	99.312009	9,931,200.90	7,989.40	0.67
		Base		99.232115	9,923,211.50	99.312009	9,931,200.90	7,989.40	0.67
912796TF6	TREASURY BILL 02/20 0.00000					1.911100	13 Feb 2020		
		Local	10,000,000.000	99.124079	9,912,407.92	99.124079	9,912,407.92	0.00	0.67
		Base		99.124079	9,912,407.92	99.124079	9,912,407.92	0.00	0.67
912796VT3	TREASURY BILL 09/19 0.00000						03 Sep 2019		
		Local	60,000,000.000	99.987991	59,992,794.44	99.987991	59,992,794.44	0.00	4.07
		Base		99.987991	59,992,794.44	99.987991	59,992,794.44	0.00	4.07
912796VU0	TREASURY BILL 09/19 0.00000					2.156000	10 Sep 2019		
		Local	40,000,000.000	99.946100	39,978,440.00	99.946100	39,978,440.00	0.00	2.71
		Base		99.946100	39,978,440.00	99.946100	39,978,440.00	0.00	2.71
912796VV8	TREASURY BILL 09/19 0.00000					2.125000	17 Sep 2019		
		Local	20,000,000.000	99.905556	19,981,111.11	99.905556	19,981,111.11	0.00	1.36
		Base		99.905556	19,981,111.11	99.905556	19,981,111.11	0.00	1.36
912796WB1	TREASURY BILL 10/19 0.00000					0.010000	29 Oct 2019		
		Local	30,000,000.000	99.688889	29,906,666.70	99.688889	29,906,666.70	0.00	2.03
		Base		99.688889	29,906,666.70	99.688889	29,906,666.70	0.00	2.03
926NKW009	AMHERST PIERPONT 04/15 VAR					2.180000	03 Sep 2019		
		Local	50,000,000.000	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	3.39
		Base		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	3.39
979QHR003	SOUTH STREET REPO					2.120000	03 Sep 2019		
		Local	50,000,000.000	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	3.39
		Base		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	3.39
979QHT009	WELLS FARGO REPO					2.150000	03 Sep 2019		
		Local	150,000,000.000	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	10.17
		Base		100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	10.17
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					2.130000	03 Sep 2019		
		Local	51,307,854.820	100.000000	51,307,854.82	100.000000	51,307,854.82	0.00	3.48
		Base		100.000000	51,307,854.82	100.000000	51,307,854.82	0.00	3.48

& 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
US DOLLAR Total									
		912,544,557.190	Local		911,385,541.08		911,428,749.60	43,208.52	61.82
			Base		911,385,541.08		911,428,749.60	43,208.52	61.82
CASH EQUIVALENT Total									
		912,544,557.190	Base		911,385,541.08		911,428,749.60	43,208.52	61.82
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
912796RF8	TREASURY BILL 10/19 0.00000					0.010000	10 Oct 2019		
		60,000,000.000	Local	99.763238	59,857,942.54	99.794444	59,876,666.40	18,723.86	4.06
			Base	99.763238	59,857,942.54	99.794444	59,876,666.40	18,723.86	4.06
912796RN1	TREASURY BILL 12/19 0.00000					0.010000	05 Dec 2019		
		60,000,000.000	Local	99.508663	59,705,197.80	99.504232	59,702,539.20	-2,658.60	4.05
			Base	99.508663	59,705,197.80	99.504232	59,702,539.20	-2,658.60	4.05
912796RY7	TREASURY BILL 01/20 0.00000						30 Jan 2020		
		10,000,000.000	Local	99.154820	9,915,481.98	99.238444	9,923,844.40	8,362.42	0.67
			Base	99.154820	9,915,481.98	99.238444	9,923,844.40	8,362.42	0.67
912796SD2	TREASURY BILL 02/20 0.00000					0.010000	27 Feb 2020		
		15,000,000.000	Local	98.978772	14,846,815.73	99.095333	14,864,299.95	17,484.22	1.01
			Base	98.978772	14,846,815.73	99.095333	14,864,299.95	17,484.22	1.01
912796SG5	TREASURY BILL 09/19 0.00000					0.010000	05 Sep 2019		
		15,000,000.000	Local	99.972694	14,995,904.16	99.990125	14,998,518.75	2,614.59	1.02
			Base	99.972694	14,995,904.16	99.990125	14,998,518.75	2,614.59	1.02
912796SJ9	TREASURY BILL 09/19 0.00000						19 Sep 2019		
		10,000,000.000	Local	99.877465	9,987,746.50	99.913111	9,991,311.10	3,564.60	0.68
			Base	99.877465	9,987,746.50	99.913111	9,991,311.10	3,564.60	0.68
912796SN0	TREASURY BILL 10/19 0.00000					0.010000	17 Oct 2019		
		15,000,000.000	Local	99.693972	14,954,095.82	99.756778	14,963,516.70	9,420.88	1.01
			Base	99.693972	14,954,095.82	99.756778	14,963,516.70	9,420.88	1.01

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

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796SP5	TREASURY BILL 10/19 0.00000					0.010000	24 Oct 2019		
		50,000,000.000	Local	99.673828	49,836,913.78	99.724812	49,862,406.00	25,492.22	3.38
			Base	99.673828	49,836,913.78	99.724812	49,862,406.00	25,492.22	3.38
912796SQ3	TREASURY BILL 10/19 0.00000					0.010000	31 Oct 2019		
		25,000,000.000	Local	99.601273	24,900,318.33	99.687404	24,921,851.00	21,532.67	1.69
			Base	99.601273	24,900,318.33	99.687404	24,921,851.00	21,532.67	1.69
912796SS9	TREASURY BILL 11/19 0.00000						14 Nov 2019		
		20,000,000.000	Local	99.590430	19,918,086.07	99.613633	19,922,726.60	4,640.53	1.35
			Base	99.590430	19,918,086.07	99.613633	19,922,726.60	4,640.53	1.35
912796ST7	TREASURY BILL 11/19 0.00000					0.010000	21 Nov 2019		
		60,000,000.000	Local	99.574405	59,744,642.96	99.574644	59,744,786.40	143.44	4.05
			Base	99.574405	59,744,642.96	99.574644	59,744,786.40	143.44	4.05
912796SU4	TREASURY BILL 11/19 0.00000						29 Nov 2019		
		70,000,000.000	Local	99.506425	69,654,497.29	99.529918	69,670,942.60	16,445.31	4.73
			Base	99.506425	69,654,497.29	99.529918	69,670,942.60	16,445.31	4.73
912796TA7	TREASURY BILL 01/20 0.00000					0.010000	09 Jan 2020		
		10,000,000.000	Local	99.251669	9,925,166.93	99.333380	9,933,338.00	8,171.07	0.67
			Base	99.251669	9,925,166.93	99.333380	9,933,338.00	8,171.07	0.67
912796TC3	TREASURY BILL 01/20 0.00000					0.010000	23 Jan 2020		
		10,000,000.000	Local	99.198000	9,919,799.99	99.271165	9,927,116.50	7,316.51	0.67
			Base	99.198000	9,919,799.99	99.271165	9,927,116.50	7,316.51	0.67
912796TE9	TREASURY BILL 02/20 0.00000					0.010000	06 Feb 2020		
		10,000,000.000	Local	99.105764	9,910,576.43	99.204292	9,920,429.20	9,852.77	0.67
			Base	99.105764	9,910,576.43	99.204292	9,920,429.20	9,852.77	0.67
912796TG4	TREASURY BILL 02/20 0.00000					0.010000	20 Feb 2020		
		15,000,000.000	Local	99.125667	14,868,850.00	99.133787	14,870,068.05	1,218.05	1.01
			Base	99.125667	14,868,850.00	99.133787	14,870,068.05	1,218.05	1.01
912796TH2	TREASURY BILL 03/20 0.00000					0.010000	05 Mar 2020		
		10,000,000.000	Local	99.074833	9,907,483.30	99.053190	9,905,319.00	-2,164.30	0.67
			Base	99.074833	9,907,483.30	99.053190	9,905,319.00	-2,164.30	0.67

& Issue has redenominated but Local is not converted
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Holdings

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

As of: *August 31, 2019* *View Date:* *September 10, 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
912796VP1	TREASURY BILL 08/19 0.00000						06 Aug 2019		
		0.000	Local	0.000000	-2,421.88	0.000000	0.00	2,421.88	0.00
			Base	0.000000	-2,421.88	0.000000	0.00	2,421.88	0.00
912796VW6	TREASURY BILL 09/19 0.00000					0.010000	24 Sep 2019		
		80,000,000.000	Local	99.865370	79,892,296.17	99.881169	79,904,935.20	12,639.03	5.42
			Base	99.865370	79,892,296.17	99.881169	79,904,935.20	12,639.03	5.42
912796VY2	TREASURY BILL 10/19 0.00000					0.010000	08 Oct 2019		
		20,000,000.000	Local	99.788406	19,957,681.25	99.799550	19,959,910.00	2,228.75	1.35
			Base	99.788406	19,957,681.25	99.799550	19,959,910.00	2,228.75	1.35
US DOLLAR Total									
		565,000,000.000	Local		562,697,075.15		562,864,525.05	167,449.90	38.18
			Base		562,697,075.15		562,864,525.05	167,449.90	38.18
FIXED INCOME Total									
		565,000,000.000	Base		562,697,075.15		562,864,525.05	167,449.90	38.18

& Issue has redenominated but Local is not converted
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Books Closed

Holdings

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

As of: *August 31, 2019*

View Date: *September 10, 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								
		1,477,544,557.210	Base	1,474,082,616.25		1,474,293,274.67	210,658.42	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
919TFTII0	DREYFUS TAX EXEMPT CASH MGT DREYFUS TAX EX CASH MGT FD 264					1.258630	31 Dec 2030		
		Local	17,501,503.370	100.005836	17,502,524.78	100.010000	17,503,253.52	728.74	10.97
		Base		100.005836	17,502,524.78	100.010000	17,503,253.52	728.74	10.97
US DOLLAR Total									
		Local	17,501,503.370		17,502,524.78		17,503,253.52	728.74	10.97
		Base			17,502,524.78		17,503,253.52	728.74	10.97
CASH EQUIVALENT Total									
		Base	17,501,503.370		17,502,524.78		17,503,253.52	728.74	10.97
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	105.099867	1,576,498.01	105.597000	1,583,955.00	7,456.99	0.99
		Base		105.099867	1,576,498.01	105.597000	1,583,955.00	7,456.99	0.99
166394AB2	CHESTERFIELD CNTY VA CHF 01/21 FIXED 5					5.000000	01 Jan 2021		
		Local	3,500,000.000	104.966879	3,673,840.76	105.264000	3,684,240.00	10,399.24	2.31
		Base		104.966879	3,673,840.76	105.264000	3,684,240.00	10,399.24	2.31
18085PNC4	CLARK CNTY NV ARPT REVENUE CLAAPT 07/40 ADJUSTABLE VAR					1.350000	01 Jul 2040		
		Local	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	2.51
		Base		100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	2.51
190828WN9	COBB CNTY GA WTR SWR REVENUE COBUTL 07/21 FIXED 5					5.000000	01 Jul 2021		
		Local	2,155,000.000	107.010502	2,306,076.32	107.215000	2,310,483.25	4,406.93	1.45
		Base		107.010502	2,306,076.32	107.215000	2,310,483.25	4,406.93	1.45
1994916D8	COLUMBUS OH COL 07/22 FIXED 3					3.000000	01 Jul 2022		
		Local	5,000,000.000	104.702820	5,235,141.00	105.451000	5,272,550.00	37,409.00	3.30
		Base		104.702820	5,235,141.00	105.451000	5,272,550.00	37,409.00	3.30

& 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
25009XNN1	DES MOINES IA DES 06/21 FIXED 5					5.000000	01 Jun 2021		
		Local	4,000,000.000	106.183156	4,247,326.24	106.762000	4,270,480.00	23,153.76	2.68
		Base		106.183156	4,247,326.24	106.762000	4,270,480.00	23,153.76	2.68
349426AB2	FORT WORTH TX FTW 03/21 FIXED 5					5.000000	01 Mar 2021		
		Local	4,535,000.000	105.398172	4,779,807.09	105.831000	4,799,435.85	19,628.76	3.01
		Base		105.398172	4,779,807.09	105.831000	4,799,435.85	19,628.76	3.01
380037FL0	GLYNN BRUNSWICK GA MEMORIAL HO GLYMED 08/38 ADJUSTABLE VAR					1.400000	01 Aug 2038		
		Local	6,000,000.000	100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	3.76
		Base		100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	3.76
442435XR9	HOUSTON TX UTILITY SYS REVENUE HOUUTL 05/34 ADJUSTABLE VAR					1.340000	15 May 2034		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	3.13
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	3.13
45471AEB4	INDIANA ST FIN AUTH HOSP REVEN INSFIN 03/36 ADJUSTABLE VAR					1.370000	01 Mar 2036		
		Local	1,600,000.000	100.000000	1,600,000.00	100.000000	1,600,000.00	0.00	1.00
		Base		100.000000	1,600,000.00	100.000000	1,600,000.00	0.00	1.00
45471APK2	INDIANA ST FIN AUTH HOSP REVEN INSFIN 12/31 ADJUSTABLE VAR					1.370000	01 Dec 2031		
		Local	2,000,000.000	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	1.25
		Base		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	1.25
46246K5E8	IOWA ST FIN AUTH REVENUE IASGEN 07/41 ADJUSTABLE VAR					1.380000	01 Jul 2041		
		Local	3,000,000.000	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	1.88
		Base		100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	1.88
4637773G5	IRVING TX IRV 09/21 FIXED 4					4.000000	15 Sep 2021		
		Local	4,255,000.000	105.655938	4,495,660.18	105.866000	4,504,598.30	8,938.12	2.82
		Base		105.655938	4,495,660.18	105.866000	4,504,598.30	8,938.12	2.82
485116XP7	KANSAS CITY MO WTR REVENUE KANWTR 12/20 FIXED 5					5.000000	01 Dec 2020		
		Local	2,250,000.000	104.780485	2,357,560.92	104.884000	2,359,890.00	2,329.08	1.48
		Base		104.780485	2,357,560.92	104.884000	2,359,890.00	2,329.08	1.48
485116XQ5	KANSAS CITY MO WTR REVENUE KANWTR 12/20 FIXED 3					3.000000	01 Dec 2020		
		Local	1,200,000.000	102.309652	1,227,715.82	102.423000	1,229,076.00	1,360.18	0.77
		Base		102.309652	1,227,715.82	102.423000	1,229,076.00	1,360.18	0.77

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
486063XU9	KATY TX INDEP SCH DIST KATSCD 02/21 FIXED 5					5.000000	15 Feb 2021		
		Local	1,000,000.000	105.241622	1,052,416.22	105.673000	1,056,730.00	4,313.78	0.66
		Base		105.241622	1,052,416.22	105.673000	1,056,730.00	4,313.78	0.66
4952244N4	KING CNTY WA SCH DIST 411 ISS KINSCD 12/20 FIXED 4					4.000000	01 Dec 2020		
		Local	3,750,000.000	103.362214	3,876,083.04	103.666000	3,887,475.00	11,391.96	2.44
		Base		103.362214	3,876,083.04	103.666000	3,887,475.00	11,391.96	2.44
52882PDC9	LEWISVILLE TX INDEP SCH DIST LEWSCD 08/21 FIXED 5					5.000000	15 Aug 2021		
		Local	1,175,000.000	107.212365	1,259,745.29	107.593000	1,264,217.75	4,472.46	0.79
		Base		107.212365	1,259,745.29	107.593000	1,264,217.75	4,472.46	0.79
545910AM3	LOUDOUN CNTY VA INDL DEV AUTH LDNDEV 02/38 ADJUSTABLE VAR					1.330000	15 Feb 2038		
		Local	6,000,000.000	100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	3.76
		Base		100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	3.76
57582RXU5	MASSACHUSETTS ST MAS 05/21 FIXED 5					5.000000	01 May 2021		
		Local	4,000,000.000	105.976755	4,239,070.19	106.510000	4,260,400.00	21,329.81	2.67
		Base		105.976755	4,239,070.19	106.510000	4,260,400.00	21,329.81	2.67
594615GH3	MICHIGAN ST BLDG AUTH REVENUE MISFAC 10/52 ADJUSTABLE VAR					1.300000	15 Oct 2052		
		Local	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	2.51
		Base		100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	2.51
597146AK5	MIDDLETOWN OH HOSP FACS REVENU MIDMED 11/39 ADJUSTABLE VAR					1.350000	15 Nov 2039		
		Local	3,090,000.000	100.000000	3,090,000.00	100.000000	3,090,000.00	0.00	1.94
		Base		100.000000	3,090,000.00	100.000000	3,090,000.00	0.00	1.94
597146AM1	MIDDLETOWN OH HOSP FACS REVENU MIDMED 11/39 ADJUSTABLE VAR					1.400000	15 Nov 2039		
		Local	1,070,000.000	100.000000	1,070,000.00	100.000000	1,070,000.00	0.00	0.67
		Base		100.000000	1,070,000.00	100.000000	1,070,000.00	0.00	0.67
603695FU6	MINNEAPOLIS MN SAINT PAUL MN MINMED 11/35 ADJUSTABLE VAR					1.470000	15 Nov 2035		
		Local	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	2.51
		Base		100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	2.51
60637AED0	MISSOURI ST HLTH EDUCTNL FAC MOSMED 08/41 ADJUSTABLE VAR					1.440000	01 Aug 2041		
		Local	3,890,000.000	100.000000	3,890,000.00	100.000000	3,890,000.00	0.00	2.44
		Base		100.000000	3,890,000.00	100.000000	3,890,000.00	0.00	2.44

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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
613340U48	MONTGOMERY CNTY MD MON 07/21 FIXED 5					5.000000	01 Jul 2021		
		Local	3,000,000.000	106.624996	3,198,749.88	107.158000	3,214,740.00	15,990.12	2.02
		Base		106.624996	3,198,749.88	107.158000	3,214,740.00	15,990.12	2.02
64971QQ63	NEW YORK CITY NY TRANSITIONAL NYCGEN 11/41 ADJUSTABLE VAR					1.360000	01 Nov 2041		
		Local	3,320,000.000	100.000000	3,320,000.00	100.000000	3,320,000.00	0.00	2.08
		Base		100.000000	3,320,000.00	100.000000	3,320,000.00	0.00	2.08
677632JG7	OHIO ST UNIV OHSHGR 06/35 ADJUSTABLE VAR					1.200000	01 Jun 2035		
		Local	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	2.51
		Base		100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	2.51
67765QGA8	OHIO ST WTR DEV AUTH REVENUE OHSWTR 06/21 FIXED 4					4.000000	01 Jun 2021		
		Local	2,000,000.000	104.712978	2,094,259.56	105.112000	2,102,240.00	7,980.44	1.32
		Base		104.712978	2,094,259.56	105.112000	2,102,240.00	7,980.44	1.32
67765QGB6	OHIO ST WTR DEV AUTH REVENUE OHSWTR 12/21 FIXED 4					4.000000	01 Dec 2021		
		Local	2,350,000.000	106.021007	2,491,493.66	106.556000	2,504,066.00	12,572.34	1.57
		Base		106.021007	2,491,493.66	106.556000	2,504,066.00	12,572.34	1.57
6845036V2	ORANGE CNTY FL HLTH FACS AUTH ORAMED 01/39 ADJUSTABLE VAR					1.340000	01 Jan 2039		
		Local	5,925,000.000	100.000000	5,925,000.00	100.000000	5,925,000.00	0.00	3.71
		Base		100.000000	5,925,000.00	100.000000	5,925,000.00	0.00	3.71
720611XS6	PIERCE CNTY WA SCH DIST 403 B PIESCD 12/20 FIXED 4					4.000000	01 Dec 2020		
		Local	2,000,000.000	103.299361	2,065,987.22	103.666000	2,073,320.00	7,332.78	1.30
		Base		103.299361	2,065,987.22	103.666000	2,073,320.00	7,332.78	1.30
720611XT4	PIERCE CNTY WA SCH DIST 403 B PIESCD 12/21 FIXED 4					4.000000	01 Dec 2021		
		Local	2,000,000.000	105.837609	2,116,752.18	106.510000	2,130,200.00	13,447.82	1.34
		Base		105.837609	2,116,752.18	106.510000	2,130,200.00	13,447.82	1.34
792909BJ1	SAINT PAUL MN HSG REDEV AUTH STPMED 11/35 ADJUSTABLE VAR					1.300000	15 Nov 2035		
		Local	6,000,000.000	100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	3.76
		Base		100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	3.76
803301BY5	SARASOTA CNTY FL PUBLIC HOSP D SARMED 07/37 ADJUSTABLE VAR					1.350000	01 Jul 2037		
		Local	3,820,000.000	100.000000	3,820,000.00	100.000000	3,820,000.00	0.00	2.39
		Base		100.000000	3,820,000.00	100.000000	3,820,000.00	0.00	2.39

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89453PJ42	TRAVIS CNTY TX TRA 03/20 FIXED 2					2.000000	01 Mar 2020		
		Local	4,000,000.000	100.270065	4,010,802.58	100.479000	4,019,160.00	8,357.42	2.52
		Base		100.270065	4,010,802.58	100.479000	4,019,160.00	8,357.42	2.52
910678A68	UNITED TX INDEP SCH DIST UNDSCD 08/21 FIXED 4					4.000000	15 Aug 2021		
		Local	3,185,000.000	105.142631	3,348,792.79	105.671000	3,365,621.35	16,828.56	2.11
		Base		105.142631	3,348,792.79	105.671000	3,365,621.35	16,828.56	2.11
915137U35	UNIV OF TEXAS TX UNIHGR 08/39 ADJUSTABLE VAR					1.280000	01 Aug 2039		
		Local	6,000,000.000	100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	3.76
		Base		100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	3.76
927889FJ9	VIRGINIA MN INDEP SCH DIST 70 VIRSCD 02/21 FIXED 5					5.000000	01 Feb 2021		
		Local	4,250,000.000	105.145830	4,468,697.77	105.579000	4,487,107.50	18,409.73	2.81
		Base		105.145830	4,468,697.77	105.579000	4,487,107.50	18,409.73	2.81
930876EA1	WAKE CNTY NC LIMITED OBLIG WAK 09/21 FIXED 5					5.000000	01 Sep 2021		
		Local	1,250,000.000	107.199938	1,339,999.22	107.827000	1,347,837.50	7,838.28	0.84
		Base		107.199938	1,339,999.22	107.827000	1,347,837.50	7,838.28	0.84
956622P40	WEST VIRGINIA ST HOSP FIN AUTH WVSMED 06/34 ADJUSTABLE VAR					1.340000	01 Jun 2034		
		Local	2,550,000.000	100.000000	2,550,000.00	100.000000	2,550,000.00	0.00	1.60
		Base		100.000000	2,550,000.00	100.000000	2,550,000.00	0.00	1.60
962523JM9	WHATCOM CNTY WA SCH DIST 502F WHASCD 12/20 FIXED 4					4.000000	01 Dec 2020		
		Local	1,000,000.000	103.261603	1,032,616.03	103.666000	1,036,660.00	4,043.97	0.65
		Base		103.261603	1,032,616.03	103.666000	1,036,660.00	4,043.97	0.65
US DOLLAR Total									
		Local	138,620,000.000		141,760,091.97		142,029,483.50	269,391.53	89.03
		Base			141,760,091.97		142,029,483.50	269,391.53	89.03
FIXED INCOME Total									
		Base	138,620,000.000		141,760,091.97		142,029,483.50	269,391.53	89.03

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Holdings

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

As of: *August 31, 2019* *View Date:* *September 10, 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								
		156,121,503.370	Base	159,262,616.75		159,532,737.02	270,120.27	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	478,984.400	1.000000	478,984.40	1.000000	478,984.40	0.00	0.13
		Base		1.000000	478,984.40	1.000000	478,984.40	0.00	0.13
US DOLLAR Total									
		Local	478,984.400		478,984.40		478,984.40	0.00	0.13
		Base			478,984.40		478,984.40	0.00	0.13
CASH Total									
		Base	478,984.400		478,984.40		478,984.40	0.00	0.13
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
031162CN8	AMGEN INC SR UNSECURED 05/20 VAR					2.631000	11 May 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.176763	5,008,838.15	8,838.15	1.34
		Base		100.000000	5,000,000.00	100.176763	5,008,838.15	8,838.15	1.34
04821UX23	ATLANTIC ASSET SECUR					2.280000	02 Oct 2019		
		Local	2,029,000.000	99.803667	2,025,016.40	99.803667	2,025,016.40	0.00	0.54
		Base		99.803667	2,025,016.40	99.803667	2,025,016.40	0.00	0.54
07644DJK5	BEDFORD ROW FDG CORP					2.404130	03 Feb 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.34
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.34
138994009	CANTOR FITZGERALD REPO REPO					2.350000	03 Sep 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.68
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.68
15060YW48	CEDAR SPRING CPTL CO					2.250000	04 Sep 2019		
		Local	5,000,000.000	99.981250	4,999,062.50	99.981250	4,999,062.50	0.00	1.34
		Base		99.981250	4,999,062.50	99.981250	4,999,062.50	0.00	1.34

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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
17177MYK2	CIESCO LLC					2.500000	19 Nov 2019		
		Local	5,000,000.000	99.451389	4,972,569.44	99.451389	4,972,569.44	0.00	1.33
		Base		99.451389	4,972,569.44	99.451389	4,972,569.44	0.00	1.33
22845ALN8	CROWN POINT CAP CO.					2.358500	06 Apr 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.68
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.68
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
		Local	5,000,000.000	99.984390	4,999,219.49	101.445050	5,072,252.50	73,033.01	1.36
		Base		99.984390	4,999,219.49	101.445050	5,072,252.50	73,033.01	1.36
41282KWK0	HARLEY-DAVIDSON FND CP					2.280000	19 Sep 2019		
		Local	5,000,000.000	99.886000	4,994,300.00	99.886000	4,994,300.00	0.00	1.34
		Base		99.886000	4,994,300.00	99.886000	4,994,300.00	0.00	1.34
45779QWK8	INSTITUTIONAL SECURED					2.270000	19 Sep 2019		
		Local	5,000,000.000	99.886500	4,994,325.00	99.886500	4,994,325.00	0.00	1.34
		Base		99.886500	4,994,325.00	99.886500	4,994,325.00	0.00	1.34
66844DYJ5	NORTHWESTERN UNIVERS					2.050000	18 Nov 2019		
		Local	4,000,000.000	99.555833	3,982,233.33	99.555833	3,982,233.33	0.00	1.07
		Base		99.555833	3,982,233.33	99.555833	3,982,233.33	0.00	1.07
66844DZJ4	NORTHWESTERN UNIVERS					2.040000	18 Dec 2019		
		Local	3,000,000.000	99.388000	2,981,640.00	99.388000	2,981,640.00	0.00	0.80
		Base		99.388000	2,981,640.00	99.388000	2,981,640.00	0.00	0.80
91058UW66	UNITED HEALTHCARE CO					2.240000	06 Sep 2019		
		Local	5,000,000.000	99.968889	4,998,444.44	99.968889	4,998,444.44	0.00	1.34
		Base		99.968889	4,998,444.44	99.968889	4,998,444.44	0.00	1.34
912796RT8	TREASURY BILL 01/20 0.00000					2.465000	02 Jan 2020		
		Local	10,000,000.000	99.157792	9,915,779.17	99.376667	9,937,666.70	21,887.53	2.67
		Base		99.157792	9,915,779.17	99.376667	9,937,666.70	21,887.53	2.67
979QHR003	SOUTH STREET REPO					2.270000	03 Sep 2019		
		Local	5,500,000.000	100.000000	5,500,000.00	100.000000	5,500,000.00	0.00	1.48
		Base		100.000000	5,500,000.00	100.000000	5,500,000.00	0.00	1.48

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		84,529,000.000	Local		84,362,589.77		84,466,348.46	103,758.69	22.67
			Base		84,362,589.77		84,466,348.46	103,758.69	22.67
CASH EQUIVALENT Total									
		84,529,000.000	Base		84,362,589.77		84,466,348.46	103,758.69	22.67
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	100.665422	2,013,308.43	100.842953	2,016,859.06	3,550.63	0.54
			Base	100.665422	2,013,308.43	100.842953	2,016,859.06	3,550.63	0.54
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.250000	05 May 2021		
		2,000,000.000	Local	99.980256	1,999,605.11	100.492124	2,009,842.48	10,237.37	0.54
			Base	99.980256	1,999,605.11	100.492124	2,009,842.48	10,237.37	0.54
037411AX3	APACHE CORP SR UNSECURED 02/21 3.625					3.625000	01 Feb 2021		
		1,000,000.000	Local	99.879011	998,790.11	101.357902	1,013,579.02	14,788.91	0.27
			Base	99.879011	998,790.11	101.357902	1,013,579.02	14,788.91	0.27
05586CAB0	BMW VEHICLE LEASE TRUST BMWLT 2018 1 A2					2.970000	21 Dec 2020		
		1,943,528.000	Local	99.994648	1,943,423.99	100.277500	1,948,921.29	5,497.30	0.52
Original Face:		2,500,000.000	Base	99.994648	1,943,423.99	100.277500	1,948,921.29	5,497.30	0.52
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR					2.999250	25 Jun 2022		
		5,500,000.000	Local	100.268734	5,514,780.38	100.436046	5,523,982.53	9,202.15	1.48
			Base	100.268734	5,514,780.38	100.436046	5,523,982.53	9,202.15	1.48
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	99.613981	2,490,349.53	-9,650.47	0.67
			Base	100.000000	2,500,000.00	99.613981	2,490,349.53	-9,650.47	0.67
06367TRS1	BANK OF MONTREAL SR UNSECURED 02/22 VAR					2.250000	10 Feb 2022		
		5,000,000.000	Local	100.000000	5,000,000.00	98.915248	4,945,762.40	-54,237.60	1.33
			Base	100.000000	5,000,000.00	98.915248	4,945,762.40	-54,237.60	1.33

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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	100.282393	5,014,119.65	14,119.65	1.35
		Base		100.000000	5,000,000.00	100.282393	5,014,119.65	14,119.65	1.35
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR					2.753380	15 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.109198	5,005,459.90	5,459.90	1.34
		Base		100.000000	5,000,000.00	100.109198	5,005,459.90	5,459.90	1.34
097023CN3	BOEING CO SR UNSECURED 02/30 2.95					2.950000	01 Feb 2030		
		Local	5,000,000.000	99.883976	4,994,198.78	104.246541	5,212,327.05	218,128.27	1.40
		Base		99.883976	4,994,198.78	104.246541	5,212,327.05	218,128.27	1.40
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					2.865130	17 Jul 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	100.254560	3,007,636.80	7,636.80	0.81
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.254560	3,007,636.80	7,636.80	0.81
14041NEW7	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3					2.595130	15 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.217540	5,010,877.00	10,877.00	1.34
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	100.217540	5,010,877.00	10,877.00	1.34
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR					3.007000	08 Aug 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	99.993361	4,999,668.05	-331.95	1.34
		Base		100.000000	5,000,000.00	99.993361	4,999,668.05	-331.95	1.34
166764BQ2	CHEVRON CORP SR UNSECURED 03/20 VAR					2.730250	03 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.064226	5,003,211.30	3,211.30	1.34
		Base		100.000000	5,000,000.00	100.064226	5,003,211.30	3,211.30	1.34
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	100.019906	5,000,995.30	995.30	1.34
		Base		100.000000	5,000,000.00	100.019906	5,000,995.30	995.30	1.34
17325FAX6	CITIBANK NA SR UNSECURED 05/22 VAR					2.735880	20 May 2022		
		Local	4,900,000.000	100.186805	4,909,153.45	100.184167	4,909,024.18	-129.27	1.32
		Base		100.186805	4,909,153.45	100.184167	4,909,024.18	-129.27	1.32
191216BT6	COCA COLA CO/THE SR UNSECURED 10/20 1.875					1.875000	27 Oct 2020		
		Local	3,000,000.000	99.959347	2,998,780.42	99.971938	2,999,158.14	377.72	0.80
		Base		99.959347	2,998,780.42	99.971938	2,999,158.14	377.72	0.80

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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	100.137242	5,006,862.10	6,862.10	1.34
		Base		100.000000	5,000,000.00	100.137242	5,006,862.10	6,862.10	1.34
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5					2.925000	15 Dec 2026		
		Local	4,000,000.000	100.000000	4,000,000.00	100.548990	4,021,959.60	21,959.60	1.08
	Original Face:	Base	4,000,000.000	100.000000	4,000,000.00	100.548990	4,021,959.60	21,959.60	1.08
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	100.608494	1,509,127.41	9,127.41	0.40
		Base		100.000000	1,500,000.00	100.608494	1,509,127.41	9,127.41	0.40
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275					2.275000	16 Aug 2026		
		Local	2,500,000.000	100.000000	2,500,000.00	101.186479	2,529,661.98	29,661.98	0.68
		Base		100.000000	2,500,000.00	101.186479	2,529,661.98	29,661.98	0.68
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.500000	15 Aug 2042		
		Local	2,062,717.250	100.696860	2,077,091.51	100.552231	2,074,108.21	-2,983.30	0.56
	Original Face:	Base	5,000,000.000	100.696860	2,077,091.51	100.552231	2,074,108.21	-2,983.30	0.56
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4					4.000000	01 Feb 2034		
		Local	4,397,645.250	102.938092	4,526,852.12	104.516616	4,596,270.00	69,417.88	1.23
	Original Face:	Base	5,000,000.000	102.938092	4,526,852.12	104.516616	4,596,270.00	69,417.88	1.23
312969QJ0	FED HM LN PC POOL B16757 FG 10/19 FIXED 5					5.000000	01 Oct 2019		
		Local	562.900	100.010659	562.96	103.120230	580.46	17.50	0.00
	Original Face:	Base	2,500,000.000	100.010659	562.96	103.120230	580.46	17.50	0.00
3133EG6J9	FEDERAL FARM CREDIT BANK BONDS 02/24 VAR					2.553000	07 Feb 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.125971	5,006,298.55	6,298.55	1.34
		Base		100.000000	5,000,000.00	100.125971	5,006,298.55	6,298.55	1.34
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.700000	27 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	99.882851	4,994,142.55	-5,857.45	1.34
		Base		100.000000	5,000,000.00	99.882851	4,994,142.55	-5,857.45	1.34
3136A53R5	FANNIE MAE FNR 2012 55 PD					3.000000	25 May 2042		
		Local	1,600,658.920	102.655618	1,643,166.31	103.391950	1,654,952.47	11,786.16	0.44
	Original Face:	Base	5,100,000.000	102.655618	1,643,166.31	103.391950	1,654,952.47	11,786.16	0.44

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3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					2.766000	25 Jun 2022		
		Local	1,946,259.940	100.000000	1,946,259.94	99.661710	1,939,675.94	-6,584.00	0.52
	Original Face:	Base	3,000,000.000	100.000000	1,946,259.94	99.661710	1,939,675.94	-6,584.00	0.52
3136A9LG1	FANNIE MAE FNR 2012 114 GB					1.750000	25 Mar 2040		
		Local	1,793,305.360	100.397592	1,800,435.39	100.036150	1,793,953.64	-6,481.75	0.48
	Original Face:	Base	7,000,000.000	100.397592	1,800,435.39	100.036150	1,793,953.64	-6,481.75	0.48
3136ACJY8	FANNIE MAE FNR 2013 17 PC					2.000000	25 Mar 2039		
		Local	1,075,326.100	100.212967	1,077,616.19	100.155360	1,076,996.73	-619.46	0.29
	Original Face:	Base	5,000,000.000	100.212967	1,077,616.19	100.155360	1,076,996.73	-619.46	0.29
3136AEFZ5	FANNIE MAE FNR 2013 53 JL					3.000000	25 Jun 2043		
		Local	2,057,979.960	99.406069	2,045,756.97	109.695100	2,257,503.18	211,746.21	0.61
	Original Face:	Base	9,000,000.000	99.406069	2,045,756.97	109.695100	2,257,503.18	211,746.21	0.61
3136AU5B3	FANNIE MAE FNR 2017 4 CA					3.500000	25 Jun 2042		
		Local	963,470.560	102.193624	984,605.48	102.898140	991,393.29	6,787.81	0.27
	Original Face:	Base	1,445,000.000	102.193624	984,605.48	102.898140	991,393.29	6,787.81	0.27
3136B02X3	FANNIE MAE FNR 2018 13 PA					3.000000	25 Mar 2048		
		Local	1,794,617.690	98.681650	1,770,958.34	102.410430	1,837,875.69	66,917.35	0.49
	Original Face:	Base	2,025,000.000	98.681650	1,770,958.34	102.410430	1,837,875.69	66,917.35	0.49
3136B1CE2	FANNIE MAE FNR 2018 16 LE					3.000000	25 May 2047		
		Local	4,247,253.700	98.673883	4,190,930.14	103.006860	4,374,962.67	184,032.53	1.17
	Original Face:	Base	5,000,000.000	98.673883	4,190,930.14	103.006860	4,374,962.67	184,032.53	1.17
3136B2HG0	FANNIE MAE FNR 2018 49 LV					3.500000	25 Oct 2029		
		Local	4,565,027.200	101.803131	4,647,340.61	104.788880	4,783,640.87	136,300.26	1.28
	Original Face:	Base	5,000,000.000	101.803131	4,647,340.61	104.788880	4,783,640.87	136,300.26	1.28
3136B32C3	FANNIE MAE FNR 2019 7 AL					3.000000	25 Aug 2048		
		Local	2,883,931.680	101.334297	2,922,411.88	103.277620	2,978,456.00	56,044.12	0.80
	Original Face:	Base	3,000,000.000	101.334297	2,922,411.88	103.277620	2,978,456.00	56,044.12	0.80
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
		Local	2,883,931.680	99.861003	2,879,923.09	102.370750	2,952,302.49	72,379.40	0.79
	Original Face:	Base	3,000,000.000	99.861003	2,879,923.09	102.370750	2,952,302.49	72,379.40	0.79

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3137A0UL7	FREDDIE MAC FHR 3716 PC					2.500000	15 Apr 2038		
		Local	510,187.350	98.572260	502,903.20	99.994440	510,158.98	7,255.78	0.14
Original Face:		Base	5,000,000.000	98.572260	502,903.20	99.994440	510,158.98	7,255.78	0.14
3137A0WX9	FREDDIE MAC FHR 3714 KA					2.750000	15 Nov 2039		
		Local	2,976,826.400	101.425371	3,019,257.21	100.736950	2,998,764.12	-20,493.09	0.80
Original Face:		Base	40,000,000.000	101.425371	3,019,257.21	100.736950	2,998,764.12	-20,493.09	0.80
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	734,891.200	98.198769	721,654.11	100.672310	739,831.95	18,177.84	0.20
Original Face:		Base	5,000,000.000	98.198769	721,654.11	100.672310	739,831.95	18,177.84	0.20
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.000000	15 Nov 2020		
		Local	77,569.520	100.223361	77,742.78	100.128200	77,668.96	-73.82	0.02
Original Face:		Base	4,000,000.000	100.223361	77,742.78	100.128200	77,668.96	-73.82	0.02
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
		Local	530,025.360	102.009011	540,673.63	104.327100	552,960.09	12,286.46	0.15
Original Face:		Base	2,000,000.000	102.009011	540,673.63	104.327100	552,960.09	12,286.46	0.15
3137A8Q92	FREDDIE MAC FHR 3841 AB					4.000000	15 Jan 2037		
		Local	146,135.610	101.991240	149,045.52	100.444030	146,784.50	-2,261.02	0.04
Original Face:		Base	3,000,000.000	101.991240	149,045.52	100.444030	146,784.50	-2,261.02	0.04
3137A8QA9	FREDDIE MAC FHR 3841 AV					4.000000	15 Mar 2024		
		Local	1,966,244.740	101.837103	2,002,366.69	101.224870	1,990,328.68	-12,038.01	0.53
Original Face:		Base	4,750,000.000	101.837103	2,002,366.69	101.224870	1,990,328.68	-12,038.01	0.53
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
		Local	391,773.600	99.385829	389,367.44	101.279770	396,787.40	7,419.96	0.11
Original Face:		Base	2,000,000.000	99.385829	389,367.44	101.279770	396,787.40	7,419.96	0.11
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.500000	15 Jan 2027		
		Local	2,000,000.000	103.175575	2,063,511.50	105.956990	2,119,139.80	55,628.30	0.57
Original Face:		Base	2,000,000.000	103.175575	2,063,511.50	105.956990	2,119,139.80	55,628.30	0.57
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	503,944.960	100.220639	505,056.86	102.947730	518,799.90	13,743.04	0.14
Original Face:		Base	2,000,000.000	100.220639	505,056.86	102.947730	518,799.90	13,743.04	0.14

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3137BUFY9	FREDDIE MAC FHR 4646 TA					3.500000	15 Apr 2028		
		Local	1,716,585.750	103.001815	1,768,114.48	104.564090	1,794,932.27	26,817.79	0.48
Original Face:		Base	5,000,000.000	103.001815	1,768,114.48	104.564090	1,794,932.27	26,817.79	0.48
3137F5MS5	FREDDIE MAC FHR 4798 G					4.000000	15 Nov 2030		
		Local	3,711,921.570	101.914659	3,782,992.22	100.544550	3,732,134.84	-50,857.38	1.00
Original Face:		Base	5,705,000.000	101.914659	3,782,992.22	100.544550	3,732,134.84	-50,857.38	1.00
3137FDKH4	FREDDIE MAC FHR 4759 NA					3.000000	15 Aug 2044		
		Local	4,831,166.180	98.632312	4,765,090.91	101.991750	4,927,390.93	162,300.02	1.32
Original Face:		Base	5,500,000.000	98.632312	4,765,090.91	101.991750	4,927,390.93	162,300.02	1.32
3137FGYW9	FREDDIE MAC FHR 4819 LV					4.000000	15 Sep 2029		
		Local	4,606,090.750	102.883217	4,738,894.36	106.229500	4,893,027.17	154,132.81	1.31
Original Face:		Base	5,000,000.000	102.883217	4,738,894.36	106.229500	4,893,027.17	154,132.81	1.31
3137FJGN3	FREDDIE MAC FHR 4842 VA					4.500000	15 Nov 2029		
		Local	4,704,092.300	104.747694	4,927,428.23	109.338030	5,143,361.85	215,933.62	1.38
Original Face:		Base	5,000,000.000	104.747694	4,927,428.23	109.338030	5,143,361.85	215,933.62	1.38
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.000000	01 Oct 2026		
		Local	109,078.030	101.494123	110,707.79	103.005145	112,355.98	1,648.19	0.03
Original Face:		Base	500,000.000	101.494123	110,707.79	103.005145	112,355.98	1,648.19	0.03
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		Local	3,098,798.100	100.617742	3,117,940.69	101.799740	3,154,568.41	36,627.72	0.85
Original Face:		Base	5,000,000.000	100.617742	3,117,940.69	101.799740	3,154,568.41	36,627.72	0.85
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4					4.000000	01 Mar 2034		
		Local	3,376,819.950	104.767898	3,537,823.27	105.978398	3,578,699.69	40,876.42	0.96
Original Face:		Base	7,000,000.000	104.767898	3,537,823.27	105.978398	3,578,699.69	40,876.42	0.96
31393MGQ8	FREDDIE MAC FHR 2585 CJ					4.500000	15 Dec 2032		
		Local	20,591.400	101.692697	20,939.95	100.461180	20,686.36	-253.59	0.01
Original Face:		Base	10,000,000.000	101.692697	20,939.95	100.461180	20,686.36	-253.59	0.01
31397QW53	FANNIE MAE FNR 2010 151 BL					4.000000	25 Jan 2031		
		Local	4,579,304.450	102.610359	4,698,840.74	106.859720	4,893,431.91	194,591.17	1.31
Original Face:		Base	7,000,000.000	102.610359	4,698,840.74	106.859720	4,893,431.91	194,591.17	1.31

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31397SAY0	FANNIE MAE FNR 2011 23 AB					2.750000	25 Jun 2020		
		Local	1,254.180	100.114019	1,255.61	100.118360	1,255.66	0.05	0.00
Original Face:		Base	3,000,000.000	100.114019	1,255.61	100.118360	1,255.66	0.05	0.00
31398SP80	FANNIE MAE FNR 2010 135 EA					3.000000	25 Jan 2040		
		Local	306,692.970	99.200585	304,241.22	101.328520	310,767.45	6,526.23	0.08
Original Face:		Base	3,000,000.000	99.200585	304,241.22	101.328520	310,767.45	6,526.23	0.08
31398SQU0	FANNIE MAE FNR 2010 137 MC					3.000000	25 Oct 2038		
		Local	114,418.690	98.221409	112,383.65	100.000700	114,419.49	2,035.84	0.03
Original Face:		Base	4,867,385.000	98.221409	112,383.65	100.000700	114,419.49	2,035.84	0.03
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	244,054.750	105.192917	256,728.31	107.127200	261,449.02	4,720.71	0.07
Original Face:		Base	5,000,000.000	105.192917	256,728.31	107.127200	261,449.02	4,720.71	0.07
31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.000000	01 Nov 2019		
		Local	226.440	100.026497	226.50	102.994445	233.22	6.72	0.00
Original Face:		Base	3,000,000.000	100.026497	226.50	102.994445	233.22	6.72	0.00
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5					3.500000	01 Jan 2034		
		Local	2,614,213.700	102.512432	2,679,894.04	104.237623	2,724,994.22	45,100.18	0.73
Original Face:		Base	7,000,000.000	102.512432	2,679,894.04	104.237623	2,724,994.22	45,100.18	0.73
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A					2.030000	15 Dec 2027		
		Local	5,000,000.000	97.139247	4,856,962.37	100.184700	5,009,235.00	152,272.63	1.34
Original Face:		Base	5,000,000.000	97.139247	4,856,962.37	100.184700	5,009,235.00	152,272.63	1.34
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.500000	15 Feb 2021		
		Local	12,975.110	100.457877	13,034.52	102.874696	13,348.10	313.58	0.00
Original Face:		Base	1,808,277.000	100.457877	13,034.52	102.874696	13,348.10	313.58	0.00
38014BAC3	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2018 1 A2B					2.471500	20 Apr 2020		
		Local	189,329.450	100.000000	189,329.45	99.997020	189,323.81	-5.64	0.05
Original Face:		Base	5,000,000.000	100.000000	189,329.45	99.997020	189,323.81	-5.64	0.05
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR					2.958130	15 Aug 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.213008	4,960,650.40	-39,349.60	1.33
		Base		100.000000	5,000,000.00	99.213008	4,960,650.40	-39,349.60	1.33

& 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
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.000000	16 Sep 2039		
		Local	675,996.200	99.966939	675,772.71	102.024840	689,684.04	13,911.33	0.19
	Original Face:	Base	5,000,000.000	99.966939	675,772.71	102.024840	689,684.04	13,911.33	0.19
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.000000	20 Sep 2040		
		Local	409,921.500	99.821071	409,188.03	101.387930	415,610.92	6,422.89	0.11
	Original Face:	Base	3,000,000.000	99.821071	409,188.03	101.387930	415,610.92	6,422.89	0.11
38378B7E3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC					1.744000	16 May 2046		
		Local	500,496.720	96.192411	481,439.86	96.640200	483,681.03	2,241.17	0.13
	Original Face:	Base	675,000.000	96.192411	481,439.86	96.640200	483,681.03	2,241.17	0.13
38378XAW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 92 AB					1.780000	16 Jun 2040		
		Local	872,029.320	101.759478	887,372.48	99.974010	871,802.68	-15,569.80	0.23
	Original Face:	Base	2,289,667.000	101.759478	887,372.48	99.974010	871,802.68	-15,569.80	0.23
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	1,943,962.600	100.843148	1,960,353.08	105.038380	2,041,906.82	81,553.74	0.55
	Original Face:	Base	5,000,000.000	100.843148	1,960,353.08	105.038380	2,041,906.82	81,553.74	0.55
38379UK39	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF					2.150000	16 Feb 2057		
		Local	1,507,355.150	95.932237	1,446,039.52	97.627380	1,471,591.34	25,551.82	0.39
	Original Face:	Base	1,600,000.000	95.932237	1,446,039.52	97.627380	1,471,591.34	25,551.82	0.39
38381AFU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 147 BV					3.500000	20 Jan 2030		
		Local	5,799,966.300	100.875646	5,850,753.48	104.248850	6,046,398.17	195,644.69	1.62
	Original Face:	Base	6,180,040.000	100.875646	5,850,753.48	104.248850	6,046,398.17	195,644.69	1.62
459200JW2	IBM CORP SR UNSECURED 05/21 2.8					2.800000	13 May 2021		
		Local	2,000,000.000	99.994897	1,999,897.94	101.298949	2,025,978.98	26,081.04	0.54
		Base		99.994897	1,999,897.94	101.298949	2,025,978.98	26,081.04	0.54
48125LRL8	JP MORGAN CHASE BANK NA SR UNSECURED 02/21 VAR					2.543130	01 Feb 2021		
		Local	5,310,000.000	100.057951	5,313,077.18	100.044092	5,312,341.29	-735.89	1.43
		Base		100.057951	5,313,077.18	100.044092	5,312,341.29	-735.89	1.43
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4					2.400000	01 Mar 2022		
		Local	1,000,000.000	99.621292	996,212.92	101.209470	1,012,094.70	15,881.78	0.27
		Base		99.621292	996,212.92	101.209470	1,012,094.70	15,881.78	0.27

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR					2.953380	13 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	99.598698	4,979,934.90	-20,065.10	1.34
		Base		100.000000	5,000,000.00	99.598698	4,979,934.90	-20,065.10	1.34
65478UAD1	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 A A3					1.340000	15 Oct 2020		
		Local	58,104.330	99.994114	58,100.91	99.959640	58,080.88	-20.03	0.02
Original Face:		Base	2,000,000.000	99.994114	58,100.91	99.959640	58,080.88	-20.03	0.02
65479AAD4	NISSAN AUTO LEASE TRUST NALT 2017 A A3					1.910000	15 Apr 2020		
		Local	231,362.880	99.996572	231,354.95	99.987870	231,334.82	-20.13	0.06
Original Face:		Base	4,000,000.000	99.996572	231,354.95	99.987870	231,334.82	-20.13	0.06
69371RN69	PACCAR FINANCIAL CORP SR UNSECURED 02/20 1.95					1.950000	27 Feb 2020		
		Local	3,000,000.000	99.970575	2,999,117.25	99.820092	2,994,602.76	-4,514.49	0.80
		Base		99.970575	2,999,117.25	99.820092	2,994,602.76	-4,514.49	0.80
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	99.184562	1,983,691.24	-16,308.76	0.53
		Base		100.000000	2,000,000.00	99.184562	1,983,691.24	-16,308.76	0.53
86787EBE6	SUNTRUST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
		Local	5,000,000.000	99.953979	4,997,698.95	101.877425	5,093,871.25	96,172.30	1.37
		Base		99.953979	4,997,698.95	101.877425	5,093,871.25	96,172.30	1.37
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	101.945620	4,077,824.80	77,824.80	1.09
		Base		100.000000	4,000,000.00	101.945620	4,077,824.80	77,824.80	1.09
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					2.575630	13 Feb 2020		
		Local	2,750,000.000	99.831861	2,745,376.18	100.072951	2,752,006.15	6,629.97	0.74
		Base		99.831861	2,745,376.18	100.072951	2,752,006.15	6,629.97	0.74
911312BT2	UNITED PARCEL SERVICE SR UNSECURED 09/24 2.2					2.200000	01 Sep 2024		
		Local	3,000,000.000	99.914759	2,997,442.78	100.908429	3,027,252.87	29,810.09	0.81
		Base		99.914759	2,997,442.78	100.908429	3,027,252.87	29,810.09	0.81
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625					2.625000	24 Jan 2022		
		Local	2,500,000.000	99.917485	2,497,937.13	101.656742	2,541,418.55	43,481.42	0.68
		Base		99.917485	2,497,937.13	101.656742	2,541,418.55	43,481.42	0.68

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR					2.922750	24 Jan 2022		
		Local	2,500,000.000	100.000000	2,500,000.00	100.552474	2,513,811.85	13,811.85	0.67
		Base		100.000000	2,500,000.00	100.552474	2,513,811.85	13,811.85	0.67
9128285G1	US TREASURY N/B 10/20 2.875					2.875000	31 Oct 2020		
		Local	10,000,000.000	100.357310	10,035,730.97	101.292969	10,129,296.90	93,565.93	2.72
		Base		100.357310	10,035,730.97	101.292969	10,129,296.90	93,565.93	2.72
9128285R7	US TREASURY N/B 12/21 2.625					2.625000	15 Dec 2021		
		Local	5,000,000.000	100.610028	5,030,501.42	102.566406	5,128,320.30	97,818.88	1.38
		Base		100.610028	5,030,501.42	102.566406	5,128,320.30	97,818.88	1.38
9128285S5	US TREASURY N/B 12/20 2.5					2.500000	31 Dec 2020		
		Local	7,500,000.000	99.982592	7,498,694.41	101.066406	7,579,980.45	81,286.04	2.03
		Base		99.982592	7,498,694.41	101.066406	7,579,980.45	81,286.04	2.03
912828D80	US TREASURY N/B 08/19 1.625					1.625000	31 Aug 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.34
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.34
912828LY4	US TREASURY N/B 11/19 3.375					3.375000	15 Nov 2019		
		Local	5,000,000.000	100.174742	5,008,737.10	100.250000	5,012,500.00	3,762.90	1.35
		Base		100.174742	5,008,737.10	100.250000	5,012,500.00	3,762.90	1.35
912828MP2	US TREASURY N/B 02/20 3.625					3.625000	15 Feb 2020		
		Local	5,000,000.000	100.445926	5,022,296.29	100.730469	5,036,523.45	14,227.16	1.35
		Base		100.445926	5,022,296.29	100.730469	5,036,523.45	14,227.16	1.35
912828NT3	US TREASURY N/B 08/20 2.625					2.625000	15 Aug 2020		
		Local	5,000,000.000	100.078853	5,003,942.65	100.757812	5,037,890.60	33,947.95	1.35
		Base		100.078853	5,003,942.65	100.757812	5,037,890.60	33,947.95	1.35
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
		Local	2,500,000.000	99.982082	2,499,552.06	102.235840	2,555,896.00	56,343.94	0.69
Original Face:		Base	2,500,000.000	99.982082	2,499,552.06	102.235840	2,555,896.00	56,343.94	0.69
94106LBF5	WASTE MANAGEMENT INC COMPANY GUAR 06/24 2.95					2.950000	15 Jun 2024		
		Local	5,000,000.000	99.994331	4,999,716.53	103.999161	5,199,958.05	200,241.52	1.40
		Base		99.994331	4,999,716.53	103.999161	5,199,958.05	200,241.52	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
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					3.111000	11 Feb 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.576046	3,017,281.38	17,281.38	0.81
		Base		100.000000	3,000,000.00	100.576046	3,017,281.38	17,281.38	0.81
94988J5W3	WELLS FARGO BANK NA SR UNSECURED 05/22 VAR					2.752250	27 May 2022		
		Local	5,000,000.000	100.234126	5,011,706.30	100.186266	5,009,313.30	-2,393.00	1.34
		Base		100.234126	5,011,706.30	100.186266	5,009,313.30	-2,393.00	1.34
US DOLLAR Total									
		Local	283,250,623.700		284,398,371.93		287,711,868.14	3,313,496.21	77.21
	Original Face:	Base	270,945,369.000		284,398,371.93		287,711,868.14	3,313,496.21	77.21
FIXED INCOME Total									
		Base	283,250,623.700		284,398,371.93		287,711,868.14	3,313,496.21	77.21
	Original Face:		270,945,369.000						

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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								
		368,258,608.100	Base	369,239,946.10		372,657,201.00	3,417,254.90	100.00
Original Face:		270,945,369.000						

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Holdings

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

As of: *August 31, 2019* *View Date:* *September 10, 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								
		837.990	Local	1.000000	837.99	1.000000	837.99	0.00	100.00
			Base	1.000000	837.99	1.000000	837.99	0.00	100.00
US DOLLAR Total									
		837.990	Local		837.99		837.99	0.00	100.00
			Base		837.99		837.99	0.00	100.00
CASH Total									
		837.990	Base		837.99		837.99	0.00	100.00

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Books Closed

Holdings

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

As of: *August 31, 2019* *View Date:* *September 10, 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								
		837.990	Base	837.99		837.99	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	939,604.290	1.000000	939,604.29	1.000000	939,604.29	0.00	0.28
		Base		1.000000	939,604.29	1.000000	939,604.29	0.00	0.28
US DOLLAR Total									
		Local	939,604.290		939,604.29		939,604.29	0.00	0.28
		Base			939,604.29		939,604.29	0.00	0.28
CASH Total									
		Base	939,604.290		939,604.29		939,604.29	0.00	0.28
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
07644DJK5	BEDFORD ROW FDG CORP					2.404130	03 Feb 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.50
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.50
09702MW41	BOEING CO.					2.570000	04 Sep 2019		
		Local	5,000,000.000	99.978583	4,998,929.17	99.978583	4,998,929.17	0.00	1.50
		Base		99.978583	4,998,929.17	99.978583	4,998,929.17	0.00	1.50
138994009	CANTOR FITZGERALD REPO REPO					2.350000	03 Sep 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.00
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.00
15060YW48	CEDAR SPRING CPTL CO					2.250000	04 Sep 2019		
		Local	5,000,000.000	99.981250	4,999,062.50	99.981250	4,999,062.50	0.00	1.50
		Base		99.981250	4,999,062.50	99.981250	4,999,062.50	0.00	1.50
17177MYK2	CIESCO LLC					2.500000	19 Nov 2019		
		Local	5,000,000.000	99.451389	4,972,569.44	99.451389	4,972,569.44	0.00	1.49
		Base		99.451389	4,972,569.44	99.451389	4,972,569.44	0.00	1.49

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
22845ALN8	CROWN POINT CAP CO.					2.358500	06 Apr 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.50
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.50
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
		Local	5,000,000.000	99.984390	4,999,219.49	101.445050	5,072,252.50	73,033.01	1.52
		Base		99.984390	4,999,219.49	101.445050	5,072,252.50	73,033.01	1.52
41282KWK0	HARLEY-DAVIDSON FND CP					2.280000	19 Sep 2019		
		Local	5,000,000.000	99.886000	4,994,300.00	99.886000	4,994,300.00	0.00	1.50
		Base		99.886000	4,994,300.00	99.886000	4,994,300.00	0.00	1.50
91058UW66	UNITED HEALTHCARE CO					2.240000	06 Sep 2019		
		Local	5,000,000.000	99.968889	4,998,444.44	99.968889	4,998,444.44	0.00	1.50
		Base		99.968889	4,998,444.44	99.968889	4,998,444.44	0.00	1.50
US DOLLAR Total									
		Local	50,000,000.000		49,962,525.04		50,035,558.05	73,033.01	15.00
		Base			49,962,525.04		50,035,558.05	73,033.01	15.00
CASH EQUIVALENT Total									
		Base	50,000,000.000		49,962,525.04		50,035,558.05	73,033.01	15.00

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.800000	17 Feb 2021		
		Local	2,000,000.000	100.665422	2,013,308.43	100.842953	2,016,859.06	3,550.63	0.60
		Base		100.665422	2,013,308.43	100.842953	2,016,859.06	3,550.63	0.60
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.250000	05 May 2021		
		Local	3,000,000.000	99.980255	2,999,407.66	100.492124	3,014,763.72	15,356.06	0.90
		Base		99.980255	2,999,407.66	100.492124	3,014,763.72	15,356.06	0.90
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	100.120426	5,006,021.30	6,021.30	1.50
		Base		100.000000	5,000,000.00	100.120426	5,006,021.30	6,021.30	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
02665WCS8	AMERICAN HONDA FINANCE SR UNSECURED 01/21 3.15					3.150000	08 Jan 2021		
		Local	5,000,000.000	99.959662	4,997,983.08	101.493555	5,074,677.75	76,694.67	1.52
		Base		99.959662	4,997,983.08	101.493555	5,074,677.75	76,694.67	1.52
05586CAB0	BMW VEHICLE LEASE TRUST BMWLT 2018 1 A2					2.970000	21 Dec 2020		
		Local	2,332,233.600	99.994638	2,332,108.55	100.277500	2,338,705.55	6,597.00	0.70
	Original Face:	Base	3,000,000.000	99.994638	2,332,108.55	100.277500	2,338,705.55	6,597.00	0.70
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR					2.999250	25 Jun 2022		
		Local	5,395,000.000	100.268734	5,409,498.21	100.436046	5,418,524.68	9,026.47	1.62
		Base		100.268734	5,409,498.21	100.436046	5,418,524.68	9,026.47	1.62
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	99.613981	2,490,349.53	-9,650.47	0.75
		Base		100.000000	2,500,000.00	99.613981	2,490,349.53	-9,650.47	0.75
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.500000	28 Apr 2023		
		Local	5,000,000.000	99.920222	4,996,011.10	105.413128	5,270,656.40	274,645.30	1.58
		Base		99.920222	4,996,011.10	105.413128	5,270,656.40	274,645.30	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	100.282393	5,014,119.65	14,119.65	1.50
		Base		100.000000	5,000,000.00	100.282393	5,014,119.65	14,119.65	1.50
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR					2.753380	15 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.109198	5,005,459.90	5,459.90	1.50
		Base		100.000000	5,000,000.00	100.109198	5,005,459.90	5,459.90	1.50
084670BQ0	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2					2.200000	15 Mar 2021		
		Local	3,000,000.000	99.937154	2,998,114.63	100.630494	3,018,914.82	20,800.19	0.90
		Base		99.937154	2,998,114.63	100.630494	3,018,914.82	20,800.19	0.90
097023CN3	BOEING CO SR UNSECURED 02/30 2.95					2.950000	01 Feb 2030		
		Local	5,000,000.000	99.883976	4,994,198.78	104.246541	5,212,327.05	218,128.27	1.56
		Base		99.883976	4,994,198.78	104.246541	5,212,327.05	218,128.27	1.56
110122BZ0	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 07/24 2.9					2.900000	26 Jul 2024		
		Local	5,000,000.000	99.634078	4,981,703.90	103.655978	5,182,798.90	201,095.00	1.55
		Base		99.634078	4,981,703.90	103.655978	5,182,798.90	201,095.00	1.55

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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
12624KAN6	COMM MORTGAGE TRUST COMM 2012 CR2 AMPZ 144A					3.791000	15 Aug 2045		
		Local	3,522,266.000	103.732013	3,653,717.42	104.092530	3,666,415.79	12,698.37	1.10
Original Face:		Base	3,522,266.000	103.732013	3,653,717.42	104.092530	3,666,415.79	12,698.37	1.10
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					2.865130	17 Jul 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	100.254560	3,007,636.80	7,636.80	0.90
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.254560	3,007,636.80	7,636.80	0.90
14041NEW7	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3					2.595130	15 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.217540	5,010,877.00	10,877.00	1.50
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	100.217540	5,010,877.00	10,877.00	1.50
14042RHB0	CAPITAL ONE NA SR UNSECURED 08/22 VAR					3.007000	08 Aug 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	99.993361	4,999,668.05	-331.95	1.50
		Base		100.000000	5,000,000.00	99.993361	4,999,668.05	-331.95	1.50
161571HE7	CHASE ISSUANCE TRUST CHAIT 2016 A4 A4					1.490000	15 Jul 2022		
		Local	5,000,000.000	99.991965	4,999,598.27	99.591970	4,979,598.50	-19,999.77	1.49
Original Face:		Base	5,000,000.000	99.991965	4,999,598.27	99.591970	4,979,598.50	-19,999.77	1.49
166764BQ2	CHEVRON CORP SR UNSECURED 03/20 VAR					2.730250	03 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.064226	5,003,211.30	3,211.30	1.50
		Base		100.000000	5,000,000.00	100.064226	5,003,211.30	3,211.30	1.50
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	100.019906	5,000,995.30	995.30	1.50
		Base		100.000000	5,000,000.00	100.019906	5,000,995.30	995.30	1.50
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	100.137242	5,006,862.10	6,862.10	1.50
		Base		100.000000	5,000,000.00	100.137242	5,006,862.10	6,862.10	1.50
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5					2.925000	15 Dec 2026		
		Local	4,725,000.000	100.000000	4,725,000.00	100.548990	4,750,939.78	25,939.78	1.42
Original Face:		Base	4,725,000.000	100.000000	4,725,000.00	100.548990	4,750,939.78	25,939.78	1.42
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	100.608494	1,509,127.41	9,127.41	0.45
		Base		100.000000	1,500,000.00	100.608494	1,509,127.41	9,127.41	0.45

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30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275					2.275000	16 Aug 2026		
		Local	2,500,000.000	100.000000	2,500,000.00	101.186479	2,529,661.98	29,661.98	0.76
		Base		100.000000	2,500,000.00	101.186479	2,529,661.98	29,661.98	0.76
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22					2.545130	15 May 2036		
		Local	347,002.400	99.921081	346,728.55	100.388588	348,350.81	1,622.26	0.10
Original Face:		Base	16,000,000.000	99.921081	346,728.55	100.388588	348,350.81	1,622.26	0.10
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.500000	15 Aug 2042		
		Local	2,062,717.250	100.696860	2,077,091.51	100.552231	2,074,108.21	-2,983.30	0.62
Original Face:		Base	5,000,000.000	100.696860	2,077,091.51	100.552231	2,074,108.21	-2,983.30	0.62
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.000000	15 Aug 2042		
		Local	4,238,320.100	102.308106	4,336,145.01	104.284554	4,419,913.21	83,768.20	1.32
Original Face:		Base	10,000,000.000	102.308106	4,336,145.01	104.284554	4,419,913.21	83,768.20	1.32
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.300000	25 Jan 2027		
		Local	2,500,000.000	112.943968	2,823,599.19	124.505918	3,112,647.95	289,048.76	0.93
		Base		112.943968	2,823,599.19	124.505918	3,112,647.95	289,048.76	0.93
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25					5.250000	22 Mar 2027		
		Local	2,500,000.000	112.301426	2,807,535.64	124.513770	3,112,844.25	305,308.61	0.93
		Base		112.301426	2,807,535.64	124.513770	3,112,844.25	305,308.61	0.93
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.700000	27 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	99.882851	4,994,142.55	-5,857.45	1.50
		Base		100.000000	5,000,000.00	99.882851	4,994,142.55	-5,857.45	1.50
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					2.766000	25 Jun 2022		
		Local	1,946,259.940	100.000000	1,946,259.94	99.661710	1,939,675.94	-6,584.00	0.58
Original Face:		Base	3,000,000.000	100.000000	1,946,259.94	99.661710	1,939,675.94	-6,584.00	0.58
3136A6UL6	FANNIE MAE FNR 2012 63 BT					3.000000	25 Mar 2039		
		Local	5,000,000.000	101.083337	5,054,166.83	102.060250	5,103,012.50	48,845.67	1.53
Original Face:		Base	5,000,000.000	101.083337	5,054,166.83	102.060250	5,103,012.50	48,845.67	1.53
3136A9MN5	FANNIEMAE ACES FNA 2012 M14 A2					2.301000	25 Sep 2022		
		Local	1,883,139.580	100.386421	1,890,416.43	101.122450	1,904,276.88	13,860.45	0.57
Original Face:		Base	2,000,000.000	100.386421	1,890,416.43	101.122450	1,904,276.88	13,860.45	0.57

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136B2HG0	FANNIE MAE FNR 2018 49 LV					3.500000	25 Oct 2029		
		Local	4,565,027.200	101.803131	4,647,340.61	104.788880	4,783,640.87	136,300.26	1.43
Original Face:		Base	5,000,000.000	101.803131	4,647,340.61	104.788880	4,783,640.87	136,300.26	1.43
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
		Local	1,922,621.120	99.861003	1,919,948.73	102.370750	1,968,201.66	48,252.93	0.59
Original Face:		Base	2,000,000.000	99.861003	1,919,948.73	102.370750	1,968,201.66	48,252.93	0.59
3137AJ6H2	FREDDIE MAC FHR 3955 BK					2.000000	15 Feb 2041		
		Local	1,046,604.600	100.762902	1,054,589.17	99.985920	1,046,457.24	-8,131.93	0.31
Original Face:		Base	5,000,000.000	100.762902	1,054,589.17	99.985920	1,046,457.24	-8,131.93	0.31
3137AJMF8	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2					2.967600	25 Oct 2021		
		Local	4,737,960.150	101.501267	4,809,089.59	101.727540	4,819,810.31	10,720.72	1.44
Original Face:		Base	5,000,000.000	101.501267	4,809,089.59	101.727540	4,819,810.31	10,720.72	1.44
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.500000	15 Jan 2027		
		Local	3,000,000.000	103.178476	3,095,354.28	105.956990	3,178,709.70	83,355.42	0.95
Original Face:		Base	3,000,000.000	103.178476	3,095,354.28	105.956990	3,178,709.70	83,355.42	0.95
3137AL2X6	FREDDIE MAC FHR 3990 BH					3.500000	15 Jan 2032		
		Local	4,065,185.480	101.335218	4,119,464.58	104.288040	4,239,502.26	120,037.68	1.27
Original Face:		Base	5,565,000.000	101.335218	4,119,464.58	104.288040	4,239,502.26	120,037.68	1.27
3137AMMY0	FREDDIE MAC FHR 4012 GC					3.500000	15 Jun 2040		
		Local	4,494,000.000	105.728681	4,751,446.91	104.978570	4,717,736.94	-33,709.97	1.41
Original Face:		Base	4,494,000.000	105.728681	4,751,446.91	104.978570	4,717,736.94	-33,709.97	1.41
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	503,944.960	100.220639	505,056.86	102.947730	518,799.90	13,743.04	0.16
Original Face:		Base	2,000,000.000	100.220639	505,056.86	102.947730	518,799.90	13,743.04	0.16
3137APJG6	FREDDIE MAC FHR 4030 BC					2.000000	15 Jan 2042		
		Local	974,622.900	100.377148	978,298.67	99.890090	973,551.69	-4,746.98	0.29
Original Face:		Base	5,000,000.000	100.377148	978,298.67	99.890090	973,551.69	-4,746.98	0.29
3137ATR20	FREDDIE MAC FHR 4097 VH					1.500000	15 Oct 2041		
		Local	2,119,927.670	100.380989	2,128,004.36	98.528870	2,088,740.78	-39,263.58	0.63
Original Face:		Base	14,878,168.000	100.380989	2,128,004.36	98.528870	2,088,740.78	-39,263.58	0.63

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3137AYK42	FREDDIE MAC FHR 4172 PE					3.000000	15 Feb 2043		
		Local	5,000,000.000	99.093204	4,954,660.18	103.702640	5,185,132.00	230,471.82	1.55
Original Face:		Base	5,000,000.000	99.093204	4,954,660.18	103.702640	5,185,132.00	230,471.82	1.55
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
		Local	1,252,715.950	99.620136	1,247,957.33	100.619020	1,260,470.51	12,513.18	0.38
Original Face:		Base	5,000,000.000	99.620136	1,247,957.33	100.619020	1,260,470.51	12,513.18	0.38
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.500000	15 Apr 2028		
		Local	1,716,585.750	103.001815	1,768,114.48	104.564090	1,794,932.27	26,817.79	0.54
Original Face:		Base	5,000,000.000	103.001815	1,768,114.48	104.564090	1,794,932.27	26,817.79	0.54
3137F5Y94	FREDDIE MAC FHR 4800 MA					4.000000	15 Apr 2042		
		Local	3,833,063.100	102.179534	3,916,606.00	100.562030	3,854,606.06	-61,999.94	1.16
Original Face:		Base	5,000,000.000	102.179534	3,916,606.00	100.562030	3,854,606.06	-61,999.94	1.16
3137FGA39	FREDDIE MAC FHR 4806 A					4.000000	15 Jun 2042		
		Local	3,897,532.800	102.072845	3,978,322.61	100.649410	3,922,843.77	-55,478.84	1.18
Original Face:		Base	5,000,000.000	102.072845	3,978,322.61	100.649410	3,922,843.77	-55,478.84	1.18
3137GAWQ6	FREDDIE MAC FHR 3738 BH					3.000000	15 Dec 2038		
		Local	1,660,568.500	101.237468	1,681,117.51	100.481960	1,668,571.78	-12,545.73	0.50
Original Face:		Base	5,000,000.000	101.237468	1,681,117.51	100.481960	1,668,571.78	-12,545.73	0.50
3137GAWS2	FREDDIE MAC FHR 3738 BJ					3.500000	15 Dec 2038		
		Local	1,660,568.500	102.992413	1,710,259.56	100.946560	1,676,286.78	-33,972.78	0.50
Original Face:		Base	5,000,000.000	102.992413	1,710,259.56	100.946560	1,676,286.78	-33,972.78	0.50
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.500000	01 Apr 2042		
		Local	2,189,244.200	103.677405	2,269,751.57	104.722179	2,292,624.23	22,872.66	0.69
Original Face:		Base	5,000,000.000	103.677405	2,269,751.57	104.722179	2,292,624.23	22,872.66	0.69
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		Local	3,098,798.100	100.617742	3,117,940.69	101.799740	3,154,568.41	36,627.72	0.95
Original Face:		Base	5,000,000.000	100.617742	3,117,940.69	101.799740	3,154,568.41	36,627.72	0.95
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	318,126.700	105.952801	337,064.15	114.676330	364,816.02	27,751.87	0.11
Original Face:		Base	10,000,000.000	105.952801	337,064.15	114.676330	364,816.02	27,751.87	0.11

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31398NY24	FANNIE MAE FNR 2010 123 PM					4.000000	25 Jul 2040		
		Local	5,523,096.720	107.169164	5,919,056.56	104.801140	5,788,268.33	-130,788.23	1.74
Original Face:		Base	6,000,000.000	107.169164	5,919,056.56	104.801140	5,788,268.33	-130,788.23	1.74
31398T7A3	FANNIE MAE FNR 2010 113 LV					4.000000	25 Jun 2030		
		Local	830,961.690	105.224781	874,377.62	99.961870	830,644.84	-43,732.78	0.25
Original Face:		Base	5,568,000.000	105.224781	874,377.62	99.961870	830,644.84	-43,732.78	0.25
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	244,054.750	105.192917	256,728.31	107.127200	261,449.02	4,720.71	0.08
Original Face:		Base	5,000,000.000	105.192917	256,728.31	107.127200	261,449.02	4,720.71	0.08
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A					2.030000	15 Dec 2027		
		Local	5,000,000.000	97.139247	4,856,962.37	100.184700	5,009,235.00	152,272.63	1.50
Original Face:		Base	5,000,000.000	97.139247	4,856,962.37	100.184700	5,009,235.00	152,272.63	1.50
38014BAC3	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2018 1 A2B					2.471500	20 Apr 2020		
		Local	189,329.450	100.000000	189,329.45	99.997020	189,323.81	-5.64	0.06
Original Face:		Base	5,000,000.000	100.000000	189,329.45	99.997020	189,323.81	-5.64	0.06
38150A3Z6	GOLDMAN SACHS GROUP INC SR UNSECURED 08/24 VAR					2.958130	15 Aug 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.213008	4,960,650.40	-39,349.60	1.49
		Base		100.000000	5,000,000.00	99.213008	4,960,650.40	-39,349.60	1.49
38377XC75	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 133 MN					3.500000	16 Apr 2035		
		Local	1,671,863.250	103.126070	1,724,126.87	100.259500	1,676,201.74	-47,925.13	0.50
Original Face:		Base	5,000,000.000	103.126070	1,724,126.87	100.259500	1,676,201.74	-47,925.13	0.50
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	3,480,160.350	94.353071	3,283,638.16	96.513450	3,358,822.82	75,184.66	1.01
Original Face:		Base	5,000,000.000	94.353071	3,283,638.16	96.513450	3,358,822.82	75,184.66	1.01
38378NWG4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 17 VB					3.000000	16 Apr 2025		
		Local	689,392.490	99.936740	688,956.38	102.436180	706,187.33	17,230.95	0.21
Original Face:		Base	1,238,000.000	99.936740	688,956.38	102.436180	706,187.33	17,230.95	0.21
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	1,943,962.600	100.843148	1,960,353.08	105.038380	2,041,906.82	81,553.74	0.61
Original Face:		Base	5,000,000.000	100.843148	1,960,353.08	105.038380	2,041,906.82	81,553.74	0.61

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
437076AW2	HOME DEPOT INC SR UNSECURED 04/21 4.4					4.400000	01 Apr 2021		
		Local	3,000,000.000	102.186943	3,065,608.30	103.408467	3,102,254.01	36,645.71	0.93
		Base		102.186943	3,065,608.30	103.408467	3,102,254.01	36,645.71	0.93
44932HAA1	IBM CREDIT LLC SR UNSECURED 09/19 1.625					1.625000	06 Sep 2019		
		Local	5,000,000.000	99.999478	4,999,973.90	99.995034	4,999,751.70	-222.20	1.50
		Base		99.999478	4,999,973.90	99.995034	4,999,751.70	-222.20	1.50
459200JW2	IBM CORP SR UNSECURED 05/21 2.8					2.800000	13 May 2021		
		Local	5,000,000.000	99.994897	4,999,744.86	101.298949	5,064,947.45	65,202.59	1.52
		Base		99.994897	4,999,744.86	101.298949	5,064,947.45	65,202.59	1.52
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.250000	03 Mar 2022		
		Local	3,500,000.000	99.863851	3,495,234.78	101.284327	3,544,951.45	49,716.67	1.06
		Base		99.863851	3,495,234.78	101.284327	3,544,951.45	49,716.67	1.06
48125LRL8	JP MORGAN CHASE BANK NA SR UNSECURED 02/21 VAR					2.543130	01 Feb 2021		
		Local	5,311,000.000	100.057951	5,314,077.76	100.044092	5,313,341.73	-736.03	1.59
		Base		100.057951	5,314,077.76	100.044092	5,313,341.73	-736.03	1.59
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR					2.953380	13 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	99.598698	4,979,934.90	-20,065.10	1.49
		Base		100.000000	5,000,000.00	99.598698	4,979,934.90	-20,065.10	1.49
65479AAD4	NISSAN AUTO LEASE TRUST NALT 2017 A A3					1.910000	15 Apr 2020		
		Local	231,362.880	99.996572	231,354.95	99.987870	231,334.82	-20.13	0.07
Original Face:		Base	4,000,000.000	99.996572	231,354.95	99.987870	231,334.82	-20.13	0.07
713448BY3	PEPSICO INC SR UNSECURED 03/22 2.75					2.750000	05 Mar 2022		
		Local	3,000,000.000	99.956394	2,998,691.83	102.760003	3,082,800.09	84,108.26	0.92
		Base		99.956394	2,998,691.83	102.760003	3,082,800.09	84,108.26	0.92
742718DY2	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3					2.300000	06 Feb 2022		
		Local	3,000,000.000	99.827940	2,994,838.20	101.425797	3,042,773.91	47,935.71	0.91
		Base		99.827940	2,994,838.20	101.425797	3,042,773.91	47,935.71	0.91
78008SVU7	ROYAL BANK OF CANADA SR UNSECURED 05/20 VAR					2.587000	08 May 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.012992	3,000,389.76	389.76	0.90
		Base		100.000000	3,000,000.00	100.012992	3,000,389.76	389.76	0.90

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	99.184562	1,983,691.24	-16,308.76	0.59
		Base		100.000000	2,000,000.00	99.184562	1,983,691.24	-16,308.76	0.59
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					2.575630	13 Feb 2020		
		Local	2,000,000.000	99.831861	1,996,637.22	100.072951	2,001,459.02	4,821.80	0.60
		Base		99.831861	1,996,637.22	100.072951	2,001,459.02	4,821.80	0.60
907818EZ7	UNION PACIFIC CORP SR UNSECURED 03/22 2.95					2.950000	01 Mar 2022		
		Local	4,000,000.000	99.963718	3,998,548.72	102.429327	4,097,173.08	98,624.36	1.23
		Base		99.963718	3,998,548.72	102.429327	4,097,173.08	98,624.36	1.23
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625					2.625000	24 Jan 2022		
		Local	2,500,000.000	99.891978	2,497,299.45	101.656742	2,541,418.55	44,119.10	0.76
		Base		99.891978	2,497,299.45	101.656742	2,541,418.55	44,119.10	0.76
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR					2.922750	24 Jan 2022		
		Local	2,500,000.000	100.000000	2,500,000.00	100.552474	2,513,811.85	13,811.85	0.75
		Base		100.000000	2,500,000.00	100.552474	2,513,811.85	13,811.85	0.75
9128285G1	US TREASURY N/B 10/20 2.875					2.875000	31 Oct 2020		
		Local	5,000,000.000	100.194912	5,009,745.61	101.292969	5,064,648.45	54,902.84	1.52
		Base		100.194912	5,009,745.61	101.292969	5,064,648.45	54,902.84	1.52
9128285S5	US TREASURY N/B 12/20 2.5					2.500000	31 Dec 2020		
		Local	2,500,000.000	100.093510	2,502,337.75	101.066406	2,526,660.15	24,322.40	0.76
		Base		100.093510	2,502,337.75	101.066406	2,526,660.15	24,322.40	0.76
912828NT3	US TREASURY N/B 08/20 2.625					2.625000	15 Aug 2020		
		Local	5,000,000.000	100.078853	5,003,942.65	100.757812	5,037,890.60	33,947.95	1.51
		Base		100.078853	5,003,942.65	100.757812	5,037,890.60	33,947.95	1.51
912828TV2	US TREASURY N/B 10/19 1.25					1.250000	31 Oct 2019		
		Local	5,000,000.000	99.765625	4,988,281.25	99.868214	4,993,410.70	5,129.45	1.50
		Base		99.765625	4,988,281.25	99.868214	4,993,410.70	5,129.45	1.50
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
		Local	2,500,000.000	99.982082	2,499,552.06	102.235840	2,555,896.00	56,343.94	0.77
Original Face:		Base	2,500,000.000	99.982082	2,499,552.06	102.235840	2,555,896.00	56,343.94	0.77

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
949746SB8	WELLS FARGO + COMPANY SR UNSECURED 07/21 VAR					3.291630	26 Jul 2021		
		Local	5,000,000.000	101.260106	5,063,005.29	101.256882	5,062,844.10	-161.19	1.52
		Base		101.260106	5,063,005.29	101.256882	5,062,844.10	-161.19	1.52
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					3.111000	11 Feb 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.576046	3,017,281.38	17,281.38	0.90
		Base		100.000000	3,000,000.00	100.576046	3,017,281.38	17,281.38	0.90
US DOLLAR Total									
		Local	277,624,220.730		279,785,384.35		282,629,502.85	2,844,118.50	84.72
	Original Face:	Base	221,490,434.000		279,785,384.35		282,629,502.85	2,844,118.50	84.72
FIXED INCOME Total									
		Base	277,624,220.730		279,785,384.35		282,629,502.85	2,844,118.50	84.72
	Original Face:		221,490,434.000						

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Holdings

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

As of: *August 31, 2019* *View Date:* *September 10, 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									
		328,563,825.020	Base		330,687,513.68		333,604,665.19	2,917,151.51	100.00
Original Face:		221,490,434.000							

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	3,538,634.380	1.000000	3,538,634.38	1.000000	3,538,634.38	0.00	0.36
		Base		1.000000	3,538,634.38	1.000000	3,538,634.38	0.00	0.36
US DOLLAR Total									
		Local	3,538,634.380		3,538,634.38		3,538,634.38	0.00	0.36
		Base			3,538,634.38		3,538,634.38	0.00	0.36
CASH Total									
		Base	3,538,634.380		3,538,634.38		3,538,634.38	0.00	0.36
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0347M3X17	ANGLESEA FDG PLC and ANG					2.250000	01 Oct 2019		
		Local	30,000,000.000	99.812500	29,943,750.00	99.812500	29,943,750.00	0.00	3.08
		Base		99.812500	29,943,750.00	99.812500	29,943,750.00	0.00	3.08
0347M3X17	ANGLESEA FDG PLC and ANG					2.440000	01 Oct 2019		
		Local	10,000,000.000	99.796667	9,979,666.67	99.796667	9,979,666.67	0.00	1.03
		Base		99.796667	9,979,666.67	99.796667	9,979,666.67	0.00	1.03
04821UX15	ATLANTIC ASSET SECUR					2.280000	01 Oct 2019		
		Local	25,000,000.000	99.810000	24,952,500.00	99.810000	24,952,500.00	0.00	2.56
		Base		99.810000	24,952,500.00	99.810000	24,952,500.00	0.00	2.56
04821UX23	ATLANTIC ASSET SECUR					2.280000	02 Oct 2019		
		Local	14,000,000.000	99.803667	13,972,513.33	99.803667	13,972,513.33	0.00	1.44
		Base		99.803667	13,972,513.33	99.803667	13,972,513.33	0.00	1.44
07644DJK5	BEDFORD ROW FDG CORP					2.404130	03 Feb 2020		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.05
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.05

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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
09702MW41	BOEING CO.				2.570000	04 Sep 2019		
	10,000,000.000	Local	99.978583	9,997,858.33	99.978583	9,997,858.33	0.00	1.03
		Base	99.978583	9,997,858.33	99.978583	9,997,858.33	0.00	1.03
13738KYL5	CAN AST & CAN LTD JT				2.130000	20 Nov 2019		
	10,000,000.000	Local	99.526667	9,952,666.67	99.526667	9,952,666.67	0.00	1.02
		Base	99.526667	9,952,666.67	99.526667	9,952,666.67	0.00	1.02
138994009	CANTOR FITZGERALD REPO REPO				2.350000	03 Sep 2019		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	5.14
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	5.14
15060YW48	CEDAR SPRING CPTL CO				2.250000	04 Sep 2019		
	20,000,000.000	Local	99.981250	19,996,250.00	99.981250	19,996,250.00	0.00	2.05
		Base	99.981250	19,996,250.00	99.981250	19,996,250.00	0.00	2.05
17177MYK2	CIESCO LLC				2.500000	19 Nov 2019		
	20,000,000.000	Local	99.451389	19,890,277.78	99.451389	19,890,277.78	0.00	2.04
		Base	99.451389	19,890,277.78	99.451389	19,890,277.78	0.00	2.04
2063C1WD8	CONCORD MIN CPTL CO				2.220000	13 Sep 2019		
	10,000,000.000	Local	99.926000	9,992,600.00	99.926000	9,992,600.00	0.00	1.03
		Base	99.926000	9,992,600.00	99.926000	9,992,600.00	0.00	1.03
2063C1X13	CONCORD MIN CPTL CO				2.330000	01 Oct 2019		
	10,000,000.000	Local	99.805833	9,980,583.33	99.805833	9,980,583.33	0.00	1.03
		Base	99.805833	9,980,583.33	99.805833	9,980,583.33	0.00	1.03
22845ALN8	CROWN POINT CAP CO.				2.358500	06 Apr 2020		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.57
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.57
22845AMB3	CROWN POINT CAP CO.				2.354250	01 May 2020		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.03
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.03
2546R2AQ9	WALT DISNEY CO				1.970000	24 Jan 2020		
	5,000,000.000	Local	99.206528	4,960,326.39	99.206528	4,960,326.39	0.00	0.51
		Base	99.206528	4,960,326.39	99.206528	4,960,326.39	0.00	0.51

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
		Local	5,000,000.000	99.984390	4,999,219.49	99.984390	4,999,219.49	0.00	0.51
		Base		99.984390	4,999,219.49	99.984390	4,999,219.49	0.00	0.51
37829ABF4	GLENCOVE FDG DAC/LLC					2.361250	03 Apr 2020		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.05
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.05
37829ABK3	GLENCOVE FDG DAC/LLC					2.305250	02 Mar 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.03
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.03
38346MW34	GOTHAM FDG CORP					2.280000	03 Sep 2019		
		Local	25,000,000.000	99.987333	24,996,833.33	99.987333	24,996,833.33	0.00	2.57
		Base		99.987333	24,996,833.33	99.987333	24,996,833.33	0.00	2.57
40588MYF8	HALKIN FINANCE LLC USC					2.610000	15 Nov 2019		
		Local	20,000,000.000	99.456250	19,891,250.00	99.456250	19,891,250.00	0.00	2.04
		Base		99.456250	19,891,250.00	99.456250	19,891,250.00	0.00	2.04
40588MYR2	HALKIN FINANCE LLC USC					2.520000	25 Nov 2019		
		Local	10,000,000.000	99.405000	9,940,500.00	99.405000	9,940,500.00	0.00	1.02
		Base		99.405000	9,940,500.00	99.405000	9,940,500.00	0.00	1.02
45779QWK8	INSTITUTIONAL SECURED					2.270000	19 Sep 2019		
		Local	30,000,000.000	99.886500	29,965,950.00	99.886500	29,965,950.00	0.00	3.08
		Base		99.886500	29,965,950.00	99.886500	29,965,950.00	0.00	3.08
52952MW63	LEXINGTN PKR CAP CO LL					2.220000	06 Sep 2019		
		Local	15,000,000.000	99.969167	14,995,375.00	99.969167	14,995,375.00	0.00	1.54
		Base		99.969167	14,995,375.00	99.969167	14,995,375.00	0.00	1.54
62454XBK3	MOUNTCLIFF					2.292000	24 Apr 2020		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.54
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.54
62455BW35	MOUNTCLIFF					2.530000	03 Sep 2019		
		Local	10,000,000.000	99.985944	9,998,594.44	99.985944	9,998,594.44	0.00	1.03
		Base		99.985944	9,998,594.44	99.985944	9,998,594.44	0.00	1.03

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
62455BY17	MOUNTCLIFF				2.170000	01 Nov 2019		
	25,000,000.000	Local	99.644361	24,911,090.28	99.644361	24,911,090.28	0.00	2.56
		Base	99.644361	24,911,090.28	99.644361	24,911,090.28	0.00	2.56
66844DXM9	NORTHWESTERN UNIVERS				2.210000	21 Oct 2019		
	8,000,000.000	Local	99.693056	7,975,444.44	99.693056	7,975,444.44	0.00	0.82
		Base	99.693056	7,975,444.44	99.693056	7,975,444.44	0.00	0.82
66844DZJ4	NORTHWESTERN UNIVERS				2.040000	18 Dec 2019		
	10,000,000.000	Local	99.388000	9,938,800.00	99.388000	9,938,800.00	0.00	1.02
		Base	99.388000	9,938,800.00	99.388000	9,938,800.00	0.00	1.02
82124MW30	SHEFFIELD RECEIVABLE				2.560000	03 Sep 2019		
	10,000,000.000	Local	99.985778	9,998,577.78	99.985778	9,998,577.78	0.00	1.03
		Base	99.985778	9,998,577.78	99.985778	9,998,577.78	0.00	1.03
88602UZ29	THUNDER BAY FNDNG LLC				2.470000	02 Dec 2019		
	20,000,000.000	Local	99.368778	19,873,755.56	99.368778	19,873,755.56	0.00	2.04
		Base	99.368778	19,873,755.56	99.368778	19,873,755.56	0.00	2.04
9113A3Z23	UNITED PARCEL SERVIC				2.130000	02 Dec 2019		
	15,000,000.000	Local	99.455667	14,918,350.00	99.455667	14,918,350.00	0.00	1.53
		Base	99.455667	14,918,350.00	99.455667	14,918,350.00	0.00	1.53
92646LW48	VICTORY RECEIVABLES				2.290000	04 Sep 2019		
	25,000,000.000	Local	99.980917	24,995,229.17	99.980917	24,995,229.17	0.00	2.57
		Base	99.980917	24,995,229.17	99.980917	24,995,229.17	0.00	2.57
92646LW55	VICTORY RECEIVABLES				2.280000	05 Sep 2019		
	10,000,000.000	Local	99.974667	9,997,466.67	99.974667	9,997,466.67	0.00	1.03
		Base	99.974667	9,997,466.67	99.974667	9,997,466.67	0.00	1.03
979QHR003	SOUTH STREET REPO				2.270000	03 Sep 2019		
	14,346,579.950	Local	100.000000	14,346,579.95	100.000000	14,346,579.95	0.00	1.47
		Base	100.000000	14,346,579.95	100.000000	14,346,579.95	0.00	1.47
US DOLLAR Total								
	566,346,579.950	Local		565,362,008.61		565,362,008.61	0.00	58.08
		Base		565,362,008.61		565,362,008.61	0.00	58.08

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT Total									
		Base	566,346,579.950		565,362,008.61		565,362,008.61	0.00	58.08
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	100.665422	4,026,616.86	100.842953	4,033,718.12	7,101.26	0.41
		Base		100.665422	4,026,616.86	100.842953	4,033,718.12	7,101.26	0.41
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR					2.886750	05 Nov 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.537995	5,026,899.75	26,899.75	0.52
		Base		100.000000	5,000,000.00	100.537995	5,026,899.75	26,899.75	0.52
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.250000	05 May 2021		
		Local	5,000,000.000	99.980256	4,999,012.78	100.492124	5,024,606.20	25,593.42	0.52
		Base		99.980256	4,999,012.78	100.492124	5,024,606.20	25,593.42	0.52
037833CZ1	APPLE INC SR UNSECURED 09/19 1.5					1.500000	12 Sep 2019		
		Local	10,000,000.000	99.998704	9,999,870.41	99.983877	9,998,387.70	-1,482.71	1.03
		Base		99.998704	9,999,870.41	99.983877	9,998,387.70	-1,482.71	1.03
05586CAB0	BMW VEHICLE LEASE TRUST BMWLT 2018 1 A2					2.970000	21 Dec 2020		
		Local	2,332,233.600	99.994638	2,332,108.55	100.277500	2,338,705.55	6,597.00	0.24
	Original Face:	Base	3,000,000.000	99.994638	2,332,108.55	100.277500	2,338,705.55	6,597.00	0.24
06050TML3	BANK OF AMERICA NA SR UNSECURED 05/21 VAR					2.482250	24 May 2021		
		Local	10,110,000.000	100.074554	10,117,537.37	100.049891	10,115,043.98	-2,493.39	1.04
		Base		100.074554	10,117,537.37	100.049891	10,115,043.98	-2,493.39	1.04
06051GFW4	BANK OF AMERICA CORP SR UNSECURED 04/21 2.625					2.625000	19 Apr 2021		
		Local	3,000,000.000	99.992493	2,999,774.78	100.935952	3,028,078.56	28,303.78	0.31
		Base		99.992493	2,999,774.78	100.935952	3,028,078.56	28,303.78	0.31
06051GGX1	BANK OF AMERICA CORP SR UNSECURED 01/22 VAR					2.639380	23 Jan 2022		
		Local	5,000,000.000	99.853560	4,992,678.01	99.862162	4,993,108.10	430.09	0.51
		Base		99.853560	4,992,678.01	99.862162	4,993,108.10	430.09	0.51

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06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR					2.999250	25 Jun 2022		
		Local	10,000,000.000	100.266484	10,026,648.43	100.436046	10,043,604.60	16,956.17	1.03
		Base		100.266484	10,026,648.43	100.436046	10,043,604.60	16,956.17	1.03
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	99.613981	4,980,699.05	-19,300.95	0.51
		Base		100.000000	5,000,000.00	99.613981	4,980,699.05	-19,300.95	0.51
14913Q2A6	CATERPILLAR FINL SERVICE SR UNSECURED 09/20 1.85					1.850000	04 Sep 2020		
		Local	10,000,000.000	99.971641	9,997,164.13	99.996001	9,999,600.10	2,435.97	1.03
		Base		99.971641	9,997,164.13	99.996001	9,999,600.10	2,435.97	1.03
161571HE7	CHASE ISSUANCE TRUST CHAIT 2016 A4 A4					1.490000	15 Jul 2022		
		Local	5,000,000.000	99.991965	4,999,598.27	99.591970	4,979,598.50	-19,999.77	0.51
Original Face:		Base	5,000,000.000	99.991965	4,999,598.27	99.591970	4,979,598.50	-19,999.77	0.51
17325FAX6	CITIBANK NA SR UNSECURED 05/22 VAR					2.735880	20 May 2022		
		Local	10,000,000.000	100.186805	10,018,680.52	100.184167	10,018,416.70	-263.82	1.03
		Base		100.186805	10,018,680.52	100.184167	10,018,416.70	-263.82	1.03
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	100.219040	10,021,904.00	21,904.00	1.03
		Base		100.000000	10,000,000.00	100.219040	10,021,904.00	21,904.00	1.03
254683BX2	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A2 A2					2.390000	15 Jul 2024		
		Local	10,000,000.000	99.969556	9,996,955.58	101.584370	10,158,437.00	161,481.42	1.04
Original Face:		Base	10,000,000.000	99.969556	9,996,955.58	101.584370	10,158,437.00	161,481.42	1.04
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.000000	01 Nov 2026		
		Local	481,095.140	101.510651	488,362.81	103.042252	495,731.27	7,368.46	0.05
Original Face:		Base	2,096,032.000	101.510651	488,362.81	103.042252	495,731.27	7,368.46	0.05
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5					3.500000	01 Dec 2030		
		Local	3,552,451.200	101.100867	3,591,558.98	103.594797	3,680,154.61	88,595.63	0.38
Original Face:		Base	5,000,000.000	101.100867	3,591,558.98	103.594797	3,680,154.61	88,595.63	0.38
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.500000	01 Mar 2042		
		Local	3,484,595.190	104.826357	3,652,774.20	105.176773	3,664,984.77	12,210.57	0.38
Original Face:		Base	8,645,247.000	104.826357	3,652,774.20	105.176773	3,664,984.77	12,210.57	0.38

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3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
		Local	1,438,047.180	104.732265	1,506,099.39	104.652221	1,504,948.31	-1,151.08	0.15
Original Face:		Base	4,322,624.000	104.732265	1,506,099.39	104.652221	1,504,948.31	-1,151.08	0.15
313586RC5	FANNIE MAE SUBORDINATED 10/19 0.00000					0.010000	09 Oct 2019		
		Local	5,000,000.000	99.790913	4,989,545.63	99.788431	4,989,421.55	-124.08	0.51
		Base		99.790913	4,989,545.63	99.788431	4,989,421.55	-124.08	0.51
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.700000	27 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	99.882851	9,988,285.10	-11,714.90	1.03
		Base		100.000000	10,000,000.00	99.882851	9,988,285.10	-11,714.90	1.03
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.500000	25 Jul 2040		
		Local	161,974.250	102.886866	166,650.23	100.354230	162,548.01	-4,102.22	0.02
Original Face:		Base	2,161,312.000	102.886866	166,650.23	100.354230	162,548.01	-4,102.22	0.02
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.250000	25 Dec 2038		
		Local	104,106.850	100.133872	104,246.22	99.823030	103,922.61	-323.61	0.01
Original Face:		Base	4,322,624.000	100.133872	104,246.22	99.823030	103,922.61	-323.61	0.01
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.000000	25 Apr 2042		
		Local	1,119,721.280	101.534664	1,136,905.24	99.373410	1,112,705.22	-24,200.02	0.11
Original Face:		Base	4,322,624.000	101.534664	1,136,905.24	99.373410	1,112,705.22	-24,200.02	0.11
3136A76N7	FANNIE MAE FNR 2012 101 B					2.000000	25 May 2039		
		Local	1,955,086.020	101.596746	1,986,303.77	99.930400	1,953,725.28	-32,578.49	0.20
Original Face:		Base	8,584,720.000	101.596746	1,986,303.77	99.930400	1,953,725.28	-32,578.49	0.20
3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.750000	25 May 2039		
		Local	695,142.520	100.809945	700,772.79	99.542290	691,960.78	-8,812.01	0.07
Original Face:		Base	5,571,429.000	100.809945	700,772.79	99.542290	691,960.78	-8,812.01	0.07
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.000000	25 May 2040		
		Local	1,052,849.810	101.455826	1,068,177.47	99.788110	1,050,618.93	-17,558.54	0.11
Original Face:		Base	4,322,624.000	101.455826	1,068,177.47	99.788110	1,050,618.93	-17,558.54	0.11
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.750000	25 Jul 2041		
		Local	2,166,547.620	100.824076	2,184,401.61	98.682340	2,137,999.89	-46,401.72	0.22
Original Face:		Base	5,111,816.000	100.824076	2,184,401.61	98.682340	2,137,999.89	-46,401.72	0.22

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3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
		Local	1,355,185.500	99.727868	1,351,497.61	98.053550	1,328,807.49	-22,690.12	0.14
Original Face:		Base	4,322,624.000	99.727868	1,351,497.61	98.053550	1,328,807.49	-22,690.12	0.14
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.000000	25 Mar 2042		
		Local	2,067,367.960	101.561534	2,099,650.61	99.933220	2,065,987.37	-33,663.24	0.21
Original Face:		Base	5,326,337.000	101.561534	2,099,650.61	99.933220	2,065,987.37	-33,663.24	0.21
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.500000	25 Feb 2028		
		Local	1,355,185.500	100.263355	1,358,754.45	98.787080	1,338,748.18	-20,006.27	0.14
Original Face:		Base	4,322,624.000	100.263355	1,358,754.45	98.787080	1,338,748.18	-20,006.27	0.14
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.000000	25 Dec 2042		
		Local	2,590,490.340	100.707066	2,608,806.81	99.571950	2,579,401.75	-29,405.06	0.26
Original Face:		Base	8,645,247.000	100.707066	2,608,806.81	99.571950	2,579,401.75	-29,405.06	0.26
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.750000	25 Mar 2039		
		Local	929,646.080	100.413049	933,485.97	100.383470	933,210.99	-274.98	0.10
Original Face:		Base	4,322,624.000	100.413049	933,485.97	100.383470	933,210.99	-274.98	0.10
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
		Local	1,927,982.900	101.651540	1,959,824.31	99.788110	1,923,897.70	-35,926.61	0.20
Original Face:		Base	6,483,935.000	101.651540	1,959,824.31	99.788110	1,923,897.70	-35,926.61	0.20
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
		Local	1,256,997.710	99.872092	1,255,389.91	98.097050	1,233,077.67	-22,312.24	0.13
Original Face:		Base	4,322,624.000	99.872092	1,255,389.91	98.097050	1,233,077.67	-22,312.24	0.13
3136B15A8	FANNIE MAE FNR 2018 37 CT					3.500000	25 May 2048		
		Local	4,037,953.310	99.633964	4,023,172.96	104.224660	4,208,543.11	185,370.15	0.43
Original Face:		Base	4,507,221.000	99.633964	4,023,172.96	104.224660	4,208,543.11	185,370.15	0.43
3136B1CE2	FANNIE MAE FNR 2018 16 LE					3.000000	25 May 2047		
		Local	4,247,253.700	98.673883	4,190,930.14	103.006860	4,374,962.67	184,032.53	0.45
Original Face:		Base	5,000,000.000	98.673883	4,190,930.14	103.006860	4,374,962.67	184,032.53	0.45
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	317,665.830	98.198764	311,943.92	100.672310	319,801.53	7,857.61	0.03
Original Face:		Base	2,161,312.000	98.198764	311,943.92	100.672310	319,801.53	7,857.61	0.03

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3137A62S0	FREDDIE MAC FHR 3796 PE					2.000000	15 Feb 2040		
		Local	614,097.670	100.135850	614,931.92	99.488140	610,954.35	-3,977.57	0.06
Original Face:		Base	4,527,840.000	100.135850	614,931.92	99.488140	610,954.35	-3,977.57	0.06
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2					4.333000	25 Oct 2020		
		Local	4,574,044.780	101.358438	4,636,180.32	101.918450	4,661,795.54	25,615.22	0.48
Original Face:		Base	4,600,000.000	101.358438	4,636,180.32	101.918450	4,661,795.54	25,615.22	0.48
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.500000	15 Nov 2040		
		Local	803,450.530	101.415781	814,825.63	100.805440	809,921.84	-4,903.79	0.08
Original Face:		Base	8,645,247.000	101.415781	814,825.63	100.805440	809,921.84	-4,903.79	0.08
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
		Local	423,372.490	99.385820	420,772.22	101.279770	428,790.68	8,018.46	0.04
Original Face:		Base	2,161,312.000	99.385820	420,772.22	101.279770	428,790.68	8,018.46	0.04
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	528,317.240	99.976921	528,195.31	100.033680	528,495.18	299.87	0.05
Original Face:		Base	2,161,312.000	99.976921	528,195.31	100.033680	528,495.18	299.87	0.05
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
		Local	422,155.770	99.953981	421,961.50	100.014060	422,215.13	253.63	0.04
Original Face:		Base	2,472,541.000	99.953981	421,961.50	100.014060	422,215.13	253.63	0.04
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	1,089,182.290	100.220631	1,091,585.36	102.947730	1,121,288.44	29,703.08	0.12
Original Face:		Base	4,322,624.000	100.220631	1,091,585.36	102.947730	1,121,288.44	29,703.08	0.12
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
		Local	1,955,321.240	100.375095	1,962,655.56	99.922740	1,953,810.56	-8,845.00	0.20
Original Face:		Base	6,483,935.000	100.375095	1,962,655.56	99.922740	1,953,810.56	-8,845.00	0.20
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
		Local	1,704,013.730	100.071170	1,705,226.48	98.828100	1,684,044.39	-21,182.09	0.17
Original Face:		Base	5,619,411.000	100.071170	1,705,226.48	98.828100	1,684,044.39	-21,182.09	0.17
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
		Local	1,985,161.400	101.304059	2,011,049.08	98.305770	1,951,528.20	-59,520.88	0.20
Original Face:		Base	4,322,624.000	101.304059	2,011,049.08	98.305770	1,951,528.20	-59,520.88	0.20

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3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
		Local	1,611,338.930	100.024564	1,611,734.74	98.807820	1,592,128.87	-19,605.87	0.16
Original Face:		Base	4,322,624.000	100.024564	1,611,734.74	98.807820	1,592,128.87	-19,605.87	0.16
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
		Local	4,028,346.950	100.761640	4,059,028.45	98.646080	3,973,806.35	-85,222.10	0.41
Original Face:		Base	10,806,559.000	100.761640	4,059,028.45	98.646080	3,973,806.35	-85,222.10	0.41
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
		Local	2,707,509.760	100.485035	2,720,642.14	100.619020	2,724,269.79	3,627.65	0.28
Original Face:		Base	10,806,559.000	100.485035	2,720,642.14	100.619020	2,724,269.79	3,627.65	0.28
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.000000	15 Mar 2040		
		Local	1,614,113.060	100.538837	1,622,810.50	100.631340	1,624,303.60	1,493.10	0.17
Original Face:		Base	4,322,624.000	100.538837	1,622,810.50	100.631340	1,624,303.60	1,493.10	0.17
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
		Local	2,627,608.370	99.901866	2,625,029.80	99.039400	2,602,367.56	-22,662.24	0.27
Original Face:		Base	6,483,935.000	99.901866	2,625,029.80	99.039400	2,602,367.56	-22,662.24	0.27
3137B2CM0	FREDDIE MAC FHR 4203 DM					3.000000	15 Apr 2033		
		Local	1,943,806.980	102.532236	1,993,028.76	103.081610	2,003,707.53	10,678.77	0.21
Original Face:		Base	6,000,000.000	102.532236	1,993,028.76	103.081610	2,003,707.53	10,678.77	0.21
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.500000	15 Apr 2028		
		Local	3,433,171.500	103.001814	3,536,228.92	104.564090	3,589,864.54	53,635.62	0.37
Original Face:		Base	10,000,000.000	103.001814	3,536,228.92	104.564090	3,589,864.54	53,635.62	0.37
3137BUFZ6	FREDDIE MAC FHR 4646 TB					3.500000	15 Apr 2028		
		Local	3,433,171.500	102.957960	3,534,723.33	105.659650	3,627,476.99	92,753.66	0.37
Original Face:		Base	10,000,000.000	102.957960	3,534,723.33	105.659650	3,627,476.99	92,753.66	0.37
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.000000	15 Oct 2040		
		Local	3,765,827.650	101.815886	3,834,210.79	100.865190	3,798,409.21	-35,801.58	0.39
Original Face:		Base	5,000,000.000	101.815886	3,834,210.79	100.865190	3,798,409.21	-35,801.58	0.39
3137FGA39	FREDDIE MAC FHR 4806 A					4.000000	15 Jun 2042		
		Local	3,897,532.800	102.072845	3,978,322.61	100.649410	3,922,843.77	-55,478.84	0.40
Original Face:		Base	5,000,000.000	102.072845	3,978,322.61	100.649410	3,922,843.77	-55,478.84	0.40

& 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
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		Local	8,915,884.200	100.617742	8,970,961.40	101.799740	9,076,346.93	105,385.53	0.93
Original Face:		Base	14,386,036.000	100.617742	8,970,961.40	101.799740	9,076,346.93	105,385.53	0.93
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	2,436,413.010	102.816092	2,505,024.65	101.551059	2,474,203.21	-30,821.44	0.25
Original Face:		Base	6,483,935.000	102.816092	2,505,024.65	101.551059	2,474,203.21	-30,821.44	0.25
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
		Local	539,519.780	101.231688	546,164.98	105.560960	569,522.26	23,357.28	0.06
Original Face:		Base	33,932,595.000	101.231688	546,164.98	105.560960	569,522.26	23,357.28	0.06
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	603,068.520	105.953241	638,970.64	114.676330	691,576.85	52,606.21	0.07
Original Face:		Base	18,956,866.000	105.953241	638,970.64	114.676330	691,576.85	52,606.21	0.07
31398SP80	FANNIE MAE FNR 2010 135 EA					3.000000	25 Jan 2040		
		Local	441,906.130	99.200590	438,373.49	101.328520	447,776.94	9,403.45	0.05
Original Face:		Base	4,322,624.000	99.200590	438,373.49	101.328520	447,776.94	9,403.45	0.05
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	316,487.030	105.192921	332,921.95	107.127200	339,043.69	6,121.74	0.03
Original Face:		Base	6,483,935.000	105.192921	332,921.95	107.127200	339,043.69	6,121.74	0.03
34530WAA5	FORD CREDIT AUTO OWNER TRUST/F FORDR 2015 2 A 144A					2.440000	15 Jan 2027		
		Local	6,000,000.000	98.948047	5,936,882.81	100.217540	6,013,052.40	76,169.59	0.62
Original Face:		Base	6,000,000.000	98.948047	5,936,882.81	100.217540	6,013,052.40	76,169.59	0.62
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A					2.030000	15 Dec 2027		
		Local	10,000,000.000	97.139248	9,713,924.75	100.184700	10,018,470.00	304,545.25	1.03
Original Face:		Base	10,000,000.000	97.139248	9,713,924.75	100.184700	10,018,470.00	304,545.25	1.03
369550BB3	GENERAL DYNAMICS CORP COMPANY GUAR 05/20 VAR					2.471000	11 May 2020		
		Local	7,000,000.000	100.000000	7,000,000.00	100.127382	7,008,916.74	8,916.74	0.72
		Base		100.000000	7,000,000.00	100.127382	7,008,916.74	8,916.74	0.72
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459000	16 Jan 2040		
		Local	2,025,645.580	101.500404	2,056,038.45	99.699270	2,019,553.86	-36,484.59	0.21
Original Face:		Base	7,000,000.000	101.500404	2,056,038.45	99.699270	2,019,553.86	-36,484.59	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
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
		Local	2,735,867.130	102.152789	2,794,764.57	100.597130	2,752,203.81	-42,560.76	0.28
Original Face:		Base	7,989,505.000	102.152789	2,794,764.57	100.597130	2,752,203.81	-42,560.76	0.28
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	6,960,320.700	94.353071	6,567,276.34	96.513450	6,717,645.64	150,369.30	0.69
Original Face:		Base	10,000,000.000	94.353071	6,567,276.34	96.513450	6,717,645.64	150,369.30	0.69
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
		Local	4,555,559.100	97.693001	4,450,462.39	100.555490	4,580,864.78	130,402.39	0.47
Original Face:		Base	5,000,000.000	97.693001	4,450,462.39	100.555490	4,580,864.78	130,402.39	0.47
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	3,887,925.200	100.843148	3,920,706.16	105.038380	4,083,813.65	163,107.49	0.42
Original Face:		Base	10,000,000.000	100.843148	3,920,706.16	105.038380	4,083,813.65	163,107.49	0.42
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	4,644,097.400	96.341604	4,474,197.94	98.246930	4,562,683.12	88,485.18	0.47
Original Face:		Base	5,000,000.000	96.341604	4,474,197.94	98.246930	4,562,683.12	88,485.18	0.47
39154TAJ7	GREAT AMERICA LEASING RECEIVAB GALC 2017 1 A3 144A					2.060000	22 Jun 2020		
		Local	906,953.840	99.999923	906,953.14	99.944960	906,454.65	-498.49	0.09
Original Face:		Base	4,000,000.000	99.999923	906,953.14	99.944960	906,454.65	-498.49	0.09
44932HAA1	IBM CREDIT LLC SR UNSECURED 09/19 1.625					1.625000	06 Sep 2019		
		Local	10,000,000.000	99.999478	9,999,947.80	99.995034	9,999,503.40	-444.40	1.03
		Base		99.999478	9,999,947.80	99.995034	9,999,503.40	-444.40	1.03
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	0.51
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.51
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	100.000000	5,000,000.00	0.00	0.51
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.51
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.250000	03 Mar 2022		
		Local	3,500,000.000	99.863851	3,495,234.78	101.284327	3,544,951.45	49,716.67	0.36
		Base		99.863851	3,495,234.78	101.284327	3,544,951.45	49,716.67	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
494368BP7	KIMBERLY CLARK CORP SR UNSECURED 03/20 1.85					1.850000	01 Mar 2020		
		Local	3,000,000.000	99.993830	2,999,814.90	99.878131	2,996,343.93	-3,470.97	0.31
		Base		99.993830	2,999,814.90	99.878131	2,996,343.93	-3,470.97	0.31
63254AAT5	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/20 2.25					2.250000	10 Jan 2020		
		Local	5,000,000.000	99.998923	4,999,946.16	100.045573	5,002,278.65	2,332.49	0.51
		Base		99.998923	4,999,946.16	100.045573	5,002,278.65	2,332.49	0.51
65478VAD9	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 B A3					1.320000	15 Jan 2021		
		Local	330,562.930	99.995281	330,547.33	99.863440	330,111.51	-435.82	0.03
Original Face:		Base	2,000,000.000	99.995281	330,547.33	99.863440	330,111.51	-435.82	0.03
78012KZG5	ROYAL BANK OF CANADA SR UNSECURED 02/22 2.75					2.750000	01 Feb 2022		
		Local	7,000,000.000	99.988871	6,999,220.99	102.139129	7,149,739.03	150,518.04	0.73
		Base		99.988871	6,999,220.99	102.139129	7,149,739.03	150,518.04	0.73
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					2.966000	25 Jan 2029		
		Local	744,280.800	100.000001	744,280.81	97.749740	727,532.55	-16,748.26	0.07
Original Face:		Base	2,161,312.000	100.000001	744,280.81	97.749740	727,532.55	-16,748.26	0.07
81379JAD3	SECURITIZED TERM AUTO RECEIVAB SSTRT 2017 1A A3 144A					1.890000	25 Aug 2020		
		Local	1,111,094.470	100.000000	1,111,094.47	99.931810	1,110,336.81	-757.66	0.11
Original Face:		Base	12,500,000.000	100.000000	1,111,094.47	99.931810	1,110,336.81	-757.66	0.11
86787EAR8	SUNTRUST BANK SR UNSECURED 01/20 2.25					2.250000	31 Jan 2020		
		Local	3,000,000.000	99.994720	2,999,841.60	99.977867	2,999,336.01	-505.59	0.31
		Base		99.994720	2,999,841.60	99.977867	2,999,336.01	-505.59	0.31
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					2.575630	13 Feb 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.072951	5,003,647.55	3,647.55	0.51
		Base		100.000000	5,000,000.00	100.072951	5,003,647.55	3,647.55	0.51
9128284Y3	US TREASURY N/B 08/20 2.625					2.625000	31 Aug 2020		
		Local	15,000,000.000	99.843414	14,976,512.10	100.800782	15,120,117.30	143,605.20	1.55
		Base		99.843414	14,976,512.10	100.800782	15,120,117.30	143,605.20	1.55
9128285R7	US TREASURY N/B 12/21 2.625					2.625000	15 Dec 2021		
		Local	5,000,000.000	100.610028	5,030,501.42	102.566406	5,128,320.30	97,818.88	0.53
		Base		100.610028	5,030,501.42	102.566406	5,128,320.30	97,818.88	0.53

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828D80	US TREASURY N/B 08/19 1.625					1.625000	31 Aug 2019		
		Local	30,000,000.000	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	3.08
		Base		100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	3.08
912828LY4	US TREASURY N/B 11/19 3.375					3.375000	15 Nov 2019		
		Local	10,000,000.000	100.174742	10,017,474.19	100.250000	10,025,000.00	7,525.81	1.03
		Base		100.174742	10,017,474.19	100.250000	10,025,000.00	7,525.81	1.03
912828TV2	US TREASURY N/B 10/19 1.25					1.250000	31 Oct 2019		
		Local	5,000,000.000	99.765625	4,988,281.25	99.868214	4,993,410.70	5,129.45	0.51
		Base		99.765625	4,988,281.25	99.868214	4,993,410.70	5,129.45	0.51
912828WL0	US TREASURY N/B 05/19 1.5					1.500000	31 May 2019		
		Local	0.000	0.000000	-0.05	0.000000	0.00	0.05	0.00
		Base		0.000000	-0.05	0.000000	0.00	0.05	0.00
912828WS5	US TREASURY N/B 06/19 1.625					1.625000	30 Jun 2019		
		Local	0.000	0.000000	-0.08	0.000000	0.00	0.08	0.00
		Base		0.000000	-0.08	0.000000	0.00	0.08	0.00
912828XY1	US TREASURY N/B 06/20 2.5					2.500000	30 Jun 2020		
		Local	10,000,000.000	99.910233	9,991,023.30	100.550781	10,055,078.10	64,054.80	1.03
		Base		99.910233	9,991,023.30	100.550781	10,055,078.10	64,054.80	1.03
92348NAA5	VERIZON OWNER TRUST VZOT 2017 1A A 144A					2.060000	20 Sep 2021		
		Local	5,171,314.860	100.325521	5,188,148.57	99.965250	5,169,517.83	-18,630.74	0.53
	Original Face:	Base	9,605,000.000	100.325521	5,188,148.57	99.965250	5,169,517.83	-18,630.74	0.53
92887KAC4	VOLVO FINANCIAL EQUIPMENT LLC VFET 2017 1A A3 144A					1.920000	15 Mar 2021		
		Local	1,955,531.970	99.998149	1,955,495.77	99.883790	1,953,259.45	-2,236.32	0.20
	Original Face:	Base	4,000,000.000	99.998149	1,955,495.77	99.883790	1,953,259.45	-2,236.32	0.20
94988J5G8	WELLS FARGO BANK NA SR UNSECURED 12/19 2.15					2.150000	06 Dec 2019		
		Local	5,000,000.000	99.987879	4,999,393.96	100.003411	5,000,170.55	776.59	0.51
		Base		99.987879	4,999,393.96	100.003411	5,000,170.55	776.59	0.51
94988J5V5	WELLS FARGO BANK NA SR UNSECURED 05/21 VAR					2.531500	21 May 2021		
		Local	5,676,000.000	100.085801	5,680,870.09	100.066518	5,679,775.56	-1,094.53	0.58
		Base		100.085801	5,680,870.09	100.066518	5,679,775.56	-1,094.53	0.58

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Holdings

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

As of: *August 31, 2019* *View Date:* *September 10, 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									
		402,359,556.780	Local		402,660,297.16		404,486,834.43	1,826,537.27	41.55
	Original Face:	419,756,555.000	Base		402,660,297.16		404,486,834.43	1,826,537.27	41.55
FIXED INCOME Total									
		402,359,556.780	Base		402,660,297.16		404,486,834.43	1,826,537.27	41.55
	Original Face:	419,756,555.000							

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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
FUND Total								
		972,244,771.110	Base	971,560,940.15		973,387,477.42	1,826,537.27	100.00
Original Face:		419,756,555.000						

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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	-2,744.320	1.000000	-2,744.32	1.000000	-2,744.32	0.00	0.00
		Base		1.000000	-2,744.32	1.000000	-2,744.32	0.00	0.00
US DOLLAR Total									
		Local	-2,744.320		-2,744.32		-2,744.32	0.00	0.00
		Base			-2,744.32		-2,744.32	0.00	0.00
CASH Total									
		Base	-2,744.320		-2,744.32		-2,744.32	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					2.194964	31 Dec 2030		
		Local	134,552.470	100.068717	134,644.93	100.060000	134,633.20	-11.73	0.14
		Base		100.068717	134,644.93	100.060000	134,633.20	-11.73	0.14
0347M3WP5	ANGLESEA FDG PLC and ANG					2.280000	23 Sep 2019		
		Local	10,000,000.000	99.860667	9,986,066.67	99.860667	9,986,066.67	0.00	10.20
		Base		99.860667	9,986,066.67	99.860667	9,986,066.67	0.00	10.20
04821UXU1	ATLANTIC ASSET SECUR					2.160000	28 Oct 2019		
		Local	5,000,000.000	99.658000	4,982,900.00	99.658000	4,982,900.00	0.00	5.09
		Base		99.658000	4,982,900.00	99.658000	4,982,900.00	0.00	5.09
09702MW41	BOEING CO.					2.570000	04 Sep 2019		
		Local	5,000,000.000	99.978583	4,998,929.17	99.978583	4,998,929.17	0.00	5.10
		Base		99.978583	4,998,929.17	99.978583	4,998,929.17	0.00	5.10
138994009	CANTOR FITZGERALD REPO REPO					2.350000	03 Sep 2019		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	15.32
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	15.32

& 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
2063C1WD8	CONCORD MIN CPTL CO				2.230000	13 Sep 2019		
	4,000,000.000	Local	99.925667	3,997,026.67	99.925667	3,997,026.67	0.00	4.08
		Base	99.925667	3,997,026.67	99.925667	3,997,026.67	0.00	4.08
22845AMH0	CROWN POINT CAP CO.				0.010000	18 Feb 2020		
	6,000,000.000	Local	100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	6.13
		Base	100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	6.13
2546R2AQ9	WALT DISNEY CO				1.970000	24 Jan 2020		
	5,000,000.000	Local	99.206528	4,960,326.39	99.206528	4,960,326.39	0.00	5.07
		Base	99.206528	4,960,326.39	99.206528	4,960,326.39	0.00	5.07
41282KWK0	HARLEY-DAVIDSON FND CP				2.280000	19 Sep 2019		
	5,000,000.000	Local	99.886000	4,994,300.00	99.886000	4,994,300.00	0.00	5.10
		Base	99.886000	4,994,300.00	99.886000	4,994,300.00	0.00	5.10
41282KX94	HARLEY-DAVIDSON FND CP				2.170000	09 Oct 2019		
	6,000,000.000	Local	99.770945	5,986,256.67	99.770945	5,986,256.67	0.00	6.11
		Base	99.770945	5,986,256.67	99.770945	5,986,256.67	0.00	6.11
45779QWK8	INSTITUTIONAL SECURED				2.270000	19 Sep 2019		
	10,000,000.000	Local	99.886500	9,988,650.00	99.886500	9,988,650.00	0.00	10.20
		Base	99.886500	9,988,650.00	99.886500	9,988,650.00	0.00	10.20
66844DYJ5	NORTHWESTERN UNIVERS				2.050000	18 Nov 2019		
	6,789,000.000	Local	99.555833	6,758,845.53	99.555833	6,758,845.53	0.00	6.90
		Base	99.555833	6,758,845.53	99.555833	6,758,845.53	0.00	6.90
91058UW66	UNITED HEALTHCARE CO				2.240000	06 Sep 2019		
	5,000,000.000	Local	99.968889	4,998,444.44	99.968889	4,998,444.44	0.00	5.10
		Base	99.968889	4,998,444.44	99.968889	4,998,444.44	0.00	5.10
912796VW6	TREASURY BILL 09/19 0.00000				2.005000	24 Sep 2019		
	5,000,000.000	Local	99.871903	4,993,595.14	99.871903	4,993,595.14	0.00	5.10
		Base	99.871903	4,993,595.14	99.871903	4,993,595.14	0.00	5.10
912796WA3	TREASURY BILL 10/19 0.00000				1.965000	22 Oct 2019		
	5,000,000.000	Local	99.721625	4,986,081.25	99.721625	4,986,081.25	0.00	5.09
		Base	99.721625	4,986,081.25	99.721625	4,986,081.25	0.00	5.09

& 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
96327SXU1	WHEELS INC					2.100000	28 Oct 2019		
		5,000,000.000	Local	99.667500	4,983,375.00	99.667500	4,983,375.00	0.00	5.09
			Base	99.667500	4,983,375.00	99.667500	4,983,375.00	0.00	5.09
US DOLLAR Total									
		97,923,552.470	Local		97,749,441.86		97,749,430.13	-11.73	99.82
			Base		97,749,441.86		97,749,430.13	-11.73	99.82
CASH EQUIVALENT Total									
		97,923,552.470	Base		97,749,441.86		97,749,430.13	-11.73	99.82
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	0.17
			Base	1.000000	171,226.04	1.000000	171,226.04	0.00	0.17
US DOLLAR Total									
		171,226.040	Local		171,226.04		171,226.04	0.00	0.17
			Base		171,226.04		171,226.04	0.00	0.17
EQUITY Total									
		171,226.040	Base		171,226.04		171,226.04	0.00	0.17

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

Holdings

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

As of: *August 31, 2019*

View Date: *September 10, 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								
		98,092,034.190	Base	97,917,923.58		97,917,911.85	-11.73	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

AZ ENDOW TR POOL 301 LARGE CAP
STATE OF ARIZONA
FUND: ATZP

As of: *August 31, 2019*

View Date: *September 10, 2019*

STATE STREET.

Base Currency: USD - USD

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

********** No Activity for This Fund **********

Holdings

AZ ENDOW TR POOL 303 MID CAP
STATE OF ARIZONA
FUND: ATZQ

As of: *August 31, 2019*

View Date: *September 10, 2019*

STATE STREET.

Base Currency: USD - USD

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

********** No Activity for This Fund **********

Holdings

AZ ENDOW TR POOL 304 SMALL CAP
STATE OF ARIZONA
FUND: ATZR

As of: *August 31, 2019*

View Date: *September 10, 2019*

STATE STREET.

Base Currency: USD - USD

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

********** No Activity for This Fund **********

Holdings

AZ ENDOW TR POOL 305 FIXED INC
STATE OF ARIZONA
FUND: ATZS

As of: *August 31, 2019*

View Date: *September 10, 2019*

STATE STREET.

Base Currency: USD - USD

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

********** No Activity for This Fund **********

Holdings

Currency Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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								
	8,910,857.100	Local	8,917,036.14	8,916,203.61	1.06	-832.53		-832.53
		Base	8,917,036.14	8,916,203.61	1.06	-832.53	0.00	-832.53
EQUITY								
	20,126,405.000	Local	657,126,887.54	832,665,493.92	98.94	175,538,606.38		175,538,606.38
		Base	657,126,887.54	832,665,493.92	98.94	175,538,606.38	0.00	175,538,606.38
US DOLLAR Total								
	29,037,262.100	Local	666,043,923.68	841,581,697.53	100.00	175,537,773.85		175,537,773.85
		Base	666,043,923.68	841,581,697.53	100.00	175,537,773.85	0.00	175,537,773.85
FUND Total								
	29,037,262.100	Base	666,043,923.68	841,581,697.53	100.00	175,537,773.85	0.00	175,537,773.85

Holdings

Currency Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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								
	1,457,826.500	Local	1,457,826.50	1,457,826.50	0.26	0.00		0.00
		Base	1,457,826.50	1,457,826.50	0.26	0.00	0.00	0.00
CASH EQUIVALENT								
	10,219,052.590	Local	10,225,744.75	10,225,184.02	1.82	-560.73		-560.73
		Base	10,225,744.75	10,225,184.02	1.82	-560.73	0.00	-560.73
EQUITY								
	22,751,419.000	Local	466,956,317.61	550,007,250.88	97.92	83,050,933.27		83,050,933.27
		Base	466,956,317.61	550,007,250.88	97.92	83,050,933.27	0.00	83,050,933.27
US DOLLAR Total								
	34,428,298.090	Local	478,639,888.86	561,690,261.40	100.00	83,050,372.54		83,050,372.54
		Base	478,639,888.86	561,690,261.40	100.00	83,050,372.54	0.00	83,050,372.54
FUND Total								
	34,428,298.090	Base	478,639,888.86	561,690,261.40	100.00	83,050,372.54	0.00	83,050,372.54

Holdings

Currency Summary

As of: *August 31, 2019*

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

View Date: *September 10, 2019*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-0.020	Local	-0.02	-0.02	0.00	0.00		0.00
		Base	-0.02	-0.02	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	107,813,186.470	Local	107,616,403.84	107,615,860.57	4.66	-543.27		-543.27
		Base	107,616,403.84	107,615,860.57	4.66	-543.27	0.00	-543.27
FIXED INCOME								
	2,028,889,690.970	Local	2,124,196,188.65	2,203,261,026.38	95.34	79,064,837.73		79,064,837.73
Original Face:	2,145,316,991.000	Base	2,124,196,188.65	2,203,261,026.38	95.34	79,064,837.73	0.00	79,064,837.73
US DOLLAR Total								
	2,136,702,877.420	Local	2,231,812,592.47	2,310,876,886.93	100.00	79,064,294.46		79,064,294.46
Original Face:	2,145,316,991.000	Base	2,231,812,592.47	2,310,876,886.93	100.00	79,064,294.46	0.00	79,064,294.46
FUND Total								
	2,136,702,877.420	Base	2,231,812,592.47	2,310,876,886.93	100.00	79,064,294.46	0.00	79,064,294.46
Original Face:	2,145,316,991.000							

Holdings

Currency Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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								
	505,637.240	Local	505,637.24	505,637.24	0.14	0.00		0.00
		Base	505,637.24	505,637.24	0.14	0.00	0.00	0.00
CASH EQUIVALENT								
	46,375,000.000	Local	46,307,605.46	46,306,372.43	12.62	-1,233.03		-1,233.03
		Base	46,307,605.46	46,306,372.43	12.62	-1,233.03	0.00	-1,233.03
FIXED INCOME								
	317,503,461.430	Local	318,143,883.24	319,977,098.90	87.24	1,833,215.66		1,833,215.66
Original Face:	178,721,032.000	Base	318,143,883.24	319,977,098.90	87.24	1,833,215.66	0.00	1,833,215.66
US DOLLAR Total								
	364,384,098.670	Local	364,957,125.94	366,789,108.57	100.00	1,831,982.63		1,831,982.63
Original Face:	178,721,032.000	Base	364,957,125.94	366,789,108.57	100.00	1,831,982.63	0.00	1,831,982.63
FUND Total								
	364,384,098.670	Base	364,957,125.94	366,789,108.57	100.00	1,831,982.63	0.00	1,831,982.63
Original Face:	178,721,032.000							

Holdings

Currency Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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								
	398,032.910	Local	398,032.91	398,032.91	0.28	0.00		0.00
		Base	398,032.91	398,032.91	0.28	0.00	0.00	0.00
CASH EQUIVALENT								
	31,497,292.860	Local	31,480,072.86	31,484,826.20	21.86	4,753.34		4,753.34
		Base	31,480,072.86	31,484,826.20	21.86	4,753.34	0.00	4,753.34
FIXED INCOME								
	111,156,355.690	Local	111,940,827.77	112,162,584.93	77.87	221,757.16		221,757.16
Original Face:	142,994,820.000	Base	111,940,827.77	112,162,584.93	77.87	221,757.16	0.00	221,757.16
US DOLLAR Total								
	143,051,681.460	Local	143,818,933.54	144,045,444.04	100.00	226,510.50		226,510.50
Original Face:	142,994,820.000	Base	143,818,933.54	144,045,444.04	100.00	226,510.50	0.00	226,510.50
FUND Total								
	143,051,681.460	Base	143,818,933.54	144,045,444.04	100.00	226,510.50	0.00	226,510.50
Original Face:	142,994,820.000							

Holdings

Currency Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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								
	164.910	Local	164.91	164.91	0.00	0.00		0.00
		Base	164.91	164.91	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	777,245.300	Local	777,756.86	777,711.65	0.04	-45.21		-45.21
		Base	777,756.86	777,711.65	0.04	-45.21	0.00	-45.21
EQUITY								
	25,773,700.000	Local	1,102,295,823.62	2,212,316,552.53	99.96	1,110,020,728.91		1,110,020,728.91
		Base	1,102,295,823.62	2,212,316,552.53	99.96	1,110,020,728.91	0.00	1,110,020,728.91
US DOLLAR Total								
	26,551,110.210	Local	1,103,073,745.39	2,213,094,429.09	100.00	1,110,020,683.70		1,110,020,683.70
		Base	1,103,073,745.39	2,213,094,429.09	100.00	1,110,020,683.70	0.00	1,110,020,683.70
FUND Total								
	26,551,110.210	Base	1,103,073,745.39	2,213,094,429.09	100.00	1,110,020,683.70	0.00	1,110,020,683.70

Holdings

Currency Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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								
	545,457,593.350	Local	544,169,275.26	544,346,399.75	45.68	177,124.49		177,124.49
		Base	544,169,275.26	544,346,399.75	45.68	177,124.49	0.00	177,124.49
FIXED INCOME								
	643,453,751.430	Local	645,497,046.16	647,435,297.28	54.32	1,938,251.12		1,938,251.12
Original Face:	814,698,364.000	Base	645,498,377.96	647,435,297.28	54.32	1,938,251.12	-1,331.80	1,936,919.32
US DOLLAR Total								
	1,188,911,344.790	Local	1,189,666,321.43	1,191,781,697.04	100.00	2,115,375.61		2,115,375.61
Original Face:	814,698,364.000	Base	1,189,667,653.23	1,191,781,697.04	100.00	2,115,375.61	-1,331.80	2,114,043.81
FUND Total								
	1,188,911,344.790	Base	1,189,667,653.23	1,191,781,697.04	100.00	2,115,375.61	-1,331.80	2,114,043.81
Original Face:	814,698,364.000							

Holdings

Currency Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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								
	-162,912.270	Local	-162,912.27	-162,912.27	0.01	0.00		0.00
		Base	-162,912.27	-162,912.27	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	1,504,775,130.600	Local	1,503,163,168.10	1,503,237,801.77	58.81	74,633.67		74,633.67
		Base	1,503,163,168.10	1,503,237,801.77	58.81	74,633.67	0.00	74,633.67
FIXED INCOME								
	1,046,689,781.010	Local	1,046,970,484.09	1,052,840,080.03	41.19	5,869,595.94		5,869,595.94
Original Face:	537,701,117.000	Base	1,046,970,484.09	1,052,840,080.03	41.19	5,869,595.94	0.00	5,869,595.94
US DOLLAR Total								
	2,551,301,999.340	Local	2,549,970,739.92	2,555,914,969.53	100.00	5,944,229.61		5,944,229.61
Original Face:	537,701,117.000	Base	2,549,970,739.92	2,555,914,969.53	100.00	5,944,229.61	0.00	5,944,229.61
FUND Total								
	2,551,301,999.340	Base	2,549,970,739.92	2,555,914,969.53	100.00	5,944,229.61	0.00	5,944,229.61
Original Face:	537,701,117.000							

Holdings

Currency Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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								
	-575,737.300	Local	-575,737.30	-575,737.30	0.51	0.00		0.00
		Base	-575,737.30	-575,737.30	0.51	0.00	0.00	0.00
CASH EQUIVALENT								
	5,430,451.670	Local	5,434,911.47	5,440,122.03	4.84	5,210.56		5,210.56
		Base	5,434,911.47	5,440,122.03	4.84	5,210.56	0.00	5,210.56
FIXED INCOME								
	106,033,290.920	Local	105,872,760.40	106,442,186.86	94.65	569,426.46		569,426.46
Original Face:	54,583,000.000	Base	105,872,760.40	106,442,186.86	94.65	569,426.46	0.00	569,426.46
US DOLLAR Total								
	110,888,005.290	Local	110,731,934.57	111,306,571.59	100.00	574,637.02		574,637.02
Original Face:	54,583,000.000	Base	110,731,934.57	111,306,571.59	100.00	574,637.02	0.00	574,637.02
FUND Total								
	110,888,005.290	Base	110,731,934.57	111,306,571.59	100.00	574,637.02	0.00	574,637.02
Original Face:	54,583,000.000							

Holdings

Currency Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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								
	348,755,087.120	Local	347,997,241.95	348,102,426.25	33.25	105,184.30		105,184.30
		Base	347,997,241.95	348,102,426.25	33.25	105,184.30	0.00	105,184.30
FIXED INCOME								
	692,192,626.270	Local	692,874,231.50	698,863,619.38	66.75	5,989,387.88		5,989,387.88
Original Face:	498,007,603.330	Base	692,874,231.50	698,863,619.38	66.75	5,989,387.88	0.00	5,989,387.88
US DOLLAR Total								
	1,040,947,713.390	Local	1,040,871,473.45	1,046,966,045.63	100.00	6,094,572.18		6,094,572.18
Original Face:	498,007,603.330	Base	1,040,871,473.45	1,046,966,045.63	100.00	6,094,572.18	0.00	6,094,572.18
FUND Total								
	1,040,947,713.390	Base	1,040,871,473.45	1,046,966,045.63	100.00	6,094,572.18	0.00	6,094,572.18
Original Face:	498,007,603.330							

Holdings

Currency Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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								
	113,361.420	Local	113,361.42	113,361.42	0.01	0.00		0.00
		Base	113,361.42	113,361.42	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	1,445,472,461.250	Local	1,442,297,030.64	1,442,321,731.56	93.38	24,700.92		24,700.92
		Base	1,442,297,030.64	1,442,321,731.56	93.38	24,700.92	0.00	24,700.92
FIXED INCOME								
	102,497,567.530	Local	102,168,462.56	102,207,004.06	6.62	38,541.50		38,541.50
Original Face:	74,000,000.000	Base	102,168,462.56	102,207,004.06	6.62	38,541.50	0.00	38,541.50
US DOLLAR Total								
	1,548,083,390.200	Local	1,544,578,854.62	1,544,642,097.04	100.00	63,242.42		63,242.42
Original Face:	74,000,000.000	Base	1,544,578,854.62	1,544,642,097.04	100.00	63,242.42	0.00	63,242.42
FUND Total								
	1,548,083,390.200	Base	1,544,578,854.62	1,544,642,097.04	100.00	63,242.42	0.00	63,242.42
Original Face:	74,000,000.000							

Holdings

Currency Summary

As of: *August 31, 2019*

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

View Date: *September 10, 2019*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	0.020	Local	0.02	0.02	0.00	0.00		0.00
		Base	0.02	0.02	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	912,544,557.190	Local	911,385,541.08	911,428,749.60	61.82	43,208.52		43,208.52
		Base	911,385,541.08	911,428,749.60	61.82	43,208.52	0.00	43,208.52
FIXED INCOME								
	565,000,000.000	Local	562,697,075.15	562,864,525.05	38.18	167,449.90		167,449.90
		Base	562,697,075.15	562,864,525.05	38.18	167,449.90	0.00	167,449.90
US DOLLAR Total								
	1,477,544,557.210	Local	1,474,082,616.25	1,474,293,274.67	100.00	210,658.42		210,658.42
		Base	1,474,082,616.25	1,474,293,274.67	100.00	210,658.42	0.00	210,658.42
FUND Total								
	1,477,544,557.210	Base	1,474,082,616.25	1,474,293,274.67	100.00	210,658.42	0.00	210,658.42

Holdings

Currency Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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								
	17,501,503.370	Local	17,502,524.78	17,503,253.52	10.97	728.74		728.74
		Base	17,502,524.78	17,503,253.52	10.97	728.74	0.00	728.74
FIXED INCOME								
	138,620,000.000	Local	141,760,091.97	142,029,483.50	89.03	269,391.53		269,391.53
		Base	141,760,091.97	142,029,483.50	89.03	269,391.53	0.00	269,391.53
US DOLLAR Total								
	156,121,503.370	Local	159,262,616.75	159,532,737.02	100.00	270,120.27		270,120.27
		Base	159,262,616.75	159,532,737.02	100.00	270,120.27	0.00	270,120.27
FUND Total								
	156,121,503.370	Base	159,262,616.75	159,532,737.02	100.00	270,120.27	0.00	270,120.27

Holdings

Currency Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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								
	478,984.400	Local	478,984.40	478,984.40	0.13	0.00		0.00
		Base	478,984.40	478,984.40	0.13	0.00	0.00	0.00
CASH EQUIVALENT								
	84,529,000.000	Local	84,362,589.77	84,466,348.46	22.67	103,758.69		103,758.69
		Base	84,362,589.77	84,466,348.46	22.67	103,758.69	0.00	103,758.69
FIXED INCOME								
	283,250,623.700	Local	284,398,371.93	287,711,868.14	77.21	3,313,496.21		3,313,496.21
Original Face:	270,945,369.000	Base	284,398,371.93	287,711,868.14	77.21	3,313,496.21	0.00	3,313,496.21
US DOLLAR Total								
	368,258,608.100	Local	369,239,946.10	372,657,201.00	100.00	3,417,254.90		3,417,254.90
Original Face:	270,945,369.000	Base	369,239,946.10	372,657,201.00	100.00	3,417,254.90	0.00	3,417,254.90
FUND Total								
	368,258,608.100	Base	369,239,946.10	372,657,201.00	100.00	3,417,254.90	0.00	3,417,254.90
Original Face:	270,945,369.000							

Holdings

Currency Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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								
	837.990	Local	837.99	837.99	100.00	0.00		0.00
		Base	837.99	837.99	100.00	0.00	0.00	0.00
US DOLLAR Total								
	837.990	Local	837.99	837.99	100.00	0.00		0.00
		Base	837.99	837.99	100.00	0.00	0.00	0.00
FUND Total								
	837.990	Base	837.99	837.99	100.00	0.00	0.00	0.00

Holdings

Currency Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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								
	939,604.290	Local	939,604.29	939,604.29	0.28	0.00		0.00
		Base	939,604.29	939,604.29	0.28	0.00	0.00	0.00
CASH EQUIVALENT								
	50,000,000.000	Local	49,962,525.04	50,035,558.05	15.00	73,033.01		73,033.01
		Base	49,962,525.04	50,035,558.05	15.00	73,033.01	0.00	73,033.01
FIXED INCOME								
	277,624,220.730	Local	279,785,384.35	282,629,502.85	84.72	2,844,118.50		2,844,118.50
Original Face:	221,490,434.000	Base	279,785,384.35	282,629,502.85	84.72	2,844,118.50	0.00	2,844,118.50
US DOLLAR Total								
	328,563,825.020	Local	330,687,513.68	333,604,665.19	100.00	2,917,151.51		2,917,151.51
Original Face:	221,490,434.000	Base	330,687,513.68	333,604,665.19	100.00	2,917,151.51	0.00	2,917,151.51
FUND Total								
	328,563,825.020	Base	330,687,513.68	333,604,665.19	100.00	2,917,151.51	0.00	2,917,151.51
Original Face:	221,490,434.000							

Holdings

Currency Summary

As of: *August 31, 2019*

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

View Date: *September 10, 2019*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	3,538,634.380	Local	3,538,634.38	3,538,634.38	0.36	0.00		0.00
		Base	3,538,634.38	3,538,634.38	0.36	0.00	0.00	0.00
CASH EQUIVALENT								
	566,346,579.950	Local	565,362,008.61	565,362,008.61	58.08	0.00		0.00
		Base	565,362,008.61	565,362,008.61	58.08	0.00	0.00	0.00
FIXED INCOME								
	402,359,556.780	Local	402,660,297.16	404,486,834.43	41.55	1,826,537.27		1,826,537.27
Original Face:	419,756,555.000	Base	402,660,297.16	404,486,834.43	41.55	1,826,537.27	0.00	1,826,537.27
US DOLLAR Total								
	972,244,771.110	Local	971,560,940.15	973,387,477.42	100.00	1,826,537.27		1,826,537.27
Original Face:	419,756,555.000	Base	971,560,940.15	973,387,477.42	100.00	1,826,537.27	0.00	1,826,537.27
FUND Total								
	972,244,771.110	Base	971,560,940.15	973,387,477.42	100.00	1,826,537.27	0.00	1,826,537.27
Original Face:	419,756,555.000							

Holdings

Currency Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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								
	-2,744.320	Local	-2,744.32	-2,744.32	0.00	0.00		0.00
		Base	-2,744.32	-2,744.32	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	97,923,552.470	Local	97,749,441.86	97,749,430.13	99.82	-11.73		-11.73
		Base	97,749,441.86	97,749,430.13	99.82	-11.73	0.00	-11.73
EQUITY								
	171,226.040	Local	171,226.04	171,226.04	0.17	0.00		0.00
		Base	171,226.04	171,226.04	0.17	0.00	0.00	0.00
US DOLLAR Total								
	98,092,034.190	Local	97,917,923.58	97,917,911.85	100.00	-11.73		-11.73
		Base	97,917,923.58	97,917,911.85	100.00	-11.73	0.00	-11.73
FUND Total								
	98,092,034.190	Base	97,917,923.58	97,917,911.85	100.00	-11.73	0.00	-11.73

Holdings

Currency Summary

As of: *August 31, 2019*

AZ ENDOW TR POOL 301 LARGE CAP
STATE OF ARIZONA
FUND: ATZP

View Date: *September 10, 2019*

STATE STREET.

Base Currency:USD - USD

	Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls

********** No Activity for This Fund **********

Holdings

Currency Summary

As of: *August 31, 2019*

AZ ENDOW TR POOL 303 MID CAP
STATE OF ARIZONA
FUND: ATZQ

View Date: *September 10, 2019*

STATE STREET.

Base Currency:USD - USD

	Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls

********** No Activity for This Fund **********

Holdings

Currency Summary

As of: *August 31, 2019*

AZ ENDOW TR POOL 304 SMALL CAP
STATE OF ARIZONA
FUND: ATZR

View Date: *September 10, 2019*

STATE STREET.

Base Currency:USD - USD

	Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls

********** No Activity for This Fund **********

Holdings

Currency Summary

As of: *August 31, 2019*

AZ ENDOW TR POOL 305 FIXED INC
STATE OF ARIZONA
FUND: ATZS

View Date: *September 10, 2019*

STATE STREET.

Base Currency:USD - USD

	Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls

********** No Activity for This Fund **********

Holdings

Asset Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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	8,910,857.100	8,917,036.14	8,916,203.61	1.06	-832.53	0.00	-832.53
CASH EQUIVALENT Total	8,910,857.100	8,917,036.14	8,916,203.61	1.06	-832.53	0.00	-832.53

Holdings

Asset Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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							
	20,126,405.000	657,126,887.54	832,665,493.92	98.94	175,538,606.38	0.00	175,538,606.38
EQUITY Total							
	20,126,405.000	657,126,887.54	832,665,493.92	98.94	175,538,606.38	0.00	175,538,606.38

Holdings

Asset Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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	29,037,262.100	666,043,923.68	841,581,697.53	100.00	175,537,773.85	0.00	175,537,773.85

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	1,457,826.500	1,457,826.50	1,457,826.50	0.26	0.00	0.00	0.00
CASH Total	1,457,826.500	1,457,826.50	1,457,826.50	0.26	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	10,219,052.590	10,225,744.75	10,225,184.02	1.82	-560.73	0.00	-560.73
CASH EQUIVALENT Total	10,219,052.590	10,225,744.75	10,225,184.02	1.82	-560.73	0.00	-560.73

Holdings

Asset Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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							
	22,751,419.000	466,956,317.61	550,007,250.88	97.92	83,050,933.27	0.00	83,050,933.27
EQUITY Total							
	22,751,419.000	466,956,317.61	550,007,250.88	97.92	83,050,933.27	0.00	83,050,933.27

Holdings

Asset Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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	34,428,298.090	478,639,888.86	561,690,261.40	100.00	83,050,372.54	0.00	83,050,372.54

Base Currency: USD - US DOLLAR

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

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	107,813,186.470	107,616,403.84	107,615,860.57	4.66	-543.27	0.00	-543.27
CASH EQUIVALENT Total	107,813,186.470	107,616,403.84	107,615,860.57	4.66	-543.27	0.00	-543.27

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	2,028,889,690.970	2,124,196,188.65	2,203,261,026.38	95.34	79,064,837.73	0.00	79,064,837.73
FIXED INCOME Total	2,028,889,690.970	2,124,196,188.65	2,203,261,026.38	95.34	79,064,837.73	0.00	79,064,837.73

Holdings

Asset Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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	2,136,702,877.420	2,231,812,592.47	2,310,876,886.93	100.00	79,064,294.46	0.00	79,064,294.46

Holdings

Asset Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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	505,637.240	505,637.24	505,637.24	0.14	0.00	0.00	0.00
CASH Total	505,637.240	505,637.24	505,637.24	0.14	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	46,375,000.000	46,307,605.46	46,306,372.43	12.62	-1,233.03	0.00	-1,233.03
CASH EQUIVALENT Total	46,375,000.000	46,307,605.46	46,306,372.43	12.62	-1,233.03	0.00	-1,233.03

Holdings

Asset Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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							
	317,503,461.430	318,143,883.24	319,977,098.90	87.24	1,833,215.66	0.00	1,833,215.66
FIXED INCOME Total							
	317,503,461.430	318,143,883.24	319,977,098.90	87.24	1,833,215.66	0.00	1,833,215.66

Holdings

Asset Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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	364,384,098.670	364,957,125.94	366,789,108.57	100.00	1,831,982.63	0.00	1,831,982.63

Holdings

Asset Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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	398,032.910	398,032.91	398,032.91	0.28	0.00	0.00	0.00
CASH Total	398,032.910	398,032.91	398,032.91	0.28	0.00	0.00	0.00

Holdings

Asset Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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	31,497,292.860	31,480,072.86	31,484,826.20	21.86	4,753.34	0.00	4,753.34
CASH EQUIVALENT Total	31,497,292.860	31,480,072.86	31,484,826.20	21.86	4,753.34	0.00	4,753.34

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	111,156,355.690	111,940,827.77	112,162,584.93	77.87	221,757.16	0.00	221,757.16
FIXED INCOME Total							
	111,156,355.690	111,940,827.77	112,162,584.93	77.87	221,757.16	0.00	221,757.16

Holdings

Asset Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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	143,051,681.460	143,818,933.54	144,045,444.04	100.00	226,510.50	0.00	226,510.50

Holdings

Asset Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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	164.910	164.91	164.91	0.00	0.00	0.00	0.00
CASH Total	164.910	164.91	164.91	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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	777,245.300	777,756.86	777,711.65	0.04	-45.21	0.00	-45.21
CASH EQUIVALENT Total	777,245.300	777,756.86	777,711.65	0.04	-45.21	0.00	-45.21

Holdings

Asset Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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	25,773,700.000	1,102,295,823.62	2,212,316,552.53	99.96	1,110,020,728.91	0.00	1,110,020,728.91
EQUITY Total	25,773,700.000	1,102,295,823.62	2,212,316,552.53	99.96	1,110,020,728.91	0.00	1,110,020,728.91

Holdings

Asset Summary

As of: *August 31, 2019*

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

View Date: *September 10, 2019*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	26,551,110.210	1,103,073,745.39	2,213,094,429.09	100.00	1,110,020,683.70	0.00	1,110,020,683.70

Holdings

Asset Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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	545,457,593.350	544,169,275.26	544,346,399.75	45.68	177,124.49	0.00	177,124.49
CASH EQUIVALENT Total	545,457,593.350	544,169,275.26	544,346,399.75	45.68	177,124.49	0.00	177,124.49

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	643,453,751.430	645,498,377.96	647,435,297.28	54.32	1,938,251.12	-1,331.80	1,936,919.32
FIXED INCOME Total	643,453,751.430	645,498,377.96	647,435,297.28	54.32	1,938,251.12	-1,331.80	1,936,919.32

Holdings

Asset Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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	1,188,911,344.790	1,189,667,653.23	1,191,781,697.04	100.00	2,115,375.61	-1,331.80	2,114,043.81

Holdings

Asset Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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	-162,912.270	-162,912.27	-162,912.27	0.01	0.00	0.00	0.00
CASH Total	-162,912.270	-162,912.27	-162,912.27	0.01	0.00	0.00	0.00

Holdings

Asset Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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	1,504,775,130.600	1,503,163,168.10	1,503,237,801.77	58.81	74,633.67	0.00	74,633.67
CASH EQUIVALENT Total	1,504,775,130.600	1,503,163,168.10	1,503,237,801.77	58.81	74,633.67	0.00	74,633.67

Holdings

Asset Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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	1,046,689,781.010	1,046,970,484.09	1,052,840,080.03	41.19	5,869,595.94	0.00	5,869,595.94
FIXED INCOME Total	1,046,689,781.010	1,046,970,484.09	1,052,840,080.03	41.19	5,869,595.94	0.00	5,869,595.94

Holdings

Asset Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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	2,551,301,999.340	2,549,970,739.92	2,555,914,969.53	100.00	5,944,229.61	0.00	5,944,229.61

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	-575,737.300	-575,737.30	-575,737.30	0.51	0.00	0.00	0.00
CASH Total	-575,737.300	-575,737.30	-575,737.30	0.51	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	5,430,451.670	5,434,911.47	5,440,122.03	4.84	5,210.56	0.00	5,210.56
CASH EQUIVALENT Total	5,430,451.670	5,434,911.47	5,440,122.03	4.84	5,210.56	0.00	5,210.56

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	106,033,290.920	105,872,760.40	106,442,186.86	94.65	569,426.46	0.00	569,426.46
FIXED INCOME Total	106,033,290.920	105,872,760.40	106,442,186.86	94.65	569,426.46	0.00	569,426.46

Holdings

Asset Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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	110,888,005.290	110,731,934.57	111,306,571.59	100.00	574,637.02	0.00	574,637.02

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	348,755,087.120	347,997,241.95	348,102,426.25	33.25	105,184.30	0.00	105,184.30
CASH EQUIVALENT Total	348,755,087.120	347,997,241.95	348,102,426.25	33.25	105,184.30	0.00	105,184.30

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	692,192,626.270	692,874,231.50	698,863,619.38	66.75	5,989,387.88	0.00	5,989,387.88
FIXED INCOME Total	692,192,626.270	692,874,231.50	698,863,619.38	66.75	5,989,387.88	0.00	5,989,387.88

Holdings

Asset Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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	1,040,947,713.390	1,040,871,473.45	1,046,966,045.63	100.00	6,094,572.18	0.00	6,094,572.18

Holdings

Asset Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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	113,361.420	113,361.42	113,361.42	0.01	0.00	0.00	0.00
CASH Total	113,361.420	113,361.42	113,361.42	0.01	0.00	0.00	0.00

Holdings

Asset Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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	1,445,472,461.250	1,442,297,030.64	1,442,321,731.56	93.38	24,700.92	0.00	24,700.92
CASH EQUIVALENT Total	1,445,472,461.250	1,442,297,030.64	1,442,321,731.56	93.38	24,700.92	0.00	24,700.92

Holdings

Asset Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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							
	102,497,567.530	102,168,462.56	102,207,004.06	6.62	38,541.50	0.00	38,541.50
FIXED INCOME Total							
	102,497,567.530	102,168,462.56	102,207,004.06	6.62	38,541.50	0.00	38,541.50

Holdings

Asset Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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	1,548,083,390.200	1,544,578,854.62	1,544,642,097.04	100.00	63,242.42	0.00	63,242.42

Holdings

Asset Summary

As of: *August 31, 2019*

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

View Date: *September 10, 2019*

STATE STREET.

Base Currency: USD - US DOLLAR

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

Holdings

Asset Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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	912,544,557.190	911,385,541.08	911,428,749.60	61.82	43,208.52	0.00	43,208.52
CASH EQUIVALENT Total	912,544,557.190	911,385,541.08	911,428,749.60	61.82	43,208.52	0.00	43,208.52

Holdings

Asset Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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							
	565,000,000.000	562,697,075.15	562,864,525.05	38.18	167,449.90	0.00	167,449.90
FIXED INCOME Total							
	565,000,000.000	562,697,075.15	562,864,525.05	38.18	167,449.90	0.00	167,449.90

Holdings

Asset Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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	1,477,544,557.210	1,474,082,616.25	1,474,293,274.67	100.00	210,658.42	0.00	210,658.42

Holdings

Asset Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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	17,501,503.370	17,502,524.78	17,503,253.52	10.97	728.74	0.00	728.74
CASH EQUIVALENT Total	17,501,503.370	17,502,524.78	17,503,253.52	10.97	728.74	0.00	728.74

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	138,620,000.000	141,760,091.97	142,029,483.50	89.03	269,391.53	0.00	269,391.53
FIXED INCOME Total							
	138,620,000.000	141,760,091.97	142,029,483.50	89.03	269,391.53	0.00	269,391.53

Holdings

Asset Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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	156,121,503.370	159,262,616.75	159,532,737.02	100.00	270,120.27	0.00	270,120.27

Holdings

Asset Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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	478,984.400	478,984.40	478,984.40	0.13	0.00	0.00	0.00
CASH Total	478,984.400	478,984.40	478,984.40	0.13	0.00	0.00	0.00

Holdings

Asset Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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	84,529,000.000	84,362,589.77	84,466,348.46	22.67	103,758.69	0.00	103,758.69
CASH EQUIVALENT Total	84,529,000.000	84,362,589.77	84,466,348.46	22.67	103,758.69	0.00	103,758.69

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	283,250,623.700	284,398,371.93	287,711,868.14	77.21	3,313,496.21	0.00	3,313,496.21
FIXED INCOME Total	283,250,623.700	284,398,371.93	287,711,868.14	77.21	3,313,496.21	0.00	3,313,496.21

Holdings

Asset Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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	368,258,608.100	369,239,946.10	372,657,201.00	100.00	3,417,254.90	0.00	3,417,254.90

Holdings

Asset Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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	837.990	837.99	837.99	100.00	0.00	0.00	0.00
CASH Total	837.990	837.99	837.99	100.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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	837.990	837.99	837.99	100.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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	939,604.290	939,604.29	939,604.29	0.28	0.00	0.00	0.00
CASH Total	939,604.290	939,604.29	939,604.29	0.28	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	50,000,000.000	49,962,525.04	50,035,558.05	15.00	73,033.01	0.00	73,033.01
CASH EQUIVALENT Total	50,000,000.000	49,962,525.04	50,035,558.05	15.00	73,033.01	0.00	73,033.01

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	277,624,220.730	279,785,384.35	282,629,502.85	84.72	2,844,118.50	0.00	2,844,118.50
FIXED INCOME Total	277,624,220.730	279,785,384.35	282,629,502.85	84.72	2,844,118.50	0.00	2,844,118.50

Holdings

Asset Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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	328,563,825.020	330,687,513.68	333,604,665.19	100.00	2,917,151.51	0.00	2,917,151.51

Holdings

Asset Summary

As of: *August 31, 2019*

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

View Date: *September 10, 2019*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	3,538,634.380	3,538,634.38	3,538,634.38	0.36	0.00	0.00	0.00
CASH Total	3,538,634.380	3,538,634.38	3,538,634.38	0.36	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	566,346,579.950	565,362,008.61	565,362,008.61	58.08	0.00	0.00	0.00
CASH EQUIVALENT Total	566,346,579.950	565,362,008.61	565,362,008.61	58.08	0.00	0.00	0.00

Holdings

Asset Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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							
	402,359,556.780	402,660,297.16	404,486,834.43	41.55	1,826,537.27	0.00	1,826,537.27
FIXED INCOME Total							
	402,359,556.780	402,660,297.16	404,486,834.43	41.55	1,826,537.27	0.00	1,826,537.27

Holdings

Asset Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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	972,244,771.110	971,560,940.15	973,387,477.42	100.00	1,826,537.27	0.00	1,826,537.27

Holdings

Asset Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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	-2,744.320	-2,744.32	-2,744.32	0.00	0.00	0.00	0.00
CASH Total	-2,744.320	-2,744.32	-2,744.32	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	97,923,552.470	97,749,441.86	97,749,430.13	99.82	-11.73	0.00	-11.73
CASH EQUIVALENT Total	97,923,552.470	97,749,441.86	97,749,430.13	99.82	-11.73	0.00	-11.73

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	0.17	0.00	0.00	0.00
EQUITY Total	171,226.040	171,226.04	171,226.04	0.17	0.00	0.00	0.00

Holdings

Asset Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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	98,092,034.190	97,917,923.58	97,917,911.85	100.00	-11.73	0.00	-11.73

Holdings

Asset Summary

As of: *August 31, 2019*

AZ ENDOW TR POOL 301 LARGE CAP
STATE OF ARIZONA
FUND: ATZP

View Date: *September 10, 2019*

STATE STREET.

Base Currency: USD - USD

Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls

********** No Activity for This Fund **********

Holdings

Asset Summary

As of: *August 31, 2019*

AZ ENDOW TR POOL 303 MID CAP
STATE OF ARIZONA
FUND: ATZQ

View Date: *September 10, 2019*

STATE STREET.

Base Currency: USD - USD

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls

********** No Activity for This Fund **********

Holdings

Asset Summary

As of: *August 31, 2019*

AZ ENDOW TR POOL 304 SMALL CAP
STATE OF ARIZONA
FUND: ATZR

View Date: *September 10, 2019*

STATE STREET.

Base Currency: USD - USD

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls

********** No Activity for This Fund **********

Holdings

Asset Summary

As of: *August 31, 2019*

AZ ENDOW TR POOL 305 FIXED INC
STATE OF ARIZONA
FUND: ATZS

View Date: *September 10, 2019*

STATE STREET.

Base Currency: USD - USD

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls

********** No Activity for This Fund **********

Holdings

Fund Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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							
	8,910,857.100	8,917,036.14	8,916,203.61	1.06	-832.53	0.00	-832.53
					0.00 GN	0.00 GN	0.00 GN
					-832.53 LS	0.00 LS	-832.53 LS
EQUITY							
	20,126,405.000	657,126,887.54	832,665,493.92	98.94	175,538,606.38	0.00	175,538,606.38
					258,270,208.75 GN	0.00 GN	258,270,208.75 GN
					-82,731,602.37 LS	0.00 LS	-82,731,602.37 LS
FUND Total							
0.000	29,037,262.100	666,043,923.68	841,581,697.53	100.00	175,537,773.85	0.00	175,537,773.85
					258,270,208.75 GN	0.00 GN	258,270,208.75 GN
					-82,732,434.90 LS	0.00 LS	-82,732,434.90 LS

Holdings

Fund Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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							
	1,457,826.500	1,457,826.50	1,457,826.50	0.26	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	10,219,052.590	10,225,744.75	10,225,184.02	1.82	-560.73	0.00	-560.73
					0.00 GN	0.00 GN	0.00 GN
					-560.73 LS	0.00 LS	-560.73 LS
EQUITY							
	22,751,419.000	466,956,317.61	550,007,250.88	97.92	83,050,933.27	0.00	83,050,933.27
					161,695,002.35 GN	0.00 GN	161,695,002.35 GN
					-78,644,069.08 LS	0.00 LS	-78,644,069.08 LS
FUND Total							
0.000	34,428,298.090	478,639,888.86	561,690,261.40	100.00	83,050,372.54	0.00	83,050,372.54
					161,695,002.35 GN	0.00 GN	161,695,002.35 GN
					-78,644,629.81 LS	0.00 LS	-78,644,629.81 LS

Holdings

Fund Summary

As of: *August 31, 2019*

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

View Date: *September 10, 2019*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-0.020	-0.02	-0.02	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	107,813,186.470	107,616,403.84	107,615,860.57	4.66	-543.27	0.00	-543.27
					0.00 GN	0.00 GN	0.00 GN
					-543.27 LS	0.00 LS	-543.27 LS
FIXED INCOME							
	2,028,889,690.970	2,124,196,188.65	2,203,261,026.38	95.34	79,064,837.73	0.00	79,064,837.73
					84,024,635.70 GN	0.00 GN	84,024,635.70 GN
					-4,959,797.97 LS	0.00 LS	-4,959,797.97 LS
Original Face: 2,145,316,991.000							
FUND Total							
0.000	2,136,702,877.420	2,231,812,592.47	2,310,876,886.93	100.00	79,064,294.46	0.00	79,064,294.46
					84,024,635.70 GN	0.00 GN	84,024,635.70 GN
					-4,960,341.24 LS	0.00 LS	-4,960,341.24 LS
Original Face: 2,145,316,991.000							

Holdings

Fund Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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							
	505,637.240	505,637.24	505,637.24	0.14	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	46,375,000.000	46,307,605.46	46,306,372.43	12.62	-1,233.03	0.00	-1,233.03
					0.00 GN	0.00 GN	0.00 GN
					-1,233.03 LS	0.00 LS	-1,233.03 LS
FIXED INCOME							
	317,503,461.430	318,143,883.24	319,977,098.90	87.24	1,833,215.66	0.00	1,833,215.66
					2,013,312.86 GN	0.00 GN	2,013,312.86 GN
					-180,097.20 LS	0.00 LS	-180,097.20 LS
Original Face:	178,721,032.000						
FUND Total							
0.000	364,384,098.670	364,957,125.94	366,789,108.57	100.00	1,831,982.63	0.00	1,831,982.63
					2,013,312.86 GN	0.00 GN	2,013,312.86 GN
					-181,330.23 LS	0.00 LS	-181,330.23 LS
Original Face:	178,721,032.000						

Holdings

Fund Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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							
	398,032.910	398,032.91	398,032.91	0.28	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	31,497,292.860	31,480,072.86	31,484,826.20	21.86	4,753.34	0.00	4,753.34
					4,753.34 GN	0.00 GN	4,753.34 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	111,156,355.690	111,940,827.77	112,162,584.93	77.87	221,757.16	0.00	221,757.16
					425,034.26 GN	0.00 GN	425,034.26 GN
					-203,277.10 LS	0.00 LS	-203,277.10 LS
Original Face:	142,994,820.000						
FUND Total							
0.000	143,051,681.460	143,818,933.54	144,045,444.04	100.00	226,510.50	0.00	226,510.50
					429,787.60 GN	0.00 GN	429,787.60 GN
					-203,277.10 LS	0.00 LS	-203,277.10 LS
Original Face:	142,994,820.000						

Holdings

Fund Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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							
	164.910	164.91	164.91	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							
	777,245.300	777,756.86	777,711.65	0.04	-45.21	0.00	-45.21
					0.00 GN	0.00 GN	0.00 GN
					-45.21 LS	0.00 LS	-45.21 LS
EQUITY							
	25,773,700.000	1,102,295,823.62	2,212,316,552.53	99.96	1,110,020,728.91	0.00	1,110,020,728.91
					1,184,055,147.22 GN	0.00 GN	1,184,055,147.22 GN
					-74,034,418.31 LS	0.00 LS	-74,034,418.31 LS
FUND Total							
0.000	26,551,110.210	1,103,073,745.39	2,213,094,429.09	100.00	1,110,020,683.70	0.00	1,110,020,683.70
					1,184,055,147.22 GN	0.00 GN	1,184,055,147.22 GN
					-74,034,463.52 LS	0.00 LS	-74,034,463.52 LS

Holdings

Fund Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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							
	545,457,593.350	544,169,275.26	544,346,399.75	45.68	177,124.49	0.00	177,124.49
					177,124.49 GN	0.00 GN	177,124.49 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	643,453,751.430	645,498,377.96	647,435,297.28	54.32	1,938,251.12	-1,331.80	1,936,919.32
					4,048,988.03 GN	0.00 GN	4,048,988.03 GN
					-2,110,736.91 LS	-1,331.80 LS	-2,112,068.71 LS
Original Face:	814,698,364.000						
FUND Total							
0.000	1,188,911,344.790	1,189,667,653.23	1,191,781,697.04	100.00	2,115,375.61	-1,331.80	2,114,043.81
					4,226,112.52 GN	0.00 GN	4,226,112.52 GN
					-2,110,736.91 LS	-1,331.80 LS	-2,112,068.71 LS
Original Face:	814,698,364.000						

Holdings

Fund Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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							
	-162,912.270	-162,912.27	-162,912.27	0.01	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	1,504,775,130.600	1,503,163,168.10	1,503,237,801.77	58.81	74,633.67	0.00	74,633.67
					78,744.78 GN	0.00 GN	78,744.78 GN
					-4,111.11 LS	0.00 LS	-4,111.11 LS
FIXED INCOME							
	1,046,689,781.010	1,046,970,484.09	1,052,840,080.03	41.19	5,869,595.94	0.00	5,869,595.94
					7,709,703.84 GN	0.00 GN	7,709,703.84 GN
					-1,840,107.90 LS	0.00 LS	-1,840,107.90 LS
Original Face:	537,701,117.000						
FUND Total							
0.000	2,551,301,999.340	2,549,970,739.92	2,555,914,969.53	100.00	5,944,229.61	0.00	5,944,229.61
					7,788,448.62 GN	0.00 GN	7,788,448.62 GN
					-1,844,219.01 LS	0.00 LS	-1,844,219.01 LS
Original Face:	537,701,117.000						

Holdings

Fund Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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							
	-575,737.300	-575,737.30	-575,737.30	0.51	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	5,430,451.670	5,434,911.47	5,440,122.03	4.84	5,210.56	0.00	5,210.56
					5,651.79 GN	0.00 GN	5,651.79 GN
					-441.23 LS	0.00 LS	-441.23 LS
FIXED INCOME							
	106,033,290.920	105,872,760.40	106,442,186.86	94.65	569,426.46	0.00	569,426.46
					597,025.59 GN	0.00 GN	597,025.59 GN
					-27,599.13 LS	0.00 LS	-27,599.13 LS
Original Face:	54,583,000.000						
FUND Total							
0.000	110,888,005.290	110,731,934.57	111,306,571.59	100.00	574,637.02	0.00	574,637.02
					602,677.38 GN	0.00 GN	602,677.38 GN
					-28,040.36 LS	0.00 LS	-28,040.36 LS
Original Face:	54,583,000.000						

Holdings

Fund Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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							
	348,755,087.120	347,997,241.95	348,102,426.25	33.25	105,184.30	0.00	105,184.30
					105,184.30 GN	0.00 GN	105,184.30 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	692,192,626.270	692,874,231.50	698,863,619.38	66.75	5,989,387.88	0.00	5,989,387.88
					6,681,408.79 GN	0.00 GN	6,681,408.79 GN
					-692,020.91 LS	0.00 LS	-692,020.91 LS
Original Face:	498,007,603.330						
FUND Total							
0.000	1,040,947,713.390	1,040,871,473.45	1,046,966,045.63	100.00	6,094,572.18	0.00	6,094,572.18
					6,786,593.09 GN	0.00 GN	6,786,593.09 GN
					-692,020.91 LS	0.00 LS	-692,020.91 LS
Original Face:	498,007,603.330						

Holdings

Fund Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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							
	113,361.420	113,361.42	113,361.42	0.01	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	1,445,472,461.250	1,442,297,030.64	1,442,321,731.56	93.38	24,700.92	0.00	24,700.92
					25,500.92 GN	0.00 GN	25,500.92 GN
					-800.00 LS	0.00 LS	-800.00 LS
FIXED INCOME							
	102,497,567.530	102,168,462.56	102,207,004.06	6.62	38,541.50	0.00	38,541.50
					38,541.50 GN	0.00 GN	38,541.50 GN
					0.00 LS	0.00 LS	0.00 LS
Original Face:	74,000,000.000						
FUND Total							
0.000	1,548,083,390.200	1,544,578,854.62	1,544,642,097.04	100.00	63,242.42	0.00	63,242.42
					64,042.42 GN	0.00 GN	64,042.42 GN
					-800.00 LS	0.00 LS	-800.00 LS
Original Face:	74,000,000.000						

Holdings

Fund Summary

As of: *August 31, 2019*

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

View Date: *September 10, 2019*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	0.020	0.02	0.02	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	912,544,557.190	911,385,541.08	911,428,749.60	61.82	43,208.52	0.00	43,208.52
					43,208.52 GN	0.00 GN	43,208.52 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	565,000,000.000	562,697,075.15	562,864,525.05	38.18	167,449.90	0.00	167,449.90
					172,272.80 GN	0.00 GN	172,272.80 GN
					-4,822.90 LS	0.00 LS	-4,822.90 LS
FUND Total							
0.000	1,477,544,557.210	1,474,082,616.25	1,474,293,274.67	100.00	210,658.42	0.00	210,658.42
					215,481.32 GN	0.00 GN	215,481.32 GN
					-4,822.90 LS	0.00 LS	-4,822.90 LS

Holdings

Fund Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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							
	17,501,503.370	17,502,524.78	17,503,253.52	10.97	728.74	0.00	728.74
					728.74 GN	0.00 GN	728.74 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	138,620,000.000	141,760,091.97	142,029,483.50	89.03	269,391.53	0.00	269,391.53
					269,391.53 GN	0.00 GN	269,391.53 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	156,121,503.370	159,262,616.75	159,532,737.02	100.00	270,120.27	0.00	270,120.27
					270,120.27 GN	0.00 GN	270,120.27 GN
					0.00 LS	0.00 LS	0.00 LS

Holdings

Fund Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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							
	478,984.400	478,984.40	478,984.40	0.13	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	84,529,000.000	84,362,589.77	84,466,348.46	22.67	103,758.69	0.00	103,758.69
					103,758.69 GN	0.00 GN	103,758.69 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	283,250,623.700	284,398,371.93	287,711,868.14	77.21	3,313,496.21	0.00	3,313,496.21
					3,585,330.81 GN	0.00 GN	3,585,330.81 GN
					-271,834.60 LS	0.00 LS	-271,834.60 LS
Original Face:	270,945,369.000						
FUND Total							
0.000	368,258,608.100	369,239,946.10	372,657,201.00	100.00	3,417,254.90	0.00	3,417,254.90
					3,689,089.50 GN	0.00 GN	3,689,089.50 GN
					-271,834.60 LS	0.00 LS	-271,834.60 LS
Original Face:	270,945,369.000						

Holdings

Fund Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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							
	837.990	837.99	837.99	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	837.990	837.99	837.99	100.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS

Holdings

Fund Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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							
	939,604.290	939,604.29	939,604.29	0.28	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	50,000,000.000	49,962,525.04	50,035,558.05	15.00	73,033.01	0.00	73,033.01
					73,033.01 GN	0.00 GN	73,033.01 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	277,624,220.730	279,785,384.35	282,629,502.85	84.72	2,844,118.50	0.00	2,844,118.50
					3,438,689.98 GN	0.00 GN	3,438,689.98 GN
					-594,571.48 LS	0.00 LS	-594,571.48 LS
Original Face:	221,490,434.000						
FUND Total							
0.000	328,563,825.020	330,687,513.68	333,604,665.19	100.00	2,917,151.51	0.00	2,917,151.51
					3,511,722.99 GN	0.00 GN	3,511,722.99 GN
					-594,571.48 LS	0.00 LS	-594,571.48 LS
Original Face:	221,490,434.000						

Holdings

Fund Summary

As of: *August 31, 2019*

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

View Date: *September 10, 2019*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	3,538,634.380	3,538,634.38	3,538,634.38	0.36	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							
	566,346,579.950	565,362,008.61	565,362,008.61	58.08	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							
	402,359,556.780	402,660,297.16	404,486,834.43	41.55	1,826,537.27	0.00	1,826,537.27
					2,653,212.63 GN	0.00 GN	2,653,212.63 GN
					-826,675.36 LS	0.00 LS	-826,675.36 LS
Original Face:	419,756,555.000						
FUND Total							
0.000	972,244,771.110	971,560,940.15	973,387,477.42	100.00	1,826,537.27	0.00	1,826,537.27
					2,653,212.63 GN	0.00 GN	2,653,212.63 GN
					-826,675.36 LS	0.00 LS	-826,675.36 LS
Original Face:	419,756,555.000						

Holdings

Fund Summary

As of: *August 31, 2019*

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

View Date: *September 10, 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							
	-2,744.320	-2,744.32	-2,744.32	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							
	97,923,552.470	97,749,441.86	97,749,430.13	99.82	-11.73	0.00	-11.73
					0.00 GN	0.00 GN	0.00 GN
					-11.73 LS	0.00 LS	-11.73 LS
EQUITY							
	171,226.040	171,226.04	171,226.04	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
FUND Total							
0.000	98,092,034.190	97,917,923.58	97,917,911.85	100.00	-11.73	0.00	-11.73
					0.00 GN	0.00 GN	0.00 GN
					-11.73 LS	0.00 LS	-11.73 LS

Holdings

Fund Summary

As of: *August 31, 2019*

AZ ENDOW TR POOL 301 LARGE CAP
STATE OF ARIZONA
FUND: ATZP

View Date: *September 10, 2019*

STATE STREET.

Base Currency: USD - USD

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls

********** No Activity for This Fund **********

Holdings

Fund Summary

As of: *August 31, 2019*

AZ ENDOW TR POOL 303 MID CAP
STATE OF ARIZONA
FUND: ATZQ

View Date: *September 10, 2019*

STATE STREET.

Base Currency: USD - USD

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls

********** No Activity for This Fund **********

Holdings

Fund Summary

As of: *August 31, 2019*

AZ ENDOW TR POOL 304 SMALL CAP
STATE OF ARIZONA
FUND: ATZR

View Date: *September 10, 2019*

STATE STREET.

Base Currency: USD - USD

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls

********** No Activity for This Fund **********

Holdings

Fund Summary

As of: *August 31, 2019*

AZ ENDOW TR POOL 305 FIXED INC
STATE OF ARIZONA
FUND: ATZS

View Date: *September 10, 2019*

STATE STREET.

Base Currency: USD - USD

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls

********** No Activity for This Fund **********