Holdings

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

As of: *October 31, 2019* *View Date:* *November 7, 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								
			15,209.780	Local 1.000000	15,209.78	1.000000	15,209.78	0.00	0.00
				Base 1.000000	15,209.78	1.000000	15,209.78	0.00	0.00
US DOLLAR Total									
			15,209.780	Local	15,209.78		15,209.78	0.00	0.00
				Base	15,209.78		15,209.78	0.00	0.00
CASH Total									
			15,209.780	Base	15,209.78		15,209.78	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24				1.878108	31 Dec 2030		
			3,262,190.000	Local 100.059374	3,264,126.89	100.060000	3,264,147.31	20.42	0.38
				Base 100.059374	3,264,126.89	100.060000	3,264,147.31	20.42	0.38
US DOLLAR Total									
			3,262,190.000	Local	3,264,126.89		3,264,147.31	20.42	0.38
				Base	3,264,126.89		3,264,147.31	20.42	0.38
CASH EQUIVALENT Total									
			3,262,190.000	Base	3,264,126.89		3,264,147.31	20.42	0.38
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001084102	AGCO CORP COMMON STOCK USD.01								
			30,302.000	Local 39.892949	1,208,836.14	76.690000	2,323,860.38	1,115,024.24	0.27
				Base 39.892949	1,208,836.14	76.690000	2,323,860.38	1,115,024.24	0.27

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

Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00164V103	AMC NETWORKS INC A COMMON STOCK								
		21,155.000	Local	49.164579	1,040,076.66	43.550000	921,300.25	-118,776.41	0.11
			Base	49.164579	1,040,076.66	43.550000	921,300.25	-118,776.41	0.11
00191U102	ASGN INC COMMON STOCK USD.01								
		25,328.000	Local	68.013133	1,722,636.63	63.590000	1,610,607.52	-112,029.11	0.19
			Base	68.013133	1,722,636.63	63.590000	1,610,607.52	-112,029.11	0.19
002535300	AARON S INC COMMON STOCK USD.5								
		32,356.000	Local	25.242827	816,756.91	74.930000	2,424,435.08	1,607,678.17	0.28
			Base	25.242827	816,756.91	74.930000	2,424,435.08	1,607,678.17	0.28
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01								
		42,391.000	Local	41.388695	1,754,508.17	29.990000	1,271,306.09	-483,202.08	0.15
			Base	41.388695	1,754,508.17	29.990000	1,271,306.09	-483,202.08	0.15
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005								
		55,926.000	Local	11.639546	650,953.24	31.390000	1,755,517.14	1,104,563.90	0.20
			Base	11.639546	650,953.24	31.390000	1,755,517.14	1,104,563.90	0.20
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01								
		19,130.000	Local	120.284889	2,301,049.93	124.790000	2,387,232.70	86,182.77	0.28
			Base	120.284889	2,301,049.93	124.790000	2,387,232.70	86,182.77	0.28
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01								
		26,308.000	Local	26.730408	703,223.58	29.780000	783,452.24	80,228.66	0.09
			Base	26.730408	703,223.58	29.780000	783,452.24	80,228.66	0.09
00766T100	AECOM COMMON STOCK USD.01								
		26,799.000	Local	29.421208	788,458.96	40.010000	1,072,227.99	283,769.03	0.12
			Base	29.421208	788,458.96	40.010000	1,072,227.99	283,769.03	0.12
014491104	ALEXANDER + BALDWIN INC REIT								
		45,570.000	Local	23.999092	1,093,638.63	23.510000	1,071,350.70	-22,287.93	0.12
			Base	23.999092	1,093,638.63	23.510000	1,071,350.70	-22,287.93	0.12
017175100	ALLEGHANY CORP COMMON STOCK USD1.0								
		6,932.000	Local	357.997024	2,481,635.37	778.290000	5,395,106.28	2,913,470.91	0.63
			Base	357.997024	2,481,635.37	778.290000	5,395,106.28	2,913,470.91	0.63

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01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	60,404.000	27.449230	1,658,043.27	21.010000	1,269,088.04	-388,955.23	0.15
		Base		27.449230	1,658,043.27	21.010000	1,269,088.04	-388,955.23	0.15
018522300	ALLETE INC COMMON STOCK								
		Local	24,748.000	67.887708	1,680,085.00	86.060000	2,129,812.88	449,727.88	0.25
		Base		67.887708	1,680,085.00	86.060000	2,129,812.88	449,727.88	0.25
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01								
		Local	79,803.000	15.748655	1,256,789.89	10.940000	873,044.82	-383,745.07	0.10
		Base		15.748655	1,256,789.89	10.940000	873,044.82	-383,745.07	0.10
023436108	AMEDISYS INC COMMON STOCK USD.001								
		Local	15,408.000	126.711262	1,952,367.13	128.520000	1,980,236.16	27,869.03	0.23
		Base		126.711262	1,952,367.13	128.520000	1,980,236.16	27,869.03	0.23
024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01								
		Local	65,782.000	41.698096	2,742,984.17	49.980000	3,287,784.36	544,800.19	0.38
		Base		41.698096	2,742,984.17	49.980000	3,287,784.36	544,800.19	0.38
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01								
		Local	76,104.000	17.838221	1,357,559.95	15.380000	1,170,479.52	-187,080.43	0.14
		Base		17.838221	1,357,559.95	15.380000	1,170,479.52	-187,080.43	0.14
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK								
		Local	35,740.000	42.869682	1,532,162.45	104.040000	3,718,389.60	2,186,227.15	0.43
		Base		42.869682	1,532,162.45	104.040000	3,718,389.60	2,186,227.15	0.43
03676B102	ANTERO MIDSTREAM CORP COMMON STOCK								
		Local	123,780.000	7.095000	878,219.10	6.440000	797,143.20	-81,075.90	0.09
		Base		7.095000	878,219.10	6.440000	797,143.20	-81,075.90	0.09
03755L104	APERGY CORP COMMON STOCK USD.01								
		Local	37,107.000	42.561165	1,579,317.14	25.170000	933,983.19	-645,333.95	0.11
		Base		42.561165	1,579,317.14	25.170000	933,983.19	-645,333.95	0.11
038336103	APTARGROUP INC COMMON STOCK USD.01								
		Local	30,654.000	47.596085	1,459,010.40	118.150000	3,621,770.10	2,162,759.70	0.42
		Base		47.596085	1,459,010.40	118.150000	3,621,770.10	2,162,759.70	0.42

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03836W103	AQUA AMERICA INC COMMON STOCK USD.5								
		Local	103,349.000	21.624769	2,234,898.28	45.330000	4,684,810.17	2,449,911.89	0.54
		Base		21.624769	2,234,898.28	45.330000	4,684,810.17	2,449,911.89	0.54
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0								
		Local	39,802.000	32.954119	1,311,639.84	79.280000	3,155,502.56	1,843,862.72	0.37
		Base		32.954119	1,311,639.84	79.280000	3,155,502.56	1,843,862.72	0.37
044186104	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK								
		Local	28,990.000	27.099399	785,611.59	77.370000	2,242,956.30	1,457,344.71	0.26
		Base		27.099399	785,611.59	77.370000	2,242,956.30	1,457,344.71	0.26
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01								
		Local	77,655.000	18.758843	1,456,717.99	20.110000	1,561,642.05	104,924.06	0.18
		Base		18.758843	1,456,717.99	20.110000	1,561,642.05	104,924.06	0.18
05329W102	AUTONATION INC COMMON STOCK USD.01								
		Local	28,162.000	41.676483	1,173,693.12	50.850000	1,432,037.70	258,344.58	0.17
		Base		41.676483	1,173,693.12	50.850000	1,432,037.70	258,344.58	0.17
05350V106	AVANOS MEDICAL INC COMMON STOCK USD.01								
		Local	22,859.000	39.434950	901,443.52	44.040000	1,006,710.36	105,266.84	0.12
		Base		39.434950	901,443.52	44.040000	1,006,710.36	105,266.84	0.12
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01								
		Local	28,026.000	36.188379	1,014,215.50	29.710000	832,652.46	-181,563.04	0.10
		Base		36.188379	1,014,215.50	29.710000	832,652.46	-181,563.04	0.10
053807103	AVNET INC COMMON STOCK USD1.0								
		Local	49,642.000	29.331888	1,456,093.59	39.560000	1,963,837.52	507,743.93	0.23
		Base		29.331888	1,456,093.59	39.560000	1,963,837.52	507,743.93	0.23
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001								
		Local	28,336.000	64.077226	1,815,692.29	51.130000	1,448,819.68	-366,872.61	0.17
		Base		64.077226	1,815,692.29	51.130000	1,448,819.68	-366,872.61	0.17
05971J102	BANCORPSOUTH BANK COMMON STOCK								
		Local	44,866.000	19.428081	871,660.30	30.670000	1,376,040.22	504,379.92	0.16
		Base		19.428081	871,660.30	30.670000	1,376,040.22	504,379.92	0.16

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062540109	BANK OF HAWAII CORP COMMON STOCK USD.01								
		Local	19,471.000	53.648246	1,044,585.00	87.310000	1,700,013.01	655,428.01	0.20
		Base		53.648246	1,044,585.00	87.310000	1,700,013.01	655,428.01	0.20
06417N103	BANK OZK COMMON STOCK								
		Local	57,909.000	44.234795	2,561,592.76	28.060000	1,624,926.54	-936,666.22	0.19
		Base		44.234795	2,561,592.76	28.060000	1,624,926.54	-936,666.22	0.19
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01								
		Local	61,186.000	29.392060	1,798,382.58	13.700000	838,248.20	-960,134.38	0.10
		Base		29.392060	1,798,382.58	13.700000	838,248.20	-960,134.38	0.10
077454106	BELDEN INC COMMON STOCK USD.01								
		Local	18,522.000	77.849184	1,441,922.58	51.280000	949,808.16	-492,114.42	0.11
		Base		77.849184	1,441,922.58	51.280000	949,808.16	-492,114.42	0.11
084423102	WR BERKLEY CORP COMMON STOCK USD.2								
		Local	69,286.000	19.890534	1,378,135.53	69.900000	4,843,091.40	3,464,955.87	0.56
		Base		19.890534	1,378,135.53	69.900000	4,843,091.40	3,464,955.87	0.56
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001								
		Local	10,292.000	118.277690	1,217,313.99	331.620000	3,413,033.04	2,195,719.05	0.40
		Base		118.277690	1,217,313.99	331.620000	3,413,033.04	2,195,719.05	0.40
09073M104	BIO TECHNE CORP COMMON STOCK USD.01								
		Local	18,228.000	78.249867	1,426,338.58	208.170000	3,794,522.76	2,368,184.18	0.44
		Base		78.249867	1,426,338.58	208.170000	3,794,522.76	2,368,184.18	0.44
092113109	BLACK HILLS CORP COMMON STOCK USD1.0								
		Local	29,240.000	40.728563	1,190,903.19	78.830000	2,304,989.20	1,114,086.01	0.27
		Base		40.728563	1,190,903.19	78.830000	2,304,989.20	1,114,086.01	0.27
09227Q100	BLACKBAUD INC COMMON STOCK USD.001								
		Local	23,555.000	89.278340	2,102,951.31	83.950000	1,977,442.25	-125,509.06	0.23
		Base		89.278340	2,102,951.31	83.950000	1,977,442.25	-125,509.06	0.23
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01								
		Local	4,396.000	305.238772	1,341,829.64	374.460000	1,646,126.16	304,296.52	0.19
		Base		305.238772	1,341,829.64	374.460000	1,646,126.16	304,296.52	0.19

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103304101	BOYD GAMING CORP COMMON STOCK USD.01								
		Local	38,335.000	34.936314	1,339,283.60	27.250000	1,044,628.75	-294,654.85	0.12
		Base		34.936314	1,339,283.60	27.250000	1,044,628.75	-294,654.85	0.12
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01								
		Local	53,364.000	39.144680	2,088,916.70	37.760000	2,015,024.64	-73,892.06	0.23
		Base		39.144680	2,088,916.70	37.760000	2,015,024.64	-73,892.06	0.23
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		Local	17,966.000	21.417469	384,786.24	44.450000	798,588.70	413,802.46	0.09
		Base		21.417469	384,786.24	44.450000	798,588.70	413,802.46	0.09
109696104	BRINK S CO/THE COMMON STOCK USD1.0								
		Local	23,961.000	80.606121	1,931,403.26	84.960000	2,035,726.56	104,323.30	0.24
		Base		80.606121	1,931,403.26	84.960000	2,035,726.56	104,323.30	0.24
11120U105	BRIXMOR PROPERTY GROUP INC REIT USD.01								
		Local	142,696.000	17.540171	2,502,912.26	22.020000	3,142,165.92	639,253.66	0.37
		Base		17.540171	2,502,912.26	22.020000	3,142,165.92	639,253.66	0.37
115236101	BROWN + BROWN INC COMMON STOCK USD.1								
		Local	111,857.000	12.488772	1,396,956.53	37.680000	4,214,771.76	2,817,815.23	0.49
		Base		12.488772	1,396,956.53	37.680000	4,214,771.76	2,817,815.23	0.49
117043109	BRUNSWICK CORP COMMON STOCK USD.75								
		Local	41,050.000	25.697579	1,054,885.63	58.240000	2,390,752.00	1,335,866.37	0.28
		Base		25.697579	1,054,885.63	58.240000	2,390,752.00	1,335,866.37	0.28
12508E101	CDK GLOBAL INC COMMON STOCK USD.01								
		Local	58,062.000	33.238203	1,929,876.54	50.540000	2,934,453.48	1,004,576.94	0.34
		Base		33.238203	1,929,876.54	50.540000	2,934,453.48	1,004,576.94	0.34
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	74,747.000	17.655597	1,319,702.91	15.650000	1,169,790.55	-149,912.36	0.14
		Base		17.655597	1,319,702.91	15.650000	1,169,790.55	-149,912.36	0.14
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01								
		Local	89,816.000	10.558867	948,355.22	8.430000	757,148.88	-191,206.34	0.09
		Base		10.558867	948,355.22	8.430000	757,148.88	-191,206.34	0.09

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12685J105	CABLE ONE INC COMMON STOCK USD.01								
		Local	2,405.000	427.296391	1,027,647.82	1,325.370000	3,187,514.85	2,159,867.03	0.37
		Base		427.296391	1,027,647.82	1,325.370000	3,187,514.85	2,159,867.03	0.37
127055101	CABOT CORP COMMON STOCK USD1.0								
		Local	27,689.000	31.328130	867,444.58	43.590000	1,206,963.51	339,518.93	0.14
		Base		31.328130	867,444.58	43.590000	1,206,963.51	339,518.93	0.14
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1								
		Local	11,915.000	161.055324	1,918,974.19	223.750000	2,665,981.25	747,007.06	0.31
		Base		161.055324	1,918,974.19	223.750000	2,665,981.25	747,007.06	0.31
127686103	CAESARS ENTERTAINMENT CORP COMMON STOCK USD.01								
		Local	266,361.000	9.273019	2,469,970.61	12.280000	3,270,913.08	800,942.47	0.38
		Base		9.273019	2,469,970.61	12.280000	3,270,913.08	800,942.47	0.38
133131102	CAMDEN PROPERTY TRUST REIT USD.01								
		Local	46,379.000	53.074660	2,461,549.65	114.370000	5,304,366.23	2,842,816.58	0.62
		Base		53.074660	2,461,549.65	114.370000	5,304,366.23	2,842,816.58	0.62
138098108	CANTEL MEDICAL CORP COMMON STOCK USD.1								
		Local	17,598.000	111.951832	1,970,128.34	72.890000	1,282,718.22	-687,410.12	0.15
		Base		111.951832	1,970,128.34	72.890000	1,282,718.22	-687,410.12	0.15
142339100	CARLISLE COS INC COMMON STOCK USD1.0								
		Local	27,107.000	48.612935	1,317,750.83	152.270000	4,127,582.89	2,809,832.06	0.48
		Base		48.612935	1,317,750.83	152.270000	4,127,582.89	2,809,832.06	0.48
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0								
		Local	22,834.000	41.104397	938,577.81	49.020000	1,119,322.68	180,744.87	0.13
		Base		41.104397	938,577.81	49.020000	1,119,322.68	180,744.87	0.13
146229109	CARTER S INC COMMON STOCK USD.01								
		Local	21,422.000	52.448181	1,123,544.93	100.240000	2,147,341.28	1,023,796.35	0.25
		Base		52.448181	1,123,544.93	100.240000	2,147,341.28	1,023,796.35	0.25
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV								
		Local	17,626.000	99.096239	1,746,670.31	170.810000	3,010,697.06	1,264,026.75	0.35
		Base		99.096239	1,746,670.31	170.810000	3,010,697.06	1,264,026.75	0.35

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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
148806102	CATALENT INC COMMON STOCK USD.01								
		Local	69,969.000	33.648075	2,354,322.19	48.650000	3,403,991.85	1,049,669.66	0.40
		Base		33.648075	2,354,322.19	48.650000	3,403,991.85	1,049,669.66	0.40
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01								
		Local	36,311.000	15.847910	575,453.46	35.570000	1,291,582.27	716,128.81	0.15
		Base		15.847910	575,453.46	35.570000	1,291,582.27	716,128.81	0.15
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01								
		Local	23,377.000	45.670107	1,067,630.09	129.980000	3,038,542.46	1,970,912.37	0.35
		Base		45.670107	1,067,630.09	129.980000	3,038,542.46	1,970,912.37	0.35
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01								
		Local	19,673.000	27.725756	545,448.79	41.790000	822,134.67	276,685.88	0.10
		Base		27.725756	545,448.79	41.790000	822,134.67	276,685.88	0.10
16359R103	CHEMED CORP COMMON STOCK USD1.0								
		Local	7,636.000	324.392017	2,477,057.44	393.910000	3,007,896.76	530,839.32	0.35
		Base		324.392017	2,477,057.44	393.910000	3,007,896.76	530,839.32	0.35
163851108	CHEMOURS CO/THE COMMON STOCK								
		Local	78,341.000	22.520581	1,764,284.84	16.410000	1,285,575.81	-478,709.03	0.15
		Base		22.520581	1,764,284.84	16.410000	1,285,575.81	-478,709.03	0.15
165167107	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01								
		Local	540,095.000	2.906423	1,569,744.45	1.340000	723,727.30	-846,017.15	0.08
		Base		2.906423	1,569,744.45	1.340000	723,727.30	-846,017.15	0.08
171484108	CHURCHILL DOWNS INC COMMON STOCK								
		Local	17,064.000	46.348043	790,883.00	129.990000	2,218,149.36	1,427,266.36	0.26
		Base		46.348043	790,883.00	129.990000	2,218,149.36	1,427,266.36	0.26
171779309	CIENA CORP COMMON STOCK USD.01								
		Local	74,276.000	19.499348	1,448,333.60	37.120000	2,757,125.12	1,308,791.52	0.32
		Base		19.499348	1,448,333.60	37.120000	2,757,125.12	1,308,791.52	0.32
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001								
		Local	51,064.000	25.404884	1,297,274.99	36.600000	1,868,942.40	571,667.41	0.22
		Base		25.404884	1,297,274.99	36.600000	1,868,942.40	571,667.41	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
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001								
		Local	27,852.000	55.538138	1,546,848.21	67.960000	1,892,821.92	345,973.71	0.22
		Base		55.538138	1,546,848.21	67.960000	1,892,821.92	345,973.71	0.22
184496107	CLEAN HARBORS INC COMMON STOCK USD.01								
		Local	24,617.000	41.923673	1,032,035.06	82.460000	2,029,917.82	997,882.76	0.24
		Base		41.923673	1,032,035.06	82.460000	2,029,917.82	997,882.76	0.24
192422103	COGNEX CORP COMMON STOCK USD.002								
		Local	81,740.000	22.937725	1,874,929.67	51.490000	4,208,792.60	2,333,862.93	0.49
		Base		22.937725	1,874,929.67	51.490000	4,208,792.60	2,333,862.93	0.49
192479103	COHERENT INC COMMON STOCK USD.01								
		Local	11,498.000	191.127741	2,197,586.77	148.920000	1,712,282.16	-485,304.61	0.20
		Base		191.127741	2,197,586.77	148.920000	1,712,282.16	-485,304.61	0.20
194014106	COLFAX CORP COMMON STOCK USD.001								
		Local	40,006.000	28.001189	1,120,215.57	33.600000	1,344,201.60	223,986.03	0.16
		Base		28.001189	1,120,215.57	33.600000	1,344,201.60	223,986.03	0.16
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0								
		Local	47,312.000	28.221834	1,335,231.41	64.360000	3,045,000.32	1,709,768.91	0.35
		Base		28.221834	1,335,231.41	64.360000	3,045,000.32	1,709,768.91	0.35
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01								
		Local	56,469.000	14.626712	825,955.80	19.330000	1,091,545.77	265,589.97	0.13
		Base		14.626712	825,955.80	19.330000	1,091,545.77	265,589.97	0.13
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01								
		Local	19,903.000	71.058421	1,414,275.76	49.670000	988,582.01	-425,693.75	0.11
		Base		71.058421	1,414,275.76	49.670000	988,582.01	-425,693.75	0.11
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01								
		Local	16,229.000	85.688546	1,390,639.42	56.480000	916,613.92	-474,025.50	0.11
		Base		85.688546	1,390,639.42	56.480000	916,613.92	-474,025.50	0.11
21870Q105	CORESITE REALTY CORP REIT USD.01								
		Local	17,663.000	105.505989	1,863,552.29	117.500000	2,075,402.50	211,850.21	0.24
		Base		105.505989	1,863,552.29	117.500000	2,075,402.50	211,850.21	0.24

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21871D103	CORELOGIC INC COMMON STOCK USD1.0								
		Local	38,415.000	20.068597	770,935.14	40.490000	1,555,423.35	784,488.21	0.18
		Base		20.068597	770,935.14	40.490000	1,555,423.35	784,488.21	0.18
21871N101	CORECIVIC INC REIT USD.01								
		Local	65,225.000	29.665520	1,934,933.52	15.260000	995,333.50	-939,600.02	0.12
		Base		29.665520	1,934,933.52	15.260000	995,333.50	-939,600.02	0.12
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01								
		Local	53,627.000	31.039633	1,664,562.39	29.640000	1,589,504.28	-75,058.11	0.18
		Base		31.039633	1,664,562.39	29.640000	1,589,504.28	-75,058.11	0.18
222795502	COUSINS PROPERTIES INC REIT USD1.0								
		Local	70,298.000	38.387027	2,698,531.22	40.130000	2,821,058.74	122,527.52	0.33
		Base		38.387027	2,698,531.22	40.130000	2,821,058.74	122,527.52	0.33
22304C100	COVETRUS INC COMMON STOCK								
		Local	46,652.000	37.302444	1,740,233.61	9.915000	462,554.58	-1,277,679.03	0.05
		Base		37.302444	1,740,233.61	9.915000	462,554.58	-1,277,679.03	0.05
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01								
		Local	11,523.000	152.146085	1,753,179.34	155.500000	1,791,826.50	38,647.16	0.21
		Base		152.146085	1,753,179.34	155.500000	1,791,826.50	38,647.16	0.21
224399105	CRANE CO COMMON STOCK USD1.0								
		Local	24,420.000	40.579705	990,956.39	76.520000	1,868,618.40	877,662.01	0.22
		Base		40.579705	990,956.39	76.520000	1,868,618.40	877,662.01	0.22
225447101	CREE INC COMMON STOCK USD.00125								
		Local	51,227.000	35.324412	1,809,563.63	47.730000	2,445,064.71	635,501.08	0.28
		Base		35.324412	1,809,563.63	47.730000	2,445,064.71	635,501.08	0.28
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01								
		Local	27,316.000	65.377973	1,785,864.71	90.080000	2,460,625.28	674,760.57	0.29
		Base		65.377973	1,785,864.71	90.080000	2,460,625.28	674,760.57	0.29
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0								
		Local	20,468.000	71.208746	1,457,500.62	135.250000	2,768,297.00	1,310,796.38	0.32
		Base		71.208746	1,457,500.62	135.250000	2,768,297.00	1,310,796.38	0.32

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232806109	CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01								
		Local	176,773.000	15.475880	2,735,717.82	23.270000	4,113,507.71	1,377,789.89	0.48
		Base		15.475880	2,735,717.82	23.270000	4,113,507.71	1,377,789.89	0.48
23283R100	CYRUSONE INC REIT USD.01								
		Local	54,210.000	52.272338	2,833,683.43	71.280000	3,864,088.80	1,030,405.37	0.45
		Base		52.272338	2,833,683.43	71.280000	3,864,088.80	1,030,405.37	0.45
235825205	DANA INC COMMON STOCK USD.01								
		Local	68,917.000	21.234739	1,463,434.51	16.230000	1,118,522.91	-344,911.60	0.13
		Base		21.234739	1,463,434.51	16.230000	1,118,522.91	-344,911.60	0.13
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01								
		Local	13,833.000	65.523696	906,389.28	152.900000	2,115,065.70	1,208,676.42	0.25
		Base		65.523696	906,389.28	152.900000	2,115,065.70	1,208,676.42	0.25
248019101	DELUXE CORP COMMON STOCK USD1.0								
		Local	20,558.000	26.264081	539,936.98	51.830000	1,065,521.14	525,584.16	0.12
		Base		26.264081	539,936.98	51.830000	1,065,521.14	525,584.16	0.12
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01								
		Local	31,567.000	32.657206	1,030,890.01	38.930000	1,228,903.31	198,013.30	0.14
		Base		32.657206	1,030,890.01	38.930000	1,228,903.31	198,013.30	0.14
254067101	DILLARDS INC CL A COMMON STOCK								
		Local	4,890.000	54.600063	266,994.31	68.980000	337,312.20	70,317.89	0.04
		Base		54.600063	266,994.31	68.980000	337,312.20	70,317.89	0.04
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01								
		Local	19,738.000	68.693082	1,355,864.05	271.620000	5,361,235.56	4,005,371.51	0.62
		Base		68.693082	1,355,864.05	271.620000	5,361,235.56	4,005,371.51	0.62
257559203	DOMTAR CORP COMMON STOCK USD.01								
		Local	29,996.000	49.549007	1,486,272.02	36.390000	1,091,554.44	-394,717.58	0.13
		Base		49.549007	1,486,272.02	36.390000	1,091,554.44	-394,717.58	0.13
257651109	DONALDSON CO INC COMMON STOCK USD5.0								
		Local	61,104.000	27.148089	1,658,856.82	52.740000	3,222,624.96	1,563,768.14	0.37
		Base		27.148089	1,658,856.82	52.740000	3,222,624.96	1,563,768.14	0.37

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25960P109	DOUGLAS EMMETT INC REIT USD.01								
		Local	78,885.000	31.329256	2,471,408.35	43.320000	3,417,298.20	945,889.85	0.40
		Base		31.329256	2,471,408.35	43.320000	3,417,298.20	945,889.85	0.40
265504100	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001								
		Local	39,605.000	53.762696	2,129,271.56	78.620000	3,113,745.10	984,473.54	0.36
		Base		53.762696	2,129,271.56	78.620000	3,113,745.10	984,473.54	0.36
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333								
		Local	15,081.000	86.815053	1,309,257.81	45.590000	687,542.79	-621,715.02	0.08
		Base		86.815053	1,309,257.81	45.590000	687,542.79	-621,715.02	0.08
26884L109	EQT CORP COMMON STOCK								
		Local	122,348.000	18.788842	2,298,777.28	10.740000	1,314,017.52	-984,759.76	0.15
		Base		18.788842	2,298,777.28	10.740000	1,314,017.52	-984,759.76	0.15
26884U109	EPR PROPERTIES REIT USD.01								
		Local	37,138.000	57.439149	2,133,175.12	77.790000	2,888,965.02	755,789.90	0.34
		Base		57.439149	2,133,175.12	77.790000	2,888,965.02	755,789.90	0.34
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01								
		Local	20,133.000	70.915316	1,427,738.06	91.340000	1,838,948.22	411,210.16	0.21
		Base		70.915316	1,427,738.06	91.340000	1,838,948.22	411,210.16	0.21
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001								
		Local	69,746.000	24.277859	1,693,283.54	42.920000	2,993,498.32	1,300,214.78	0.35
		Base		24.277859	1,693,283.54	42.920000	2,993,498.32	1,300,214.78	0.35
277276101	EASTGROUP PROPERTIES INC REIT								
		Local	17,997.000	118.002537	2,123,691.66	133.950000	2,410,698.15	287,006.49	0.28
		Base		118.002537	2,123,691.66	133.950000	2,410,698.15	287,006.49	0.28
278265103	EATON VANCE CORP COMMON STOCK USD.00390625								
		Local	54,144.000	29.598252	1,602,567.77	45.600000	2,468,966.40	866,398.63	0.29
		Base		29.598252	1,602,567.77	45.600000	2,468,966.40	866,398.63	0.29
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01								
		Local	25,944.000	46.397616	1,203,739.75	35.000000	908,040.00	-295,699.75	0.11
		Base		46.397616	1,203,739.75	35.000000	908,040.00	-295,699.75	0.11

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28470R102	ELDORADO RESORTS INC COMMON STOCK								
		Local	31,290.000	36.834146	1,152,540.43	44.770000	1,400,853.30	248,312.87	0.16
		Base		36.834146	1,152,540.43	44.770000	1,400,853.30	248,312.87	0.16
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01								
		Local	26,900.000	50.090001	1,347,421.03	87.710000	2,359,399.00	1,011,977.97	0.27
		Base		50.090001	1,347,421.03	87.710000	2,359,399.00	1,011,977.97	0.27
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01								
		Local	47,237.000	42.132097	1,990,193.86	64.020000	3,024,112.74	1,033,918.88	0.35
		Base		42.132097	1,990,193.86	64.020000	3,024,112.74	1,033,918.88	0.35
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK								
		Local	30,685.000	27.429905	841,686.65	42.490000	1,303,805.65	462,119.00	0.15
		Base		27.429905	841,686.65	42.490000	1,303,805.65	462,119.00	0.15
29275Y102	ENERSYS COMMON STOCK USD.01								
		Local	20,350.000	68.088969	1,385,610.51	66.860000	1,360,601.00	-25,009.51	0.16
		Base		68.088969	1,385,610.51	66.860000	1,360,601.00	-25,009.51	0.16
294600101	EQUITRANS MIDSTREAM CORP COMMON STOCK								
		Local	97,699.000	22.210993	2,169,991.81	13.920000	1,359,970.08	-810,021.73	0.16
		Base		22.210993	2,169,991.81	13.920000	1,359,970.08	-810,021.73	0.16
29786A106	ETSY INC COMMON STOCK USD.001								
		Local	57,682.000	54.131800	3,122,430.49	44.490000	2,566,272.18	-556,158.31	0.30
		Base		54.131800	3,122,430.49	44.490000	2,566,272.18	-556,158.31	0.30
29977A105	EVERCORE INC A COMMON STOCK USD.01								
		Local	19,106.000	83.994199	1,604,793.16	73.640000	1,406,965.84	-197,827.32	0.16
		Base		83.994199	1,604,793.16	73.640000	1,406,965.84	-197,827.32	0.16
30161Q104	EXELIXIS INC COMMON STOCK USD.001								
		Local	145,049.000	21.034513	3,051,035.09	15.450000	2,241,007.05	-810,028.04	0.26
		Base		21.034513	3,051,035.09	15.450000	2,241,007.05	-810,028.04	0.26
302520101	FNB CORP COMMON STOCK USD.01								
		Local	155,568.000	12.755246	1,984,308.10	12.060000	1,876,150.08	-108,158.02	0.22
		Base		12.755246	1,984,308.10	12.060000	1,876,150.08	-108,158.02	0.22

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303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01								
		Local	18,316.000	73.536832	1,346,900.61	253.520000	4,643,472.32	3,296,571.71	0.54
		Base		73.536832	1,346,900.61	253.520000	4,643,472.32	3,296,571.71	0.54
303250104	FAIR ISAAC CORP COMMON STOCK USD.01								
		Local	13,848.000	38.412950	531,942.53	304.040000	4,210,345.92	3,678,403.39	0.49
		Base		38.412950	531,942.53	304.040000	4,210,345.92	3,678,403.39	0.49
314211103	FEDERATED INVESTORS INC CL B COMMON STOCK								
		Local	46,032.000	22.364258	1,029,471.51	31.940000	1,470,262.08	440,790.57	0.17
		Base		22.364258	1,029,471.51	31.940000	1,470,262.08	440,790.57	0.17
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001								
		Local	53,680.000	18.903751	1,014,753.33	61.780000	3,316,350.40	2,301,597.07	0.39
		Base		18.903751	1,014,753.33	61.780000	3,316,350.40	2,301,597.07	0.39
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01								
		Local	65,073.000	27.487615	1,788,701.56	33.280000	2,165,629.44	376,927.88	0.25
		Base		27.487615	1,788,701.56	33.280000	2,165,629.44	376,927.88	0.25
320517105	FIRST HORIZON NATIONAL CORP COMMON STOCK USD.625								
		Local	149,726.000	13.759108	2,060,096.14	15.970000	2,391,124.22	331,028.08	0.28
		Base		13.759108	2,060,096.14	15.970000	2,391,124.22	331,028.08	0.28
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01								
		Local	60,601.000	24.058544	1,457,971.83	42.110000	2,551,908.11	1,093,936.28	0.30
		Base		24.058544	1,457,971.83	42.110000	2,551,908.11	1,093,936.28	0.30
336433107	FIRST SOLAR INC COMMON STOCK USD.001								
		Local	36,351.000	32.041376	1,164,736.07	51.790000	1,882,618.29	717,882.22	0.22
		Base		32.041376	1,164,736.07	51.790000	1,882,618.29	717,882.22	0.22
33767D105	FIRSTCASH INC COMMON STOCK USD.01								
		Local	20,579.000	91.762053	1,888,371.28	84.390000	1,736,661.81	-151,709.47	0.20
		Base		91.762053	1,888,371.28	84.390000	1,736,661.81	-151,709.47	0.20
33829M101	FIVE BELOW COMMON STOCK USD.01								
		Local	26,659.000	77.740872	2,072,493.90	125.110000	3,335,307.49	1,262,813.59	0.39
		Base		77.740872	2,072,493.90	125.110000	3,335,307.49	1,262,813.59	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
343412102	FLUOR CORP COMMON STOCK USD.01								
		Local	67,005.000	31.954664	2,141,122.24	16.110000	1,079,450.55	-1,061,671.69	0.13
		Base		31.954664	2,141,122.24	16.110000	1,079,450.55	-1,061,671.69	0.13
343498101	FLOWERS FOODS INC COMMON STOCK USD.01								
		Local	92,168.000	13.966961	1,287,306.88	21.720000	2,001,888.96	714,582.08	0.23
		Base		13.966961	1,287,306.88	21.720000	2,001,888.96	714,582.08	0.23
344849104	FOOT LOCKER INC COMMON STOCK USD.01								
		Local	52,544.000	37.624733	1,976,953.95	43.510000	2,286,189.44	309,235.49	0.27
		Base		37.624733	1,976,953.95	43.510000	2,286,189.44	309,235.49	0.27
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5								
		Local	79,620.000	10.359669	824,836.84	17.060000	1,358,317.20	533,480.36	0.16
		Base		10.359669	824,836.84	17.060000	1,358,317.20	533,480.36	0.16
361448103	GATX CORP COMMON STOCK USD.625								
		Local	17,096.000	33.131818	566,421.56	79.550000	1,359,986.80	793,565.24	0.16
		Base		33.131818	566,421.56	79.550000	1,359,986.80	793,565.24	0.16
36162J106	GEO GROUP INC/THE REIT USD.01								
		Local	58,063.000	29.576927	1,717,325.11	15.220000	883,718.86	-833,606.25	0.10
		Base		29.576927	1,717,325.11	15.220000	883,718.86	-833,606.25	0.10
371559105	GENESEE + WYOMING INC CL A COMMON STOCK USD.01								
		Local	27,106.000	76.310957	2,068,484.80	111.030000	3,009,579.18	941,094.38	0.35
		Base		76.310957	2,068,484.80	111.030000	3,009,579.18	941,094.38	0.35
371901109	GENTEX CORP COMMON STOCK USD.06								
		Local	122,091.000	10.330378	1,261,246.24	28.050000	3,424,652.55	2,163,406.31	0.40
		Base		10.330378	1,261,246.24	28.050000	3,424,652.55	2,163,406.31	0.40
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001								
		Local	240,454.000	4.974196	1,196,065.34	4.280000	1,029,143.12	-166,922.22	0.12
		Base		4.974196	1,196,065.34	4.280000	1,029,143.12	-166,922.22	0.12
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001								
		Local	36,725.000	26.961885	990,175.22	52.370000	1,923,288.25	933,113.03	0.22
		Base		26.961885	990,175.22	52.370000	1,923,288.25	933,113.03	0.22

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382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK								
		Local	111,345.000	19.633303	2,186,070.15	15.870000	1,767,045.15	-419,025.00	0.21
		Base		19.633303	2,186,070.15	15.870000	1,767,045.15	-419,025.00	0.21
384109104	GRACO INC COMMON STOCK USD1.0								
		Local	79,929.000	13.929465	1,113,368.20	45.200000	3,612,790.80	2,499,422.60	0.42
		Base		13.929465	1,113,368.20	45.200000	3,612,790.80	2,499,422.60	0.42
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0								
		Local	2,092.000	442.088991	924,850.17	629.660000	1,317,248.72	392,398.55	0.15
		Base		442.088991	924,850.17	629.660000	1,317,248.72	392,398.55	0.15
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01								
		Local	22,445.000	31.500258	707,023.29	23.540000	528,355.30	-178,667.99	0.06
		Base		31.500258	707,023.29	23.540000	528,355.30	-178,667.99	0.06
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001								
		Local	22,839.000	74.378059	1,698,720.49	28.840000	658,676.76	-1,040,043.73	0.08
		Base		74.378059	1,698,720.49	28.840000	658,676.76	-1,040,043.73	0.08
397624107	GREIF INC CL A COMMON STOCK								
		Local	12,584.000	52.101360	655,643.51	39.170000	492,915.28	-162,728.23	0.06
		Base		52.101360	655,643.51	39.170000	492,915.28	-162,728.23	0.06
400110102	GRUBHUB INC COMMON STOCK USD.0001								
		Local	43,761.000	58.672421	2,567,563.82	34.060000	1,490,499.66	-1,077,064.16	0.17
		Base		58.672421	2,567,563.82	34.060000	1,490,499.66	-1,077,064.16	0.17
404251100	HNI CORP COMMON STOCK USD1.0								
		Local	20,531.000	31.335482	643,348.78	38.000000	780,178.00	136,829.22	0.09
		Base		31.335482	643,348.78	38.000000	780,178.00	136,829.22	0.09
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01								
		Local	24,316.000	92.774953	2,255,915.76	120.730000	2,935,670.68	679,754.92	0.34
		Base		92.774953	2,255,915.76	120.730000	2,935,670.68	679,754.92	0.34
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01								
		Local	38,428.000	24.916526	957,492.27	23.640000	908,437.92	-49,054.35	0.11
		Base		24.916526	957,492.27	23.640000	908,437.92	-49,054.35	0.11

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410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33								
		Local	43,437.000	33.038653	1,435,099.97	39.000000	1,694,043.00	258,943.03	0.20
		Base		33.038653	1,435,099.97	39.000000	1,694,043.00	258,943.03	0.20
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01								
		Local	18,945.000	50.372506	954,307.12	131.710000	2,495,245.95	1,540,938.83	0.29
		Base		50.372506	954,307.12	131.710000	2,495,245.95	1,540,938.83	0.29
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK								
		Local	52,183.000	25.119173	1,310,793.80	45.150000	2,356,062.45	1,045,268.65	0.27
		Base		25.119173	1,310,793.80	45.150000	2,356,062.45	1,045,268.65	0.27
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01								
		Local	36,490.000	51.165724	1,867,037.26	24.360000	888,896.40	-978,140.86	0.10
		Base		51.165724	1,867,037.26	24.360000	888,896.40	-978,140.86	0.10
421946104	HEALTHCARE REALTY TRUST INC REIT USD.01								
		Local	61,965.000	30.256656	1,874,853.72	34.770000	2,154,523.05	279,669.33	0.25
		Base		30.256656	1,874,853.72	34.770000	2,154,523.05	279,669.33	0.25
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001								
		Local	33,824.000	90.169579	3,049,895.84	56.790000	1,920,864.96	-1,129,030.88	0.22
		Base		90.169579	3,049,895.84	56.790000	1,920,864.96	-1,129,030.88	0.22
431284108	HIGHWOODS PROPERTIES INC REIT USD.01								
		Local	49,658.000	33.814340	1,679,152.49	46.800000	2,323,994.40	644,841.91	0.27
		Base		33.814340	1,679,152.49	46.800000	2,323,994.40	644,841.91	0.27
431475102	HILL ROM HOLDINGS INC COMMON STOCK								
		Local	32,017.000	42.062867	1,346,726.81	104.690000	3,351,859.73	2,005,132.92	0.39
		Base		42.062867	1,346,726.81	104.690000	3,351,859.73	2,005,132.92	0.39
436893200	HOME BANCSHARES INC COMMON STOCK USD.01								
		Local	74,662.000	22.975994	1,715,433.65	18.480000	1,379,753.76	-335,679.89	0.16
		Base		22.975994	1,715,433.65	18.480000	1,379,753.76	-335,679.89	0.16
443510607	HUBBELL INC COMMON STOCK USD.01								
		Local	26,053.000	62.240329	1,621,547.30	141.700000	3,691,710.10	2,070,162.80	0.43
		Base		62.240329	1,621,547.30	141.700000	3,691,710.10	2,070,162.80	0.43

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44930G107	ICU MEDICAL INC COMMON STOCK USD.1								
		Local	9,203.000	240.081546	2,209,470.47	161.610000	1,487,296.83	-722,173.64	0.17
		Base		240.081546	2,209,470.47	161.610000	1,487,296.83	-722,173.64	0.17
45073V108	ITT INC COMMON STOCK USD1.0								
		Local	42,197.000	22.999100	970,493.02	59.450000	2,508,611.65	1,538,118.63	0.29
		Base		22.999100	970,493.02	59.450000	2,508,611.65	1,538,118.63	0.29
451107106	IDACORP INC COMMON STOCK								
		Local	24,146.000	41.224352	995,403.20	107.620000	2,598,592.52	1,603,189.32	0.30
		Base		41.224352	995,403.20	107.620000	2,598,592.52	1,603,189.32	0.30
45688C107	INGEVITY CORP COMMON STOCK USD.01								
		Local	20,042.000	103.531357	2,074,975.46	84.210000	1,687,736.82	-387,238.64	0.20
		Base		103.531357	2,074,975.46	84.210000	1,687,736.82	-387,238.64	0.20
457187102	INGREDION INC COMMON STOCK USD.01								
		Local	31,978.000	47.702944	1,525,444.75	79.000000	2,526,262.00	1,000,817.25	0.29
		Base		47.702944	1,525,444.75	79.000000	2,526,262.00	1,000,817.25	0.29
45778Q107	INSPERITY INC COMMON STOCK USD.01								
		Local	18,538.000	98.050121	1,817,653.15	105.630000	1,958,168.94	140,515.79	0.23
		Base		98.050121	1,817,653.15	105.630000	1,958,168.94	140,515.79	0.23
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01								
		Local	33,996.000	62.376519	2,120,552.14	58.060000	1,973,807.76	-146,744.38	0.23
		Base		62.376519	2,120,552.14	58.060000	1,973,807.76	-146,744.38	0.23
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01								
		Local	36,758.000	58.790864	2,161,034.58	47.570000	1,748,578.06	-412,456.52	0.20
		Base		58.790864	2,161,034.58	47.570000	1,748,578.06	-412,456.52	0.20
45867G101	INTERDIGITAL INC COMMON STOCK USD.01								
		Local	14,906.000	40.516776	603,943.07	53.630000	799,408.78	195,465.71	0.09
		Base		40.516776	603,943.07	53.630000	799,408.78	195,465.71	0.09
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0								
		Local	27,690.000	21.043274	582,688.26	40.960000	1,134,182.40	551,494.14	0.13
		Base		21.043274	582,688.26	40.960000	1,134,182.40	551,494.14	0.13

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46590V100	JBG SMITH PROPERTIES REIT USD.01								
		56,579.000	Local	36.503658	2,065,340.48	40.260000	2,277,870.54	212,530.06	0.26
			Base	36.503658	2,065,340.48	40.260000	2,277,870.54	212,530.06	0.26
466313103	JABIL INC COMMON STOCK USD.001								
		66,570.000	Local	21.212227	1,412,097.93	36.820000	2,451,107.40	1,039,009.47	0.28
			Base	21.212227	1,412,097.93	36.820000	2,451,107.40	1,039,009.47	0.28
466367109	JACK IN THE BOX INC COMMON STOCK USD.01								
		12,373.000	Local	88.744897	1,098,040.61	84.020000	1,039,579.46	-58,461.15	0.12
			Base	88.744897	1,098,040.61	84.020000	1,039,579.46	-58,461.15	0.12
47233W109	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0								
		120,606.000	Local	18.085251	2,181,189.74	18.670000	2,251,714.02	70,524.28	0.26
			Base	18.085251	2,181,189.74	18.670000	2,251,714.02	70,524.28	0.26
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01								
		141,956.000	Local	12.012662	1,705,269.47	19.300000	2,739,750.80	1,034,481.33	0.32
			Base	12.012662	1,705,269.47	19.300000	2,739,750.80	1,034,481.33	0.32
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01								
		24,678.000	Local	89.083184	2,198,394.82	146.520000	3,615,820.56	1,417,425.74	0.42
			Base	89.083184	2,198,394.82	146.520000	3,615,820.56	1,417,425.74	0.42
48123V102	J2 GLOBAL INC COMMON STOCK USD.01								
		22,273.000	Local	77.364060	1,723,129.71	94.960000	2,115,044.08	391,914.37	0.25
			Base	77.364060	1,723,129.71	94.960000	2,115,044.08	391,914.37	0.25
48238T109	KAR AUCTION SERVICES INC COMMON STOCK USD.01								
		63,915.000	Local	23.903700	1,527,804.98	24.860000	1,588,926.90	61,121.92	0.18
			Base	23.903700	1,527,804.98	24.860000	1,588,926.90	61,121.92	0.18
48242W106	KBR INC COMMON STOCK USD.001								
		67,813.000	Local	25.709770	1,743,456.63	28.160000	1,909,614.08	166,157.45	0.22
			Base	25.709770	1,743,456.63	28.160000	1,909,614.08	166,157.45	0.22
48666K109	KB HOME COMMON STOCK USD1.0								
		40,975.000	Local	14.095727	577,572.41	35.690000	1,462,397.75	884,825.34	0.17
			Base	14.095727	577,572.41	35.690000	1,462,397.75	884,825.34	0.17

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488401100	KEMPER CORP COMMON STOCK USD.1								
		Local	29,976.000	39.746033	1,191,427.08	71.880000	2,154,674.88	963,247.80	0.25
		Base		39.746033	1,191,427.08	71.880000	2,154,674.88	963,247.80	0.25
489170100	KENNAMETAL INC COMMON STOCK USD1.25								
		Local	39,501.000	30.013940	1,185,580.63	30.950000	1,222,555.95	36,975.32	0.14
		Base		30.013940	1,185,580.63	30.950000	1,222,555.95	36,975.32	0.14
49427F108	KILROY REALTY CORP REIT USD.01								
		Local	44,501.000	58.042264	2,582,938.81	83.930000	3,734,968.93	1,152,030.12	0.43
		Base		58.042264	2,582,938.81	83.930000	3,734,968.93	1,152,030.12	0.43
497266106	KIRBY CORP COMMON STOCK USD.1								
		Local	28,698.000	52.910881	1,518,436.45	79.160000	2,271,733.68	753,297.23	0.26
		Base		52.910881	1,518,436.45	79.160000	2,271,733.68	753,297.23	0.26
499049104	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001								
		Local	58,806.000	38.369592	2,256,362.22	36.460000	2,144,066.76	-112,295.46	0.25
		Base		38.369592	2,256,362.22	36.460000	2,144,066.76	-112,295.46	0.25
512816109	LAMAR ADVERTISING CO A REIT USD.001								
		Local	41,166.000	39.449920	1,623,995.41	80.010000	3,293,691.66	1,669,696.25	0.38
		Base		39.449920	1,623,995.41	80.010000	3,293,691.66	1,669,696.25	0.38
513847103	LANCASTER COLONY CORP COMMON STOCK								
		Local	9,486.000	65.889274	625,025.65	139.180000	1,320,261.48	695,235.83	0.15
		Base		65.889274	625,025.65	139.180000	1,320,261.48	695,235.83	0.15
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01								
		Local	18,979.000	46.273667	878,227.92	113.150000	2,147,473.85	1,269,245.93	0.25
		Base		46.273667	878,227.92	113.150000	2,147,473.85	1,269,245.93	0.25
524901105	LEGG MASON INC COMMON STOCK USD.1								
		Local	39,048.000	31.613215	1,234,432.83	37.260000	1,454,928.48	220,495.65	0.17
		Base		31.613215	1,234,432.83	37.260000	1,454,928.48	220,495.65	0.17
52603B107	LENDINGTREE INC COMMON STOCK USD.01								
		Local	3,675.000	342.777295	1,259,706.56	359.850000	1,322,448.75	62,742.19	0.15
		Base		342.777295	1,259,706.56	359.850000	1,322,448.75	62,742.19	0.15

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526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01								
		Local	16,876.000	57.843678	976,169.91	247.360000	4,174,447.36	3,198,277.45	0.49
		Base		57.843678	976,169.91	247.360000	4,174,447.36	3,198,277.45	0.49
531172104	LIBERTY PROPERTY TRUST REIT USD.001								
		Local	75,566.000	35.888775	2,711,971.20	59.070000	4,463,683.62	1,751,712.42	0.52
		Base		35.888775	2,711,971.20	59.070000	4,463,683.62	1,751,712.42	0.52
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001								
		Local	9,105.000	162.895484	1,483,163.38	108.810000	990,715.05	-492,448.33	0.12
		Base		162.895484	1,483,163.38	108.810000	990,715.05	-492,448.33	0.12
53223X107	LIFE STORAGE INC REIT USD.01								
		Local	22,363.000	101.742418	2,275,265.69	108.920000	2,435,777.96	160,512.27	0.28
		Base		101.742418	2,275,265.69	108.920000	2,435,777.96	160,512.27	0.28
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK								
		Local	29,587.000	37.521082	1,110,136.26	89.570000	2,650,107.59	1,539,971.33	0.31
		Base		37.521082	1,110,136.26	89.570000	2,650,107.59	1,539,971.33	0.31
537008104	LITTELFUSE INC COMMON STOCK USD.01								
		Local	11,788.000	156.232652	1,841,670.50	175.570000	2,069,619.16	227,948.66	0.24
		Base		156.232652	1,841,670.50	175.570000	2,069,619.16	227,948.66	0.24
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01								
		Local	66,664.000	27.217272	1,814,412.25	70.500000	4,699,812.00	2,885,399.75	0.55
		Base		27.217272	1,814,412.25	70.500000	4,699,812.00	2,885,399.75	0.55
53815P108	LIVERAMP HOLDINGS INC COMMON STOCK USD.1								
		Local	32,398.000	18.252688	591,350.60	39.090000	1,266,437.82	675,087.22	0.15
		Base		18.252688	591,350.60	39.090000	1,266,437.82	675,087.22	0.15
54142L109	LOGMEIN INC COMMON STOCK USD.01								
		Local	23,666.000	104.390863	2,470,514.16	65.680000	1,554,382.88	-916,131.28	0.18
		Base		104.390863	2,470,514.16	65.680000	1,554,382.88	-916,131.28	0.18
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0								
		Local	59,218.000	10.092295	597,645.53	29.230000	1,730,942.14	1,133,296.61	0.20
		Base		10.092295	597,645.53	29.230000	1,730,942.14	1,133,296.61	0.20

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Base Currency: USD - US DOLLAR

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55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001								
		Local	36,825.000	55.806637	2,055,079.39	62.660000	2,307,454.50	252,375.11	0.27
		Base		55.806637	2,055,079.39	62.660000	2,307,454.50	252,375.11	0.27
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0								
		Local	95,355.000	20.778128	1,981,298.41	28.890000	2,754,805.95	773,507.54	0.32
		Base		20.778128	1,981,298.41	28.890000	2,754,805.95	773,507.54	0.32
55306N104	MKS INSTRUMENTS INC COMMON STOCK								
		Local	26,120.000	104.118979	2,719,587.74	108.220000	2,826,706.40	107,118.66	0.33
		Base		104.118979	2,719,587.74	108.220000	2,826,706.40	107,118.66	0.33
553498106	MSA SAFETY INC COMMON STOCK								
		Local	17,074.000	39.839583	680,221.04	120.070000	2,050,075.18	1,369,854.14	0.24
		Base		39.839583	680,221.04	120.070000	2,050,075.18	1,369,854.14	0.24
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001								
		Local	21,553.000	64.824475	1,397,161.92	73.210000	1,577,895.13	180,733.21	0.18
		Base		64.824475	1,397,161.92	73.210000	1,577,895.13	180,733.21	0.18
554489104	MACK CALI REALTY CORP REIT USD.01								
		Local	43,404.000	25.916260	1,124,869.33	21.420000	929,713.68	-195,155.65	0.11
		Base		25.916260	1,124,869.33	21.420000	929,713.68	-195,155.65	0.11
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01								
		Local	30,826.000	57.786737	1,781,333.96	74.950000	2,310,408.70	529,074.74	0.27
		Base		57.786737	1,781,333.96	74.950000	2,310,408.70	529,074.74	0.27
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01								
		Local	28,673.000	50.214133	1,439,789.84	90.920000	2,606,949.16	1,167,159.32	0.30
		Base		50.214133	1,439,789.84	90.920000	2,606,949.16	1,167,159.32	0.30
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01								
		Local	18,556.000	117.683218	2,183,729.79	109.930000	2,039,861.08	-143,868.71	0.24
		Base		117.683218	2,183,729.79	109.930000	2,039,861.08	-143,868.71	0.24
574795100	MASIMO CORP COMMON STOCK USD.001								
		Local	23,495.000	94.636763	2,223,490.75	145.790000	3,425,336.05	1,201,845.30	0.40
		Base		94.636763	2,223,490.75	145.790000	3,425,336.05	1,201,845.30	0.40

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576323109	MASTEC INC COMMON STOCK USD.1								
		28,878.000	Local	45.298727	1,308,136.63	62.940000	1,817,581.32	509,444.69	0.21
			Base	45.298727	1,308,136.63	62.940000	1,817,581.32	509,444.69	0.21
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01								
		52,505.000	Local	21.361885	1,121,605.77	13.910000	730,344.55	-391,261.22	0.08
			Base	21.361885	1,121,605.77	13.910000	730,344.55	-391,261.22	0.08
577081102	MATTEL INC COMMON STOCK USD1.0								
		165,462.000	Local	10.691053	1,768,963.02	11.940000	1,975,616.28	206,653.26	0.23
			Base	10.691053	1,768,963.02	11.940000	1,975,616.28	206,653.26	0.23
577933104	MAXIMUS INC COMMON STOCK								
		30,561.000	Local	63.160489	1,930,247.70	76.740000	2,345,251.14	415,003.44	0.27
			Base	63.160489	1,930,247.70	76.740000	2,345,251.14	415,003.44	0.27
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001								
		213,821.000	Local	14.847408	3,174,687.61	20.730000	4,432,509.33	1,257,821.72	0.52
			Base	14.847408	3,174,687.61	20.730000	4,432,509.33	1,257,821.72	0.52
58502B106	MEDNAX INC COMMON STOCK USD.01								
		40,364.000	Local	33.511828	1,352,671.41	21.960000	886,393.44	-466,277.97	0.10
			Base	33.511828	1,352,671.41	21.960000	886,393.44	-466,277.97	0.10
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01								
		26,459.000	Local	73.230000	1,937,592.57	73.660000	1,948,969.94	11,377.37	0.23
			Base	73.230000	1,937,592.57	73.660000	1,948,969.94	11,377.37	0.23
589400100	MERCURY GENERAL CORP COMMON STOCK								
		12,989.000	Local	43.832536	569,340.81	48.060000	624,251.34	54,910.53	0.07
			Base	43.832536	569,340.81	48.060000	624,251.34	54,910.53	0.07
589433101	MEREDITH CORP COMMON STOCK USD1.0								
		19,204.000	Local	39.553706	759,589.37	37.700000	723,990.80	-35,598.57	0.08
			Base	39.553706	759,589.37	37.700000	723,990.80	-35,598.57	0.08
600544100	HERMAN MILLER INC COMMON STOCK USD.2								
		28,291.000	Local	21.850637	618,176.36	46.500000	1,315,531.50	697,355.14	0.15
			Base	21.850637	618,176.36	46.500000	1,315,531.50	697,355.14	0.15

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603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	16,791.000	32.596922	547,334.91	49.450000	830,314.95	282,980.04	0.10
		Base		32.596922	547,334.91	49.450000	830,314.95	282,980.04	0.10
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001								
		Local	30,090.000	86.087703	2,590,378.97	117.640000	3,539,787.60	949,408.63	0.41
		Base		86.087703	2,590,378.97	117.640000	3,539,787.60	949,408.63	0.41
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001								
		Local	19,274.000	81.703924	1,574,761.44	149.920000	2,889,558.08	1,314,796.64	0.34
		Base		81.703924	1,574,761.44	149.920000	2,889,558.08	1,314,796.64	0.34
626717102	MURPHY OIL CORP COMMON STOCK USD1.0								
		Local	73,811.000	26.739318	1,973,655.78	20.630000	1,522,720.93	-450,934.85	0.18
		Base		26.739318	1,973,655.78	20.630000	1,522,720.93	-450,934.85	0.18
626755102	MURPHY USA INC COMMON STOCK								
		Local	14,391.000	40.118824	577,349.99	117.930000	1,697,130.63	1,119,780.64	0.20
		Base		40.118824	577,349.99	117.930000	1,697,130.63	1,119,780.64	0.20
62886E108	NCR CORPORATION COMMON STOCK USD.01								
		Local	61,019.000	18.379273	1,121,484.83	29.210000	1,782,364.99	660,880.16	0.21
		Base		18.379273	1,121,484.83	29.210000	1,782,364.99	660,880.16	0.21
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0								
		Local	41,351.000	45.267901	1,871,872.97	45.310000	1,873,613.81	1,740.84	0.22
		Base		45.267901	1,871,872.97	45.310000	1,873,613.81	1,740.84	0.22
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01								
		Local	56,893.000	26.921257	1,531,631.09	41.390000	2,354,801.27	823,170.18	0.27
		Base		26.921257	1,531,631.09	41.390000	2,354,801.27	823,170.18	0.27
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01								
		Local	82,232.000	33.625423	2,765,085.79	58.910000	4,844,287.12	2,079,201.33	0.56
		Base		33.625423	2,765,085.79	58.910000	4,844,287.12	2,079,201.33	0.56
63938C108	NAVIENT CORP COMMON STOCK USD.01								
		Local	97,129.000	13.009201	1,263,570.67	13.770000	1,337,466.33	73,895.66	0.16
		Base		13.009201	1,263,570.67	13.770000	1,337,466.33	73,895.66	0.16

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640268108	NEKTAR THERAPEUTICS COMMON STOCK USD.0001								
		Local	83,868.000	16.926452	1,419,587.70	17.125000	1,436,239.50	16,651.80	0.17
		Base		16.926452	1,419,587.70	17.125000	1,436,239.50	16,651.80	0.17
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001								
		Local	32,011.000	38.227157	1,223,689.51	24.220000	775,306.42	-448,383.09	0.09
		Base		38.227157	1,223,689.51	24.220000	775,306.42	-448,383.09	0.09
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5								
		Local	43,078.000	34.755626	1,497,202.87	43.600000	1,878,200.80	380,997.93	0.22
		Base		34.755626	1,497,202.87	43.600000	1,878,200.80	380,997.93	0.22
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01								
		Local	223,800.000	15.761561	3,527,437.45	11.650000	2,607,270.00	-920,167.45	0.30
		Base		15.761561	3,527,437.45	11.650000	2,607,270.00	-920,167.45	0.30
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1								
		Local	68,851.000	13.027585	896,962.26	30.900000	2,127,495.90	1,230,533.64	0.25
		Base		13.027585	896,962.26	30.900000	2,127,495.90	1,230,533.64	0.25
651587107	NEWMARKET CORP COMMON STOCK								
		Local	3,536.000	165.211063	584,186.32	485.490000	1,716,692.64	1,132,506.32	0.20
		Base		165.211063	584,186.32	485.490000	1,716,692.64	1,132,506.32	0.20
655663102	NORDSON CORP COMMON STOCK								
		Local	24,502.000	48.941168	1,199,156.51	156.810000	3,842,158.62	2,643,002.11	0.45
		Base		48.941168	1,199,156.51	156.810000	3,842,158.62	2,643,002.11	0.45
668074305	NORTHWESTERN CORP COMMON STOCK USD.01								
		Local	24,178.000	60.072665	1,452,436.90	72.520000	1,753,388.56	300,951.66	0.20
		Base		60.072665	1,452,436.90	72.520000	1,753,388.56	300,951.66	0.20
67011P100	NOW INC COMMON STOCK USD.01								
		Local	52,148.000	30.477462	1,589,338.67	10.540000	549,639.92	-1,039,698.75	0.06
		Base		30.477462	1,589,338.67	10.540000	549,639.92	-1,039,698.75	0.06
67018T105	NU SKIN ENTERPRISES INC A COMMON STOCK USD.001								
		Local	26,606.000	55.495961	1,476,525.54	44.580000	1,186,095.48	-290,430.06	0.14
		Base		55.495961	1,476,525.54	44.580000	1,186,095.48	-290,430.06	0.14

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670704105	NUVASIVE INC COMMON STOCK USD.001								
		Local	24,919.000	67.325363	1,677,680.73	70.540000	1,757,786.26	80,105.53	0.20
		Base		67.325363	1,677,680.73	70.540000	1,757,786.26	80,105.53	0.20
670837103	OGE ENERGY CORP COMMON STOCK USD.01								
		Local	95,920.000	21.053813	2,019,481.77	43.060000	4,130,315.20	2,110,833.43	0.48
		Base		21.053813	2,019,481.77	43.060000	4,130,315.20	2,110,833.43	0.48
674215108	OASIS PETROLEUM INC COMMON STOCK USD.01								
		Local	138,306.000	12.343373	1,707,162.55	2.610000	360,978.66	-1,346,183.89	0.04
		Base		12.343373	1,707,162.55	2.610000	360,978.66	-1,346,183.89	0.04
675232102	OCEANEERING INTL INC COMMON STOCK USD.25								
		Local	47,446.000	26.919287	1,277,212.48	14.160000	671,835.36	-605,377.12	0.08
		Base		26.919287	1,277,212.48	14.160000	671,835.36	-605,377.12	0.08
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1								
		Local	30,674.000	34.490069	1,057,948.37	182.080000	5,585,121.92	4,527,173.55	0.65
		Base		34.490069	1,057,948.37	182.080000	5,585,121.92	4,527,173.55	0.65
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0								
		Local	136,596.000	15.993050	2,184,586.69	22.340000	3,051,554.64	866,967.95	0.35
		Base		15.993050	2,184,586.69	22.340000	3,051,554.64	866,967.95	0.35
680665205	OLIN CORP COMMON STOCK USD1.0								
		Local	78,719.000	18.964877	1,492,896.16	18.340000	1,443,706.46	-49,189.70	0.17
		Base		18.964877	1,492,896.16	18.340000	1,443,706.46	-49,189.70	0.17
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001								
		Local	26,186.000	72.722576	1,904,313.38	63.880000	1,672,761.68	-231,551.70	0.19
		Base		72.722576	1,904,313.38	63.880000	1,672,761.68	-231,551.70	0.19
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1								
		Local	103,699.000	29.233236	3,031,457.30	44.040000	4,566,903.96	1,535,446.66	0.53
		Base		29.233236	3,031,457.30	44.040000	4,566,903.96	1,535,446.66	0.53
68235P108	ONE GAS INC COMMON STOCK								
		Local	25,258.000	37.616590	950,119.84	92.840000	2,344,952.72	1,394,832.88	0.27
		Base		37.616590	950,119.84	92.840000	2,344,952.72	1,394,832.88	0.27

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688239201	OSHKOSH CORP COMMON STOCK USD.01								
		Local	32,752.000	36.393512	1,191,960.32	85.380000	2,796,365.76	1,604,405.44	0.33
		Base		36.393512	1,191,960.32	85.380000	2,796,365.76	1,604,405.44	0.33
690742101	OWENS CORNING COMMON STOCK USD.001								
		Local	52,095.000	60.581300	3,155,982.82	61.280000	3,192,381.60	36,398.78	0.37
		Base		60.581300	3,155,982.82	61.280000	3,192,381.60	36,398.78	0.37
690768403	OWENS ILLINOIS INC COMMON STOCK USD.01								
		Local	74,442.000	17.722797	1,319,320.42	8.500000	632,757.00	-686,563.42	0.07
		Base		17.722797	1,319,320.42	8.500000	632,757.00	-686,563.42	0.07
69318G106	PBF ENERGY INC CLASS A COMMON STOCK USD.001								
		Local	48,783.000	23.310441	1,137,153.26	32.280000	1,574,715.24	437,561.98	0.18
		Base		23.310441	1,137,153.26	32.280000	1,574,715.24	437,561.98	0.18
69349H107	PNM RESOURCES INC COMMON STOCK								
		Local	38,165.000	15.772090	601,941.83	52.150000	1,990,304.75	1,388,362.92	0.23
		Base		15.772090	601,941.83	52.150000	1,990,304.75	1,388,362.92	0.23
69354M108	PRA HEALTH SCIENCES INC COMMON STOCK USD.01								
		Local	30,095.000	94.809090	2,853,279.56	97.710000	2,940,582.45	87,302.89	0.34
		Base		94.809090	2,853,279.56	97.710000	2,940,582.45	87,302.89	0.34
69360J107	PS BUSINESS PARKS INC/CA REIT USD.01								
		Local	9,579.000	150.733565	1,443,876.82	180.550000	1,729,488.45	285,611.63	0.20
		Base		150.733565	1,443,876.82	180.550000	1,729,488.45	285,611.63	0.20
69370C100	PTC INC COMMON STOCK USD.01								
		Local	49,647.000	22.554142	1,119,745.47	66.910000	3,321,880.77	2,202,135.30	0.39
		Base		22.554142	1,119,745.47	66.910000	3,321,880.77	2,202,135.30	0.39
695263103	PACWEST BANCORP COMMON STOCK								
		Local	56,604.000	43.625083	2,469,354.21	36.990000	2,093,781.96	-375,572.25	0.24
		Base		43.625083	2,469,354.21	36.990000	2,093,781.96	-375,572.25	0.24
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01								
		Local	10,503.000	86.401300	907,472.85	58.550000	614,950.65	-292,522.20	0.07
		Base		86.401300	907,472.85	58.550000	614,950.65	-292,522.20	0.07

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
700517105	PARK HOTELS + RESORTS INC REIT USD.01								
		Local	114,847.000	24.304953	2,791,350.89	23.250000	2,670,192.75	-121,158.14	0.31
		Base		24.304953	2,791,350.89	23.250000	2,670,192.75	-121,158.14	0.31
703395103	PATTERSON COS INC COMMON STOCK USD.01								
		Local	41,227.000	22.460493	925,978.73	17.130000	706,218.51	-219,760.22	0.08
		Base		22.460493	925,978.73	17.130000	706,218.51	-219,760.22	0.08
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01								
		Local	97,136.000	17.347799	1,685,095.83	8.320000	808,171.52	-876,924.31	0.09
		Base		17.347799	1,685,095.83	8.320000	808,171.52	-876,924.31	0.09
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01								
		Local	111,798.000	32.775595	3,664,245.95	25.710000	2,874,326.58	-789,919.37	0.33
		Base		32.775595	3,664,245.95	25.710000	2,874,326.58	-789,919.37	0.33
707569109	PENN NATIONAL GAMING INC COMMON STOCK USD.01								
		Local	52,155.000	24.421279	1,273,691.81	21.315000	1,111,683.83	-162,007.98	0.13
		Base		24.421279	1,273,691.81	21.315000	1,111,683.83	-162,007.98	0.13
70975L107	PENUMBRA INC COMMON STOCK USD.001								
		Local	15,339.000	134.640767	2,065,254.73	155.970000	2,392,423.83	327,169.10	0.28
		Base		134.640767	2,065,254.73	155.970000	2,392,423.83	327,169.10	0.28
715347100	PERSPECTA INC COMMON STOCK USD.01								
		Local	66,111.000	21.020506	1,389,686.70	26.540000	1,754,585.94	364,899.24	0.20
		Base		21.020506	1,389,686.70	26.540000	1,754,585.94	364,899.24	0.20
72147K108	PILGRIM S PRIDE CORP COMMON STOCK USD.01								
		Local	25,070.000	30.765300	771,286.08	30.360000	761,125.20	-10,160.88	0.09
		Base		30.765300	771,286.08	30.360000	761,125.20	-10,160.88	0.09
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0								
		Local	34,669.000	65.251392	2,262,200.51	58.820000	2,039,230.58	-222,969.93	0.24
		Base		65.251392	2,262,200.51	58.820000	2,039,230.58	-222,969.93	0.24
727493108	PLANTRONICS INC COMMON STOCK USD.01								
		Local	15,545.000	34.835375	541,515.91	39.420000	612,783.90	71,267.99	0.07
		Base		34.835375	541,515.91	39.420000	612,783.90	71,267.99	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
731068102	POLARIS INC COMMON STOCK USD.01								
		Local	27,517.000	59.091377	1,626,017.43	98.650000	2,714,552.05	1,088,534.62	0.32
		Base		59.091377	1,626,017.43	98.650000	2,714,552.05	1,088,534.62	0.32
73179P106	POLYONE CORPORATION COMMON STOCK USD.01								
		Local	36,811.000	37.413324	1,377,221.86	32.050000	1,179,792.55	-197,429.31	0.14
		Base		37.413324	1,377,221.86	32.050000	1,179,792.55	-197,429.31	0.14
73278L105	POOL CORP COMMON STOCK USD.001								
		Local	19,120.000	82.468507	1,576,797.85	207.400000	3,965,488.00	2,388,690.15	0.46
		Base		82.468507	1,576,797.85	207.400000	3,965,488.00	2,388,690.15	0.46
737446104	POST HOLDINGS INC COMMON STOCK USD.01								
		Local	32,911.000	44.942768	1,479,111.45	102.900000	3,386,541.90	1,907,430.45	0.39
		Base		44.942768	1,479,111.45	102.900000	3,386,541.90	1,907,430.45	0.39
737630103	POTLATCHDELTIC CORP REIT USD1.0								
		Local	34,930.000	39.487767	1,379,307.69	42.470000	1,483,477.10	104,169.41	0.17
		Base		39.487767	1,379,307.69	42.470000	1,483,477.10	104,169.41	0.17
74112D101	PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01								
		Local	24,073.000	55.492502	1,335,870.99	35.460000	853,628.58	-482,242.41	0.10
		Base		55.492502	1,335,870.99	35.460000	853,628.58	-482,242.41	0.10
74164M108	PRIMERICA INC COMMON STOCK								
		Local	20,077.000	37.458738	752,059.08	126.180000	2,533,315.86	1,781,256.78	0.29
		Base		37.458738	752,059.08	126.180000	2,533,315.86	1,781,256.78	0.29
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0								
		Local	33,085.000	46.423731	1,535,929.14	69.020000	2,283,526.70	747,597.56	0.27
		Base		46.423731	1,535,929.14	69.020000	2,283,526.70	747,597.56	0.27
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01								
		Local	62,150.000	26.934364	1,673,970.75	72.430000	4,501,524.50	2,827,553.75	0.52
		Base		26.934364	1,673,970.75	72.430000	4,501,524.50	2,827,553.75	0.52
754907103	RAYONIER INC REIT								
		Local	62,075.000	23.462667	1,456,445.04	26.980000	1,674,783.50	218,338.46	0.19
		Base		23.462667	1,456,445.04	26.980000	1,674,783.50	218,338.46	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
758750103	REGAL BELOIT CORP COMMON STOCK USD.01								
		Local	20,095.000	65.389065	1,313,993.26	74.050000	1,488,034.75	174,041.49	0.17
		Base		65.389065	1,313,993.26	74.050000	1,488,034.75	174,041.49	0.17
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01								
		Local	30,054.000	51.530412	1,548,694.99	162.470000	4,882,873.38	3,334,178.39	0.57
		Base		51.530412	1,548,694.99	162.470000	4,882,873.38	3,334,178.39	0.57
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK								
		Local	31,932.000	39.983036	1,276,738.31	116.040000	3,705,389.28	2,428,650.97	0.43
		Base		39.983036	1,276,738.31	116.040000	3,705,389.28	2,428,650.97	0.43
759916109	REPLIGEN CORP COMMON STOCK USD.01								
		Local	22,206.000	78.130000	1,734,954.78	79.490000	1,765,154.94	30,200.16	0.21
		Base		78.130000	1,734,954.78	79.490000	1,765,154.94	30,200.16	0.21
76118Y104	RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	58,794.000	20.176526	1,186,258.69	9.530000	560,306.82	-625,951.87	0.07
		Base		20.176526	1,186,258.69	9.530000	560,306.82	-625,951.87	0.07
780287108	ROYAL GOLD INC COMMON STOCK USD.01								
		Local	31,394.000	76.624359	2,405,545.12	115.440000	3,624,123.36	1,218,578.24	0.42
		Base		76.624359	2,405,545.12	115.440000	3,624,123.36	1,218,578.24	0.42
783549108	RYDER SYSTEM INC COMMON STOCK USD.5								
		Local	25,556.000	70.777698	1,808,794.85	48.630000	1,242,788.28	-566,006.57	0.14
		Base		70.777698	1,808,794.85	48.630000	1,242,788.28	-566,006.57	0.14
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01								
		Local	60,801.000	26.632916	1,619,307.92	59.920000	3,643,195.92	2,023,888.00	0.42
		Base		26.632916	1,619,307.92	59.920000	3,643,195.92	2,023,888.00	0.42
78442P106	SLM CORP COMMON STOCK USD.2								
		Local	204,518.000	9.531832	1,949,431.24	8.440000	1,726,131.92	-223,299.32	0.20
		Base		9.531832	1,949,431.24	8.440000	1,726,131.92	-223,299.32	0.20
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST								
		Local	61,559.000	340.766541	20,977,247.47	356.230000	21,929,162.57	951,915.10	2.55
		Base		340.766541	20,977,247.47	356.230000	21,929,162.57	951,915.10	2.55

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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
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01								
		Local	90,829.000	25.123631	2,281,954.25	24.600000	2,234,393.40	-47,560.85	0.26
		Base		25.123631	2,281,954.25	24.600000	2,234,393.40	-47,560.85	0.26
78573M104	SABRE CORP COMMON STOCK USD.01								
		Local	131,170.000	23.595143	3,094,974.89	23.480000	3,079,871.60	-15,103.29	0.36
		Base		23.595143	3,094,974.89	23.480000	3,079,871.60	-15,103.29	0.36
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01								
		Local	57,761.000	25.608228	1,479,156.88	15.500000	895,295.50	-583,861.38	0.10
		Base		25.608228	1,479,156.88	15.500000	895,295.50	-583,861.38	0.10
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0								
		Local	9,444.000	159.181136	1,503,306.65	154.810000	1,462,025.64	-41,281.01	0.17
		Base		159.181136	1,503,306.65	154.810000	1,462,025.64	-41,281.01	0.17
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001								
		Local	23,486.000	45.496170	1,068,523.04	82.620000	1,940,413.32	871,890.28	0.23
		Base		45.496170	1,068,523.04	82.620000	1,940,413.32	871,890.28	0.23
80874P109	SCIENTIFIC GAMES CORP COMMON STOCK USD.001								
		Local	25,870.000	47.967844	1,240,928.12	23.990000	620,621.30	-620,306.82	0.07
		Base		47.967844	1,240,928.12	23.990000	620,621.30	-620,306.82	0.07
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01								
		Local	18,874.000	49.578937	935,752.86	100.390000	1,894,760.86	959,008.00	0.22
		Base		49.578937	935,752.86	100.390000	1,894,760.86	959,008.00	0.22
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0								
		Local	28,444.000	74.245075	2,111,826.90	69.120000	1,966,049.28	-145,777.62	0.23
		Base		74.245075	2,111,826.90	69.120000	1,966,049.28	-145,777.62	0.23
816850101	SEMTECH CORP COMMON STOCK USD.01								
		Local	31,859.000	53.166442	1,693,829.67	50.460000	1,607,605.14	-86,224.53	0.19
		Base		53.166442	1,693,829.67	50.460000	1,607,605.14	-86,224.53	0.19
81721M109	SENIOR HOUSING PROP TRUST REIT USD.01								
		Local	113,971.000	21.884081	2,494,150.60	9.925000	1,131,162.18	-1,362,988.42	0.13
		Base		21.884081	2,494,150.60	9.925000	1,131,162.18	-1,362,988.42	0.13

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81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1								
		20,271.000	Local	32.057173	649,830.96	62.560000	1,268,153.76	618,322.80	0.15
			Base	32.057173	649,830.96	62.560000	1,268,153.76	618,322.80	0.15
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0								
		87,344.000	Local	10.789351	942,385.10	45.480000	3,972,405.12	3,030,020.02	0.46
			Base	10.789351	942,385.10	45.480000	3,972,405.12	3,030,020.02	0.46
81761L102	SERVICE PROPERTIES TRUST REIT USD.01								
		78,748.000	Local	22.943555	1,806,759.08	25.300000	1,992,324.40	185,565.32	0.23
			Base	22.943555	1,806,759.08	25.300000	1,992,324.40	185,565.32	0.23
82669G104	SIGNATURE BANK COMMON STOCK USD.01								
		26,212.000	Local	80.829240	2,118,696.03	118.320000	3,101,403.84	982,707.81	0.36
			Base	80.829240	2,118,696.03	118.320000	3,101,403.84	982,707.81	0.36
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001								
		20,771.000	Local	47.607498	988,855.35	106.240000	2,206,711.04	1,217,855.69	0.26
			Base	47.607498	988,855.35	106.240000	2,206,711.04	1,217,855.69	0.26
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
		37,254.000	Local	17.227119	641,779.10	30.770000	1,146,305.58	504,526.48	0.13
			Base	17.227119	641,779.10	30.770000	1,146,305.58	504,526.48	0.13
83001A102	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK								
		37,566.000	Local	61.523113	2,311,177.26	42.190000	1,584,909.54	-726,267.72	0.18
			Base	61.523113	2,311,177.26	42.190000	1,584,909.54	-726,267.72	0.18
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001								
		64,083.000	Local	36.352128	2,329,553.42	37.370000	2,394,781.71	65,228.29	0.28
			Base	36.352128	2,329,553.42	37.370000	2,394,781.71	65,228.29	0.28
83417M104	SOLAREDGE TECHNOLOGIES INC COMMON STOCK USD.0001								
		22,910.000	Local	85.020000	1,947,808.20	84.960000	1,946,433.60	-1,374.60	0.23
			Base	85.020000	1,947,808.20	84.960000	1,946,433.60	-1,374.60	0.23
835495102	SONOCO PRODUCTS CO COMMON STOCK								
		47,915.000	Local	32.362658	1,550,656.78	57.700000	2,764,695.50	1,214,038.72	0.32
			Base	32.362658	1,550,656.78	57.700000	2,764,695.50	1,214,038.72	0.32

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844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0								
		Local	26,014.000	78.529175	2,042,857.96	87.300000	2,271,022.20	228,164.24	0.26
		Base		78.529175	2,042,857.96	87.300000	2,271,022.20	228,164.24	0.26
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
		Local	259,213.000	7.149619	1,853,274.11	2.050000	531,386.65	-1,321,887.46	0.06
		Base		7.149619	1,853,274.11	2.050000	531,386.65	-1,321,887.46	0.06
84857L101	SPIRE INC COMMON STOCK USD1.0								
		Local	24,328.000	77.503413	1,885,503.02	84.060000	2,045,011.68	159,508.66	0.24
		Base		77.503413	1,885,503.02	84.060000	2,045,011.68	159,508.66	0.24
84860W300	SPIRIT REALTY CAPITAL INC REIT USD.05								
		Local	43,148.000	44.290395	1,911,041.97	49.840000	2,150,496.32	239,454.35	0.25
		Base		44.290395	1,911,041.97	49.840000	2,150,496.32	239,454.35	0.25
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001								
		Local	56,589.000	21.922305	1,240,561.33	19.410000	1,098,392.49	-142,168.84	0.13
		Base		21.922305	1,240,561.33	19.410000	1,098,392.49	-142,168.84	0.13
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005								
		Local	105,272.000	14.317468	1,507,228.48	30.360000	3,196,057.92	1,688,829.44	0.37
		Base		14.317468	1,507,228.48	30.360000	3,196,057.92	1,688,829.44	0.37
858912108	STERICYCLE INC COMMON STOCK USD.01								
		Local	43,642.000	47.769007	2,084,734.99	57.600000	2,513,779.20	429,044.21	0.29
		Base		47.769007	2,084,734.99	57.600000	2,513,779.20	429,044.21	0.29
85917A100	STERLING BANCORP/DE COMMON STOCK USD.01								
		Local	98,311.000	24.464998	2,405,178.46	19.650000	1,931,811.15	-473,367.31	0.22
		Base		24.464998	2,405,178.46	19.650000	1,931,811.15	-473,367.31	0.22
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15								
		Local	33,346.000	48.992939	1,633,718.54	55.980000	1,866,709.08	232,990.54	0.22
		Base		48.992939	1,633,718.54	55.980000	1,866,709.08	232,990.54	0.22
87157D109	SYNAPTICS INC COMMON STOCK USD.001								
		Local	15,776.000	78.891833	1,244,597.55	42.110000	664,327.36	-580,270.19	0.08
		Base		78.891833	1,244,597.55	42.110000	664,327.36	-580,270.19	0.08

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87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0								
		Local	73,940.000	24.124768	1,783,785.32	33.870000	2,504,347.80	720,562.48	0.29
		Base		24.124768	1,783,785.32	33.870000	2,504,347.80	720,562.48	0.29
87162W100	SYNNEX CORP COMMON STOCK USD.001								
		Local	19,559.000	90.167831	1,763,592.60	117.740000	2,302,876.66	539,284.06	0.27
		Base		90.167831	1,763,592.60	117.740000	2,302,876.66	539,284.06	0.27
87166B102	SYNEOS HEALTH INC COMMON STOCK USD.01								
		Local	29,756.000	45.354250	1,349,561.05	50.150000	1,492,263.40	142,702.35	0.17
		Base		45.354250	1,349,561.05	50.150000	1,492,263.40	142,702.35	0.17
872307103	TCF FINANCIAL CORP COMMON STOCK USD1.0								
		Local	73,537.000	37.252800	2,739,459.17	39.590000	2,911,329.83	171,870.66	0.34
		Base		37.252800	2,739,459.17	39.590000	2,911,329.83	171,870.66	0.34
87265H109	TRI POINTE GROUP INC COMMON STOCK USD.01								
		Local	68,168.000	14.441760	984,465.88	15.740000	1,072,964.32	88,498.44	0.12
		Base		14.441760	984,465.88	15.740000	1,072,964.32	88,498.44	0.12
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01								
		Local	44,795.000	33.365856	1,494,623.54	16.120000	722,095.40	-772,528.14	0.08
		Base		33.365856	1,494,623.54	16.120000	722,095.40	-772,528.14	0.08
876664103	TAUBMAN CENTERS INC REIT USD.01								
		Local	29,333.000	57.458291	1,685,424.04	35.780000	1,049,534.74	-635,889.30	0.12
		Base		57.458291	1,685,424.04	35.780000	1,049,534.74	-635,889.30	0.12
878237106	TECH DATA CORP COMMON STOCK USD.0015								
		Local	17,047.000	46.133591	786,439.32	121.500000	2,071,210.50	1,284,771.18	0.24
		Base		46.133591	786,439.32	121.500000	2,071,210.50	1,284,771.18	0.24
87901J105	TEGNA INC COMMON STOCK USD1.0								
		Local	103,815.000	14.367073	1,491,517.69	15.030000	1,560,339.45	68,821.76	0.18
		Base		14.367073	1,491,517.69	15.030000	1,560,339.45	68,821.76	0.18
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	17,409.000	109.482839	1,905,986.74	329.600000	5,738,006.40	3,832,019.66	0.67
		Base		109.482839	1,905,986.74	329.600000	5,738,006.40	3,832,019.66	0.67

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01								
		Local	46,758.000	33.489835	1,565,917.69	26.090000	1,219,916.22	-346,001.47	0.14
		Base		33.489835	1,565,917.69	26.090000	1,219,916.22	-346,001.47	0.14
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01								
		Local	22,051.000	49.680273	1,095,499.71	90.950000	2,005,538.45	910,038.74	0.23
		Base		49.680273	1,095,499.71	90.950000	2,005,538.45	910,038.74	0.23
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05								
		Local	49,583.000	29.272891	1,451,437.73	25.340000	1,256,433.22	-195,004.51	0.15
		Base		29.272891	1,451,437.73	25.340000	1,256,433.22	-195,004.51	0.15
88076W103	TERADATA CORP COMMON STOCK USD.01								
		Local	54,656.000	30.263666	1,654,090.91	29.930000	1,635,854.08	-18,236.83	0.19
		Base		30.263666	1,654,090.91	29.930000	1,635,854.08	-18,236.83	0.19
880770102	TERADYNE INC COMMON STOCK USD.125								
		Local	81,394.000	20.783773	1,691,674.38	61.220000	4,982,940.68	3,291,266.30	0.58
		Base		20.783773	1,691,674.38	61.220000	4,982,940.68	3,291,266.30	0.58
880779103	TEREX CORP COMMON STOCK USD.01								
		Local	31,379.000	23.883918	749,453.47	27.550000	864,491.45	115,037.98	0.10
		Base		23.883918	749,453.47	27.550000	864,491.45	115,037.98	0.10
88162G103	TETRA TECH INC COMMON STOCK USD.01								
		Local	26,173.000	79.089020	2,069,996.93	87.470000	2,289,352.31	219,355.38	0.27
		Base		79.089020	2,069,996.93	87.470000	2,289,352.31	219,355.38	0.27
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01								
		Local	24,097.000	80.059517	1,929,194.19	54.060000	1,302,683.82	-626,510.37	0.15
		Base		80.059517	1,929,194.19	54.060000	1,302,683.82	-626,510.37	0.15
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001								
		Local	31,330.000	45.635968	1,429,774.89	56.500000	1,770,145.00	340,370.11	0.21
		Base		45.635968	1,429,774.89	56.500000	1,770,145.00	340,370.11	0.21
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1								
		Local	26,367.000	39.917906	1,052,515.42	63.260000	1,667,976.42	615,461.00	0.19
		Base		39.917906	1,052,515.42	63.260000	1,667,976.42	615,461.00	0.19

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887389104	TIMKEN CO COMMON STOCK								
		Local	32,780.000	26.406417	865,602.34	49.000000	1,606,220.00	740,617.66	0.19
		Base		26.406417	865,602.34	49.000000	1,606,220.00	740,617.66	0.19
889478103	TOLL BROTHERS INC COMMON STOCK USD.01								
		Local	61,866.000	28.146184	1,741,291.80	39.770000	2,460,410.82	719,119.02	0.29
		Base		28.146184	1,741,291.80	39.770000	2,460,410.82	719,119.02	0.29
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694								
		Local	8,081.000	21.047984	170,088.76	34.280000	277,016.68	106,927.92	0.03
		Base		21.047984	170,088.76	34.280000	277,016.68	106,927.92	0.03
891092108	TORO CO COMMON STOCK USD1.0								
		Local	51,069.000	36.815033	1,880,106.94	77.130000	3,938,951.97	2,058,845.03	0.46
		Base		36.815033	1,880,106.94	77.130000	3,938,951.97	2,058,845.03	0.46
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01								
		Local	26,942.000	81.092449	2,184,792.75	54.020000	1,455,406.84	-729,385.91	0.17
		Base		81.092449	2,184,792.75	54.020000	1,455,406.84	-729,385.91	0.17
89531P105	TREX COMPANY INC COMMON STOCK USD.01								
		Local	27,994.000	61.810033	1,730,310.06	87.890000	2,460,392.66	730,082.60	0.29
		Base		61.810033	1,730,310.06	87.890000	2,460,392.66	730,082.60	0.29
896239100	TRIMBLE INC COMMON STOCK								
		Local	120,604.000	20.732159	2,500,381.26	39.840000	4,804,863.36	2,304,482.10	0.56
		Base		20.732159	2,500,381.26	39.840000	4,804,863.36	2,304,482.10	0.56
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01								
		Local	48,987.000	9.889003	484,432.60	19.780000	968,962.86	484,530.26	0.11
		Base		9.889003	484,432.60	19.780000	968,962.86	484,530.26	0.11
898402102	TRUSTMARK CORP COMMON STOCK								
		Local	30,848.000	22.224287	685,574.79	34.320000	1,058,703.36	373,128.57	0.12
		Base		22.224287	685,574.79	34.320000	1,058,703.36	373,128.57	0.12
902104108	II VI INC COMMON STOCK								
		Local	41,501.000	33.321064	1,382,857.47	33.150000	1,375,758.15	-7,099.32	0.16
		Base		33.321064	1,382,857.47	33.150000	1,375,758.15	-7,099.32	0.16

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902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	18,480.000	129.931062	2,401,126.02	268.520000	4,962,249.60	2,561,123.58	0.58
		Base		129.931062	2,401,126.02	268.520000	4,962,249.60	2,561,123.58	0.58
902681105	UGI CORP COMMON STOCK								
		Local	100,042.000	25.599304	2,561,005.56	47.670000	4,769,002.14	2,207,996.58	0.55
		Base		25.599304	2,561,005.56	47.670000	4,769,002.14	2,207,996.58	0.55
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0								
		Local	20,694.000	77.531559	1,604,438.08	65.260000	1,350,490.44	-253,947.64	0.16
		Base		77.531559	1,604,438.08	65.260000	1,350,490.44	-253,947.64	0.16
904214103	UMPQUA HOLDINGS CORP COMMON STOCK								
		Local	105,510.000	18.104990	1,910,257.46	15.820000	1,669,168.20	-241,089.26	0.19
		Base		18.104990	1,910,257.46	15.820000	1,669,168.20	-241,089.26	0.19
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5								
		Local	48,783.000	40.894334	1,994,948.28	39.540000	1,928,879.82	-66,068.46	0.22
		Base		40.894334	1,994,948.28	39.540000	1,928,879.82	-66,068.46	0.22
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0								
		Local	81,762.000	29.868256	2,442,088.31	11.510000	941,080.62	-1,501,007.69	0.11
		Base		29.868256	2,442,088.31	11.510000	941,080.62	-1,501,007.69	0.11
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01								
		Local	21,022.000	64.490196	1,355,712.90	89.840000	1,888,616.48	532,903.58	0.22
		Base		64.490196	1,355,712.90	89.840000	1,888,616.48	532,903.58	0.22
91325V108	UNITI GROUP INC REIT USD.0001								
		Local	92,487.000	25.744133	2,380,997.62	6.920000	640,010.04	-1,740,987.58	0.07
		Base		25.744133	2,380,997.62	6.920000	640,010.04	-1,740,987.58	0.07
91347P105	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01								
		Local	20,302.000	94.062707	1,909,661.07	200.180000	4,064,054.36	2,154,393.29	0.47
		Base		94.062707	1,909,661.07	200.180000	4,064,054.36	2,154,393.29	0.47
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001								
		Local	33,799.000	23.744209	802,530.53	28.700000	970,031.30	167,500.77	0.11
		Base		23.744209	802,530.53	28.700000	970,031.30	167,500.77	0.11

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91704F104	URBAN EDGE PROPERTIES REIT USD.01								
		55,151.000	Local	23.259782	1,282,800.22	21.110000	1,164,237.61	-118,562.61	0.14
			Base	23.259782	1,282,800.22	21.110000	1,164,237.61	-118,562.61	0.14
919794107	VALLEY NATIONAL BANCORP COMMON STOCK								
		158,882.000	Local	10.919321	1,734,883.56	11.580000	1,839,853.56	104,970.00	0.21
			Base	10.919321	1,734,883.56	11.580000	1,839,853.56	104,970.00	0.21
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0								
		10,358.000	Local	96.210570	996,549.08	137.190000	1,421,014.02	424,464.94	0.17
			Base	96.210570	996,549.08	137.190000	1,421,014.02	424,464.94	0.17
92047W101	VALVOLINE INC COMMON STOCK USD.01								
		90,199.000	Local	11.729424	1,057,982.28	21.340000	1,924,846.66	866,864.38	0.22
			Base	11.729424	1,057,982.28	21.340000	1,924,846.66	866,864.38	0.22
92552V100	VIASAT INC COMMON STOCK USD.0001								
		27,607.000	Local	73.929437	2,040,969.96	68.840000	1,900,465.88	-140,504.08	0.22
			Base	73.929437	2,040,969.96	68.840000	1,900,465.88	-140,504.08	0.22
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1								
		63,376.000	Local	9.353658	592,797.43	20.150000	1,277,026.40	684,228.97	0.15
			Base	9.353658	592,797.43	20.150000	1,277,026.40	684,228.97	0.15
92839U206	VISTEON CORP COMMON STOCK								
		13,390.000	Local	130.456981	1,746,818.97	93.020000	1,245,537.80	-501,281.17	0.14
			Base	130.456981	1,746,818.97	93.020000	1,245,537.80	-501,281.17	0.14
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0								
		38,064.000	Local	17.402983	662,427.15	36.460000	1,387,813.44	725,386.29	0.16
			Base	17.402983	662,427.15	36.460000	1,387,813.44	725,386.29	0.16
942622200	WATSCO INC COMMON STOCK USD.5								
		15,626.000	Local	87.985987	1,374,869.03	176.300000	2,754,863.80	1,379,994.77	0.32
			Base	87.985987	1,374,869.03	176.300000	2,754,863.80	1,379,994.77	0.32
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01								
		44,161.000	Local	23.477645	1,036,796.28	44.100000	1,947,500.10	910,703.82	0.23
			Base	23.477645	1,036,796.28	44.100000	1,947,500.10	910,703.82	0.23

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948741103	WEINGARTEN REALTY INVESTORS REIT USD.03								
		57,918.000	Local	24.074212	1,394,330.21	31.730000	1,837,738.14	443,407.93	0.21
			Base	24.074212	1,394,330.21	31.730000	1,837,738.14	443,407.93	0.21
95058W100	WENDY S CO/THE COMMON STOCK USD.1								
		88,429.000	Local	6.077916	537,464.03	21.180000	1,872,926.22	1,335,462.19	0.22
			Base	6.077916	537,464.03	21.180000	1,872,926.22	1,335,462.19	0.22
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01								
		21,218.000	Local	23.457427	497,719.69	36.500000	774,457.00	276,737.31	0.09
			Base	23.457427	497,719.69	36.500000	774,457.00	276,737.31	0.09
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25								
		35,321.000	Local	63.402920	2,239,454.52	143.840000	5,080,572.64	2,841,118.12	0.59
			Base	63.402920	2,239,454.52	143.840000	5,080,572.64	2,841,118.12	0.59
96208T104	WEX INC COMMON STOCK USD.01								
		20,723.000	Local	84.474823	1,750,571.76	189.180000	3,920,377.14	2,169,805.38	0.46
			Base	84.474823	1,750,571.76	189.180000	3,920,377.14	2,169,805.38	0.46
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0								
		21,101.000	Local	43.731821	922,785.16	46.070000	972,123.07	49,337.91	0.11
			Base	43.731821	922,785.16	46.070000	972,123.07	49,337.91	0.11
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01								
		37,448.000	Local	32.929172	1,233,131.62	66.790000	2,501,151.92	1,268,020.30	0.29
			Base	32.929172	1,233,131.62	66.790000	2,501,151.92	1,268,020.30	0.29
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK								
		27,164.000	Local	72.243558	1,962,424.01	63.820000	1,733,606.48	-228,817.53	0.20
			Base	72.243558	1,962,424.01	63.820000	1,733,606.48	-228,817.53	0.20
980745103	WOODWARD INC COMMON STOCK USD.00292								
		26,953.000	Local	33.862435	912,694.21	106.660000	2,874,806.98	1,962,112.77	0.33
			Base	33.862435	912,694.21	106.660000	2,874,806.98	1,962,112.77	0.33
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01								
		31,317.000	Local	40.686592	1,274,182.01	41.770000	1,308,111.09	33,929.08	0.15
			Base	40.686592	1,274,182.01	41.770000	1,308,111.09	33,929.08	0.15

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98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01								
		22,774.000	Local	77.768380	1,771,097.09	56.040000	1,276,254.96	-494,842.13	0.15
			Base	77.768380	1,771,097.09	56.040000	1,276,254.96	-494,842.13	0.15
981811102	WORTHINGTON INDUSTRIES COMMON STOCK								
		17,742.000	Local	17.425544	309,164.01	36.810000	653,083.02	343,919.01	0.08
			Base	17.425544	309,164.01	36.810000	653,083.02	343,919.01	0.08
98212B103	WPX ENERGY INC COMMON STOCK USD.01								
		202,266.000	Local	14.479232	2,928,656.24	9.980000	2,018,614.68	-910,041.56	0.23
			Base	14.479232	2,928,656.24	9.980000	2,018,614.68	-910,041.56	0.23
98262P101	WW INTERNATIONAL INC COMMON STOCK								
		22,241.000	Local	60.782730	1,351,868.69	34.870000	775,543.67	-576,325.02	0.09
			Base	60.782730	1,351,868.69	34.870000	775,543.67	-576,325.02	0.09
98310W108	WYNDHAM DESTINATIONS INC COMMON STOCK USD.01								
		44,202.000	Local	45.161772	1,996,240.66	46.410000	2,051,414.82	55,174.16	0.24
			Base	45.161772	1,996,240.66	46.410000	2,051,414.82	55,174.16	0.24
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01								
		46,195.000	Local	59.056039	2,728,093.73	53.970000	2,493,144.15	-234,949.58	0.29
			Base	59.056039	2,728,093.73	53.970000	2,493,144.15	-234,949.58	0.29
983793100	XPO LOGISTICS INC COMMON STOCK USD.001								
		44,148.000	Local	55.195484	2,436,770.22	76.400000	3,372,907.20	936,136.98	0.39
			Base	55.195484	2,436,770.22	76.400000	3,372,907.20	936,136.98	0.39
985817105	YELP INC COMMON STOCK USD.000001								
		30,960.000	Local	34.700899	1,074,339.84	34.510000	1,068,429.60	-5,910.24	0.12
			Base	34.700899	1,074,339.84	34.510000	1,068,429.60	-5,910.24	0.12
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01								
		25,916.000	Local	44.913397	1,163,975.60	237.870000	6,164,638.92	5,000,663.32	0.72
			Base	44.913397	1,163,975.60	237.870000	6,164,638.92	5,000,663.32	0.72
G0084W101	ADIENT PLC COMMON STOCK USD.001								
		41,693.000	Local	43.208715	1,801,500.95	21.190000	883,474.67	-918,026.28	0.10
			Base	43.208715	1,801,500.95	21.190000	883,474.67	-918,026.28	0.10

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G2709G107	DELPHI TECHNOLOGIES PLC COMMON STOCK USD.01								
		Local	41,714.000	50.644239	2,112,573.77	12.210000	509,327.94	-1,603,245.83	0.06
		Base		50.644239	2,112,573.77	12.210000	509,327.94	-1,603,245.83	0.06
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1								
		Local	12,026.000	103.680086	1,246,856.72	149.760000	1,801,013.76	554,157.04	0.21
		Base		103.680086	1,246,856.72	149.760000	1,801,013.76	554,157.04	0.21
G4474Y214	JANUS HENDERSON GROUP PLC COMMON STOCK								
		Local	76,205.000	27.218219	2,074,164.41	23.130000	1,762,621.65	-311,542.76	0.20
		Base		27.218219	2,074,164.41	23.130000	1,762,621.65	-311,542.76	0.20
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0								
		Local	23,173.000	73.052273	1,692,840.33	70.730000	1,639,026.29	-53,814.04	0.19
		Base		73.052273	1,692,840.33	70.730000	1,639,026.29	-53,814.04	0.19
G6700G107	NVENT ELECTRIC PLC COMMON STOCK USD.01								
		Local	74,577.000	26.106833	1,946,969.26	23.060000	1,719,745.62	-227,223.64	0.20
		Base		26.106833	1,946,969.26	23.060000	1,719,745.62	-227,223.64	0.20
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0								
		Local	21,155.000	101.467770	2,146,550.67	187.180000	3,959,792.90	1,813,242.23	0.46
		Base		101.467770	2,146,550.67	187.180000	3,959,792.90	1,813,242.23	0.46
G8473T100	STERIS PLC COMMON STOCK USD75.0								
		Local	40,562.000	76.537514	3,104,514.63	141.570000	5,742,362.34	2,637,847.71	0.67
		Base		76.537514	3,104,514.63	141.570000	5,742,362.34	2,637,847.71	0.67
H8817H100	TRANSOCEAN LTD COMMON STOCK CHF.1								
		Local	276,032.000	8.171732	2,255,659.39	4.750000	1,311,152.00	-944,507.39	0.15
		Base		8.171732	2,255,659.39	4.750000	1,311,152.00	-944,507.39	0.15
N22717107	CORE LABORATORIES N.V. COMMON STOCK EUR.02								
		Local	21,244.000	104.739149	2,225,078.49	44.040000	935,585.76	-1,289,492.73	0.11
		Base		104.739149	2,225,078.49	44.040000	935,585.76	-1,289,492.73	0.11
US DOLLAR Total									
		Local	19,786,897.000		646,794,763.93		857,036,876.23	210,242,112.30	99.62
		Base			646,794,763.93		857,036,876.23	210,242,112.30	99.62

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
EQUITY Total								
		19,786,897.000	Base	646,794,763.93		857,036,876.23	210,242,112.30	99.62

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Holdings

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

As of: *October 31, 2019*

View Date: *November 7, 2019*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		23,064,296.780	Base	650,074,100.60		860,316,233.32	210,242,132.72	100.00

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					1.878108	31 Dec 2030		
			2,805,033.070	Local 100.055216	2,806,581.89	100.060000	2,806,716.09	134.20	0.49
				Base 100.055216	2,806,581.89	100.060000	2,806,716.09	134.20	0.49
US DOLLAR Total									
			2,805,033.070	Local	2,806,581.89		2,806,716.09	134.20	0.49
				Base	2,806,581.89		2,806,716.09	134.20	0.49
CASH EQUIVALENT Total									
			2,805,033.070	Base	2,806,581.89		2,806,716.09	134.20	0.49
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
000360206	AAON INC COMMON STOCK USD.004								
			29,541.000	Local 14.052732	415,131.75	48.660000	1,437,465.06	1,022,333.31	0.25
				Base 14.052732	415,131.75	48.660000	1,437,465.06	1,022,333.31	0.25
000361105	AAR CORP COMMON STOCK USD1.0								
			23,941.000	Local 25.487113	610,186.97	41.750000	999,536.75	389,349.78	0.17
				Base 25.487113	610,186.97	41.750000	999,536.75	389,349.78	0.17
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01								
			48,302.000	Local 25.781159	1,245,281.54	36.460000	1,761,090.92	515,809.38	0.31
				Base 25.781159	1,245,281.54	36.460000	1,761,090.92	515,809.38	0.31
001547108	AK STEEL HOLDING CORP COMMON STOCK USD.01								
			231,030.000	Local 5.860869	1,354,036.61	2.360000	545,230.80	-808,805.81	0.09
				Base 5.860869	1,354,036.61	2.360000	545,230.80	-808,805.81	0.09
00163U106	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01								
			24,685.000	Local 25.231237	622,833.09	9.705000	239,567.93	-383,265.16	0.04
				Base 25.231237	622,833.09	9.705000	239,567.93	-383,265.16	0.04

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01								
		Local	33,916.000	14.672824	497,643.49	58.760000	1,992,904.16	1,495,260.67	0.35
		Base		14.672824	497,643.49	58.760000	1,992,904.16	1,495,260.67	0.35
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	6,769.000	65.285147	441,915.16	78.110000	528,726.59	86,811.43	0.09
		Base		65.285147	441,915.16	78.110000	528,726.59	86,811.43	0.09
00215F107	ATN INTERNATIONAL INC COMMON STOCK USD.01								
		Local	7,910.000	47.957425	379,343.23	59.230000	468,509.30	89,166.07	0.08
		Base		47.957425	379,343.23	59.230000	468,509.30	89,166.07	0.08
002474104	AZZ INC COMMON STOCK USD1.0								
		Local	19,058.000	30.807532	587,129.95	38.790000	739,259.82	152,129.87	0.13
		Base		30.807532	587,129.95	38.790000	739,259.82	152,129.87	0.13
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01								
		Local	45,897.000	15.556798	714,010.37	16.190000	743,072.43	29,062.06	0.13
		Base		15.556798	714,010.37	16.190000	743,072.43	29,062.06	0.13
004239109	ACADIA REALTY TRUST REIT USD.001								
		Local	61,384.000	26.810678	1,645,746.65	27.980000	1,717,524.32	71,777.67	0.30
		Base		26.810678	1,645,746.65	27.980000	1,717,524.32	71,777.67	0.30
00484M106	ACORDA THERAPEUTICS INC COMMON STOCK USD.001								
		Local	35,007.000	23.627818	827,139.02	1.650000	57,761.55	-769,377.47	0.01
		Base		23.627818	827,139.02	1.650000	57,761.55	-769,377.47	0.01
00508X203	ACTUANT CORP A COMMON STOCK USD.2								
		Local	39,756.000	25.793965	1,025,464.86	24.770000	984,756.12	-40,708.74	0.17
		Base		25.793965	1,025,464.86	24.770000	984,756.12	-40,708.74	0.17
006739106	ADDUS HOMECARE CORP COMMON STOCK USD.001								
		Local	9,554.000	70.878546	677,173.63	84.210000	804,542.34	127,368.71	0.14
		Base		70.878546	677,173.63	84.210000	804,542.34	127,368.71	0.14
00738A106	ADTRAN INC COMMON STOCK USD.01								
		Local	34,719.000	20.334015	705,976.66	8.810000	305,874.39	-400,102.27	0.05
		Base		20.334015	705,976.66	8.810000	305,874.39	-400,102.27	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
00770F104	AEGION CORP COMMON STOCK USD.01								
		Local	22,477.000	19.986477	449,236.04	21.670000	487,076.59	37,840.55	0.08
		Base		19.986477	449,236.04	21.670000	487,076.59	37,840.55	0.08
00773T101	ADVANSIX INC COMMON STOCK USD.01								
		Local	20,278.000	17.011031	344,949.68	22.760000	461,527.28	116,577.60	0.08
		Base		17.011031	344,949.68	22.760000	461,527.28	116,577.60	0.08
007800105	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1								
		Local	52,588.000	13.355402	702,333.86	43.230000	2,273,379.24	1,571,045.38	0.40
		Base		13.355402	702,333.86	43.230000	2,273,379.24	1,571,045.38	0.40
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001								
		Local	27,844.000	18.964258	528,040.80	59.100000	1,645,580.40	1,117,539.60	0.29
		Base		18.964258	528,040.80	59.100000	1,645,580.40	1,117,539.60	0.29
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001								
		Local	15,690.000	31.449477	493,442.30	57.980000	909,706.20	416,263.90	0.16
		Base		31.449477	493,442.30	57.980000	909,706.20	416,263.90	0.16
00847J105	AGILYSYS INC COMMON STOCK USD.3								
		Local	14,804.000	12.183181	180,359.81	25.190000	372,912.76	192,552.95	0.06
		Base		12.183181	180,359.81	25.190000	372,912.76	192,552.95	0.06
008492100	AGREE REALTY CORP REIT USD.0001								
		Local	30,507.000	45.623437	1,391,834.19	78.770000	2,403,036.39	1,011,202.20	0.42
		Base		45.623437	1,391,834.19	78.770000	2,403,036.39	1,011,202.20	0.42
009728106	AKORN INC COMMON STOCK								
		Local	68,936.000	6.531124	450,229.56	4.990000	343,990.64	-106,238.92	0.06
		Base		6.531124	450,229.56	4.990000	343,990.64	-106,238.92	0.06
011311107	ALAMO GROUP INC COMMON STOCK USD.1								
		Local	7,037.000	63.604064	447,581.80	107.060000	753,381.22	305,799.42	0.13
		Base		63.604064	447,581.80	107.060000	753,381.22	305,799.42	0.13
011642105	ALARM.COM HOLDINGS INC COMMON STOCK								
		Local	26,432.000	40.574660	1,072,469.40	49.400000	1,305,740.80	233,271.40	0.23
		Base		40.574660	1,072,469.40	49.400000	1,305,740.80	233,271.40	0.23

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001								
		Local	22,317.000	32.368266	722,362.59	83.980000	1,874,181.66	1,151,819.07	0.33
		Base		32.368266	722,362.59	83.980000	1,874,181.66	1,151,819.07	0.33
01748H107	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0								
		Local	13,925.000	34.582055	481,555.12	33.260000	463,145.50	-18,409.62	0.08
		Base		34.582055	481,555.12	33.260000	463,145.50	-18,409.62	0.08
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001								
		Local	9,595.000	74.890137	718,570.86	167.330000	1,605,531.35	886,960.49	0.28
		Base		74.890137	718,570.86	167.330000	1,605,531.35	886,960.49	0.28
023139884	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	33,108.000	19.772630	654,632.23	20.500000	678,714.00	24,081.77	0.12
		Base		19.772630	654,632.23	20.500000	678,714.00	24,081.77	0.12
024013104	AMERICAN ASSETS TRUST INC REIT USD.01								
		Local	34,734.000	36.775803	1,277,370.74	48.960000	1,700,576.64	423,205.90	0.30
		Base		36.775803	1,277,370.74	48.960000	1,700,576.64	423,205.90	0.30
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01								
		Local	81,752.000	16.133976	1,318,984.84	8.360000	683,446.72	-635,538.12	0.12
		Base		16.133976	1,318,984.84	8.360000	683,446.72	-635,538.12	0.12
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0								
		Local	66,127.000	25.239914	1,669,039.80	24.680000	1,632,014.36	-37,025.44	0.28
		Base		25.239914	1,669,039.80	24.680000	1,632,014.36	-37,025.44	0.28
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01								
		Local	11,690.000	37.097098	433,665.08	21.720000	253,906.80	-179,758.28	0.04
		Base		37.097098	433,665.08	21.720000	253,906.80	-179,758.28	0.04
029899101	AMERICAN STATES WATER CO COMMON STOCK								
		Local	26,783.000	25.598282	685,598.78	95.130000	2,547,866.79	1,862,268.01	0.44
		Base		25.598282	685,598.78	95.130000	2,547,866.79	1,862,268.01	0.44
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1								
		Local	19,368.000	14.443800	279,747.51	13.980000	270,764.64	-8,982.87	0.05
		Base		14.443800	279,747.51	13.980000	270,764.64	-8,982.87	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
030506109	AMERICAN WOODMARK CORP COMMON STOCK								
		Local	11,326.000	47.560408	538,669.18	99.160000	1,123,086.16	584,416.98	0.20
		Base		47.560408	538,669.18	99.160000	1,123,086.16	584,416.98	0.20
03071H100	AMERISAFE INC COMMON STOCK USD.01								
		Local	14,024.000	30.639662	429,690.62	63.530000	890,944.72	461,254.10	0.15
		Base		30.639662	429,690.62	63.530000	890,944.72	461,254.10	0.15
03076K108	AMERIS BANCORP COMMON STOCK USD1.0								
		Local	47,486.000	33.172104	1,575,210.54	42.850000	2,034,775.10	459,564.56	0.35
		Base		33.172104	1,575,210.54	42.850000	2,034,775.10	459,564.56	0.35
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001								
		Local	25,064.000	20.302070	508,851.09	19.315000	484,111.16	-24,739.93	0.08
		Base		20.302070	508,851.09	19.315000	484,111.16	-24,739.93	0.08
034164103	ANDERSONS INC/THE COMMON STOCK								
		Local	23,695.000	30.531936	723,454.22	18.420000	436,461.90	-286,992.32	0.08
		Base		30.531936	723,454.22	18.420000	436,461.90	-286,992.32	0.08
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01								
		Local	27,236.000	16.726561	455,564.61	15.300000	416,710.80	-38,853.81	0.07
		Base		16.726561	455,564.61	15.300000	416,710.80	-38,853.81	0.07
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01								
		Local	10,023.000	37.105093	371,904.35	70.390000	705,518.97	333,614.62	0.12
		Base		37.105093	371,904.35	70.390000	705,518.97	333,614.62	0.12
035290105	ANIXTER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	21,867.000	66.511071	1,454,397.58	82.750000	1,809,494.25	355,096.67	0.31
		Base		66.511071	1,454,397.58	82.750000	1,809,494.25	355,096.67	0.31
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333								
		Local	19,280.000	21.054737	405,935.32	37.540000	723,771.20	317,835.88	0.13
		Base		21.054737	405,935.32	37.540000	723,771.20	317,835.88	0.13
03762U105	APOLLO COMMERCIAL REAL ESTAT REIT USD.01								
		Local	103,893.000	18.678378	1,940,552.73	18.300000	1,901,241.90	-39,310.83	0.33
		Base		18.678378	1,940,552.73	18.300000	1,901,241.90	-39,310.83	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
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK								
		Local	28,054.000	37.536603	1,053,051.86	59.840000	1,678,751.36	625,699.50	0.29
		Base		37.536603	1,053,051.86	59.840000	1,678,751.36	625,699.50	0.29
03823U102	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001								
		Local	13,830.000	46.598335	644,454.97	9.360000	129,448.80	-515,006.17	0.02
		Base		46.598335	644,454.97	9.360000	129,448.80	-515,006.17	0.02
03937C105	ARCBEST CORP COMMON STOCK USD.01								
		Local	18,562.000	24.410133	453,100.88	28.890000	536,256.18	83,155.30	0.09
		Base		24.410133	453,100.88	28.890000	536,256.18	83,155.30	0.09
03957W106	ARCHROCK INC COMMON STOCK USD.01								
		Local	92,984.000	11.169591	1,038,593.24	9.640000	896,365.76	-142,227.48	0.16
		Base		11.169591	1,038,593.24	9.640000	896,365.76	-142,227.48	0.16
039653100	ARCOSA INC COMMON STOCK USD.01								
		Local	35,169.000	28.105936	988,457.67	38.410000	1,350,841.29	362,383.62	0.23
		Base		28.105936	988,457.67	38.410000	1,350,841.29	362,383.62	0.23
04206A101	ARLO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	54,759.000	7.347736	402,354.68	3.410000	186,728.19	-215,626.49	0.03
		Base		7.347736	402,354.68	3.410000	186,728.19	-215,626.49	0.03
04208T108	ARMADA HOFFLER PROPERTIES IN REIT USD.01								
		Local	38,530.000	13.545566	521,910.65	18.740000	722,052.20	200,141.55	0.13
		Base		13.545566	521,910.65	18.740000	722,052.20	200,141.55	0.13
042315507	ARMOUR RESIDENTIAL REIT INC REIT USD.0001								
		Local	43,049.000	23.338912	1,004,716.83	16.730000	720,209.77	-284,507.06	0.13
		Base		23.338912	1,004,716.83	16.730000	720,209.77	-284,507.06	0.13
04280A100	ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001								
		Local	69,315.000	29.918899	2,073,828.45	40.050000	2,776,065.75	702,237.30	0.48
		Base		29.918899	2,073,828.45	40.050000	2,776,065.75	702,237.30	0.48
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01								
		Local	14,066.000	51.356890	722,386.01	103.130000	1,450,626.58	728,240.57	0.25
		Base		51.356890	722,386.01	103.130000	1,450,626.58	728,240.57	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
04545L107	ASSERTIO THERAPEUTICS INC COMMON STOCK								
		Local	47,072.000	11.476066	540,201.37	0.790100	37,191.59	-503,009.78	0.01
		Base		11.476066	540,201.37	0.790100	37,191.59	-503,009.78	0.01
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2								
		Local	16,379.000	36.799103	602,732.50	35.090000	574,739.11	-27,993.39	0.10
		Base		36.799103	602,732.50	35.090000	574,739.11	-27,993.39	0.10
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01								
		Local	18,800.000	45.173923	849,269.75	21.930000	412,284.00	-436,985.75	0.07
		Base		45.173923	849,269.75	21.930000	412,284.00	-436,985.75	0.07
05379B107	AVISTA CORP COMMON STOCK								
		Local	48,113.000	29.304456	1,409,925.27	48.030000	2,310,867.39	900,942.12	0.40
		Base		29.304456	1,409,925.27	48.030000	2,310,867.39	900,942.12	0.40
054303102	AVON PRODUCTS INC COMMON STOCK USD.25								
		Local	322,978.000	2.882524	930,991.98	4.290000	1,385,575.62	454,583.64	0.24
		Base		2.882524	930,991.98	4.290000	1,385,575.62	454,583.64	0.24
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	23,500.000	31.599726	742,593.55	19.170000	450,495.00	-292,098.55	0.08
		Base		31.599726	742,593.55	19.170000	450,495.00	-292,098.55	0.08
05465C100	AXOS FINANCIAL INC COMMON STOCK USD.01								
		Local	38,780.000	19.464645	754,838.95	29.050000	1,126,559.00	371,720.05	0.20
		Base		19.464645	754,838.95	29.050000	1,126,559.00	371,720.05	0.20
05508R106	B+G FOODS INC COMMON STOCK USD.01								
		Local	47,620.000	25.932617	1,234,911.24	15.550000	740,491.00	-494,420.24	0.13
		Base		25.932617	1,234,911.24	15.550000	740,491.00	-494,420.24	0.13
056525108	BADGER METER INC COMMON STOCK USD1.0								
		Local	21,165.000	22.735707	481,201.23	57.800000	1,223,337.00	742,135.77	0.21
		Base		22.735707	481,201.23	57.800000	1,223,337.00	742,135.77	0.21
057665200	BALCHEM CORP COMMON STOCK USD.0667								
		Local	23,521.000	46.839472	1,101,711.22	101.210000	2,380,560.41	1,278,849.19	0.41
		Base		46.839472	1,101,711.22	101.210000	2,380,560.41	1,278,849.19	0.41

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01								
		Local	32,676.000	17.517433	572,399.64	13.770000	449,948.52	-122,451.12	0.08
		Base		17.517433	572,399.64	13.770000	449,948.52	-122,451.12	0.08
06652V208	BANNER CORPORATION COMMON STOCK USD.01								
		Local	25,125.000	42.182053	1,059,824.09	53.980000	1,356,247.50	296,423.41	0.24
		Base		42.182053	1,059,824.09	53.980000	1,356,247.50	296,423.41	0.24
06777U101	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01								
		Local	27,775.000	10.703406	297,287.11	4.110000	114,155.25	-183,131.86	0.02
		Base		10.703406	297,287.11	4.110000	114,155.25	-183,131.86	0.02
067806109	BARNES GROUP INC COMMON STOCK USD.01								
		Local	34,613.000	28.961178	1,002,433.27	58.450000	2,023,129.85	1,020,696.58	0.35
		Base		28.961178	1,002,433.27	58.450000	2,023,129.85	1,020,696.58	0.35
077347300	BEL FUSE INC CL B COMMON STOCK USD.1								
		Local	7,377.000	20.703077	152,726.60	14.710000	108,515.67	-44,210.93	0.02
		Base		20.703077	152,726.60	14.710000	108,515.67	-44,210.93	0.02
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1								
		Local	27,368.000	17.806636	487,332.02	33.900000	927,775.20	440,443.18	0.16
		Base		17.806636	487,332.02	33.900000	927,775.20	440,443.18	0.16
084680107	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01								
		Local	31,899.000	39.121484	1,247,936.23	31.030000	989,825.97	-258,110.26	0.17
		Base		39.121484	1,247,936.23	31.030000	989,825.97	-258,110.26	0.17
089302103	BIG LOTS INC COMMON STOCK USD.01								
		Local	28,417.000	34.134476	969,999.41	21.670000	615,796.39	-354,203.02	0.11
		Base		34.134476	969,999.41	21.670000	615,796.39	-354,203.02	0.11
090672106	BIOTELEMETRY INC COMMON STOCK USD.001								
		Local	24,663.000	23.446333	578,256.90	39.360000	970,735.68	392,478.78	0.17
		Base		23.446333	578,256.90	39.360000	970,735.68	392,478.78	0.17
09180C106	BJ S RESTAURANTS INC COMMON STOCK								
		Local	14,872.000	46.403353	690,110.67	39.590000	588,782.48	-101,328.19	0.10
		Base		46.403353	690,110.67	39.590000	588,782.48	-101,328.19	0.10

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094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01								
		Local	63,113.000	19.238084	1,214,173.17	19.810000	1,250,268.53	36,095.36	0.22
		Base		19.238084	1,214,173.17	19.810000	1,250,268.53	36,095.36	0.22
095229100	BLUCORA INC COMMON STOCK USD.0001								
		Local	35,516.000	13.757328	488,605.27	21.630000	768,211.08	279,605.81	0.13
		Base		13.757328	488,605.27	21.630000	768,211.08	279,605.81	0.13
09739D100	BOISE CASCADE CO COMMON STOCK USD.01								
		Local	28,382.000	30.293986	859,803.91	35.770000	1,015,224.14	155,420.23	0.18
		Base		30.293986	859,803.91	35.770000	1,015,224.14	155,420.23	0.18
097793400	BONANZA CREEK ENERGY INC COMMON STOCK								
		Local	13,541.000	36.175888	489,857.70	17.820000	241,300.62	-248,557.08	0.04
		Base		36.175888	489,857.70	17.820000	241,300.62	-248,557.08	0.04
099406100	BOOT BARN HOLDINGS INC COMMON STOCK								
		Local	20,734.000	29.518370	612,033.89	35.050000	726,726.70	114,692.81	0.13
		Base		29.518370	612,033.89	35.050000	726,726.70	114,692.81	0.13
101119105	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0								
		Local	61,010.000	8.761479	534,537.86	11.250000	686,362.50	151,824.64	0.12
		Base		8.761479	534,537.86	11.250000	686,362.50	151,824.64	0.12
101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001								
		Local	27,752.000	28.140409	780,952.62	40.950000	1,136,444.40	355,491.78	0.20
		Base		28.140409	780,952.62	40.950000	1,136,444.40	355,491.78	0.20
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01								
		Local	36,006.000	31.785945	1,144,484.74	56.340000	2,028,578.04	884,093.30	0.35
		Base		31.785945	1,144,484.74	56.340000	2,028,578.04	884,093.30	0.35
109043109	BRIGGS + STRATTON COMMON STOCK USD.01								
		Local	30,624.000	18.183711	556,857.98	7.370000	225,698.88	-331,159.10	0.04
		Base		18.183711	556,857.98	7.370000	225,698.88	-331,159.10	0.04
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01								
		Local	58,026.000	10.299562	597,642.36	15.700000	911,008.20	313,365.84	0.16
		Base		10.299562	597,642.36	15.700000	911,008.20	313,365.84	0.16

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114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01								
		Local	52,495.000	12.809983	672,460.04	42.470000	2,229,462.65	1,557,002.61	0.39
		Base		12.809983	672,460.04	42.470000	2,229,462.65	1,557,002.61	0.39
118440106	BUCKLE INC/THE COMMON STOCK USD.01								
		Local	20,792.000	40.779605	847,889.55	20.920000	434,968.64	-412,920.91	0.08
		Base		40.779605	847,889.55	20.920000	434,968.64	-412,920.91	0.08
124830100	CBL + ASSOCIATES PROPERTIES REIT USD.01								
		Local	126,086.000	9.168704	1,156,045.22	1.440000	181,563.84	-974,481.38	0.03
		Base		9.168704	1,156,045.22	1.440000	181,563.84	-974,481.38	0.03
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01								
		Local	23,991.000	22.373765	536,769.00	57.640000	1,382,841.24	846,072.24	0.24
		Base		22.373765	536,769.00	57.640000	1,382,841.24	846,072.24	0.24
126501105	CTS CORP COMMON STOCK								
		Local	23,753.000	12.843738	305,077.30	26.680000	633,730.04	328,652.74	0.11
		Base		12.843738	305,077.30	26.680000	633,730.04	328,652.74	0.11
126600105	CVB FINANCIAL CORP COMMON STOCK								
		Local	96,721.000	15.228754	1,472,940.29	20.780000	2,009,862.38	536,922.09	0.35
		Base		15.228754	1,472,940.29	20.780000	2,009,862.38	536,922.09	0.35
12709P103	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001								
		Local	21,140.000	56.738946	1,199,461.32	151.120000	3,194,676.80	1,995,215.48	0.56
		Base		56.738946	1,199,461.32	151.120000	3,194,676.80	1,995,215.48	0.56
12739A100	CADENCE BANCORP COMMON STOCK								
		Local	93,607.000	17.743088	1,660,877.23	15.380000	1,439,675.66	-221,201.57	0.25
		Base		17.743088	1,660,877.23	15.380000	1,439,675.66	-221,201.57	0.25
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01								
		Local	22,007.000	24.526791	539,761.09	39.890000	877,859.23	338,098.14	0.15
		Base		24.526791	539,761.09	39.890000	877,859.23	338,098.14	0.15
128126109	CALAMP CORP COMMON STOCK USD.01								
		Local	24,468.000	15.142508	370,506.88	11.220000	274,530.96	-95,975.92	0.05
		Base		15.142508	370,506.88	11.220000	274,530.96	-95,975.92	0.05

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128246105	CALAVO GROWERS INC COMMON STOCK USD.001								
		Local	11,893.000	36.906664	438,930.96	86.730000	1,031,479.89	592,548.93	0.18
		Base		36.906664	438,930.96	86.730000	1,031,479.89	592,548.93	0.18
129500104	CALERES INC COMMON STOCK USD.01								
		Local	30,690.000	15.902092	488,035.19	21.520000	660,448.80	172,413.61	0.11
		Base		15.902092	488,035.19	21.520000	660,448.80	172,413.61	0.11
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01								
		Local	34,990.000	27.637612	967,040.04	55.970000	1,958,390.30	991,350.26	0.34
		Base		27.637612	967,040.04	55.970000	1,958,390.30	991,350.26	0.34
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01								
		Local	68,391.000	8.691008	594,386.71	20.220000	1,382,866.02	788,479.31	0.24
		Base		8.691008	594,386.71	20.220000	1,382,866.02	788,479.31	0.24
13123X102	CALLON PETROLEUM CO COMMON STOCK USD.01								
		Local	166,780.000	4.500459	750,586.53	3.800000	633,764.00	-116,822.53	0.11
		Base		4.500459	750,586.53	3.800000	633,764.00	-116,822.53	0.11
132011107	CAMBREX CORP COMMON STOCK USD.1								
		Local	24,489.000	16.271965	398,484.15	59.730000	1,462,727.97	1,064,243.82	0.25
		Base		16.271965	398,484.15	59.730000	1,462,727.97	1,064,243.82	0.25
14067E506	CAPSTEAD MORTGAGE CORP REIT USD.01								
		Local	69,839.000	11.569510	808,002.99	7.730000	539,855.47	-268,147.52	0.09
		Base		11.569510	808,002.99	7.730000	539,855.47	-268,147.52	0.09
141619106	CARDIOVASCULAR SYSTEMS INC COMMON STOCK								
		Local	25,634.000	40.418327	1,036,083.40	44.520000	1,141,225.68	105,142.28	0.20
		Base		40.418327	1,036,083.40	44.520000	1,141,225.68	105,142.28	0.20
141633107	CARE.COM INC COMMON STOCK USD.001								
		Local	20,501.000	22.388344	458,983.45	11.680000	239,451.68	-219,531.77	0.04
		Base		22.388344	458,983.45	11.680000	239,451.68	-219,531.77	0.04
141665109	CAREER EDUCATION CORP COMMON STOCK USD.01								
		Local	50,975.000	6.950227	354,287.80	14.160000	721,806.00	367,518.20	0.13
		Base		6.950227	354,287.80	14.160000	721,806.00	367,518.20	0.13

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14174T107	CARETRUST REIT INC REIT USD.01								
		76,713.000	Local	14.914666	1,144,148.74	24.240000	1,859,523.12	715,374.38	0.32
			Base	14.914666	1,144,148.74	24.240000	1,859,523.12	715,374.38	0.32
144577103	CARRIZO OIL + GAS INC COMMON STOCK USD.01								
		67,271.000	Local	27.866708	1,874,621.34	7.360000	495,114.56	-1,379,506.78	0.09
			Base	27.866708	1,874,621.34	7.360000	495,114.56	-1,379,506.78	0.09
149205106	CATO CORP CLASS A COMMON STOCK USD.033								
		15,883.000	Local	27.465770	436,238.83	17.490000	277,793.67	-158,445.16	0.05
			Base	27.465770	436,238.83	17.490000	277,793.67	-158,445.16	0.05
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01								
		6,227.000	Local	105.468264	656,750.88	191.650000	1,193,404.55	536,653.67	0.21
			Base	105.468264	656,750.88	191.650000	1,193,404.55	536,653.67	0.21
150602209	CEDAR REALTY TRUST INC REIT USD.06								
		62,462.000	Local	5.206329	325,197.74	3.340000	208,623.08	-116,574.66	0.04
			Base	5.206329	325,197.74	3.340000	208,623.08	-116,574.66	0.04
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01								
		7,501.000	Local	17.027434	127,722.78	30.020000	225,180.02	97,457.24	0.04
			Base	17.027434	127,722.78	30.020000	225,180.02	97,457.24	0.04
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01								
		30,045.000	Local	14.298596	429,601.31	28.280000	849,672.60	420,071.29	0.15
			Base	14.298596	429,601.31	28.280000	849,672.60	420,071.29	0.15
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK								
		20,764.000	Local	22.080514	458,479.79	28.920000	600,494.88	142,015.09	0.10
			Base	22.080514	458,479.79	28.920000	600,494.88	142,015.09	0.10
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01								
		36,182.000	Local	13.089130	473,590.91	5.830000	210,941.06	-262,649.85	0.04
			Base	13.089130	473,590.91	5.830000	210,941.06	-262,649.85	0.04
156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01								
		19,033.000	Local	26.516467	504,687.92	30.170000	574,225.61	69,537.69	0.10
			Base	26.516467	504,687.92	30.170000	574,225.61	69,537.69	0.10

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157210105	CEVA INC COMMON STOCK USD.001								
		Local	15,965.000	26.240920	418,936.29	27.220000	434,567.30	15,631.01	0.08
		Base		26.240920	418,936.29	27.220000	434,567.30	15,631.01	0.08
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01								
		Local	26,017.000	40.553525	1,055,081.06	58.630000	1,525,376.71	470,295.65	0.27
		Base		40.553525	1,055,081.06	58.630000	1,525,376.71	470,295.65	0.27
16208T102	CHATHAM LODGING TRUST REIT USD.01								
		Local	34,103.000	20.491754	698,830.28	18.050000	615,559.15	-83,271.13	0.11
		Base		20.491754	698,830.28	18.050000	615,559.15	-83,271.13	0.11
163086101	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01								
		Local	18,496.000	34.405458	636,363.36	33.125000	612,680.00	-23,683.36	0.11
		Base		34.405458	636,363.36	33.125000	612,680.00	-23,683.36	0.11
168615102	CHICO S FAS INC COMMON STOCK USD.01								
		Local	85,907.000	8.393826	721,088.42	3.440000	295,520.08	-425,568.34	0.05
		Base		8.393826	721,088.42	3.440000	295,520.08	-425,568.34	0.05
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1								
		Local	11,318.000	53.517941	605,716.06	81.910000	927,057.38	321,341.32	0.16
		Base		53.517941	605,716.06	81.910000	927,057.38	321,341.32	0.16
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01								
		Local	12,080.000	29.892235	361,098.20	24.370000	294,389.60	-66,708.60	0.05
		Base		29.892235	361,098.20	24.370000	294,389.60	-66,708.60	0.05
171871502	CINCINNATI BELL INC COMMON STOCK USD.01								
		Local	36,648.000	16.398359	600,967.07	5.110000	187,271.28	-413,695.79	0.03
		Base		16.398359	600,967.07	5.110000	187,271.28	-413,695.79	0.03
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01								
		Local	14,468.000	41.882367	605,954.09	38.290000	553,979.72	-51,974.37	0.10
		Base		41.882367	605,954.09	38.290000	553,979.72	-51,974.37	0.10
177835105	CITY HOLDING CO COMMON STOCK USD2.5								
		Local	11,918.000	41.103845	489,875.63	79.340000	945,574.12	455,698.49	0.16
		Base		41.103845	489,875.63	79.340000	945,574.12	455,698.49	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
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001								
		Local	12,010.000	39.485998	474,226.83	18.540000	222,665.40	-251,561.43	0.04
		Base		39.485998	474,226.83	18.540000	222,665.40	-251,561.43	0.04
185899101	CLEVELAND CLIFFS INC COMMON STOCK USD.125								
		Local	196,335.000	7.145074	1,402,828.14	7.230000	1,419,502.05	16,673.91	0.25
		Base		7.145074	1,402,828.14	7.230000	1,419,502.05	16,673.91	0.25
191098102	COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0								
		Local	3,379.000	214.324629	724,202.92	274.360000	927,062.44	202,859.52	0.16
		Base		214.324629	724,202.92	274.360000	927,062.44	202,859.52	0.16
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001								
		Local	30,287.000	37.959746	1,149,686.83	58.640000	1,776,029.68	626,342.85	0.31
		Base		37.959746	1,149,686.83	58.640000	1,776,029.68	626,342.85	0.31
192576106	COHU INC COMMON STOCK USD1.0								
		Local	29,881.000	15.404408	460,299.12	16.620000	496,622.22	36,323.10	0.09
		Base		15.404408	460,299.12	16.620000	496,622.22	36,323.10	0.09
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK								
		Local	53,000.000	27.574815	1,461,465.18	39.300000	2,082,900.00	621,434.82	0.36
		Base		27.574815	1,461,465.18	39.300000	2,082,900.00	621,434.82	0.36
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
		Local	26,805.000	15.354742	411,583.86	50.410000	1,351,240.05	939,656.19	0.24
		Base		15.354742	411,583.86	50.410000	1,351,240.05	939,656.19	0.24
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0								
		Local	37,501.000	33.803889	1,267,679.66	67.780000	2,541,817.78	1,274,138.12	0.44
		Base		33.803889	1,267,679.66	67.780000	2,541,817.78	1,274,138.12	0.44
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01								
		Local	86,021.000	10.671323	917,957.89	3.540000	304,514.34	-613,443.55	0.05
		Base		10.671323	917,957.89	3.540000	304,514.34	-613,443.55	0.05
20369C106	COMMUNITY HEALTHCARE TRUST I REIT USD.01								
		Local	13,259.000	27.848355	369,241.34	48.420000	642,000.78	272,759.44	0.11
		Base		27.848355	369,241.34	48.420000	642,000.78	272,759.44	0.11

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205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001								
		Local	9,077.000	55.017963	499,398.05	23.070000	209,406.39	-289,991.66	0.04
		Base		55.017963	499,398.05	23.070000	209,406.39	-289,991.66	0.04
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1								
		Local	17,544.000	23.796880	417,492.47	34.950000	613,162.80	195,670.33	0.11
		Base		23.796880	417,492.47	34.950000	613,162.80	195,670.33	0.11
207410101	CONMED CORP COMMON STOCK USD.01								
		Local	20,567.000	39.358983	809,496.21	110.020000	2,262,781.34	1,453,285.13	0.39
		Base		39.358983	809,496.21	110.020000	2,262,781.34	1,453,285.13	0.39
208242107	CONN S INC COMMON STOCK USD.01								
		Local	13,865.000	20.469950	283,815.85	24.190000	335,394.35	51,578.50	0.06
		Base		20.469950	283,815.85	24.190000	335,394.35	51,578.50	0.06
20854L108	CONSOL ENERGY INC COMMON STOCK USD.01								
		Local	19,832.000	24.360382	483,115.09	13.230000	262,377.36	-220,737.73	0.05
		Base		24.360382	483,115.09	13.230000	262,377.36	-220,737.73	0.05
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01								
		Local	52,270.000	21.189587	1,107,579.73	4.000000	209,080.00	-898,499.73	0.04
		Base		21.189587	1,107,579.73	4.000000	209,080.00	-898,499.73	0.04
21676P103	COOPER STANDARD HOLDING COMMON STOCK USD.001								
		Local	12,288.000	95.703099	1,175,999.68	31.860000	391,495.68	-784,504.00	0.07
		Base		95.703099	1,175,999.68	31.860000	391,495.68	-784,504.00	0.07
216831107	COOPER TIRE + RUBBER COMMON STOCK USD1.0								
		Local	36,470.000	26.419801	963,530.16	28.240000	1,029,912.80	66,382.64	0.18
		Base		26.419801	963,530.16	28.240000	1,029,912.80	66,382.64	0.18
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001								
		Local	74,370.000	20.273681	1,507,753.66	14.590000	1,085,058.30	-422,695.36	0.19
		Base		20.273681	1,507,753.66	14.590000	1,085,058.30	-422,695.36	0.19
218681104	CORE MARK HOLDING CO INC COMMON STOCK USD.01								
		Local	33,347.000	33.420923	1,114,487.51	30.520000	1,017,750.44	-96,737.07	0.18
		Base		33.420923	1,114,487.51	30.520000	1,017,750.44	-96,737.07	0.18

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221006109	CORVEL CORP COMMON STOCK USD.0001								
		Local	6,580.000	30.842553	202,944.00	79.120000	520,609.60	317,665.60	0.09
		Base		30.842553	202,944.00	79.120000	520,609.60	317,665.60	0.09
227046109	CROCS INC COMMON STOCK USD.001								
		Local	45,539.000	20.235665	921,511.94	34.990000	1,593,409.61	671,897.67	0.28
		Base		20.235665	921,511.94	34.990000	1,593,409.61	671,897.67	0.28
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001								
		Local	26,827.000	8.954391	240,219.46	10.810000	289,999.87	49,780.41	0.05
		Base		8.954391	240,219.46	10.810000	289,999.87	49,780.41	0.05
228903100	CRYOLIFE INC COMMON STOCK USD.01								
		Local	27,253.000	11.720844	319,428.15	22.450000	611,829.85	292,401.70	0.11
		Base		11.720844	319,428.15	22.450000	611,829.85	292,401.70	0.11
229669106	CUBIC CORP COMMON STOCK								
		Local	22,658.000	51.522274	1,167,391.68	73.740000	1,670,800.92	503,409.24	0.29
		Base		51.522274	1,167,391.68	73.740000	1,670,800.92	503,409.24	0.29
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0								
		Local	20,893.000	26.032848	543,904.30	23.580000	492,656.94	-51,247.36	0.09
		Base		26.032848	543,904.30	23.580000	492,656.94	-51,247.36	0.09
232109108	CUTERA INC COMMON STOCK USD.001								
		Local	10,301.000	44.103953	454,314.82	31.500000	324,481.50	-129,833.32	0.06
		Base		44.103953	454,314.82	31.500000	324,481.50	-129,833.32	0.06
23282W605	CYTOKINETICS INC COMMON STOCK USD.001								
		Local	42,724.000	15.226072	650,518.72	11.650000	497,734.60	-152,784.12	0.09
		Base		15.226072	650,518.72	11.650000	497,734.60	-152,784.12	0.09
23291C103	DMC GLOBAL INC COMMON STOCK USD.05								
		Local	10,656.000	67.200039	716,083.62	44.740000	476,749.44	-239,334.18	0.08
		Base		67.200039	716,083.62	44.740000	476,749.44	-239,334.18	0.08
23332B106	DSP GROUP INC COMMON STOCK USD.001								
		Local	16,673.000	9.041149	150,743.08	14.910000	248,594.43	97,851.35	0.04
		Base		9.041149	150,743.08	14.910000	248,594.43	97,851.35	0.04

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233377407	DXP ENTERPRISES INC COMMON STOCK USD.01								
		Local	11,664.000	57.697258	672,980.82	34.520000	402,641.28	-270,339.54	0.07
		Base		57.697258	672,980.82	34.520000	402,641.28	-270,339.54	0.07
234264109	DAKTRONICS INC COMMON STOCK								
		Local	27,137.000	10.175744	276,139.17	6.860000	186,159.82	-89,979.35	0.03
		Base		10.175744	276,139.17	6.860000	186,159.82	-89,979.35	0.03
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01								
		Local	119,746.000	17.033074	2,039,642.51	19.300000	2,311,097.80	271,455.29	0.40
		Base		17.033074	2,039,642.51	19.300000	2,311,097.80	271,455.29	0.40
238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01								
		Local	22,409.000	42.257772	946,954.41	39.780000	891,430.02	-55,524.39	0.16
		Base		42.257772	946,954.41	39.780000	891,430.02	-55,524.39	0.16
242370203	DEAN FOODS CO COMMON STOCK USD.01								
		Local	66,791.000	8.212521	548,522.49	0.980000	65,455.18	-483,067.31	0.01
		Base		8.212521	548,522.49	0.980000	65,455.18	-483,067.31	0.01
247916208	DENBURY RESOURCES INC COMMON STOCK USD.001								
		Local	341,307.000	2.268613	774,293.36	0.998100	340,658.52	-433,634.84	0.06
		Base		2.268613	774,293.36	0.998100	340,658.52	-433,634.84	0.06
250565108	DESIGNER BRANDS INC CLASS A COMMON STOCK								
		Local	40,128.000	20.802374	834,757.65	16.500000	662,112.00	-172,645.65	0.12
		Base		20.802374	834,757.65	16.500000	662,112.00	-172,645.65	0.12
25271C102	DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01								
		Local	47,130.000	10.550900	497,263.92	5.290000	249,317.70	-247,946.22	0.04
		Base		10.550900	497,263.92	5.290000	249,317.70	-247,946.22	0.04
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01								
		Local	145,510.000	10.530081	1,532,232.11	9.980000	1,452,189.80	-80,042.31	0.25
		Base		10.530081	1,532,232.11	9.980000	1,452,189.80	-80,042.31	0.25
253651103	DIEBOLD NIXDORF INC COMMON STOCK USD1.25								
		Local	55,782.000	12.350493	688,935.21	7.000000	390,474.00	-298,461.21	0.07
		Base		12.350493	688,935.21	7.000000	390,474.00	-298,461.21	0.07

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253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01								
		Local	20,459.000	11.318806	231,571.45	14.420000	295,018.78	63,447.33	0.05
		Base		11.318806	231,571.45	14.420000	295,018.78	63,447.33	0.05
253922108	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01								
		Local	22,488.000	14.690583	330,361.84	19.290000	433,793.52	103,431.68	0.08
		Base		14.690583	330,361.84	19.290000	433,793.52	103,431.68	0.08
254423106	DINE BRANDS GLOBAL INC COMMON STOCK USD.01								
		Local	12,482.000	62.203314	776,421.76	73.150000	913,058.30	136,636.54	0.16
		Base		62.203314	776,421.76	73.150000	913,058.30	136,636.54	0.16
254543101	DIODES INC COMMON STOCK USD.667								
		Local	30,031.000	25.924248	778,531.08	46.650000	1,400,946.15	622,415.07	0.24
		Base		25.924248	778,531.08	46.650000	1,400,946.15	622,415.07	0.24
25456K101	DIPLOMAT PHARMACY INC COMMON STOCK								
		Local	41,804.000	25.056604	1,047,466.28	5.440000	227,413.76	-820,052.52	0.04
		Base		25.056604	1,047,466.28	5.440000	227,413.76	-820,052.52	0.04
257867200	RR DONNELLEY + SONS CO COMMON STOCK USD1.25								
		Local	51,608.000	23.950302	1,236,027.18	4.360000	225,010.88	-1,011,016.30	0.04
		Base		23.950302	1,236,027.18	4.360000	225,010.88	-1,011,016.30	0.04
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01								
		Local	22,665.000	24.735677	560,634.12	11.300000	256,114.50	-304,519.62	0.04
		Base		24.735677	560,634.12	11.300000	256,114.50	-304,519.62	0.04
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01								
		Local	21,209.000	41.865934	887,934.59	71.950000	1,525,987.55	638,052.96	0.27
		Base		41.865934	887,934.59	71.950000	1,525,987.55	638,052.96	0.27
262037104	DRIL QUIP INC COMMON STOCK USD.01								
		Local	26,311.000	38.132045	1,003,292.23	41.020000	1,079,277.22	75,984.99	0.19
		Base		38.132045	1,003,292.23	41.020000	1,079,277.22	75,984.99	0.19
268603107	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01								
		Local	15,008.000	13.296425	199,552.74	11.620000	174,392.96	-25,159.78	0.03
		Base		13.296425	199,552.74	11.620000	174,392.96	-25,159.78	0.03

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26885G109	ERA GROUP INC COMMON STOCK USD.01								
		Local	14,366.000	19.444048	279,333.19	9.670000	138,919.22	-140,413.97	0.02
		Base		19.444048	279,333.19	9.670000	138,919.22	-140,413.97	0.02
268948106	EAGLE BANCORP INC COMMON STOCK USD.01								
		Local	25,107.000	56.275816	1,412,916.90	45.140000	1,133,329.98	-279,586.92	0.20
		Base		56.275816	1,412,916.90	45.140000	1,133,329.98	-279,586.92	0.20
269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	7,365.000	58.108045	427,965.75	62.700000	461,785.50	33,819.75	0.08
		Base		58.108045	427,965.75	62.700000	461,785.50	33,819.75	0.08
27616P103	EASTERLY GOVERNMENT PROPERTI REIT USD.01								
		Local	51,767.000	20.776093	1,075,516.00	22.320000	1,155,439.44	79,923.44	0.20
		Base		20.776093	1,075,516.00	22.320000	1,155,439.44	79,923.44	0.20
278715206	EBIX INC COMMON STOCK USD.1								
		Local	16,193.000	23.089195	373,883.33	42.630000	690,307.59	316,424.26	0.12
		Base		23.089195	373,883.33	42.630000	690,307.59	316,424.26	0.12
27875T101	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001								
		Local	19,839.000	25.108851	498,134.49	19.910000	394,994.49	-103,140.00	0.07
		Base		25.108851	498,134.49	19.910000	394,994.49	-103,140.00	0.07
28238P109	EHEALTH INC COMMON STOCK USD.001								
		Local	14,587.000	26.824526	391,289.36	69.040000	1,007,086.48	615,797.12	0.18
		Base		26.824526	391,289.36	69.040000	1,007,086.48	615,797.12	0.18
282914100	8X8 INC COMMON STOCK USD.001								
		Local	72,166.000	11.230521	810,461.79	19.320000	1,394,247.12	583,785.33	0.24
		Base		11.230521	810,461.79	19.320000	1,394,247.12	583,785.33	0.24
283677854	EL PASO ELECTRIC CO COMMON STOCK								
		Local	29,648.000	35.353486	1,048,160.15	66.710000	1,977,818.08	929,657.93	0.34
		Base		35.353486	1,048,160.15	66.710000	1,977,818.08	929,657.93	0.34
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001								
		Local	31,897.000	31.328073	999,271.55	57.160000	1,823,232.52	823,960.97	0.32
		Base		31.328073	999,271.55	57.160000	1,823,232.52	823,960.97	0.32

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292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01								
		Local	23,197.000	20.243428	469,586.79	42.340000	982,160.98	512,574.19	0.17
		Base		20.243428	469,586.79	42.340000	982,160.98	512,574.19	0.17
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	11,597.000	49.642637	575,705.66	60.880000	706,025.36	130,319.70	0.12
		Base		49.642637	575,705.66	60.880000	706,025.36	130,319.70	0.12
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	20,090.000	30.170557	606,126.49	33.190000	666,787.10	60,660.61	0.12
		Base		30.170557	606,126.49	33.190000	666,787.10	60,660.61	0.12
292562105	ENCORE WIRE CORP COMMON STOCK USD.01								
		Local	15,195.000	30.359717	461,315.90	56.200000	853,959.00	392,643.10	0.15
		Base		30.359717	461,315.90	56.200000	853,959.00	392,643.10	0.15
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01								
		Local	14,972.000	48.605723	727,724.88	69.550000	1,041,302.60	313,577.72	0.18
		Base		48.605723	727,724.88	69.550000	1,041,302.60	313,577.72	0.18
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001								
		Local	24,712.000	23.671243	584,963.76	23.490000	580,484.88	-4,478.88	0.10
		Base		23.671243	584,963.76	23.490000	580,484.88	-4,478.88	0.10
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001								
		Local	36,484.000	13.749190	501,625.43	42.250000	1,541,449.00	1,039,823.57	0.27
		Base		13.749190	501,625.43	42.250000	1,541,449.00	1,039,823.57	0.27
294268107	EPLUS INC COMMON STOCK USD.01								
		Local	9,817.000	44.244475	434,348.01	78.130000	767,002.21	332,654.20	0.13
		Base		44.244475	434,348.01	78.130000	767,002.21	332,654.20	0.13
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	18,884.000	37.319915	704,749.27	84.490000	1,595,509.16	890,759.89	0.28
		Base		37.319915	704,749.27	84.490000	1,595,509.16	890,759.89	0.28
29670E107	ESSENTIAL PROPERTIES REALTY REIT USD.01								
		Local	55,401.000	24.031352	1,331,360.92	25.660000	1,421,589.66	90,228.74	0.25
		Base		24.031352	1,331,360.92	25.660000	1,421,589.66	90,228.74	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
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01								
			17,788.000	Local	22.115641	393,393.02	19.710000	350,601.48	-42,791.54	0.06
				Base	22.115641	393,393.02	19.710000	350,601.48	-42,791.54	0.06
30040P103	EVERTEC INC COMMON STOCK USD.01								
			43,394.000	Local	20.405899	885,493.56	30.590000	1,327,422.46	441,928.90	0.23
				Base	20.405899	885,493.56	30.590000	1,327,422.46	441,928.90	0.23
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001								
			24,840.000	Local	31.365736	779,124.89	69.630000	1,729,609.20	950,484.31	0.30
				Base	31.365736	779,124.89	69.630000	1,729,609.20	950,484.31	0.30
30214U102	EXPONENT INC COMMON STOCK USD.001								
			37,737.000	Local	16.706673	630,459.73	63.530000	2,397,431.61	1,766,971.88	0.42
				Base	16.706673	630,459.73	63.530000	2,397,431.61	1,766,971.88	0.42
30219E103	EXPRESS INC COMMON STOCK								
			49,049.000	Local	17.004306	834,044.20	3.220000	157,937.78	-676,106.42	0.03
				Base	17.004306	834,044.20	3.220000	157,937.78	-676,106.42	0.03
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001								
			87,910.000	Local	14.277524	1,255,137.16	6.440000	566,140.40	-688,996.76	0.10
				Base	14.277524	1,255,137.16	6.440000	566,140.40	-688,996.76	0.10
30227H106	EXTERRAN CORP COMMON STOCK USD.01								
			21,548.000	Local	15.275168	329,149.32	12.670000	273,013.16	-56,136.16	0.05
				Base	15.275168	329,149.32	12.670000	273,013.16	-56,136.16	0.05
302301106	EZCORP INC CL A COMMON STOCK USD.01								
			38,204.000	Local	21.600900	825,240.79	5.260000	200,953.04	-624,287.75	0.03
				Base	21.600900	825,240.79	5.260000	200,953.04	-624,287.75	0.03
302941109	FTI CONSULTING INC COMMON STOCK USD.01								
			17,780.000	Local	36.468335	648,407.00	108.870000	1,935,708.60	1,287,301.60	0.34
				Base	36.468335	648,407.00	108.870000	1,935,708.60	1,287,301.60	0.34
311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001								
			12,597.000	Local	42.957476	541,135.33	47.680000	600,624.96	59,489.63	0.10
				Base	42.957476	541,135.33	47.680000	600,624.96	59,489.63	0.10

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313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0								
		Local	43,882.000	8.947056	392,614.70	32.440000	1,423,532.08	1,030,917.38	0.25
		Base		8.947056	392,614.70	32.440000	1,423,532.08	1,030,917.38	0.25
315405100	FERRO CORP COMMON STOCK USD1.0								
		Local	59,605.000	18.882055	1,125,464.88	11.130000	663,403.65	-462,061.23	0.12
		Base		18.882055	1,125,464.88	11.130000	663,403.65	-462,061.23	0.12
31660B101	FIESTA RESTAURANT GROUP COMMON STOCK USD.01								
		Local	15,585.000	23.434312	365,223.75	8.595000	133,953.08	-231,270.67	0.02
		Base		23.434312	365,223.75	8.595000	133,953.08	-231,270.67	0.02
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1								
		Local	158,117.000	6.168271	975,308.48	10.520000	1,663,390.84	688,082.36	0.29
		Base		6.168271	975,308.48	10.520000	1,663,390.84	688,082.36	0.29
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0								
		Local	71,593.000	7.419506	531,184.71	14.090000	1,008,745.37	477,560.66	0.18
		Base		7.419506	531,184.71	14.090000	1,008,745.37	477,560.66	0.18
320209109	FIRST FINANCIAL BANCORP COMMON STOCK								
		Local	71,645.000	21.373644	1,531,314.72	23.440000	1,679,358.80	148,044.08	0.29
		Base		21.373644	1,531,314.72	23.440000	1,679,358.80	148,044.08	0.29
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01								
		Local	80,296.000	15.441683	1,239,905.40	20.540000	1,649,279.84	409,374.44	0.29
		Base		15.441683	1,239,905.40	20.540000	1,649,279.84	409,374.44	0.29
337930705	FLAGSTAR BANCORP INC COMMON STOCK USD.01								
		Local	24,995.000	32.111316	802,622.34	36.340000	908,318.30	105,695.96	0.16
		Base		32.111316	802,622.34	36.340000	908,318.30	105,695.96	0.16
346375108	FORMFACTOR INC COMMON STOCK USD.001								
		Local	54,647.000	14.182391	775,025.14	21.830000	1,192,944.01	417,918.87	0.21
		Base		14.182391	775,025.14	21.830000	1,192,944.01	417,918.87	0.21
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01								
		Local	7,688.000	35.306744	271,438.25	34.480000	265,082.24	-6,356.01	0.05
		Base		35.306744	271,438.25	34.480000	265,082.24	-6,356.01	0.05

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349853101	FORWARD AIR CORP COMMON STOCK USD.01								
		20,582.000	Local	37.262455	766,935.85	69.170000	1,423,656.94	656,721.09	0.25
			Base	37.262455	766,935.85	69.170000	1,423,656.94	656,721.09	0.25
34988V106	FOSSIL GROUP INC COMMON STOCK USD.01								
		33,780.000	Local	16.979203	573,557.47	10.880000	367,526.40	-206,031.07	0.06
			Base	16.979203	573,557.47	10.880000	367,526.40	-206,031.07	0.06
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001								
		64,367.000	Local	20.107792	1,294,278.23	28.650000	1,844,114.55	549,836.32	0.32
			Base	20.107792	1,294,278.23	28.650000	1,844,114.55	549,836.32	0.32
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001								
		27,956.000	Local	28.097267	785,487.20	60.940000	1,703,638.64	918,151.44	0.30
			Base	28.097267	785,487.20	60.940000	1,703,638.64	918,151.44	0.30
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1								
		27,961.000	Local	27.701518	774,562.14	53.850000	1,505,699.85	731,137.71	0.26
			Base	27.701518	774,562.14	53.850000	1,505,699.85	731,137.71	0.26
35352P104	FRANKLIN FINANCIAL NETWORK COMMON STOCK								
		9,673.000	Local	36.776457	355,738.67	33.270000	321,820.71	-33,917.96	0.06
			Base	36.776457	355,738.67	33.270000	321,820.71	-33,917.96	0.06
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001								
		77,847.000	Local	12.369292	962,912.24	8.600000	669,484.20	-293,428.04	0.12
			Base	12.369292	962,912.24	8.600000	669,484.20	-293,428.04	0.12
35906A306	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25								
		76,587.000	Local	7.878497	603,390.42	0.910000	69,694.17	-533,696.25	0.01
			Base	7.878497	603,390.42	0.910000	69,694.17	-533,696.25	0.01
359694106	H.B. FULLER CO. COMMON STOCK USD1.0								
		37,025.000	Local	29.546402	1,093,955.52	48.800000	1,806,820.00	712,864.48	0.31
			Base	29.546402	1,093,955.52	48.800000	1,806,820.00	712,864.48	0.31
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001								
		18,758.000	Local	15.118470	283,592.26	12.330000	231,286.14	-52,306.12	0.04
			Base	15.118470	283,592.26	12.330000	231,286.14	-52,306.12	0.04

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36164Y101	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01								
		Local	39,087.000	19.270461	753,224.50	20.660000	807,537.42	54,312.92	0.14
		Base		19.270461	753,224.50	20.660000	807,537.42	54,312.92	0.14
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01								
		Local	31,233.000	37.668676	1,176,505.77	25.110000	784,260.63	-392,245.14	0.14
		Base		37.668676	1,176,505.77	25.110000	784,260.63	-392,245.14	0.14
36251C103	GMS INC COMMON STOCK USD.01								
		Local	30,276.000	20.907140	632,984.58	29.960000	907,068.96	274,084.38	0.16
		Base		20.907140	632,984.58	29.960000	907,068.96	274,084.38	0.16
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001								
		Local	65,854.000	5.260016	346,393.08	5.440000	358,245.76	11,852.68	0.06
		Base		5.260016	346,393.08	5.440000	358,245.76	11,852.68	0.06
36473H104	GANNETT CO INC COMMON STOCK USD.01								
		Local	83,235.000	12.148297	1,011,163.50	10.850000	903,099.75	-108,063.75	0.16
		Base		12.148297	1,011,163.50	10.850000	903,099.75	-108,063.75	0.16
366505105	GARRETT MOTION INC COMMON STOCK USD.001								
		Local	54,295.000	14.585640	791,927.33	9.500000	515,802.50	-276,124.83	0.09
		Base		14.585640	791,927.33	9.500000	515,802.50	-276,124.83	0.09
371532102	GENESCO INC COMMON STOCK USD1.0								
		Local	10,362.000	54.198932	561,609.33	38.850000	402,563.70	-159,045.63	0.07
		Base		54.198932	561,609.33	38.850000	402,563.70	-159,045.63	0.07
37244C101	GENOMIC HEALTH INC COMMON STOCK USD.0001								
		Local	15,729.000	73.884228	1,162,125.02	66.680000	1,048,809.72	-113,315.30	0.18
		Base		73.884228	1,162,125.02	66.680000	1,048,809.72	-113,315.30	0.18
37253A103	GENTHERM INC COMMON STOCK								
		Local	23,973.000	50.250246	1,204,649.15	41.770000	1,001,352.21	-203,296.94	0.17
		Base		50.250246	1,204,649.15	41.770000	1,001,352.21	-203,296.94	0.17
37364X109	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	9,908.000	42.952805	425,576.39	14.590000	144,557.72	-281,018.67	0.03
		Base		42.952805	425,576.39	14.590000	144,557.72	-281,018.67	0.03

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374297109	GETTY REALTY CORP REIT USD.01								
		25,077.000	Local	21.587713	541,355.08	33.540000	841,082.58	299,727.50	0.15
			Base	21.587713	541,355.08	33.540000	841,082.58	299,727.50	0.15
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01								
		23,427.000	Local	16.287633	381,570.39	53.230000	1,247,019.21	865,448.82	0.22
			Base	16.287633	381,570.39	53.230000	1,247,019.21	865,448.82	0.22
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01								
		62,263.000	Local	20.250136	1,260,834.20	42.320000	2,634,970.16	1,374,135.96	0.46
			Base	20.250136	1,260,834.20	42.320000	2,634,970.16	1,374,135.96	0.46
377316104	GLATFELTER COMMON STOCK USD.01								
		32,128.000	Local	19.243355	618,250.51	18.000000	578,304.00	-39,946.51	0.10
			Base	19.243355	618,250.51	18.000000	578,304.00	-39,946.51	0.10
379378201	GLOBAL NET LEASE INC REIT USD.01								
		61,407.000	Local	17.624745	1,082,282.69	19.480000	1,196,208.36	113,925.67	0.21
			Base	17.624745	1,082,282.69	19.480000	1,196,208.36	113,925.67	0.21
379890106	GLU MOBILE INC COMMON STOCK USD.0001								
		83,835.000	Local	5.883800	493,268.37	5.930000	497,141.55	3,873.18	0.09
			Base	5.883800	493,268.37	5.930000	497,141.55	3,873.18	0.09
38741L107	GRANITE POINT MORTGAGE TRUST REIT USD.01								
		39,869.000	Local	18.728447	746,684.45	18.600000	741,563.40	-5,121.05	0.13
			Base	18.728447	746,684.45	18.600000	741,563.40	-5,121.05	0.13
391416104	GREAT WESTERN BANCORP INC COMMON STOCK USD.01								
		41,385.000	Local	31.319104	1,296,141.11	34.870000	1,443,094.95	146,953.84	0.25
			Base	31.319104	1,296,141.11	34.870000	1,443,094.95	146,953.84	0.25
393222104	GREEN PLAINS INC COMMON STOCK USD.001								
		26,090.000	Local	22.541016	588,095.12	12.330000	321,689.70	-266,405.42	0.06
			Base	22.541016	588,095.12	12.330000	321,689.70	-266,405.42	0.06
393657101	GREENBRIER COMPANIES INC COMMON STOCK								
		23,594.000	Local	34.506329	814,142.32	29.290000	691,068.26	-123,074.06	0.12
			Base	34.506329	814,142.32	29.290000	691,068.26	-123,074.06	0.12

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395259104	GREENHILL + CO INC COMMON STOCK USD.01								
		Local	11,577.000	43.348514	501,845.75	16.200000	187,547.40	-314,298.35	0.03
		Base		43.348514	501,845.75	16.200000	187,547.40	-314,298.35	0.03
398433102	GRIFFON CORP COMMON STOCK USD.25								
		Local	30,955.000	14.096819	436,367.04	21.310000	659,651.05	223,284.01	0.11
		Base		14.096819	436,367.04	21.310000	659,651.05	223,284.01	0.11
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	12,691.000	54.505745	691,732.41	99.440000	1,261,993.04	570,260.63	0.22
		Base		54.505745	691,732.41	99.440000	1,261,993.04	570,260.63	0.22
401617105	GUESS? INC COMMON STOCK USD.01								
		Local	31,016.000	13.997408	434,143.60	16.750000	519,518.00	85,374.40	0.09
		Base		13.997408	434,143.60	16.750000	519,518.00	85,374.40	0.09
402635304	GULFPORT ENERGY CORP COMMON STOCK USD.01								
		Local	105,636.000	9.378999	990,759.95	2.785000	294,196.26	-696,563.69	0.05
		Base		9.378999	990,759.95	2.785000	294,196.26	-696,563.69	0.05
40416E103	HCI GROUP INC COMMON STOCK								
		Local	4,753.000	42.273394	200,925.44	42.050000	199,863.65	-1,061.79	0.03
		Base		42.273394	200,925.44	42.050000	199,863.65	-1,061.79	0.03
40425J101	HMS HOLDINGS CORP COMMON STOCK USD.01								
		Local	63,510.000	16.276686	1,033,732.31	32.690000	2,076,141.90	1,042,409.59	0.36
		Base		16.276686	1,033,732.31	32.690000	2,076,141.90	1,042,409.59	0.36
41043F208	HANGER INC COMMON STOCK USD.01								
		Local	27,054.000	22.607840	611,632.49	22.610000	611,690.94	58.45	0.11
		Base		22.607840	611,632.49	22.610000	611,690.94	58.45	0.11
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001								
		Local	22,492.000	12.453288	280,099.36	19.250000	432,971.00	152,871.64	0.08
		Base		12.453288	280,099.36	19.250000	432,971.00	152,871.64	0.08
413160102	HARMONIC INC COMMON STOCK USD.001								
		Local	65,131.000	6.071941	395,471.58	7.780000	506,719.18	111,247.60	0.09
		Base		6.071941	395,471.58	7.780000	506,719.18	111,247.60	0.09

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415864107	HARSCO CORP COMMON STOCK USD1.25								
		Local	58,350.000	16.166850	943,335.72	20.270000	1,182,754.50	239,418.78	0.21
		Base		16.166850	943,335.72	20.270000	1,182,754.50	239,418.78	0.21
419596101	HAVERTY FURNITURE COMMON STOCK USD1.0								
		Local	13,212.000	15.033063	198,616.83	18.140000	239,665.68	41,048.85	0.04
		Base		15.033063	198,616.83	18.140000	239,665.68	41,048.85	0.04
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01								
		Local	34,386.000	27.747737	954,133.70	28.610000	983,783.46	29,649.76	0.17
		Base		27.747737	954,133.70	28.610000	983,783.46	29,649.76	0.17
420261109	HAWKINS INC COMMON STOCK USD.05								
		Local	6,904.000	39.267587	271,103.42	42.750000	295,146.00	24,042.58	0.05
		Base		39.267587	271,103.42	42.750000	295,146.00	24,042.58	0.05
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001								
		Local	9,116.000	53.094649	484,010.82	34.460000	314,137.36	-169,873.46	0.05
		Base		53.094649	484,010.82	34.460000	314,137.36	-169,873.46	0.05
42222N103	HEALTHSTREAM INC COMMON STOCK								
		Local	18,582.000	27.213780	505,686.46	28.060000	521,410.92	15,724.46	0.09
		Base		27.213780	505,686.46	28.060000	521,410.92	15,724.46	0.09
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01								
		Local	33,971.000	18.232225	619,366.93	20.900000	709,993.90	90,626.97	0.12
		Base		18.232225	619,366.93	20.900000	709,993.90	90,626.97	0.12
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01								
		Local	13,928.000	21.998237	306,391.44	28.460000	396,390.88	89,999.44	0.07
		Base		21.998237	306,391.44	28.460000	396,390.88	89,999.44	0.07
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK								
		Local	102,723.000	6.367413	654,079.72	8.590000	882,390.57	228,310.85	0.15
		Base		6.367413	654,079.72	8.590000	882,390.57	228,310.85	0.15
42722X106	HERITAGE FINANCIAL CORP COMMON STOCK								
		Local	26,817.000	33.722374	904,332.90	27.530000	738,272.01	-166,060.89	0.13
		Base		33.722374	904,332.90	27.530000	738,272.01	-166,060.89	0.13

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
427825500	HERSHA HOSPITALITY TRUST REIT USD.01								
		Local	26,563.000	19.349589	513,983.13	13.800000	366,569.40	-147,413.73	0.06
		Base		19.349589	513,983.13	13.800000	366,569.40	-147,413.73	0.06
42805E306	HESKA CORP COMMON STOCK USD.001								
		Local	5,105.000	103.435540	528,038.43	81.020000	413,607.10	-114,431.33	0.07
		Base		103.435540	528,038.43	81.020000	413,607.10	-114,431.33	0.07
428567101	HIBBETT SPORTS INC COMMON STOCK USD.01								
		Local	12,996.000	40.025523	520,171.70	23.860000	310,084.56	-210,087.14	0.05
		Base		40.025523	520,171.70	23.860000	310,084.56	-210,087.14	0.05
43114K108	HIGHPOINT RESOURCES CORP COMMON STOCK USD.001								
		Local	150,993.000	8.724640	1,317,359.55	1.060000	160,052.58	-1,157,306.97	0.03
		Base		8.724640	1,317,359.55	1.060000	160,052.58	-1,157,306.97	0.03
431571108	HILLENBRAND INC COMMON STOCK								
		Local	45,580.000	24.461916	1,114,974.14	30.790000	1,403,408.20	288,434.06	0.24
		Base		24.461916	1,114,974.14	30.790000	1,403,408.20	288,434.06	0.24
43785V102	HOMESTREET INC COMMON STOCK								
		Local	17,733.000	31.160629	552,571.43	30.010000	532,167.33	-20,404.10	0.09
		Base		31.160629	552,571.43	30.010000	532,167.33	-20,404.10	0.09
43940T109	HOPE BANCORP INC COMMON STOCK USD.001								
		Local	92,014.000	10.168947	935,685.49	14.270000	1,313,039.78	377,354.29	0.23
		Base		10.168947	935,685.49	14.270000	1,313,039.78	377,354.29	0.23
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001								
		Local	29,944.000	20.980322	628,234.75	43.560000	1,304,360.64	676,125.89	0.23
		Base		20.980322	628,234.75	43.560000	1,304,360.64	676,125.89	0.23
443320106	HUB GROUP INC CL A COMMON STOCK USD.01								
		Local	24,289.000	36.303636	881,779.01	45.800000	1,112,436.20	230,657.19	0.19
		Base		36.303636	881,779.01	45.800000	1,112,436.20	230,657.19	0.19
45031U101	ISTAR INC REIT USD.001								
		Local	42,925.000	10.802173	463,683.29	13.010000	558,454.25	94,770.96	0.10
		Base		10.802173	463,683.29	13.010000	558,454.25	94,770.96	0.10

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45378A106	INDEPENDENCE REALTY TRUST IN REIT USD.01								
		Local	65,599.000	10.016834	657,094.32	15.400000	1,010,224.60	353,130.28	0.18
		Base		10.016834	657,094.32	15.400000	1,010,224.60	353,130.28	0.18
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01								
		Local	24,979.000	44.180513	1,103,585.04	82.080000	2,050,276.32	946,691.28	0.36
		Base		44.180513	1,103,585.04	82.080000	2,050,276.32	946,691.28	0.36
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01								
		Local	26,007.000	21.172341	550,629.07	61.380000	1,596,309.66	1,045,680.59	0.28
		Base		21.172341	550,629.07	61.380000	1,596,309.66	1,045,680.59	0.28
45768S105	INNOSPEC INC COMMON STOCK USD.01								
		Local	17,830.000	49.619805	884,721.12	91.360000	1,628,948.80	744,227.68	0.28
		Base		49.619805	884,721.12	91.360000	1,628,948.80	744,227.68	0.28
45774N108	INNOPHOS HOLDINGS INC COMMON STOCK USD.001								
		Local	14,312.000	48.909433	699,991.81	32.620000	466,857.44	-233,134.37	0.08
		Base		48.909433	699,991.81	32.620000	466,857.44	-233,134.37	0.08
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK								
		Local	13,300.000	39.172780	520,997.98	19.070000	253,631.00	-267,366.98	0.04
		Base		39.172780	520,997.98	19.070000	253,631.00	-267,366.98	0.04
45780L104	INOGEN INC COMMON STOCK USD.001								
		Local	13,232.000	50.254498	664,967.52	54.435000	720,283.92	55,316.40	0.13
		Base		50.254498	664,967.52	54.435000	720,283.92	55,316.40	0.13
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	15,488.000	28.782772	445,787.57	65.220000	1,010,127.36	564,339.79	0.18
		Base		28.782772	445,787.57	65.220000	1,010,127.36	564,339.79	0.18
45781M101	INNOVIVA INC COMMON STOCK								
		Local	48,585.000	10.759215	522,736.46	11.620000	564,557.70	41,821.24	0.10
		Base		10.759215	522,736.46	11.620000	564,557.70	41,821.24	0.10
45781V101	INNOVATIVE INDUSTRIAL PROPER REIT USD.001								
		Local	8,216.000	80.121678	658,279.71	76.000000	624,416.00	-33,863.71	0.11
		Base		80.121678	658,279.71	76.000000	624,416.00	-33,863.71	0.11

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45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001								
		Local	23,735.000	34.810825	826,234.93	77.440000	1,838,038.40	1,011,803.47	0.32
		Base		34.810825	826,234.93	77.440000	1,838,038.40	1,011,803.47	0.32
458334109	INTER PARFUMS INC COMMON STOCK USD.001								
		Local	12,805.000	24.748023	316,898.43	77.430000	991,491.15	674,592.72	0.17
		Base		24.748023	316,898.43	77.430000	991,491.15	674,592.72	0.17
458665304	INTERFACE INC COMMON STOCK USD.1								
		Local	42,487.000	16.258037	690,755.21	16.630000	706,558.81	15,803.60	0.12
		Base		16.258037	690,755.21	16.630000	706,558.81	15,803.60	0.12
46116V105	INTL FCSTONE INC COMMON STOCK USD.01								
		Local	11,840.000	30.722363	363,752.78	40.000000	473,600.00	109,847.22	0.08
		Base		30.722363	363,752.78	40.000000	473,600.00	109,847.22	0.08
461203101	INVACARE CORP COMMON STOCK USD.25								
		Local	24,475.000	21.813817	533,893.18	7.720000	188,947.00	-344,946.18	0.03
		Base		21.813817	533,893.18	7.720000	188,947.00	-344,946.18	0.03
46131B100	INVESCO MORTGAGE CAPITAL REIT USD.01								
		Local	103,863.000	17.149068	1,781,153.67	15.740000	1,634,803.62	-146,350.05	0.28
		Base		17.149068	1,781,153.67	15.740000	1,634,803.62	-146,350.05	0.28
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001								
		Local	70,363.000	11.532294	811,446.83	24.470000	1,721,782.61	910,335.78	0.30
		Base		11.532294	811,446.83	24.470000	1,721,782.61	910,335.78	0.30
462726100	IROBOT CORP COMMON STOCK USD.01								
		Local	20,442.000	33.154763	677,749.66	48.060000	982,442.52	304,692.86	0.17
		Base		33.154763	677,749.66	48.060000	982,442.52	304,692.86	0.17
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E								
		Local	367,203.000	79.812918	29,307,543.04	79.420000	29,163,262.26	-144,280.78	5.07
		Base		79.812918	29,307,543.04	79.420000	29,163,262.26	-144,280.78	5.07
465741106	ITRON INC COMMON STOCK								
		Local	25,525.000	38.041218	971,002.08	76.260000	1,946,536.50	975,534.42	0.34
		Base		38.041218	971,002.08	76.260000	1,946,536.50	975,534.42	0.34

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466032109	J + J SNACK FOODS CORP COMMON STOCK								
		10,819.000	Local	71.151474	769,787.80	190.760000	2,063,832.44	1,294,044.64	0.36
			Base	71.151474	769,787.80	190.760000	2,063,832.44	1,294,044.64	0.36
47009K107	JAGGED PEAK ENERGY INC COMMON STOCK USD.01								
		43,494.000	Local	7.214346	313,780.77	7.090000	308,372.46	-5,408.31	0.05
			Base	7.214346	313,780.77	7.090000	308,372.46	-5,408.31	0.05
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01								
		23,038.000	Local	31.259460	720,155.43	102.770000	2,367,615.26	1,647,459.83	0.41
			Base	31.259460	720,155.43	102.770000	2,367,615.26	1,647,459.83	0.41
48251K100	KKR REAL ESTATE FINANCE TRUS REIT USD.01								
		17,488.000	Local	20.025700	350,209.44	20.025699	350,209.44	0.00	0.06
			Base	20.025700	350,209.44	20.025699	350,209.44	0.00	0.06
48253L106	KLX ENERGY SERVICES HOLDING COMMON STOCK USD.01								
		15,252.000	Local	27.341553	417,013.37	7.940000	121,100.88	-295,912.49	0.02
			Base	27.341553	417,013.37	7.940000	121,100.88	-295,912.49	0.02
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01								
		11,632.000	Local	61.241873	712,365.47	107.080000	1,245,554.56	533,189.09	0.22
			Base	61.241873	712,365.47	107.080000	1,245,554.56	533,189.09	0.22
483548103	KAMAN CORP COMMON STOCK USD1.0								
		20,260.000	Local	37.072697	751,092.85	58.670000	1,188,654.20	437,561.35	0.21
			Base	37.072697	751,092.85	58.670000	1,188,654.20	437,561.35	0.21
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0								
		24,116.000	Local	17.759074	428,277.84	24.010000	579,025.16	150,747.32	0.10
			Base	17.759074	428,277.84	24.010000	579,025.16	150,747.32	0.10
488360207	KEMET CORP COMMON STOCK USD.01								
		42,175.000	Local	24.834337	1,047,388.18	21.740000	916,884.50	-130,503.68	0.16
			Base	24.834337	1,047,388.18	21.740000	916,884.50	-130,503.68	0.16
49803T300	KITE REALTY GROUP TRUST REIT USD.01								
		61,079.000	Local	23.873273	1,458,155.64	17.820000	1,088,427.78	-369,727.86	0.19
			Base	23.873273	1,458,155.64	17.820000	1,088,427.78	-369,727.86	0.19

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49926D109	KNOWLES CORP COMMON STOCK USD.01								
		Local	62,221.000	13.744007	855,165.88	21.580000	1,342,729.18	487,563.30	0.23
		Base		13.744007	855,165.88	21.580000	1,342,729.18	487,563.30	0.23
50050N103	KONTOOR BRANDS INC COMMON STOCK								
		Local	33,900.000	37.287803	1,264,056.52	38.000000	1,288,200.00	24,143.48	0.22
		Base		37.287803	1,264,056.52	38.000000	1,288,200.00	24,143.48	0.22
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01								
		Local	15,044.000	34.507615	519,132.56	32.100000	482,912.40	-36,220.16	0.08
		Base		34.507615	519,132.56	32.100000	482,912.40	-36,220.16	0.08
500643200	KORN FERRY COMMON STOCK USD.01								
		Local	40,697.000	21.050792	856,704.07	36.690000	1,493,172.93	636,468.86	0.26
		Base		21.050792	856,704.07	36.690000	1,493,172.93	636,468.86	0.26
50077C106	KRATON CORP COMMON STOCK USD.01								
		Local	23,060.000	28.654614	660,775.40	22.420000	517,005.20	-143,770.20	0.09
		Base		28.654614	660,775.40	22.420000	517,005.20	-143,770.20	0.09
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK								
		Local	46,087.000	11.348933	523,038.28	23.745000	1,094,335.82	571,297.54	0.19
		Base		11.348933	523,038.28	23.745000	1,094,335.82	571,297.54	0.19
50187A107	LHC GROUP INC COMMON STOCK USD.01								
		Local	21,554.000	39.434614	849,973.66	110.970000	2,391,847.38	1,541,873.72	0.42
		Base		39.434614	849,973.66	110.970000	2,391,847.38	1,541,873.72	0.42
50187T106	LGI HOMES INC COMMON STOCK USD.01								
		Local	14,508.000	41.788600	606,269.01	78.480000	1,138,587.84	532,318.83	0.20
		Base		41.788600	606,269.01	78.480000	1,138,587.84	532,318.83	0.20
50189K103	LCI INDUSTRIES COMMON STOCK USD.01								
		Local	18,190.000	38.730937	704,515.74	97.120000	1,766,612.80	1,062,097.06	0.31
		Base		38.730937	704,515.74	97.120000	1,766,612.80	1,062,097.06	0.31
502160104	LSB INDUSTRIES INC COMMON STOCK USD.1								
		Local	15,900.000	31.211275	496,259.28	4.230000	67,257.00	-429,002.28	0.01
		Base		31.211275	496,259.28	4.230000	67,257.00	-429,002.28	0.01

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502175102	LTC PROPERTIES INC REIT USD.01								
		Local	28,882.000	35.688560	1,030,757.00	51.850000	1,497,531.70	466,774.70	0.26
		Base		35.688560	1,030,757.00	51.850000	1,497,531.70	466,774.70	0.26
505336107	LA Z BOY INC COMMON STOCK USD1.0								
		Local	33,895.000	14.855420	503,524.45	35.510000	1,203,611.45	700,087.00	0.21
		Base		14.855420	503,524.45	35.510000	1,203,611.45	700,087.00	0.21
516012101	LANNETT CO INC COMMON STOCK USD.001								
		Local	24,397.000	33.873885	826,421.18	11.890000	290,080.33	-536,340.85	0.05
		Base		33.873885	826,421.18	11.890000	290,080.33	-536,340.85	0.05
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01								
		Local	28,419.000	16.682205	474,091.58	20.850000	592,536.15	118,444.57	0.10
		Base		16.682205	474,091.58	20.850000	592,536.15	118,444.57	0.10
516806106	LAREDO PETROLEUM INC COMMON STOCK USD.01								
		Local	131,793.000	5.797455	764,063.96	2.360000	311,031.48	-453,032.48	0.05
		Base		5.797455	764,063.96	2.360000	311,031.48	-453,032.48	0.05
52471Y106	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	35,496.000	23.230043	824,573.61	42.540000	1,509,999.84	685,426.23	0.26
		Base		23.230043	824,573.61	42.540000	1,509,999.84	685,426.23	0.26
525558201	LEMAITRE VASCULAR INC COMMON STOCK USD.01								
		Local	11,829.000	31.791249	376,058.68	34.600000	409,283.40	33,224.72	0.07
		Base		31.791249	376,058.68	34.600000	409,283.40	33,224.72	0.07
529043101	LEXINGTON REALTY TRUST REIT USD.0001								
		Local	180,082.000	9.736719	1,753,407.90	10.880000	1,959,292.16	205,884.26	0.34
		Base		9.736719	1,753,407.90	10.880000	1,959,292.16	205,884.26	0.34
535555106	LINDSAY CORP COMMON STOCK USD1.0								
		Local	7,840.000	71.028950	556,866.97	94.410000	740,174.40	183,307.43	0.13
		Base		71.028950	556,866.97	94.410000	740,174.40	183,307.43	0.13
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001								
		Local	19,567.000	22.726006	444,679.76	6.490000	126,989.83	-317,689.93	0.02
		Base		22.726006	444,679.76	6.490000	126,989.83	-317,689.93	0.02

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536797103	LITHIA MOTORS INC CL A COMMON STOCK								
		Local	16,271.000	45.603983	742,022.40	157.480000	2,562,357.08	1,820,334.68	0.45
		Base		45.603983	742,022.40	157.480000	2,562,357.08	1,820,334.68	0.45
538146101	LIVEPERSON INC COMMON STOCK USD.001								
		Local	44,294.000	13.682590	606,056.62	41.050000	1,818,268.70	1,212,212.08	0.32
		Base		13.682590	606,056.62	41.050000	1,818,268.70	1,212,212.08	0.32
53814L108	LIVENT CORP COMMON STOCK USD.001								
		Local	106,104.000	12.029526	1,276,380.81	6.860000	727,873.44	-548,507.37	0.13
		Base		12.029526	1,276,380.81	6.860000	727,873.44	-548,507.37	0.13
55003T107	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001								
		Local	20,861.000	27.082091	564,959.51	9.230000	192,547.03	-372,412.48	0.03
		Base		27.082091	564,959.51	9.230000	192,547.03	-372,412.48	0.03
55027E102	LUMINEX CORP COMMON STOCK USD.001								
		Local	30,450.000	22.097039	672,854.85	20.495000	624,072.75	-48,782.10	0.11
		Base		22.097039	672,854.85	20.495000	624,072.75	-48,782.10	0.11
550819106	LYDALL INC COMMON STOCK USD.1								
		Local	12,745.000	15.750518	200,740.35	19.570000	249,419.65	48,679.30	0.04
		Base		15.750518	200,740.35	19.570000	249,419.65	48,679.30	0.04
552074700	WILLIAM LYON HOMES CL A COMMON STOCK USD.01								
		Local	23,998.000	19.502518	468,021.42	19.350000	464,361.30	-3,660.12	0.08
		Base		19.502518	468,021.42	19.350000	464,361.30	-3,660.12	0.08
552676108	MDC HOLDINGS INC COMMON STOCK USD.01								
		Local	36,016.000	20.737348	746,876.32	38.710000	1,394,179.36	647,303.04	0.24
		Base		20.737348	746,876.32	38.710000	1,394,179.36	647,303.04	0.24
55303J106	MGP INGREDIENTS INC COMMON STOCK								
		Local	9,652.000	86.566921	835,543.92	42.890000	413,974.28	-421,569.64	0.07
		Base		86.566921	835,543.92	42.890000	413,974.28	-421,569.64	0.07
55305B101	M/I HOMES INC COMMON STOCK USD.01								
		Local	20,068.000	19.080595	382,909.39	44.180000	886,604.24	503,694.85	0.15
		Base		19.080595	382,909.39	44.180000	886,604.24	503,694.85	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
553777103	MTS SYSTEMS CORP COMMON STOCK USD.25								
		Local	13,069.000	46.486662	607,534.18	56.480000	738,137.12	130,602.94	0.13
		Base		46.486662	607,534.18	56.480000	738,137.12	130,602.94	0.13
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01								
		Local	12,110.000	30.637373	371,018.59	34.410000	416,705.10	45,686.51	0.07
		Base		30.637373	371,018.59	34.410000	416,705.10	45,686.51	0.07
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001								
		Local	56,745.000	18.631055	1,057,219.23	41.180000	2,336,759.10	1,279,539.87	0.41
		Base		18.631055	1,057,219.23	41.180000	2,336,759.10	1,279,539.87	0.41
559079207	MAGELLAN HEALTH INC COMMON STOCK USD.01								
		Local	15,782.000	54.830910	865,341.42	64.900000	1,024,251.80	158,910.38	0.18
		Base		54.830910	865,341.42	64.900000	1,024,251.80	158,910.38	0.18
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01								
		Local	19,485.000	32.020096	623,911.58	79.180000	1,542,822.30	918,910.72	0.27
		Base		32.020096	623,911.58	79.180000	1,542,822.30	918,910.72	0.27
566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001								
		Local	17,038.000	36.234016	617,355.17	35.720000	608,597.36	-8,757.81	0.11
		Base		36.234016	617,355.17	35.720000	608,597.36	-8,757.81	0.11
566330106	MARCUS CORPORATION COMMON STOCK USD1.0								
		Local	16,724.000	17.427686	291,460.62	36.100000	603,736.40	312,275.78	0.11
		Base		17.427686	291,460.62	36.100000	603,736.40	312,275.78	0.11
567908108	MARINEMAX INC COMMON STOCK USD.001								
		Local	15,749.000	11.819035	186,137.98	15.450000	243,322.05	57,184.07	0.04
		Base		11.819035	186,137.98	15.450000	243,322.05	57,184.07	0.04
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01								
		Local	28,195.000	13.430734	378,679.54	21.660000	610,703.70	232,024.16	0.11
		Base		13.430734	378,679.54	21.660000	610,703.70	232,024.16	0.11
576690101	MATERION CORP COMMON STOCK								
		Local	14,842.000	34.453471	511,358.41	56.840000	843,619.28	332,260.87	0.15
		Base		34.453471	511,358.41	56.840000	843,619.28	332,260.87	0.15

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576853105	MATRIX SERVICE CO COMMON STOCK USD.01								
		Local	19,732.000	15.296526	301,831.05	18.760000	370,172.32	68,341.27	0.06
		Base		15.296526	301,831.05	18.760000	370,172.32	68,341.27	0.06
57686G105	MATSON INC COMMON STOCK								
		Local	31,166.000	26.765170	834,163.30	38.180000	1,189,917.88	355,754.58	0.21
		Base		26.765170	834,163.30	38.180000	1,189,917.88	355,754.58	0.21
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0								
		Local	22,890.000	42.783218	979,307.86	36.980000	846,472.20	-132,835.66	0.15
		Base		42.783218	979,307.86	36.980000	846,472.20	-132,835.66	0.15
57776J100	MAXLINEAR INC COMMON STOCK								
		Local	47,085.000	29.763395	1,401,409.44	18.960000	892,731.60	-508,677.84	0.16
		Base		29.763395	1,401,409.44	18.960000	892,731.60	-508,677.84	0.16
580037703	MCDERMOTT INTL INC COMMON STOCK USD1.0								
		Local	132,869.000	2.133914	283,531.06	1.630000	216,576.47	-66,954.59	0.04
		Base		2.133914	283,531.06	1.630000	216,576.47	-66,954.59	0.04
584688105	MEDICINES COMPANY COMMON STOCK USD.001								
		Local	53,669.000	26.280922	1,410,470.81	52.490000	2,817,085.81	1,406,615.00	0.49
		Base		26.280922	1,410,470.81	52.490000	2,817,085.81	1,406,615.00	0.49
58470H101	MEDIFAST INC COMMON STOCK USD.001								
		Local	8,599.000	48.210848	414,565.08	110.940000	953,973.06	539,407.98	0.17
		Base		48.210848	414,565.08	110.940000	953,973.06	539,407.98	0.17
58506Q109	MEDPACE HOLDINGS INC COMMON STOCK USD.01								
		Local	19,731.000	54.564085	1,076,603.96	73.630000	1,452,793.53	376,189.57	0.25
		Base		54.564085	1,076,603.96	73.630000	1,452,793.53	376,189.57	0.25
588056101	MERCER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	29,098.000	14.137193	411,364.04	12.200000	354,995.60	-56,368.44	0.06
		Base		14.137193	411,364.04	12.200000	354,995.60	-56,368.44	0.06
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK								
		Local	31,077.000	19.742926	613,550.91	9.790000	304,243.83	-309,307.08	0.05
		Base		19.742926	613,550.91	9.790000	304,243.83	-309,307.08	0.05

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589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK								
		Local	40,117.000	21.161391	848,931.51	20.655000	828,616.64	-20,314.87	0.14
		Base		21.161391	848,931.51	20.655000	828,616.64	-20,314.87	0.14
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01								
		Local	26,151.000	32.279932	844,152.50	72.090000	1,885,225.59	1,041,073.09	0.33
		Base		32.279932	844,152.50	72.090000	1,885,225.59	1,041,073.09	0.33
59064R109	MESA LABORATORIES INC COMMON STOCK								
		Local	2,921.000	237.435680	693,549.62	227.750000	665,257.75	-28,291.87	0.12
		Base		237.435680	693,549.62	227.750000	665,257.75	-28,291.87	0.12
59100U108	META FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	25,338.000	26.200584	663,870.39	31.660000	802,201.08	138,330.69	0.14
		Base		26.200584	663,870.39	31.660000	802,201.08	138,330.69	0.14
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5								
		Local	26,959.000	17.821395	480,446.98	34.400000	927,389.60	446,942.62	0.16
		Base		17.821395	480,446.98	34.400000	927,389.60	446,942.62	0.16
59408Q106	MICHAELS COS INC/THE COMMON STOCK USD.06775								
		Local	58,753.000	9.500552	558,185.93	8.730000	512,913.69	-45,272.24	0.09
		Base		9.500552	558,185.93	8.730000	512,913.69	-45,272.24	0.09
594972408	MICROSTRATEGY INC CL A COMMON STOCK USD.001								
		Local	5,974.000	139.906535	835,801.64	153.250000	915,515.50	79,713.86	0.16
		Base		139.906535	835,801.64	153.250000	915,515.50	79,713.86	0.16
60740F105	MOBILE MINI INC COMMON STOCK USD.01								
		Local	32,485.000	27.084555	879,841.76	37.620000	1,222,085.70	342,243.94	0.21
		Base		27.084555	879,841.76	37.620000	1,222,085.70	342,243.94	0.21
60877T100	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	71,744.000	14.712793	1,055,554.62	15.480000	1,110,597.12	55,042.50	0.19
		Base		14.712793	1,055,554.62	15.480000	1,110,597.12	55,042.50	0.19
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01								
		Local	8,667.000	15.453760	133,937.74	43.190000	374,327.73	240,389.99	0.07
		Base		15.453760	133,937.74	43.190000	374,327.73	240,389.99	0.07

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610236101	MONRO INC COMMON STOCK USD.01								
			24,152.000	Local	44.618857	1,077,634.64	70.110000	1,693,296.72	615,662.08	0.29
				Base	44.618857	1,077,634.64	70.110000	1,693,296.72	615,662.08	0.29
615394202	MOOG INC CLASS A COMMON STOCK USD1.0								
			23,642.000	Local	48.218531	1,139,982.50	83.710000	1,979,071.82	839,089.32	0.34
				Base	48.218531	1,139,982.50	83.710000	1,979,071.82	839,089.32	0.34
620071100	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01								
			13,739.000	Local	32.709325	449,393.42	19.060000	261,865.34	-187,528.08	0.05
				Base	32.709325	449,393.42	19.060000	261,865.34	-187,528.08	0.05
624580106	MOVADO GROUP INC COMMON STOCK USD.01								
			11,934.000	Local	21.541777	257,079.57	26.050000	310,880.70	53,801.13	0.05
				Base	21.541777	257,079.57	26.050000	310,880.70	53,801.13	0.05
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01								
			41,157.000	Local	23.187460	954,326.31	30.770000	1,266,400.89	312,074.58	0.22
				Base	23.187460	954,326.31	30.770000	1,266,400.89	312,074.58	0.22
628464109	MYERS INDUSTRIES INC COMMON STOCK								
			25,813.000	Local	14.447581	372,935.40	16.930000	437,014.09	64,078.69	0.08
				Base	14.447581	372,935.40	16.930000	437,014.09	64,078.69	0.08
62855J104	MYRIAD GENETICS INC COMMON STOCK USD.01								
			53,688.000	Local	21.349732	1,146,224.39	33.670000	1,807,674.96	661,450.57	0.31
				Base	21.349732	1,146,224.39	33.670000	1,807,674.96	661,450.57	0.31
628778102	N B T BANCORP INC COMMON STOCK USD.01								
			31,819.000	Local	23.412746	744,970.18	39.750000	1,264,805.25	519,835.07	0.22
				Base	23.412746	744,970.18	39.750000	1,264,805.25	519,835.07	0.22
62914B100	NIC INC COMMON STOCK								
			48,693.000	Local	16.996450	827,608.13	23.520000	1,145,259.36	317,651.23	0.20
				Base	16.996450	827,608.13	23.520000	1,145,259.36	317,651.23	0.20
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01								
			49,312.000	Local	16.106370	794,237.34	29.250000	1,442,376.00	648,138.66	0.25
				Base	16.106370	794,237.34	29.250000	1,442,376.00	648,138.66	0.25

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633707104	NATIONAL BANK HOLD CL A COMMON STOCK								
		Local	22,633.000	32.156038	727,787.61	34.400000	778,575.20	50,787.59	0.14
		Base		32.156038	727,787.61	34.400000	778,575.20	50,787.59	0.14
635017106	NATIONAL BEVERAGE CORP COMMON STOCK USD.01								
		Local	8,472.000	41.692406	353,218.06	43.960000	372,429.12	19,211.06	0.06
		Base		41.692406	353,218.06	43.960000	372,429.12	19,211.06	0.06
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0								
		Local	3,660.000	93.807464	343,335.32	86.090000	315,089.40	-28,245.92	0.05
		Base		93.807464	343,335.32	86.090000	315,089.40	-28,245.92	0.05
637870106	NATIONAL STORAGE AFFILIATES REIT USD.01								
		Local	43,098.000	25.142834	1,083,605.87	34.170000	1,472,658.66	389,052.79	0.26
		Base		25.142834	1,083,605.87	34.170000	1,472,658.66	389,052.79	0.26
639050103	NATUS MEDICAL INC COMMON STOCK USD.001								
		Local	24,787.000	22.010725	545,579.85	33.680000	834,826.16	289,246.31	0.15
		Base		22.010725	545,579.85	33.680000	834,826.16	289,246.31	0.15
640079109	NEENAH INC COMMON STOCK USD.01								
		Local	12,245.000	32.635570	399,622.55	64.500000	789,802.50	390,179.95	0.14
		Base		32.635570	399,622.55	64.500000	789,802.50	390,179.95	0.14
640491106	NEOGEN CORP COMMON STOCK USD.16								
		Local	38,075.000	27.396392	1,043,117.64	65.060000	2,477,159.50	1,434,041.86	0.43
		Base		27.396392	1,043,117.64	65.060000	2,477,159.50	1,434,041.86	0.43
64049M209	NEOGENOMICS INC COMMON STOCK USD.001								
		Local	75,528.000	17.594027	1,328,841.69	22.930000	1,731,857.04	403,015.35	0.30
		Base		17.594027	1,328,841.69	22.930000	1,731,857.04	403,015.35	0.30
64111Q104	NETGEAR INC COMMON STOCK USD.001								
		Local	22,607.000	21.944070	496,089.60	27.170000	614,232.19	118,142.59	0.11
		Base		21.944070	496,089.60	27.170000	614,232.19	118,142.59	0.11
64704V106	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01								
		Local	43,909.000	15.161540	665,728.04	8.810000	386,838.29	-278,889.75	0.07
		Base		15.161540	665,728.04	8.810000	386,838.29	-278,889.75	0.07

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649604501	NEW YORK MORTGAGE TRUST INC REIT USD.02								
		Local	191,042.000	6.110019	1,167,270.29	6.260000	1,195,922.92	28,652.63	0.21
		Base		6.110019	1,167,270.29	6.260000	1,195,922.92	28,652.63	0.21
651718504	NEWPARK RESOURCES INC COMMON STOCK USD.01								
		Local	65,549.000	11.200152	734,158.78	6.000000	393,294.00	-340,864.78	0.07
		Base		11.200152	734,158.78	6.000000	393,294.00	-340,864.78	0.07
65290C105	NEXTIER OILFIELD SOLUTIONS I COMMON STOCK USD.01								
		Local	77,499.000	16.644539	1,289,935.12	4.320000	334,795.68	-955,139.44	0.06
		Base		16.644539	1,289,935.12	4.320000	334,795.68	-955,139.44	0.06
65343C102	NEXTGEN HEALTHCARE INC COMMON STOCK USD.01								
		Local	35,190.000	32.332242	1,137,771.59	16.905000	594,886.95	-542,884.64	0.10
		Base		32.332242	1,137,771.59	16.905000	594,886.95	-542,884.64	0.10
66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01								
		Local	31,523.000	15.566569	490,704.94	17.010000	536,206.23	45,501.29	0.09
		Base		15.566569	490,704.94	17.010000	536,206.23	45,501.29	0.09
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01								
		Local	72,883.000	12.976231	945,746.68	16.870000	1,229,536.21	283,789.53	0.21
		Base		12.976231	945,746.68	16.870000	1,229,536.21	283,789.53	0.21
66765N105	NORTHWEST NATURAL HOLDING CO COMMON STOCK								
		Local	22,137.000	48.984298	1,084,365.40	69.360000	1,535,422.32	451,056.92	0.27
		Base		48.984298	1,084,365.40	69.360000	1,535,422.32	451,056.92	0.27
67103X102	OFG BANCORP COMMON STOCK USD1.0								
		Local	37,321.000	16.361603	610,631.40	20.310000	757,989.51	147,358.11	0.13
		Base		16.361603	610,631.40	20.310000	757,989.51	147,358.11	0.13
671044105	OSI SYSTEMS INC COMMON STOCK								
		Local	12,314.000	52.145656	642,121.61	99.240000	1,222,041.36	579,919.75	0.21
		Base		52.145656	642,121.61	99.240000	1,222,041.36	579,919.75	0.21
676220106	OFFICE DEPOT INC COMMON STOCK USD.01								
		Local	397,058.000	2.645959	1,050,599.36	2.060000	817,939.48	-232,659.88	0.14
		Base		2.645959	1,050,599.36	2.060000	817,939.48	-232,659.88	0.14

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67623C109	OFFICE PROPERTIES INCOME TRU REIT USD.01								
		Local	35,004.000	58.334469	2,041,939.74	31.880000	1,115,927.52	-926,012.22	0.19
		Base		58.334469	2,041,939.74	31.880000	1,115,927.52	-926,012.22	0.19
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01								
		Local	43,979.000	24.254061	1,066,669.37	14.270000	627,580.33	-439,089.04	0.11
		Base		24.254061	1,066,669.37	14.270000	627,580.33	-439,089.04	0.11
680033107	OLD NATIONAL BANCORP COMMON STOCK								
		Local	125,184.000	13.451535	1,683,916.94	17.995000	2,252,686.08	568,769.14	0.39
		Base		13.451535	1,683,916.94	17.995000	2,252,686.08	568,769.14	0.39
68162K106	OLYMPIC STEEL INC COMMON STOCK								
		Local	6,575.000	22.689574	149,183.95	14.980000	98,493.50	-50,690.45	0.02
		Base		22.689574	149,183.95	14.980000	98,493.50	-50,690.45	0.02
68213N109	OMNICELL INC COMMON STOCK USD.001								
		Local	30,277.000	25.852468	782,735.16	70.390000	2,131,198.03	1,348,462.87	0.37
		Base		25.852468	782,735.16	70.390000	2,131,198.03	1,348,462.87	0.37
68287N100	ONESPAN INC COMMON STOCK USD.001								
		Local	23,780.000	12.709410	302,229.78	18.710000	444,923.80	142,694.02	0.08
		Base		12.709410	302,229.78	18.710000	444,923.80	142,694.02	0.08
683344105	ONTO INNOVATION INC COMMON STOCK								
		Local	35,341.000	15.434344	545,465.15	32.200000	1,137,980.20	592,515.05	0.20
		Base		15.434344	545,465.15	32.200000	1,137,980.20	592,515.05	0.20
684000102	OPUS BANK COMMON STOCK								
		Local	15,816.000	31.146560	492,614.00	24.790000	392,078.64	-100,535.36	0.07
		Base		31.146560	492,614.00	24.790000	392,078.64	-100,535.36	0.07
68554V108	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001								
		Local	44,864.000	12.808413	574,636.65	8.540000	383,138.56	-191,498.09	0.07
		Base		12.808413	574,636.65	8.540000	383,138.56	-191,498.09	0.07
68633D103	ORITANI FINANCIAL CORP COMMON STOCK USD.01								
		Local	27,861.000	13.967074	389,136.64	18.660000	519,886.26	130,749.62	0.09
		Base		13.967074	389,136.64	18.660000	519,886.26	130,749.62	0.09

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Base Currency: USD - US DOLLAR

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68752M108	ORTHOFIX MEDICAL INC COMMON STOCK USD.1								
		13,841.000	Local	40.426216	559,539.26	42.030000	581,737.23	22,197.97	0.10
			Base	40.426216	559,539.26	42.030000	581,737.23	22,197.97	0.10
690732102	OWENS + MINOR INC COMMON STOCK USD2.0								
		45,760.000	Local	15.371155	703,384.07	6.730000	307,964.80	-395,419.27	0.05
			Base	15.371155	703,384.07	6.730000	307,964.80	-395,419.27	0.05
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0								
		12,374.000	Local	49.354423	610,711.63	68.860000	852,073.64	241,362.01	0.15
			Base	49.354423	610,711.63	68.860000	852,073.64	241,362.01	0.15
69327R101	PDC ENERGY INC COMMON STOCK USD.01								
		42,820.000	Local	46.975433	2,011,488.03	19.950000	854,259.00	-1,157,229.03	0.15
			Base	46.975433	2,011,488.03	19.950000	854,259.00	-1,157,229.03	0.15
693282105	PDF SOLUTIONS INC COMMON STOCK USD.00015								
		20,295.000	Local	17.780320	360,851.59	16.160000	327,967.20	-32,884.39	0.06
			Base	17.780320	360,851.59	16.160000	327,967.20	-32,884.39	0.06
69336V101	PGT INNOVATIONS INC COMMON STOCK USD.01								
		42,608.000	Local	10.922774	465,397.54	17.660000	752,457.28	287,059.74	0.13
			Base	10.922774	465,397.54	17.660000	752,457.28	287,059.74	0.13
69354N106	PRA GROUP INC COMMON STOCK USD.01								
		33,010.000	Local	30.941005	1,021,362.58	33.930000	1,120,029.30	98,666.72	0.19
			Base	30.941005	1,021,362.58	33.930000	1,120,029.30	98,666.72	0.19
69478X105	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01								
		43,858.000	Local	36.835557	1,615,533.87	33.755000	1,480,426.79	-135,107.08	0.26
			Base	36.835557	1,615,533.87	33.755000	1,480,426.79	-135,107.08	0.26
695127100	PACIRA BIOSCIENCES INC COMMON STOCK USD.001								
		30,270.000	Local	37.789096	1,143,875.95	40.490000	1,225,632.30	81,756.35	0.21
			Base	37.789096	1,143,875.95	40.490000	1,225,632.30	81,756.35	0.21
69888T207	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01								
		26,682.000	Local	20.803611	555,081.95	22.650000	604,347.30	49,265.35	0.11
			Base	20.803611	555,081.95	22.650000	604,347.30	49,265.35	0.11

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70014A104	PARK AEROSPACE CORP COMMON STOCK USD.1								
		Local	14,150.000	26.174192	370,364.81	16.990000	240,408.50	-129,956.31	0.04
		Base		26.174192	370,364.81	16.990000	240,408.50	-129,956.31	0.04
703343103	PATRICK INDUSTRIES INC COMMON STOCK								
		Local	16,323.000	43.193555	705,048.40	49.410000	806,519.43	101,471.03	0.14
		Base		43.193555	705,048.40	49.410000	806,519.43	101,471.03	0.14
70788V102	PENN VIRGINIA CORP COMMON STOCK								
		Local	9,780.000	82.074803	802,691.57	23.800000	232,764.00	-569,927.57	0.04
		Base		82.074803	802,691.57	23.800000	232,764.00	-569,927.57	0.04
70805E109	PENNANT GROUP INC/THE COMMON STOCK USD.001								
		Local	18,253.000	2.168899	39,588.91	17.990000	328,371.47	288,782.56	0.06
		Base		2.168899	39,588.91	17.990000	328,371.47	288,782.56	0.06
708160106	J.C. PENNEY CO INC COMMON STOCK USD.5								
		Local	217,117.000	4.438107	963,588.44	1.000000	217,117.00	-746,471.44	0.04
		Base		4.438107	963,588.44	1.000000	217,117.00	-746,471.44	0.04
709102107	PENN REAL ESTATE INVEST TST REIT USD1.0								
		Local	43,401.000	15.466647	671,267.94	5.520000	239,573.52	-431,694.42	0.04
		Base		15.466647	671,267.94	5.520000	239,573.52	-431,694.42	0.04
70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01								
		Local	63,879.000	17.817997	1,138,195.86	22.890000	1,462,190.31	323,994.45	0.25
		Base		17.817997	1,138,195.86	22.890000	1,462,190.31	323,994.45	0.25
71375U101	PERFICIENT INC COMMON STOCK USD.001								
		Local	23,870.000	14.182786	338,543.11	39.200000	935,704.00	597,160.89	0.16
		Base		14.182786	338,543.11	39.200000	935,704.00	597,160.89	0.16
716382106	PETMED EXPRESS INC COMMON STOCK USD.001								
		Local	14,664.000	13.397688	196,463.69	23.415000	343,357.56	146,893.87	0.06
		Base		13.397688	196,463.69	23.415000	343,357.56	146,893.87	0.06
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001								
		Local	14,750.000	31.736891	468,119.14	23.960000	353,410.00	-114,709.14	0.06
		Base		31.736891	468,119.14	23.960000	353,410.00	-114,709.14	0.06

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719405102	PHOTRONICS INC COMMON STOCK USD.01								
		48,795.000	Local	9.751276	475,813.50	11.800000	575,781.00	99,967.50	0.10
			Base	9.751276	475,813.50	11.800000	575,781.00	99,967.50	0.10
724078100	PIPER JAFFRAY COS COMMON STOCK USD.01								
		10,323.000	Local	38.398814	396,390.96	78.540000	810,768.42	414,377.46	0.14
			Base	38.398814	396,390.96	78.540000	810,768.42	414,377.46	0.14
724479100	PITNEY BOWES INC COMMON STOCK USD1.0								
		124,509.000	Local	6.763336	842,096.14	4.400000	547,839.60	-294,256.54	0.10
			Base	6.763336	842,096.14	4.400000	547,839.60	-294,256.54	0.10
729132100	PLEXUS CORP COMMON STOCK USD.01								
		21,279.000	Local	34.871554	742,031.80	73.940000	1,573,369.26	831,337.46	0.27
			Base	34.871554	742,031.80	73.940000	1,573,369.26	831,337.46	0.27
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01								
		6,393.000	Local	37.998772	242,926.15	39.160000	250,349.88	7,423.73	0.04
			Base	37.998772	242,926.15	39.160000	250,349.88	7,423.73	0.04
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001								
		21,319.000	Local	43.203091	921,046.70	91.110000	1,942,374.09	1,021,327.39	0.34
			Base	43.203091	921,046.70	91.110000	1,942,374.09	1,021,327.39	0.34
740367404	PREFERRED BANK/LOS ANGELES COMMON STOCK								
		10,120.000	Local	66.406253	672,031.28	53.310000	539,497.20	-132,534.08	0.09
			Base	66.406253	672,031.28	53.310000	539,497.20	-132,534.08	0.09
741511109	PRICESMART INC COMMON STOCK USD.0001								
		16,213.000	Local	71.368586	1,157,098.88	74.100000	1,201,383.30	44,284.42	0.21
			Base	71.368586	1,157,098.88	74.100000	1,201,383.30	44,284.42	0.21
74267C106	PROASSURANCE CORP COMMON STOCK USD.01								
		39,075.000	Local	38.827222	1,517,173.71	39.220000	1,532,521.50	15,347.79	0.27
			Base	38.827222	1,517,173.71	39.220000	1,532,521.50	15,347.79	0.27
743187106	PROGENICS PHARMACEUTICALS COMMON STOCK USD.0013								
		62,869.000	Local	10.305430	647,892.06	5.310000	333,834.39	-314,057.67	0.06
			Base	10.305430	647,892.06	5.310000	333,834.39	-314,057.67	0.06

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743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01								
		Local	32,508.000	25.039667	813,989.49	39.880000	1,296,419.04	482,429.55	0.23
		Base		25.039667	813,989.49	39.880000	1,296,419.04	482,429.55	0.23
74347M108	PROPETRO HOLDING CORP COMMON STOCK								
		Local	59,851.000	17.103156	1,023,640.96	7.750000	463,845.25	-559,795.71	0.08
		Base		17.103156	1,023,640.96	7.750000	463,845.25	-559,795.71	0.08
743713109	PROTO LABS INC COMMON STOCK USD.001								
		Local	19,555.000	80.881230	1,581,632.46	96.970000	1,896,248.35	314,615.89	0.33
		Base		80.881230	1,581,632.46	96.970000	1,896,248.35	314,615.89	0.33
743815102	PROVIDENCE SERVICE CORP COMMON STOCK USD.001								
		Local	8,403.000	46.486575	390,626.69	63.870000	536,699.61	146,072.92	0.09
		Base		46.486575	390,626.69	63.870000	536,699.61	146,072.92	0.09
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	44,083.000	15.917657	701,698.07	24.950000	1,099,870.85	398,172.78	0.19
		Base		15.917657	701,698.07	24.950000	1,099,870.85	398,172.78	0.19
747316107	QUAKER CHEMICAL CORP COMMON STOCK USD1.0								
		Local	9,371.000	57.686926	540,584.18	152.880000	1,432,638.48	892,054.30	0.25
		Base		57.686926	540,584.18	152.880000	1,432,638.48	892,054.30	0.25
74733V100	QEP RESOURCES INC COMMON STOCK USD.01								
		Local	174,099.000	3.857437	671,575.98	3.330000	579,749.67	-91,826.31	0.10
		Base		3.857437	671,575.98	3.330000	579,749.67	-91,826.31	0.10
74758T303	QUALYS INC COMMON STOCK USD.001								
		Local	24,531.000	33.470521	821,065.35	85.330000	2,093,230.23	1,272,164.88	0.36
		Base		33.470521	821,065.35	85.330000	2,093,230.23	1,272,164.88	0.36
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	24,117.000	17.184283	414,433.35	19.290000	465,216.93	50,783.58	0.08
		Base		17.184283	414,433.35	19.290000	465,216.93	50,783.58	0.08
74874Q100	QUINSTREET INC COMMON STOCK USD.001								
		Local	33,340.000	8.955077	298,562.26	12.830000	427,752.20	129,189.94	0.07
		Base		8.955077	298,562.26	12.830000	427,752.20	129,189.94	0.07

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749607107	RLI CORP COMMON STOCK USD1.0								
		Local	28,982.000	40.164902	1,164,059.19	97.320000	2,820,528.24	1,656,469.05	0.49
		Base		40.164902	1,164,059.19	97.320000	2,820,528.24	1,656,469.05	0.49
749660106	RPC INC COMMON STOCK USD.1								
		Local	37,501.000	5.884864	220,688.28	4.140000	155,254.14	-65,434.14	0.03
		Base		5.884864	220,688.28	4.140000	155,254.14	-65,434.14	0.03
74967X103	RH COMMON STOCK USD.0001								
		Local	11,626.000	34.216653	397,802.81	181.700000	2,112,444.20	1,714,641.39	0.37
		Base		34.216653	397,802.81	181.700000	2,112,444.20	1,714,641.39	0.37
74971D101	RPT REALTY REIT USD.01								
		Local	58,409.000	13.141476	767,580.45	14.500000	846,930.50	79,350.05	0.15
		Base		13.141476	767,580.45	14.500000	846,930.50	79,350.05	0.15
750917106	RAMBUS INC COMMON STOCK USD.001								
		Local	80,771.000	11.416492	922,121.51	13.845000	1,118,274.50	196,152.99	0.19
		Base		11.416492	922,121.51	13.845000	1,118,274.50	196,152.99	0.19
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01								
		Local	151,618.000	4.028135	610,737.82	4.030000	611,020.54	282.72	0.11
		Base		4.028135	610,737.82	4.030000	611,020.54	282.72	0.11
754212108	RAVEN INDUSTRIES INC COMMON STOCK USD1.0								
		Local	26,121.000	21.821037	569,987.32	34.880000	911,100.48	341,113.16	0.16
		Base		21.821037	569,987.32	34.880000	911,100.48	341,113.16	0.16
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01								
		Local	36,318.000	21.315738	774,144.96	4.170000	151,446.06	-622,698.90	0.03
		Base		21.315738	774,144.96	4.170000	151,446.06	-622,698.90	0.03
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001								
		Local	12,966.000	32.502044	421,421.50	33.450000	433,712.70	12,291.20	0.08
		Base		32.502044	421,421.50	33.450000	433,712.70	12,291.20	0.08
75605Y106	REALOGY HOLDINGS CORP COMMON STOCK USD.01								
		Local	83,221.000	7.026580	584,759.03	7.880000	655,781.48	71,022.45	0.11
		Base		7.026580	584,759.03	7.880000	655,781.48	71,022.45	0.11

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75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001								
		Local	9,426.000	41.204335	388,392.06	30.500000	287,493.00	-100,899.06	0.05
		Base		41.204335	388,392.06	30.500000	287,493.00	-100,899.06	0.05
758075402	REDWOOD TRUST INC REIT USD.01								
		Local	81,471.000	16.306161	1,328,479.21	16.340000	1,331,236.14	2,756.93	0.23
		Base		16.306161	1,328,479.21	16.340000	1,331,236.14	2,756.93	0.23
758932107	REGIS CORP COMMON STOCK USD.05								
		Local	17,823.000	15.724455	280,256.97	20.600000	367,153.80	86,896.83	0.06
		Base		15.724455	280,256.97	20.600000	367,153.80	86,896.83	0.06
75901B107	REGENXBIO INC COMMON STOCK USD.0001								
		Local	22,746.000	69.365351	1,577,784.28	35.690000	811,804.74	-765,979.54	0.14
		Base		69.365351	1,577,784.28	35.690000	811,804.74	-765,979.54	0.14
75972A301	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001								
		Local	28,317.000	19.159040	542,526.53	16.340000	462,699.78	-79,826.75	0.08
		Base		19.159040	542,526.53	16.340000	462,699.78	-79,826.75	0.08
76009N100	RENT A CENTER INC COMMON STOCK USD.01								
		Local	35,515.000	13.375458	475,029.39	25.870000	918,773.05	443,743.66	0.16
		Base		13.375458	475,029.39	25.870000	918,773.05	443,743.66	0.16
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01								
		Local	21,759.000	11.978371	260,637.38	14.650000	318,769.35	58,131.97	0.06
		Base		11.978371	260,637.38	14.650000	318,769.35	58,131.97	0.06
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001								
		Local	83,086.000	16.663373	1,384,492.99	18.665000	1,550,800.19	166,307.20	0.27
		Base		16.663373	1,384,492.99	18.665000	1,550,800.19	166,307.20	0.27
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01								
		Local	4,070.000	58.604936	238,522.09	80.920000	329,344.40	90,822.31	0.06
		Base		58.604936	238,522.09	80.920000	329,344.40	90,822.31	0.06
76680V108	RING ENERGY INC COMMON STOCK USD.001								
		Local	43,951.000	13.648391	599,860.44	1.660000	72,958.66	-526,901.78	0.01
		Base		13.648391	599,860.44	1.660000	72,958.66	-526,901.78	0.01

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775133101	ROGERS CORP COMMON STOCK USD1.0								
		Local	13,490.000	54.590306	736,423.23	135.480000	1,827,625.20	1,091,201.97	0.32
		Base		54.590306	736,423.23	135.480000	1,827,625.20	1,091,201.97	0.32
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01								
		Local	20,152.000	8.420811	169,696.19	20.580000	414,728.16	245,031.97	0.07
		Base		8.420811	169,696.19	20.580000	414,728.16	245,031.97	0.07
783859101	S + T BANCORP INC COMMON STOCK USD2.5								
		Local	25,030.000	23.805985	595,863.81	37.655000	942,504.65	346,640.84	0.16
		Base		23.805985	595,863.81	37.655000	942,504.65	346,640.84	0.16
78454L100	SM ENERGY CO COMMON STOCK USD.01								
		Local	77,193.000	10.902331	841,583.65	7.840000	605,193.12	-236,390.53	0.11
		Base		10.902331	841,583.65	7.840000	605,193.12	-236,390.53	0.11
784635104	SPX CORP COMMON STOCK USD.01								
		Local	32,030.000	14.015888	448,928.90	45.540000	1,458,646.20	1,009,717.30	0.25
		Base		14.015888	448,928.90	45.540000	1,458,646.20	1,009,717.30	0.25
78463M107	SPS COMMERCE INC COMMON STOCK USD.001								
		Local	25,354.000	37.358181	947,179.32	52.770000	1,337,930.58	390,751.26	0.23
		Base		37.358181	947,179.32	52.770000	1,337,930.58	390,751.26	0.23
78469X107	SPX FLOW INC COMMON STOCK USD.01								
		Local	30,970.000	33.739974	1,044,927.00	45.280000	1,402,321.60	357,394.60	0.24
		Base		33.739974	1,044,927.00	45.280000	1,402,321.60	357,394.60	0.24
78470V108	SRC ENERGY INC COMMON STOCK USD.001								
		Local	177,400.000	8.474946	1,503,455.44	3.120000	553,488.00	-949,967.44	0.10
		Base		8.474946	1,503,455.44	3.120000	553,488.00	-949,967.44	0.10
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01								
		Local	10,623.000	51.635895	548,528.11	97.200000	1,032,555.60	484,027.49	0.18
		Base		51.635895	548,528.11	97.200000	1,032,555.60	484,027.49	0.18
78709Y105	SAIA INC COMMON STOCK USD.001								
		Local	18,829.000	37.834381	712,383.56	89.200000	1,679,546.80	967,163.24	0.29
		Base		37.834381	712,383.56	89.200000	1,679,546.80	967,163.24	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
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01								
		Local	6,397.000	73.762056	471,855.87	106.120000	678,849.64	206,993.77	0.12
		Base		73.762056	471,855.87	106.120000	678,849.64	206,993.77	0.12
801056102	SANMINA CORP COMMON STOCK USD.01								
		Local	50,586.000	17.880807	904,518.51	30.730000	1,554,507.78	649,989.27	0.27
		Base		17.880807	904,518.51	30.730000	1,554,507.78	649,989.27	0.27
804395101	SAUL CENTERS INC REIT USD.01								
		Local	8,594.000	43.958377	377,778.29	53.540000	460,122.76	82,344.47	0.08
		Base		43.958377	377,778.29	53.540000	460,122.76	82,344.47	0.08
806037107	SCANSOURCE INC COMMON STOCK								
		Local	18,346.000	35.306593	647,734.76	32.300000	592,575.80	-55,158.96	0.10
		Base		35.306593	647,734.76	32.300000	592,575.80	-55,158.96	0.10
807066105	SCHOLASTIC CORP COMMON STOCK USD.01								
		Local	22,423.000	32.390920	726,301.60	38.500000	863,285.50	136,983.90	0.15
		Base		32.390920	726,301.60	38.500000	863,285.50	136,983.90	0.15
808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1								
		Local	22,456.000	32.329439	725,989.89	40.490000	909,243.44	183,253.55	0.16
		Base		32.329439	725,989.89	40.490000	909,243.44	183,253.55	0.16
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	39,617.000	15.908957	630,265.16	13.435000	532,254.40	-98,010.76	0.09
		Base		15.908957	630,265.16	13.435000	532,254.40	-98,010.76	0.09
811707801	SEACOAST BANKING CORP/FL COMMON STOCK USD.1								
		Local	37,404.000	26.719362	999,411.00	28.000000	1,047,312.00	47,901.00	0.18
		Base		26.719362	999,411.00	28.000000	1,047,312.00	47,901.00	0.18
811904101	SEACOR HOLDINGS INC COMMON STOCK USD.01								
		Local	12,705.000	46.457539	590,243.03	42.910000	545,171.55	-45,071.48	0.09
		Base		46.457539	590,243.03	42.910000	545,171.55	-45,071.48	0.09

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81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001								
		Local	78,810.000	13.716984	1,081,035.54	18.220000	1,435,918.20	354,882.66	0.25
		Base		13.716984	1,081,035.54	18.220000	1,435,918.20	354,882.66	0.25
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25								
		Local	4,987.000	27.605691	137,669.58	35.380000	176,440.06	38,770.48	0.03
		Base		27.605691	137,669.58	35.380000	176,440.06	38,770.48	0.03
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001								
		Local	33,496.000	23.320507	781,143.69	35.000000	1,172,360.00	391,216.31	0.20
		Base		23.320507	781,143.69	35.000000	1,172,360.00	391,216.31	0.20
819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01								
		Local	22,233.000	51.047799	1,134,945.71	82.280000	1,829,331.24	694,385.53	0.32
		Base		51.047799	1,134,945.71	82.280000	1,829,331.24	694,385.53	0.32
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01								
		Local	6,727.000	29.917709	201,256.43	33.190000	223,269.13	22,012.70	0.04
		Base		29.917709	201,256.43	33.190000	223,269.13	22,012.70	0.04
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01								
		Local	13,853.000	45.243261	626,754.89	40.580000	562,154.74	-64,600.15	0.10
		Base		45.243261	626,754.89	40.580000	562,154.74	-64,600.15	0.10
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01								
		Local	70,218.000	22.404510	1,573,199.85	23.920000	1,679,614.56	106,414.71	0.29
		Base		22.404510	1,573,199.85	23.920000	1,679,614.56	106,414.71	0.29
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01								
		Local	29,536.000	32.714379	966,251.89	82.640000	2,440,855.04	1,474,603.15	0.42
		Base		32.714379	966,251.89	82.640000	2,440,855.04	1,474,603.15	0.42
830879102	SKYWEST INC COMMON STOCK								
		Local	37,043.000	17.085646	632,903.57	59.550000	2,205,910.65	1,573,007.08	0.38
		Base		17.085646	632,903.57	59.550000	2,205,910.65	1,573,007.08	0.38
83125X103	SLEEP NUMBER CORP COMMON STOCK USD.01								
		Local	21,324.000	20.960237	446,956.10	48.120000	1,026,110.88	579,154.78	0.18
		Base		20.960237	446,956.10	48.120000	1,026,110.88	579,154.78	0.18

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83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01								
		17,631.000	Local	17.008933	299,884.49	32.230000	568,247.13	268,362.64	0.10
			Base	17.008933	299,884.49	32.230000	568,247.13	268,362.64	0.10
838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25								
		67,152.000	Local	28.084281	1,885,915.62	32.160000	2,159,608.32	273,692.70	0.38
			Base	28.084281	1,885,915.62	32.160000	2,159,608.32	273,692.70	0.38
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25								
		23,058.000	Local	27.351453	630,669.80	34.450000	794,348.10	163,678.30	0.14
			Base	27.351453	630,669.80	34.450000	794,348.10	163,678.30	0.14
847215100	SPARTANNASH CO COMMON STOCK								
		26,421.000	Local	21.567278	569,829.04	13.095000	345,983.00	-223,846.04	0.06
			Base	21.567278	569,829.04	13.095000	345,983.00	-223,846.04	0.06
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001								
		82,028.000	Local	10.879340	892,410.52	7.760000	636,537.28	-255,873.24	0.11
			Base	10.879340	892,410.52	7.760000	636,537.28	-255,873.24	0.11
84863T106	SPOK HOLDINGS INC COMMON STOCK USD.0001								
		13,010.000	Local	14.894125	193,772.57	11.900000	154,819.00	-38,953.57	0.03
			Base	14.894125	193,772.57	11.900000	154,819.00	-38,953.57	0.03
852857200	STAMPS.COM INC COMMON STOCK USD.001								
		11,855.000	Local	49.457721	586,321.28	84.430000	1,000,917.65	414,596.37	0.17
			Base	49.457721	586,321.28	84.430000	1,000,917.65	414,596.37	0.17
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0								
		14,624.000	Local	22.961335	335,786.57	52.360000	765,712.64	429,926.07	0.13
			Base	22.961335	335,786.57	52.360000	765,712.64	429,926.07	0.13
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5								
		9,053.000	Local	46.258870	418,781.55	75.780000	686,036.34	267,254.79	0.12
			Base	46.258870	418,781.55	75.780000	686,036.34	267,254.79	0.12
858586100	STEPAN CO COMMON STOCK USD1.0								
		14,601.000	Local	47.985446	700,635.50	97.720000	1,426,809.72	726,174.22	0.25
			Base	47.985446	700,635.50	97.720000	1,426,809.72	726,174.22	0.25

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860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0								
		17,239.000	Local	21.895662	377,459.32	40.920000	705,419.88	327,960.56	0.12
			Base	21.895662	377,459.32	40.920000	705,419.88	327,960.56	0.12
86272C103	STRATEGIC EDUCATION INC COMMON STOCK USD.01								
		15,956.000	Local	55.826979	890,775.27	123.030000	1,963,066.68	1,072,291.41	0.34
			Base	55.826979	890,775.27	123.030000	1,963,066.68	1,072,291.41	0.34
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0								
		12,073.000	Local	36.519296	440,897.46	45.760000	552,460.48	111,563.02	0.10
			Base	36.519296	440,897.46	45.760000	552,460.48	111,563.02	0.10
866082100	SUMMIT HOTEL PROPERTIES INC REIT								
		76,410.000	Local	13.777501	1,052,738.85	12.260000	936,786.60	-115,952.25	0.16
			Base	13.777501	1,052,738.85	12.260000	936,786.60	-115,952.25	0.16
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01								
		66,293.000	Local	11.869718	786,879.22	5.290000	350,689.97	-436,189.25	0.06
			Base	11.869718	786,879.22	5.290000	350,689.97	-436,189.25	0.06
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001								
		38,164.000	Local	20.047362	765,087.51	27.790000	1,060,577.56	295,490.05	0.18
			Base	20.047362	765,087.51	27.790000	1,060,577.56	295,490.05	0.18
868873100	SURMODICS INC COMMON STOCK USD.05								
		9,819.000	Local	18.663206	183,254.02	47.510000	466,500.69	283,246.67	0.08
			Base	18.663206	183,254.02	47.510000	466,500.69	283,246.67	0.08
871237103	SYKES ENTERPRISES INC COMMON STOCK USD.01								
		28,114.000	Local	19.745944	555,137.47	30.895000	868,582.03	313,444.56	0.15
			Base	19.745944	555,137.47	30.895000	868,582.03	313,444.56	0.15
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001								
		71,339.000	Local	12.125724	865,037.05	11.710000	835,379.69	-29,657.36	0.15
			Base	12.125724	865,037.05	11.710000	835,379.69	-29,657.36	0.15
873379101	TABULA RASA HEALTHCARE INC COMMON STOCK USD.0001								
		14,291.000	Local	46.629593	666,383.52	50.940000	727,983.54	61,600.02	0.13
			Base	46.629593	666,383.52	50.940000	727,983.54	61,600.02	0.13

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87357P100	TACTILE SYSTEMS TECHNOLOGY I COMMON STOCK USD.001								
		Local	13,803.000	35.417225	488,863.95	45.420000	626,932.26	138,068.31	0.11
		Base		35.417225	488,863.95	45.420000	626,932.26	138,068.31	0.11
87403A107	TAILORED BRANDS INC COMMON STOCK USD.01								
		Local	36,887.000	32.114862	1,184,620.91	4.640000	171,155.68	-1,013,465.23	0.03
		Base		32.114862	1,184,620.91	4.640000	171,155.68	-1,013,465.23	0.03
878155100	TEAM INC COMMON STOCK USD.3								
		Local	22,018.000	28.283707	622,750.66	18.160000	399,846.88	-222,903.78	0.07
		Base		28.283707	622,750.66	18.160000	399,846.88	-222,903.78	0.07
87874R100	TECHTARGET COMMON STOCK USD.001								
		Local	16,704.000	20.250366	338,262.11	24.400000	407,577.60	69,315.49	0.07
		Base		20.250366	338,262.11	24.400000	407,577.60	69,315.49	0.07
880345103	TENNANT CO COMMON STOCK USD.375								
		Local	13,233.000	45.629575	603,816.16	77.430000	1,024,631.19	420,815.03	0.18
		Base		45.629575	603,816.16	77.430000	1,024,631.19	420,815.03	0.18
88162F105	TETRA TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	91,756.000	8.264656	758,331.78	1.700000	155,985.20	-602,346.58	0.03
		Base		8.264656	758,331.78	1.700000	155,985.20	-602,346.58	0.03
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001								
		Local	85,986.000	11.947180	1,027,290.18	9.490000	816,007.14	-211,283.04	0.14
		Base		11.947180	1,027,290.18	9.490000	816,007.14	-211,283.04	0.14
88677Q109	TILE SHOP HLDGS INC COMMON STOCK USD.0001								
		Local	26,644.000	14.648349	390,290.60	1.680000	44,761.92	-345,528.68	0.01
		Base		14.648349	390,290.60	1.680000	44,761.92	-345,528.68	0.01
887399103	TIMKENSTEEL CORP COMMON STOCK								
		Local	29,039.000	17.328903	503,214.00	5.620000	163,199.18	-340,014.82	0.03
		Base		17.328903	503,214.00	5.620000	163,199.18	-340,014.82	0.03
88830M102	TITAN INTERNATIONAL INC COMMON STOCK								
		Local	36,438.000	20.352679	741,610.93	2.670000	97,289.46	-644,321.47	0.02
		Base		20.352679	741,610.93	2.670000	97,289.46	-644,321.47	0.02

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88870P106	TIVO CORP COMMON STOCK USD.001								
		91,299.000	Local	13.620998	1,243,583.48	8.140000	743,173.86	-500,409.62	0.13
			Base	13.620998	1,243,583.48	8.140000	743,173.86	-500,409.62	0.13
88870R102	TIVITY HEALTH INC COMMON STOCK USD.001								
		31,290.000	Local	17.469313	546,614.81	16.210000	507,210.90	-39,403.91	0.09
			Base	17.469313	546,614.81	16.210000	507,210.90	-39,403.91	0.09
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1								
		8,987.000	Local	46.973255	422,148.64	87.510000	786,452.37	364,303.73	0.14
			Base	46.973255	422,148.64	87.510000	786,452.37	364,303.73	0.14
89055F103	TOPBUILD CORP COMMON STOCK								
		24,968.000	Local	32.243256	805,049.62	103.930000	2,594,924.24	1,789,874.62	0.45
			Base	32.243256	805,049.62	103.930000	2,594,924.24	1,789,874.62	0.45
894650100	TREDEGAR CORP COMMON STOCK								
		17,949.000	Local	19.507013	350,131.37	19.880000	356,826.12	6,694.75	0.06
			Base	19.507013	350,131.37	19.880000	356,826.12	6,694.75	0.06
89679E300	TRIUMPH BANCORP INC COMMON STOCK USD.01								
		17,535.000	Local	41.235738	723,068.67	32.450000	569,010.75	-154,057.92	0.10
			Base	41.235738	723,068.67	32.450000	569,010.75	-154,057.92	0.10
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001								
		36,385.000	Local	27.012619	982,854.14	20.770000	755,716.45	-227,137.69	0.13
			Base	27.012619	982,854.14	20.770000	755,716.45	-227,137.69	0.13
89785X101	TRUEBLUE INC COMMON STOCK								
		29,139.000	Local	18.517853	539,591.72	22.900000	667,283.10	127,691.38	0.12
			Base	18.517853	539,591.72	22.900000	667,283.10	127,691.38	0.12
898349105	TRUSTCO BANK CORP NY COMMON STOCK USD1.0								
		70,438.000	Local	5.711317	402,293.76	8.640000	608,584.32	206,290.56	0.11
			Base	5.711317	402,293.76	8.640000	608,584.32	206,290.56	0.11
89854H102	TTEC HOLDINGS INC COMMON STOCK USD.01								
		10,474.000	Local	21.632389	226,577.64	47.370000	496,153.38	269,575.74	0.09
			Base	21.632389	226,577.64	47.370000	496,153.38	269,575.74	0.09

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899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01								
		Local	35,464.000	15.733486	557,972.36	9.630000	341,518.32	-216,454.04	0.06
		Base		15.733486	557,972.36	9.630000	341,518.32	-216,454.04	0.06
902104108	II VI INC COMMON STOCK								
		Local	18,997.000	27.483606	522,106.07	33.150000	629,750.55	107,644.48	0.11
		Base		27.483606	522,106.07	33.150000	629,750.55	107,644.48	0.11
90328M107	USANA HEALTH SCIENCES INC COMMON STOCK USD.001								
		Local	9,377.000	61.940504	580,816.11	74.110000	694,929.47	114,113.36	0.12
		Base		61.940504	580,816.11	74.110000	694,929.47	114,113.36	0.12
90333L201	US CONCRETE INC COMMON STOCK USD.001								
		Local	11,515.000	45.961244	529,243.73	52.260000	601,773.90	72,530.17	0.10
		Base		45.961244	529,243.73	52.260000	601,773.90	72,530.17	0.10
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01								
		Local	9,289.000	54.420137	505,508.65	141.470000	1,314,114.83	808,606.18	0.23
		Base		54.420137	505,508.65	141.470000	1,314,114.83	808,606.18	0.23
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01								
		Local	53,544.000	31.902014	1,708,161.45	4.460000	238,806.24	-1,469,355.21	0.04
		Base		31.902014	1,708,161.45	4.460000	238,806.24	-1,469,355.21	0.04
90385V107	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001								
		Local	28,743.000	21.776787	625,930.18	21.370000	614,237.91	-11,692.27	0.11
		Base		21.776787	625,930.18	21.370000	614,237.91	-11,692.27	0.11
904677200	UNIFI INC COMMON STOCK USD.1								
		Local	10,627.000	29.942553	318,199.51	27.300000	290,117.10	-28,082.41	0.05
		Base		29.942553	318,199.51	27.300000	290,117.10	-28,082.41	0.05
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1								
		Local	11,173.000	75.432095	842,802.80	200.840000	2,243,985.32	1,401,182.52	0.39
		Base		75.432095	842,802.80	200.840000	2,243,985.32	1,401,182.52	0.39
909214306	UNISYS CORP COMMON STOCK USD.01								
		Local	37,631.000	17.831844	671,030.14	10.260000	386,094.06	-284,936.08	0.07
		Base		17.831844	671,030.14	10.260000	386,094.06	-284,936.08	0.07

& 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
909218109	UNIT CORP COMMON STOCK USD.2								
		Local	40,497.000	22.673637	918,214.29	2.040000	82,613.88	-835,600.41	0.01
		Base		22.673637	918,214.29	2.040000	82,613.88	-835,600.41	0.01
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0								
		Local	57,436.000	16.574979	952,000.49	30.210000	1,735,141.56	783,141.07	0.30
		Base		16.574979	952,000.49	30.210000	1,735,141.56	783,141.07	0.30
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001								
		Local	15,632.000	24.490282	382,832.09	45.520000	711,568.64	328,736.55	0.12
		Base		24.490282	382,832.09	45.520000	711,568.64	328,736.55	0.12
910710102	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001								
		Local	15,094.000	21.799120	329,035.92	12.260000	185,052.44	-143,983.48	0.03
		Base		21.799120	329,035.92	12.260000	185,052.44	-143,983.48	0.03
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01								
		Local	38,356.000	21.613497	829,007.29	7.500000	287,670.00	-541,337.29	0.05
		Base		21.613497	829,007.29	7.500000	287,670.00	-541,337.29	0.05
913456109	UNIVERSAL CORP/VA COMMON STOCK								
		Local	18,150.000	48.310960	876,843.93	54.800000	994,620.00	117,776.07	0.17
		Base		48.310960	876,843.93	54.800000	994,620.00	117,776.07	0.17
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01								
		Local	10,088.000	30.461342	307,294.02	52.120000	525,786.56	218,492.54	0.09
		Base		30.461342	307,294.02	52.120000	525,786.56	218,492.54	0.09
913543104	UNIVERSAL FOREST PRODUCTS COMMON STOCK								
		Local	44,604.000	14.141559	630,770.11	50.360000	2,246,257.44	1,615,487.33	0.39
		Base		14.141559	630,770.11	50.360000	2,246,257.44	1,615,487.33	0.39
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01								
		Local	9,210.000	45.815756	421,963.11	119.230000	1,098,108.30	676,145.19	0.19
		Base		45.815756	421,963.11	119.230000	1,098,108.30	676,145.19	0.19
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01								
		Local	22,842.000	17.353807	396,395.67	27.110000	619,246.62	222,850.95	0.11
		Base		17.353807	396,395.67	27.110000	619,246.62	222,850.95	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
917286205	URSTADT BIDDLE CLASS A REIT USD.01								
		Local	21,745.000	19.724581	428,911.02	24.330000	529,055.85	100,144.83	0.09
		Base		19.724581	428,911.02	24.330000	529,055.85	100,144.83	0.09
91732J102	US ECOLOGY INC COMMON STOCK USD.01								
		Local	16,081.000	48.024519	772,282.29	62.230000	1,000,720.63	228,438.34	0.17
		Base		48.024519	772,282.29	62.230000	1,000,720.63	228,438.34	0.17
921659108	VANDA PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	38,736.000	19.440525	753,048.16	13.510000	523,323.36	-229,724.80	0.09
		Base		19.440525	753,048.16	13.510000	523,323.36	-229,724.80	0.09
92214X106	VAREX IMAGING CORP COMMON STOCK USD.01								
		Local	27,915.000	28.575618	797,688.37	30.010000	837,729.15	40,040.78	0.15
		Base		28.575618	797,688.37	30.010000	837,729.15	40,040.78	0.15
92240M108	VECTOR GROUP LTD COMMON STOCK USD.1								
		Local	83,787.850	11.048465	925,727.12	12.200000	1,022,211.77	96,484.65	0.18
		Base		11.048465	925,727.12	12.200000	1,022,211.77	96,484.65	0.18
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01								
		Local	35,626.000	33.789359	1,203,779.72	13.640000	485,938.64	-717,841.08	0.08
		Base		33.789359	1,203,779.72	13.640000	485,938.64	-717,841.08	0.08
92335C106	VERA BRADLEY INC COMMON STOCK								
		Local	17,108.000	15.679017	268,236.62	10.760000	184,082.08	-84,154.54	0.03
		Base		15.679017	268,236.62	10.760000	184,082.08	-84,154.54	0.03
923451108	VERITEX HOLDINGS INC COMMON STOCK USD.01								
		Local	35,385.000	24.872904	880,127.72	24.620000	871,178.70	-8,949.02	0.15
		Base		24.872904	880,127.72	24.620000	871,178.70	-8,949.02	0.15
923454102	VERITIV CORP COMMON STOCK USD.01								
		Local	9,262.000	40.706413	377,022.80	13.640000	126,333.68	-250,689.12	0.02
		Base		40.706413	377,022.80	13.640000	126,333.68	-250,689.12	0.02
92552R406	VIAD CORP COMMON STOCK USD1.5								
		Local	14,754.000	25.054324	369,651.49	61.020000	900,289.08	530,637.59	0.16
		Base		25.054324	369,651.49	61.020000	900,289.08	530,637.59	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
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001								
		Local	166,402.000	6.714787	1,117,354.03	15.960000	2,655,775.92	1,538,421.89	0.46
		Base		6.714787	1,117,354.03	15.960000	2,655,775.92	1,538,421.89	0.46
925815102	VICOR CORP COMMON STOCK USD.01								
		Local	13,267.000	14.899056	197,665.77	36.350000	482,255.45	284,589.68	0.08
		Base		14.899056	197,665.77	36.350000	482,255.45	284,589.68	0.08
92827P102	VIRTUSA CORP COMMON STOCK USD.01								
		Local	21,991.000	25.931389	570,257.17	37.280000	819,824.48	249,567.31	0.14
		Base		25.931389	570,257.17	37.280000	819,824.48	249,567.31	0.14
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01								
		Local	4,756.000	107.522176	511,375.47	108.480000	515,930.88	4,555.41	0.09
		Base		107.522176	511,375.47	108.480000	515,930.88	4,555.41	0.09
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01								
		Local	42,051.000	19.514304	820,596.00	6.700000	281,741.70	-538,854.30	0.05
		Base		19.514304	820,596.00	6.700000	281,741.70	-538,854.30	0.05
92849E101	VITAMIN SHOPPE INC COMMON STOCK USD.01								
		Local	11,194.000	38.713688	433,361.02	6.460000	72,313.24	-361,047.78	0.01
		Base		38.713688	433,361.02	6.460000	72,313.24	-361,047.78	0.01
92886T201	VONAGE HOLDINGS CORP COMMON STOCK USD.001								
		Local	165,408.000	8.604399	1,423,236.41	9.770000	1,616,036.16	192,799.75	0.28
		Base		8.604399	1,423,236.41	9.770000	1,616,036.16	192,799.75	0.28
929236107	WD 40 CO COMMON STOCK USD.001								
		Local	9,991.000	63.195404	631,385.28	187.400000	1,872,313.40	1,240,928.12	0.33
		Base		63.195404	631,385.28	187.400000	1,872,313.40	1,240,928.12	0.33
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01								
		Local	39,611.000	13.996018	554,396.26	14.260000	564,852.86	10,456.60	0.10
		Base		13.996018	554,396.26	14.260000	564,852.86	10,456.60	0.10
930059100	WADDELL + REED FINANCIAL A COMMON STOCK USD.01								
		Local	53,114.000	17.634035	936,614.15	16.560000	879,567.84	-57,046.31	0.15
		Base		17.634035	936,614.15	16.560000	879,567.84	-57,046.31	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
93148P102	WALKER + DUNLOP INC COMMON STOCK								
		Local	20,761.000	22.488020	466,873.79	62.990000	1,307,735.39	840,861.60	0.23
		Base		22.488020	466,873.79	62.990000	1,307,735.39	840,861.60	0.23
93627C101	WARRIOR MET COAL INC COMMON STOCK USD.01								
		Local	37,464.000	19.304140	723,210.31	19.480000	729,798.72	6,588.41	0.13
		Base		19.304140	723,210.31	19.480000	729,798.72	6,588.41	0.13
93964W108	WASHINGTON PRIME GROUP INC REIT USD.0001								
		Local	135,971.000	6.905146	938,899.54	4.220000	573,797.62	-365,101.92	0.10
		Base		6.905146	938,899.54	4.220000	573,797.62	-365,101.92	0.10
939653101	WASHINGTON REIT REIT USD.01								
		Local	58,229.000	27.219766	1,584,979.74	31.020000	1,806,263.58	221,283.84	0.31
		Base		27.219766	1,584,979.74	31.020000	1,806,263.58	221,283.84	0.31
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1								
		Local	20,099.000	42.600961	856,236.71	93.250000	1,874,231.75	1,017,995.04	0.33
		Base		42.600961	856,236.71	93.250000	1,874,231.75	1,017,995.04	0.33
957090103	WESTAMERICA BANCORPORATION COMMON STOCK								
		Local	19,608.000	47.926372	939,740.31	66.020000	1,294,520.16	354,779.85	0.23
		Base		47.926372	939,740.31	66.020000	1,294,520.16	354,779.85	0.23
966084204	WHITESTONE REIT REIT USD.001								
		Local	29,265.000	12.958824	379,239.99	14.240000	416,733.60	37,493.61	0.07
		Base		12.958824	379,239.99	14.240000	416,733.60	37,493.61	0.07
966387409	WHITING PETROLEUM CORP COMMON STOCK USD.001								
		Local	66,359.000	25.280279	1,677,574.03	6.340000	420,716.06	-1,256,857.97	0.07
		Base		25.280279	1,677,574.03	6.340000	420,716.06	-1,256,857.97	0.07
974155103	WINGSTOP INC COMMON STOCK USD.01								
		Local	21,412.000	34.260188	733,579.14	83.430000	1,786,403.16	1,052,824.02	0.31
		Base		34.260188	733,579.14	83.430000	1,786,403.16	1,052,824.02	0.31
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5								
		Local	22,987.000	17.893089	411,308.43	48.070000	1,104,985.09	693,676.66	0.19
		Base		17.893089	411,308.43	48.070000	1,104,985.09	693,676.66	0.19

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
97717P104	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01								
		Local	85,676.000	8.515170	729,545.71	5.110000	437,804.36	-291,741.35	0.08
		Base		8.515170	729,545.71	5.110000	437,804.36	-291,741.35	0.08
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0								
		Local	61,965.000	21.390061	1,325,435.16	29.680000	1,839,121.20	513,686.04	0.32
		Base		21.390061	1,325,435.16	29.680000	1,839,121.20	513,686.04	0.32
981419104	WORLD ACCEPTANCE CORP COMMON STOCK								
		Local	4,600.000	72.465239	333,340.10	103.810000	477,526.00	144,185.90	0.08
		Base		72.465239	333,340.10	103.810000	477,526.00	144,185.90	0.08
984017103	XENIA HOTELS + RESORTS INC REIT USD.01								
		Local	81,872.000	21.564042	1,765,491.22	21.050000	1,723,405.60	-42,085.62	0.30
		Base		21.564042	1,765,491.22	21.050000	1,723,405.60	-42,085.62	0.30
98401F105	XENCOR INC COMMON STOCK USD.01								
		Local	35,814.000	43.977576	1,575,012.91	34.210000	1,225,196.94	-349,815.97	0.21
		Base		43.977576	1,575,012.91	34.210000	1,225,196.94	-349,815.97	0.21
98421B100	XPERI CORP COMMON STOCK USD.001								
		Local	35,872.000	20.664849	741,289.46	20.305000	728,380.96	-12,908.50	0.13
		Base		20.664849	741,289.46	20.305000	728,380.96	-12,908.50	0.13
989817101	ZUMIEZ INC COMMON STOCK								
		Local	14,794.000	25.582418	378,466.29	31.910000	472,076.54	93,610.25	0.08
		Base		25.582418	378,466.29	31.910000	472,076.54	93,610.25	0.08
G1991C105	CARDTRONICS PLC A COMMON STOCK								
		Local	26,669.000	27.231679	726,241.65	34.260000	913,679.94	187,438.29	0.16
		Base		27.231679	726,241.65	34.260000	913,679.94	187,438.29	0.16
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001								
		Local	146,830.000	9.064775	1,330,980.86	4.590000	673,949.70	-657,031.16	0.12
		Base		9.064775	1,330,980.86	4.590000	673,949.70	-657,031.16	0.12
G3323L100	FABRINET COMMON STOCK USD.01								
		Local	26,790.000	26.658320	714,176.40	56.230000	1,506,401.70	792,225.30	0.26
		Base		26.658320	714,176.40	56.230000	1,506,401.70	792,225.30	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
G36738105	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01								
		Local	22,149.000	34.418457	762,334.40	31.900000	706,553.10	-55,781.30	0.12
		Base		34.418457	762,334.40	31.900000	706,553.10	-55,781.30	0.12
G4740B105	ICHOR HOLDINGS LTD COMMON STOCK USD.0001								
		Local	16,328.000	25.719184	419,942.83	29.110000	475,308.08	55,365.25	0.08
		Base		25.719184	419,942.83	29.110000	475,308.08	55,365.25	0.08
G5005R107	JAMES RIVER GROUP HOLDINGS L COMMON STOCK USD.0002								
		Local	22,079.000	35.295190	779,282.50	35.810000	790,648.99	11,366.49	0.14
		Base		35.295190	779,282.50	35.810000	790,648.99	11,366.49	0.14
G6359F103	NABORS INDUSTRIES LTD COMMON STOCK USD.001								
		Local	247,203.000	2.525315	624,265.42	1.850000	457,325.55	-166,939.87	0.08
		Base		2.525315	624,265.42	1.850000	457,325.55	-166,939.87	0.08
G65431101	NOBLE CORP PLC COMMON STOCK USD.01								
		Local	182,649.000	4.463582	815,268.78	1.230000	224,658.27	-590,610.51	0.04
		Base		4.463582	815,268.78	1.230000	224,658.27	-590,610.51	0.04
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18								
		Local	38,011.000	16.816452	639,210.15	16.040000	609,696.44	-29,513.71	0.11
		Base		16.816452	639,210.15	16.040000	609,696.44	-29,513.71	0.11
G8232Y101	SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01								
		Local	9,562.000	29.496626	282,046.74	29.700000	283,991.40	1,944.66	0.05
		Base		29.496626	282,046.74	29.700000	283,991.40	1,944.66	0.05
G8827U100	THIRD POINT REINSURANCE LTD COMMON STOCK USD.1								
		Local	58,097.000	15.847771	920,707.96	9.490000	551,340.53	-369,367.43	0.10
		Base		15.847771	920,707.96	9.490000	551,340.53	-369,367.43	0.10
G9402V109	VALARIS PLC COMMON STOCK USD.1								
		Local	144,162.000	5.170761	745,427.20	4.110000	592,505.82	-152,921.38	0.10
		Base		5.170761	745,427.20	4.110000	592,505.82	-152,921.38	0.10
L9340P101	TRINSEO SA COMMON STOCK USD.01								
		Local	29,227.000	35.116897	1,026,361.55	42.500000	1,242,147.50	215,785.95	0.22
		Base		35.116897	1,026,361.55	42.500000	1,242,147.50	215,785.95	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
US DOLLAR Total									
		23,726,427.850	Local		469,430,612.68		572,145,964.70	102,715,352.02	99.51
			Base		469,430,612.68		572,145,964.70	102,715,352.02	99.51
EQUITY Total									
		23,726,427.850	Base		469,430,612.68		572,145,964.70	102,715,352.02	99.51

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Holdings

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

As of: *October 31, 2019* *View Date:* *November 7, 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								
		26,531,460.920	Base	472,237,194.57		574,952,680.79	102,715,486.22	100.00

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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					1.878108	31 Dec 2030		
		Local	1,004,028.480	100.049928	1,004,529.77	100.060000	1,004,630.90	101.13	0.04
		Base		100.049928	1,004,529.77	100.060000	1,004,630.90	101.13	0.04
2063C0AQ5	CONCORD MIN CPTL CO					1.960000	24 Jan 2020		
		Local	10,000,000.000	99.542667	9,954,266.67	99.504555	9,950,455.50	-3,811.17	0.44
		Base		99.542667	9,954,266.67	99.504555	9,950,455.50	-3,811.17	0.44
41282KYN2	HARLEY-DAVIDSON FND CP					2.200000	22 Nov 2019		
		Local	5,000,000.000	99.871667	4,993,583.33	99.871667	4,993,583.33	0.00	0.22
		Base		99.871667	4,993,583.33	99.871667	4,993,583.33	0.00	0.22
62455AAX5	MOUNTCLIFF					2.030000	31 Jan 2020		
		Local	10,000,000.000	99.486861	9,948,686.11	99.522250	9,952,225.00	3,538.89	0.44
		Base		99.486861	9,948,686.11	99.522250	9,952,225.00	3,538.89	0.44
66844CAN4	NORTHWESTERN UNIVERS					1.850000	22 Jan 2020		
		Local	6,000,000.000	99.578611	5,974,716.66	99.527222	5,971,633.32	-3,083.34	0.26
		Base		99.578611	5,974,716.66	99.527222	5,971,633.32	-3,083.34	0.26
66844DYJ5	NORTHWESTERN UNIVERS					2.050000	18 Nov 2019		
		Local	9,211,000.000	99.903194	9,202,083.24	99.903194	9,202,083.24	0.00	0.41
		Base		99.903194	9,202,083.24	99.903194	9,202,083.24	0.00	0.41
85520PBF2	STARBIRD FDG. CORP					2.099130	17 Mar 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.44
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.44
US DOLLAR Total									
		Local	51,215,028.480		51,077,865.78		51,074,611.29	-3,254.49	2.26
		Base			51,077,865.78		51,074,611.29	-3,254.49	2.26
CASH EQUIVALENT Total									
		Base	51,215,028.480		51,077,865.78		51,074,611.29	-3,254.49	2.26

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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
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
001055AJ1	AFLAC INC SR UNSECURED 02/22 4					4.000000	15 Feb 2022		
			5,000,000.000	Local	99.958836	4,997,941.82	104.683076	5,234,153.80	236,211.98	0.23
				Base	99.958836	4,997,941.82	104.683076	5,234,153.80	236,211.98	0.23
00206RGL0	AT+T INC SR UNSECURED 02/28 4.1					4.100000	15 Feb 2028		
			10,205,000.000	Local	100.250321	10,230,545.30	108.997000	11,123,143.85	892,598.55	0.49
				Base	100.250321	10,230,545.30	108.997000	11,123,143.85	892,598.55	0.49
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	116.290170	11,701,116.91	1,652,434.97	0.52
				Base	99.867640	10,048,681.94	116.290170	11,701,116.91	1,652,434.97	0.52
020002BE0	ALLSTATE CORP SR UNSECURED 03/21 VAR					2.534380	29 Mar 2021		
			5,000,000.000	Local	100.000000	5,000,000.00	100.237000	5,011,850.00	11,850.00	0.22
				Base	100.000000	5,000,000.00	100.237000	5,011,850.00	11,850.00	0.22
02079KAB3	ALPHABET INC SR UNSECURED 02/24 3.375					3.375000	25 Feb 2024		
			5,000,000.000	Local	104.506471	5,225,323.54	106.426181	5,321,309.05	95,985.51	0.24
				Base	104.506471	5,225,323.54	106.426181	5,321,309.05	95,985.51	0.24
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15					8.150000	19 Mar 2038		
			5,000,000.000	Local	99.775114	4,988,755.72	160.442178	8,022,108.90	3,033,353.18	0.36
				Base	99.775114	4,988,755.72	160.442178	8,022,108.90	3,033,353.18	0.36
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	100.366168	10,036,616.80	36,616.80	0.44
				Base	100.000000	10,000,000.00	100.366168	10,036,616.80	36,616.80	0.44
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A					2.233500	15 Oct 2025		
			4,000,000.000	Local	100.000000	4,000,000.00	99.870120	3,994,804.80	-5,195.20	0.18
	Original Face:		4,000,000.000	Base	100.000000	4,000,000.00	99.870120	3,994,804.80	-5,195.20	0.18
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625					6.625000	15 Feb 2029		
			3,000,000.000	Local	99.943593	2,998,307.78	125.945817	3,778,374.51	780,066.73	0.17
				Base	99.943593	2,998,307.78	125.945817	3,778,374.51	780,066.73	0.17

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02665WBJ9	AMERICAN HONDA FINANCE SR UNSECURED 09/21 VAR					2.712130	09 Sep 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.653171	10,065,317.10	65,317.10	0.45
		Base		100.000000	10,000,000.00	100.653171	10,065,317.10	65,317.10	0.45
026874CU9	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875					4.875000	01 Jun 2022		
		Local	5,000,000.000	103.657570	5,182,878.48	107.223985	5,361,199.25	178,320.77	0.24
		Base		103.657570	5,182,878.48	107.223985	5,361,199.25	178,320.77	0.24
037833BE9	APPLE INC SR UNSECURED 05/20 VAR					2.475630	06 May 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.140715	10,014,071.50	14,071.50	0.44
		Base		100.000000	10,000,000.00	100.140715	10,014,071.50	14,071.50	0.44
053332AV4	AUTOZONE INC SR UNSECURED 06/27 3.75					3.750000	01 Jun 2027		
		Local	10,000,000.000	99.996184	9,999,618.40	107.320844	10,732,084.40	732,466.00	0.48
		Base		99.996184	9,999,618.40	107.320844	10,732,084.40	732,466.00	0.48
05584PAE7	BMW VEHICLE LEASE TRUST BMWLT 2017 2 A4					2.190000	22 Mar 2021		
		Local	2,750,000.000	99.990018	2,749,725.49	100.097600	2,752,684.00	2,958.51	0.12
Original Face:		Base	2,750,000.000	99.990018	2,749,725.49	100.097600	2,752,684.00	2,958.51	0.12
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023		
		Local	5,000,000.000	102.394539	5,119,726.96	102.292855	5,114,642.75	-5,084.21	0.23
		Base		102.394539	5,119,726.96	102.292855	5,114,642.75	-5,084.21	0.23
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR					2.756250	25 Jun 2022		
		Local	10,000,000.000	100.233755	10,023,375.53	100.486319	10,048,631.90	25,256.37	0.44
		Base		100.233755	10,023,375.53	100.486319	10,048,631.90	25,256.37	0.44
06051GHT9	BANK OF AMERICA CORP SR UNSECURED 04/27 VAR					3.559000	23 Apr 2027		
		Local	5,000,000.000	102.332951	5,116,647.57	105.636125	5,281,806.25	165,158.68	0.23
		Base		102.332951	5,116,647.57	105.636125	5,281,806.25	165,158.68	0.23
06406FAD5	BANK OF NY MELLON CORP SR UNSECURED 08/23 2.2					2.200000	16 Aug 2023		
		Local	15,000,000.000	99.902776	14,985,416.44	100.575982	15,086,397.30	100,980.86	0.67
		Base		99.902776	14,985,416.44	100.575982	15,086,397.30	100,980.86	0.67
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	100.601023	3,018,030.69	18,030.69	0.13
		Base		100.000000	3,000,000.00	100.601023	3,018,030.69	18,030.69	0.13

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064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
		Local	15,000,000.000	99.969468	14,995,420.14	99.801186	14,970,177.90	-25,242.24	0.66
		Base		99.969468	14,995,420.14	99.801186	14,970,177.90	-25,242.24	0.66
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125					3.125000	15 Mar 2026		
		Local	3,000,000.000	99.940993	2,998,229.78	106.345549	3,190,366.47	192,136.69	0.14
		Base		99.940993	2,998,229.78	106.345549	3,190,366.47	192,136.69	0.14
12527EAD0	CFCRE COMMERCIAL MORTGAGE TRUS CFCRE 2011 C1 A4 144A					4.961300	15 Apr 2044		
		Local	3,023,161.080	109.203758	3,301,405.52	103.010660	3,114,178.18	-187,227.34	0.14
Original Face:		Base	4,153,000.000	109.203758	3,301,405.52	103.010660	3,114,178.18	-187,227.34	0.14
12591VAE1	COMM MORTGAGE TRUST COMM 2014 CR16 A4					4.051000	10 Apr 2047		
		Local	5,000,000.000	102.458551	5,122,927.54	107.230880	5,361,544.00	238,616.46	0.24
Original Face:		Base	5,000,000.000	102.458551	5,122,927.54	107.230880	5,361,544.00	238,616.46	0.24
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4					3.590000	10 Nov 2047		
		Local	3,300,000.000	102.282687	3,375,328.66	106.443170	3,512,624.61	137,295.95	0.16
Original Face:		Base	3,300,000.000	102.282687	3,375,328.66	106.443170	3,512,624.61	137,295.95	0.16
12625UBA0	COMM MORTGAGE TRUST COMM 2013 CR9 ASB					3.834000	10 Jul 2045		
		Local	3,849,280.880	104.246759	4,012,750.56	103.250500	3,974,401.76	-38,348.80	0.18
Original Face:		Base	5,000,000.000	104.246759	4,012,750.56	103.250500	3,974,401.76	-38,348.80	0.18
12636FBM4	COMM MORTGAGE TRUST COMM 2015 LC23 AM					4.158000	10 Oct 2048		
		Local	6,258,000.000	102.902429	6,439,633.98	108.233690	6,773,264.32	333,630.34	0.30
Original Face:		Base	6,258,000.000	102.902429	6,439,633.98	108.233690	6,773,264.32	333,630.34	0.30
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125000	01 Jun 2021		
		Local	8,000,000.000	99.915309	7,993,224.72	100.153734	8,012,298.72	19,074.00	0.35
		Base		99.915309	7,993,224.72	100.153734	8,012,298.72	19,074.00	0.35
126650DB3	CVS HEALTH CORP SR UNSECURED 03/20 VAR					2.732130	09 Mar 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.150609	10,015,060.90	15,060.90	0.44
		Base		100.000000	10,000,000.00	100.150609	10,015,060.90	15,060.90	0.44
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.250000	17 Jul 2023		
		Local	4,500,000.000	99.981575	4,499,170.86	100.240280	4,510,812.60	11,641.74	0.20
Original Face:		Base	4,500,000.000	99.981575	4,499,170.86	100.240280	4,510,812.60	11,641.74	0.20

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126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					2.591250	17 Jul 2023		
		Local	7,000,000.000	100.000000	7,000,000.00	100.312690	7,021,888.30	21,888.30	0.31
Original Face:		Base	7,000,000.000	100.000000	7,000,000.00	100.312690	7,021,888.30	21,888.30	0.31
14042RFJ5	CAPITAL ONE NA SR UNSECURED 01/23 VAR					3.085500	30 Jan 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.850871	10,085,087.10	85,087.10	0.45
		Base		100.000000	10,000,000.00	100.850871	10,085,087.10	85,087.10	0.45
144141DC9	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/22 2.8					2.800000	15 May 2022		
		Local	3,000,000.000	99.947142	2,998,414.26	102.277234	3,068,317.02	69,902.76	0.14
		Base		99.947142	2,998,414.26	102.277234	3,068,317.02	69,902.76	0.14
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR					2.661750	03 Mar 2022		
		Local	4,000,000.000	100.000000	4,000,000.00	100.604031	4,024,161.24	24,161.24	0.18
		Base		100.000000	4,000,000.00	100.604031	4,024,161.24	24,161.24	0.18
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954					2.954000	16 May 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	105.171018	10,517,101.80	517,101.80	0.47
		Base		100.000000	10,000,000.00	105.171018	10,517,101.80	517,101.80	0.47
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05					4.050000	30 Jul 2022		
		Local	2,000,000.000	100.000000	2,000,000.00	104.936570	2,098,731.40	98,731.40	0.09
		Base		100.000000	2,000,000.00	104.936570	2,098,731.40	98,731.40	0.09
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4					3.183000	10 Feb 2048		
		Local	5,000,000.000	102.564275	5,128,213.75	104.669930	5,233,496.50	105,282.75	0.23
Original Face:		Base	5,000,000.000	102.564275	5,128,213.75	104.669930	5,233,496.50	105,282.75	0.23
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9					5.900000	15 May 2038		
		Local	10,000,000.000	99.766613	9,976,661.27	136.801756	13,680,175.60	3,703,514.33	0.61
		Base		99.766613	9,976,661.27	136.801756	13,680,175.60	3,703,514.33	0.61
23305XAD3	DBUBS MORTGAGE TRUST DBUBS 2011 LC2A A4 144A					4.537000	10 Jul 2044		
		Local	4,995,523.060	110.447813	5,517,445.96	102.680510	5,129,428.56	-388,017.40	0.23
Original Face:		Base	5,000,000.000	110.447813	5,517,445.96	102.680510	5,129,428.56	-388,017.40	0.23
24422ERY7	JOHN DEERE CAPITAL CORP SR UNSECURED 01/20 1.7					1.700000	15 Jan 2020		
		Local	3,000,000.000	99.990420	2,999,712.60	99.963256	2,998,897.68	-814.92	0.13
		Base		99.990420	2,999,712.60	99.963256	2,998,897.68	-814.92	0.13

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26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55					3.550000	15 Sep 2021		
		Local	5,000,000.000	99.996862	4,999,843.12	102.563912	5,128,195.60	128,352.48	0.23
		Base		99.996862	4,999,843.12	102.563912	5,128,195.60	128,352.48	0.23
278642AT0	EBAY INC SR UNSECURED 01/23 VAR					2.805500	30 Jan 2023		
		Local	15,000,000.000	100.000000	15,000,000.00	100.351107	15,052,666.05	52,666.05	0.67
		Base		100.000000	15,000,000.00	100.351107	15,052,666.05	52,666.05	0.67
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	101.022865	5,051,143.25	51,143.25	0.22
		Base		100.000000	5,000,000.00	101.022865	5,051,143.25	51,143.25	0.22
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5					5.500000	01 Dec 2032		
		Local	63,257.700	100.148551	63,351.67	109.986330	69,574.82	6,223.15	0.00
Original Face:		Base	5,000,000.000	100.148551	63,351.67	109.986330	69,574.82	6,223.15	0.00
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.000000	15 Aug 2042		
		Local	4,067,188.200	92.143263	3,747,639.94	102.876801	4,184,193.11	436,553.17	0.19
Original Face:		Base	10,000,000.000	92.143263	3,747,639.94	102.876801	4,184,193.11	436,553.17	0.19
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5					4.500000	01 Feb 2026		
		Local	644,813.900	102.267487	659,434.97	105.645887	681,219.36	21,784.39	0.03
Original Face:		Base	5,085,000.000	102.267487	659,434.97	105.645887	681,219.36	21,784.39	0.03
3128MD5D1	FED HM LN PC POOL G15144 FG 07/29 FIXED 2.5					2.500000	01 Jul 2029		
		Local	3,835,848.300	101.219826	3,882,638.97	101.356123	3,887,867.12	5,228.15	0.17
Original Face:		Base	10,000,000.000	101.219826	3,882,638.97	101.356123	3,887,867.12	5,228.15	0.17
3128MDA94	FED HM LN PC POOL G14332 FG 12/26 FIXED 3					3.000000	01 Dec 2026		
		Local	2,342,556.210	102.031165	2,390,137.39	103.074961	2,414,588.90	24,451.51	0.11
Original Face:		Base	11,186,424.000	102.031165	2,390,137.39	103.074961	2,414,588.90	24,451.51	0.11
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5					3.500000	01 Dec 2030		
		Local	6,751,865.400	101.084524	6,825,091.00	103.569013	6,992,840.35	167,749.35	0.31
Original Face:		Base	10,000,000.000	101.084524	6,825,091.00	103.569013	6,992,840.35	167,749.35	0.31
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4					4.000000	01 Feb 2034		
		Local	4,112,126.350	102.904064	4,231,545.15	104.510702	4,297,612.12	66,066.97	0.19
Original Face:		Base	5,000,000.000	102.904064	4,231,545.15	104.510702	4,297,612.12	66,066.97	0.19

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3128MJ2U3	FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5					4.500000	01 Oct 2047		
		Local	3,410,565.850	107.073441	3,651,810.21	105.997048	3,615,099.12	-36,711.09	0.16
	Original Face:	Base	5,000,000.000	107.073441	3,651,810.21	105.997048	3,615,099.12	-36,711.09	0.16
3128MMSX2	FED HM LN PC POOL G18533 FG 12/29 FIXED 2.5					2.500000	01 Dec 2029		
		Local	2,187,101.600	101.701160	2,224,307.70	101.353322	2,216,700.13	-7,607.57	0.10
	Original Face:	Base	5,300,000.000	101.701160	2,224,307.70	101.353322	2,216,700.13	-7,607.57	0.10
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3					3.000000	01 Apr 2033		
		Local	3,175,483.990	103.184469	3,276,606.28	103.262714	3,279,090.95	2,484.67	0.15
	Original Face:	Base	7,000,000.000	103.184469	3,276,606.28	103.262714	3,279,090.95	2,484.67	0.15
3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3					3.000000	01 Sep 2036		
		Local	2,548,731.480	100.895391	2,571,552.60	102.898058	2,622,595.20	51,042.60	0.12
	Original Face:	Base	3,550,000.000	100.895391	2,571,552.60	102.898058	2,622,595.20	51,042.60	0.12
3128P8D99	FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5					3.500000	01 May 2037		
		Local	3,640,153.400	103.148967	3,754,780.63	103.737799	3,776,215.02	21,434.39	0.17
	Original Face:	Base	5,000,000.000	103.148967	3,754,780.63	103.737799	3,776,215.02	21,434.39	0.17
312905KW1	FREDDIE MAC FHR 1063 I					7.000000	15 Apr 2021		
		Local	157.080	98.764961	155.14	100.054790	157.17	2.03	0.00
	Original Face:	Base	3,000,000.000	98.764961	155.14	100.054790	157.17	2.03	0.00
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5					5.500000	01 Sep 2039		
		Local	1,171,896.820	104.447435	1,224,016.17	112.114867	1,313,870.56	89,854.39	0.06
	Original Face:	Base	10,300,000.000	104.447435	1,224,016.17	112.114867	1,313,870.56	89,854.39	0.06
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5					5.000000	01 Sep 2033		
		Local	671,834.870	99.639233	669,411.11	110.487282	742,292.09	72,880.98	0.03
	Original Face:	Base	14,598,876.000	99.639233	669,411.11	110.487282	742,292.09	72,880.98	0.03
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5					5.000000	01 Oct 2033		
		Local	571,921.350	99.630540	569,808.33	110.485160	631,888.22	62,079.89	0.03
	Original Face:	Base	11,774,977.000	99.630540	569,808.33	110.485160	631,888.22	62,079.89	0.03
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5					5.000000	01 Dec 2033		
		Local	236,118.780	99.574922	235,115.09	109.237756	257,930.86	22,815.77	0.01
	Original Face:	Base	3,598,890.000	99.574922	235,115.09	109.237756	257,930.86	22,815.77	0.01

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31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5					5.000000	01 Dec 2033		
		Local	193,780.190	99.659274	193,119.93	110.430339	213,992.12	20,872.19	0.01
Original Face:		Base	6,241,535.000	99.659274	193,119.93	110.430339	213,992.12	20,872.19	0.01
312970GJ9	FED HM LN PC POOL B17401 FG 12/19 FIXED 4.5					4.500000	01 Dec 2019		
		Local	1,447.510	99.999309	1,447.50	103.091032	1,492.25	44.75	0.00
Original Face:		Base	5,489,657.000	99.999309	1,447.50	103.091032	1,492.25	44.75	0.00
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5					5.500000	01 Nov 2034		
		Local	204,183.550	100.215032	204,622.61	109.744561	224,080.34	19,457.73	0.01
Original Face:		Base	5,000,000.000	100.215032	204,622.61	109.744561	224,080.34	19,457.73	0.01
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5					5.500000	01 Dec 2034		
		Local	214,672.800	100.819321	216,431.66	111.937938	240,300.31	23,868.65	0.01
Original Face:		Base	5,000,000.000	100.819321	216,431.66	111.937938	240,300.31	23,868.65	0.01
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5					5.500000	01 Jan 2035		
		Local	265,650.200	100.556442	267,128.39	112.635955	299,217.64	32,089.25	0.01
Original Face:		Base	5,000,000.000	100.556442	267,128.39	112.635955	299,217.64	32,089.25	0.01
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR					4.548000	01 Jan 2037		
		Local	845,258.400	103.498131	874,826.65	105.552602	892,192.23	17,365.58	0.04
Original Face:		Base	6,000,000.000	103.498131	874,826.65	105.552602	892,192.23	17,365.58	0.04
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR					4.618000	01 Oct 2036		
		Local	711,822.650	103.446424	736,355.08	104.998832	747,405.47	11,050.39	0.03
Original Face:		Base	5,000,000.000	103.446424	736,355.08	104.998832	747,405.47	11,050.39	0.03
31306XQQ9	FED HM LN PC POOL J20463 FG 09/27 FIXED 2.5					2.500000	01 Sep 2027		
		Local	2,777,415.000	102.877179	2,857,326.19	101.733040	2,825,548.71	-31,777.48	0.13
Original Face:		Base	10,000,000.000	102.877179	2,857,326.19	101.733040	2,825,548.71	-31,777.48	0.13
31306XQR7	FED HM LN PC POOL J20464 FG 09/27 FIXED 2.5					2.500000	01 Sep 2027		
		Local	2,942,455.800	102.827855	3,025,664.19	101.629593	2,990,405.85	-35,258.34	0.13
Original Face:		Base	10,000,000.000	102.827855	3,025,664.19	101.629593	2,990,405.85	-35,258.34	0.13
31307JMN0	FED HM LN PC POOL J29365 FG 09/24 FIXED 3					3.000000	01 Sep 2024		
		Local	1,714,438.770	101.814574	1,745,548.53	102.401724	1,755,614.86	10,066.33	0.08
Original Face:		Base	5,920,907.000	101.814574	1,745,548.53	102.401724	1,755,614.86	10,066.33	0.08

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31307JWU3	FED HM LN PC POOL J29659 FG 10/24 FIXED 3					3.000000	01 Oct 2024		
		Local	2,984,203.700	102.323622	3,053,545.32	102.404531	3,055,959.80	2,414.48	0.14
	Original Face:	Base	10,000,000.000	102.323622	3,053,545.32	102.404531	3,055,959.80	2,414.48	0.14
31307R3T0	FED HM LN PC POOL J35310 FG 10/31 FIXED 3					3.000000	01 Oct 2031		
		Local	3,743,294.940	99.930824	3,740,705.49	102.520501	3,837,644.73	96,939.24	0.17
	Original Face:	Base	8,208,821.000	99.930824	3,740,705.49	102.520501	3,837,644.73	96,939.24	0.17
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5					3.500000	01 Dec 2033		
		Local	2,869,749.100	103.797630	2,978,731.55	103.520875	2,970,789.38	-7,942.17	0.13
	Original Face:	Base	5,000,000.000	103.797630	2,978,731.55	103.520875	2,970,789.38	-7,942.17	0.13
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5					4.500000	01 Sep 2042		
		Local	2,682,573.080	110.430461	2,962,377.82	107.152881	2,874,454.34	-87,923.48	0.13
	Original Face:	Base	7,231,153.000	110.430461	2,962,377.82	107.152881	2,874,454.34	-87,923.48	0.13
3132J0AF4	FREDDIEMAC STRIP FHS 334 300					3.000000	15 Aug 2044		
		Local	4,256,266.810	100.063969	4,258,989.52	103.343597	4,398,579.22	139,589.70	0.19
	Original Face:	Base	8,000,000.000	100.063969	4,258,989.52	103.343597	4,398,579.22	139,589.70	0.19
3132KGDY3	FED HM LN PC POOL V61919 FG 01/33 FIXED 4					4.000000	01 Jan 2033		
		Local	3,910,741.440	103.503399	4,047,750.32	104.881087	4,101,628.13	53,877.81	0.18
	Original Face:	Base	6,000,000.000	103.503399	4,047,750.32	104.881087	4,101,628.13	53,877.81	0.18
3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3					3.000000	01 Jan 2037		
		Local	3,702,770.400	100.472246	3,720,256.60	102.896849	3,810,034.07	89,777.47	0.17
	Original Face:	Base	5,000,000.000	100.472246	3,720,256.60	102.896849	3,810,034.07	89,777.47	0.17
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03					5.030000	06 Oct 2025		
		Local	5,000,000.000	109.596297	5,479,814.87	119.056401	5,952,820.05	473,005.18	0.26
		Base		109.596297	5,479,814.87	119.056401	5,952,820.05	473,005.18	0.26
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43					5.430000	07 Jun 2024		
		Local	5,000,000.000	109.851674	5,492,583.72	117.121249	5,856,062.45	363,478.73	0.26
		Base		109.851674	5,492,583.72	117.121249	5,856,062.45	363,478.73	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

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3133XVRK9	FEDERAL HOME LOAN BANK BONDS 12/19 4.125					4.125000	13 Dec 2019		
		Local	5,510,000.000	100.294830	5,526,245.12	100.301311	5,526,602.24	357.12	0.24
		Base		100.294830	5,526,245.12	100.301311	5,526,602.24	357.12	0.24
31359MGK3	FANNIE MAE NOTES 11/30 6.625					6.625000	15 Nov 2030		
		Local	5,000,000.000	141.283984	7,064,199.18	145.962532	7,298,126.60	233,927.42	0.32
		Base		141.283984	7,064,199.18	145.962532	7,298,126.60	233,927.42	0.32
3136A2TP8	FANNIE MAE FNR 2011 127 VU					3.500000	25 Dec 2024		
		Local	1,329,371.340	103.115503	1,370,787.94	101.704290	1,352,027.68	-18,760.26	0.06
Original Face:		Base	3,000,000.000	103.115503	1,370,787.94	101.704290	1,352,027.68	-18,760.26	0.06
3136A35N7	FANNIE MAE FNR 2012 21 WA					5.612890	25 Mar 2052		
		Local	418,132.390	108.980318	455,682.01	112.973670	472,379.51	16,697.50	0.02
Original Face:		Base	4,261,779.000	108.980318	455,682.01	112.973670	472,379.51	16,697.50	0.02
3136A3TC5	FANNIE MAE FNR 2012 11 DV					4.000000	25 Apr 2023		
		Local	2,100,822.720	103.146962	2,166,934.82	101.895240	2,140,638.35	-26,296.47	0.09
Original Face:		Base	6,000,000.000	103.146962	2,166,934.82	101.895240	2,140,638.35	-26,296.47	0.09
3136A4GU7	FANNIE MAE FNR 2012 20 VK					3.500000	25 Mar 2025		
		Local	579,003.110	102.850437	595,507.23	101.917670	590,106.48	-5,400.75	0.03
Original Face:		Base	1,250,000.000	102.850437	595,507.23	101.917670	590,106.48	-5,400.75	0.03
3136A56W1	FANNIEMAE ACES FNA 2012 M4 1A2					2.976000	25 Apr 2022		
		Local	3,317,447.200	100.944442	3,348,778.56	102.042540	3,385,207.39	36,428.83	0.15
Original Face:		Base	5,000,000.000	100.944442	3,348,778.56	102.042540	3,385,207.39	36,428.83	0.15
3136A5E85	FANNIE MAE FNR 2012 44 KL					3.500000	25 Dec 2031		
		Local	1,412,611.650	103.990573	1,468,982.95	103.860870	1,467,150.75	-1,832.20	0.06
Original Face:		Base	5,000,000.000	103.990573	1,468,982.95	103.860870	1,467,150.75	-1,832.20	0.06
3136A6P99	FANNIE MAE FNR 2012 76 VG					4.000000	25 Mar 2029		
		Local	3,492,992.550	108.054913	3,774,350.05	105.102690	3,671,229.13	-103,120.92	0.16
Original Face:		Base	5,469,245.000	108.054913	3,774,350.05	105.102690	3,671,229.13	-103,120.92	0.16
3136A8HK9	FANNIE MAE FNR 2012 93 MC					2.500000	25 Sep 2042		
		Local	72,340.900	100.501680	72,703.82	101.859330	73,685.96	982.14	0.00
Original Face:		Base	10,000,000.000	100.501680	72,703.82	101.859330	73,685.96	982.14	0.00

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3136A9ZF8	FANNIE MAE FNR 2012 126 TA					3.000000	25 Oct 2042		
		Local	10,654,356.900	98.275825	10,470,657.10	103.522540	11,029,660.88	559,003.78	0.49
	Original Face:	Base	30,000,000.000	98.275825	10,470,657.10	103.522540	11,029,660.88	559,003.78	0.49
3136AA6K6	FANNIE MAE FNR 2012 151 YA					2.000000	25 Jan 2028		
		Local	1,649,746.600	101.706351	1,677,897.07	100.042060	1,650,440.48	-27,456.59	0.07
	Original Face:	Base	5,000,000.000	101.706351	1,677,897.07	100.042060	1,650,440.48	-27,456.59	0.07
3136AAF42	FANNIE MAE FNR 2012 133 JP					2.500000	25 Jul 2042		
		Local	2,076,045.960	99.924030	2,074,468.78	102.134410	2,120,357.29	45,888.51	0.09
	Original Face:	Base	6,000,000.000	99.924030	2,074,468.78	102.134410	2,120,357.29	45,888.51	0.09
3136ACH53	FANNIE MAE FNR 2013 13 PH					2.500000	25 Apr 2042		
		Local	1,867,662.560	99.297621	1,854,544.49	102.232950	1,909,366.53	54,822.04	0.08
	Original Face:	Base	5,000,000.000	99.297621	1,854,544.49	102.232950	1,909,366.53	54,822.04	0.08
3136AE2K2	FANNIE MAE FNR 2013 70 KC					3.500000	25 Jul 2043		
		Local	3,256,205.350	99.373790	3,235,814.66	105.292980	3,428,555.65	192,740.99	0.15
	Original Face:	Base	20,312,000.000	99.373790	3,235,814.66	105.292980	3,428,555.65	192,740.99	0.15
3136AFYS7	FANNIE MAE FNR 2013 87 GD					3.000000	25 Jun 2043		
		Local	1,824,695.340	100.839544	1,840,014.46	104.065270	1,898,874.13	58,859.67	0.08
	Original Face:	Base	6,000,000.000	100.839544	1,840,014.46	104.065270	1,898,874.13	58,859.67	0.08
3136AGC34	FANNIE MAE FNR 2013 101 HA					3.000000	25 Oct 2030		
		Local	736,703.870	102.295063	753,611.69	101.112460	744,899.41	-8,712.28	0.03
	Original Face:	Base	2,500,000.000	102.295063	753,611.69	101.112460	744,899.41	-8,712.28	0.03
3136AGDC3	FANNIE MAE FNR 2013 97 JF					2.172750	25 Apr 2038		
		Local	1,873,300.550	99.856989	1,870,621.53	99.641190	1,866,578.96	-4,042.57	0.08
	Original Face:	Base	5,000,000.000	99.856989	1,870,621.53	99.641190	1,866,578.96	-4,042.57	0.08
3136AGNN8	FANNIE MAE FNR 2013 103 VG					3.000000	25 Mar 2030		
		Local	1,500,000.000	102.673012	1,540,095.18	102.065480	1,530,982.20	-9,112.98	0.07
	Original Face:	Base	1,500,000.000	102.673012	1,540,095.18	102.065480	1,530,982.20	-9,112.98	0.07
3136AGY30	FANNIE MAE FNR 2013 117 PA					4.000000	25 Feb 2043		
		Local	1,778,088.850	105.942333	1,883,748.81	104.524240	1,858,533.86	-25,214.95	0.08
	Original Face:	Base	5,000,000.000	105.942333	1,883,748.81	104.524240	1,858,533.86	-25,214.95	0.08

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3136AH5F3	FANNIE MAE FNR 2014 5 KV					3.500000	25 Feb 2027		
		Local	1,069,616.830	102.949136	1,101,161.28	103.861130	1,110,916.13	9,754.85	0.05
Original Face:		Base	1,750,000.000	102.949136	1,101,161.28	103.861130	1,110,916.13	9,754.85	0.05
3136AHBT6	FANNIE MAE FNR 2013 123 PN					2.700000	25 Mar 2043		
		Local	3,651,802.000	94.165999	3,438,755.85	100.006210	3,652,028.78	213,272.93	0.16
Original Face:		Base	3,651,802.000	94.165999	3,438,755.85	100.006210	3,652,028.78	213,272.93	0.16
3136AHDP2	FANNIE MAE FNR 2013 118 YA					3.000000	25 Jul 2028		
		Local	2,268,108.720	102.048512	2,314,571.19	101.907220	2,311,366.54	-3,204.65	0.10
Original Face:		Base	8,500,000.000	102.048512	2,314,571.19	101.907220	2,311,366.54	-3,204.65	0.10
3136AHRY8	FANNIE MAE FNR 2013 131 KH					3.000000	25 Aug 2041		
		Local	2,075,706.450	102.748442	2,132,756.04	102.062770	2,118,523.50	-14,232.54	0.09
Original Face:		Base	5,000,000.000	102.748442	2,132,756.04	102.062770	2,118,523.50	-14,232.54	0.09
3136AJDJ2	FANNIE MAE FNR 2014 9 A					4.000000	25 May 2037		
		Local	1,637,672.900	105.243585	1,723,545.67	103.019280	1,687,118.83	-36,426.84	0.07
Original Face:		Base	5,000,000.000	105.243585	1,723,545.67	103.019280	1,687,118.83	-36,426.84	0.07
3136AJJ80	FANNIE MAE FNR 2014 30 KC					3.000000	25 May 2033		
		Local	1,694,437.650	102.378389	1,734,737.97	102.510040	1,736,968.71	2,230.74	0.08
Original Face:		Base	5,000,000.000	102.378389	1,734,737.97	102.510040	1,736,968.71	2,230.74	0.08
3136AJMT0	FANNIE MAE FNR 2014 21 GV					3.000000	25 May 2027		
		Local	3,099,223.900	100.904175	3,127,246.31	102.313540	3,170,925.68	43,679.37	0.14
Original Face:		Base	5,000,000.000	100.904175	3,127,246.31	102.313540	3,170,925.68	43,679.37	0.14
3136AJPN0	FANNIE MAE FNR 2014 19 VJ					4.500000	25 May 2025		
		Local	4,634,240.530	105.175180	4,874,070.81	103.449810	4,794,113.02	-79,957.79	0.21
Original Face:		Base	8,346,000.000	105.175180	4,874,070.81	103.449810	4,794,113.02	-79,957.79	0.21
3136AJSJ6	FANNIE MAE FNR 2014 14 KD					3.000000	25 Jan 2033		
		Local	1,891,904.800	101.926014	1,928,343.15	102.219870	1,933,902.63	5,559.48	0.09
Original Face:		Base	5,000,000.000	101.926014	1,928,343.15	102.219870	1,933,902.63	5,559.48	0.09
3136AJVF0	FANNIE MAE FNR 2014 18 TA					3.000000	25 Jan 2033		
		Local	2,361,457.020	102.249435	2,414,576.46	101.679550	2,401,118.87	-13,457.59	0.11
Original Face:		Base	6,000,000.000	102.249435	2,414,576.46	101.679550	2,401,118.87	-13,457.59	0.11

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3136AJVK9	FANNIE MAE FNR 2014 18 WV					3.500000	25 Jan 2029		
		Local	6,300,901.900	103.201638	6,502,633.96	104.507080	6,584,888.59	82,254.63	0.29
Original Face:		Base	9,284,523.000	103.201638	6,502,633.96	104.507080	6,584,888.59	82,254.63	0.29
3136AKJ20	FANNIE MAE FNR 2014 52 GT					2.000000	25 Jan 2029		
		Local	493,459.300	101.172968	499,247.42	99.840390	492,671.69	-6,575.73	0.02
Original Face:		Base	5,000,000.000	101.172968	499,247.42	99.840390	492,671.69	-6,575.73	0.02
3136AKJV6	FANNIE MAE FNR 2014 41 VX					3.000000	25 Oct 2034		
		Local	5,812,365.720	83.042547	4,826,736.54	102.440340	5,954,207.21	1,127,470.67	0.26
Original Face:		Base	6,000,000.000	83.042547	4,826,736.54	102.440340	5,954,207.21	1,127,470.67	0.26
3136AL2K6	FANNIE MAE FNR 2014 84 VK					3.000000	25 Mar 2035		
		Local	10,692,273.000	102.195001	10,926,968.55	102.901220	11,002,479.36	75,510.81	0.49
Original Face:		Base	10,692,273.000	102.195001	10,926,968.55	102.901220	11,002,479.36	75,510.81	0.49
3136ALTG6	FANNIE MAE FNR 2014 68 TL					3.000000	25 Oct 2043		
		Local	2,674,619.700	102.126124	2,731,485.44	102.317080	2,736,592.78	5,107.34	0.12
Original Face:		Base	15,000,000.000	102.126124	2,731,485.44	102.317080	2,736,592.78	5,107.34	0.12
3136AMP94	FANNIE MAE FNR 2015 15 HA					3.500000	25 Sep 2041		
		Local	5,038,665.390	104.982789	5,289,731.47	104.358590	5,258,280.16	-31,451.31	0.23
Original Face:		Base	11,000,000.000	104.982789	5,289,731.47	104.358590	5,258,280.16	-31,451.31	0.23
3136AMYU7	FANNIE MAE FNR 2015 14 MV					3.000000	25 Jul 2026		
		Local	1,445,763.260	103.182568	1,491,775.66	103.157140	1,491,408.03	-367.63	0.07
Original Face:		Base	2,304,044.000	103.182568	1,491,775.66	103.157140	1,491,408.03	-367.63	0.07
3136ARYU6	FANNIE MAE FNR 2016 21 VB					3.000000	25 Aug 2027		
		Local	5,011,651.810	103.693678	5,196,766.10	103.283200	5,176,194.36	-20,571.74	0.23
Original Face:		Base	6,976,000.000	103.693678	5,196,766.10	103.283200	5,176,194.36	-20,571.74	0.23
3136AU4B4	FANNIE MAE FNR 2017 8 BA					3.000000	25 Nov 2042		
		Local	2,405,280.890	101.307549	2,436,731.11	101.174970	2,433,542.22	-3,188.89	0.11
Original Face:		Base	3,479,000.000	101.307549	2,436,731.11	101.174970	2,433,542.22	-3,188.89	0.11
3136AU6Q9	FANNIE MAE FNR 2017 2 EA					3.000000	25 Sep 2041		
		Local	3,582,974.950	101.566325	3,639,096.00	100.975930	3,617,942.28	-21,153.72	0.16
Original Face:		Base	5,000,000.000	101.566325	3,639,096.00	100.975930	3,617,942.28	-21,153.72	0.16

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3136AVJL4	FANNIE MAE FNR 2017 4 AH					3.000000	25 May 2041		
		Local	1,654,031.000	101.806837	1,683,916.64	101.526530	1,679,280.28	-4,636.36	0.07
Original Face:		Base	3,000,000.000	101.806837	1,683,916.64	101.526530	1,679,280.28	-4,636.36	0.07
3136AVT74	FANNIE MAE FNR 2017 22 JL					3.000000	25 Jan 2039		
		Local	1,649,345.560	100.732200	1,661,422.06	100.826370	1,662,975.26	1,553.20	0.07
Original Face:		Base	2,645,000.000	100.732200	1,661,422.06	100.826370	1,662,975.26	1,553.20	0.07
3136AYUG6	FANNIE MAE FNR 2017 86 MA					3.000000	25 Apr 2046		
		Local	4,662,385.080	100.951182	4,706,732.86	103.254840	4,814,138.25	107,405.39	0.21
Original Face:		Base	6,000,000.000	100.951182	4,706,732.86	103.254840	4,814,138.25	107,405.39	0.21
3136B2HG0	FANNIE MAE FNR 2018 49 LV					3.500000	25 Oct 2029		
		Local	5,157,994.300	101.773460	5,249,469.24	103.857300	5,356,953.61	107,484.37	0.24
Original Face:		Base	5,729,287.000	101.773460	5,249,469.24	103.857300	5,356,953.61	107,484.37	0.24
3136B32C3	FANNIE MAE FNR 2019 7 AL					3.000000	25 Aug 2048		
		Local	5,513,612.520	101.326608	5,586,756.55	102.816970	5,668,929.33	82,172.78	0.25
Original Face:		Base	6,000,000.000	101.326608	5,586,756.55	102.816970	5,668,929.33	82,172.78	0.25
3136B32D1	FANNIE MAE FNR 2019 7 LA					3.000000	25 Aug 2048		
		Local	9,189,354.200	99.053375	9,102,365.51	101.860600	9,360,331.32	257,965.81	0.41
Original Face:		Base	10,000,000.000	99.053375	9,102,365.51	101.860600	9,360,331.32	257,965.81	0.41
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
		Local	4,594,677.100	99.861804	4,588,327.46	101.860600	4,680,165.66	91,838.20	0.21
Original Face:		Base	5,000,000.000	99.861804	4,588,327.46	101.860600	4,680,165.66	91,838.20	0.21
3136B6TM5	FANNIE MAE FNR 2019 60 VA					3.000000	25 Feb 2031		
		Local	9,937,934.100	103.243727	10,260,293.57	103.158550	10,251,828.72	-8,464.85	0.45
Original Face:		Base	10,000,000.000	103.243727	10,260,293.57	103.158550	10,251,828.72	-8,464.85	0.45
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5					5.000000	01 Nov 2033		
		Local	243,925.280	99.868640	243,604.86	110.412596	269,324.23	25,719.37	0.01
Original Face:		Base	6,625,000.000	99.868640	243,604.86	110.412596	269,324.23	25,719.37	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

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31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5					5.500000	01 Feb 2034		
		Local	240,916.980	99.937784	240,767.09	112.542083	271,132.99	30,365.90	0.01
Original Face:		Base	6,000,000.000	99.937784	240,767.09	112.542083	271,132.99	30,365.90	0.01
3137A34T3	FREDDIE MAC FHR 3763 WV					4.500000	15 Dec 2021		
		Local	1,175,001.300	101.157824	1,188,605.75	102.599730	1,205,548.16	16,942.41	0.05
Original Face:		Base	5,000,000.000	101.157824	1,188,605.75	102.599730	1,205,548.16	16,942.41	0.05
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2					4.333000	25 Oct 2020		
		Local	4,947,702.250	101.232125	5,008,664.13	101.733790	5,033,485.02	24,820.89	0.22
Original Face:		Base	5,000,000.000	101.232125	5,008,664.13	101.733790	5,033,485.02	24,820.89	0.22
3137A6EC2	FREDDIE MAC FHR 3815 TA					4.500000	15 Oct 2040		
		Local	672,754.360	104.097994	700,323.79	104.001220	699,672.74	-651.05	0.03
Original Face:		Base	7,703,000.000	104.097994	700,323.79	104.001220	699,672.74	-651.05	0.03
3137A9QP4	FREDDIE MAC FHR 3842 PH					4.000000	15 Apr 2041		
		Local	1,120,652.800	103.077267	1,155,138.28	108.051010	1,210,876.67	55,738.39	0.05
Original Face:		Base	10,000,000.000	103.077267	1,155,138.28	108.051010	1,210,876.67	55,738.39	0.05
3137A9VR4	FREDDIE MAC FHR 3835 BA					4.000000	15 Aug 2038		
		Local	876,027.000	102.848504	900,980.66	101.350390	887,856.78	-13,123.88	0.04
Original Face:		Base	10,000,000.000	102.848504	900,980.66	101.350390	887,856.78	-13,123.88	0.04
3137AF2R2	FREDDIE MAC FHR 3920 AC					2.500000	15 Sep 2041		
		Local	2,902,829.150	102.563667	2,977,248.02	101.727550	2,952,976.97	-24,271.05	0.13
Original Face:		Base	13,000,000.000	102.563667	2,977,248.02	101.727550	2,952,976.97	-24,271.05	0.13
3137AGR51	FREDDIE MAC FHR 3935 GC					2.500000	15 Oct 2026		
		Local	573,115.260	100.754473	577,439.26	100.903010	578,290.55	851.29	0.03
Original Face:		Base	3,000,000.000	100.754473	577,439.26	100.903010	578,290.55	851.29	0.03
3137ANQX6	FREDDIE MAC FHR 4027 AB					4.000000	15 Dec 2040		
		Local	1,618,707.750	106.629675	1,726,022.82	106.040560	1,716,486.76	-9,536.06	0.08
Original Face:		Base	5,000,000.000	106.629675	1,726,022.82	106.040560	1,716,486.76	-9,536.06	0.08
3137AV3S4	FREDDIE MAC FHR 4122 VM					3.500000	15 Oct 2025		
		Local	4,144,287.280	103.476617	4,288,368.27	103.690130	4,297,216.87	8,848.60	0.19
Original Face:		Base	8,000,000.000	103.476617	4,288,368.27	103.690130	4,297,216.87	8,848.60	0.19

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3137AXSF1	FREDDIE MAC FHR 4153 KG					2.500000	15 Aug 2042		
		Local	2,338,364.200	102.217462	2,390,216.54	101.416590	2,371,489.23	-18,727.31	0.10
Original Face:		Base	5,000,000.000	102.217462	2,390,216.54	101.416590	2,371,489.23	-18,727.31	0.10
3137AXT29	FREDDIE MAC FHR 4153 YJ					3.000000	15 Sep 2042		
		Local	1,133,980.450	103.791015	1,176,969.82	100.955410	1,144,814.61	-32,155.21	0.05
Original Face:		Base	5,000,000.000	103.791015	1,176,969.82	100.955410	1,144,814.61	-32,155.21	0.05
3137AXUG6	FREDDIE MAC FHR 4160 HP					2.500000	15 Jan 2033		
		Local	1,811,777.950	100.786561	1,826,028.68	101.308470	1,835,484.52	9,455.84	0.08
Original Face:		Base	5,000,000.000	100.786561	1,826,028.68	101.308470	1,835,484.52	9,455.84	0.08
3137AYTU5	FREDDIE MAC FHR 4163 GP					3.000000	15 Nov 2032		
		Local	2,053,360.200	103.648233	2,128,271.56	103.327250	2,121,680.63	-6,590.93	0.09
Original Face:		Base	5,000,000.000	103.648233	2,128,271.56	103.327250	2,121,680.63	-6,590.93	0.09
3137B0BB9	FREDDIE MAC FHR 4183 VC					3.000000	15 Oct 2029		
		Local	6,280,000.000	100.563058	6,315,360.02	102.593030	6,442,842.28	127,482.26	0.29
Original Face:		Base	6,280,000.000	100.563058	6,315,360.02	102.593030	6,442,842.28	127,482.26	0.29
3137B12M3	FREDDIE MAC FHR 4182 VB					3.500000	15 Mar 2026		
		Local	4,447,319.910	103.997910	4,625,119.76	102.291950	4,549,250.26	-75,869.50	0.20
Original Face:		Base	8,090,000.000	103.997910	4,625,119.76	102.291950	4,549,250.26	-75,869.50	0.20
3137B2BC3	FREDDIE MAC FHR 4199 YV					3.500000	15 May 2026		
		Local	1,688,577.810	103.771484	1,752,262.25	102.618660	1,732,795.92	-19,466.33	0.08
Original Face:		Base	3,000,000.000	103.771484	1,752,262.25	102.618660	1,732,795.92	-19,466.33	0.08
3137B3GL6	FREDDIE MAC FHR 4229 MA					3.500000	15 May 2041		
		Local	1,986,659.450	104.672862	2,079,493.30	103.115600	2,048,555.81	-30,937.49	0.09
Original Face:		Base	5,000,000.000	104.672862	2,079,493.30	103.115600	2,048,555.81	-30,937.49	0.09
3137B3KZ0	FREDDIE MAC FHR 4223 DG					3.000000	15 Dec 2038		
		Local	1,432,621.050	101.760470	1,457,841.92	101.734520	1,457,470.15	-371.77	0.06
Original Face:		Base	5,000,000.000	101.760470	1,457,841.92	101.734520	1,457,470.15	-371.77	0.06
3137B4JB3	FREDDIE MAC FHR 4252 GA					2.500000	15 Apr 2031		
		Local	360,426.780	100.907310	363,696.97	100.526030	362,322.73	-1,374.24	0.02
Original Face:		Base	1,000,000.000	100.907310	363,696.97	100.526030	362,322.73	-1,374.24	0.02

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3137B56H1	FREDDIE MAC FHR 4257 A					2.500000	15 Oct 2027		
		1,350,338.150	Local	101.213164	1,366,719.97	100.765370	1,360,673.23	-6,046.74	0.06
	Original Face:	5,000,000.000	Base	101.213164	1,366,719.97	100.765370	1,360,673.23	-6,046.74	0.06
3137B6ES6	FREDDIE MAC FHR 4288 AG					3.000000	15 Sep 2037		
		2,757,320.330	Local	102.057131	2,814,042.03	101.725900	2,804,908.92	-9,133.11	0.12
	Original Face:	7,500,000.000	Base	102.057131	2,814,042.03	101.725900	2,804,908.92	-9,133.11	0.12
3137B6G54	FREDDIE MAC FHR 4279 PA					3.000000	15 Dec 2043		
		4,149,629.200	Local	102.608307	4,257,864.25	103.074920	4,277,226.98	19,362.73	0.19
	Original Face:	10,000,000.000	Base	102.608307	4,257,864.25	103.074920	4,277,226.98	19,362.73	0.19
3137B73L1	FREDDIE MAC FHR 4289 WE					3.000000	15 Aug 2031		
		2,032,047.400	Local	101.767932	2,067,972.61	102.391060	2,080,634.87	12,662.26	0.09
	Original Face:	5,000,000.000	Base	101.767932	2,067,972.61	102.391060	2,080,634.87	12,662.26	0.09
3137B8Z34	FREDDIE MAC FHR 4316 DA					3.000000	15 Feb 2039		
		1,517,949.000	Local	102.033782	1,548,820.78	101.481930	1,540,443.94	-8,376.84	0.07
	Original Face:	5,000,000.000	Base	102.033782	1,548,820.78	101.481930	1,540,443.94	-8,376.84	0.07
3137B9SJ5	FREDDIE MAC FHR 4328 WB					3.000000	15 Jul 2041		
		47,682.890	Local	103.168747	49,193.84	99.906990	47,638.54	-1,555.30	0.00
	Original Face:	6,185,000.000	Base	103.168747	49,193.84	99.906990	47,638.54	-1,555.30	0.00
3137BAHY1	FREDDIE MAC FHR 4345 AC					3.000000	15 Mar 2037		
		1,873,907.340	Local	102.821659	1,926,782.61	101.224330	1,896,850.15	-29,932.46	0.08
	Original Face:	6,000,000.000	Base	102.821659	1,926,782.61	101.224330	1,896,850.15	-29,932.46	0.08
3137BAVW9	FREDDIE MAC FHR 4340 TB					3.500000	15 Jul 2039		
		1,784,977.000	Local	98.870468	1,764,815.11	107.707400	1,922,552.32	157,737.21	0.09
	Original Face:	1,784,977.000	Base	98.870468	1,764,815.11	107.707400	1,922,552.32	157,737.21	0.09
3137BBK25	FREDDIE MAC FHR 4357 MA					3.000000	15 Oct 2042		
		3,284,610.800	Local	101.459220	3,332,540.51	102.194240	3,356,683.04	24,142.53	0.15
	Original Face:	10,000,000.000	Base	101.459220	3,332,540.51	102.194240	3,356,683.04	24,142.53	0.15
3137BBPZ7	FREDDIE MAC FHR 4351 EV					3.000000	15 Nov 2025		
		2,963,800.040	Local	101.891426	3,019,858.12	102.933550	3,050,744.60	30,886.48	0.14
	Original Face:	5,183,921.000	Base	101.891426	3,019,858.12	102.933550	3,050,744.60	30,886.48	0.14

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3137BCGR3	FREDDIE MAC FHR 4360 DA					3.000000	15 May 2037		
		Local	1,330,852.900	102.608644	1,365,570.11	101.217500	1,347,056.03	-18,514.08	0.06
Original Face:		Base	5,000,000.000	102.608644	1,365,570.11	101.217500	1,347,056.03	-18,514.08	0.06
3137BDAM8	FREDDIE MAC FHR 4372 TC					2.500000	15 Aug 2029		
		Local	1,557,682.650	101.203558	1,576,430.26	100.920760	1,572,025.17	-4,405.09	0.07
Original Face:		Base	5,000,000.000	101.203558	1,576,430.26	100.920760	1,572,025.17	-4,405.09	0.07
3137BDCR5	FREDDIE MAC FHR 4377 LA					3.000000	15 Jun 2040		
		Local	6,173,262.230	102.467596	6,325,593.39	101.747620	6,281,147.40	-44,445.99	0.28
Original Face:		Base	14,550,000.000	102.467596	6,325,593.39	101.747620	6,281,147.40	-44,445.99	0.28
3137BDVQ6	FREDDIE MAC FHR 4385 TA					3.000000	15 Apr 2039		
		Local	3,310,870.100	102.667778	3,399,196.78	101.270630	3,352,939.01	-46,257.77	0.15
Original Face:		Base	10,000,000.000	102.667778	3,399,196.78	101.270630	3,352,939.01	-46,257.77	0.15
3137BDY75	FREDDIE MAC FHR 4387 CB					4.000000	15 Sep 2039		
		Local	5,000,000.000	104.963701	5,248,185.03	102.835350	5,141,767.50	-106,417.53	0.23
Original Face:		Base	5,000,000.000	104.963701	5,248,185.03	102.835350	5,141,767.50	-106,417.53	0.23
3137BFYM7	FREDDIE MAC FHR 4432 JV					3.000000	15 Mar 2028		
		Local	2,047,403.100	103.665912	2,122,459.10	103.696460	2,123,084.54	625.44	0.09
Original Face:		Base	3,000,000.000	103.665912	2,122,459.10	103.696460	2,123,084.54	625.44	0.09
3137BHYX9	FREDDIE MAC FHR 4472 AB					3.000000	15 Mar 2033		
		Local	2,299,969.150	103.189315	2,373,322.41	102.414790	2,355,508.58	-17,813.83	0.10
Original Face:		Base	5,000,000.000	103.189315	2,373,322.41	102.414790	2,355,508.58	-17,813.83	0.10
3137BJAB9	FREDDIE MAC FHR 4475 MV					3.000000	15 Oct 2026		
		Local	1,677,647.190	103.295728	1,732,937.88	103.492050	1,736,231.47	3,293.59	0.08
Original Face:		Base	2,579,263.000	103.295728	1,732,937.88	103.492050	1,736,231.47	3,293.59	0.08
3137BJWT6	FREDDIE MAC FHR 4488 BD					3.000000	15 May 2033		
		Local	2,343,358.850	102.410736	2,399,851.04	101.716250	2,383,576.75	-16,274.29	0.11
Original Face:		Base	5,000,000.000	102.410736	2,399,851.04	101.716250	2,383,576.75	-16,274.29	0.11
3137BNRL0	FREDDIE MAC FHR 4567 BA					3.000000	15 Jun 2043		
		Local	2,507,155.300	102.938597	2,580,830.48	102.495320	2,569,716.85	-11,113.63	0.11
Original Face:		Base	5,000,000.000	102.938597	2,580,830.48	102.495320	2,569,716.85	-11,113.63	0.11

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3137BSF99	FREDDIE MAC FHR 4622 TP					3.000000	15 Oct 2043		
		Local	3,552,334.300	101.933625	3,621,023.14	101.967550	3,622,228.25	1,205.11	0.16
Original Face:		Base	5,000,000.000	101.933625	3,621,023.14	101.967550	3,622,228.25	1,205.11	0.16
3137BTNK3	FREDDIE MAC FHR 4636 CM					3.500000	15 Jan 2042		
		Local	3,220,385.490	103.811561	3,343,132.44	102.248220	3,292,786.84	-50,345.60	0.15
Original Face:		Base	6,000,000.000	103.811561	3,343,132.44	102.248220	3,292,786.84	-50,345.60	0.15
3137BTVJ7	FREDDIE MAC FHR 4651 BA					3.500000	15 Jul 2044		
		Local	2,580,537.660	99.836323	2,576,313.92	103.932260	2,682,011.11	105,697.19	0.12
Original Face:		Base	3,650,000.000	99.836323	2,576,313.92	103.932260	2,682,011.11	105,697.19	0.12
3137BUDG0	FREDDIE MAC FHR 4646 DA					3.500000	15 Jan 2042		
		Local	2,934,952.970	103.136504	3,027,007.88	101.863190	2,989,636.72	-37,371.16	0.13
Original Face:		Base	5,000,000.000	103.136504	3,027,007.88	101.863190	2,989,636.72	-37,371.16	0.13
3137EADB2	FREDDIE MAC NOTES 01/22 2.375					2.375000	13 Jan 2022		
		Local	2,000,000.000	99.871949	1,997,438.98	101.731391	2,034,627.82	37,188.84	0.09
		Base		99.871949	1,997,438.98	101.731391	2,034,627.82	37,188.84	0.09
3137F17G7	FREDDIE MAC FHR 4693 VN					3.000000	15 Nov 2028		
		Local	906,427.840	102.188072	926,261.13	103.984560	942,545.00	16,283.87	0.04
Original Face:		Base	1,104,000.000	102.188072	926,261.13	103.984560	942,545.00	16,283.87	0.04
3137F3P57	FREDDIE MAC FHR 4772 VL					4.000000	15 Apr 2029		
		Local	4,386,812.800	103.823450	4,554,540.40	104.774370	4,596,255.47	41,715.07	0.20
Original Face:		Base	5,000,000.000	103.823450	4,554,540.40	104.774370	4,596,255.47	41,715.07	0.20
3137F4CM2	FREDDIE MAC FHR 4773 KV					4.000000	15 May 2029		
		Local	5,301,769.380	103.213200	5,472,125.81	105.788050	5,608,638.44	136,512.63	0.25
Original Face:		Base	6,000,000.000	103.213200	5,472,125.81	105.788050	5,608,638.44	136,512.63	0.25
3137FBBJ4	FREDDIE MAC FHR 4726 VA					3.500000	15 Jan 2029		
		Local	8,181,021.700	104.447360	8,544,861.19	106.254770	8,692,725.79	147,864.60	0.38
Original Face:		Base	9,629,000.000	104.447360	8,544,861.19	106.254770	8,692,725.79	147,864.60	0.38
3137FCA20	FREDDIE MAC FHR 4735 CT					3.000000	15 Dec 2047		
		Local	4,259,691.900	100.643575	4,287,106.23	102.561220	4,368,791.98	81,685.75	0.19
Original Face:		Base	5,000,000.000	100.643575	4,287,106.23	102.561220	4,368,791.98	81,685.75	0.19

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3137FCV27	FREDDIE MAC FHR 4749 PV					3.000000	15 Mar 2031		
		Local	5,296,290.000	99.361841	5,262,491.23	104.001030	5,508,196.15	245,704.92	0.24
Original Face:		Base	6,000,000.000	99.361841	5,262,491.23	104.001030	5,508,196.15	245,704.92	0.24
3137FDFE7	FREDDIE MAC FHR 4757 PT					6.000000	15 Oct 2047		
		Local	7,761,391.400	113.153351	8,782,274.43	117.559400	9,124,245.16	341,970.73	0.40
Original Face:		Base	10,000,000.000	113.153351	8,782,274.43	117.559400	9,124,245.16	341,970.73	0.40
3137FDFH0	FREDDIE MAC FHR 4757 VA					4.000000	15 Mar 2029		
		Local	10,224,780.170	105.049306	10,741,060.57	108.476140	11,091,446.85	350,386.28	0.49
Original Face:		Base	11,739,000.000	105.049306	10,741,060.57	108.476140	11,091,446.85	350,386.28	0.49
3137FDSL7	FREDDIE MAC FHR 4761 NA					3.500000	15 May 2043		
		Local	11,712,296.700	100.549136	11,776,613.16	103.423030	12,113,212.13	336,598.97	0.54
Original Face:		Base	15,000,000.000	100.549136	11,776,613.16	103.423030	12,113,212.13	336,598.97	0.54
3137FGAD7	FREDDIE MAC FHR 4806 AL					4.500000	15 Jun 2042		
		Local	3,351,534.590	103.658050	3,474,135.39	101.846900	3,413,434.08	-60,701.31	0.15
Original Face:		Base	5,000,000.000	103.658050	3,474,135.39	101.846900	3,413,434.08	-60,701.31	0.15
3137FGYW9	FREDDIE MAC FHR 4819 LV					4.000000	15 Sep 2029		
		Local	3,995,051.830	102.835255	4,108,321.74	104.104960	4,159,047.11	50,725.37	0.18
Original Face:		Base	4,396,000.000	102.835255	4,108,321.74	104.104960	4,159,047.11	50,725.37	0.18
3137FH2F9	FREDDIE MAC FHR 4822 BA					4.000000	15 Jul 2042		
		Local	3,223,453.380	102.117520	3,291,710.65	101.809820	3,281,792.08	-9,918.57	0.15
Original Face:		Base	5,000,000.000	102.117520	3,291,710.65	101.809820	3,281,792.08	-9,918.57	0.15
3137FHDQ3	FREDDIE MAC FHR 4821 EA					4.500000	15 Apr 2043		
		Local	2,890,972.600	103.356139	2,987,997.67	101.738920	2,941,244.30	-46,753.37	0.13
Original Face:		Base	5,000,000.000	103.356139	2,987,997.67	101.738920	2,941,244.30	-46,753.37	0.13
3137FJGN3	FREDDIE MAC FHR 4842 VA					4.500000	15 Nov 2029		
		Local	4,433,680.640	104.670010	4,640,733.95	107.203880	4,753,077.67	112,343.72	0.21
Original Face:		Base	4,774,000.000	104.670010	4,640,733.95	107.203880	4,753,077.67	112,343.72	0.21
3137FNN30	FREDDIE MAC FHR 4914 MV					3.000000	25 Dec 2030		
		Local	4,937,855.850	103.264212	5,099,037.95	103.383820	5,104,944.00	5,906.05	0.23
Original Face:		Base	5,000,000.000	103.264212	5,099,037.95	103.383820	5,104,944.00	5,906.05	0.23

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3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4					4.000000	01 Jan 2041		
		Local	2,682,425.400	104.153727	2,793,846.03	107.004274	2,870,309.82	76,463.79	0.13
	Original Face:	Base	10,000,000.000	104.153727	2,793,846.03	107.004274	2,870,309.82	76,463.79	0.13
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5					3.500000	01 Sep 2026		
		Local	1,259,916.210	102.426903	1,290,493.16	104.187448	1,312,674.55	22,181.39	0.06
	Original Face:	Base	7,000,000.000	102.426903	1,290,493.16	104.187448	1,312,674.55	22,181.39	0.06
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR					4.355000	01 Nov 2035		
		Local	735,825.550	103.342822	760,422.89	104.904302	771,912.66	11,489.77	0.03
	Original Face:	Base	5,000,000.000	103.342822	760,422.89	104.904302	771,912.66	11,489.77	0.03
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR					4.500000	01 Apr 2041		
		Local	4,105,985.400	105.786967	4,343,597.41	108.116554	4,439,249.92	95,652.51	0.20
	Original Face:	Base	20,000,000.000	105.786967	4,343,597.41	108.116554	4,439,249.92	95,652.51	0.20
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR					4.456000	01 May 2036		
		Local	850,283.600	103.489284	879,952.41	104.861166	891,617.30	11,664.89	0.04
	Original Face:	Base	5,000,000.000	103.489284	879,952.41	104.861166	891,617.30	11,664.89	0.04
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR					4.216000	01 Oct 2037		
		Local	393,245.880	106.566403	419,067.99	104.837546	412,269.33	-6,798.66	0.02
	Original Face:	Base	4,000,000.000	106.566403	419,067.99	104.837546	412,269.33	-6,798.66	0.02
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR					4.000000	01 Aug 2032		
		Local	2,244,941.920	104.372935	2,343,111.77	105.365205	2,365,387.66	22,275.89	0.10
	Original Face:	Base	8,000,000.000	104.372935	2,343,111.77	105.365205	2,365,387.66	22,275.89	0.10
3138EJRP5	FNMA POOL AL2293 FN 06/21 FIXED VAR					4.381000	01 Jun 2021		
		Local	2,151,219.650	103.188314	2,219,807.29	103.012540	2,216,026.00	-3,781.29	0.10
	Original Face:	Base	5,000,000.000	103.188314	2,219,807.29	103.012540	2,216,026.00	-3,781.29	0.10
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR					4.263000	01 Aug 2037		
		Local	183,675.000	106.831518	196,222.79	102.797749	188,813.77	-7,409.02	0.01
	Original Face:	Base	5,000,000.000	106.831518	196,222.79	102.797749	188,813.77	-7,409.02	0.01
3138EK7G4	FNMA POOL AL3594 FN 04/23 FIXED VAR					2.705000	01 Apr 2023		
		Local	4,205,942.440	102.960051	4,330,440.47	102.437981	4,308,482.52	-21,957.95	0.19
	Original Face:	Base	4,950,000.000	102.960051	4,330,440.47	102.437981	4,308,482.52	-21,957.95	0.19

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3138EKW43	FNMA POOL AL3366 FN 02/23 FIXED VAR					2.436000	01 Feb 2023		
		Local	5,026,463.980	101.996548	5,126,819.75	101.054290	5,079,457.49	-47,362.26	0.22
	Original Face:	Base	6,575,000.000	101.996548	5,126,819.75	101.054290	5,079,457.49	-47,362.26	0.22
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR					3.000000	01 Mar 2028		
		Local	1,664,358.960	102.355500	1,703,562.93	102.857824	1,711,923.41	8,360.48	0.08
	Original Face:	Base	6,000,000.000	102.355500	1,703,562.93	102.857824	1,711,923.41	8,360.48	0.08
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR					3.500000	01 Apr 2026		
		Local	2,196,526.300	103.882812	2,281,813.29	103.535743	2,274,189.82	-7,623.47	0.10
	Original Face:	Base	10,000,000.000	103.882812	2,281,813.29	103.535743	2,274,189.82	-7,623.47	0.10
3138EMEK3	FNMA POOL AL4637 FN 11/27 FIXED VAR					2.500000	01 Nov 2027		
		Local	1,602,118.900	100.599891	1,611,729.86	101.297509	1,622,906.54	11,176.68	0.07
	Original Face:	Base	5,000,000.000	100.599891	1,611,729.86	101.297509	1,622,906.54	11,176.68	0.07
3138EMJG7	FNMA POOL AL4762 FN 01/21 FIXED VAR					3.563000	01 Jan 2021		
		Local	4,035,776.500	101.163063	4,082,715.13	101.630494	4,101,579.59	18,864.46	0.18
	Original Face:	Base	10,000,000.000	101.163063	4,082,715.13	101.630494	4,101,579.59	18,864.46	0.18
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR					3.500000	01 Dec 2034		
		Local	2,596,942.920	104.527094	2,714,508.96	104.128601	2,704,160.33	-10,348.63	0.12
	Original Face:	Base	6,000,000.000	104.527094	2,714,508.96	104.128601	2,704,160.33	-10,348.63	0.12
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR					3.500000	01 May 2045		
		Local	3,651,869.340	105.060817	3,836,683.76	105.547257	3,854,447.92	17,764.16	0.17
	Original Face:	Base	6,750,000.000	105.060817	3,836,683.76	105.547257	3,854,447.92	17,764.16	0.17
3138ER6F2	FNMA POOL AL9869 FN 10/31 FIXED VAR					2.500000	01 Oct 2031		
		Local	3,137,675.900	100.460843	3,152,135.67	101.299421	3,178,447.52	26,311.85	0.14
	Original Face:	Base	5,000,000.000	100.460843	3,152,135.67	101.299421	3,178,447.52	26,311.85	0.14
3138ERJ68	FNMA POOL AL9284 FN 12/44 FIXED VAR					4.000000	01 Dec 2044		
		Local	3,744,409.620	102.816189	3,849,859.27	106.164857	3,975,247.12	125,387.85	0.18
	Original Face:	Base	7,000,000.000	102.816189	3,849,859.27	106.164857	3,975,247.12	125,387.85	0.18
3138ESCN6	FNMA POOL AL9976 FN 09/30 FIXED VAR					2.500000	01 Sep 2030		
		Local	3,087,722.750	101.192455	3,124,542.44	101.494319	3,133,863.18	9,320.74	0.14
	Original Face:	Base	5,000,000.000	101.192455	3,124,542.44	101.494319	3,133,863.18	9,320.74	0.14

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3138L95M0	FNMA POOL AM8951 FN 05/25 FIXED 2.76					2.760000	01 May 2025		
		Local	4,642,111.410	99.337925	4,611,377.13	103.770842	4,817,158.10	205,780.97	0.21
Original Face:		Base	4,920,000.000	99.337925	4,611,377.13	103.770842	4,817,158.10	205,780.97	0.21
3138LD5G4	FNMA POOL AN1746 FN 09/23 FIXED 2.15					2.150000	01 Sep 2023		
		Local	8,486,458.390	99.450179	8,439,798.10	100.628088	8,539,760.82	99,962.72	0.38
Original Face:		Base	8,500,000.000	99.450179	8,439,798.10	100.628088	8,539,760.82	99,962.72	0.38
3138LJHZ6	FNMA POOL AN5647 FN 11/26 FIXED 2.93					2.930000	01 Nov 2026		
		Local	5,617,000.000	99.738706	5,602,323.10	104.954153	5,895,274.77	292,951.67	0.26
Original Face:		Base	5,617,000.000	99.738706	5,602,323.10	104.954153	5,895,274.77	292,951.67	0.26
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.500000	01 Nov 2027		
		Local	2,472,882.990	101.219904	2,503,049.78	101.573746	2,511,799.89	8,750.11	0.11
Original Face:		Base	8,125,000.000	101.219904	2,503,049.78	101.573746	2,511,799.89	8,750.11	0.11
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5					2.500000	01 Oct 2032		
		Local	2,423,826.390	101.277407	2,454,788.51	100.179354	2,428,173.62	-26,614.89	0.11
Original Face:		Base	5,948,304.000	101.277407	2,454,788.51	100.179354	2,428,173.62	-26,614.89	0.11
3138WDUN9	FNMA POOL AS4188 FN 01/30 FIXED 2.5					2.500000	01 Jan 2030		
		Local	2,860,604.760	101.203967	2,895,045.50	101.575937	2,905,686.09	10,640.59	0.13
Original Face:		Base	6,000,000.000	101.203967	2,895,045.50	101.575937	2,905,686.09	10,640.59	0.13
3138WF6D3	FNMA POOL AS6267 FN 12/35 FIXED 3					3.000000	01 Dec 2035		
		Local	4,818,101.710	102.283184	4,928,107.83	102.830932	4,954,498.89	26,391.06	0.22
Original Face:		Base	7,922,201.000	102.283184	4,928,107.83	102.830932	4,954,498.89	26,391.06	0.22
3138WHKH4	FNMA POOL AS7495 FN 07/31 FIXED 2.5					2.500000	01 Jul 2031		
		Local	3,849,900.720	100.681045	3,876,120.28	101.303179	3,900,071.82	23,951.54	0.17
Original Face:		Base	6,000,000.000	100.681045	3,876,120.28	101.303179	3,900,071.82	23,951.54	0.17
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5					3.500000	01 Sep 2033		
		Local	2,639,506.680	102.301969	2,700,267.31	104.876564	2,768,223.91	67,956.60	0.12
Original Face:		Base	6,000,000.000	102.301969	2,700,267.31	104.876564	2,768,223.91	67,956.60	0.12
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4					4.000000	01 Jan 2034		
		Local	5,330,750.640	104.597319	5,575,822.25	106.514270	5,678,010.13	102,187.88	0.25
Original Face:		Base	11,523,254.000	104.597319	5,575,822.25	106.514270	5,678,010.13	102,187.88	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
31394GJC8	FREDDIE MAC FHR 2649 PJ					3.500000	15 Jun 2033		
		Local	39,010.250	99.885363	38,965.53	102.093230	39,826.82	861.29	0.00
Original Face:		Base	5,000,000.000	99.885363	38,965.53	102.093230	39,826.82	861.29	0.00
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2					7.000000	25 Mar 2044		
		Local	4,201,040.810	117.543030	4,938,030.67	128.305610	5,390,171.04	452,140.37	0.24
Original Face:		Base	41,000,000.000	117.543030	4,938,030.67	128.305610	5,390,171.04	452,140.37	0.24
31395UEG2	FREDDIE MAC FHR 2980 QA					6.000000	15 May 2035		
		Local	227,123.050	101.517697	230,570.09	114.851430	260,854.07	30,283.98	0.01
Original Face:		Base	5,000,000.000	101.517697	230,570.09	114.851430	260,854.07	30,283.98	0.01
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A					5.271000	25 Oct 2032		
		Local	1,978,136.580	109.090300	2,157,955.12	113.741930	2,249,970.72	92,015.60	0.10
Original Face:		Base	5,855,000.000	109.090300	2,157,955.12	113.741930	2,249,970.72	92,015.60	0.10
31396Q5U9	FANNIE MAE FNR 2009 69 WA					6.032550	25 Sep 2039		
		Local	643,611.650	105.007636	675,841.38	112.838280	726,240.32	50,398.94	0.03
Original Face:		Base	5,000,000.000	105.007636	675,841.38	112.838280	726,240.32	50,398.94	0.03
31396QKJ7	FANNIE MAE FNR 2009 52 AJ					4.000000	25 Jul 2024		
		Local	13,037.640	101.454328	13,227.25	101.354890	13,214.29	-12.96	0.00
Original Face:		Base	6,000,000.000	101.454328	13,227.25	101.354890	13,214.29	-12.96	0.00
31396QTR0	FANNIE MAE FNR 2009 62 WA					5.560600	25 Aug 2039		
		Local	1,748,754.600	102.687609	1,795,754.29	111.482790	1,949,560.42	153,806.13	0.09
Original Face:		Base	10,000,000.000	102.687609	1,795,754.29	111.482790	1,949,560.42	153,806.13	0.09
31397MD46	FANNIE MAE FNR 2008 92 AY					4.000000	25 Dec 2023		
		Local	6,564.780	101.770966	6,681.04	100.236530	6,580.31	-100.73	0.00
Original Face:		Base	6,000,000.000	101.770966	6,681.04	100.236530	6,580.31	-100.73	0.00
31397QW53	FANNIE MAE FNR 2010 151 BL					4.000000	25 Jan 2031		
		Local	5,399,382.330	102.572119	5,538,260.86	106.383290	5,744,040.56	205,779.70	0.25
Original Face:		Base	8,609,641.000	102.572119	5,538,260.86	106.383290	5,744,040.56	205,779.70	0.25
31397SFE9	FANNIE MAE FNR 2011 26 EB					3.000000	25 Apr 2026		
		Local	4,518,356.850	99.549073	4,497,982.34	101.855060	4,602,175.08	104,192.74	0.20
Original Face:		Base	5,000,000.000	99.549073	4,497,982.34	101.855060	4,602,175.08	104,192.74	0.20

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31397SGM0	FANNIE MAE FNR 2011 27 JQ					4.000000	25 Sep 2039		
		Local	122,500.650	102.834695	125,973.17	100.591590	123,225.35	-2,747.82	0.01
Original Face:		Base	5,000,000.000	102.834695	125,973.17	100.591590	123,225.35	-2,747.82	0.01
31398NWN0	FANNIE MAE FNR 2010 111 WA					6.031330	25 Oct 2040		
		Local	1,022,358.550	108.312606	1,107,343.19	113.668900	1,162,103.72	54,760.53	0.05
Original Face:		Base	5,000,000.000	108.312606	1,107,343.19	113.668900	1,162,103.72	54,760.53	0.05
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR					5.000000	01 Apr 2034		
		Local	1,157,332.410	99.640753	1,153,174.73	111.120555	1,286,034.20	132,859.47	0.06
Original Face:		Base	11,959,998.000	99.640753	1,153,174.73	111.120555	1,286,034.20	132,859.47	0.06
31403DC72	FNMA POOL 745394 FN 11/20 FIXED VAR					4.500000	01 Nov 2020		
		Local	1,886.900	100.612645	1,898.46	103.046946	1,944.39	45.93	0.00
Original Face:		Base	3,640,000.000	100.612645	1,898.46	103.046946	1,944.39	45.93	0.00
31403DE39	FNMA POOL 745454 FN 12/20 FIXED VAR					4.000000	01 Dec 2020		
		Local	4,632.860	100.134690	4,639.10	104.179462	4,826.49	187.39	0.00
Original Face:		Base	4,300,000.000	100.134690	4,639.10	104.179462	4,826.49	187.39	0.00
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5					5.000000	01 Feb 2035		
		Local	194,954.500	99.366416	193,719.30	110.285875	215,007.28	21,287.98	0.01
Original Face:		Base	5,000,000.000	99.366416	193,719.30	110.285875	215,007.28	21,287.98	0.01
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.500000	01 Dec 2033		
		Local	214,142.830	100.605848	215,440.21	112.549452	241,016.58	25,576.37	0.01
Original Face:		Base	6,500,000.000	100.605848	215,440.21	112.549452	241,016.58	25,576.37	0.01
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.500000	01 Feb 2034		
		Local	450,772.720	100.143782	451,420.85	112.524999	507,232.00	55,811.15	0.02
Original Face:		Base	8,000,000.000	100.143782	451,420.85	112.524999	507,232.00	55,811.15	0.02
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5					5.500000	01 Aug 2034		
		Local	298,133.430	100.472855	299,543.17	109.001966	324,971.30	25,428.13	0.01
Original Face:		Base	5,457,127.000	100.472855	299,543.17	109.001966	324,971.30	25,428.13	0.01
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5					5.500000	01 Nov 2034		
		Local	343,512.600	100.531713	345,339.10	109.884100	377,465.73	32,126.63	0.02
Original Face:		Base	5,000,000.000	100.531713	345,339.10	109.884100	377,465.73	32,126.63	0.02

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31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5					5.500000	01 Dec 2034		
		Local	897,570.380	100.976340	906,333.72	112.406555	1,008,927.94	102,594.22	0.04
	Original Face:	Base	10,547,657.000	100.976340	906,333.72	112.406555	1,008,927.94	102,594.22	0.04
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5					5.500000	01 Sep 2034		
		Local	577,823.750	100.547136	580,985.23	112.064137	647,533.20	66,547.97	0.03
	Original Face:	Base	17,500,000.000	100.547136	580,985.23	112.064137	647,533.20	66,547.97	0.03
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5					5.500000	01 Feb 2036		
		Local	255,466.620	103.424600	264,215.33	112.503163	287,408.03	23,192.70	0.01
	Original Face:	Base	9,397,749.000	103.424600	264,215.33	112.503163	287,408.03	23,192.70	0.01
3140ECP29	FNMA POOL BA7640 FN 01/46 FIXED 4					4.000000	01 Jan 2046		
		Local	9,230,211.700	105.527321	9,740,395.09	105.583430	9,745,574.11	5,179.02	0.43
	Original Face:	Base	15,243,777.000	105.527321	9,740,395.09	105.583430	9,745,574.11	5,179.02	0.43
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3					3.000000	01 Nov 2036		
		Local	3,699,671.500	100.641265	3,723,396.18	100.897247	3,732,866.69	9,470.51	0.17
	Original Face:	Base	4,744,826.000	100.641265	3,723,396.18	100.897247	3,732,866.69	9,470.51	0.17
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3					3.000000	01 Dec 2036		
		Local	3,591,258.370	100.668449	3,615,264.10	100.897988	3,623,507.44	8,243.34	0.16
	Original Face:	Base	4,166,154.000	100.668449	3,615,264.10	100.897988	3,623,507.44	8,243.34	0.16
3140FVTZ9	FNMA POOL BE9567 FN 04/47 FIXED 3.5					3.500000	01 Apr 2047		
		Local	7,879,208.900	102.593938	8,083,590.67	103.861717	8,183,481.65	99,890.98	0.36
	Original Face:	Base	10,000,000.000	102.593938	8,083,590.67	103.861717	8,183,481.65	99,890.98	0.36
3140GPZH4	FNMA POOL BH1643 FN 05/47 FIXED 4.5					4.500000	01 May 2047		
		Local	8,656,153.340	108.353639	9,379,257.11	106.111442	9,185,169.13	-194,087.98	0.41
	Original Face:	Base	9,938,165.000	108.353639	9,379,257.11	106.111442	9,185,169.13	-194,087.98	0.41
3140GPZJ0	FNMA POOL BH1644 FN 04/47 FIXED 4.5					4.500000	01 Apr 2047		
		Local	6,413,062.190	108.351642	6,948,658.17	106.111353	6,804,987.06	-143,671.11	0.30
	Original Face:	Base	6,864,195.000	108.351642	6,948,658.17	106.111353	6,804,987.06	-143,671.11	0.30
3140HEZ39	FNMA POOL BK1661 FN 03/48 FIXED 5					5.000000	01 Mar 2048		
		Local	2,399,701.100	107.145506	2,571,171.89	107.454148	2,578,578.37	7,406.48	0.11
	Original Face:	Base	3,075,747.000	107.145506	2,571,171.89	107.454148	2,578,578.37	7,406.48	0.11

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3140HEZ47	FNMA POOL BK1662 FN 03/48 FIXED 5					5.000000	01 Mar 2048		
		Local	6,094,287.620	107.145506	6,529,755.31	107.893089	6,575,315.17	45,559.86	0.29
Original Face:		Base	8,825,385.000	107.145506	6,529,755.31	107.893089	6,575,315.17	45,559.86	0.29
3140HG2E6	FNMA POOL BK3472 FN 04/48 FIXED 4.5					4.500000	01 Apr 2048		
		Local	10,020,267.450	105.481282	10,569,506.57	105.693618	10,590,783.20	21,276.63	0.47
Original Face:		Base	11,668,342.000	105.481282	10,569,506.57	105.693618	10,590,783.20	21,276.63	0.47
3140J74R3	FNMA POOL BM3531 FN 11/31 FIXED VAR					3.000000	01 Nov 2031		
		Local	6,548,768.400	99.821190	6,537,058.52	102.498867	6,712,413.41	175,354.89	0.30
Original Face:		Base	10,000,000.000	99.821190	6,537,058.52	102.498867	6,712,413.41	175,354.89	0.30
31410LUB6	FNMA POOL 890778 FN 10/31 FIXED VAR					2.500000	01 Oct 2031		
		Local	3,831,264.060	100.738145	3,859,544.35	101.298621	3,881,017.66	21,473.31	0.17
Original Face:		Base	6,000,000.000	100.738145	3,859,544.35	101.298621	3,881,017.66	21,473.31	0.17
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5					5.500000	01 Aug 2039		
		Local	1,085,200.120	105.199442	1,141,624.47	112.382447	1,219,574.45	77,949.98	0.05
Original Face:		Base	9,100,000.000	105.199442	1,141,624.47	112.382447	1,219,574.45	77,949.98	0.05
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4					4.000000	01 Mar 2026		
		Local	744,156.190	101.218271	753,222.03	104.500113	777,644.06	24,422.03	0.03
Original Face:		Base	7,060,000.000	101.218271	753,222.03	104.500113	777,644.06	24,422.03	0.03
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4					4.000000	01 Jul 2026		
		Local	687,323.040	102.809175	706,631.15	104.598164	718,927.28	12,296.13	0.03
Original Face:		Base	6,000,000.000	102.809175	706,631.15	104.598164	718,927.28	12,296.13	0.03
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4					4.000000	01 Jan 2042		
		Local	1,648,122.400	104.250789	1,718,180.61	106.976633	1,763,105.85	44,925.24	0.08
Original Face:		Base	5,000,000.000	104.250789	1,718,180.61	106.976633	1,763,105.85	44,925.24	0.08
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3					3.000000	01 Apr 2043		
		Local	3,527,402.690	103.586508	3,653,913.28	103.154681	3,638,680.99	-15,232.29	0.16
Original Face:		Base	7,000,000.000	103.586508	3,653,913.28	103.154681	3,638,680.99	-15,232.29	0.16
31417GWJ1	FNMA POOL AB9648 FN 06/28 FIXED 2.5					2.500000	01 Jun 2028		
		Local	1,827,245.050	101.175784	1,848,729.51	101.574057	1,856,006.93	7,277.42	0.08
Original Face:		Base	5,000,000.000	101.175784	1,848,729.51	101.574057	1,856,006.93	7,277.42	0.08

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31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
		Local	343,167.790	101.094715	346,924.50	104.233549	357,695.97	10,771.47	0.02
	Original Face:	Base	7,000,000.000	101.094715	346,924.50	104.233549	357,695.97	10,771.47	0.02
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4					4.000000	01 Oct 2031		
		Local	1,222,337.030	105.834353	1,293,652.49	105.916061	1,294,651.23	998.74	0.06
	Original Face:	Base	6,100,000.000	105.834353	1,293,652.49	105.916061	1,294,651.23	998.74	0.06
31417YFR3	FNMA POOL MA0175 FN 09/19 FIXED 4.5					4.500000	01 Sep 2019		
		Local	0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3					3.000000	01 Sep 2028		
		Local	3,771,586.550	101.915056	3,843,814.53	102.359045	3,860,559.97	16,745.44	0.17
	Original Face:	Base	9,500,000.000	101.915056	3,843,814.53	102.359045	3,860,559.97	16,745.44	0.17
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5					3.500000	01 Mar 2034		
		Local	1,856,717.700	102.897131	1,910,509.25	104.123944	1,933,287.70	22,778.45	0.09
	Original Face:	Base	5,000,000.000	102.897131	1,910,509.25	104.123944	1,933,287.70	22,778.45	0.09
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4					4.000000	01 Mar 2034		
		Local	2,890,729.450	104.097770	3,009,184.90	105.920034	3,061,861.62	52,676.72	0.14
	Original Face:	Base	7,899,440.000	104.097770	3,009,184.90	105.920034	3,061,861.62	52,676.72	0.14
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5					4.500000	01 Apr 2034		
		Local	3,148,351.680	106.228813	3,344,456.63	107.353998	3,379,881.40	35,424.77	0.15
	Original Face:	Base	8,000,000.000	106.228813	3,344,456.63	107.353998	3,379,881.40	35,424.77	0.15
31418CCS1	FNMA POOL MA2780 FN 10/31 FIXED 3					3.000000	01 Oct 2031		
		Local	3,708,707.700	102.388072	3,797,274.30	102.857312	3,814,677.05	17,402.75	0.17
	Original Face:	Base	6,000,000.000	102.388072	3,797,274.30	102.857312	3,814,677.05	17,402.75	0.17
31418CJJ4	FNMA POOL MA2964 FN 04/32 FIXED 3					3.000000	01 Apr 2032		
		Local	3,347,654.800	102.503681	3,431,469.39	102.668322	3,436,981.01	5,511.62	0.15
	Original Face:	Base	5,000,000.000	102.503681	3,431,469.39	102.668322	3,436,981.01	5,511.62	0.15
31418CVV3	FNMA POOL MA3327 FN 03/33 FIXED 4					4.000000	01 Mar 2033		
		Local	3,808,442.750	103.424560	3,938,865.17	104.818316	3,991,945.56	53,080.39	0.18
	Original Face:	Base	5,000,000.000	103.424560	3,938,865.17	104.818316	3,991,945.56	53,080.39	0.18

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31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR					4.577000	01 Feb 2037		
		Local	565,519.500	103.116271	583,142.62	105.365937	595,864.92	12,722.30	0.03
Original Face:		Base	5,000,000.000	103.116271	583,142.62	105.365937	595,864.92	12,722.30	0.03
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR					5.750000	01 Sep 2032		
		Local	596,467.230	106.082908	632,749.78	107.019760	638,337.80	5,588.02	0.03
Original Face:		Base	3,262,241.000	106.082908	632,749.78	107.019760	638,337.80	5,588.02	0.03
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR					4.541000	01 Jan 2037		
		Local	771,759.090	103.108195	795,746.87	105.329824	812,892.49	17,145.62	0.04
Original Face:		Base	6,271,091.000	103.108195	795,746.87	105.329824	812,892.49	17,145.62	0.04
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR					3.500000	01 Dec 2025		
		Local	1,121,275.200	102.903368	1,153,829.95	103.534602	1,160,907.82	7,077.87	0.05
Original Face:		Base	12,000,000.000	102.903368	1,153,829.95	103.534602	1,160,907.82	7,077.87	0.05
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95					5.950000	01 Feb 2038		
		Local	5,000,000.000	99.669527	4,983,476.35	139.928371	6,996,418.55	2,012,942.20	0.31
		Base		99.669527	4,983,476.35	139.928371	6,996,418.55	2,012,942.20	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	100.303460	5,717,297.22	87,656.59	0.25
Original Face:		Base	5,700,000.000	98.765625	5,629,640.63	100.303460	5,717,297.22	87,656.59	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	100.076840	6,404,917.76	216,917.76	0.28
Original Face:		Base	6,400,000.000	96.687500	6,188,000.00	100.076840	6,404,917.76	216,917.76	0.28
345397WY5	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/19 2.597					2.597000	04 Nov 2019		
		Local	20,000,000.000	99.998226	19,999,645.15	100.000000	20,000,000.00	354.85	0.89
		Base		99.998226	19,999,645.15	100.000000	20,000,000.00	354.85	0.89
345397YF4	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/20 VAR					3.012000	09 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.087345	10,008,734.50	8,734.50	0.44
		Base		100.000000	10,000,000.00	100.087345	10,008,734.50	8,734.50	0.44
345397YY3	FORD MOTOR CREDIT CO LLC SR UNSECURED 04/21 VAR					2.853130	05 Apr 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	99.212983	4,960,649.15	-39,350.85	0.22
		Base		100.000000	5,000,000.00	99.212983	4,960,649.15	-39,350.85	0.22

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
35671DAU9	FREEPORT MCMORAN INC COMPANY GUAR 03/22 3.55					3.550000	01 Mar 2022		
		Local	5,000,000.000	99.946280	4,997,314.00	101.125000	5,056,250.00	58,936.00	0.22
		Base		99.946280	4,997,314.00	101.125000	5,056,250.00	58,936.00	0.22
357081AE8	FREMF MORTGAGE TRUST FREMF 2015 K720 B 144A					3.390920	25 Jul 2022		
		Local	5,000,000.000	99.466552	4,973,327.60	102.161380	5,108,069.00	134,741.40	0.23
	Original Face:	Base	5,000,000.000	99.466552	4,973,327.60	102.161380	5,108,069.00	134,741.40	0.23
36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6					6.000000	20 Aug 2046		
		Local	3,275,513.880	111.004024	3,635,952.21	110.529937	3,620,423.43	-15,528.78	0.16
	Original Face:	Base	8,707,929.000	111.004024	3,635,952.21	110.529937	3,620,423.43	-15,528.78	0.16
3617BA6P3	GNMA II POOL BC7178 G2 09/47 FIXED 4					4.000000	20 Sep 2047		
		Local	10,901,852.160	105.859706	11,540,668.65	105.294597	11,479,061.30	-61,607.35	0.51
	Original Face:	Base	11,805,572.000	105.859706	11,540,668.65	105.294597	11,479,061.30	-61,607.35	0.51
3617G0P38	GNMA II POOL BE5842 G2 02/48 FIXED 3.5					3.500000	20 Feb 2048		
		Local	7,799,724.700	100.000000	7,799,724.70	105.032552	8,192,249.90	392,525.20	0.36
	Original Face:	Base	10,000,000.000	100.000000	7,799,724.70	105.032552	8,192,249.90	392,525.20	0.36
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5					5.500000	20 Jun 2040		
		Local	2,027,964.120	109.367426	2,217,932.16	110.897398	2,248,959.44	31,027.28	0.10
	Original Face:	Base	6,000,000.000	109.367426	2,217,932.16	110.897398	2,248,959.44	31,027.28	0.10
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4					4.000000	20 Jan 2046		
		Local	4,285,908.940	105.851079	4,536,680.85	105.289651	4,512,618.57	-24,062.28	0.20
	Original Face:	Base	5,682,660.000	105.851079	4,536,680.85	105.289651	4,512,618.57	-24,062.28	0.20
36197D2A5	GNMA II POOL AZ1669 G2 03/47 FIXED 4.5					4.500000	20 Mar 2047		
		Local	3,429,322.640	106.070982	3,637,516.21	105.865095	3,630,455.67	-7,060.54	0.16
	Original Face:	Base	5,271,946.000	106.070982	3,637,516.21	105.865095	3,630,455.67	-7,060.54	0.16
36197J4J1	GNMA II POOL AZ6225 G2 03/47 FIXED 4					4.000000	20 Mar 2047		
		Local	7,700,613.400	105.850282	8,151,121.01	105.042065	8,088,883.33	-62,237.68	0.36
	Original Face:	Base	8,934,236.000	105.850282	8,151,121.01	105.042065	8,088,883.33	-62,237.68	0.36
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5					5.500000	15 Oct 2033		
		Local	212,136.540	100.939348	214,129.24	112.282393	238,191.98	24,062.74	0.01
	Original Face:	Base	7,000,000.000	100.939348	214,129.24	112.282393	238,191.98	24,062.74	0.01

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36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4					4.000000	20 Aug 2026		
		Local	2,394,563.700	104.337507	2,498,428.06	104.563112	2,503,830.32	5,402.26	0.11
Original Face:		Base	22,821,698.000	104.337507	2,498,428.06	104.563112	2,503,830.32	5,402.26	0.11
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5					3.500000	20 Nov 2041		
		Local	692,340.450	102.747884	711,365.16	103.281265	715,057.97	3,692.81	0.03
Original Face:		Base	5,000,000.000	102.747884	711,365.16	103.281265	715,057.97	3,692.81	0.03
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.500000	20 Jun 2028		
		Local	4,883,338.270	101.164634	4,940,211.27	100.273211	4,896,680.09	-43,531.18	0.22
Original Face:		Base	13,640,889.000	101.164634	4,940,211.27	100.273211	4,896,680.09	-43,531.18	0.22
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5					5.000000	20 Sep 2041		
		Local	1,458,635.700	108.342776	1,580,326.41	106.092497	1,547,503.04	-32,823.37	0.07
Original Face:		Base	5,000,000.000	108.342776	1,580,326.41	106.092497	1,547,503.04	-32,823.37	0.07
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4					4.000000	15 Jul 2045		
		Local	4,726,639.000	106.467347	5,032,327.13	107.728131	5,091,919.85	59,592.72	0.23
Original Face:		Base	10,000,000.000	106.467347	5,032,327.13	107.728131	5,091,919.85	59,592.72	0.23
36249KAA8	GS MORTGAGE SECURITIES TRUST GSMS 2010 C1 A1 144A					3.679000	10 Aug 2043		
		Local	219,280.330	104.008440	228,070.05	100.022940	219,330.63	-8,739.42	0.01
Original Face:		Base	14,082,000.000	104.008440	228,070.05	100.022940	219,330.63	-8,739.42	0.01
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5					5.500000	15 Mar 2034		
		Local	176,500.770	100.885322	178,063.37	110.812034	195,584.09	17,520.72	0.01
Original Face:		Base	7,322,535.000	100.885322	178,063.37	110.812034	195,584.09	17,520.72	0.01
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5					5.000000	15 Jul 2039		
		Local	1,100,952.420	105.304587	1,159,353.40	112.050183	1,233,619.20	74,265.80	0.05
Original Face:		Base	8,800,000.000	105.304587	1,159,353.40	112.050183	1,233,619.20	74,265.80	0.05
36966THT2	GENERAL ELECTRIC CO SR UNSECURED 03/23 VAR					3.118500	15 Mar 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	99.389000	9,938,900.00	-61,100.00	0.44
		Base		100.000000	10,000,000.00	99.389000	9,938,900.00	-61,100.00	0.44
37045XCH7	GENERAL MOTORS FINL CO COMPANY GUAR 04/21 VAR					2.862000	09 Apr 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.070000	10,007,000.00	7,000.00	0.44
		Base		100.000000	10,000,000.00	100.070000	10,007,000.00	7,000.00	0.44

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38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA					3.500000	16 Apr 2042		
		Local	774,609.000	106.583084	825,602.16	104.884140	812,441.99	-13,160.17	0.04
Original Face:		Base	2,500,000.000	106.583084	825,602.16	104.884140	812,441.99	-13,160.17	0.04
38375CWQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 JP					3.000000	20 Jul 2039		
		Local	1,780,263.600	102.462853	1,824,108.88	101.536290	1,807,613.61	-16,495.27	0.08
Original Face:		Base	10,000,000.000	102.462853	1,824,108.88	101.536290	1,807,613.61	-16,495.27	0.08
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM					3.500000	20 Apr 2042		
		Local	3,490,728.000	106.373482	3,713,208.92	107.200720	3,742,085.55	28,876.63	0.17
Original Face:		Base	8,000,000.000	106.373482	3,713,208.92	107.200720	3,742,085.55	28,876.63	0.17
38375UE97	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H16 FD					2.289000	20 Aug 2067		
		Local	583,042.600	100.000000	583,042.60	99.969320	582,863.72	-178.88	0.03
Original Face:		Base	10,000,000.000	100.000000	583,042.60	99.969320	582,863.72	-178.88	0.03
38375UYY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA					3.629000	20 Apr 2067		
		Local	9,329,592.200	103.609920	9,666,383.05	101.907170	9,507,523.38	-158,859.67	0.42
Original Face:		Base	10,000,000.000	103.609920	9,666,383.05	101.907170	9,507,523.38	-158,859.67	0.42
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E					3.000000	16 Oct 2039		
		Local	509,764.900	103.619600	528,216.35	104.216670	531,260.00	3,043.65	0.02
Original Face:		Base	10,000,000.000	103.619600	528,216.35	104.216670	531,260.00	3,043.65	0.02
38376GW30	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 86 B					3.000000	16 Feb 2041		
		Local	1,296,654.130	102.376166	1,327,464.79	100.051730	1,297,324.89	-30,139.90	0.06
Original Face:		Base	6,500,000.000	102.376166	1,327,464.79	100.051730	1,297,324.89	-30,139.90	0.06
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE					2.289000	20 Jun 2063		
		Local	1,105,449.530	100.000000	1,105,449.53	99.824000	1,103,503.94	-1,945.59	0.05
Original Face:		Base	9,934,605.000	100.000000	1,105,449.53	99.824000	1,103,503.94	-1,945.59	0.05
38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG					3.496130	20 Dec 2066		
		Local	9,504,616.500	101.048333	9,604,256.51	99.852580	9,490,604.79	-113,651.72	0.42
Original Face:		Base	10,000,000.000	101.048333	9,604,256.51	99.852580	9,490,604.79	-113,651.72	0.42
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA					5.710840	20 Aug 2034		
		Local	920,034.100	107.344973	987,610.36	111.966390	1,030,128.97	42,518.61	0.05
Original Face:		Base	5,000,000.000	107.344973	987,610.36	111.966390	1,030,128.97	42,518.61	0.05

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38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW					5.983090	20 Apr 2037		
		Local	1,836,360.530	108.459908	1,991,714.95	111.784700	2,052,770.11	61,055.16	0.09
Original Face:		Base	10,000,000.000	108.459908	1,991,714.95	111.784700	2,052,770.11	61,055.16	0.09
38378BDT3	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 22 B					2.686920	16 Aug 2041		
		Local	3,250,000.000	103.186913	3,353,574.67	100.109690	3,253,564.93	-100,009.74	0.14
Original Face:		Base	3,250,000.000	103.186913	3,353,574.67	100.109690	3,253,564.93	-100,009.74	0.14
38378BUA5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 67 B					2.676310	16 Oct 2047		
		Local	5,000,000.000	103.975586	5,198,779.31	100.085440	5,004,272.00	-194,507.31	0.22
Original Face:		Base	5,000,000.000	103.975586	5,198,779.31	100.085440	5,004,272.00	-194,507.31	0.22
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK					3.000000	16 Jan 2027		
		Local	810,717.050	102.445539	830,543.45	102.819950	833,578.87	3,035.42	0.04
Original Face:		Base	6,500,000.000	102.445539	830,543.45	102.819950	833,578.87	3,035.42	0.04
38378KX79	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 139 AG					3.000000	16 Oct 2051		
		Local	2,000,000.000	99.684922	1,993,698.44	102.707540	2,054,150.80	60,452.36	0.09
Original Face:		Base	2,000,000.000	99.684922	1,993,698.44	102.707540	2,054,150.80	60,452.36	0.09
38378N5M1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 73 AG					3.200000	16 Apr 2043		
		Local	5,000,000.000	103.402175	5,170,108.75	101.517320	5,075,866.00	-94,242.75	0.22
Original Face:		Base	5,000,000.000	103.402175	5,170,108.75	101.517320	5,075,866.00	-94,242.75	0.22
38378NY56	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 64 AC					2.250000	16 Dec 2047		
		Local	926,324.280	100.251588	928,654.80	99.793550	924,411.88	-4,242.92	0.04
Original Face:		Base	3,000,000.000	100.251588	928,654.80	99.793550	924,411.88	-4,242.92	0.04
38378UZR1	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 144 DA					3.000000	20 Sep 2041		
		Local	4,152,215.760	100.289806	4,164,249.11	101.819120	4,227,749.55	63,500.44	0.19
Original Face:		Base	12,000,000.000	100.289806	4,164,249.11	101.819120	4,227,749.55	63,500.44	0.19
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE					3.500000	20 Sep 2043		
		Local	5,429,000.000	96.351983	5,230,949.17	108.355870	5,882,640.18	651,691.01	0.26
Original Face:		Base	5,429,000.000	96.351983	5,230,949.17	108.355870	5,882,640.18	651,691.01	0.26
38378XA50	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 172 AE					2.050000	16 Jan 2041		
		Local	1,301,580.200	99.885561	1,300,090.69	99.590610	1,296,251.66	-3,839.03	0.06
Original Face:		Base	5,000,000.000	99.885561	1,300,090.69	99.590610	1,296,251.66	-3,839.03	0.06

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38379GMY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 142 UQ					3.000000	20 Nov 2043		
		Local	800,737.200	102.536659	821,049.17	101.789030	815,062.63	-5,986.54	0.04
Original Face:		Base	5,000,000.000	102.536659	821,049.17	101.789030	815,062.63	-5,986.54	0.04
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV					2.950000	16 Oct 2029		
		Local	2,178,776.460	102.563513	2,234,629.68	102.679310	2,237,152.64	2,522.96	0.10
Original Face:		Base	3,000,000.000	102.563513	2,234,629.68	102.679310	2,237,152.64	2,522.96	0.10
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.200000	16 Aug 2055		
		Local	6,610,764.000	99.888128	6,603,368.40	99.696860	6,590,724.13	-12,644.27	0.29
Original Face:		Base	10,000,000.000	99.888128	6,603,368.40	99.696860	6,590,724.13	-12,644.27	0.29
38380BC45	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 156 VA					3.000000	20 Dec 2030		
		Local	4,853,583.670	101.980811	4,949,723.98	102.835970	4,991,229.85	41,505.87	0.22
Original Face:		Base	5,879,850.000	101.980811	4,949,723.98	102.835970	4,991,229.85	41,505.87	0.22
38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB					6.120460	20 Nov 2042		
		Local	2,857,132.550	114.049559	3,258,547.06	115.465890	3,299,013.53	40,466.47	0.15
Original Face:		Base	5,010,613.000	114.049559	3,258,547.06	115.465890	3,299,013.53	40,466.47	0.15
38380CJU8	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 13 KA					3.000000	20 Jul 2045		
		Local	4,644,395.770	99.560099	4,623,965.03	102.685880	4,769,138.67	145,173.64	0.21
Original Face:		Base	6,000,000.000	99.560099	4,623,965.03	102.685880	4,769,138.67	145,173.64	0.21
38380CRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 5 MA					3.000000	20 Mar 2045		
		Local	10,386,092.520	102.192744	10,613,832.93	102.811570	10,678,104.78	64,271.85	0.47
Original Face:		Base	13,484,830.000	102.192744	10,613,832.93	102.811570	10,678,104.78	64,271.85	0.47
38380HX31	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 165 MC					2.500000	20 Nov 2042		
		Local	3,891,117.670	100.461572	3,909,077.99	100.669110	3,917,153.53	8,075.54	0.17
Original Face:		Base	5,000,000.000	100.461572	3,909,077.99	100.669110	3,917,153.53	8,075.54	0.17
38380KBF1	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 174 MP					3.000000	20 Apr 2043		
		Local	7,731,374.600	101.357707	7,836,344.00	101.452870	7,843,701.42	7,357.42	0.35
Original Face:		Base	10,000,000.000	101.357707	7,836,344.00	101.452870	7,843,701.42	7,357.42	0.35
38380LYK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 FA					3.089000	20 Aug 2069		
		Local	10,020,887.280	102.839682	10,305,448.60	102.353160	10,256,694.79	-48,753.81	0.45
Original Face:		Base	9,973,526.000	102.839682	10,305,448.60	102.353160	10,256,694.79	-48,753.81	0.45

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38380UP98	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 12 T					3.000000	20 Nov 2044		
		Local	7,319,399.960	100.445457	7,352,004.73	102.251970	7,484,230.65	132,225.92	0.33
	Original Face:	Base	10,000,000.000	100.445457	7,352,004.73	102.251970	7,484,230.65	132,225.92	0.33
38380VJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 27 BD					2.500000	20 Jul 2044		
		Local	8,428,502.930	98.046286	8,263,834.13	100.853500	8,500,440.20	236,606.07	0.38
	Original Face:	Base	10,000,000.000	98.046286	8,263,834.13	100.853500	8,500,440.20	236,606.07	0.38
38381AY42	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 153 UA					5.514850	20 Jun 2048		
		Local	8,164,052.600	106.661012	8,707,861.13	111.486350	9,101,804.26	393,943.13	0.40
	Original Face:	Base	10,000,000.000	106.661012	8,707,861.13	111.486350	9,101,804.26	393,943.13	0.40
38381R5J4	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 30 WA					4.640170	20 Feb 2049		
		Local	8,372,902.300	104.778134	8,772,970.78	109.202440	9,143,413.61	370,442.83	0.40
	Original Face:	Base	10,000,000.000	104.778134	8,772,970.78	109.202440	9,143,413.61	370,442.83	0.40
38381X2H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 103 HE					3.000000	20 Aug 2049		
		Local	9,923,641.900	101.906932	10,112,879.02	102.061680	10,128,235.64	15,356.62	0.45
	Original Face:	Base	10,000,000.000	101.906932	10,112,879.02	102.061680	10,128,235.64	15,356.62	0.45
38381XAZ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 83 WA					4.847760	20 Jun 2034		
		Local	5,867,744.690	104.975922	6,159,719.08	106.436080	6,245,397.43	85,678.35	0.28
	Original Face:	Base	6,317,173.000	104.975922	6,159,719.08	106.436080	6,245,397.43	85,678.35	0.28
38381Y7Q1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 129 UA					4.658210	20 Dec 2041		
		Local	11,457,930.000	105.123732	12,045,003.68	105.125000	12,045,148.91	145.23	0.53
	Original Face:	Base	11,457,930.000	105.123732	12,045,003.68	105.125000	12,045,148.91	145.23	0.53
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2					3.200000	21 Aug 2025		
		Local	5,000,000.000	99.823628	4,991,181.38	106.366997	5,318,349.85	327,168.47	0.24
		Base		99.823628	4,991,181.38	106.366997	5,318,349.85	327,168.47	0.24
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05					2.050000	15 Nov 2024		
		Local	4,000,000.000	99.914048	3,996,561.90	100.510969	4,020,438.76	23,876.86	0.18
		Base		99.914048	3,996,561.90	100.510969	4,020,438.76	23,876.86	0.18
459200AS0	IBM CORP SR UNSECURED 01/28 6.5					6.500000	15 Jan 2028		
		Local	10,000,000.000	117.314975	11,731,497.48	128.248827	12,824,882.70	1,093,385.22	0.57
		Base		117.314975	11,731,497.48	128.248827	12,824,882.70	1,093,385.22	0.57

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46590JAW7	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C32 A5					3.598200	15 Nov 2048		
		Local	5,740,000.000	103.193562	5,923,310.48	107.243220	6,155,760.83	232,450.35	0.27
Original Face:		Base	5,740,000.000	103.193562	5,923,310.48	107.243220	6,155,760.83	232,450.35	0.27
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4					6.400000	15 May 2038		
		Local	5,000,000.000	99.286531	4,964,326.57	142.358917	7,117,945.85	2,153,619.28	0.32
		Base		99.286531	4,964,326.57	142.358917	7,117,945.85	2,153,619.28	0.32
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.700000	18 May 2023		
		Local	10,000,000.000	99.868546	9,986,854.59	101.986202	10,198,620.20	211,765.61	0.45
		Base		99.868546	9,986,854.59	101.986202	10,198,620.20	211,765.61	0.45
46635TCG5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C3 A4 144A					4.717100	15 Feb 2046		
		Local	8,680,817.980	108.795496	9,444,338.97	102.536530	8,901,009.53	-543,329.44	0.39
Original Face:		Base	10,000,000.000	108.795496	9,444,338.97	102.536530	8,901,009.53	-543,329.44	0.39
46638UAD8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 C8 ASB					2.379100	15 Oct 2045		
		Local	6,496,463.550	100.269175	6,513,950.41	100.179760	6,508,141.59	-5,808.82	0.29
Original Face:		Base	10,000,000.000	100.269175	6,513,950.41	100.179760	6,508,141.59	-5,808.82	0.29
46639YAP2	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 LC11 A4					2.694200	15 Apr 2046		
		Local	2,193,002.850	100.688614	2,208,104.17	101.983880	2,236,509.39	28,405.22	0.10
Original Face:		Base	4,840,000.000	100.688614	2,208,104.17	101.983880	2,236,509.39	28,405.22	0.10
46643TBJ0	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C26 A4					3.494300	15 Jan 2048		
		Local	9,680,152.000	103.152036	9,985,273.89	106.027340	10,263,607.67	278,333.78	0.45
Original Face:		Base	9,680,152.000	103.152036	9,985,273.89	106.027340	10,263,607.67	278,333.78	0.45
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95					4.950000	15 May 2033		
		Local	5,000,000.000	98.351318	4,917,565.89	127.239025	6,361,951.25	1,444,385.36	0.28
		Base		98.351318	4,917,565.89	127.239025	6,361,951.25	1,444,385.36	0.28
48126DX53	JPMORGAN CHASE + CO SR UNSECURED 06/23 VAR					3.108880	21 Jun 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.870383	4,993,519.15	-6,480.85	0.22
		Base		100.000000	5,000,000.00	99.870383	4,993,519.15	-6,480.85	0.22
487836BP2	KELLOGG CO SR UNSECURED 04/26 3.25					3.250000	01 Apr 2026		
		Local	5,000,000.000	99.933731	4,996,686.53	104.301816	5,215,090.80	218,404.27	0.23
		Base		99.933731	4,996,686.53	104.301816	5,215,090.80	218,404.27	0.23

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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	100.107161	15,016,074.15	16,074.15	0.66
		Base		100.000000	15,000,000.00	100.107161	15,016,074.15	16,074.15	0.66
55616XAF4	MACYS RETAIL HLDGS INC COMPANY GUAR 01/22 3.875					3.875000	15 Jan 2022		
		Local	2,000,000.000	99.837620	1,996,752.40	102.476258	2,049,525.16	52,772.76	0.09
		Base		99.837620	1,996,752.40	102.476258	2,049,525.16	52,772.76	0.09
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3					6.300000	01 Mar 2038		
		Local	5,000,000.000	99.714123	4,985,706.17	136.810998	6,840,549.90	1,854,843.73	0.30
		Base		99.714123	4,985,706.17	136.810998	6,840,549.90	1,854,843.73	0.30
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375					6.375000	15 Feb 2028		
		Local	10,000,000.000	118.340765	11,834,076.49	128.986959	12,898,695.90	1,064,619.41	0.57
		Base		118.340765	11,834,076.49	128.986959	12,898,695.90	1,064,619.41	0.57
61747YCM5	MORGAN STANLEY SR UNSECURED 01/20 5.5					5.500000	26 Jan 2020		
		Local	3,100,000.000	100.525140	3,116,279.34	100.796208	3,124,682.45	8,403.11	0.14
		Base		100.525140	3,116,279.34	100.796208	3,124,682.45	8,403.11	0.14
626717AD4	MURPHY OIL CORP SR UNSECURED 06/22 4					4.000000	01 Jun 2022		
		Local	5,000,000.000	99.949002	4,997,450.12	100.750000	5,037,500.00	40,049.88	0.22
		Base		99.949002	4,997,450.12	100.750000	5,037,500.00	40,049.88	0.22
637432NN1	NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05					3.050000	25 Apr 2027		
		Local	10,000,000.000	99.843733	9,984,373.26	104.323373	10,432,337.30	447,964.04	0.46
		Base		99.843733	9,984,373.26	104.323373	10,432,337.30	447,964.04	0.46
651639AN6	NEWMONT GOLDCORP CORP COMPANY GUAR 03/22 3.5					3.500000	15 Mar 2022		
		Local	8,000,000.000	99.834888	7,986,791.04	103.026063	8,242,085.04	255,294.00	0.36
		Base		99.834888	7,986,791.04	103.026063	8,242,085.04	255,294.00	0.36
65339KAQ3	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/20 3.342					3.342000	01 Sep 2020		
		Local	10,000,000.000	100.115285	10,011,528.52	101.059264	10,105,926.40	94,397.88	0.45
		Base		100.115285	10,011,528.52	101.059264	10,105,926.40	94,397.88	0.45
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75					2.750000	01 Nov 2029		
		Local	5,000,000.000	99.600255	4,980,012.77	100.587210	5,029,360.50	49,347.73	0.22
		Base		99.600255	4,980,012.77	100.587210	5,029,360.50	49,347.73	0.22

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655844BT4	NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15					3.150000	01 Jun 2027		
		Local	5,000,000.000	99.881848	4,994,092.38	105.366294	5,268,314.70	274,222.32	0.23
		Base		99.881848	4,994,092.38	105.366294	5,268,314.70	274,222.32	0.23
69353RFC7	PNC BANK NA SR UNSECURED 05/20 2					2.000000	19 May 2020		
		Local	8,000,000.000	99.977788	7,998,223.06	100.067354	8,005,388.32	7,165.26	0.35
		Base		99.977788	7,998,223.06	100.067354	8,005,388.32	7,165.26	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	100.176495	20,035,299.00	35,299.00	0.89
		Base		100.000000	20,000,000.00	100.176495	20,035,299.00	35,299.00	0.89
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6					3.600000	01 Mar 2024		
		Local	5,000,000.000	99.926829	4,996,341.47	106.841482	5,342,074.10	345,732.63	0.24
		Base		99.926829	4,996,341.47	106.841482	5,342,074.10	345,732.63	0.24
713448DU9	PEPSICO INC SR UNSECURED 05/22 VAR					2.630630	02 May 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	100.421707	20,084,341.40	84,341.40	0.89
		Base		100.000000	20,000,000.00	100.421707	20,084,341.40	84,341.40	0.89
717081DZ3	PFIZER INC SR UNSECURED 12/21 2.2					2.200000	15 Dec 2021		
		Local	5,000,000.000	99.961878	4,998,093.91	101.007715	5,050,385.75	52,291.84	0.22
		Base		99.961878	4,998,093.91	101.007715	5,050,385.75	52,291.84	0.22
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75					6.750000	15 Dec 2027		
		Local	3,000,000.000	117.163958	3,514,918.73	130.067088	3,902,012.64	387,093.91	0.17
		Base		117.163958	3,514,918.73	130.067088	3,902,012.64	387,093.91	0.17
718172AH2	PHILIP MORRIS INTL INC SR UNSECURED 03/20 4.5					4.500000	26 Mar 2020		
		Local	5,000,000.000	99.948767	4,997,438.36	100.927386	5,046,369.30	48,930.94	0.22
		Base		99.948767	4,997,438.36	100.927386	5,046,369.30	48,930.94	0.22
737679DD9	POTOMAC ELECTRIC POWER 1ST MORTGAGE 04/22 3.05					3.050000	01 Apr 2022		
		Local	3,000,000.000	99.930038	2,997,901.14	102.516098	3,075,482.94	77,581.80	0.14
		Base		99.930038	2,997,901.14	102.516098	3,075,482.94	77,581.80	0.14
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625					5.625000	01 Oct 2038		
		Local	9,800,000.000	99.951873	9,795,283.56	138.556299	13,578,517.30	3,783,233.74	0.60
		Base		99.951873	9,795,283.56	138.556299	13,578,517.30	3,783,233.74	0.60

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742651DV1	PRIVATE EXPORT FUNDING US GOVT GUAR 09/20 2.3					2.300000	15 Sep 2020		
		Local	10,000,000.000	100.221793	10,022,179.25	100.579963	10,057,996.30	35,817.05	0.45
		Base		100.221793	10,022,179.25	100.579963	10,057,996.30	35,817.05	0.45
7591EPAK6	REGIONS FINANCIAL CORP SR UNSECURED 02/21 3.2					3.200000	08 Feb 2021		
		Local	3,000,000.000	100.323778	3,009,713.34	101.383000	3,041,490.00	31,776.66	0.13
		Base		100.323778	3,009,713.34	101.383000	3,041,490.00	31,776.66	0.13
771196BE1	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35					3.350000	30 Sep 2024		
		Local	5,000,000.000	100.474161	5,023,708.03	106.398978	5,319,948.90	296,240.87	0.24
		Base		100.474161	5,023,708.03	106.398978	5,319,948.90	296,240.87	0.24
779382AP5	ROWAN COMPANIES INC COMPANY GUAR 06/22 4.875					4.875000	01 Jun 2022		
		Local	4,000,000.000	99.841270	3,993,650.81	67.000000	2,680,000.00	-1,313,650.81	0.12
		Base		99.841270	3,993,650.81	67.000000	2,680,000.00	-1,313,650.81	0.12
808513AU9	CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2					3.200000	25 Jan 2028		
		Local	10,000,000.000	99.875991	9,987,599.11	105.172517	10,517,251.70	529,652.59	0.47
		Base		99.875991	9,987,599.11	105.172517	10,517,251.70	529,652.59	0.47
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	100.224133	10,022,413.30	22,413.30	0.44
		Base		100.000000	10,000,000.00	100.224133	10,022,413.30	22,413.30	0.44
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95					2.950000	01 Jul 2023		
		Local	5,000,000.000	99.957148	4,997,857.38	102.443570	5,122,178.50	124,321.12	0.23
		Base		99.957148	4,997,857.38	102.443570	5,122,178.50	124,321.12	0.23
844895AV4	SOUTHWEST GAS CORP SR UNSECURED 04/22 3.875					3.875000	01 Apr 2022		
		Local	4,000,000.000	99.992465	3,999,698.61	103.530310	4,141,212.40	141,513.79	0.18
		Base		99.992465	3,999,698.61	103.530310	4,141,212.40	141,513.79	0.18
855244AG4	STARBUCKS CORP SR UNSECURED 06/22 2.7					2.700000	15 Jun 2022		
		Local	5,000,000.000	99.993193	4,999,659.64	101.893074	5,094,653.70	94,994.06	0.23
		Base		99.993193	4,999,659.64	101.893074	5,094,653.70	94,994.06	0.23
857477AL7	STATE STREET CORP SUBORDINATED 05/23 3.1					3.100000	15 May 2023		
		Local	5,000,000.000	99.942826	4,997,141.29	103.457701	5,172,885.05	175,743.76	0.23
		Base		99.942826	4,997,141.29	103.457701	5,172,885.05	175,743.76	0.23

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86787EBE6	SUNTRUST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
		Local	5,000,000.000	99.957038	4,997,851.88	101.902073	5,095,103.65	97,251.77	0.23
		Base		99.957038	4,997,851.88	101.902073	5,095,103.65	97,251.77	0.23
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35					6.350000	01 Nov 2032		
		Local	5,000,000.000	107.623340	5,381,167.01	141.502079	7,075,103.95	1,693,936.94	0.31
		Base		107.623340	5,381,167.01	141.502079	7,075,103.95	1,693,936.94	0.31
89233P5T9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3					3.300000	12 Jan 2022		
		Local	5,000,000.000	99.918511	4,995,925.53	103.171466	5,158,573.30	162,647.77	0.23
		Base		99.918511	4,995,925.53	103.171466	5,158,573.30	162,647.77	0.23
902494AT0	TYSON FOODS INC SR UNSECURED 06/22 4.5					4.500000	15 Jun 2022		
		Local	3,000,000.000	99.868639	2,996,059.16	105.893238	3,176,797.14	180,737.98	0.14
		Base		99.868639	2,996,059.16	105.893238	3,176,797.14	180,737.98	0.14
902494BF9	TYSON FOODS INC SR UNSECURED 08/21 2.25					2.250000	23 Aug 2021		
		Local	5,000,000.000	99.911625	4,995,581.23	100.492101	5,024,605.05	29,023.82	0.22
		Base		99.911625	4,995,581.23	100.492101	5,024,605.05	29,023.82	0.22
90327QCY3	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2					2.000000	01 Jun 2021		
		Local	15,000,000.000	99.965610	14,994,841.54	100.357782	15,053,667.30	58,825.76	0.67
		Base		99.965610	14,994,841.54	100.357782	15,053,667.30	58,825.76	0.67
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2					6.200000	15 Jan 2038		
		Local	5,000,000.000	99.688668	4,984,433.38	140.450266	7,022,513.30	2,038,079.92	0.31
		Base		99.688668	4,984,433.38	140.450266	7,022,513.30	2,038,079.92	0.31
912810EM6	US TREASURY N/B 08/22 7.25					7.250000	15 Aug 2022		
		Local	5,000,000.000	109.773716	5,488,685.81	115.542969	5,777,148.45	288,462.64	0.26
		Base		109.773716	5,488,685.81	115.542969	5,777,148.45	288,462.64	0.26
912810EN4	US TREASURY N/B 11/22 7.625					7.625000	15 Nov 2022		
		Local	5,000,000.000	111.362293	5,568,114.65	118.046875	5,902,343.75	334,229.10	0.26
		Base		111.362293	5,568,114.65	118.046875	5,902,343.75	334,229.10	0.26
912810EP9	US TREASURY N/B 02/23 7.125					7.125000	15 Feb 2023		
		Local	5,000,000.000	106.380174	5,319,008.70	117.875000	5,893,750.00	574,741.30	0.26
		Base		106.380174	5,319,008.70	117.875000	5,893,750.00	574,741.30	0.26

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

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912810ES3	US TREASURY N/B 11/24 7.5					7.500000	15 Nov 2024		
		5,000,000.000	Local	124.743504	6,237,175.20	128.761719	6,438,085.95	200,910.75	0.29
			Base	124.743504	6,237,175.20	128.761719	6,438,085.95	200,910.75	0.29
912810EV6	US TREASURY N/B 08/25 6.875					6.875000	15 Aug 2025		
		12,500,000.000	Local	120.836480	15,104,560.03	129.308594	16,163,574.25	1,059,014.22	0.72
			Base	120.836480	15,104,560.03	129.308594	16,163,574.25	1,059,014.22	0.72
912810EW4	US TREASURY N/B 02/26 6					6.000000	15 Feb 2026		
		12,500,000.000	Local	114.936807	14,367,100.87	126.367188	15,795,898.50	1,428,797.63	0.70
			Base	114.936807	14,367,100.87	126.367188	15,795,898.50	1,428,797.63	0.70
912810EX2	US TREASURY N/B 08/26 6.75					6.750000	15 Aug 2026		
		20,000,000.000	Local	126.513877	25,302,775.31	133.078125	26,615,625.00	1,312,849.69	1.18
			Base	126.513877	25,302,775.31	133.078125	26,615,625.00	1,312,849.69	1.18
912810EY0	US TREASURY N/B 11/26 6.5					6.500000	15 Nov 2026		
		12,500,000.000	Local	129.051023	16,131,377.93	132.562500	16,570,312.50	438,934.57	0.73
			Base	129.051023	16,131,377.93	132.562500	16,570,312.50	438,934.57	0.73
912810FA1	US TREASURY N/B 08/27 6.375					6.375000	15 Aug 2027		
		15,000,000.000	Local	118.577684	17,786,652.67	134.660156	20,199,023.40	2,412,370.73	0.89
			Base	118.577684	17,786,652.67	134.660156	20,199,023.40	2,412,370.73	0.89
912810FB9	US TREASURY N/B 11/27 6.125					6.125000	15 Nov 2027		
		15,000,000.000	Local	130.131619	19,519,742.91	133.789062	20,068,359.30	548,616.39	0.89
			Base	130.131619	19,519,742.91	133.789062	20,068,359.30	548,616.39	0.89
912810FE3	US TREASURY N/B 08/28 5.5					5.500000	15 Aug 2028		
		27,500,000.000	Local	124.294396	34,180,958.80	131.343750	36,119,531.25	1,938,572.45	1.60
			Base	124.294396	34,180,958.80	131.343750	36,119,531.25	1,938,572.45	1.60
912810FF0	US TREASURY N/B 11/28 5.25					5.250000	15 Nov 2028		
		17,500,000.000	Local	123.597838	21,629,621.59	130.011719	22,752,050.83	1,122,429.24	1.01
			Base	123.597838	21,629,621.59	130.011719	22,752,050.83	1,122,429.24	1.01
912810FG8	US TREASURY N/B 02/29 5.25					5.250000	15 Feb 2029		
		20,000,000.000	Local	122.101489	24,420,297.85	130.730469	26,146,093.80	1,725,795.95	1.16
			Base	122.101489	24,420,297.85	130.730469	26,146,093.80	1,725,795.95	1.16

& 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
912810FJ2	US TREASURY N/B 08/29 6.125					6.125000	15 Aug 2029		
		20,000,000.000	Local	131.829993	26,365,998.56	140.050781	28,010,156.20	1,644,157.64	1.24
			Base	131.829993	26,365,998.56	140.050781	28,010,156.20	1,644,157.64	1.24
912810FM5	US TREASURY N/B 05/30 6.25					6.250000	15 May 2030		
		32,500,000.000	Local	139.283103	45,267,008.49	143.792969	46,732,714.93	1,465,706.44	2.07
			Base	139.283103	45,267,008.49	143.792969	46,732,714.93	1,465,706.44	2.07
912810FT0	US TREASURY N/B 02/36 4.5					4.500000	15 Feb 2036		
		5,000,000.000	Local	131.362720	6,568,136.00	136.980469	6,849,023.45	280,887.45	0.30
			Base	131.362720	6,568,136.00	136.980469	6,849,023.45	280,887.45	0.30
9128283C2	US TREASURY N/B 10/22 2					2.000000	31 Oct 2022		
		5,000,000.000	Local	101.079075	5,053,953.74	101.398438	5,069,921.90	15,968.16	0.22
			Base	101.079075	5,053,953.74	101.398438	5,069,921.90	15,968.16	0.22
9128284A5	US TREASURY N/B 02/23 2.625					2.625000	28 Feb 2023		
		5,000,000.000	Local	102.516433	5,125,821.67	103.550781	5,177,539.05	51,717.38	0.23
			Base	102.516433	5,125,821.67	103.550781	5,177,539.05	51,717.38	0.23
9128284C1	US TREASURY N/B 03/20 2.25					2.250000	31 Mar 2020		
		15,000,000.000	Local	99.925051	14,988,757.67	100.261719	15,039,257.85	50,500.18	0.67
			Base	99.925051	14,988,757.67	100.261719	15,039,257.85	50,500.18	0.67
9128284Y3	US TREASURY N/B 08/20 2.625					2.625000	31 Aug 2020		
		5,000,000.000	Local	99.853024	4,992,651.19	100.836143	5,041,807.15	49,155.96	0.22
			Base	99.853024	4,992,651.19	100.836143	5,041,807.15	49,155.96	0.22
9128285B2	US TREASURY N/B 09/20 2.75					2.750000	30 Sep 2020		
		5,000,000.000	Local	99.928510	4,996,425.51	101.015625	5,050,781.25	54,355.74	0.22
			Base	99.928510	4,996,425.51	101.015625	5,050,781.25	54,355.74	0.22
9128285S5	US TREASURY N/B 12/20 2.5					2.500000	31 Dec 2020		
		5,000,000.000	Local	100.081797	5,004,089.86	101.015625	5,050,781.25	46,691.39	0.22
			Base	100.081797	5,004,089.86	101.015625	5,050,781.25	46,691.39	0.22
9128286B1	US TREASURY N/B 02/29 2.625					2.625000	15 Feb 2029		
		5,000,000.000	Local	105.206525	5,260,326.24	108.117188	5,405,859.40	145,533.16	0.24
			Base	105.206525	5,260,326.24	108.117188	5,405,859.40	145,533.16	0.24

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9128286T2	US TREASURY N/B 05/29 2.375					2.375000	15 May 2029		
		5,000,000.000	Local	102.702065	5,135,103.26	106.035156	5,301,757.80	166,654.54	0.23
			Base	102.702065	5,135,103.26	106.035156	5,301,757.80	166,654.54	0.23
9128287A2	US TREASURY N/B 06/21 1.625					1.625000	30 Jun 2021		
		5,000,000.000	Local	99.652284	4,982,614.19	100.078125	5,003,906.25	21,292.06	0.22
			Base	99.652284	4,982,614.19	100.078125	5,003,906.25	21,292.06	0.22
912828B58	US TREASURY N/B 01/21 2.125					2.125000	31 Jan 2021		
		5,000,000.000	Local	99.953669	4,997,683.44	100.656250	5,032,812.50	35,129.06	0.22
			Base	99.953669	4,997,683.44	100.656250	5,032,812.50	35,129.06	0.22
912828G38	US TREASURY N/B 11/24 2.25					2.250000	15 Nov 2024		
		2,500,000.000	Local	102.587619	2,564,690.47	103.378906	2,584,472.65	19,782.18	0.11
			Base	102.587619	2,564,690.47	103.378906	2,584,472.65	19,782.18	0.11
912828M56	US TREASURY N/B 11/25 2.25					2.250000	15 Nov 2025		
		10,000,000.000	Local	99.670399	9,967,039.90	103.792969	10,379,296.90	412,257.00	0.46
			Base	99.670399	9,967,039.90	103.792969	10,379,296.90	412,257.00	0.46
912828NT3	US TREASURY N/B 08/20 2.625					2.625000	15 Aug 2020		
		5,000,000.000	Local	100.065071	5,003,253.53	100.781250	5,039,062.50	35,808.97	0.22
			Base	100.065071	5,003,253.53	100.781250	5,039,062.50	35,808.97	0.22
912828QN3	US TREASURY N/B 05/21 3.125					3.125000	15 May 2021		
		5,000,000.000	Local	102.326469	5,116,323.44	102.316406	5,115,820.30	-503.14	0.23
			Base	102.326469	5,116,323.44	102.316406	5,115,820.30	-503.14	0.23
912828TJ9	US TREASURY N/B 08/22 1.625					1.625000	15 Aug 2022		
		5,000,000.000	Local	99.784366	4,989,218.28	100.304688	5,015,234.40	26,016.12	0.22
			Base	99.784366	4,989,218.28	100.304688	5,015,234.40	26,016.12	0.22
912828TY6	US TREASURY N/B 11/22 1.625					1.625000	15 Nov 2022		
		5,000,000.000	Local	99.495624	4,974,781.22	100.328125	5,016,406.25	41,625.03	0.22
			Base	99.495624	4,974,781.22	100.328125	5,016,406.25	41,625.03	0.22
912828U24	US TREASURY N/B 11/26 2					2.000000	15 Nov 2026		
		10,000,000.000	Local	96.446607	9,644,660.74	102.636719	10,263,671.90	619,011.16	0.45
			Base	96.446607	9,644,660.74	102.636719	10,263,671.90	619,011.16	0.45

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828UB4	US TREASURY N/B 11/19 1				1.000000	30 Nov 2019		
	1,000,000.000	Local	99.987927	999,879.27	99.932133	999,321.33	-557.94	0.04
		Base	99.987927	999,879.27	99.932133	999,321.33	-557.94	0.04
912828V98	US TREASURY N/B 02/27 2.25				2.250000	15 Feb 2027		
	10,000,000.000	Local	99.867460	9,986,746.03	104.406250	10,440,625.00	453,878.97	0.46
		Base	99.867460	9,986,746.03	104.406250	10,440,625.00	453,878.97	0.46
912828W22	US TREASURY N/B 02/20 1.375				1.375000	15 Feb 2020		
	5,000,000.000	Local	99.646957	4,982,347.86	99.914062	4,995,703.10	13,355.24	0.22
		Base	99.646957	4,982,347.86	99.914062	4,995,703.10	13,355.24	0.22
912828Y46	US TREASURY N/B 07/20 2.625				2.625000	31 Jul 2020		
	5,000,000.000	Local	99.969364	4,998,468.22	100.746094	5,037,304.70	38,836.48	0.22
		Base	99.969364	4,998,468.22	100.746094	5,037,304.70	38,836.48	0.22
912828YB0	US TREASURY N/B 08/29 1.625				1.625000	15 Aug 2029		
	5,000,000.000	Local	96.463753	4,823,187.63	99.402344	4,970,117.20	146,929.57	0.22
		Base	96.463753	4,823,187.63	99.402344	4,970,117.20	146,929.57	0.22
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A				2.930000	20 Sep 2023		
	5,000,000.000	Local	99.982821	4,999,141.04	101.892440	5,094,622.00	95,480.96	0.23
Original Face:	5,000,000.000	Base	99.982821	4,999,141.04	101.892440	5,094,622.00	95,480.96	0.23
92348NAA5	VERIZON OWNER TRUST VZOT 2017 1A A 144A				2.060000	20 Sep 2021		
	1,905,269.350	Local	99.992384	1,905,124.24	99.998810	1,905,246.68	122.44	0.08
Original Face:	5,000,000.000	Base	99.992384	1,905,124.24	99.998810	1,905,246.68	122.44	0.08
92349FAB9	VERIZON OWNER TRUST VZOT 2018 1A A1B 144A				2.106380	20 Sep 2022		
	10,500,000.000	Local	100.000000	10,500,000.00	100.000010	10,500,001.05	1.05	0.46
Original Face:	10,500,000.000	Base	100.000000	10,500,000.00	100.000010	10,500,001.05	1.05	0.46
92890FAT3	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4				3.723000	15 May 2047		
	9,250,000.000	Local	106.905756	9,888,782.47	105.455620	9,754,644.85	-134,137.62	0.43
Original Face:	9,250,000.000	Base	106.905756	9,888,782.47	105.455620	9,754,644.85	-134,137.62	0.43
92936TAB8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 A2				3.431000	15 Jun 2045		
	5,000,000.000	Local	101.545544	5,077,277.19	102.991450	5,149,572.50	72,295.31	0.23
Original Face:	5,000,000.000	Base	101.545544	5,077,277.19	102.991450	5,149,572.50	72,295.31	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
92937EAC8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 A3					2.695000	15 Mar 2045		
		Local	787,512.430	102.368873	806,167.60	101.238980	797,269.55	-8,898.05	0.04
Original Face:		Base	5,000,000.000	102.368873	806,167.60	101.238980	797,269.55	-8,898.05	0.04
92937FAF8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C12 AS					3.560000	15 Mar 2048		
		Local	7,400,000.000	100.957017	7,470,819.24	103.618580	7,667,774.92	196,955.68	0.34
Original Face:		Base	7,400,000.000	100.957017	7,470,819.24	103.618580	7,667,774.92	196,955.68	0.34
931142CH4	WALMART INC SR UNSECURED 04/27 5.875					5.875000	05 Apr 2027		
		Local	5,000,000.000	99.930576	4,996,528.82	124.453063	6,222,653.15	1,226,124.33	0.28
		Base		99.930576	4,996,528.82	124.453063	6,222,653.15	1,226,124.33	0.28
94106LBD0	WASTE MANAGEMENT INC COMPANY GUAR 05/23 2.4					2.400000	15 May 2023		
		Local	5,000,000.000	99.949695	4,997,484.75	101.310524	5,065,526.20	68,041.45	0.22
		Base		99.949695	4,997,484.75	101.310524	5,065,526.20	68,041.45	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	102.593877	5,129,693.85	129,693.85	0.23
		Base		100.000000	5,000,000.00	102.593877	5,129,693.85	129,693.85	0.23
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.500000	04 Mar 2021		
		Local	10,000,000.000	99.993841	9,999,384.06	100.679375	10,067,937.50	68,553.44	0.45
		Base		99.993841	9,999,384.06	100.679375	10,067,937.50	68,553.44	0.45
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR					3.472750	04 Mar 2021		
		Local	15,000,000.000	100.000000	15,000,000.00	101.382000	15,207,300.00	207,300.00	0.67
		Base		100.000000	15,000,000.00	101.382000	15,207,300.00	207,300.00	0.67
949746SB8	WELLS FARGO + COMPANY SR UNSECURED 07/21 VAR					2.960630	26 Jul 2021		
		Local	5,000,000.000	101.149347	5,057,467.36	101.220000	5,061,000.00	3,532.64	0.22
		Base		101.149347	5,057,467.36	101.220000	5,061,000.00	3,532.64	0.22
94988J5W3	WELLS FARGO BANK NA SR UNSECURED 05/22 VAR					2.752250	27 May 2022		
		Local	5,000,000.000	100.203715	5,010,185.77	100.317957	5,015,897.85	5,712.08	0.22
		Base		100.203715	5,010,185.77	100.317957	5,015,897.85	5,712.08	0.22
94989JAZ9	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A4					3.540000	15 May 2048		
		Local	5,000,000.000	103.408119	5,170,405.94	106.489140	5,324,457.00	154,051.06	0.24
Original Face:		Base	5,000,000.000	103.408119	5,170,405.94	106.489140	5,324,457.00	154,051.06	0.24

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85					2.850000	13 May 2026		
		7,000,000.000	Local	99.746610	6,982,262.70	103.629517	7,254,066.19	271,803.49	0.32
			Base	99.746610	6,982,262.70	103.629517	7,254,066.19	271,803.49	0.32
US DOLLAR Total									
		2,045,236,101.990	Local		2,139,297,758.34		2,207,540,336.01	68,242,577.67	97.74
	Original Face:	2,123,005,792.000	Base		2,139,297,758.36		2,207,540,336.01	68,242,577.65	97.74
FIXED INCOME Total									
		2,045,236,101.990	Base		2,139,297,758.36		2,207,540,336.01	68,242,577.65	97.74
	Original Face:	2,123,005,792.000							

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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								
		2,096,451,130.470	Base	2,190,375,624.14		2,258,614,947.30	68,239,323.16	100.00
Original Face:		2,123,005,792.000						

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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	468,961.070	1.000000	468,961.07	1.000000	468,961.07	0.00	0.13
		Base		1.000000	468,961.07	1.000000	468,961.07	0.00	0.13
US DOLLAR Total									
		Local	468,961.070		468,961.07		468,961.07	0.00	0.13
		Base			468,961.07		468,961.07	0.00	0.13
CASH Total									
		Base	468,961.070		468,961.07		468,961.07	0.00	0.13
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
07644DJJ8	BEDFORD ROW FDG CORP					2.170880	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
09702LBK0	BOEING COMPANY					2.150000	19 Feb 2020		
		Local	3,000,000.000	99.343056	2,980,291.67	99.431972	2,982,959.16	2,667.49	0.82
		Base		99.343056	2,980,291.67	99.431972	2,982,959.16	2,667.49	0.82
136069TY7	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55					2.550000	16 Jun 2022		
		Local	3,000,000.000	99.951208	2,998,536.23	99.907000	2,997,210.00	-1,326.23	0.82
		Base		99.951208	2,998,536.23	99.907000	2,997,210.00	-1,326.23	0.82
138994009	CANTOR FITZGERALD REPO REPO					2.200000	01 Nov 2019		
		Local	12,000,000.000	100.000000	12,000,000.00	100.000000	12,000,000.00	0.00	3.28
		Base		100.000000	12,000,000.00	100.000000	12,000,000.00	0.00	3.28
2063C0A28	CONCORD MIN CPTL CO					1.910000	02 Jan 2020		
		Local	1,000,000.000	99.671056	996,710.56	99.684661	996,846.61	136.05	0.27
		Base		99.671056	996,710.56	99.684661	996,846.61	136.05	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
2284K0A21	CROWN POINT CAP CO.					2.090000	02 Jan 2020		
		3,000,000.000	Local	99.640055	2,989,201.66	99.689656	2,990,689.68	1,488.02	0.82
			Base	99.640055	2,989,201.66	99.689656	2,990,689.68	1,488.02	0.82
2284K1Z22	CROWN POINT CAP CO.					2.120000	02 Dec 2019		
		3,000,000.000	Local	99.817444	2,994,523.33	99.847497	2,995,424.91	901.58	0.82
			Base	99.817444	2,994,523.33	99.847497	2,995,424.91	901.58	0.82
2546R2CS3	WALT DISNEY CO					1.930000	26 Mar 2020		
		4,000,000.000	Local	99.217278	3,968,691.11	99.300822	3,972,032.88	3,341.77	1.09
			Base	99.217278	3,968,691.11	99.300822	3,972,032.88	3,341.77	1.09
30601YC60	FAIRWAY FINANCE CORP					2.149500	06 Jan 2020		
		3,000,000.000	Local	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
40588LA25	HALKIN FINANCE LLC USC					2.120000	02 Jan 2020		
		3,000,000.000	Local	99.634889	2,989,046.67	99.684489	2,990,534.67	1,488.00	0.82
			Base	99.634889	2,989,046.67	99.684489	2,990,534.67	1,488.00	0.82
62455AAX5	MOUNTCLIFF					2.090000	31 Jan 2020		
		5,000,000.000	Local	99.471694	4,973,584.72	99.522250	4,976,112.50	2,527.78	1.36
			Base	99.471694	4,973,584.72	99.522250	4,976,112.50	2,527.78	1.36
8225X2F17	SHELL INTNL FNC B.V					1.950000	01 Jun 2020		
		1,790,000.000	Local	98.846250	1,769,347.88	98.921392	1,770,692.92	1,345.04	0.48
			Base	98.846250	1,769,347.88	98.921392	1,770,692.92	1,345.04	0.48
979QHR003	SOUTH STREET REPO					1.800000	01 Nov 2019		
		8,003,421.940	Local	100.000000	8,003,421.94	100.000000	8,003,421.94	0.00	2.19
			Base	100.000000	8,003,421.94	100.000000	8,003,421.94	0.00	2.19
US DOLLAR Total									
		51,793,421.940	Local		51,663,355.77		51,675,925.27	12,569.50	14.12
			Base		51,663,355.77		51,675,925.27	12,569.50	14.12
CASH EQUIVALENT Total									
		51,793,421.940	Base		51,663,355.77		51,675,925.27	12,569.50	14.12

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	100.584885	2,011,697.69	101.004570	2,020,091.40	8,393.71	0.55
		Base		100.584885	2,011,697.69	101.004570	2,020,091.40	8,393.71	0.55
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75					2.750000	20 May 2022		
		Local	4,000,000.000	99.898066	3,995,922.63	101.881459	4,075,258.36	79,335.73	1.11
		Base		99.898066	3,995,922.63	101.881459	4,075,258.36	79,335.73	1.11
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
		Local	5,000,000.000	99.694567	4,984,728.35	101.493622	5,074,681.10	89,952.75	1.39
		Base		99.694567	4,984,728.35	101.493622	5,074,681.10	89,952.75	1.39
02582JHS2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2018 3 A					2.233500	15 Oct 2025		
		Local	4,000,000.000	100.000000	4,000,000.00	99.870120	3,994,804.80	-5,195.20	1.09
Original Face:		Base	4,000,000.000	100.000000	4,000,000.00	99.870120	3,994,804.80	-5,195.20	1.09
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	99.976373	4,998,818.65	-1,181.35	1.37
		Base		100.000000	5,000,000.00	99.976373	4,998,818.65	-1,181.35	1.37
037833BE9	APPLE INC SR UNSECURED 05/20 VAR					2.475630	06 May 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.140715	5,007,035.75	7,035.75	1.37
		Base		100.000000	5,000,000.00	100.140715	5,007,035.75	7,035.75	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	100.511262	7,035,788.34	35,788.34	1.92
		Base		100.000000	7,000,000.00	100.511262	7,035,788.34	35,788.34	1.92
037833DM9	APPLE INC SR UNSECURED 09/24 1.8					1.800000	11 Sep 2024		
		Local	2,000,000.000	99.778475	1,995,569.49	99.689919	1,993,798.38	-1,771.11	0.54
		Base		99.778475	1,995,569.49	99.689919	1,993,798.38	-1,771.11	0.54
05586CAB0	BMW VEHICLE LEASE TRUST BMWLT 2018 1 A2					2.970000	21 Dec 2020		
		Local	2,442,405.750	99.995318	2,442,291.40	100.239930	2,448,265.81	5,974.41	0.67
Original Face:		Base	4,000,000.000	99.995318	2,442,291.40	100.239930	2,448,265.81	5,974.41	0.67

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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
05588CAA0	BMW VEHICLE OWNER TRUST BMWOT 2019 A A1					2.111240	25 Sep 2020		
		Local	1,438,048.080	100.000000	1,438,048.08	100.029220	1,438,468.28	420.20	0.39
Original Face:		Base	2,000,000.000	100.000000	1,438,048.08	100.029220	1,438,468.28	420.20	0.39
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	99.188395	1,983,767.90	-16,232.10	0.54
		Base		100.000000	2,000,000.00	99.188395	1,983,767.90	-16,232.10	0.54
06048WXT2	BANK OF AMERICA CORP SR UNSECURED 09/21 VAR					2.613000	26 Sep 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	98.934000	1,978,680.00	-21,320.00	0.54
		Base		100.000000	2,000,000.00	98.934000	1,978,680.00	-21,320.00	0.54
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	100.486250	2,009,725.00	9,725.00	0.55
		Base		100.000000	2,000,000.00	100.486250	2,009,725.00	9,725.00	0.55
06051GFT1	BANK OF AMERICA CORP SR UNSECURED 10/20 2.625					2.625000	19 Oct 2020		
		Local	5,810,000.000	100.161030	5,819,355.84	100.669461	5,848,895.68	29,539.84	1.60
		Base		100.161030	5,819,355.84	100.669461	5,848,895.68	29,539.84	1.60
06051GHF9	BANK OF AMERICA CORP SR UNSECURED 03/24 VAR					3.550000	05 Mar 2024		
		Local	3,564,000.000	103.309994	3,681,968.19	104.148831	3,711,864.34	29,896.15	1.01
		Base		103.309994	3,681,968.19	104.148831	3,711,864.34	29,896.15	1.01
06367TPX2	BANK OF MONTREAL SR UNSECURED 12/19 2.1					2.100000	12 Dec 2019		
		Local	500,000.000	99.998388	499,991.94	100.021991	500,109.96	118.02	0.14
		Base		99.998388	499,991.94	100.021991	500,109.96	118.02	0.14
06367TYL8	BANK OF MONTREAL SR UNSECURED 06/20 2.1					2.100000	15 Jun 2020		
		Local	3,000,000.000	99.998136	2,999,944.08	100.167859	3,005,035.77	5,091.69	0.82
		Base		99.998136	2,999,944.08	100.167859	3,005,035.77	5,091.69	0.82
06367TYM6	BANK OF MONTREAL SR UNSECURED 06/20 VAR					2.558500	15 Jun 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.233000	5,011,650.00	11,650.00	1.37
		Base		100.000000	5,000,000.00	100.233000	5,011,650.00	11,650.00	1.37
06405LAB7	BANK OF NEW YORK MELLON SR UNSECURED 06/21 VAR					2.412750	04 Jun 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	100.133000	2,002,660.00	2,660.00	0.55
		Base		100.000000	2,000,000.00	100.133000	2,002,660.00	2,660.00	0.55

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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
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1					2.100000	24 Oct 2024		
		Local	3,000,000.000	99.825766	2,994,772.99	100.395305	3,011,859.15	17,086.16	0.82
		Base		99.825766	2,994,772.99	100.395305	3,011,859.15	17,086.16	0.82
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
		Local	3,000,000.000	99.969468	2,999,084.03	99.801186	2,994,035.58	-5,048.45	0.82
		Base		99.969468	2,999,084.03	99.801186	2,994,035.58	-5,048.45	0.82
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125000	01 Jun 2021		
		Local	2,000,000.000	99.915309	1,998,306.17	100.153734	2,003,074.68	4,768.51	0.55
		Base		99.915309	1,998,306.17	100.153734	2,003,074.68	4,768.51	0.55
126650DB3	CVS HEALTH CORP SR UNSECURED 03/20 VAR					2.732130	09 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.150609	5,007,530.45	7,530.45	1.37
		Base		100.000000	5,000,000.00	100.150609	5,007,530.45	7,530.45	1.37
126650DE7	CVS HEALTH CORP SR UNSECURED 08/24 2.625					2.625000	15 Aug 2024		
		Local	1,000,000.000	99.507366	995,073.66	101.083440	1,010,834.40	15,760.74	0.28
		Base		99.507366	995,073.66	101.083440	1,010,834.40	15,760.74	0.28
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.250000	17 Jul 2023		
		Local	1,000,000.000	99.981575	999,815.75	100.240280	1,002,402.80	2,587.05	0.27
Original Face:		Base	1,000,000.000	99.981575	999,815.75	100.240280	1,002,402.80	2,587.05	0.27
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					2.697500	17 Jul 2023		
		Local	2,000,000.000	100.000000	2,000,000.00	100.312690	2,006,253.80	6,253.80	0.55
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	100.312690	2,006,253.80	6,253.80	0.55
136069TZ4	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 VAR					2.838500	16 Jun 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.951180	3,028,535.40	28,535.40	0.83
		Base		100.000000	3,000,000.00	100.951180	3,028,535.40	28,535.40	0.83
14042RFH9	CAPITAL ONE NA SR UNSECURED 01/20 2.35					2.350000	31 Jan 2020		
		Local	5,000,000.000	99.980328	4,999,016.39	100.057169	5,002,858.45	3,842.06	1.37
		Base		99.980328	4,999,016.39	100.057169	5,002,858.45	3,842.06	1.37
14315EAB6	CARMAX AUTO OWNER TRUST CARMX 2018 4 A2A					3.110000	15 Feb 2022		
		Local	2,007,712.170	99.999402	2,007,700.17	100.485180	2,017,453.19	9,753.02	0.55
Original Face:		Base	3,000,000.000	99.999402	2,007,700.17	100.485180	2,017,453.19	9,753.02	0.55

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172967KK6	CITIGROUP INC SR UNSECURED 03/21 2.7					2.700000	30 Mar 2021		
		Local	2,370,000.000	100.148258	2,373,513.71	100.978751	2,393,196.40	19,682.69	0.65
		Base		100.148258	2,373,513.71	100.978751	2,393,196.40	19,682.69	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	100.219420	2,004,388.40	4,388.40	0.55
		Base		100.000000	2,000,000.00	100.219420	2,004,388.40	4,388.40	0.55
254687FK7	WALT DISNEY COMPANY/THE COMPANY GUAR 08/24 1.75					1.750000	30 Aug 2024		
		Local	5,000,000.000	99.604771	4,980,238.57	99.197877	4,959,893.85	-20,344.72	1.36
		Base		99.604771	4,980,238.57	99.197877	4,959,893.85	-20,344.72	1.36
278642AR4	EBAY INC SR UNSECURED 06/20 2.15					2.150000	05 Jun 2020		
		Local	2,000,000.000	99.979984	1,999,599.68	100.133121	2,002,662.42	3,062.74	0.55
		Base		99.979984	1,999,599.68	100.133121	2,002,662.42	3,062.74	0.55
29372JAB3	ENTERPRISE FLEET FINANCING LLC EFF 2017 2 A2 144A					1.970000	20 Jan 2023		
		Local	916,661.020	100.145795	917,997.47	99.939490	916,106.35	-1,891.12	0.25
Original Face:		Base	3,000,000.000	100.145795	917,997.47	99.939490	916,106.35	-1,891.12	0.25
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.800000	07 Feb 2020		
		Local	4,000,000.000	99.998745	3,999,949.79	99.967444	3,998,697.76	-1,252.03	1.09
		Base		99.998745	3,999,949.79	99.967444	3,998,697.76	-1,252.03	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	100.741164	5,037,058.20	37,058.20	1.38
		Base		100.000000	5,000,000.00	100.741164	5,037,058.20	37,058.20	1.38
30303KAA4	FRESB MULTIFAMILY MORTGAGE PAS FRESB 2017 SB35 A5F					2.250000	25 Jun 2022		
		Local	2,634,482.660	100.000000	2,634,482.66	100.824750	2,656,210.56	21,727.90	0.73
Original Face:		Base	5,126,000.000	100.000000	2,634,482.66	100.824750	2,656,210.56	21,727.90	0.73
31283K2K3	FED HM LN PC POOL G11678 FG 04/20 FIXED 4.5					4.500000	01 Apr 2020		
		Local	1,068.130	100.130134	1,069.52	103.091032	1,101.15	31.63	0.00
Original Face:		Base	1,100,000.000	100.130134	1,069.52	103.091032	1,101.15	31.63	0.00
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4					4.000000	01 Mar 2041		
		Local	681,694.340	103.384705	704,767.68	107.075424	729,927.10	25,159.42	0.20
Original Face:		Base	2,090,000.000	103.384705	704,767.68	107.075424	729,927.10	25,159.42	0.20

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3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5					4.500000	01 Mar 2023		
		Local	2,230.210	100.740289	2,246.72	103.964981	2,318.64	71.92	0.00
Original Face:		Base	250,000.000	100.740289	2,246.72	103.964981	2,318.64	71.92	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5					4.500000	01 Jun 2024		
		Local	32,206.320	100.086784	32,234.27	104.203169	33,560.01	1,325.74	0.01
Original Face:		Base	1,000,000.000	100.086784	32,234.27	104.203169	33,560.01	1,325.74	0.01
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5					4.500000	01 Feb 2024		
		Local	36,661.800	100.509549	36,848.61	104.148032	38,182.54	1,333.93	0.01
Original Face:		Base	2,206,300.000	100.509549	36,848.61	104.148032	38,182.54	1,333.93	0.01
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3					3.000000	01 Nov 2026		
		Local	634,905.750	101.259554	642,902.73	102.916937	653,425.55	10,522.82	0.18
Original Face:		Base	5,000,000.000	101.259554	642,902.73	102.916937	653,425.55	10,522.82	0.18
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	1,740,425.650	101.866069	1,772,903.20	101.355961	1,764,025.14	-8,878.06	0.48
Original Face:		Base	5,000,000.000	101.866069	1,772,903.20	101.355961	1,764,025.14	-8,878.06	0.48
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5					4.500000	01 Jun 2024		
		Local	29,513.480	100.882681	29,773.99	104.057003	30,710.84	936.85	0.01
Original Face:		Base	1,000,000.000	100.882681	29,773.99	104.057003	30,710.84	936.85	0.01
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4					4.000000	01 Jul 2025		
		Local	324,311.520	101.116205	327,931.50	104.285050	338,208.43	10,276.93	0.09
Original Face:		Base	6,000,000.000	101.116205	327,931.50	104.285050	338,208.43	10,276.93	0.09
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5					3.500000	01 Sep 2025		
		Local	321,563.750	101.470020	326,290.80	103.581272	333,079.82	6,789.02	0.09
Original Face:		Base	5,000,000.000	101.470020	326,290.80	103.581272	333,079.82	6,789.02	0.09
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5					3.500000	01 Feb 2042		
		Local	1,754,821.350	103.739276	1,820,438.96	105.015105	1,842,827.48	22,388.52	0.50
Original Face:		Base	5,000,000.000	103.739276	1,820,438.96	105.015105	1,842,827.48	22,388.52	0.50
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4					4.000000	01 Oct 2039		
		Local	1,133,756.620	103.630210	1,174,914.37	107.039979	1,213,572.85	38,658.48	0.33
Original Face:		Base	5,700,000.000	103.630210	1,174,914.37	107.039979	1,213,572.85	38,658.48	0.33

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312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4					4.000000	01 Dec 2040		
		Local	525,777.080	103.372880	543,510.91	107.083035	563,018.05	19,507.14	0.15
Original Face:		Base	2,000,000.000	103.372880	543,510.91	107.083035	563,018.05	19,507.14	0.15
3130A0JR2	FEDERAL HOME LOAN BANK BONDS 12/19 2.375					2.375000	13 Dec 2019		
		Local	5,000,000.000	100.030351	5,001,517.55	100.070029	5,003,501.45	1,983.90	1.37
		Base		100.030351	5,001,517.55	100.070029	5,003,501.45	1,983.90	1.37
3134GBWG3	FREDDIE MAC NOTES 07/22 2.15					2.150000	27 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.107212	5,005,360.60	5,360.60	1.37
		Base		100.000000	5,000,000.00	100.107212	5,005,360.60	5,360.60	1.37
3135G0U92	FANNIE MAE NOTES 01/22 2.625					2.625000	11 Jan 2022		
		Local	2,000,000.000	99.947314	1,998,946.27	102.270898	2,045,417.96	46,471.69	0.56
		Base		99.947314	1,998,946.27	102.270898	2,045,417.96	46,471.69	0.56
3136ALSW2	FANNIE MAE FNR 2014 68 MA					3.000000	25 Nov 2040		
		Local	2,187,857.330	101.962039	2,230,783.95	102.121460	2,234,271.85	3,487.90	0.61
Original Face:		Base	5,300,000.000	101.962039	2,230,783.95	102.121460	2,234,271.85	3,487.90	0.61
3137B1AZ5	FHLMC MULTIFAMILY STRUCTURED P FHMS K712 A2					1.869000	25 Nov 2019		
		Local	312,955.330	100.007442	312,978.62	99.858270	312,511.78	-466.84	0.09
Original Face:		Base	2,500,000.000	100.007442	312,978.62	99.858270	312,511.78	-466.84	0.09
3137BG5C9	FREDDIE MAC FHR 4425 VL					4.000000	15 Mar 2026		
		Local	761,262.970	105.106798	800,139.13	104.344390	794,335.20	-5,803.93	0.22
Original Face:		Base	1,212,000.000	105.106798	800,139.13	104.344390	794,335.20	-5,803.93	0.22
3137EAEC9	FREDDIE MAC NOTES 08/21 1.125					1.125000	12 Aug 2021		
		Local	2,000,000.000	99.819168	1,996,383.35	99.204632	1,984,092.64	-12,290.71	0.54
		Base		99.819168	1,996,383.35	99.204632	1,984,092.64	-12,290.71	0.54
31381N7L1	FNMA POOL 466299 FN 11/20 FIXED 3.39					3.390000	01 Nov 2020		
		Local	385,686.220	101.238688	390,463.67	100.744316	388,556.94	-1,906.73	0.11
Original Face:		Base	500,000.000	101.238688	390,463.67	100.744316	388,556.94	-1,906.73	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

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3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.500000	01 Nov 2027		
		Local	456,532.250	101.219903	462,101.50	101.573746	463,716.91	1,615.41	0.13
Original Face:		Base	1,500,000.000	101.219903	462,101.50	101.573746	463,716.91	1,615.41	0.13
31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR					6.000000	01 May 2021		
		Local	15,084.150	100.245755	15,121.22	101.737001	15,346.16	224.94	0.00
Original Face:		Base	2,500,000.000	100.245755	15,121.22	101.737001	15,346.16	224.94	0.00
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.500000	01 Jul 2039		
		Local	63,811.420	101.478043	64,754.58	108.333882	69,129.39	4,374.81	0.02
Original Face:		Base	983,845.000	101.478043	64,754.58	108.333882	69,129.39	4,374.81	0.02
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6					6.000000	01 Aug 2022		
		Local	30,142.130	100.384246	30,257.95	102.672119	30,947.56	689.61	0.01
Original Face:		Base	1,800,000.000	100.384246	30,257.95	102.672119	30,947.56	689.61	0.01
31416B6K9	FNMA POOL 995574 FN 11/21 FIXED VAR					4.500000	01 Nov 2021		
		Local	16,998.240	100.912153	17,153.29	103.046946	17,516.17	362.88	0.00
Original Face:		Base	3,350,000.000	100.912153	17,153.29	103.046946	17,516.17	362.88	0.00
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.000000	01 Dec 2040		
		Local	1,450,285.150	103.722855	1,504,277.17	107.011089	1,551,965.93	47,688.76	0.42
Original Face:		Base	5,200,000.000	103.722855	1,504,277.17	107.011089	1,551,965.93	47,688.76	0.42
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.500000	01 Jan 2027		
		Local	580,946.380	101.368002	588,893.74	101.674860	590,676.42	1,782.68	0.16
Original Face:		Base	2,680,283.000	101.368002	588,893.74	101.674860	590,676.42	1,782.68	0.16
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
		Local	4,151,173.950	102.046715	4,236,136.67	101.299605	4,205,122.81	-31,013.86	1.15
Original Face:		Base	15,000,000.000	102.046715	4,236,136.67	101.299605	4,205,122.81	-31,013.86	1.15
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	1,565,700.950	101.136432	1,583,494.07	101.300081	1,586,056.33	2,562.26	0.43
Original Face:		Base	4,200,000.000	101.136432	1,583,494.07	101.300081	1,586,056.33	2,562.26	0.43
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.000000	01 Nov 2024		
		Local	98,638.370	101.788989	100,403.00	103.424702	102,016.44	1,613.44	0.03
Original Face:		Base	1,500,000.000	101.788989	100,403.00	103.424702	102,016.44	1,613.44	0.03

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31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.000000	01 Jan 2025		
		Local	156,876.700	101.098614	158,600.17	104.233549	163,518.15	4,917.98	0.04
	Original Face:	Base	3,200,000.000	101.098614	158,600.17	104.233549	163,518.15	4,917.98	0.04
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.500000	01 Feb 2027		
		Local	148,751.100	102.661123	152,709.55	103.569950	154,061.44	1,351.89	0.04
	Original Face:	Base	765,534.000	102.661123	152,709.55	103.569950	154,061.44	1,351.89	0.04
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
		Local	1,216,384.950	102.042977	1,241,235.41	101.293054	1,232,113.46	-9,121.95	0.34
	Original Face:	Base	5,157,070.000	102.042977	1,241,235.41	101.293054	1,232,113.46	-9,121.95	0.34
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.500000	01 Mar 2025		
		Local	173,754.850	101.304165	176,020.90	104.976343	182,401.49	6,380.59	0.05
	Original Face:	Base	5,000,000.000	101.304165	176,020.90	104.976343	182,401.49	6,380.59	0.05
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.000000	01 Aug 2025		
		Local	310,597.750	101.816684	316,240.33	104.179462	323,579.06	7,338.73	0.09
	Original Face:	Base	5,000,000.000	101.816684	316,240.33	104.179462	323,579.06	7,338.73	0.09
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.000000	01 Feb 2041		
		Local	393,954.920	103.508668	407,777.49	107.007363	421,560.77	13,783.28	0.12
	Original Face:	Base	2,000,000.000	103.508668	407,777.49	107.007363	421,560.77	13,783.28	0.12
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5					4.500000	01 Sep 2040		
		Local	218,123.200	103.338998	225,406.33	108.414495	236,477.17	11,070.84	0.06
	Original Face:	Base	5,000,000.000	103.338998	225,406.33	108.414495	236,477.17	11,070.84	0.06
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5					4.500000	01 Nov 2040		
		Local	2,208,968.110	106.608937	2,354,957.42	106.579392	2,354,304.78	-652.64	0.64
	Original Face:	Base	14,750,000.000	106.608937	2,354,957.42	106.579392	2,354,304.78	-652.64	0.64
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3					3.000000	01 Nov 2025		
		Local	203,824.140	101.031291	205,926.16	102.490926	208,901.25	2,975.09	0.06
	Original Face:	Base	2,000,000.000	101.031291	205,926.16	102.490926	208,901.25	2,975.09	0.06
316773CT5	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875					2.875000	27 Jul 2020		
		Local	4,000,000.000	100.118120	4,004,724.81	100.607945	4,024,317.80	19,592.99	1.10
		Base		100.118120	4,004,724.81	100.607945	4,024,317.80	19,592.99	1.10

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345397WY5	FORD MOTOR CREDIT CO LLC SR UNSECURED 11/19 2.597					2.597000	04 Nov 2019		
		Local	5,000,000.000	99.998226	4,999,911.28	100.000000	5,000,000.00	88.72	1.37
		Base		99.998226	4,999,911.28	100.000000	5,000,000.00	88.72	1.37
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	100.194820	5,009,741.00	9,741.00	1.37
		Base		100.000000	5,000,000.00	100.194820	5,009,741.00	9,741.00	1.37
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.500000	16 May 2042		
		Local	2,294,419.520	98.862437	2,268,319.05	98.538720	2,260,891.63	-7,427.42	0.62
Original Face:		Base	4,000,000.000	98.862437	2,268,319.05	98.538720	2,260,891.63	-7,427.42	0.62
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB					1.723000	16 Aug 2042		
		Local	580,826.880	99.140258	575,833.27	98.893410	574,399.51	-1,433.76	0.16
Original Face:		Base	1,900,000.000	99.140258	575,833.27	98.893410	574,399.51	-1,433.76	0.16
38379KTC2	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 85 AF					2.400000	16 May 2044		
		Local	1,911,343.840	99.564033	1,903,011.01	100.112000	1,913,484.55	10,473.54	0.52
Original Face:		Base	3,050,000.000	99.564033	1,903,011.01	100.112000	1,913,484.55	10,473.54	0.52
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG					2.000000	16 Aug 2048		
		Local	2,804,465.610	99.313278	2,785,206.73	99.146070	2,780,517.44	-4,689.29	0.76
Original Face:		Base	3,000,000.000	99.313278	2,785,206.73	99.146070	2,780,517.44	-4,689.29	0.76
38380HX49	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 165 MD					2.250000	20 Nov 2042		
		Local	3,891,117.670	99.866576	3,885,926.00	100.213280	3,899,416.65	13,490.65	1.07
Original Face:		Base	5,000,000.000	99.866576	3,885,926.00	100.213280	3,899,416.65	13,490.65	1.07
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	100.635915	3,019,077.45	19,077.45	0.83
		Base		100.000000	3,000,000.00	100.635915	3,019,077.45	19,077.45	0.83
44932NAA8	HYUNDAI AUTO RECEIVABLES TRUST HART 2019 A A1					2.604640	15 Apr 2020		
		Local	251,414.960	100.000000	251,414.96	100.013470	251,448.83	33.87	0.07
Original Face:		Base	2,000,000.000	100.000000	251,414.96	100.013470	251,448.83	33.87	0.07
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	101.026000	2,020,520.00	20,520.00	0.55
		Base		100.000000	2,000,000.00	101.026000	2,020,520.00	20,520.00	0.55

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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	99.999000	3,999,960.00	-40.00	1.09
		Base		100.000000	4,000,000.00	99.999000	3,999,960.00	-40.00	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	100.301240	2,006,024.80	6,024.80	0.55
		Base		100.000000	2,000,000.00	100.301240	2,006,024.80	6,024.80	0.55
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.700000	18 May 2023		
		Local	3,000,000.000	98.568766	2,957,062.97	101.986202	3,059,586.06	102,523.09	0.84
		Base		98.568766	2,957,062.97	101.986202	3,059,586.06	102,523.09	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	99.166343	4,958,317.15	-41,682.85	1.36
		Base		100.000000	5,000,000.00	99.166343	4,958,317.15	-41,682.85	1.36
55279HAN0	MANUF + TRADERS TRUST CO SR UNSECURED 08/20 2.05					2.050000	17 Aug 2020		
		Local	2,000,000.000	99.977774	1,999,555.47	100.125243	2,002,504.86	2,949.39	0.55
		Base		99.977774	1,999,555.47	100.125243	2,002,504.86	2,949.39	0.55
55279HAS9	MANUF + TRADERS TRUST CO SR UNSECURED 01/21 VAR					2.209630	25 Jan 2021		
		Local	7,000,000.000	100.000000	7,000,000.00	100.027183	7,001,902.81	1,902.81	1.91
		Base		100.000000	7,000,000.00	100.027183	7,001,902.81	1,902.81	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	100.088341	5,504,858.76	4,858.76	1.50
		Base		100.000000	5,500,000.00	100.088341	5,504,858.76	4,858.76	1.50
58933YAS4	MERCK + CO INC SR UNSECURED 02/20 1.85					1.850000	10 Feb 2020		
		Local	3,000,000.000	99.998949	2,999,968.46	100.001154	3,000,034.62	66.16	0.82
		Base		99.998949	2,999,968.46	100.001154	3,000,034.62	66.16	0.82
594918AY0	MICROSOFT CORP SR UNSECURED 02/20 1.85					1.850000	12 Feb 2020		
		Local	8,000,000.000	100.041819	8,003,345.49	100.015567	8,001,245.36	-2,100.13	2.19
		Base		100.041819	8,003,345.49	100.015567	8,001,245.36	-2,100.13	2.19
65339KAQ3	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/20 3.342					3.342000	01 Sep 2020		
		Local	2,000,000.000	100.115285	2,002,305.70	101.059264	2,021,185.28	18,879.58	0.55
		Base		100.115285	2,002,305.70	101.059264	2,021,185.28	18,879.58	0.55

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69353REU8	PNC BANK NA SR UNSECURED 11/20 2.45					2.450000	05 Nov 2020		
		Local	3,790,000.000	99.953198	3,788,226.22	100.544401	3,810,632.80	22,406.58	1.04
		Base		99.953198	3,788,226.22	100.544401	3,810,632.80	22,406.58	1.04
69353RFC7	PNC BANK NA SR UNSECURED 05/20 2					2.000000	19 May 2020		
		Local	2,000,000.000	99.979380	1,999,587.59	100.067354	2,001,347.08	1,759.49	0.55
		Base		99.979380	1,999,587.59	100.067354	2,001,347.08	1,759.49	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	100.176495	2,003,529.90	3,529.90	0.55
		Base		100.000000	2,000,000.00	100.176495	2,003,529.90	3,529.90	0.55
78012KWY9	ROYAL BANK OF CANADA SR UNSECURED 03/22 VAR					2.150000	30 Mar 2022		
		Local	4,000,000.000	99.927711	3,997,108.43	100.015950	4,000,638.00	3,529.57	1.09
		Base		99.927711	3,997,108.43	100.015950	4,000,638.00	3,529.57	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	100.285868	5,014,293.40	14,293.40	1.37
		Base		100.000000	5,000,000.00	100.285868	5,014,293.40	14,293.40	1.37
78014RAQ3	ROYAL BANK OF CANADA SR UNSECURED 10/21 VAR					3.500000	22 Oct 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	101.283000	2,025,660.00	25,660.00	0.55
		Base		100.000000	2,000,000.00	101.283000	2,025,660.00	25,660.00	0.55
855244AN9	STARBUCKS CORP SR UNSECURED 03/23 3.1					3.100000	01 Mar 2023		
		Local	3,000,000.000	99.978868	2,999,366.04	103.501041	3,105,031.23	105,665.19	0.85
		Base		99.978868	2,999,366.04	103.501041	3,105,031.23	105,665.19	0.85
87165LBB6	SYNCHRONY CREDIT CARD MASTER N SYNCT 2016 2 A					2.210000	15 May 2024		
		Local	500,000.000	99.997778	499,988.89	100.463350	502,316.75	2,327.86	0.14
Original Face:		Base	500,000.000	99.997778	499,988.89	100.463350	502,316.75	2,327.86	0.14
880591EV0	TENN VALLEY AUTHORITY SR UNSECURED 03/20 2.25					2.250000	15 Mar 2020		
		Local	5,000,000.000	99.960488	4,998,024.39	100.198362	5,009,918.10	11,893.71	1.37
		Base		99.960488	4,998,024.39	100.198362	5,009,918.10	11,893.71	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	99.264037	2,977,921.11	-22,078.89	0.81
		Base		100.000000	3,000,000.00	99.264037	2,977,921.11	-22,078.89	0.81

& 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
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	101.304960	3,039,148.80	39,148.80	0.83
		Base		100.000000	3,000,000.00	101.304960	3,039,148.80	39,148.80	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	99.999851	4,999,992.55	-7.45	1.37
		Base		100.000000	5,000,000.00	99.999851	4,999,992.55	-7.45	1.37
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65					2.650000	12 Apr 2022		
		Local	2,000,000.000	99.948669	1,998,973.37	102.152830	2,043,056.60	44,083.23	0.56
		Base		99.948669	1,998,973.37	102.152830	2,043,056.60	44,083.23	0.56
90331HNL3	US BANK NA CINCINNATI SR UNSECURED 01/23 2.85					2.850000	23 Jan 2023		
		Local	2,000,000.000	100.297133	2,005,942.65	102.887916	2,057,758.32	51,815.67	0.56
		Base		100.297133	2,005,942.65	102.887916	2,057,758.32	51,815.67	0.56
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4					2.400000	30 Jul 2024		
		Local	5,000,000.000	99.907093	4,995,354.65	101.753168	5,087,658.40	92,303.75	1.39
		Base		99.907093	4,995,354.65	101.753168	5,087,658.40	92,303.75	1.39
9128282Q2	US TREASURY N/B 08/20 1.5					1.500000	15 Aug 2020		
		Local	2,000,000.000	99.761730	1,995,234.59	99.910156	1,998,203.12	2,968.53	0.55
		Base		99.761730	1,995,234.59	99.910156	1,998,203.12	2,968.53	0.55
9128283B4	US TREASURY FRN 10/19 VAR					1.684744	31 Oct 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
9128284J6	US TREASURY N/B 04/20 2.375					2.375000	30 Apr 2020		
		Local	2,000,000.000	100.147622	2,002,952.44	100.371094	2,007,421.88	4,469.44	0.55
		Base		100.147622	2,002,952.44	100.371094	2,007,421.88	4,469.44	0.55
9128284Y3	US TREASURY N/B 08/20 2.625					2.625000	31 Aug 2020		
		Local	1,000,000.000	99.897315	998,973.15	100.836143	1,008,361.43	9,388.28	0.28
		Base		99.897315	998,973.15	100.836143	1,008,361.43	9,388.28	0.28
9128287G9	US TREASURY FRN 07/21 VAR					1.856744	31 Jul 2021		
		Local	2,000,000.000	99.930031	1,998,600.61	99.984748	1,999,694.96	1,094.35	0.55
		Base		99.930031	1,998,600.61	99.984748	1,999,694.96	1,094.35	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
912828XH8	US TREASURY N/B 06/20 1.625					1.625000	30 Jun 2020		
		Local	2,000,000.000	99.837848	1,996,756.96	100.000000	2,000,000.00	3,243.04	0.55
		Base		99.837848	1,996,756.96	100.000000	2,000,000.00	3,243.04	0.55
912828YN4	US TREASURY FRN 10/21 VAR					1.936744	31 Oct 2021		
		Local	3,000,000.000	100.046960	3,001,408.81	100.073163	3,002,194.89	786.08	0.82
		Base		100.046960	3,001,408.81	100.073163	3,002,194.89	786.08	0.82
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15					3.150000	15 Jun 2021		
		Local	2,000,000.000	99.970726	1,999,414.51	102.081981	2,041,639.62	42,225.11	0.56
		Base		99.970726	1,999,414.51	102.081981	2,041,639.62	42,225.11	0.56
91324PDR0	UNITEDHEALTH GROUP INC SR UNSECURED 08/24 2.375					2.375000	15 Aug 2024		
		Local	3,000,000.000	99.976339	2,999,290.18	101.355296	3,040,658.88	41,368.70	0.83
		Base		99.976339	2,999,290.18	101.355296	3,040,658.88	41,368.70	0.83
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
		Local	2,000,000.000	99.982821	1,999,656.42	101.892440	2,037,848.80	38,192.38	0.56
Original Face:		Base	2,000,000.000	99.982821	1,999,656.42	101.892440	2,037,848.80	38,192.38	0.56
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A					3.230000	20 Apr 2023		
		Local	1,000,000.000	99.998805	999,988.05	101.881810	1,018,818.10	18,830.05	0.28
Original Face:		Base	1,000,000.000	99.998805	999,988.05	101.881810	1,018,818.10	18,830.05	0.28
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
		Local	2,000,000.000	99.890309	1,997,806.18	104.434799	2,088,695.98	90,889.80	0.57
		Base		99.890309	1,997,806.18	104.434799	2,088,695.98	90,889.80	0.57
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.500000	04 Mar 2021		
		Local	3,000,000.000	99.993840	2,999,815.21	100.679375	3,020,381.25	20,566.04	0.83
		Base		99.993840	2,999,815.21	100.679375	3,020,381.25	20,566.04	0.83
949746SA0	WELLS FARGO + COMPANY SR UNSECURED 07/21 2.1					2.100000	26 Jul 2021		
		Local	1,000,000.000	99.141364	991,413.64	100.187746	1,001,877.46	10,463.82	0.27
		Base		99.141364	991,413.64	100.187746	1,001,877.46	10,463.82	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	100.656400	3,019,692.00	19,692.00	0.83
		Base		100.000000	3,000,000.00	100.656400	3,019,692.00	19,692.00	0.83

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
94988J5K9	WELLS FARGO BANK NA SR UNSECURED 01/20 VAR					2.230880	15 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.062800	5,003,140.00	3,140.00	1.37
		Base		100.000000	5,000,000.00	100.062800	5,003,140.00	3,140.00	1.37
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	99.589915	2,987,697.45	-12,302.55	0.82
		Base		100.000000	3,000,000.00	99.589915	2,987,697.45	-12,302.55	0.82
961214DQ3	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5					2.500000	28 Jun 2022		
		Local	2,000,000.000	99.913412	1,998,268.23	101.561984	2,031,239.68	32,971.45	0.56
		Base		99.913412	1,998,268.23	101.561984	2,031,239.68	32,971.45	0.56
US DOLLAR Total									
		Local	311,534,144.730		312,155,753.38		313,709,772.18	1,554,018.80	85.75
	Original Face:	Base	181,021,032.000		312,155,753.38		313,709,772.18	1,554,018.80	85.75
FIXED INCOME Total									
		Base	311,534,144.730		312,155,753.38		313,709,772.18	1,554,018.80	85.75
	Original Face:		181,021,032.000						

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Holdings

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

As of: *October 31, 2019* *View Date:* *November 7, 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									
		363,796,527.740	Base		364,288,070.22		365,854,658.52	1,566,588.30	100.00
Original Face:		181,021,032.000							

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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	507,444.640	1.000000	507,444.64	1.000000	507,444.64	0.00	0.38
		Base		1.000000	507,444.64	1.000000	507,444.64	0.00	0.38
US DOLLAR Total									
		Local	507,444.640		507,444.64		507,444.64	0.00	0.38
		Base			507,444.64		507,444.64	0.00	0.38
CASH Total									
		Base	507,444.640		507,444.64		507,444.64	0.00	0.38
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
7426M4D12	PRIVATE EXP. FUNDING					1.810000	01 Apr 2020		
		Local	4,000,000.000	99.235778	3,969,431.11	99.222267	3,968,890.68	-540.43	2.96
		Base		99.235778	3,969,431.11	99.222267	3,968,890.68	-540.43	2.96
7426M4DW4	PRIVATE EXP. FUNDING					1.770000	30 Apr 2020		
		Local	5,000,000.000	99.110083	4,955,504.16	99.059303	4,952,965.15	-2,539.01	3.70
		Base		99.110083	4,955,504.16	99.059303	4,952,965.15	-2,539.01	3.70
7426M5YF5	PRIVATE EXP. FUNDING					1.980000	15 Nov 2019		
		Local	5,000,000.000	99.923000	4,996,150.00	99.923000	4,996,150.00	0.00	3.73
		Base		99.923000	4,996,150.00	99.923000	4,996,150.00	0.00	3.73
912796RT8	TREASURY BILL 01/20 0.00000					2.520000	02 Jan 2020		
		Local	2,000,000.000	99.566000	1,991,320.00	99.753142	1,995,062.84	3,742.84	1.49
		Base		99.566000	1,991,320.00	99.753142	1,995,062.84	3,742.84	1.49
912796RY7	TREASURY BILL 01/20 0.00000					1.861000	30 Jan 2020		
		Local	3,000,000.000	99.534750	2,986,042.50	99.638708	2,989,161.24	3,118.74	2.23
		Base		99.534750	2,986,042.50	99.638708	2,989,161.24	3,118.74	2.23

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
979QHR003	SOUTH STREET REPO					1.720000	01 Nov 2019		
		11,500,317.870	Local	100.000000	11,500,317.87	100.000000	11,500,317.87	0.00	8.59
			Base	100.000000	11,500,317.87	100.000000	11,500,317.87	0.00	8.59
US DOLLAR Total									
		30,500,317.870	Local		30,398,765.64		30,402,547.78	3,782.14	22.71
			Base		30,398,765.64		30,402,547.78	3,782.14	22.71
CASH EQUIVALENT Total									
		30,500,317.870	Base		30,398,765.64		30,402,547.78	3,782.14	22.71
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
30218HAA5	EXPORT LEASING 2009 LLC US GOVT GUAR 08/21 1.859					1.859000	28 Aug 2021		
		260,006.390	Local	100.319738	260,837.73	100.163486	260,431.46	-406.27	0.19
Original Face:		1,000,000.000	Base	100.319738	260,837.73	100.163486	260,431.46	-406.27	0.19
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3					3.000000	15 Aug 2027		
		1,161,101.300	Local	103.612077	1,203,041.17	102.530336	1,190,481.06	-12,560.11	0.89
Original Face:		5,000,000.000	Base	103.612077	1,203,041.17	102.530336	1,190,481.06	-12,560.11	0.89
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5					2.500000	20 Apr 2027		
		1,045,060.700	Local	102.796491	1,074,285.73	101.929303	1,065,223.09	-9,062.64	0.80
Original Face:		4,372,786.000	Base	102.796491	1,074,285.73	101.929303	1,065,223.09	-9,062.64	0.80
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5					2.500000	20 May 2027		
		1,258,763.500	Local	102.457478	1,289,697.33	101.930287	1,283,061.25	-6,636.08	0.96
Original Face:		5,000,000.000	Base	102.457478	1,289,697.33	101.930287	1,283,061.25	-6,636.08	0.96
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5					3.500000	20 Jul 2027		
		714,911.430	Local	103.993251	743,459.64	103.505851	739,975.16	-3,484.48	0.55
Original Face:		4,169,641.000	Base	103.993251	743,459.64	103.505851	739,975.16	-3,484.48	0.55
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3					3.000000	20 May 2043		
		680,276.740	Local	101.193106	688,393.16	102.414489	696,701.95	8,308.79	0.52
Original Face:		2,000,000.000	Base	101.193106	688,393.16	102.414489	696,701.95	8,308.79	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
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5					3.500000	20 Feb 2027		
		Local	467,121.990	102.668380	479,586.58	102.461219	478,618.89	-967.69	0.36
Original Face:		Base	2,910,888.000	102.668380	479,586.58	102.461219	478,618.89	-967.69	0.36
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR					3.250000	20 Sep 2040		
		Local	855,776.790	103.206009	883,213.07	104.347034	892,977.70	9,764.63	0.67
Original Face:		Base	9,450,000.000	103.206009	883,213.07	104.347034	892,977.70	9,764.63	0.67
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5					2.500000	15 Dec 2027		
		Local	736,903.480	101.224409	745,926.19	101.496420	747,930.65	2,004.46	0.56
Original Face:		Base	2,500,000.000	101.224409	745,926.19	101.496420	747,930.65	2,004.46	0.56
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.500000	20 Jun 2028		
		Local	536,989.010	101.164633	543,242.96	100.273211	538,456.12	-4,786.84	0.40
Original Face:		Base	1,500,000.000	101.164633	543,242.96	100.273211	538,456.12	-4,786.84	0.40
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4					4.000000	15 Nov 2040		
		Local	840,091.530	105.613210	887,247.63	106.809987	897,301.65	10,054.02	0.67
Original Face:		Base	5,872,458.000	105.613210	887,247.63	106.809987	897,301.65	10,054.02	0.67
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5					5.500000	15 Feb 2024		
		Local	27,966.640	102.287297	28,606.32	104.621699	29,259.17	652.85	0.02
Original Face:		Base	1,000,000.000	102.287297	28,606.32	104.621699	29,259.17	652.85	0.02
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5					5.000000	15 Dec 2035		
		Local	40,240.160	104.874235	42,201.56	108.361178	43,604.71	1,403.15	0.03
Original Face:		Base	1,000,000.000	104.874235	42,201.56	108.361178	43,604.71	1,403.15	0.03
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5					5.000000	15 Sep 2022		
		Local	388.730	101.268232	393.66	103.670393	403.00	9.34	0.00
Original Face:		Base	25,000.000	101.268232	393.66	103.670393	403.00	9.34	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5					5.000000	15 Oct 2039		
		Local	104,241.480	103.347650	107,731.12	112.056559	116,809.42	9,078.30	0.09
Original Face:		Base	2,000,000.000	103.347650	107,731.12	112.056559	116,809.42	9,078.30	0.09
38374C5H0	GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD					4.000000	20 Mar 2033		
		Local	3,879.850	100.000000	3,879.85	100.831850	3,912.12	32.27	0.00
Original Face:		Base	410,000.000	100.000000	3,879.85	100.831850	3,912.12	32.27	0.00

& 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
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE					2.289000	20 Jun 2063		
		Local	552,724.710	100.000000	552,724.71	99.824000	551,751.91	-972.80	0.41
	Original Face:	Base	4,967,302.000	100.000000	552,724.71	99.824000	551,751.91	-972.80	0.41
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC					2.000000	16 Aug 2039		
		Local	514,728.150	101.077724	520,275.50	99.732880	513,353.21	-6,922.29	0.38
	Original Face:	Base	2,720,000.000	101.077724	520,275.50	99.732880	513,353.21	-6,922.29	0.38
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C					2.637000	16 May 2051		
		Local	432,392.880	101.547470	439,084.03	100.472250	434,434.86	-4,649.17	0.32
	Original Face:	Base	4,000,000.000	101.547470	439,084.03	100.472250	434,434.86	-4,649.17	0.32
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB					2.000000	20 Jul 2042		
		Local	1,742,915.420	102.143910	1,780,281.95	100.824750	1,757,290.11	-22,991.84	1.31
	Original Face:	Base	4,400,000.000	102.143910	1,780,281.95	100.824750	1,757,290.11	-22,991.84	1.31
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.500000	16 May 2042		
		Local	1,720,814.640	99.333770	1,709,350.06	98.538720	1,695,668.72	-13,681.34	1.27
	Original Face:	Base	3,000,000.000	99.333770	1,709,350.06	98.538720	1,695,668.72	-13,681.34	1.27
38378KES4	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 45 AB					1.450000	16 Apr 2039		
		Local	539,086.100	99.735450	537,659.95	99.171020	534,617.18	-3,042.77	0.40
	Original Face:	Base	2,000,000.000	99.735450	537,659.95	99.171020	534,617.18	-3,042.77	0.40
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF					2.426180	16 Mar 2048		
		Local	515,061.390	100.621291	518,261.42	100.112130	515,638.93	-2,622.49	0.39
	Original Face:	Base	1,000,000.000	100.621291	518,261.42	100.112130	515,638.93	-2,622.49	0.39
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A					2.500000	16 Dec 2044		
		Local	1,066,959.420	101.246730	1,080,261.52	100.170160	1,068,774.96	-11,486.56	0.80
	Original Face:	Base	2,000,000.000	101.246730	1,080,261.52	100.170160	1,068,774.96	-11,486.56	0.80
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.000000	16 Jul 2050		
		Local	532,130.040	101.325073	539,181.15	101.735710	541,366.27	2,185.12	0.40
	Original Face:	Base	1,000,000.000	101.325073	539,181.15	101.735710	541,366.27	2,185.12	0.40
38378XJS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AC					2.154000	16 May 2054		
		Local	0.010	100.000000	0.01	99.609060	0.01	0.00	0.00
		Base		100.000000	0.01	99.609060	0.01	0.00	0.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028000	16 Aug 2052		
		Local	648,426.510	100.740348	653,227.12	102.203270	662,713.10	9,485.98	0.50
Original Face:		Base	1,000,000.000	100.740348	653,227.12	102.203270	662,713.10	9,485.98	0.50
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.850000	16 Feb 2049		
		Local	591,647.500	100.836807	596,598.45	101.415860	600,024.40	3,425.95	0.45
Original Face:		Base	1,000,000.000	100.836807	596,598.45	101.415860	600,024.40	3,425.95	0.45
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.200000	16 Aug 2055		
		Local	661,076.400	99.888123	660,336.81	99.696860	659,072.41	-1,264.40	0.49
Original Face:		Base	1,000,000.000	99.888123	660,336.81	99.696860	659,072.41	-1,264.40	0.49
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A					2.100000	15 Jun 2044		
		Local	649,546.270	100.316236	651,600.37	99.544920	646,590.31	-5,010.06	0.48
Original Face:		Base	1,000,000.000	100.316236	651,600.37	99.544920	646,590.31	-5,010.06	0.48
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.600000	16 Dec 2049		
		Local	741,193.130	100.915734	747,980.49	100.671330	746,168.98	-1,811.51	0.56
Original Face:		Base	1,000,000.000	100.915734	747,980.49	100.671330	746,168.98	-1,811.51	0.56
38379RMD2	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 23 AC					2.300000	16 Mar 2057		
		Local	0.030	300.000000	0.09	99.579460	0.03	-0.06	0.00
		Base		300.000000	0.09	99.579460	0.03	-0.06	0.00
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
		Local	1,301,342.360	100.069477	1,302,246.49	101.556938	1,321,603.45	19,356.96	0.99
Original Face:		Base	2,000,000.000	100.069477	1,302,246.49	101.556938	1,321,603.45	19,356.96	0.99
418097AC5	AID JORDAN US GOVT GUAR 10/20 2.503					2.503000	30 Oct 2020		
		Local	6,280,000.000	100.470130	6,309,524.19	100.797811	6,330,102.53	20,578.34	4.73
		Base		100.470130	6,309,524.19	100.797811	6,330,102.53	20,578.34	4.73
6903532L0	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000						26 Jan 2021		
		Local	5,000,000.000	104.659596	5,232,979.78	105.328336	5,266,416.80	33,437.02	3.93
		Base		104.659596	5,232,979.78	105.328336	5,266,416.80	33,437.02	3.93
6903537C5	OVERSEAS PRIVATE INV COR US GOVT GUAR 08/27 VAR					2.190000	13 Aug 2027		
		Local	2,700,000.000	100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	2.02
Original Face:		Base	2,700,000.000	100.000000	2,700,000.00	100.000000	2,700,000.00	0.00	2.02

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
690353L54	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000						26 Jan 2021		
		Local	2,500,000.000	106.529056	2,663,226.39	106.040000	2,651,000.00	-12,226.39	1.98
		Base		106.529056	2,663,226.39	106.040000	2,651,000.00	-12,226.39	1.98
742651DU3	PRIVATE EXPORT FUNDING US GOVT GUAR 03/20 2.25					2.250000	15 Mar 2020		
		Local	3,440,000.000	100.111172	3,443,824.32	100.172262	3,445,925.81	2,101.49	2.57
		Base		100.111172	3,443,824.32	100.172262	3,445,925.81	2,101.49	2.57
831641EV3	SMALL BUSINESS ADMINISTRATION SBIC 2011 10B 1					2.877000	10 Sep 2021		
		Local	342,697.580	101.175876	346,727.28	100.576170	344,672.10	-2,055.18	0.26
Original Face:		Base	4,000,000.000	101.175876	346,727.28	100.576170	344,672.10	-2,055.18	0.26
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1					2.766000	10 Mar 2022		
		Local	297,444.700	101.044019	300,550.08	101.134850	300,820.25	270.17	0.22
Original Face:		Base	1,000,000.000	101.044019	300,550.08	101.134850	300,820.25	270.17	0.22
903724AL6	AID UKRAINE US GOVT GUAR 05/20 1.847					1.847000	29 May 2020		
		Local	1,000,000.000	100.059235	1,000,592.35	100.170450	1,001,704.50	1,112.15	0.75
		Base		100.059235	1,000,592.35	100.170450	1,001,704.50	1,112.15	0.75
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471					1.471000	29 Sep 2021		
		Local	3,000,000.000	99.336939	2,980,108.17	99.660467	2,989,814.01	9,705.84	2.23
		Base		99.336939	2,980,108.17	99.660467	2,989,814.01	9,705.84	2.23
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	101.454680	507,273.40	7,273.40	0.38
		Base		100.000000	500,000.00	101.454680	507,273.40	7,273.40	0.38
912796SD2	TREASURY BILL 02/20 0.00000						27 Feb 2020		
		Local	2,000,000.000	99.188291	1,983,765.82	99.498500	1,989,970.00	6,204.18	1.49
		Base		99.188291	1,983,765.82	99.498500	1,989,970.00	6,204.18	1.49
912796TL3	TREASURY BILL 03/20 0.00000					0.010000	19 Mar 2020		
		Local	2,000,000.000	99.281641	1,985,632.81	99.415042	1,988,300.84	2,668.03	1.49
		Base		99.281641	1,985,632.81	99.415042	1,988,300.84	2,668.03	1.49
9128283G3	US TREASURY N/B 11/20 1.75					1.750000	15 Nov 2020		
		Local	5,000,000.000	99.584144	4,979,207.19	100.128906	5,006,445.30	27,238.11	3.74
		Base		99.584144	4,979,207.19	100.128906	5,006,445.30	27,238.11	3.74

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9128283H1	US TREASURY N/B 11/19 1.75					1.750000	30 Nov 2019		
		4,000,000.000	Local	99.969433	3,998,777.32	99.991010	3,999,640.40	863.08	2.99
			Base	99.969433	3,998,777.32	99.991010	3,999,640.40	863.08	2.99
9128284J6	US TREASURY N/B 04/20 2.375					2.375000	30 Apr 2020		
		2,000,000.000	Local	99.872003	1,997,440.06	100.371094	2,007,421.88	9,981.82	1.50
			Base	99.872003	1,997,440.06	100.371094	2,007,421.88	9,981.82	1.50
9128284Q0	US TREASURY N/B 05/20 2.5					2.500000	31 May 2020		
		2,000,000.000	Local	99.964305	1,999,286.10	100.500000	2,010,000.00	10,713.90	1.50
			Base	99.964305	1,999,286.10	100.500000	2,010,000.00	10,713.90	1.50
9128284Y3	US TREASURY N/B 08/20 2.625					2.625000	31 Aug 2020		
		1,000,000.000	Local	99.897315	998,973.15	100.836143	1,008,361.43	9,388.28	0.75
			Base	99.897315	998,973.15	100.836143	1,008,361.43	9,388.28	0.75
9128286Q8	US TREASURY FRN 04/21 VAR					1.775744	30 Apr 2021		
		2,000,000.000	Local	99.944668	1,998,893.36	99.871568	1,997,431.36	-1,462.00	1.49
			Base	99.944668	1,998,893.36	99.871568	1,997,431.36	-1,462.00	1.49
9128287G9	US TREASURY FRN 07/21 VAR					1.856744	31 Jul 2021		
		2,000,000.000	Local	99.956115	1,999,122.29	99.984748	1,999,694.96	572.67	1.49
			Base	99.956115	1,999,122.29	99.984748	1,999,694.96	572.67	1.49
912828F62	US TREASURY N/B 10/19 1.5					1.500000	31 Oct 2019		
		0.000	Local	0.000000	-0.04	0.000000	0.00	0.04	0.00
			Base	0.000000	-0.04	0.000000	0.00	0.04	0.00
912828G61	US TREASURY N/B 11/19 1.5					1.500000	30 Nov 2019		
		8,000,000.000	Local	99.951991	7,996,159.30	99.971385	7,997,710.80	1,551.50	5.97
			Base	99.951991	7,996,159.30	99.971385	7,997,710.80	1,551.50	5.97
912828G95	US TREASURY N/B 12/19 1.625					1.625000	31 Dec 2019		
		4,000,000.000	Local	99.934082	3,997,363.28	99.968315	3,998,732.60	1,369.32	2.99
			Base	99.934082	3,997,363.28	99.968315	3,998,732.60	1,369.32	2.99
912828J50	US TREASURY N/B 02/20 1.375					1.375000	29 Feb 2020		
		2,000,000.000	Local	99.616250	1,992,325.00	99.910156	1,998,203.12	5,878.12	1.49
			Base	99.616250	1,992,325.00	99.910156	1,998,203.12	5,878.12	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
912828L32	US TREASURY N/B 08/20 1.375					1.375000	31 Aug 2020		
		5,000,000.000	Local	99.293094	4,964,654.71	99.812500	4,990,625.00	25,970.29	3.73
			Base	99.293094	4,964,654.71	99.812500	4,990,625.00	25,970.29	3.73
912828P87	US TREASURY N/B 02/21 1.125					1.125000	28 Feb 2021		
		1,000,000.000	Local	99.712131	997,121.31	99.390625	993,906.25	-3,215.06	0.74
			Base	99.712131	997,121.31	99.390625	993,906.25	-3,215.06	0.74
912828Q37	US TREASURY N/B 03/21 1.25					1.250000	31 Mar 2021		
		2,000,000.000	Local	99.364303	1,987,286.06	99.523438	1,990,468.76	3,182.70	1.49
			Base	99.364303	1,987,286.06	99.523438	1,990,468.76	3,182.70	1.49
912828U73	US TREASURY N/B 12/19 1.375					1.375000	15 Dec 2019		
		5,000,000.000	Local	99.981432	4,999,071.59	99.946685	4,997,334.25	-1,737.34	3.73
			Base	99.981432	4,999,071.59	99.946685	4,997,334.25	-1,737.34	3.73
912828XY1	US TREASURY N/B 06/20 2.5					2.500000	30 Jun 2020		
		4,000,000.000	Local	100.133088	4,005,323.52	100.562500	4,022,500.00	17,176.48	3.00
			Base	100.133088	4,005,323.52	100.562500	4,022,500.00	17,176.48	3.00
912828YN4	US TREASURY FRN 10/21 VAR					1.936744	31 Oct 2021		
		3,000,000.000	Local	100.039021	3,001,170.63	100.073163	3,002,194.89	1,024.26	2.24
			Base	100.039021	3,001,170.63	100.073163	3,002,194.89	1,024.26	2.24
92262BAB1	VENDEE MORTGAGE TRUST VENDE 2011 2 DG					2.750000	15 Dec 2033		
		195,300.900	Local	102.134650	199,469.89	100.301380	195,889.50	-3,580.39	0.15
Original Face:		2,000,000.000	Base	102.134650	199,469.89	100.301380	195,889.50	-3,580.39	0.15
US DOLLAR Total									
		102,199,207.860	Local		102,829,389.73		102,966,776.98	137,387.25	76.91
Original Face:		89,998,075.000	Base		102,829,389.73		102,966,776.98	137,387.25	76.91
FIXED INCOME Total									
		102,199,207.860	Base		102,829,389.73		102,966,776.98	137,387.25	76.91
Original Face:		89,998,075.000							

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Holdings

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

As of: *October 31, 2019* *View Date:* *November 7, 2019*

STATE STREET.

Base Currency: USD - US DOLLAR

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

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Books Closed

Prepared by State Street

Base Currency: 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								
		133,206,970.370	Base	133,735,600.01		133,876,769.40	141,169.39	100.00
Original Face:		89,998,075.000						

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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	15,407.840	1.000000	15,407.84	1.000000	15,407.84	0.00	0.00
		Base		1.000000	15,407.84	1.000000	15,407.84	0.00	0.00
US DOLLAR Total									
		Local	15,407.840		15,407.84		15,407.84	0.00	0.00
		Base			15,407.84		15,407.84	0.00	0.00
CASH Total									
		Base	15,407.840		15,407.84		15,407.84	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24				1.878108	31 Dec 2030		
		Local	4,624,009.840	100.050201	4,626,331.12	100.060000	4,626,784.25	453.13	0.20
		Base		100.050201	4,626,331.12	100.060000	4,626,784.25	453.13	0.20
US DOLLAR Total									
		Local	4,624,009.840		4,626,331.12		4,626,784.25	453.13	0.20
		Base			4,626,331.12		4,626,784.25	453.13	0.20
CASH EQUIVALENT Total									
		Base	4,624,009.840		4,626,331.12		4,626,784.25	453.13	0.20
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001055102	AFLAC INC COMMON STOCK USD.1								
		Local	66,264.000	19.875067	1,317,001.47	53.160000	3,522,594.24	2,205,592.77	0.15
		Base		19.875067	1,317,001.47	53.160000	3,522,594.24	2,205,592.77	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	59,380.000	19.727744	1,171,433.46	17.050000	1,012,429.00	-159,004.46	0.04
		Base		19.727744	1,171,433.46	17.050000	1,012,429.00	-159,004.46	0.04
00206R102	AT+T INC CDI COMMON STOCK USD1.0								
		Local	654,151.000	34.316455	22,448,143.35	38.490000	25,178,271.99	2,730,128.64	1.10
		Base		34.316455	22,448,143.35	38.490000	25,178,271.99	2,730,128.64	1.10
002824100	ABBOTT LABORATORIES COMMON STOCK								
		Local	158,201.000	28.836243	4,561,922.42	83.610000	13,227,185.61	8,665,263.19	0.58
		Base		28.836243	4,561,922.42	83.610000	13,227,185.61	8,665,263.19	0.58
00287Y109	ABBVIE INC COMMON STOCK USD.01								
		Local	132,376.000	31.691829	4,195,237.53	79.550000	10,530,510.80	6,335,273.27	0.46
		Base		31.691829	4,195,237.53	79.550000	10,530,510.80	6,335,273.27	0.46
003654100	ABIOMED INC COMMON STOCK USD.01								
		Local	4,061.000	381.492302	1,549,240.24	207.580000	842,982.38	-706,257.86	0.04
		Base		381.492302	1,549,240.24	207.580000	842,982.38	-706,257.86	0.04
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001								
		Local	68,636.000	37.138455	2,549,035.01	56.030000	3,845,675.08	1,296,640.07	0.17
		Base		37.138455	2,549,035.01	56.030000	3,845,675.08	1,296,640.07	0.17
00724F101	ADOBE INC COMMON STOCK USD.0001								
		Local	43,434.000	41.160510	1,787,765.60	277.930000	12,071,611.62	10,283,846.02	0.53
		Base		41.160510	1,787,765.60	277.930000	12,071,611.62	10,283,846.02	0.53
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001								
		Local	6,390.000	159.467692	1,018,998.55	162.480000	1,038,247.20	19,248.65	0.05
		Base		159.467692	1,018,998.55	162.480000	1,038,247.20	19,248.65	0.05
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
		Local	97,187.000	17.066548	1,658,646.59	33.930000	3,297,554.91	1,638,908.32	0.14
		Base		17.066548	1,658,646.59	33.930000	3,297,554.91	1,638,908.32	0.14
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01								
		Local	4,532.000	202.299742	916,822.43	79.880000	362,016.16	-554,806.27	0.02
		Base		202.299742	916,822.43	79.880000	362,016.16	-554,806.27	0.02

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	27,701.000	31.298184	866,990.99	75.750000	2,098,350.75	1,231,359.76	0.09
		Base		31.298184	866,990.99	75.750000	2,098,350.75	1,231,359.76	0.09
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0								
		Local	19,721.000	76.340521	1,505,511.41	213.260000	4,205,700.46	2,700,189.05	0.18
		Base		76.340521	1,505,511.41	213.260000	4,205,700.46	2,700,189.05	0.18
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	14,771.000	44.766923	661,252.22	86.500000	1,277,691.50	616,439.28	0.06
		Base		44.766923	661,252.22	86.500000	1,277,691.50	616,439.28	0.06
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01								
		Local	11,031.000	65.540252	722,974.52	69.430000	765,882.33	42,907.81	0.03
		Base		65.540252	722,974.52	69.430000	765,882.33	42,907.81	0.03
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
		Local	9,486.000	83.219478	789,419.97	60.740000	576,179.64	-213,240.33	0.03
		Base		83.219478	789,419.97	60.740000	576,179.64	-213,240.33	0.03
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
		Local	10,151.000	116.908317	1,186,736.33	158.750000	1,611,471.25	424,734.92	0.07
		Base		116.908317	1,186,736.33	158.750000	1,611,471.25	424,734.92	0.07
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	20,068.000	109.582038	2,199,092.33	105.400000	2,115,167.20	-83,925.13	0.09
		Base		109.582038	2,199,092.33	105.400000	2,115,167.20	-83,925.13	0.09
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	6,513.000	152.795296	995,155.76	252.290000	1,643,164.77	648,009.01	0.07
		Base		152.795296	995,155.76	252.290000	1,643,164.77	648,009.01	0.07
018581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01								
		Local	3,667.000	249.811323	916,058.12	100.000000	366,700.00	-549,358.12	0.02
		Base		249.811323	916,058.12	100.000000	366,700.00	-549,358.12	0.02
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
		Local	21,266.000	40.323413	857,517.71	53.340000	1,134,328.44	276,810.73	0.05
		Base		40.323413	857,517.71	53.340000	1,134,328.44	276,810.73	0.05

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020002101	ALLSTATE CORP COMMON STOCK USD.01								
		Local	29,460.000	39.897875	1,175,391.40	106.420000	3,135,133.20	1,959,741.80	0.14
		Base		39.897875	1,175,391.40	106.420000	3,135,133.20	1,959,741.80	0.14
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
		Local	27,038.000	355.205651	9,604,050.39	1,260.110000	34,070,854.18	24,466,803.79	1.49
		Base		355.205651	9,604,050.39	1,260.110000	34,070,854.18	24,466,803.79	1.49
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
		Local	26,809.000	339.943085	9,113,534.16	1,258.800000	33,747,169.20	24,633,635.04	1.48
		Base		339.943085	9,113,534.16	1,258.800000	33,747,169.20	24,633,635.04	1.48
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								
		Local	167,231.000	18.822630	3,147,727.31	44.790000	7,490,276.49	4,342,549.18	0.33
		Base		18.822630	3,147,727.31	44.790000	7,490,276.49	4,342,549.18	0.33
023135106	AMAZON.COM INC CDI COMMON STOCK USD.01								
		Local	37,195.000	272.791486	10,146,479.34	1,776.660000	66,082,868.70	55,936,389.36	2.89
		Base		272.791486	10,146,479.34	1,776.660000	66,082,868.70	55,936,389.36	2.89
023608102	AMEREN CORPORATION COMMON STOCK USD.01								
		Local	22,002.000	40.744639	896,463.54	77.700000	1,709,555.40	813,091.86	0.07
		Base		40.744639	896,463.54	77.700000	1,709,555.40	813,091.86	0.07
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK								
		Local	35,468.000	48.147002	1,707,677.88	30.060000	1,066,168.08	-641,509.80	0.05
		Base		48.147002	1,707,677.88	30.060000	1,066,168.08	-641,509.80	0.05
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5								
		Local	44,176.000	39.330211	1,737,451.40	94.390000	4,169,772.64	2,432,321.24	0.18
		Base		39.330211	1,737,451.40	94.390000	4,169,772.64	2,432,321.24	0.18
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
		Local	60,895.000	44.935339	2,736,337.48	117.280000	7,141,765.60	4,405,428.12	0.31
		Base		44.935339	2,736,337.48	117.280000	7,141,765.60	4,405,428.12	0.31
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
		Local	77,857.000	106.882339	8,321,538.25	52.960000	4,123,306.72	-4,198,231.53	0.18
		Base		106.882339	8,321,538.25	52.960000	4,123,306.72	-4,198,231.53	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								
		Local	39,624.000	60.755929	2,407,392.92	218.080000	8,641,201.92	6,233,809.00	0.38
		Base		60.755929	2,407,392.92	218.080000	8,641,201.92	6,233,809.00	0.38
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01								
		Local	16,167.000	69.416028	1,122,248.93	123.270000	1,992,906.09	870,657.16	0.09
		Base		69.416028	1,122,248.93	123.270000	1,992,906.09	870,657.16	0.09
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01								
		Local	13,613.000	28.274736	384,903.98	85.380000	1,162,277.94	777,373.96	0.05
		Base		28.274736	384,903.98	85.380000	1,162,277.94	777,373.96	0.05
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01								
		Local	11,694.000	39.221558	458,656.90	150.890000	1,764,507.66	1,305,850.76	0.08
		Base		39.221558	458,656.90	150.890000	1,764,507.66	1,305,850.76	0.08
031100100	AMETEK INC COMMON STOCK USD.01								
		Local	20,442.000	47.790414	976,931.64	91.650000	1,873,509.30	896,577.66	0.08
		Base		47.790414	976,931.64	91.650000	1,873,509.30	896,577.66	0.08
031162100	AMGEN INC COMMON STOCK USD.0001								
		Local	53,679.000	65.217909	3,500,832.16	213.250000	11,447,046.75	7,946,214.59	0.50
		Base		65.217909	3,500,832.16	213.250000	11,447,046.75	7,946,214.59	0.50
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001								
		Local	26,627.000	24.403302	649,786.72	100.330000	2,671,486.91	2,021,700.19	0.12
		Base		24.403302	649,786.72	100.330000	2,671,486.91	2,021,700.19	0.12
032654105	ANALOG DEVICES INC COMMON STOCK USD.167								
		Local	33,065.000	49.370173	1,632,424.78	106.630000	3,525,720.95	1,893,296.17	0.15
		Base		49.370173	1,632,424.78	106.630000	3,525,720.95	1,893,296.17	0.15
03662Q105	ANSYS INC COMMON STOCK USD.01								
		Local	7,527.000	124.228608	935,068.73	220.150000	1,657,069.05	722,000.32	0.07
		Base		124.228608	935,068.73	220.150000	1,657,069.05	722,000.32	0.07
036752103	ANTHEM INC COMMON STOCK USD.01								
		Local	22,896.000	61.241675	1,402,189.39	269.080000	6,160,855.68	4,758,666.29	0.27
		Base		61.241675	1,402,189.39	269.080000	6,160,855.68	4,758,666.29	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	33,663.000	66.397760	2,235,147.78	21.660000	729,140.58	-1,506,007.20	0.03
		Base		66.397760	2,235,147.78	21.660000	729,140.58	-1,506,007.20	0.03
03748R754	APARTMENT INVT + MGMT CO A REIT USD.01								
		Local	13,328.000	26.379395	351,584.58	54.880000	731,440.64	379,856.06	0.03
		Base		26.379395	351,584.58	54.880000	731,440.64	379,856.06	0.03
037833100	APPLE INC COMMON STOCK USD.00001								
		Local	380,462.000	25.230458	9,599,230.70	248.760000	94,643,727.12	85,044,496.42	4.14
		Base		25.230458	9,599,230.70	248.760000	94,643,727.12	85,044,496.42	4.14
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
		Local	82,692.000	20.132930	1,664,832.21	54.260000	4,486,867.92	2,822,035.71	0.20
		Base		20.132930	1,664,832.21	54.260000	4,486,867.92	2,822,035.71	0.20
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK								
		Local	49,861.000	24.729430	1,233,034.10	42.040000	2,096,156.44	863,122.34	0.09
		Base		24.729430	1,233,034.10	42.040000	2,096,156.44	863,122.34	0.09
03965L100	ARCONIC INC COMMON STOCK								
		Local	34,669.000	43.076104	1,493,405.45	27.470000	952,357.43	-541,048.02	0.04
		Base		43.076104	1,493,405.45	27.470000	952,357.43	-541,048.02	0.04
040413106	ARISTA NETWORKS INC COMMON STOCK USD.0001								
		Local	4,870.000	293.138992	1,427,586.89	244.570000	1,191,055.90	-236,530.99	0.05
		Base		293.138992	1,427,586.89	244.570000	1,191,055.90	-236,530.99	0.05
04621X108	ASSURANT INC COMMON STOCK USD.01								
		Local	5,473.000	61.399072	336,037.12	126.070000	689,981.11	353,943.99	0.03
		Base		61.399072	336,037.12	126.070000	689,981.11	353,943.99	0.03
049560105	ATMOS ENERGY CORP COMMON STOCK								
		Local	10,583.000	97.320242	1,029,940.12	112.480000	1,190,375.84	160,435.72	0.05
		Base		97.320242	1,029,940.12	112.480000	1,190,375.84	160,435.72	0.05
052769106	AUTODESK INC COMMON STOCK USD.01								
		Local	19,655.000	42.224240	829,917.43	147.360000	2,896,360.80	2,066,443.37	0.13
		Base		42.224240	829,917.43	147.360000	2,896,360.80	2,066,443.37	0.13

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
		Local	38,838.000	42.179021	1,638,148.83	162.230000	6,300,688.74	4,662,539.91	0.28
		Base		42.179021	1,638,148.83	162.230000	6,300,688.74	4,662,539.91	0.28
053332102	AUTOZONE INC COMMON STOCK USD.01								
		Local	2,195.000	219.989390	482,876.71	1,144.380000	2,511,914.10	2,029,037.39	0.11
		Base		219.989390	482,876.71	1,144.380000	2,511,914.10	2,029,037.39	0.11
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
		Local	12,500.000	134.528073	1,681,600.91	217.660000	2,720,750.00	1,039,149.09	0.12
		Base		134.528073	1,681,600.91	217.660000	2,720,750.00	1,039,149.09	0.12
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0								
		Local	7,537.000	50.865570	383,373.80	127.860000	963,680.82	580,307.02	0.04
		Base		50.865570	383,373.80	127.860000	963,680.82	580,307.02	0.04
054937107	BB+T CORP COMMON STOCK USD5.0								
		Local	68,572.000	33.021501	2,264,350.38	53.050000	3,637,744.60	1,373,394.22	0.16
		Base		33.021501	2,264,350.38	53.050000	3,637,744.60	1,373,394.22	0.16
05722G100	BAKER HUGHES CO COMMON STOCK USD.0001								
		Local	58,123.000	44.111026	2,563,865.14	21.400000	1,243,832.20	-1,320,032.94	0.05
		Base		44.111026	2,563,865.14	21.400000	1,243,832.20	-1,320,032.94	0.05
058498106	BALL CORP COMMON STOCK								
		Local	29,718.000	16.122611	479,131.76	69.970000	2,079,368.46	1,600,236.70	0.09
		Base		16.122611	479,131.76	69.970000	2,079,368.46	1,600,236.70	0.09
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01								
		Local	749,785.000	23.818349	17,858,640.86	31.270000	23,445,776.95	5,587,136.09	1.03
		Base		23.818349	17,858,640.86	31.270000	23,445,776.95	5,587,136.09	1.03
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01								
		Local	76,775.000	35.645084	2,736,651.36	46.750000	3,589,231.25	852,579.89	0.16
		Base		35.645084	2,736,651.36	46.750000	3,589,231.25	852,579.89	0.16
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	45,731.000	31.678980	1,448,711.45	76.700000	3,507,567.70	2,058,856.25	0.15
		Base		31.678980	1,448,711.45	76.700000	3,507,567.70	2,058,856.25	0.15

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075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0								
		Local	24,162.000	122.440081	2,958,397.24	256.000000	6,185,472.00	3,227,074.76	0.27
		Base		122.440081	2,958,397.24	256.000000	6,185,472.00	3,227,074.76	0.27
084670702	BERKSHIRE HATHAWAY CL B CDI COMMON STOCK USD.0033								
		Local	175,563.000	89.308732	15,679,308.95	212.580000	37,321,182.54	21,641,873.59	1.63
		Base		89.308732	15,679,308.95	212.580000	37,321,182.54	21,641,873.59	1.63
086516101	BEST BUY CO INC COMMON STOCK USD.1								
		Local	20,753.000	33.036783	685,612.35	71.830000	1,490,687.99	805,075.64	0.07
		Base		33.036783	685,612.35	71.830000	1,490,687.99	805,075.64	0.07
09062X103	BIOGEN INC COMMON STOCK USD.0005								
		Local	16,508.000	93.439105	1,542,492.75	298.710000	4,931,104.68	3,388,611.93	0.22
		Base		93.439105	1,542,492.75	298.710000	4,931,104.68	3,388,611.93	0.22
09247X101	BLACKROCK INC COMMON STOCK USD.01								
		Local	10,514.000	217.810167	2,290,056.10	461.700000	4,854,313.80	2,564,257.70	0.21
		Base		217.810167	2,290,056.10	461.700000	4,854,313.80	2,564,257.70	0.21
093671105	H+R BLOCK INC COMMON STOCK								
		Local	17,964.000	19.451614	349,428.80	24.990000	448,920.36	99,491.56	0.02
		Base		19.451614	349,428.80	24.990000	448,920.36	99,491.56	0.02
097023105	BOEING CO/THE COMMON STOCK USD5.0								
		Local	47,833.000	74.247441	3,551,477.83	339.910000	16,258,915.03	12,707,437.20	0.71
		Base		74.247441	3,551,477.83	339.910000	16,258,915.03	12,707,437.20	0.71
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008								
		Local	3,807.000	357.647959	1,361,565.78	2,048.770000	7,799,667.39	6,438,101.61	0.34
		Base		357.647959	1,361,565.78	2,048.770000	7,799,667.39	6,438,101.61	0.34
099724106	BORGWARNER INC COMMON STOCK USD.01								
		Local	18,488.000	34.242032	633,066.68	41.680000	770,579.84	137,513.16	0.03
		Base		34.242032	633,066.68	41.680000	770,579.84	137,513.16	0.03
101121101	BOSTON PROPERTIES INC REIT USD.01								
		Local	12,865.000	92.784620	1,193,674.13	137.200000	1,765,078.00	571,403.87	0.08
		Base		92.784620	1,193,674.13	137.200000	1,765,078.00	571,403.87	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	124,578.000	18.136943	2,259,464.09	41.700000	5,194,902.60	2,935,438.51	0.23
		Base		18.136943	2,259,464.09	41.700000	5,194,902.60	2,935,438.51	0.23
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		Local	146,375.000	41.038809	6,007,055.60	57.370000	8,397,533.75	2,390,478.15	0.37
		Base		41.038809	6,007,055.60	57.370000	8,397,533.75	2,390,478.15	0.37
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01								
		Local	10,228.000	116.318775	1,189,708.43	125.220000	1,280,750.16	91,041.73	0.06
		Base		116.318775	1,189,708.43	125.220000	1,280,750.16	91,041.73	0.06
11135F101	BROADCOM INC COMMON STOCK								
		Local	35,637.000	183.621934	6,543,734.87	292.850000	10,436,295.45	3,892,560.58	0.46
		Base		183.621934	6,543,734.87	292.850000	10,436,295.45	3,892,560.58	0.46
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
		Local	16,295.000	24.744705	403,214.96	65.520000	1,067,648.40	664,433.44	0.05
		Base		24.744705	403,214.96	65.520000	1,067,648.40	664,433.44	0.05
124857202	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001								
		Local	29,287.000	38.231886	1,119,697.25	36.040000	1,055,503.48	-64,193.77	0.05
		Base		38.231886	1,119,697.25	36.040000	1,055,503.48	-64,193.77	0.05
12503M108	CBOE GLOBAL MARKETS INC COMMON STOCK								
		Local	9,993.000	84.835836	847,764.51	115.150000	1,150,693.95	302,929.44	0.05
		Base		84.835836	847,764.51	115.150000	1,150,693.95	302,929.44	0.05
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
		Local	30,114.000	25.373850	764,108.12	53.550000	1,612,604.70	848,496.58	0.07
		Base		25.373850	764,108.12	53.550000	1,612,604.70	848,496.58	0.07
12514G108	CDW CORP/DE COMMON STOCK USD.01								
		Local	12,952.000	122.355811	1,584,752.46	127.910000	1,656,690.32	71,937.86	0.07
		Base		122.355811	1,584,752.46	127.910000	1,656,690.32	71,937.86	0.07
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								
		Local	19,549.000	27.420157	536,036.64	45.350000	886,547.15	350,510.51	0.04
		Base		27.420157	536,036.64	45.350000	886,547.15	350,510.51	0.04

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12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
		Local	12,120.000	53.388719	647,071.27	75.640000	916,756.80	269,685.53	0.04
		Base		53.388719	647,071.27	75.640000	916,756.80	269,685.53	0.04
125523100	CIGNA CORP COMMON STOCK USD.01								
		Local	33,796.000	67.595511	2,284,457.89	178.460000	6,031,234.16	3,746,776.27	0.26
		Base		67.595511	2,284,457.89	178.460000	6,031,234.16	3,746,776.27	0.26
12572Q105	CME GROUP INC COMMON STOCK USD.01								
		Local	32,046.000	94.507525	3,028,588.14	205.750000	6,593,464.50	3,564,876.36	0.29
		Base		94.507525	3,028,588.14	205.750000	6,593,464.50	3,564,876.36	0.29
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
		Local	25,399.000	21.651667	549,930.68	63.920000	1,623,504.08	1,073,573.40	0.07
		Base		21.651667	549,930.68	63.920000	1,623,504.08	1,073,573.40	0.07
126408103	CSX CORP COMMON STOCK USD1.0								
		Local	71,447.000	14.132077	1,009,694.54	70.270000	5,020,580.69	4,010,886.15	0.22
		Base		14.132077	1,009,694.54	70.270000	5,020,580.69	4,010,886.15	0.22
126650100	CVS HEALTH CORP COMMON STOCK USD.01								
		Local	116,412.000	46.068707	5,362,950.30	66.390000	7,728,592.68	2,365,642.38	0.34
		Base		46.068707	5,362,950.30	66.390000	7,728,592.68	2,365,642.38	0.34
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1								
		Local	37,466.000	17.177827	643,584.47	18.640000	698,366.24	54,781.77	0.03
		Base		17.177827	643,584.47	18.640000	698,366.24	54,781.77	0.03
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01								
		Local	25,082.000	38.541466	966,697.04	65.350000	1,639,108.70	672,411.66	0.07
		Base		38.541466	966,697.04	65.350000	1,639,108.70	672,411.66	0.07
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375								
		Local	15,097.000	37.112939	560,294.04	46.310000	699,142.07	138,848.03	0.03
		Base		37.112939	560,294.04	46.310000	699,142.07	138,848.03	0.03
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
		Local	42,104.000	56.752452	2,389,505.24	93.250000	3,926,198.00	1,536,692.76	0.17
		Base		56.752452	2,389,505.24	93.250000	3,926,198.00	1,536,692.76	0.17

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14149Y108	CARDINAL HEALTH INC COMMON STOCK								
		Local	26,688.000	42.927437	1,145,647.45	49.450000	1,319,721.60	174,074.15	0.06
		Base		42.927437	1,145,647.45	49.450000	1,319,721.60	174,074.15	0.06
143130102	CARMAX INC COMMON STOCK USD.5								
		Local	14,820.000	24.721058	366,366.08	93.170000	1,380,779.40	1,014,413.32	0.06
		Base		24.721058	366,366.08	93.170000	1,380,779.40	1,014,413.32	0.06
143658300	CARNIVAL CORP COMMON STOCK USD.01								
		Local	35,836.000	38.888121	1,393,594.71	42.890000	1,537,006.04	143,411.33	0.07
		Base		38.888121	1,393,594.71	42.890000	1,537,006.04	143,411.33	0.07
149123101	CATERPILLAR INC COMMON STOCK USD1.0								
		Local	50,348.000	56.879778	2,863,783.05	137.800000	6,937,954.40	4,074,171.35	0.30
		Base		56.879778	2,863,783.05	137.800000	6,937,954.40	4,074,171.35	0.30
150870103	CELANESE CORP COMMON STOCK USD.0001								
		Local	11,074.000	85.547336	947,351.20	121.150000	1,341,615.10	394,263.90	0.06
		Base		85.547336	947,351.20	121.150000	1,341,615.10	394,263.90	0.06
151020104	CELGENE CORP COMMON STOCK USD.01								
		Local	63,438.000	35.724094	2,266,265.05	108.030000	6,853,207.14	4,586,942.09	0.30
		Base		35.724094	2,266,265.05	108.030000	6,853,207.14	4,586,942.09	0.30
15135B101	CENTENE CORP COMMON STOCK USD.001								
		Local	37,048.000	36.259850	1,343,354.93	53.080000	1,966,507.84	623,152.91	0.09
		Base		36.259850	1,343,354.93	53.080000	1,966,507.84	623,152.91	0.09
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01								
		Local	44,949.000	20.256025	910,488.05	29.070000	1,306,667.43	396,179.38	0.06
		Base		20.256025	910,488.05	29.070000	1,306,667.43	396,179.38	0.06
156700106	CENTURYLINK INC COMMON STOCK USD1.0								
		Local	87,862.000	41.370115	3,634,861.06	12.940000	1,136,934.28	-2,497,926.78	0.05
		Base		41.370115	3,634,861.06	12.940000	1,136,934.28	-2,497,926.78	0.05
156782104	CERNER CORP COMMON STOCK USD.01								
		Local	28,505.000	33.125794	944,250.75	67.120000	1,913,255.60	969,004.85	0.08
		Base		33.125794	944,250.75	67.120000	1,913,255.60	969,004.85	0.08

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16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001								
		Local	14,473.000	274.053896	3,966,382.04	467.860000	6,771,337.78	2,804,955.74	0.30
		Base		274.053896	3,966,382.04	467.860000	6,771,337.78	2,804,955.74	0.30
166764100	CHEVRON CORP CDI COMMON STOCK USD.75								
		Local	169,909.000	66.393153	11,280,794.23	116.140000	19,733,231.26	8,452,437.03	0.86
		Base		66.393153	11,280,794.23	116.140000	19,733,231.26	8,452,437.03	0.86
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01								
		Local	2,282.000	332.274443	758,250.28	778.160000	1,775,761.12	1,017,510.84	0.08
		Base		332.274443	758,250.28	778.160000	1,775,761.12	1,017,510.84	0.08
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0								
		Local	22,115.000	44.150875	976,396.61	69.940000	1,546,723.10	570,326.49	0.07
		Base		44.150875	976,396.61	69.940000	1,546,723.10	570,326.49	0.07
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01								
		Local	9,082.000	131.382230	1,193,213.41	42.220000	383,442.04	-809,771.37	0.02
		Base		131.382230	1,193,213.41	42.220000	383,442.04	-809,771.37	0.02
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0								
		Local	13,594.000	39.797594	541,008.49	113.210000	1,538,976.74	997,968.25	0.07
		Base		39.797594	541,008.49	113.210000	1,538,976.74	997,968.25	0.07
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
		Local	379,954.000	28.380464	10,783,270.66	47.510000	18,051,614.54	7,268,343.88	0.79
		Base		28.380464	10,783,270.66	47.510000	18,051,614.54	7,268,343.88	0.79
172908105	CINTAS CORP COMMON STOCK								
		Local	7,433.000	43.727604	325,027.28	268.670000	1,997,024.11	1,671,996.83	0.09
		Base		43.727604	325,027.28	268.670000	1,997,024.11	1,671,996.83	0.09
172967424	CITIGROUP INC COMMON STOCK USD.01								
		Local	202,186.000	82.082107	16,595,852.83	71.860000	14,529,085.96	-2,066,766.87	0.64
		Base		82.082107	16,595,852.83	71.860000	14,529,085.96	-2,066,766.87	0.64
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	40,037.000	20.135777	806,176.12	35.160000	1,407,700.92	601,524.80	0.06
		Base		20.135777	806,176.12	35.160000	1,407,700.92	601,524.80	0.06

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177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001								
		Local	11,021.000	34.833527	383,900.30	108.860000	1,199,746.06	815,845.76	0.05
		Base		34.833527	383,900.30	108.860000	1,199,746.06	815,845.76	0.05
189054109	CLOROX COMPANY COMMON STOCK USD1.0								
		Local	11,254.000	62.479085	703,139.62	147.690000	1,662,103.26	958,963.64	0.07
		Base		62.479085	703,139.62	147.690000	1,662,103.26	958,963.64	0.07
191216100	COCA COLA CO/THE CDI COMMON STOCK USD.25								
		Local	344,371.000	29.400894	10,124,815.39	54.430000	18,744,113.53	8,619,298.14	0.82
		Base		29.400894	10,124,815.39	54.430000	18,744,113.53	8,619,298.14	0.82
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01								
		Local	49,430.000	25.301851	1,250,670.50	60.940000	3,012,264.20	1,761,593.70	0.13
		Base		25.301851	1,250,670.50	60.940000	3,012,264.20	1,761,593.70	0.13
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0								
		Local	76,769.000	35.819763	2,749,847.37	68.600000	5,266,353.40	2,516,506.03	0.23
		Base		35.819763	2,749,847.37	68.600000	5,266,353.40	2,516,506.03	0.23
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
		Local	405,754.000	13.835394	5,613,766.40	44.820000	18,185,894.28	12,572,127.88	0.80
		Base		13.835394	5,613,766.40	44.820000	18,185,894.28	12,572,127.88	0.80
200340107	COMERICA INC COMMON STOCK USD5.0								
		Local	13,368.000	45.433984	607,361.50	65.420000	874,534.56	267,173.06	0.04
		Base		45.433984	607,361.50	65.420000	874,534.56	267,173.06	0.04
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0								
		Local	43,567.000	22.226951	968,361.58	27.050000	1,178,487.35	210,125.77	0.05
		Base		22.226951	968,361.58	27.050000	1,178,487.35	210,125.77	0.05
20605P101	CONCHO RESOURCES INC COMMON STOCK USD.001								
		Local	18,002.000	110.538820	1,989,919.83	67.520000	1,215,495.04	-774,424.79	0.05
		Base		110.538820	1,989,919.83	67.520000	1,215,495.04	-774,424.79	0.05
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01								
		Local	99,358.000	40.222498	3,996,426.96	55.200000	5,484,561.60	1,488,134.64	0.24
		Base		40.222498	3,996,426.96	55.200000	5,484,561.60	1,488,134.64	0.24

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209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1								
		Local	29,733.000	52.457905	1,559,730.88	92.220000	2,741,977.26	1,182,246.38	0.12
		Base		52.457905	1,559,730.88	92.220000	2,741,977.26	1,182,246.38	0.12
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01								
		Local	14,961.000	45.366133	678,722.72	190.330000	2,847,527.13	2,168,804.41	0.12
		Base		45.366133	678,722.72	190.330000	2,847,527.13	2,168,804.41	0.12
216648402	COOPER COS INC/THE COMMON STOCK USD.1								
		Local	4,437.000	188.565238	836,663.96	291.000000	1,291,167.00	454,503.04	0.06
		Base		188.565238	836,663.96	291.000000	1,291,167.00	454,503.04	0.06
217204106	COPART INC COMMON STOCK								
		Local	18,047.000	56.696562	1,023,202.85	82.640000	1,491,404.08	468,201.23	0.07
		Base		56.696562	1,023,202.85	82.640000	1,491,404.08	468,201.23	0.07
219350105	CORNING INC COMMON STOCK USD.5								
		Local	69,911.000	22.388930	1,565,232.52	29.630000	2,071,462.93	506,230.41	0.09
		Base		22.388930	1,565,232.52	29.630000	2,071,462.93	506,230.41	0.09
22052L104	CORTEVA INC COMMON STOCK USD.01								
		Local	67,026.000	21.644264	1,450,728.41	26.380000	1,768,145.88	317,417.47	0.08
		Base		21.644264	1,450,728.41	26.380000	1,768,145.88	317,417.47	0.08
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
		Local	39,378.000	68.030162	2,678,891.70	297.110000	11,699,597.58	9,020,705.88	0.51
		Base		68.030162	2,678,891.70	297.110000	11,699,597.58	9,020,705.88	0.51
222070203	COTY INC CL A COMMON STOCK USD.01								
		Local	26,325.000	23.011178	605,769.26	11.690000	307,739.25	-298,030.01	0.01
		Base		23.011178	605,769.26	11.690000	307,739.25	-298,030.01	0.01
22822V101	CROWN CASTLE INTL CORP REIT USD.01								
		Local	37,213.000	69.346140	2,580,577.89	138.790000	5,164,792.27	2,584,214.38	0.23
		Base		69.346140	2,580,577.89	138.790000	5,164,792.27	2,584,214.38	0.23
231021106	CUMMINS INC COMMON STOCK USD2.5								
		Local	14,117.000	55.535971	784,001.30	172.480000	2,434,900.16	1,650,898.86	0.11
		Base		55.535971	784,001.30	172.480000	2,434,900.16	1,650,898.86	0.11

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23331A109	DR HORTON INC COMMON STOCK USD.01								
		Local	30,120.000	27.904373	840,479.70	52.370000	1,577,384.40	736,904.70	0.07
		Base		27.904373	840,479.70	52.370000	1,577,384.40	736,904.70	0.07
233331107	DTE ENERGY COMPANY COMMON STOCK								
		Local	16,407.000	51.272687	841,230.98	127.320000	2,088,939.24	1,247,708.26	0.09
		Base		51.272687	841,230.98	127.320000	2,088,939.24	1,247,708.26	0.09
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD.01								
		Local	23,454.000	55.237537	1,295,541.20	27.670000	648,972.18	-646,569.02	0.03
		Base		55.237537	1,295,541.20	27.670000	648,972.18	-646,569.02	0.03
235851102	DANAHER CORP COMMON STOCK USD.01								
		Local	57,150.000	37.095155	2,119,988.08	137.820000	7,876,413.00	5,756,424.92	0.34
		Base		37.095155	2,119,988.08	137.820000	7,876,413.00	5,756,424.92	0.34
237194105	DARDEN RESTAURANTS INC COMMON STOCK								
		Local	10,994.000	34.962989	384,383.10	112.270000	1,234,296.38	849,913.28	0.05
		Base		34.962989	384,383.10	112.270000	1,234,296.38	849,913.28	0.05
23918K108	DAVITA INC COMMON STOCK USD.001								
		Local	8,669.000	36.335883	314,995.77	58.600000	508,003.40	193,007.63	0.02
		Base		36.335883	314,995.77	58.600000	508,003.40	193,007.63	0.02
244199105	DEERE + CO COMMON STOCK USD1.0								
		Local	28,186.000	53.318386	1,502,832.02	174.140000	4,908,310.04	3,405,478.02	0.21
		Base		53.318386	1,502,832.02	174.140000	4,908,310.04	3,405,478.02	0.21
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001								
		Local	51,801.000	23.342923	1,209,186.76	55.080000	2,853,199.08	1,644,012.32	0.12
		Base		23.342923	1,209,186.76	55.080000	2,853,199.08	1,644,012.32	0.12
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01								
		Local	20,075.000	46.004224	923,534.80	54.780000	1,099,708.50	176,173.70	0.05
		Base		46.004224	923,534.80	54.780000	1,099,708.50	176,173.70	0.05
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1								
		Local	36,210.000	43.820386	1,586,736.16	20.280000	734,338.80	-852,397.36	0.03
		Base		43.820386	1,586,736.16	20.280000	734,338.80	-852,397.36	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
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01								
		Local	14,592.000	108.838939	1,588,177.80	85.760000	1,251,409.92	-336,767.88	0.05
		Base		108.838939	1,588,177.80	85.760000	1,251,409.92	-336,767.88	0.05
253868103	DIGITAL REALTY TRUST INC REIT USD.01								
		Local	18,643.000	100.540666	1,874,379.63	127.040000	2,368,406.72	494,027.09	0.10
		Base		100.540666	1,874,379.63	127.040000	2,368,406.72	494,027.09	0.10
254687106	WALT DISNEY CO/THE CDI COMMON STOCK USD.01								
		Local	207,821.000	51.460722	10,694,618.80	129.920000	27,000,104.32	16,305,485.52	1.18
		Base		51.460722	10,694,618.80	129.920000	27,000,104.32	16,305,485.52	1.18
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	28,493.000	21.277022	606,246.20	80.260000	2,286,848.18	1,680,601.98	0.10
		Base		21.277022	606,246.20	80.260000	2,286,848.18	1,680,601.98	0.10
25470F104	DISCOVERY INC A COMMON STOCK USD.01								
		Local	14,149.000	19.376444	274,157.30	26.955000	381,386.30	107,229.00	0.02
		Base		19.376444	274,157.30	26.955000	381,386.30	107,229.00	0.02
25470F302	DISCOVERY INC C COMMON STOCK USD.01								
		Local	31,065.000	22.483693	698,455.92	25.240000	784,080.60	85,624.68	0.03
		Base		22.483693	698,455.92	25.240000	784,080.60	85,624.68	0.03
25470M109	DISH NETWORK CORP A COMMON STOCK USD.01								
		Local	21,526.000	60.137032	1,294,509.75	34.380000	740,063.88	-554,445.87	0.03
		Base		60.137032	1,294,509.75	34.380000	740,063.88	-554,445.87	0.03
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875								
		Local	23,013.000	55.956436	1,287,725.47	160.340000	3,689,904.42	2,402,178.95	0.16
		Base		55.956436	1,287,725.47	160.340000	3,689,904.42	2,402,178.95	0.16
256746108	DOLLAR TREE INC COMMON STOCK USD.01								
		Local	21,185.000	50.030720	1,059,900.81	110.400000	2,338,824.00	1,278,923.19	0.10
		Base		50.030720	1,059,900.81	110.400000	2,338,824.00	1,278,923.19	0.10
25746U109	DOMINION ENERGY INC COMMON STOCK								
		Local	73,608.000	50.102482	3,687,943.46	82.550000	6,076,340.40	2,388,396.94	0.27
		Base		50.102482	3,687,943.46	82.550000	6,076,340.40	2,388,396.94	0.27

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260003108	DOVER CORP COMMON STOCK USD1.0								
		13,014.000	Local	32.184876	418,853.97	103.890000	1,352,024.46	933,170.49	0.06
			Base	32.184876	418,853.97	103.890000	1,352,024.46	933,170.49	0.06
260557103	DOW INC COMMON STOCK USD.01								
		66,433.000	Local	35.979102	2,390,199.66	50.490000	3,354,202.17	964,002.51	0.15
			Base	35.979102	2,390,199.66	50.490000	3,354,202.17	964,002.51	0.15
264411505	DUKE REALTY CORP REIT USD.01								
		32,359.000	Local	28.557387	924,088.50	35.140000	1,137,095.26	213,006.76	0.05
			Base	28.557387	924,088.50	35.140000	1,137,095.26	213,006.76	0.05
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001								
		65,230.000	Local	55.758815	3,637,147.51	94.260000	6,148,579.80	2,511,432.29	0.27
			Base	55.758815	3,637,147.51	94.260000	6,148,579.80	2,511,432.29	0.27
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01								
		66,721.000	Local	53.299034	3,556,164.83	65.910000	4,397,581.11	841,416.28	0.19
			Base	53.299034	3,556,164.83	65.910000	4,397,581.11	841,416.28	0.19
26875P101	EOG RESOURCES INC COMMON STOCK USD.01								
		51,949.000	Local	42.976978	2,232,611.01	69.310000	3,600,585.19	1,367,974.18	0.16
			Base	42.976978	2,232,611.01	69.310000	3,600,585.19	1,367,974.18	0.16
269246401	E TRADE FINANCIAL CORP COMMON STOCK USD.01								
		21,458.000	Local	26.500540	568,648.58	41.790000	896,729.82	328,081.24	0.04
			Base	26.500540	568,648.58	41.790000	896,729.82	328,081.24	0.04
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01								
		12,263.000	Local	35.168046	431,265.75	76.040000	932,478.52	501,212.77	0.04
			Base	35.168046	431,265.75	76.040000	932,478.52	501,212.77	0.04
278642103	EBAY INC CDI COMMON STOCK USD.001								
		70,529.000	Local	12.200532	860,491.31	35.250000	2,486,147.25	1,625,655.94	0.11
			Base	12.200532	860,491.31	35.250000	2,486,147.25	1,625,655.94	0.11
278865100	ECOLAB INC COMMON STOCK USD1.0								
		22,413.000	Local	51.719977	1,159,199.85	192.070000	4,304,864.91	3,145,665.06	0.19
			Base	51.719977	1,159,199.85	192.070000	4,304,864.91	3,145,665.06	0.19

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281020107	EDISON INTERNATIONAL COMMON STOCK								
		Local	32,045.000	39.942616	1,279,961.14	62.900000	2,015,630.50	735,669.36	0.09
		Base		39.942616	1,279,961.14	62.900000	2,015,630.50	735,669.36	0.09
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0								
		Local	18,622.000	49.353207	919,055.42	238.380000	4,439,112.36	3,520,056.94	0.19
		Base		49.353207	919,055.42	238.380000	4,439,112.36	3,520,056.94	0.19
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01								
		Local	26,376.000	37.553681	990,515.89	96.400000	2,542,646.40	1,552,130.51	0.11
		Base		37.553681	990,515.89	96.400000	2,542,646.40	1,552,130.51	0.11
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5								
		Local	55,059.000	39.424532	2,170,675.30	70.150000	3,862,388.85	1,691,713.55	0.17
		Base		39.424532	2,170,675.30	70.150000	3,862,388.85	1,691,713.55	0.17
29364G103	ENTERGY CORP COMMON STOCK USD.01								
		Local	17,795.000	65.988736	1,174,269.56	121.480000	2,161,736.60	987,467.04	0.09
		Base		65.988736	1,174,269.56	121.480000	2,161,736.60	987,467.04	0.09
294429105	EQUIFAX INC COMMON STOCK USD1.25								
		Local	10,833.000	108.867893	1,179,365.89	136.710000	1,480,979.43	301,613.54	0.06
		Base		108.867893	1,179,365.89	136.710000	1,480,979.43	301,613.54	0.06
29444U700	EQUINIX INC REIT USD.001								
		Local	7,596.000	286.893412	2,179,242.36	566.780000	4,305,260.88	2,126,018.52	0.19
		Base		286.893412	2,179,242.36	566.780000	4,305,260.88	2,126,018.52	0.19
29476L107	EQUITY RESIDENTIAL REIT USD.01								
		Local	31,186.000	45.459955	1,417,714.16	88.660000	2,764,950.76	1,347,236.60	0.12
		Base		45.459955	1,417,714.16	88.660000	2,764,950.76	1,347,236.60	0.12
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001								
		Local	5,879.000	181.678918	1,068,090.36	327.130000	1,923,197.27	855,106.91	0.08
		Base		181.678918	1,068,090.36	327.130000	1,923,197.27	855,106.91	0.08
30034W106	EVERGY INC COMMON STOCK								
		Local	21,078.000	54.012793	1,138,481.66	63.910000	1,347,094.98	208,613.32	0.06
		Base		54.012793	1,138,481.66	63.910000	1,347,094.98	208,613.32	0.06

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30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0								
		Local	28,969.000	33.489996	970,171.68	83.740000	2,425,864.06	1,455,692.38	0.11
		Base		33.489996	970,171.68	83.740000	2,425,864.06	1,455,692.38	0.11
30161N101	EXELON CORP COMMON STOCK								
		Local	86,938.000	41.410774	3,600,169.89	45.490000	3,954,809.62	354,639.73	0.17
		Base		41.410774	3,600,169.89	45.490000	3,954,809.62	354,639.73	0.17
30212P303	EXPEDIA GROUP INC COMMON STOCK USD.001								
		Local	12,518.000	70.079532	877,255.58	136.660000	1,710,709.88	833,454.30	0.07
		Base		70.079532	877,255.58	136.660000	1,710,709.88	833,454.30	0.07
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01								
		Local	15,284.000	42.154253	644,285.61	72.940000	1,114,814.96	470,529.35	0.05
		Base		42.154253	644,285.61	72.940000	1,114,814.96	470,529.35	0.05
30225T102	EXTRA SPACE STORAGE INC REIT USD.01								
		Local	11,505.000	86.807855	998,724.37	112.270000	1,291,666.35	292,941.98	0.06
		Base		86.807855	998,724.37	112.270000	1,291,666.35	292,941.98	0.06
30231G102	EXXON MOBIL CORP CDI COMMON STOCK								
		Local	378,684.000	59.922051	22,691,521.79	67.570000	25,587,677.88	2,896,156.09	1.12
		Base		59.922051	22,691,521.79	67.570000	25,587,677.88	2,896,156.09	1.12
302445101	FLIR SYSTEMS INC COMMON STOCK USD.01								
		Local	12,139.000	30.091547	365,281.29	51.560000	625,886.84	260,605.55	0.03
		Base		30.091547	365,281.29	51.560000	625,886.84	260,605.55	0.03
302491303	FMC CORP COMMON STOCK USD.1								
		Local	11,674.000	28.207126	329,289.99	91.500000	1,068,171.00	738,881.01	0.05
		Base		28.207126	329,289.99	91.500000	1,068,171.00	738,881.01	0.05
30303M102	FACEBOOK INC CLASS A CDI COMMON STOCK USD.000006								
		Local	215,289.000	70.468452	15,171,082.49	191.650000	41,260,136.85	26,089,054.36	1.81
		Base		70.468452	15,171,082.49	191.650000	41,260,136.85	26,089,054.36	1.81
311900104	FASTENAL CO COMMON STOCK USD.01								
		Local	51,336.000	15.522376	796,856.72	35.940000	1,845,015.84	1,048,159.12	0.08
		Base		15.522376	796,856.72	35.940000	1,845,015.84	1,048,159.12	0.08

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313747206	FEDERAL REALTY INVS TRUST REIT USD.01								
		Local	6,241.000	149.304841	931,811.51	136.010000	848,838.41	-82,973.10	0.04
		Base		149.304841	931,811.51	136.010000	848,838.41	-82,973.10	0.04
31428X106	FEDEX CORP COMMON STOCK USD.1								
		Local	21,480.000	82.781849	1,778,154.12	152.660000	3,279,136.80	1,500,982.68	0.14
		Base		82.781849	1,778,154.12	152.660000	3,279,136.80	1,500,982.68	0.14
315616102	F5 NETWORKS INC COMMON STOCK								
		Local	5,382.000	128.485712	691,510.10	144.080000	775,438.56	83,928.46	0.03
		Base		128.485712	691,510.10	144.080000	775,438.56	83,928.46	0.03
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01								
		Local	54,895.000	82.766115	4,543,445.89	131.760000	7,232,965.20	2,689,519.31	0.32
		Base		82.766115	4,543,445.89	131.760000	7,232,965.20	2,689,519.31	0.32
316773100	FIFTH THIRD BANCORP COMMON STOCK								
		Local	65,355.000	24.552590	1,604,634.54	29.080000	1,900,523.40	295,888.86	0.08
		Base		24.552590	1,604,634.54	29.080000	1,900,523.40	295,888.86	0.08
33616C100	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01								
		Local	15,064.000	87.219864	1,313,880.03	106.360000	1,602,207.04	288,327.01	0.07
		Base		87.219864	1,313,880.03	106.360000	1,602,207.04	288,327.01	0.07
337738108	FISERV INC COMMON STOCK USD.01								
		Local	51,083.000	40.682243	2,078,171.04	106.140000	5,421,949.62	3,343,778.58	0.24
		Base		40.682243	2,078,171.04	106.140000	5,421,949.62	3,343,778.58	0.24
337932107	FIRSTENERGY CORP COMMON STOCK USD.1								
		Local	48,329.000	43.880619	2,120,706.44	48.320000	2,335,257.28	214,550.84	0.10
		Base		43.880619	2,120,706.44	48.320000	2,335,257.28	214,550.84	0.10
339041105	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	7,747.000	210.575585	1,631,329.06	294.220000	2,279,322.34	647,993.28	0.10
		Base		210.575585	1,631,329.06	294.220000	2,279,322.34	647,993.28	0.10
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25								
		Local	11,740.000	25.455510	298,847.69	48.840000	573,381.60	274,533.91	0.03
		Base		25.455510	298,847.69	48.840000	573,381.60	274,533.91	0.03

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345370860	FORD MOTOR CO CDI COMMON STOCK USD.01								
		Local	351,131.000	12.368912	4,343,108.49	8.590000	3,016,215.29	-1,326,893.20	0.13
		Base		12.368912	4,343,108.49	8.590000	3,016,215.29	-1,326,893.20	0.13
34959E109	FORTINET INC COMMON STOCK USD.001								
		Local	12,702.000	80.690934	1,024,936.24	81.560000	1,035,975.12	11,038.88	0.05
		Base		80.690934	1,024,936.24	81.560000	1,035,975.12	11,038.88	0.05
34959J108	FORTIVE CORP COMMON STOCK USD.01								
		Local	26,434.000	21.773382	575,557.59	69.000000	1,823,946.00	1,248,388.41	0.08
		Base		21.773382	575,557.59	69.000000	1,823,946.00	1,248,388.41	0.08
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01								
		Local	12,517.000	56.884363	712,021.57	60.050000	751,645.85	39,624.28	0.03
		Base		56.884363	712,021.57	60.050000	751,645.85	39,624.28	0.03
35137L105	FOX CORP CLASS A COMMON STOCK USD.01								
		Local	31,741.000	41.427526	1,314,951.09	32.040000	1,016,981.64	-297,969.45	0.04
		Base		41.427526	1,314,951.09	32.040000	1,016,981.64	-297,969.45	0.04
35137L204	FOX CORP CLASS B COMMON STOCK USD.01								
		Local	14,532.000	41.311422	600,337.59	31.240000	453,979.68	-146,357.91	0.02
		Base		41.311422	600,337.59	31.240000	453,979.68	-146,357.91	0.02
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1								
		Local	25,244.000	25.786296	650,949.25	27.550000	695,472.20	44,522.95	0.03
		Base		25.786296	650,949.25	27.550000	695,472.20	44,522.95	0.03
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1								
		Local	129,855.000	23.600467	3,064,638.58	9.820000	1,275,176.10	-1,789,462.48	0.06
		Base		23.600467	3,064,638.58	9.820000	1,275,176.10	-1,789,462.48	0.06
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0								
		Local	16,653.000	50.063175	833,702.05	91.220000	1,519,086.66	685,384.61	0.07
		Base		50.063175	833,702.05	91.220000	1,519,086.66	685,384.61	0.07
364760108	GAP INC/THE COMMON STOCK USD.05								
		Local	19,171.000	27.150456	520,501.39	16.260000	311,720.46	-208,780.93	0.01
		Base		27.150456	520,501.39	16.260000	311,720.46	-208,780.93	0.01

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366651107	GARTNER INC COMMON STOCK USD.0005								
		Local	8,069.000	110.487751	891,525.66	154.080000	1,243,271.52	351,745.86	0.05
		Base		110.487751	891,525.66	154.080000	1,243,271.52	351,745.86	0.05
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0								
		Local	20,939.000	62.393318	1,306,453.69	176.800000	3,702,015.20	2,395,561.51	0.16
		Base		62.393318	1,306,453.69	176.800000	3,702,015.20	2,395,561.51	0.16
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06								
		Local	781,929.000	30.840715	24,115,249.52	9.980000	7,803,651.42	-16,311,598.10	0.34
		Base		30.840715	24,115,249.52	9.980000	7,803,651.42	-16,311,598.10	0.34
370334104	GENERAL MILLS INC COMMON STOCK USD.1								
		Local	54,002.000	30.418256	1,642,646.66	50.860000	2,746,541.72	1,103,895.06	0.12
		Base		30.418256	1,642,646.66	50.860000	2,746,541.72	1,103,895.06	0.12
37045V100	GENERAL MOTORS CO CDI COMMON STOCK USD.01								
		Local	112,479.000	35.430497	3,985,186.89	37.160000	4,179,719.64	194,532.75	0.18
		Base		35.430497	3,985,186.89	37.160000	4,179,719.64	194,532.75	0.18
372460105	GENUINE PARTS CO COMMON STOCK USD1.0								
		Local	13,075.000	43.538720	569,268.76	102.580000	1,341,233.50	771,964.74	0.06
		Base		43.538720	569,268.76	102.580000	1,341,233.50	771,964.74	0.06
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001								
		Local	113,365.000	22.260040	2,523,509.49	63.710000	7,222,484.15	4,698,974.66	0.32
		Base		22.260040	2,523,509.49	63.710000	7,222,484.15	4,698,974.66	0.32
37940X102	GLOBAL PAYMENTS INC COMMON STOCK								
		Local	26,848.000	105.700854	2,837,856.53	169.180000	4,542,144.64	1,704,288.11	0.20
		Base		105.700854	2,837,856.53	169.180000	4,542,144.64	1,704,288.11	0.20
37959E102	GLOBE LIFE INC COMMON STOCK USD1.0								
		Local	8,976.000	21.370619	191,822.68	97.330000	873,634.08	681,811.40	0.04
		Base		21.370619	191,822.68	97.330000	873,634.08	681,811.40	0.04
38141G104	GOLDMAN SACHS GROUP INC CDI COMMON STOCK USD.01								
		Local	28,959.000	120.035699	3,476,113.82	213.380000	6,179,271.42	2,703,157.60	0.27
		Base		120.035699	3,476,113.82	213.380000	6,179,271.42	2,703,157.60	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
384802104	WW GRAINGER INC COMMON STOCK USD.5								
		Local	3,955.000	98.688541	390,313.18	308.840000	1,221,462.20	831,149.02	0.05
		Base		98.688541	390,313.18	308.840000	1,221,462.20	831,149.02	0.05
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01								
		Local	23,812.000	73.436005	1,748,658.16	133.540000	3,179,854.48	1,431,196.32	0.14
		Base		73.436005	1,748,658.16	133.540000	3,179,854.48	1,431,196.32	0.14
40434L105	HP INC COMMON STOCK USD.01								
		Local	132,787.000	15.432798	2,049,274.96	17.370000	2,306,510.19	257,235.23	0.10
		Base		15.432798	2,049,274.96	17.370000	2,306,510.19	257,235.23	0.10
406216101	HALLIBURTON CO COMMON STOCK USD2.5								
		Local	78,396.000	32.226654	2,526,440.73	19.250000	1,509,123.00	-1,017,317.73	0.07
		Base		32.226654	2,526,440.73	19.250000	1,509,123.00	-1,017,317.73	0.07
410345102	HANESBRANDS INC COMMON STOCK USD.01								
		Local	32,378.000	33.171926	1,074,040.62	15.210000	492,469.38	-581,571.24	0.02
		Base		33.171926	1,074,040.62	15.210000	492,469.38	-581,571.24	0.02
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01								
		Local	14,031.000	42.951058	602,646.30	38.910000	545,946.21	-56,700.09	0.02
		Base		42.951058	602,646.30	38.910000	545,946.21	-56,700.09	0.02
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01								
		Local	32,362.000	44.214352	1,430,864.86	57.080000	1,847,222.96	416,358.10	0.08
		Base		44.214352	1,430,864.86	57.080000	1,847,222.96	416,358.10	0.08
418056107	HASBRO INC COMMON STOCK USD.5								
		Local	10,505.000	36.150646	379,762.54	97.310000	1,022,241.55	642,479.01	0.04
		Base		36.150646	379,762.54	97.310000	1,022,241.55	642,479.01	0.04
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0								
		Local	43,966.000	35.605626	1,565,436.96	37.620000	1,654,000.92	88,563.96	0.07
		Base		35.605626	1,565,436.96	37.620000	1,654,000.92	88,563.96	0.07
423452101	HELMERICH + PAYNE COMMON STOCK USD.1								
		Local	9,799.000	47.515994	465,609.23	37.500000	367,462.50	-98,146.73	0.02
		Base		47.515994	465,609.23	37.500000	367,462.50	-98,146.73	0.02

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426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01								
		Local	6,892.000	125.186930	862,788.32	141.560000	975,631.52	112,843.20	0.04
		Base		125.186930	862,788.32	141.560000	975,631.52	112,843.20	0.04
427866108	HERSHEY CO/THE COMMON STOCK USD1.0								
		Local	13,331.000	54.440715	725,749.17	146.870000	1,957,923.97	1,232,174.80	0.09
		Base		54.440715	725,749.17	146.870000	1,957,923.97	1,232,174.80	0.09
42809H107	HESS CORP COMMON STOCK USD1.0								
		Local	23,160.000	52.222310	1,209,468.69	65.750000	1,522,770.00	313,301.31	0.07
		Base		52.222310	1,209,468.69	65.750000	1,522,770.00	313,301.31	0.07
42824C109	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01								
		Local	116,924.000	10.828382	1,266,097.71	16.410000	1,918,722.84	652,625.13	0.08
		Base		10.828382	1,266,097.71	16.410000	1,918,722.84	652,625.13	0.08
43300A203	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01								
		Local	25,679.000	70.436036	1,808,726.96	96.960000	2,489,835.84	681,108.88	0.11
		Base		70.436036	1,808,726.96	96.960000	2,489,835.84	681,108.88	0.11
436106108	HOLLYFRONTIER CORP COMMON STOCK USD.01								
		Local	13,551.000	70.743088	958,639.59	54.940000	744,491.94	-214,147.65	0.03
		Base		70.743088	958,639.59	54.940000	744,491.94	-214,147.65	0.03
436440101	HOLOGIC INC COMMON STOCK USD.01								
		Local	23,924.000	35.351578	845,751.15	48.310000	1,155,768.44	310,017.29	0.05
		Base		35.351578	845,751.15	48.310000	1,155,768.44	310,017.29	0.05
437076102	HOME DEPOT INC CDI COMMON STOCK USD.05								
		Local	98,016.000	46.842364	4,591,301.17	234.580000	22,992,593.28	18,401,292.11	1.01
		Base		46.842364	4,591,301.17	234.580000	22,992,593.28	18,401,292.11	1.01
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	64,392.000	48.168417	3,101,660.73	172.730000	11,122,430.16	8,020,769.43	0.49
		Base		48.168417	3,101,660.73	172.730000	11,122,430.16	8,020,769.43	0.49
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465								
		Local	24,857.000	12.663951	314,787.83	40.890000	1,016,402.73	701,614.90	0.04
		Base		12.663951	314,787.83	40.890000	1,016,402.73	701,614.90	0.04

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44107P104	HOST HOTELS + RESORTS INC REIT USD.01								
		Local	65,404.000	18.817299	1,230,726.65	16.390000	1,071,971.56	-158,755.09	0.05
		Base		18.817299	1,230,726.65	16.390000	1,071,971.56	-158,755.09	0.05
444859102	HUMANA INC COMMON STOCK USD.166								
		Local	12,091.000	49.962254	604,093.61	294.200000	3,557,172.20	2,953,078.59	0.16
		Base		49.962254	604,093.61	294.200000	3,557,172.20	2,953,078.59	0.16
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01								
		Local	7,646.000	83.562749	638,920.78	117.560000	898,863.76	259,942.98	0.04
		Base		83.562749	638,920.78	117.560000	898,863.76	259,942.98	0.04
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01								
		Local	92,759.000	10.371586	962,057.94	14.130000	1,310,684.67	348,626.73	0.06
		Base		10.371586	962,057.94	14.130000	1,310,684.67	348,626.73	0.06
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01								
		Local	3,700.000	228.071627	843,865.02	225.660000	834,942.00	-8,923.02	0.04
		Base		228.071627	843,865.02	225.660000	834,942.00	-8,923.02	0.04
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001								
		Local	3,192.000	238.687757	761,891.32	134.280000	428,621.76	-333,269.56	0.02
		Base		238.687757	761,891.32	134.280000	428,621.76	-333,269.56	0.02
45167R104	IDEX CORP COMMON STOCK USD.01								
		Local	6,788.000	160.698276	1,090,819.90	155.530000	1,055,737.64	-35,082.26	0.05
		Base		160.698276	1,090,819.90	155.530000	1,055,737.64	-35,082.26	0.05
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1								
		Local	7,708.000	118.797815	915,693.56	285.010000	2,196,857.08	1,281,163.52	0.10
		Base		118.797815	915,693.56	285.010000	2,196,857.08	1,281,163.52	0.10
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01								
		Local	26,346.000	46.934324	1,236,531.69	168.580000	4,441,408.68	3,204,876.99	0.19
		Base		46.934324	1,236,531.69	168.580000	4,441,408.68	3,204,876.99	0.19
452327109	ILLUMINA INC COMMON STOCK USD.01								
		Local	13,159.000	183.218197	2,410,968.26	295.520000	3,888,747.68	1,477,779.42	0.17
		Base		183.218197	2,410,968.26	295.520000	3,888,747.68	1,477,779.42	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
45337C102	INCYTE CORP COMMON STOCK USD.001								
			15,980.000	Local 129.926949	2,076,232.64	83.920000	1,341,041.60	-735,191.04	0.06
				Base 129.926949	2,076,232.64	83.920000	1,341,041.60	-735,191.04	0.06
458140100	INTEL CORP CDI COMMON STOCK USD.001								
			396,486.000	Local 28.943707	11,475,774.80	56.530000	22,413,353.58	10,937,578.78	0.98
				Base 28.943707	11,475,774.80	56.530000	22,413,353.58	10,937,578.78	0.98
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01								
			50,157.000	Local 29.877241	1,498,552.80	94.320000	4,730,808.24	3,232,255.44	0.21
				Base 29.877241	1,498,552.80	94.320000	4,730,808.24	3,232,255.44	0.21
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2								
			79,280.000	Local 119.705512	9,490,252.97	133.730000	10,602,114.40	1,111,861.43	0.46
				Base 119.705512	9,490,252.97	133.730000	10,602,114.40	1,111,861.43	0.46
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125								
			9,558.000	Local 71.952655	687,723.48	122.010000	1,166,171.58	478,448.10	0.05
				Base 71.952655	687,723.48	122.010000	1,166,171.58	478,448.10	0.05
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0								
			35,159.000	Local 34.929202	1,228,075.83	43.680000	1,535,745.12	307,669.29	0.07
				Base 34.929202	1,228,075.83	43.680000	1,535,745.12	307,669.29	0.07
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1								
			34,673.000	Local 17.818434	617,818.56	21.750000	754,137.75	136,319.19	0.03
				Base 17.818434	617,818.56	21.750000	754,137.75	136,319.19	0.03
461202103	INTUIT INC COMMON STOCK USD.01								
			23,281.000	Local 55.733059	1,297,521.34	257.500000	5,994,857.50	4,697,336.16	0.26
				Base 55.733059	1,297,521.34	257.500000	5,994,857.50	4,697,336.16	0.26
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
			10,316.000	Local 142.194320	1,466,876.61	552.950000	5,704,232.20	4,237,355.59	0.25
				Base 142.194320	1,466,876.61	552.950000	5,704,232.20	4,237,355.59	0.25
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01								
			16,308.000	Local 105.082647	1,713,687.81	144.420000	2,355,201.36	641,513.55	0.10
				Base 105.082647	1,713,687.81	144.420000	2,355,201.36	641,513.55	0.10

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
46284V101	IRON MOUNTAIN INC REIT USD.01								
		Local	25,704.000	31.004819	796,947.87	32.800000	843,091.20	46,143.33	0.04
		Base		31.004819	796,947.87	32.800000	843,091.20	46,143.33	0.04
46625H100	JPMORGAN CHASE + CO CDI COMMON STOCK USD1.0								
		Local	286,175.000	42.618855	12,196,450.83	124.920000	35,748,981.00	23,552,530.17	1.56
		Base		42.618855	12,196,450.83	124.920000	35,748,981.00	23,552,530.17	1.56
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0								
		Local	12,127.000	77.096887	934,953.95	93.580000	1,134,844.66	199,890.71	0.05
		Base		77.096887	934,953.95	93.580000	1,134,844.66	199,890.71	0.05
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0								
		Local	236,351.000	62.494996	14,770,754.80	132.040000	31,207,786.04	16,437,031.24	1.37
		Base		62.494996	14,770,754.80	132.040000	31,207,786.04	16,437,031.24	1.37
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001								
		Local	30,951.000	20.327363	629,152.20	24.820000	768,203.82	139,051.62	0.03
		Base		20.327363	629,152.20	24.820000	768,203.82	139,051.62	0.03
482480100	KLA CORP COMMON STOCK USD.001								
		Local	14,253.000	50.258718	716,337.51	169.040000	2,409,327.12	1,692,989.61	0.11
		Base		50.258718	716,337.51	169.040000	2,409,327.12	1,692,989.61	0.11
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD.01								
		Local	9,003.000	111.614412	1,004,864.55	140.780000	1,267,442.34	262,577.79	0.06
		Base		111.614412	1,004,864.55	140.780000	1,267,442.34	262,577.79	0.06
487836108	KELLOGG CO COMMON STOCK USD.25								
		Local	22,255.000	45.952880	1,022,681.34	63.530000	1,413,860.15	391,178.81	0.06
		Base		45.952880	1,022,681.34	63.530000	1,413,860.15	391,178.81	0.06
493267108	KEYCORP COMMON STOCK USD1.0								
		Local	89,792.000	13.452781	1,207,952.12	17.970000	1,613,562.24	405,610.12	0.07
		Base		13.452781	1,207,952.12	17.970000	1,613,562.24	405,610.12	0.07
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK								
		Local	16,787.000	58.767387	986,528.13	100.910000	1,693,976.17	707,448.04	0.07
		Base		58.767387	986,528.13	100.910000	1,693,976.17	707,448.04	0.07

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25								
		Local	30,813.000	62.314830	1,920,106.86	132.880000	4,094,431.44	2,174,324.58	0.18
		Base		62.314830	1,920,106.86	132.880000	4,094,431.44	2,174,324.58	0.18
49446R109	KIMCO REALTY CORP REIT USD.01								
		Local	37,778.000	23.722761	896,198.48	21.560000	814,493.68	-81,704.80	0.04
		Base		23.722761	896,198.48	21.560000	814,493.68	-81,704.80	0.04
49456B101	KINDER MORGAN INC COMMON STOCK USD.01								
		Local	174,245.000	34.988528	6,096,576.02	19.980000	3,481,415.10	-2,615,160.92	0.15
		Base		34.988528	6,096,576.02	19.980000	3,481,415.10	-2,615,160.92	0.15
500255104	KOHLS CORP COMMON STOCK USD.01								
		Local	14,242.000	51.112670	727,946.64	51.260000	730,044.92	2,098.28	0.03
		Base		51.112670	727,946.64	51.260000	730,044.92	2,098.28	0.03
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01								
		Local	55,706.000	32.214616	1,794,547.42	32.330000	1,800,974.98	6,427.56	0.08
		Base		32.214616	1,794,547.42	32.330000	1,800,974.98	6,427.56	0.08
501044101	KROGER CO COMMON STOCK USD1.0								
		Local	71,521.000	14.036409	1,003,898.01	24.640000	1,762,277.44	758,379.43	0.08
		Base		14.036409	1,003,898.01	24.640000	1,762,277.44	758,379.43	0.08
501797104	L BRANDS INC COMMON STOCK USD.5								
		Local	20,779.000	31.014335	644,446.87	17.040000	354,074.16	-290,372.71	0.02
		Base		31.014335	644,446.87	17.040000	354,074.16	-290,372.71	0.02
501889208	LKQ CORP COMMON STOCK USD.01								
		Local	27,593.000	31.439485	867,509.72	33.990000	937,886.07	70,376.35	0.04
		Base		31.439485	867,509.72	33.990000	937,886.07	70,376.35	0.04
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0								
		Local	20,024.000	61.374634	1,228,965.67	206.310000	4,131,151.44	2,902,185.77	0.18
		Base		61.374634	1,228,965.67	206.310000	4,131,151.44	2,902,185.77	0.18
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1								
		Local	8,747.000	74.074432	647,929.06	164.770000	1,441,243.19	793,314.13	0.06
		Base		74.074432	647,929.06	164.770000	1,441,243.19	793,314.13	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
512807108	LAM RESEARCH CORP COMMON STOCK USD.001								
		Local	12,948.000	43.614556	564,721.27	271.040000	3,509,425.92	2,944,704.65	0.15
		Base		43.614556	564,721.27	271.040000	3,509,425.92	2,944,704.65	0.15
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0								
		Local	13,040.000	76.572125	998,500.51	78.040000	1,017,641.60	19,141.09	0.04
		Base		76.572125	998,500.51	78.040000	1,017,641.60	19,141.09	0.04
517834107	LAS VEGAS SANDS CORP COMMON STOCK USD.001								
		Local	30,340.000	55.693900	1,689,752.92	61.840000	1,876,225.60	186,472.68	0.08
		Base		55.693900	1,689,752.92	61.840000	1,876,225.60	186,472.68	0.08
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01								
		Local	19,798.000	39.319994	778,457.25	186.270000	3,687,773.46	2,909,316.21	0.16
		Base		39.319994	778,457.25	186.270000	3,687,773.46	2,909,316.21	0.16
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01								
		Local	11,769.000	23.874171	280,975.12	51.300000	603,749.70	322,774.58	0.03
		Base		23.874171	280,975.12	51.300000	603,749.70	322,774.58	0.03
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001								
		Local	12,096.000	83.868300	1,014,470.96	86.230000	1,043,038.08	28,567.12	0.05
		Base		83.868300	1,014,470.96	86.230000	1,043,038.08	28,567.12	0.05
526057104	LENNAR CORP A COMMON STOCK USD.1								
		Local	25,466.000	52.146887	1,327,972.63	59.600000	1,517,773.60	189,800.97	0.07
		Base		52.146887	1,327,972.63	59.600000	1,517,773.60	189,800.97	0.07
532457108	ELI LILLY + CO COMMON STOCK								
		Local	76,009.000	59.584884	4,528,987.44	113.950000	8,661,225.55	4,132,238.11	0.38
		Base		59.584884	4,528,987.44	113.950000	8,661,225.55	4,132,238.11	0.38
534187109	LINCOLN NATIONAL CORP COMMON STOCK								
		Local	17,920.000	40.163821	719,735.68	56.480000	1,012,121.60	292,385.92	0.04
		Base		40.163821	719,735.68	56.480000	1,012,121.60	292,385.92	0.04
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0								
		Local	22,254.000	78.342557	1,743,435.27	376.680000	8,382,636.72	6,639,201.45	0.37
		Base		78.342557	1,743,435.27	376.680000	8,382,636.72	6,639,201.45	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
540424108	LOEWS CORP COMMON STOCK USD.01								
		Local	23,279.000	30.057676	699,712.65	49.000000	1,140,671.00	440,958.35	0.05
		Base		30.057676	699,712.65	49.000000	1,140,671.00	440,958.35	0.05
548661107	LOWE S COS INC COMMON STOCK USD.5								
		Local	69,095.000	25.433756	1,757,345.34	111.610000	7,711,692.95	5,954,347.61	0.34
		Base		25.433756	1,757,345.34	111.610000	7,711,692.95	5,954,347.61	0.34
55261F104	M + T BANK CORP COMMON STOCK USD.5								
		Local	11,959.000	100.277333	1,199,216.62	156.530000	1,871,942.27	672,725.65	0.08
		Base		100.277333	1,199,216.62	156.530000	1,871,942.27	672,725.65	0.08
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01								
		Local	46,668.000	32.484195	1,515,972.43	28.500000	1,330,038.00	-185,934.43	0.06
		Base		32.484195	1,515,972.43	28.500000	1,330,038.00	-185,934.43	0.06
55354G100	MSCI INC COMMON STOCK USD.01								
		Local	7,583.000	150.627985	1,142,212.01	234.560000	1,778,668.48	636,456.47	0.08
		Base		150.627985	1,142,212.01	234.560000	1,778,668.48	636,456.47	0.08
554382101	MACERICH CO/THE REIT USD.01								
		Local	9,862.000	68.076386	671,369.32	27.500000	271,205.00	-400,164.32	0.01
		Base		68.076386	671,369.32	27.500000	271,205.00	-400,164.32	0.01
55616P104	MACY S INC COMMON STOCK USD.01								
		Local	27,648.000	32.114657	887,906.05	15.160000	419,143.68	-468,762.37	0.02
		Base		32.114657	887,906.05	15.160000	419,143.68	-468,762.37	0.02
565849106	MARATHON OIL CORP COMMON STOCK USD1.0								
		Local	71,962.000	17.714734	1,274,787.69	11.530000	829,721.86	-445,065.83	0.04
		Base		17.714734	1,274,787.69	11.530000	829,721.86	-445,065.83	0.04
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01								
		Local	79,402.000	32.555576	2,584,977.87	63.950000	5,077,757.90	2,492,780.03	0.22
		Base		32.555576	2,584,977.87	63.950000	5,077,757.90	2,492,780.03	0.22
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003								
		Local	3,383.000	324.869696	1,099,034.18	368.590000	1,246,939.97	147,905.79	0.05
		Base		324.869696	1,099,034.18	368.590000	1,246,939.97	147,905.79	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
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0								
		Local	45,315.000	38.943355	1,764,718.13	103.620000	4,695,540.30	2,930,822.17	0.21
		Base		38.943355	1,764,718.13	103.620000	4,695,540.30	2,930,822.17	0.21
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01								
		Local	24,472.000	38.572065	943,935.58	126.550000	3,096,931.60	2,152,996.02	0.14
		Base		38.572065	943,935.58	126.550000	3,096,931.60	2,152,996.02	0.14
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
		Local	5,588.000	136.582971	763,225.64	261.910000	1,463,553.08	700,327.44	0.06
		Base		136.582971	763,225.64	261.910000	1,463,553.08	700,327.44	0.06
574599106	MASCO CORP COMMON STOCK USD1.0								
		Local	25,906.000	19.893175	515,352.59	46.250000	1,198,152.50	682,799.91	0.05
		Base		19.893175	515,352.59	46.250000	1,198,152.50	682,799.91	0.05
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001								
		Local	79,955.000	31.439596	2,513,752.92	276.810000	22,132,343.55	19,618,590.63	0.97
		Base		31.439596	2,513,752.92	276.810000	22,132,343.55	19,618,590.63	0.97
57772K101	MAXIM INTEGRATED PRODUCTS COMMON STOCK USD.001								
		Local	24,283.000	55.862410	1,356,506.90	58.660000	1,424,440.78	67,933.88	0.06
		Base		55.862410	1,356,506.90	58.660000	1,424,440.78	67,933.88	0.06
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK								
		Local	11,017.000	44.885490	494,503.44	160.690000	1,770,321.73	1,275,818.29	0.08
		Base		44.885490	494,503.44	160.690000	1,770,321.73	1,275,818.29	0.08
580135101	MCDONALD S CORP CDI COMMON STOCK USD.01								
		Local	68,018.000	51.414271	3,497,095.90	196.700000	13,379,140.60	9,882,044.70	0.59
		Base		51.414271	3,497,095.90	196.700000	13,379,140.60	9,882,044.70	0.59
58155Q103	MCKESSON CORP COMMON STOCK USD.01								
		Local	16,552.000	62.297093	1,031,141.49	133.000000	2,201,416.00	1,170,274.51	0.10
		Base		62.297093	1,031,141.49	133.000000	2,201,416.00	1,170,274.51	0.10
58933Y105	MERCK + CO. INC. CDI COMMON STOCK USD.5								
		Local	229,182.000	46.413457	10,637,128.80	86.660000	19,860,912.12	9,223,783.32	0.87
		Base		46.413457	10,637,128.80	86.660000	19,860,912.12	9,223,783.32	0.87

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
59156R108	METLIFE INC COMMON STOCK USD.01								
		Local	71,225.000	36.223310	2,580,005.22	46.790000	3,332,617.75	752,612.53	0.15
		Base		36.223310	2,580,005.22	46.790000	3,332,617.75	752,612.53	0.15
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01								
		Local	2,204.000	409.407750	902,334.68	704.940000	1,553,687.76	651,353.08	0.07
		Base		409.407750	902,334.68	704.940000	1,553,687.76	651,353.08	0.07
594918104	MICROSOFT CORP CDI COMMON STOCK USD.00000625								
		Local	683,320.000	35.881569	24,518,593.82	143.370000	97,967,588.40	73,448,994.58	4.29
		Base		35.881569	24,518,593.82	143.370000	97,967,588.40	73,448,994.58	4.29
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001								
		Local	21,312.000	39.473952	841,268.86	94.290000	2,009,508.48	1,168,239.62	0.09
		Base		39.473952	841,268.86	94.290000	2,009,508.48	1,168,239.62	0.09
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
		Local	98,768.000	19.645977	1,940,393.88	47.550000	4,696,418.40	2,756,024.52	0.21
		Base		19.645977	1,940,393.88	47.550000	4,696,418.40	2,756,024.52	0.21
59522J103	MID AMERICA APARTMENT COMM REIT USD.01								
		Local	10,209.000	89.594436	914,669.60	138.990000	1,418,948.91	504,279.31	0.06
		Base		89.594436	914,669.60	138.990000	1,418,948.91	504,279.31	0.06
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01								
		Local	5,359.000	82.450401	441,851.70	143.380000	768,373.42	326,521.72	0.03
		Base		82.450401	441,851.70	143.380000	768,373.42	326,521.72	0.03
60871R209	MOLSON COORS BREWING CO B COMMON STOCK USD.01								
		Local	16,816.000	52.152410	876,994.93	52.720000	886,539.52	9,544.59	0.04
		Base		52.152410	876,994.93	52.720000	886,539.52	9,544.59	0.04
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK								
		Local	129,097.000	17.845704	2,303,826.79	52.450000	6,771,137.65	4,467,310.86	0.30
		Base		17.845704	2,303,826.79	52.450000	6,771,137.65	4,467,310.86	0.30
61174X109	MONSTER BEVERAGE CORP COMMON STOCK								
		Local	34,624.000	28.257521	978,388.40	56.130000	1,943,445.12	965,056.72	0.09
		Base		28.257521	978,388.40	56.130000	1,943,445.12	965,056.72	0.09

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
615369105	MOODY S CORP COMMON STOCK USD.01								
		Local	14,563.000	34.735512	505,853.26	220.690000	3,213,908.47	2,708,055.21	0.14
		Base		34.735512	505,853.26	220.690000	3,213,908.47	2,708,055.21	0.14
617446448	MORGAN STANLEY COMMON STOCK USD.01								
		Local	112,421.000	36.651327	4,120,378.79	46.050000	5,176,987.05	1,056,608.26	0.23
		Base		36.651327	4,120,378.79	46.050000	5,176,987.05	1,056,608.26	0.23
61945C103	MOSAIC CO/THE COMMON STOCK USD.01								
		Local	31,772.000	48.865515	1,552,555.14	19.880000	631,627.36	-920,927.78	0.03
		Base		48.865515	1,552,555.14	19.880000	631,627.36	-920,927.78	0.03
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01								
		Local	14,819.000	74.619733	1,105,789.83	166.320000	2,464,696.08	1,358,906.25	0.11
		Base		74.619733	1,105,789.83	166.320000	2,464,696.08	1,358,906.25	0.11
629377508	NRG ENERGY INC COMMON STOCK USD.01								
		Local	22,648.000	24.355321	551,599.32	40.120000	908,637.76	357,038.44	0.04
		Base		24.355321	551,599.32	40.120000	908,637.76	357,038.44	0.04
62944T105	NVR INC COMMON STOCK USD.01								
		Local	307.000	3,626.984593	1,113,484.27	3,636.590000	1,116,433.13	2,948.86	0.05
		Base		3,626.984593	1,113,484.27	3,636.590000	1,116,433.13	2,948.86	0.05
631103108	NASDAQ INC COMMON STOCK USD.01								
		Local	10,318.000	33.691727	347,631.24	99.770000	1,029,426.86	681,795.62	0.05
		Base		33.691727	347,631.24	99.770000	1,029,426.86	681,795.62	0.05
637071101	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01								
		Local	34,538.000	46.359574	1,601,166.95	22.620000	781,249.56	-819,917.39	0.03
		Base		46.359574	1,601,166.95	22.620000	781,249.56	-819,917.39	0.03
64110D104	NETAPP INC COMMON STOCK USD.001								
		Local	21,297.000	35.625311	758,712.24	55.880000	1,190,076.36	431,364.12	0.05
		Base		35.625311	758,712.24	55.880000	1,190,076.36	431,364.12	0.05
64110L106	NETFLIX INC COMMON STOCK USD.001								
		Local	39,188.000	44.232484	1,733,382.59	287.410000	11,263,023.08	9,529,640.49	0.49
		Base		44.232484	1,733,382.59	287.410000	11,263,023.08	9,529,640.49	0.49

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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
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0								
		Local	34,122.000	34.093069	1,163,323.69	18.970000	647,294.34	-516,029.35	0.03
		Base		34.093069	1,163,323.69	18.970000	647,294.34	-516,029.35	0.03
651639106	NEWMONT GOLDCORP CORP COMMON STOCK USD1.6								
		Local	73,381.000	35.688940	2,618,890.07	39.730000	2,915,427.13	296,537.06	0.13
		Base		35.688940	2,618,890.07	39.730000	2,915,427.13	296,537.06	0.13
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01								
		Local	34,540.000	12.104407	418,086.23	13.710000	473,543.40	55,457.17	0.02
		Base		12.104407	418,086.23	13.710000	473,543.40	55,457.17	0.02
65249B208	NEWS CORP CLASS B COMMON STOCK								
		Local	10,903.000	13.037237	142,145.00	14.120000	153,950.36	11,805.36	0.01
		Base		13.037237	142,145.00	14.120000	153,950.36	11,805.36	0.01
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01								
		Local	43,760.000	64.559179	2,825,109.68	238.340000	10,429,758.40	7,604,648.72	0.46
		Base		64.559179	2,825,109.68	238.340000	10,429,758.40	7,604,648.72	0.46
654106103	NIKE INC CL B COMMON STOCK								
		Local	112,066.000	16.217737	1,817,456.93	89.550000	10,035,510.30	8,218,053.37	0.44
		Base		16.217737	1,817,456.93	89.550000	10,035,510.30	8,218,053.37	0.44
65473P105	NISOURCE INC COMMON STOCK USD.01								
		Local	33,415.000	11.447688	382,524.50	28.040000	936,956.60	554,432.10	0.04
		Base		11.447688	382,524.50	28.040000	936,956.60	554,432.10	0.04
655044105	NOBLE ENERGY INC COMMON STOCK USD.01								
		Local	42,804.000	40.166293	1,719,278.02	19.260000	824,405.04	-894,872.98	0.04
		Base		40.166293	1,719,278.02	19.260000	824,405.04	-894,872.98	0.04
655664100	NORDSTROM INC COMMON STOCK								
		Local	9,567.000	29.750274	284,620.87	35.900000	343,455.30	58,834.43	0.02
		Base		29.750274	284,620.87	35.900000	343,455.30	58,834.43	0.02
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0								
		Local	23,576.000	43.221264	1,018,984.52	182.000000	4,290,832.00	3,271,847.48	0.19
		Base		43.221264	1,018,984.52	182.000000	4,290,832.00	3,271,847.48	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
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667								
			19,235.000	Local 60.461007	1,162,967.47	99.680000	1,917,344.80	754,377.33	0.08
				Base 60.461007	1,162,967.47	99.680000	1,917,344.80	754,377.33	0.08
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0								
			14,076.000	Local 57.841224	814,173.07	352.480000	4,961,508.48	4,147,335.41	0.22
				Base 57.841224	814,173.07	352.480000	4,961,508.48	4,147,335.41	0.22
668771108	NORTONLIFELOCK INC COMMON STOCK USD.01								
			50,889.000	Local 28.483706	1,449,507.33	22.880000	1,164,340.32	-285,167.01	0.05
				Base 28.483706	1,449,507.33	22.880000	1,164,340.32	-285,167.01	0.05
670346105	NUCOR CORP COMMON STOCK USD.4								
			27,133.000	Local 35.416836	960,965.01	53.850000	1,461,112.05	500,147.04	0.06
				Base 35.416836	960,965.01	53.850000	1,461,112.05	500,147.04	0.06
67066G104	NVIDIA CORP COMMON STOCK USD.001								
			54,506.000	Local 35.411620	1,930,145.76	201.020000	10,956,796.12	9,026,650.36	0.48
				Base 35.411620	1,930,145.76	201.020000	10,956,796.12	9,026,650.36	0.48
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01								
			6,846.000	Local 50.205317	343,705.60	435.510000	2,981,501.46	2,637,795.86	0.13
				Base 50.205317	343,705.60	435.510000	2,981,501.46	2,637,795.86	0.13
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2								
			80,112.000	Local 45.761825	3,666,071.29	40.500000	3,244,536.00	-421,535.29	0.14
				Base 45.761825	3,666,071.29	40.500000	3,244,536.00	-421,535.29	0.14
681919106	OMNICOM GROUP COMMON STOCK USD.15								
			19,474.000	Local 43.231178	841,883.96	77.190000	1,503,198.06	661,314.10	0.07
				Base 43.231178	841,883.96	77.190000	1,503,198.06	661,314.10	0.07
682680103	ONEOK INC COMMON STOCK USD.01								
			36,961.000	Local 39.393164	1,456,010.73	69.830000	2,580,986.63	1,124,975.90	0.11
				Base 39.393164	1,456,010.73	69.830000	2,580,986.63	1,124,975.90	0.11
68389X105	ORACLE CORP COMMON STOCK USD.01								
			197,083.000	Local 22.266244	4,388,298.08	54.490000	10,739,052.67	6,350,754.59	0.47
				Base 22.266244	4,388,298.08	54.490000	10,739,052.67	6,350,754.59	0.47

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0								
		Local	39,861.000	80.763447	3,219,311.75	146.700000	5,847,608.70	2,628,296.95	0.26
		Base		80.763447	3,219,311.75	146.700000	5,847,608.70	2,628,296.95	0.26
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67								
		Local	21,153.000	37.335836	789,764.94	125.120000	2,646,663.36	1,856,898.42	0.12
		Base		37.335836	789,764.94	125.120000	2,646,663.36	1,856,898.42	0.12
69351T106	PPL CORP COMMON STOCK USD.01								
		Local	64,641.000	26.376450	1,705,000.09	33.490000	2,164,827.09	459,827.00	0.09
		Base		26.376450	1,705,000.09	33.490000	2,164,827.09	459,827.00	0.09
693656100	PVH CORP COMMON STOCK USD1.0								
		Local	6,634.000	119.768030	794,541.11	87.160000	578,219.44	-216,321.67	0.03
		Base		119.768030	794,541.11	87.160000	578,219.44	-216,321.67	0.03
693718108	PACCAR INC COMMON STOCK USD1.0								
		Local	31,004.000	31.452548	975,154.79	76.060000	2,358,164.24	1,383,009.45	0.10
		Base		31.452548	975,154.79	76.060000	2,358,164.24	1,383,009.45	0.10
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01								
		Local	8,476.000	110.043505	932,728.75	109.460000	927,782.96	-4,945.79	0.04
		Base		110.043505	932,728.75	109.460000	927,782.96	-4,945.79	0.04
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5								
		Local	11,496.000	52.989515	609,167.47	183.490000	2,109,401.04	1,500,233.57	0.09
		Base		52.989515	609,167.47	183.490000	2,109,401.04	1,500,233.57	0.09
704326107	PAYCHEX INC COMMON STOCK USD.01								
		Local	28,627.000	34.631230	991,388.21	83.640000	2,394,362.28	1,402,974.07	0.10
		Base		34.631230	991,388.21	83.640000	2,394,362.28	1,402,974.07	0.10
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001								
		Local	105,389.000	24.271759	2,557,976.36	104.100000	10,970,994.90	8,413,018.54	0.48
		Base		24.271759	2,557,976.36	104.100000	10,970,994.90	8,413,018.54	0.48
712704105	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01								
		Local	35,709.000	16.559503	591,323.31	16.170000	577,414.53	-13,908.78	0.03
		Base		16.559503	591,323.31	16.170000	577,414.53	-13,908.78	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
713448108	PEPSICO INC COMMON STOCK USD.017								
		Local	125,164.000	55.563182	6,954,510.10	137.170000	17,168,745.88	10,214,235.78	0.75
		Base		55.563182	6,954,510.10	137.170000	17,168,745.88	10,214,235.78	0.75
714046109	PERKINELMER INC COMMON STOCK USD1.0								
		Local	9,942.000	29.024162	288,558.22	85.960000	854,614.32	566,056.10	0.04
		Base		29.024162	288,558.22	85.960000	854,614.32	566,056.10	0.04
717081103	PFIZER INC COMMON STOCK USD.05								
		Local	495,029.000	28.467108	14,092,043.99	38.370000	18,994,262.73	4,902,218.74	0.83
		Base		28.467108	14,092,043.99	38.370000	18,994,262.73	4,902,218.74	0.83
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK								
		Local	139,248.000	41.765073	5,815,702.87	81.440000	11,340,357.12	5,524,654.25	0.50
		Base		41.765073	5,815,702.87	81.440000	11,340,357.12	5,524,654.25	0.50
718546104	PHILLIPS 66 COMMON STOCK								
		Local	40,163.000	35.756813	1,436,100.89	116.820000	4,691,841.66	3,255,740.77	0.21
		Base		35.756813	1,436,100.89	116.820000	4,691,841.66	3,255,740.77	0.21
723484101	PINNACLE WEST CAPITAL COMMON STOCK								
		Local	10,052.000	44.425673	446,566.87	94.120000	946,094.24	499,527.37	0.04
		Base		44.425673	446,566.87	94.120000	946,094.24	499,527.37	0.04
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01								
		Local	14,964.000	93.902598	1,405,158.47	123.020000	1,840,871.28	435,712.81	0.08
		Base		93.902598	1,405,158.47	123.020000	1,840,871.28	435,712.81	0.08
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2								
		Local	21,099.000	43.105177	909,476.12	115.800000	2,443,264.20	1,533,788.08	0.11
		Base		43.105177	909,476.12	115.800000	2,443,264.20	1,533,788.08	0.11
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01								
		Local	23,206.000	33.222684	770,965.61	53.380000	1,238,736.28	467,770.67	0.05
		Base		33.222684	770,965.61	53.380000	1,238,736.28	467,770.67	0.05
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK								
		Local	223,950.000	57.758696	12,935,059.96	124.510000	27,884,014.50	14,948,954.54	1.22
		Base		57.758696	12,935,059.96	124.510000	27,884,014.50	14,948,954.54	1.22

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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
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0								
		Local	52,334.000	19.637858	1,027,727.68	69.700000	3,647,679.80	2,619,952.12	0.16
		Base		19.637858	1,027,727.68	69.700000	3,647,679.80	2,619,952.12	0.16
74340W103	PROLOGIS INC REIT USD.01								
		Local	56,486.000	46.785243	2,642,711.22	87.760000	4,957,211.36	2,314,500.14	0.22
		Base		46.785243	2,642,711.22	87.760000	4,957,211.36	2,314,500.14	0.22
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
		Local	35,979.000	50.237482	1,807,494.35	91.140000	3,279,126.06	1,471,631.71	0.14
		Base		50.237482	1,807,494.35	91.140000	3,279,126.06	1,471,631.71	0.14
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK								
		Local	45,262.000	30.514194	1,381,133.44	63.310000	2,865,537.22	1,484,403.78	0.13
		Base		30.514194	1,381,133.44	63.310000	2,865,537.22	1,484,403.78	0.13
74460D109	PUBLIC STORAGE REIT USD.1								
		Local	13,442.000	104.675246	1,407,044.66	222.860000	2,995,684.12	1,588,639.46	0.13
		Base		104.675246	1,407,044.66	222.860000	2,995,684.12	1,588,639.46	0.13
745867101	PULTEGROUP INC COMMON STOCK USD.01								
		Local	23,064.000	18.401738	424,417.69	39.240000	905,031.36	480,613.67	0.04
		Base		18.401738	424,417.69	39.240000	905,031.36	480,613.67	0.04
74736K101	QORVO INC COMMON STOCK USD.0001								
		Local	10,542.000	80.994134	853,840.16	80.860000	852,426.12	-1,414.04	0.04
		Base		80.994134	853,840.16	80.860000	852,426.12	-1,414.04	0.04
747525103	QUALCOMM INC COMMON STOCK USD.0001								
		Local	108,802.000	44.299450	4,819,868.71	80.440000	8,752,032.88	3,932,164.17	0.38
		Base		44.299450	4,819,868.71	80.440000	8,752,032.88	3,932,164.17	0.38
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001								
		Local	12,725.000	24.088140	306,521.58	42.050000	535,086.25	228,564.67	0.02
		Base		24.088140	306,521.58	42.050000	535,086.25	228,564.67	0.02
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01								
		Local	12,056.000	47.124694	568,135.31	101.250000	1,220,670.00	652,534.69	0.05
		Base		47.124694	568,135.31	101.250000	1,220,670.00	652,534.69	0.05

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751212101	RALPH LAUREN CORP COMMON STOCK USD.01								
		Local	4,640.000	96.507054	447,792.73	96.060000	445,718.40	-2,074.33	0.02
		Base		96.507054	447,792.73	96.060000	445,718.40	-2,074.33	0.02
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01								
		Local	11,060.000	78.380537	866,888.74	83.490000	923,399.40	56,510.66	0.04
		Base		78.380537	866,888.74	83.490000	923,399.40	56,510.66	0.04
755111507	RAYTHEON COMPANY COMMON STOCK USD.01								
		Local	24,914.000	47.669610	1,187,640.66	212.210000	5,286,999.94	4,099,359.28	0.23
		Base		47.669610	1,187,640.66	212.210000	5,286,999.94	4,099,359.28	0.23
756109104	REALTY INCOME CORP REIT USD1.0								
		Local	28,481.000	53.742262	1,530,633.37	81.790000	2,329,460.99	798,827.62	0.10
		Base		53.742262	1,530,633.37	81.790000	2,329,460.99	798,827.62	0.10
758849103	REGENCY CENTERS CORP REIT USD.01								
		Local	15,001.000	68.006688	1,020,168.33	67.240000	1,008,667.24	-11,501.09	0.04
		Base		68.006688	1,020,168.33	67.240000	1,008,667.24	-11,501.09	0.04
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								
		Local	7,151.000	256.060936	1,831,091.75	306.280000	2,190,208.28	359,116.53	0.10
		Base		256.060936	1,831,091.75	306.280000	2,190,208.28	359,116.53	0.10
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01								
		Local	89,301.000	12.797216	1,142,804.18	16.100000	1,437,746.10	294,941.92	0.06
		Base		12.797216	1,142,804.18	16.100000	1,437,746.10	294,941.92	0.06
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01								
		Local	18,953.000	24.472915	463,835.15	87.510000	1,658,577.03	1,194,741.88	0.07
		Base		24.472915	463,835.15	87.510000	1,658,577.03	1,194,741.88	0.07
761152107	RESMED INC COMMON STOCK USD.004								
		Local	12,860.000	78.519554	1,009,761.47	147.920000	1,902,251.20	892,489.73	0.08
		Base		78.519554	1,009,761.47	147.920000	1,902,251.20	892,489.73	0.08
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001								
		Local	10,505.000	29.838065	313,448.87	57.270000	601,621.35	288,172.48	0.03
		Base		29.838065	313,448.87	57.270000	601,621.35	288,172.48	0.03

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773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0								
		Local	10,479.000	47.284706	495,496.43	171.990000	1,802,283.21	1,306,786.78	0.08
		Base		47.284706	495,496.43	171.990000	1,802,283.21	1,306,786.78	0.08
775711104	ROLLINS INC COMMON STOCK USD1.0								
		Local	12,603.000	39.875708	502,553.55	38.110000	480,300.33	-22,253.22	0.02
		Base		39.875708	502,553.55	38.110000	480,300.33	-22,253.22	0.02
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	9,308.000	84.465905	786,208.64	336.960000	3,136,423.68	2,350,215.04	0.14
		Base		84.465905	786,208.64	336.960000	3,136,423.68	2,350,215.04	0.14
778296103	ROSS STORES INC COMMON STOCK USD.01								
		Local	32,643.000	14.867751	485,328.01	109.670000	3,579,957.81	3,094,629.80	0.16
		Base		14.867751	485,328.01	109.670000	3,579,957.81	3,094,629.80	0.16
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0								
		Local	22,048.000	44.126807	972,907.83	257.990000	5,688,163.52	4,715,255.69	0.25
		Base		44.126807	972,907.83	257.990000	5,688,163.52	4,715,255.69	0.25
78410G104	SBA COMMUNICATIONS CORP REIT USD.01								
		Local	10,128.000	154.432122	1,564,088.53	240.650000	2,437,303.20	873,214.67	0.11
		Base		154.432122	1,564,088.53	240.650000	2,437,303.20	873,214.67	0.11
78440X101	SL GREEN REALTY CORP REIT USD.01								
		Local	7,376.000	131.416937	969,331.33	83.600000	616,633.60	-352,697.73	0.03
		Base		131.416937	969,331.33	83.600000	616,633.60	-352,697.73	0.03
78462F103	SPDR S+P 500 ETF TRUST SPDR TRUST SERIES 1								
		Local	47,600.000	295.669852	14,073,884.97	303.330000	14,438,508.00	364,623.03	0.63
		Base		295.669852	14,073,884.97	303.330000	14,438,508.00	364,623.03	0.63
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001								
		Local	4,614.000	264.937473	1,222,421.50	221.480000	1,021,908.72	-200,512.78	0.04
		Base		264.937473	1,222,421.50	221.480000	1,021,908.72	-200,512.78	0.04
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001								
		Local	78,508.000	61.694042	4,843,475.88	156.490000	12,285,716.92	7,442,241.04	0.54
		Base		61.694042	4,843,475.88	156.490000	12,285,716.92	7,442,241.04	0.54

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806407102	HENRY SCHEIN INC COMMON STOCK USD.01								
		Local	13,267.000	54.542221	723,611.64	62.585000	830,315.20	106,703.56	0.04
		Base		54.542221	723,611.64	62.585000	830,315.20	106,703.56	0.04
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
		Local	123,779.000	84.569562	10,467,935.81	32.690000	4,046,335.51	-6,421,600.30	0.18
		Base		84.569562	10,467,935.81	32.690000	4,046,335.51	-6,421,600.30	0.18
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
		Local	104,073.000	22.170460	2,307,346.25	40.710000	4,236,811.83	1,929,465.58	0.19
		Base		22.170460	2,307,346.25	40.710000	4,236,811.83	1,929,465.58	0.19
81211K100	SEALED AIR CORP COMMON STOCK USD.1								
		Local	13,837.000	24.181174	334,594.90	41.770000	577,971.49	243,376.59	0.03
		Base		24.181174	334,594.90	41.770000	577,971.49	243,376.59	0.03
816851109	SEMPRA ENERGY COMMON STOCK								
		Local	24,574.000	59.708710	1,467,281.83	144.510000	3,551,188.74	2,083,906.91	0.16
		Base		59.708710	1,467,281.83	144.510000	3,551,188.74	2,083,906.91	0.16
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0								
		Local	7,352.000	85.374956	627,676.68	572.320000	4,207,696.64	3,580,019.96	0.18
		Base		85.374956	627,676.68	572.320000	4,207,696.64	3,580,019.96	0.18
828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
		Local	27,569.000	86.200682	2,376,466.60	150.680000	4,154,096.92	1,777,630.32	0.18
		Base		86.200682	2,376,466.60	150.680000	4,154,096.92	1,777,630.32	0.18
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25								
		Local	15,369.000	92.616537	1,423,423.56	91.060000	1,399,501.14	-23,922.42	0.06
		Base		92.616537	1,423,423.56	91.060000	1,399,501.14	-23,922.42	0.06
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0								
		Local	12,380.000	53.821624	666,311.71	49.680000	615,038.40	-51,273.31	0.03
		Base		53.821624	666,311.71	49.680000	615,038.40	-51,273.31	0.03
832696405	JM SMUCKER CO/THE COMMON STOCK								
		Local	10,208.000	64.310886	656,485.52	105.680000	1,078,781.44	422,295.92	0.05
		Base		64.310886	656,485.52	105.680000	1,078,781.44	422,295.92	0.05

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833034101	SNAP ON INC COMMON STOCK USD1.0								
		Local	4,941.000	50.123809	247,661.74	162.670000	803,752.47	556,090.73	0.04
		Base		50.123809	247,661.74	162.670000	803,752.47	556,090.73	0.04
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0								
		Local	93,563.000	35.030150	3,277,525.92	62.660000	5,862,657.58	2,585,131.66	0.26
		Base		35.030150	3,277,525.92	62.660000	5,862,657.58	2,585,131.66	0.26
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0								
		Local	43,330.000	14.208160	615,639.56	56.130000	2,432,112.90	1,816,473.34	0.11
		Base		14.208160	615,639.56	56.130000	2,432,112.90	1,816,473.34	0.11
84790A105	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01								
		Local	1.000	50.000000	50.00	50.210000	50.21	0.21	0.00
		Base		50.000000	50.00	50.210000	50.21	0.21	0.00
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5								
		Local	13,586.000	57.272007	778,097.49	151.330000	2,055,969.38	1,277,871.89	0.09
		Base		57.272007	778,097.49	151.330000	2,055,969.38	1,277,871.89	0.09
855244109	STARBUCKS CORP COMMON STOCK USD.001								
		Local	107,145.000	15.103097	1,618,221.28	84.560000	9,060,181.20	7,441,959.92	0.40
		Base		15.103097	1,618,221.28	84.560000	9,060,181.20	7,441,959.92	0.40
857477103	STATE STREET CORP COMMON STOCK USD1.0								
		Local	33,346.000	55.497872	1,850,632.03	66.070000	2,203,170.22	352,538.19	0.10
		Base		55.497872	1,850,632.03	66.070000	2,203,170.22	352,538.19	0.10
863667101	STRYKER CORP COMMON STOCK USD.1								
		Local	28,723.000	63.492290	1,823,689.06	216.270000	6,211,923.21	4,388,234.15	0.27
		Base		63.492290	1,823,689.06	216.270000	6,211,923.21	4,388,234.15	0.27
867914103	SUNTRUST BANKS INC COMMON STOCK USD1.0								
		Local	39,738.000	42.998674	1,708,681.29	68.340000	2,715,694.92	1,007,013.63	0.12
		Base		42.998674	1,708,681.29	68.340000	2,715,694.92	1,007,013.63	0.12
871607107	SYNOPSYS INC COMMON STOCK USD.01								
		Local	13,453.000	71.674295	964,234.29	135.750000	1,826,244.75	862,010.46	0.08
		Base		71.674295	964,234.29	135.750000	1,826,244.75	862,010.46	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
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001								
		Local	54,674.000	31.794227	1,738,317.55	35.370000	1,933,819.38	195,501.83	0.08
		Base		31.794227	1,738,317.55	35.370000	1,933,819.38	195,501.83	0.08
871829107	SYSCO CORP COMMON STOCK USD1.0								
		Local	45,929.000	32.951828	1,513,444.50	79.870000	3,668,349.23	2,154,904.73	0.16
		Base		32.951828	1,513,444.50	79.870000	3,668,349.23	2,154,904.73	0.16
872540109	TJX COMPANIES INC COMMON STOCK USD1.0								
		Local	108,236.000	9.163991	991,873.74	57.650000	6,239,805.40	5,247,931.66	0.27
		Base		9.163991	991,873.74	57.650000	6,239,805.40	5,247,931.66	0.27
872590104	T MOBILE US INC COMMON STOCK USD.0001								
		Local	28,295.000	77.841551	2,202,526.68	82.660000	2,338,864.70	136,338.02	0.10
		Base		77.841551	2,202,526.68	82.660000	2,338,864.70	136,338.02	0.10
874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01								
		Local	10,132.000	107.495210	1,089,141.47	120.350000	1,219,386.20	130,244.73	0.05
		Base		107.495210	1,089,141.47	120.350000	1,219,386.20	130,244.73	0.05
876030107	TAPESTRY INC COMMON STOCK USD.01								
		Local	25,683.000	32.924142	845,590.73	25.860000	664,162.38	-181,428.35	0.03
		Base		32.924142	845,590.73	25.860000	664,162.38	-181,428.35	0.03
87612E106	TARGET CORP COMMON STOCK USD.0833								
		Local	45,773.000	46.721566	2,138,586.25	106.910000	4,893,591.43	2,755,005.18	0.21
		Base		46.721566	2,138,586.25	106.910000	4,893,591.43	2,755,005.18	0.21
879369106	TELEFLEX INC COMMON STOCK USD1.0								
		Local	4,139.000	259.575958	1,074,384.89	347.410000	1,437,929.99	363,545.10	0.06
		Base		259.575958	1,074,384.89	347.410000	1,437,929.99	363,545.10	0.06
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
		Local	83,580.000	36.140858	3,020,652.87	117.990000	9,861,604.20	6,840,951.33	0.43
		Base		36.140858	3,020,652.87	117.990000	9,861,604.20	6,840,951.33	0.43
883203101	TEXTRON INC COMMON STOCK USD.125								
		Local	20,601.000	32.205622	663,468.02	46.090000	949,500.09	286,032.07	0.04
		Base		32.205622	663,468.02	46.090000	949,500.09	286,032.07	0.04

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883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
		Local	35,844.000	64.539395	2,313,350.08	301.980000	10,824,171.12	8,510,821.04	0.47
		Base		64.539395	2,313,350.08	301.980000	10,824,171.12	8,510,821.04	0.47
88579Y101	3M CO COMMON STOCK USD.01								
		Local	51,521.000	75.684147	3,899,322.96	164.990000	8,500,449.79	4,601,126.83	0.37
		Base		75.684147	3,899,322.96	164.990000	8,500,449.79	4,601,126.83	0.37
886547108	TIFFANY + CO COMMON STOCK USD.01								
		Local	9,734.000	52.234057	508,446.31	124.510000	1,211,980.34	703,534.03	0.05
		Base		52.234057	508,446.31	124.510000	1,211,980.34	703,534.03	0.05
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008								
		Local	10,687.000	72.267028	772,317.73	95.020000	1,015,478.74	243,161.01	0.04
		Base		72.267028	772,317.73	95.020000	1,015,478.74	243,161.01	0.04
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01								
		Local	4,446.000	274.861347	1,222,033.55	526.280000	2,339,840.88	1,117,807.33	0.10
		Base		274.861347	1,222,033.55	526.280000	2,339,840.88	1,117,807.33	0.10
89417E109	TRAVELERS COS INC/THE COMMON STOCK NPV								
		Local	23,305.000	45.244789	1,054,429.80	131.060000	3,054,353.30	1,999,923.50	0.13
		Base		45.244789	1,054,429.80	131.060000	3,054,353.30	1,999,923.50	0.13
896945201	TRIPADVISOR INC COMMON STOCK USD.001								
		Local	9,397.000	37.199103	349,559.97	40.400000	379,638.80	30,078.83	0.02
		Base		37.199103	349,559.97	40.400000	379,638.80	30,078.83	0.02
90184L102	TWITTER INC COMMON STOCK USD.000005								
		Local	69,203.000	38.256363	2,647,455.10	29.970000	2,074,013.91	-573,441.19	0.09
		Base		38.256363	2,647,455.10	29.970000	2,074,013.91	-573,441.19	0.09
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
		Local	26,377.000	23.617152	622,949.63	82.790000	2,183,751.83	1,560,802.20	0.10
		Base		23.617152	622,949.63	82.790000	2,183,751.83	1,560,802.20	0.10
902653104	UDR INC REIT USD.01								
		Local	26,209.000	36.869512	966,313.04	50.250000	1,317,002.25	350,689.21	0.06
		Base		36.869512	966,313.04	50.250000	1,317,002.25	350,689.21	0.06

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902973304	US BANCORP COMMON STOCK USD.01								
		Local	128,343.000	26.711916	3,428,287.43	57.020000	7,318,117.86	3,889,830.43	0.32
		Base		26.711916	3,428,287.43	57.020000	7,318,117.86	3,889,830.43	0.32
90384S303	ULTA BEAUTY INC COMMON STOCK USD.01								
		Local	5,267.000	210.668861	1,109,592.89	233.150000	1,228,001.05	118,408.16	0.05
		Base		210.668861	1,109,592.89	233.150000	1,228,001.05	118,408.16	0.05
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333								
		Local	16,847.000	28.067905	472,860.00	20.650000	347,890.55	-124,969.45	0.02
		Base		28.067905	472,860.00	20.650000	347,890.55	-124,969.45	0.02
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333								
		Local	17,395.000	25.452535	442,746.84	18.500000	321,807.50	-120,939.34	0.01
		Base		25.452535	442,746.84	18.500000	321,807.50	-120,939.34	0.01
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
		Local	63,059.000	28.007855	1,766,147.32	165.460000	10,433,742.14	8,667,594.82	0.46
		Base		28.007855	1,766,147.32	165.460000	10,433,742.14	8,667,594.82	0.46
910047109	UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01								
		Local	19,780.000	57.128496	1,130,001.65	90.840000	1,796,815.20	666,813.55	0.08
		Base		57.128496	1,130,001.65	90.840000	1,796,815.20	666,813.55	0.08
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
		Local	62,512.000	71.660462	4,479,638.81	115.170000	7,199,507.04	2,719,868.23	0.32
		Base		71.660462	4,479,638.81	115.170000	7,199,507.04	2,719,868.23	0.32
911363109	UNITED RENTALS INC COMMON STOCK USD.01								
		Local	6,908.000	114.747305	792,674.38	133.570000	922,701.56	130,027.18	0.04
		Base		114.747305	792,674.38	133.570000	922,701.56	130,027.18	0.04
913017109	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0								
		Local	72,629.000	65.235621	4,737,997.90	143.580000	10,428,071.82	5,690,073.92	0.46
		Base		65.235621	4,737,997.90	143.580000	10,428,071.82	5,690,073.92	0.46
91324P102	UNITEDHEALTH GROUP INC CDI COMMON STOCK USD.01								
		Local	84,818.000	45.352774	3,846,731.56	252.700000	21,433,508.60	17,586,777.04	0.94
		Base		45.352774	3,846,731.56	252.700000	21,433,508.60	17,586,777.04	0.94

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913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01								
		Local	7,271.000	114.366460	831,558.53	137.460000	999,471.66	167,913.13	0.04
		Base		114.366460	831,558.53	137.460000	999,471.66	167,913.13	0.04
91529Y106	UNUM GROUP COMMON STOCK USD.1								
		Local	18,672.000	24.050143	449,064.27	27.540000	514,226.88	65,162.61	0.02
		Base		24.050143	449,064.27	27.540000	514,226.88	65,162.61	0.02
918204108	VF CORP COMMON STOCK								
		Local	29,222.000	25.375740	741,529.88	82.290000	2,404,678.38	1,663,148.50	0.11
		Base		25.375740	741,529.88	82.290000	2,404,678.38	1,663,148.50	0.11
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01								
		Local	37,113.000	31.217629	1,158,579.86	96.980000	3,599,218.74	2,440,638.88	0.16
		Base		31.217629	1,158,579.86	96.980000	3,599,218.74	2,440,638.88	0.16
92220P105	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.0								
		Local	8,155.000	47.058562	383,762.57	120.810000	985,205.55	601,442.98	0.04
		Base		47.058562	383,762.57	120.810000	985,205.55	601,442.98	0.04
92276F100	VENTAS INC REIT USD.25								
		Local	33,346.000	44.945081	1,498,738.66	65.100000	2,170,824.60	672,085.94	0.10
		Base		44.945081	1,498,738.66	65.100000	2,170,824.60	672,085.94	0.10
92343E102	VERISIGN INC COMMON STOCK USD.001								
		Local	9,326.000	54.494386	508,214.64	190.020000	1,772,126.52	1,263,911.88	0.08
		Base		54.494386	508,214.64	190.020000	1,772,126.52	1,263,911.88	0.08
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
		Local	370,172.000	42.953418	15,900,152.48	60.470000	22,384,300.84	6,484,148.36	0.98
		Base		42.953418	15,900,152.48	60.470000	22,384,300.84	6,484,148.36	0.98
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001								
		Local	14,638.000	84.628064	1,238,785.60	144.700000	2,118,118.60	879,333.00	0.09
		Base		84.628064	1,238,785.60	144.700000	2,118,118.60	879,333.00	0.09
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	23,014.000	85.381412	1,964,967.81	195.480000	4,498,776.72	2,533,808.91	0.20
		Base		85.381412	1,964,967.81	195.480000	4,498,776.72	2,533,808.91	0.20

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92553P201	VIACOM INC CLASS B COMMON STOCK USD.001								
		Local	31,694.000	43.650940	1,383,472.90	21.560000	683,322.64	-700,150.26	0.03
		Base		43.650940	1,383,472.90	21.560000	683,322.64	-700,150.26	0.03
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
		Local	154,591.000	27.660697	4,276,094.84	178.860000	27,650,146.26	23,374,051.42	1.21
		Base		27.660697	4,276,094.84	178.860000	27,650,146.26	23,374,051.42	1.21
929042109	VORNADO REALTY TRUST REIT USD.04								
		Local	14,183.000	59.747379	847,397.08	65.630000	930,830.29	83,433.21	0.04
		Base		59.747379	847,397.08	65.630000	930,830.29	83,433.21	0.04
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0								
		Local	11,842.000	59.925866	709,642.11	142.870000	1,691,866.54	982,224.43	0.07
		Base		59.925866	709,642.11	142.870000	1,691,866.54	982,224.43	0.07
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01								
		Local	28,238.000	37.032247	1,045,716.60	94.400000	2,665,667.20	1,619,950.60	0.12
		Base		37.032247	1,045,716.60	94.400000	2,665,667.20	1,619,950.60	0.12
929740108	WABTEC CORP COMMON STOCK USD.01								
		Local	16,299.000	72.881934	1,187,902.65	69.370000	1,130,661.63	-57,241.02	0.05
		Base		72.881934	1,187,902.65	69.370000	1,130,661.63	-57,241.02	0.05
931142103	WALMART INC COMMON STOCK USD.1								
		Local	127,303.000	56.353684	7,173,993.00	117.260000	14,927,549.78	7,753,556.78	0.65
		Base		56.353684	7,173,993.00	117.260000	14,927,549.78	7,753,556.78	0.65
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01								
		Local	67,898.000	41.299687	2,804,166.12	54.780000	3,719,452.44	915,286.32	0.16
		Base		41.299687	2,804,166.12	54.780000	3,719,452.44	915,286.32	0.16
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01								
		Local	34,904.000	31.693861	1,106,242.54	112.210000	3,916,577.84	2,810,335.30	0.17
		Base		31.693861	1,106,242.54	112.210000	3,916,577.84	2,810,335.30	0.17
941848103	WATERS CORP COMMON STOCK USD.01								
		Local	5,976.000	53.756024	321,246.00	211.620000	1,264,641.12	943,395.12	0.06
		Base		53.756024	321,246.00	211.620000	1,264,641.12	943,395.12	0.06

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94946T106	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01								
		Local	4,500.000	319.337971	1,437,020.87	296.600000	1,334,700.00	-102,320.87	0.06
		Base		319.337971	1,437,020.87	296.600000	1,334,700.00	-102,320.87	0.06
949746101	WELLS FARGO + CO COMMON STOCK USD1.666								
		Local	358,715.000	38.581161	13,839,641.24	51.630000	18,520,455.45	4,680,814.21	0.81
		Base		38.581161	13,839,641.24	51.630000	18,520,455.45	4,680,814.21	0.81
95040Q104	WELLTOWER INC REIT USD1.0								
		Local	36,274.000	57.900927	2,100,298.24	90.690000	3,289,689.06	1,189,390.82	0.14
		Base		57.900927	2,100,298.24	90.690000	3,289,689.06	1,189,390.82	0.14
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01								
		Local	26,502.000	40.772066	1,080,541.28	51.650000	1,368,828.30	288,287.02	0.06
		Base		40.772066	1,080,541.28	51.650000	1,368,828.30	288,287.02	0.06
959802109	WESTERN UNION CO COMMON STOCK USD.01								
		Local	37,938.000	17.374431	659,151.18	25.060000	950,726.28	291,575.10	0.04
		Base		17.374431	659,151.18	25.060000	950,726.28	291,575.10	0.04
96145D105	WESTROCK CO COMMON STOCK								
		Local	23,031.000	44.233696	1,018,746.26	37.370000	860,668.47	-158,077.79	0.04
		Base		44.233696	1,018,746.26	37.370000	860,668.47	-158,077.79	0.04
962166104	WEYERHAEUSER CO REIT USD1.25								
		Local	66,694.000	27.929582	1,862,735.57	29.210000	1,948,131.74	85,396.17	0.09
		Base		27.929582	1,862,735.57	29.210000	1,948,131.74	85,396.17	0.09
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0								
		Local	5,686.000	93.281307	530,397.51	152.120000	864,954.32	334,556.81	0.04
		Base		93.281307	530,397.51	152.120000	864,954.32	334,556.81	0.04
969457100	WILLIAMS COS INC COMMON STOCK USD1.0								
		Local	108,522.000	28.636272	3,107,665.53	22.310000	2,421,125.82	-686,539.71	0.11
		Base		28.636272	3,107,665.53	22.310000	2,421,125.82	-686,539.71	0.11
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01								
		Local	8,929.000	19.035750	169,970.21	53.970000	481,898.13	311,927.92	0.02
		Base		19.035750	169,970.21	53.970000	481,898.13	311,927.92	0.02

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
983134107	WYNN RESORTS LTD COMMON STOCK USD.01								
		Local	8,668.000	88.083253	763,505.64	121.340000	1,051,775.12	288,269.48	0.05
		Base		88.083253	763,505.64	121.340000	1,051,775.12	288,269.48	0.05
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5								
		Local	46,990.000	25.457236	1,196,235.50	63.510000	2,984,334.90	1,788,099.40	0.13
		Base		25.457236	1,196,235.50	63.510000	2,984,334.90	1,788,099.40	0.13
983919101	XILINX INC COMMON STOCK USD.01								
		Local	22,601.000	39.539990	893,643.32	90.740000	2,050,814.74	1,157,171.42	0.09
		Base		39.539990	893,643.32	90.740000	2,050,814.74	1,157,171.42	0.09
98419M100	XYLEM INC COMMON STOCK								
		Local	16,107.000	29.189768	470,159.59	76.690000	1,235,245.83	765,086.24	0.05
		Base		29.189768	470,159.59	76.690000	1,235,245.83	765,086.24	0.05
98421M106	XEROX HOLDINGS CORP COMMON STOCK USD1.0								
		Local	17,038.000	36.222185	617,153.59	33.930000	578,099.34	-39,054.25	0.03
		Base		36.222185	617,153.59	33.930000	578,099.34	-39,054.25	0.03
988498101	YUM BRANDS INC COMMON STOCK								
		Local	27,229.000	22.973323	625,540.60	101.710000	2,769,461.59	2,143,920.99	0.12
		Base		22.973323	625,540.60	101.710000	2,769,461.59	2,143,920.99	0.12
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01								
		Local	18,376.000	71.596282	1,315,653.28	138.230000	2,540,114.48	1,224,461.20	0.11
		Base		71.596282	1,315,653.28	138.230000	2,540,114.48	1,224,461.20	0.11
989701107	ZIONS BANCORP NA COMMON STOCK USD.001								
		Local	15,842.000	37.224810	589,715.44	48.470000	767,861.74	178,146.30	0.03
		Base		37.224810	589,715.44	48.470000	767,861.74	178,146.30	0.03
98978V103	ZOETIS INC COMMON STOCK USD.01								
		Local	42,731.000	34.036207	1,454,401.14	127.920000	5,466,149.52	4,011,748.38	0.24
		Base		34.036207	1,454,401.14	127.920000	5,466,149.52	4,011,748.38	0.24
G0176J109	ALLEGION PLC COMMON STOCK USD.01								
		Local	8,357.000	30.789500	257,307.85	116.040000	969,746.28	712,438.43	0.04
		Base		30.789500	257,307.85	116.040000	969,746.28	712,438.43	0.04

& 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
G0177J108	ALLERGAN PLC COMMON STOCK USD.0033								
		Local	29,361.000	170.128985	4,995,157.12	176.110000	5,170,765.71	175,608.59	0.23
		Base		170.128985	4,995,157.12	176.110000	5,170,765.71	175,608.59	0.23
G0250X107	AMCOR PLC COMMON STOCK USD.01								
		Local	145,394.000	11.183082	1,625,952.96	9.520000	1,384,150.88	-241,802.08	0.06
		Base		11.183082	1,625,952.96	9.520000	1,384,150.88	-241,802.08	0.06
G0408V102	AON PLC COMMON STOCK USD.01								
		Local	21,113.000	43.102277	910,018.38	193.160000	4,078,187.08	3,168,168.70	0.18
		Base		43.102277	910,018.38	193.160000	4,078,187.08	3,168,168.70	0.18
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
		Local	57,003.000	70.883277	4,040,559.42	185.420000	10,569,496.26	6,528,936.84	0.46
		Base		70.883277	4,040,559.42	185.420000	10,569,496.26	6,528,936.84	0.46
G1890L107	CAPRI HOLDINGS LTD COMMON STOCK								
		Local	13,571.000	79.290548	1,076,052.03	31.070000	421,650.97	-654,401.06	0.02
		Base		79.290548	1,076,052.03	31.070000	421,650.97	-654,401.06	0.02
G29183103	EATON CORP PLC COMMON STOCK USD.01								
		Local	37,581.000	37.114238	1,394,790.19	87.110000	3,273,680.91	1,878,890.72	0.14
		Base		37.114238	1,394,790.19	87.110000	3,273,680.91	1,878,890.72	0.14
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01								
		Local	3,645.000	254.006486	925,853.64	257.090000	937,093.05	11,239.41	0.04
		Base		254.006486	925,853.64	257.090000	937,093.05	11,239.41	0.04
G47567105	IHS MARKIT LTD COMMON STOCK USD.01								
		Local	35,909.000	48.284445	1,733,846.13	70.020000	2,514,348.18	780,502.05	0.11
		Base		48.284445	1,733,846.13	70.020000	2,514,348.18	780,502.05	0.11
G47791101	INGERSOLL RAND PLC COMMON STOCK USD1.0								
		Local	21,621.000	37.414498	808,938.87	126.890000	2,743,488.69	1,934,549.82	0.12
		Base		37.414498	808,938.87	126.890000	2,743,488.69	1,934,549.82	0.12
G491BT108	INVESCO LTD COMMON STOCK USD.2								
		Local	34,498.000	23.736247	818,853.06	16.820000	580,256.36	-238,596.70	0.03
		Base		23.736247	818,853.06	16.820000	580,256.36	-238,596.70	0.03

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01								
		Local	57,822.000	37.102295	2,145,328.89	43.330000	2,505,427.26	360,098.37	0.11
		Base		37.102295	2,145,328.89	43.330000	2,505,427.26	360,098.37	0.11
G5494J103	LINDE PLC COMMON STOCK EUR.001								
		Local	48,380.000	160.533446	7,766,608.11	198.350000	9,596,173.00	1,829,564.89	0.42
		Base		160.533446	7,766,608.11	198.350000	9,596,173.00	1,829,564.89	0.42
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1								
		Local	120,080.000	75.283958	9,040,097.64	108.900000	13,076,712.00	4,036,614.36	0.57
		Base		75.283958	9,040,097.64	108.900000	13,076,712.00	4,036,614.36	0.57
G6095L109	APTIV PLC COMMON STOCK USD.01								
		Local	22,929.000	33.808534	775,195.87	89.550000	2,053,291.95	1,278,096.08	0.09
		Base		33.808534	775,195.87	89.550000	2,053,291.95	1,278,096.08	0.09
G6518L108	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07								
		Local	31,848.000	38.151582	1,215,051.59	20.160000	642,055.68	-572,995.91	0.03
		Base		38.151582	1,215,051.59	20.160000	642,055.68	-572,995.91	0.03
G66721104	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001								
		Local	19,300.000	55.215560	1,065,660.30	50.760000	979,668.00	-85,992.30	0.04
		Base		55.215560	1,065,660.30	50.760000	979,668.00	-85,992.30	0.04
G7945M107	SEAGATE TECHNOLOGY COMMON STOCK USD.00001								
		Local	21,189.000	28.832499	610,931.83	58.030000	1,229,597.67	618,665.84	0.05
		Base		28.832499	610,931.83	58.030000	1,229,597.67	618,665.84	0.05
G7S00T104	PENTAIR PLC COMMON STOCK USD.01								
		Local	15,044.000	27.162269	408,629.18	41.470000	623,874.68	215,245.50	0.03
		Base		27.162269	408,629.18	41.470000	623,874.68	215,245.50	0.03
G87110105	TECHNIPFMC PLC COMMON STOCK USD1.0								
		Local	37,643.000	34.895010	1,313,552.87	19.730000	742,696.39	-570,856.48	0.03
		Base		34.895010	1,313,552.87	19.730000	742,696.39	-570,856.48	0.03
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635								
		Local	11,545.000	127.580828	1,472,920.66	186.900000	2,157,760.50	684,839.84	0.09
		Base		127.580828	1,472,920.66	186.900000	2,157,760.50	684,839.84	0.09

& 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
G97822103	PERRIGO CO PLC COMMON STOCK EUR.001								
		Local	12,177.000	116.706461	1,421,134.58	53.020000	645,624.54	-775,510.04	0.03
		Base		116.706461	1,421,134.58	53.020000	645,624.54	-775,510.04	0.03
H1467J104	CHUBB LTD COMMON STOCK								
		Local	40,790.000	77.710038	3,169,792.45	152.420000	6,217,211.80	3,047,419.35	0.27
		Base		77.710038	3,169,792.45	152.420000	6,217,211.80	3,047,419.35	0.27
H2906T109	GARMIN LTD COMMON STOCK CHF.1								
		Local	12,932.000	52.252929	675,734.88	93.750000	1,212,375.00	536,640.12	0.05
		Base		52.252929	675,734.88	93.750000	1,212,375.00	536,640.12	0.05
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57								
		Local	30,066.000	37.043967	1,113,763.91	89.500000	2,690,907.00	1,577,143.09	0.12
		Base		37.043967	1,113,763.91	89.500000	2,690,907.00	1,577,143.09	0.12
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04								
		Local	23,098.000	55.863284	1,290,330.14	89.700000	2,071,890.60	781,560.46	0.09
		Base		55.863284	1,290,330.14	89.700000	2,071,890.60	781,560.46	0.09
N59465109	MYLAN NV COMMON STOCK EUR.01								
		Local	46,183.000	52.576578	2,428,144.10	19.150000	884,404.45	-1,543,739.65	0.04
		Base		52.576578	2,428,144.10	19.150000	884,404.45	-1,543,739.65	0.04
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01								
		Local	15,377.000	81.066955	1,246,566.56	108.830000	1,673,478.91	426,912.35	0.07
		Base		81.066955	1,246,566.56	108.830000	1,673,478.91	426,912.35	0.07
US DOLLAR Total									
		Local	25,520,355.000		1,103,532,632.20		2,279,945,425.76	1,176,412,793.56	99.80
		Base			1,103,532,632.20		2,279,945,425.76	1,176,412,793.56	99.80
EQUITY Total									
		Base	25,520,355.000		1,103,532,632.20		2,279,945,425.76	1,176,412,793.56	99.80

& 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: *October 31, 2019* *View Date:* *November 7, 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								
		30,159,772.680	Base	1,108,174,371.16		2,284,587,617.85	1,176,413,246.69	100.00

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

Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	143,750.000	1.000000	143,750.00	1.000000	143,750.00	0.00	0.01
		Base		1.000000	143,750.00	1.000000	143,750.00	0.00	0.01
US DOLLAR Total									
		Local	143,750.000		143,750.00		143,750.00	0.00	0.01
		Base			143,750.00		143,750.00	0.00	0.01
CASH Total									
		Base	143,750.000		143,750.00		143,750.00	0.00	0.01
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
7426M4B30	PRIVATE EXP. FUNDING					1.910000	03 Feb 2020		
		Local	10,000,000.000	99.501278	9,950,127.78	99.534178	9,953,417.80	3,290.02	0.83
		Base		99.501278	9,950,127.78	99.534178	9,953,417.80	3,290.02	0.83
7426M4B30	PRIVATE EXP. FUNDING					2.100000	03 Feb 2020		
		Local	5,000,000.000	99.451667	4,972,583.33	99.534178	4,976,708.90	4,125.57	0.41
		Base		99.451667	4,972,583.33	99.534178	4,976,708.90	4,125.57	0.41
7426M5Y57	PRIVATE EXP. FUNDING					2.160000	05 Nov 2019		
		Local	15,000,000.000	99.976000	14,996,400.00	99.976000	14,996,400.00	0.00	1.25
		Base		99.976000	14,996,400.00	99.976000	14,996,400.00	0.00	1.25
912796RN1	TREASURY BILL 12/19 0.00000					2.495000	05 Dec 2019		
		Local	30,000,000.000	99.763023	29,928,906.94	99.872900	29,961,870.00	32,963.06	2.49
		Base		99.763023	29,928,906.94	99.872900	29,961,870.00	32,963.06	2.49
912796RT8	TREASURY BILL 01/20 0.00000					2.515000	02 Jan 2020		
		Local	45,000,000.000	99.577108	44,809,698.75	99.753142	44,888,913.90	79,215.15	3.73
		Base		99.577108	44,809,698.75	99.753142	44,888,913.90	79,215.15	3.73

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Base Currency: 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	99.915139	19,983,027.78	99.915139	19,983,027.78	0.00	1.66
		Base		99.915139	19,983,027.78	99.915139	19,983,027.78	0.00	1.66
912796SV2	TREASURY BILL 06/20 0.00000					1.710000	18 Jun 2020		
		Local	20,000,000.000	98.907500	19,781,500.00	99.043552	19,808,710.40	27,210.40	1.65
		Base		98.907500	19,781,500.00	99.043552	19,808,710.40	27,210.40	1.65
912796TB5	TREASURY BILL 01/20 0.00000					1.925000	16 Jan 2020		
		Local	45,000,000.000	99.582938	44,812,322.22	99.696475	44,863,413.75	51,091.53	3.73
		Base		99.582938	44,812,322.22	99.696475	44,863,413.75	51,091.53	3.73
912796TE9	TREASURY BILL 02/20 0.00000					1.620000	06 Feb 2020		
		Local	40,000,000.000	99.530065	39,812,026.13	99.607028	39,842,811.20	30,785.07	3.31
		Base		99.530065	39,812,026.13	99.607028	39,842,811.20	30,785.07	3.31
978UHK000	DAIWA CAPITAL MARKETS REPO					1.700000	01 Nov 2019		
		Local	200,000,000.000	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	16.64
		Base		100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	16.64
979QHT009	WELLS FARGO REPO					1.700000	01 Nov 2019		
		Local	110,911,942.270	100.000000	110,911,942.27	100.000000	110,911,942.27	0.00	9.23
		Base		100.000000	110,911,942.27	100.000000	110,911,942.27	0.00	9.23
US DOLLAR Total									
		Local	540,911,942.270		539,958,535.20		540,187,216.00	228,680.80	44.94
		Base			539,958,535.20		540,187,216.00	228,680.80	44.94
CASH EQUIVALENT Total									
		Base	540,911,942.270		539,958,535.20		540,187,216.00	228,680.80	44.94

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

30218HAA5	EXPORT LEASING 2009 LLC US GOVT GUAR 08/21 1.859					1.859000	28 Aug 2021		
		Local	2,860,070.120	100.319732	2,869,214.69	100.163486	2,864,745.93	-4,468.76	0.24
		Base		100.319732	2,869,214.69	100.163486	2,864,745.93	-4,468.76	0.24

& 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
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					3.875000	20 Apr 2042		
		Local	1,727,125.500	102.779890	1,775,137.69	103.201409	1,782,417.85	7,280.16	0.15
Original Face:		Base	15,000,000.000	102.779890	1,775,137.69	103.201409	1,782,417.85	7,280.16	0.15
36179TDL6	GNMA II POOL MA4607 G2 07/47 FLOATING VAR					2.000000	20 Jul 2047		
		Local	2,605,328.150	100.377430	2,615,161.43	101.749527	2,650,909.07	35,747.64	0.22
Original Face:		Base	5,000,000.000	100.377430	2,615,161.43	101.749527	2,650,909.07	35,747.64	0.22
36202EDL0	GNMA II POOL 003707 G2 05/20 FIXED 5					5.000000	20 May 2020		
		Local	5,098.920	100.457940	5,122.27	102.720548	5,237.64	115.37	0.00
Original Face:		Base	2,793,101.000	100.457940	5,122.27	102.720548	5,237.64	115.37	0.00
36202EEC9	GNMA II POOL 003731 G2 07/20 FIXED 5					5.000000	20 Jul 2020		
		Local	13,748.460	100.593521	13,830.06	102.862758	14,142.05	311.99	0.00
Original Face:		Base	1,680,083.000	100.593521	13,830.06	102.862758	14,142.05	311.99	0.00
36202EJP5	GNMA II POOL 003870 G2 07/21 FIXED 5					5.000000	20 Jul 2021		
		Local	8,883.470	101.263695	8,995.73	105.953460	9,412.34	416.61	0.00
Original Face:		Base	754,224.000	101.263695	8,995.73	105.953460	9,412.34	416.61	0.00
36202EL31	GNMA II POOL 003946 G2 02/22 FIXED 5					5.000000	20 Feb 2022		
		Local	16,885.670	101.601891	17,156.16	106.117034	17,918.57	762.41	0.00
Original Face:		Base	300,000.000	101.601891	17,156.16	106.117034	17,918.57	762.41	0.00
36202EM48	GNMA II POOL 003979 G2 05/22 FIXED 5					5.000000	20 May 2022		
		Local	5,519.750	101.735586	5,615.55	104.058944	5,743.79	128.24	0.00
Original Face:		Base	1,048,917.000	101.735586	5,615.55	104.058944	5,743.79	128.24	0.00
36202EMT3	GNMA II POOL 003970 G2 04/22 FIXED 5					5.000000	20 Apr 2022		
		Local	8,841.770	101.689028	8,991.11	106.256905	9,394.99	403.88	0.00
Original Face:		Base	438,038.000	101.689028	8,991.11	106.256905	9,394.99	403.88	0.00
3622A3CX6	GNMA II POOL 784586 G2 01/28 FIXED 3					3.000000	20 Jan 2028		
		Local	7,932,344.200	99.807479	7,917,072.81	102.646310	8,142,258.62	225,185.81	0.68
Original Face:		Base	10,000,000.000	99.807479	7,917,072.81	102.646310	8,142,258.62	225,185.81	0.68
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ					4.000000	16 Jul 2039		
		Local	718,622.960	105.414912	757,535.76	104.614120	751,781.09	-5,754.67	0.06
Original Face:		Base	17,600,000.000	105.414912	757,535.76	104.614120	751,781.09	-5,754.67	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
38373V5B2	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 76 TA					4.500000	16 Dec 2029		
		Local	192,711.640	100.731808	194,121.92	99.886450	192,492.82	-1,629.10	0.02
Original Face:		Base	16,300,000.000	100.731808	194,121.92	99.886450	192,492.82	-1,629.10	0.02
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA					4.000000	20 May 2039		
		Local	2,215,858.500	105.369334	2,334,835.35	105.603380	2,340,021.47	5,186.12	0.19
Original Face:		Base	50,000,000.000	105.369334	2,334,835.35	105.603380	2,340,021.47	5,186.12	0.19
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF					2.246380	20 Jun 2042		
		Local	1,091,816.800	100.102290	1,092,933.62	100.025190	1,092,091.83	-841.79	0.09
Original Face:		Base	10,000,000.000	100.102290	1,092,933.62	100.025190	1,092,091.83	-841.79	0.09
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB					2.000000	16 May 2042		
		Local	15,211,028.350	102.342312	15,567,318.05	99.251360	15,097,152.51	-470,165.54	1.26
Original Face:		Base	41,570,000.000	102.342312	15,567,318.05	99.251360	15,097,152.51	-470,165.54	1.26
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF					2.190750	16 Jun 2037		
		Local	1,642,750.180	100.180856	1,645,721.19	99.725060	1,638,233.60	-7,487.59	0.14
Original Face:		Base	32,313,742.000	100.180856	1,645,721.19	99.725060	1,638,233.60	-7,487.59	0.14
38375U4P2	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA					2.000000	20 Jan 2065		
		Local	2,148,065.970	99.800691	2,143,784.69	99.776970	2,143,275.14	-509.55	0.18
Original Face:		Base	8,021,011.000	99.800691	2,143,784.69	99.776970	2,143,275.14	-509.55	0.18
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA					2.000000	20 Dec 2063		
		Local	1,045,392.510	99.684405	1,042,093.30	99.784490	1,043,139.58	1,046.28	0.09
Original Face:		Base	2,750,000.000	99.684405	1,042,093.30	99.784490	1,043,139.58	1,046.28	0.09
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA					4.500000	16 Aug 2039		
		Local	925,694.890	106.309602	984,102.55	107.664800	996,647.55	12,545.00	0.08
Original Face:		Base	10,300,000.000	106.309602	984,102.55	107.664800	996,647.55	12,545.00	0.08
38376G4S6	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 121 B					3.328000	16 Jun 2043		
		Local	10,000,000.000	102.690272	10,269,027.17	102.686220	10,268,622.00	-405.17	0.85
Original Face:		Base	10,000,000.000	102.690272	10,269,027.17	102.686220	10,268,622.00	-405.17	0.85
38376PN97	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 116 JG					4.000000	20 Dec 2038		
		Local	229,796.200	103.326421	237,440.19	100.970530	232,026.44	-5,413.75	0.02
Original Face:		Base	5,000,000.000	103.326421	237,440.19	100.970530	232,026.44	-5,413.75	0.02

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38376R3G9	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP					2.309000	20 Apr 2067		
		Local	842,366.100	100.000000	842,366.10	99.833010	840,959.43	-1,406.67	0.07
Original Face:		Base	2,754,386.000	100.000000	842,366.10	99.833010	840,959.43	-1,406.67	0.07
38376R6Y7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H18 FE					2.289000	20 Jun 2063		
		Local	1,105,449.640	100.000000	1,105,449.64	99.824000	1,103,504.05	-1,945.59	0.09
Original Face:		Base	9,934,606.000	100.000000	1,105,449.64	99.824000	1,103,504.05	-1,945.59	0.09
38376TPK2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 7 BG					3.000000	16 Sep 2024		
		Local	289,877.760	100.989493	292,746.08	100.821100	292,257.95	-488.13	0.02
Original Face:		Base	8,000,000.000	100.989493	292,746.08	100.821100	292,257.95	-488.13	0.02
38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE					2.500000	20 Dec 2045		
		Local	3,663,971.100	100.129488	3,668,715.52	101.021140	3,701,385.37	32,669.85	0.31
Original Face:		Base	5,000,000.000	100.129488	3,668,715.52	101.021140	3,701,385.37	32,669.85	0.31
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA					4.000000	20 Aug 2039		
		Local	519,885.420	105.444825	548,192.27	105.431390	548,122.42	-69.85	0.05
Original Face:		Base	7,350,000.000	105.444825	548,192.27	105.431390	548,122.42	-69.85	0.05
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.000000	16 Sep 2039		
		Local	637,234.550	99.967233	637,025.75	101.780920	648,583.19	11,557.44	0.05
Original Face:		Base	5,000,000.000	99.967233	637,025.75	101.780920	648,583.19	11,557.44	0.05
38377RET8	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HJ					3.000000	20 Oct 2039		
		Local	1,107,328.100	99.803126	1,105,148.06	101.285700	1,121,565.02	16,416.96	0.09
Original Face:		Base	10,000,000.000	99.803126	1,105,148.06	101.285700	1,121,565.02	16,416.96	0.09
38377REV3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HA					3.500000	20 Oct 2039		
		Local	1,107,328.100	101.021154	1,118,635.62	102.075830	1,130,314.35	11,678.73	0.09
Original Face:		Base	10,000,000.000	101.021154	1,118,635.62	102.075830	1,130,314.35	11,678.73	0.09
38377RUW3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 166 PM					2.750000	20 Mar 2038		
		Local	183,823.900	99.957046	183,744.94	100.095300	183,999.08	254.14	0.02
Original Face:		Base	10,000,000.000	99.957046	183,744.94	100.095300	183,999.08	254.14	0.02
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ					4.500000	20 Feb 2026		
		Local	238,573.850	102.018888	243,390.39	105.614590	251,968.79	8,578.40	0.02
Original Face:		Base	5,000,000.000	102.018888	243,390.39	105.614590	251,968.79	8,578.40	0.02

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38377TGH8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 11 PA					3.000000	20 Apr 2040		
		Local	377,798.750	99.911728	377,465.26	100.898980	381,195.09	3,729.83	0.03
Original Face:		Base	5,000,000.000	99.911728	377,465.26	100.898980	381,195.09	3,729.83	0.03
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.000000	20 Sep 2040		
		Local	1,415,983.170	99.822536	1,413,470.31	101.077500	1,431,240.39	17,770.08	0.12
Original Face:		Base	10,815,142.000	99.822536	1,413,470.31	101.077500	1,431,240.39	17,770.08	0.12
38377UKT4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CE					2.500000	16 Dec 2025		
		Local	0.020	-4,200.000000	-0.84	100.000000	0.02	0.86	0.00
Original Face:		Base	10,000,000.000	-4,200.000000	-0.84	100.000000	0.02	0.86	0.00
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA					4.000000	20 Aug 2039		
		Local	529,036.410	102.336849	541,399.19	104.342490	552,009.76	10,610.57	0.05
Original Face:		Base	5,648,629.000	102.336849	541,399.19	104.342490	552,009.76	10,610.57	0.05
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA					2.146380	20 Nov 2042		
		Local	10,657,109.230	100.000000	10,657,109.23	99.352460	10,588,100.18	-69,009.05	0.88
Original Face:		Base	25,333,333.000	100.000000	10,657,109.23	99.352460	10,588,100.18	-69,009.05	0.88
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF					2.240750	16 Nov 2041		
		Local	2,837,059.480	100.141186	2,841,065.01	99.896780	2,834,131.07	-6,933.94	0.24
Original Face:		Base	10,000,000.000	100.141186	2,841,065.01	99.896780	2,834,131.07	-6,933.94	0.24
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ					3.500000	20 Jun 2041		
		Local	1,281,302.810	104.430224	1,338,067.40	102.440320	1,312,570.70	-25,496.70	0.11
Original Face:		Base	10,359,452.000	104.430224	1,338,067.40	102.440320	1,312,570.70	-25,496.70	0.11
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF					2.240750	16 Dec 2041		
		Local	4,988,141.890	100.141316	4,995,190.95	99.640700	4,970,219.50	-24,971.45	0.41
Original Face:		Base	12,911,372.000	100.141316	4,995,190.95	99.640700	4,970,219.50	-24,971.45	0.41
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459000	16 Jan 2040		
		Local	2,419,898.100	101.483449	2,455,796.05	99.838570	2,415,991.66	-39,804.39	0.20
Original Face:		Base	15,000,000.000	101.483449	2,455,796.05	99.838570	2,415,991.66	-39,804.39	0.20
38378BWG0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 79 A					1.800000	16 Apr 2039		
		Local	8,302,249.000	101.239416	8,405,148.38	99.279900	8,242,464.50	-162,683.88	0.69
Original Face:		Base	20,000,000.000	101.239416	8,405,148.38	99.279900	8,242,464.50	-162,683.88	0.69

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38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
		Local	3,733,640.800	95.395813	3,561,737.01	97.699600	3,647,752.13	86,015.12	0.30
Original Face:		Base	10,000,000.000	95.395813	3,561,737.01	97.699600	3,647,752.13	86,015.12	0.30
38378CRA7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 7 ML					3.000000	20 Feb 2038		
		Local	312,041.300	103.778333	323,831.26	100.010810	312,075.03	-11,756.23	0.03
Original Face:		Base	10,000,000.000	103.778333	323,831.26	100.010810	312,075.03	-11,756.23	0.03
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA					1.500000	20 Sep 2040		
		Local	6,187,413.540	100.968562	6,247,342.49	99.206460	6,138,313.94	-109,028.55	0.51
Original Face:		Base	25,000,000.000	100.968562	6,247,342.49	99.206460	6,138,313.94	-109,028.55	0.51
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB					1.750000	16 Mar 2041		
		Local	3,282,658.600	100.174657	3,288,391.98	99.167600	3,255,333.75	-33,058.23	0.27
Original Face:		Base	10,000,000.000	100.174657	3,288,391.98	99.167600	3,255,333.75	-33,058.23	0.27
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
		Local	3,282,658.600	100.836517	3,310,118.61	99.215720	3,256,913.37	-53,205.24	0.27
Original Face:		Base	10,000,000.000	100.836517	3,310,118.61	99.215720	3,256,913.37	-53,205.24	0.27
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA					2.000000	20 Jan 2042		
		Local	4,179,521.850	101.787623	4,254,235.96	99.323120	4,151,231.50	-103,004.46	0.35
Original Face:		Base	18,249,312.000	101.787623	4,254,235.96	99.323120	4,151,231.50	-103,004.46	0.35
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD					1.500000	20 Oct 2042		
		Local	3,954,767.300	99.999999	3,954,767.28	96.941430	3,833,807.97	-120,959.31	0.32
Original Face:		Base	10,000,000.000	99.999999	3,954,767.28	96.941430	3,833,807.97	-120,959.31	0.32
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA					2.000000	20 Oct 2042		
		Local	3,954,767.300	101.606230	4,018,289.96	100.195140	3,962,484.63	-55,805.33	0.33
Original Face:		Base	10,000,000.000	101.606230	4,018,289.96	100.195140	3,962,484.63	-55,805.33	0.33
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE					2.000000	16 Oct 2042		
		Local	3,600,577.800	101.752068	3,663,662.36	99.919080	3,597,664.21	-65,998.15	0.30
Original Face:		Base	10,000,000.000	101.752068	3,663,662.36	99.919080	3,597,664.21	-65,998.15	0.30
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.500000	16 May 2042		
		Local	10,324,887.840	99.177166	10,239,931.19	98.538720	10,174,012.32	-65,918.87	0.85
Original Face:		Base	18,000,000.000	99.177166	10,239,931.19	98.538720	10,174,012.32	-65,918.87	0.85

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38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	6,926,882.000	94.380774	6,537,644.86	98.333470	6,811,443.43	273,798.57	0.57
Original Face:		Base	10,000,000.000	94.380774	6,537,644.86	98.333470	6,811,443.43	273,798.57	0.57
38378KP78	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 125 AB					1.367480	16 Nov 2041		
		Local	2,584,640.150	99.047411	2,560,019.16	98.753210	2,552,415.12	-7,604.04	0.21
Original Face:		Base	5,000,000.000	99.047411	2,560,019.16	98.753210	2,552,415.12	-7,604.04	0.21
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB					2.000000	16 Jun 2045		
		Local	8,273,393.700	99.341162	8,218,885.47	99.123170	8,200,850.10	-18,035.37	0.68
Original Face:		Base	15,000,000.000	99.341162	8,218,885.47	99.123170	8,200,850.10	-18,035.37	0.68
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A					2.500000	16 Dec 2044		
		Local	1,600,439.130	101.385418	1,622,611.90	100.170160	1,603,162.44	-19,449.46	0.13
Original Face:		Base	3,000,000.000	101.385418	1,622,611.90	100.170160	1,603,162.44	-19,449.46	0.13
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.000000	16 Jul 2050		
		Local	532,130.040	101.325073	539,181.15	101.735710	541,366.27	2,185.12	0.05
Original Face:		Base	1,000,000.000	101.325073	539,181.15	101.735710	541,366.27	2,185.12	0.05
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028000	16 Aug 2052		
		Local	1,296,853.020	100.740347	1,306,454.23	102.203270	1,325,426.19	18,971.96	0.11
Original Face:		Base	2,000,000.000	100.740347	1,306,454.23	102.203270	1,325,426.19	18,971.96	0.11
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.850000	16 Feb 2049		
		Local	591,647.500	100.836807	596,598.45	101.415860	600,024.40	3,425.95	0.05
Original Face:		Base	1,000,000.000	100.836807	596,598.45	101.415860	600,024.40	3,425.95	0.05
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG					2.500000	20 May 2045		
		Local	1,568,986.250	101.093868	1,586,148.89	103.751380	1,627,844.89	41,696.00	0.14
Original Face:		Base	5,000,000.000	101.093868	1,586,148.89	103.751380	1,627,844.89	41,696.00	0.14
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.600000	16 Dec 2049		
		Local	4,436,040.880	100.795685	4,471,337.79	100.671330	4,465,821.35	-5,516.44	0.37
Original Face:		Base	5,985,000.000	100.795685	4,471,337.79	100.671330	4,465,821.35	-5,516.44	0.37
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
		Local	4,543,019.350	97.703332	4,438,681.29	100.837340	4,581,059.87	142,378.58	0.38
Original Face:		Base	5,000,000.000	97.703332	4,438,681.29	100.837340	4,581,059.87	142,378.58	0.38

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38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	7,410,785.600	100.837794	7,472,872.75	104.250200	7,725,758.81	252,886.06	0.64
Original Face:		Base	20,000,000.000	100.837794	7,472,872.75	104.250200	7,725,758.81	252,886.06	0.64
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE					2.500000	20 Dec 2045		
		Local	3,894,109.900	100.231116	3,903,109.80	104.294710	4,061,350.63	158,240.83	0.34
Original Face:		Base	10,000,000.000	100.231116	3,903,109.80	104.294710	4,061,350.63	158,240.83	0.34
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A					2.000000	16 Aug 2056		
		Local	3,732,444.640	95.799731	3,575,671.94	98.394680	3,672,526.96	96,855.02	0.31
Original Face:		Base	4,000,000.000	95.799731	3,575,671.94	98.394680	3,672,526.96	96,855.02	0.31
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	4,628,908.000	96.357701	4,460,309.31	98.675770	4,567,610.61	107,301.30	0.38
Original Face:		Base	5,000,000.000	96.357701	4,460,309.31	98.675770	4,567,610.61	107,301.30	0.38
38380G5B6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 147 AC					2.000000	20 Mar 2044		
		Local	3,902,197.450	99.538837	3,884,201.94	99.631720	3,887,826.44	3,624.50	0.32
Original Face:		Base	5,000,000.000	99.538837	3,884,201.94	99.631720	3,887,826.44	3,624.50	0.32
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
		Local	7,512,804.040	99.898641	7,505,189.17	100.105350	7,520,718.78	15,529.61	0.63
Original Face:		Base	10,000,000.000	99.898641	7,505,189.17	100.105350	7,520,718.78	15,529.61	0.63
38380K3L7	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 21 BC					3.500000	20 May 2039		
		Local	3,335,643.880	101.153644	3,374,125.35	100.992170	3,368,739.14	-5,386.21	0.28
Original Face:		Base	5,110,000.000	101.153644	3,374,125.35	100.992170	3,368,739.14	-5,386.21	0.28
38380KE27	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 22 JA					3.000000	20 Jan 2044		
		Local	3,995,960.900	99.252144	3,966,076.86	101.535600	4,057,322.88	91,246.02	0.34
Original Face:		Base	5,000,000.000	99.252144	3,966,076.86	101.535600	4,057,322.88	91,246.02	0.34
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
		Local	3,253,355.880	100.084916	3,256,118.51	101.556938	3,304,008.61	47,890.10	0.27
Original Face:		Base	5,000,000.000	100.084916	3,256,118.51	101.556938	3,304,008.61	47,890.10	0.27
38380TQW9	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 173 CA					3.000000	20 Nov 2044		
		Local	2,163,217.260	101.488080	2,195,407.66	102.010260	2,206,703.55	11,295.89	0.18
Original Face:		Base	3,000,000.000	101.488080	2,195,407.66	102.010260	2,206,703.55	11,295.89	0.18

& 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
38381VHY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 52 HD					3.000000	20 Mar 2049		
		Local	7,025,316.600	100.000000	7,025,316.60	101.636170	7,140,262.72	114,946.12	0.59
Original Face:		Base	10,000,000.000	100.000000	7,025,316.60	101.636170	7,140,262.72	114,946.12	0.59
62889CAA7	NCUA GUARANTEED NOTES NGN 2011 R2 1A					2.397250	06 Feb 2020		
		Local	720,542.540	105.555425	760,571.74	100.000010	720,542.61	-40,029.13	0.06
Original Face:		Base	4,000,000.000	105.555425	760,571.74	100.000010	720,542.61	-40,029.13	0.06
6903533N5	OVERSEAS PRIVATE INV COR US GOVT GUAR 03/30 VAR					2.050000	15 Mar 2030		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.08
Original Face:		Base	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.08
6903534Q7	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/19 0.00000						15 Nov 2019		
		Local	1,026,141.560	102.916377	1,056,067.72	102.960000	1,056,515.35	447.63	0.09
		Base		102.916377	1,056,067.72	102.960000	1,056,515.35	447.63	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	103.372000	7,236,040.00	236,040.00	0.60
Original Face:		Base	7,000,000.000	100.000000	7,000,000.00	103.372000	7,236,040.00	236,040.00	0.60
6903536U6	OVERSEAS PRIVATE INV COR US GOVT GUAR 07/20 0.00000						23 Jul 2020		
		Local	5,800,000.000	100.624395	5,836,214.92	100.834000	5,848,372.00	12,157.08	0.49
		Base		100.624395	5,836,214.92	100.834000	5,848,372.00	12,157.08	0.49
6903537C5	OVERSEAS PRIVATE INV COR US GOVT GUAR 08/27 VAR					2.190000	13 Aug 2027		
		Local	8,000,000.000	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.67
Original Face:		Base	8,000,000.000	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.67
690353L54	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000						26 Jan 2021		
		Local	1,200,000.000	106.529056	1,278,348.67	106.040000	1,272,480.00	-5,868.67	0.11
		Base		106.529056	1,278,348.67	106.040000	1,272,480.00	-5,868.67	0.11
690353U70	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/20 0.00000						13 Nov 2020		
		Local	871,467.670	103.279962	900,051.48	105.219528	916,954.17	16,902.69	0.08
		Base		103.279962	900,051.48	105.219528	916,954.17	16,902.69	0.08
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1					5.320000	01 Apr 2027		
		Local	2,578,722.240	107.499662	2,772,117.69	106.353720	2,742,567.03	-29,550.66	0.23
Original Face:		Base	28,600,000.000	107.499662	2,772,117.69	106.353720	2,742,567.03	-29,550.66	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
83164LLC3	SBA POOL 509323 SBA 09/22 FLOATING VAR					5.075000	25 Sep 2022		
		Local	173,023.180	102.348419	177,086.49	99.696668	172,498.35	-4,588.14	0.01
Original Face:		Base	2,348,960.000	102.348419	177,086.49	99.696668	172,498.35	-4,588.14	0.01
83164LLM1	SBA POOL 509332 SBA 08/24 FLOATING VAR					4.825000	25 Aug 2024		
		Local	747,054.620	103.306197	771,753.72	101.096497	755,246.05	-16,507.67	0.06
Original Face:		Base	4,240,960.000	103.306197	771,753.72	101.096497	755,246.05	-16,507.67	0.06
83164LLS8	SBA POOL 509337 SBA 02/24 FLOATING VAR					4.825000	25 Feb 2024		
		Local	1,338,658.700	103.426559	1,384,528.63	101.217481	1,354,956.62	-29,572.01	0.11
Original Face:		Base	6,113,646.000	103.426559	1,384,528.63	101.217481	1,354,956.62	-29,572.01	0.11
83164LLT6	SBA POOL 509338 SBA 07/24 FLOATING VAR					6.325000	25 Jul 2024		
		Local	816,152.200	105.745509	863,044.30	103.886334	847,870.60	-15,173.70	0.07
Original Face:		Base	4,650,545.000	105.745509	863,044.30	103.886334	847,870.60	-15,173.70	0.07
83165ABF0	SBA POOL 521638 SBA 08/19 FLOATING VAR					1.000000	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 FLOATING VAR					6.213000	25 Nov 2024		
		Local	2,566,409.880	106.356900	2,729,553.98	103.820095	2,664,449.18	-65,104.80	0.22
Original Face:		Base	12,180,140.000	106.356900	2,729,553.98	103.820095	2,664,449.18	-65,104.80	0.22
83165ALV4	SBA POOL 521940 SBA 01/25 FLOATING VAR					6.021000	25 Jan 2025		
		Local	2,993,575.970	106.198531	3,179,133.70	103.989874	3,113,015.88	-66,117.82	0.26
Original Face:		Base	10,243,765.000	106.198531	3,179,133.70	103.989874	3,113,015.88	-66,117.82	0.26
83165AW91	SBA POOL 522272 SBA 01/29 FLOATING VAR					6.808000	25 Jan 2029		
		Local	2,631,867.520	110.479118	2,907,664.01	108.153491	2,846,456.60	-61,207.41	0.24
Original Face:		Base	5,000,000.000	110.479118	2,907,664.01	108.153491	2,846,456.60	-61,207.41	0.24
912796RT8	TREASURY BILL 01/20 0.00000					0.010000	02 Jan 2020		
		Local	20,000,000.000	99.564278	19,912,855.56	99.753142	19,950,628.40	37,772.84	1.66
		Base		99.564278	19,912,855.56	99.753142	19,950,628.40	37,772.84	1.66
9128284Q0	US TREASURY N/B 05/20 2.5					2.500000	31 May 2020		
		Local	20,000,000.000	99.975609	19,995,121.84	100.500000	20,100,000.00	104,878.16	1.67
		Base		99.975609	19,995,121.84	100.500000	20,100,000.00	104,878.16	1.67

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Base Currency: 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	99.887982	79,910,385.33	100.836143	80,668,914.40	758,529.07	6.71
			Base	99.887982	79,910,385.33	100.836143	80,668,914.40	758,529.07	6.71
9128285G1	US TREASURY N/B 10/20 2.875					2.875000	31 Oct 2020		
		10,000,000.000	Local	100.123981	10,012,398.10	101.226562	10,122,656.20	110,258.10	0.84
			Base	100.123981	10,012,398.10	101.226562	10,122,656.20	110,258.10	0.84
9128285Q9	US TREASURY N/B 11/20 2.75					2.750000	30 Nov 2020		
		40,000,000.000	Local	100.844266	40,337,706.37	101.210938	40,484,375.20	146,668.83	3.37
			Base	100.844266	40,337,706.37	101.210938	40,484,375.20	146,668.83	3.37
9128285X4	US TREASURY N/B 01/21 2.5					2.500000	31 Jan 2021		
		20,000,000.000	Local	99.994943	19,998,988.58	101.109375	20,221,875.00	222,886.42	1.68
			Base	99.994943	19,998,988.58	101.109375	20,221,875.00	222,886.42	1.68
9128286V7	US TREASURY N/B 05/21 2.125					2.125000	31 May 2021		
		20,000,000.000	Local	100.916843	20,183,368.64	100.832031	20,166,406.20	-16,962.44	1.68
			Base	100.916843	20,183,368.64	100.832031	20,166,406.20	-16,962.44	1.68
9128287F1	US TREASURY N/B 07/21 1.75					1.750000	31 Jul 2021		
		30,000,000.000	Local	100.051397	30,015,419.20	100.304688	30,091,406.40	75,987.20	2.50
			Base	100.051397	30,015,419.20	100.304688	30,091,406.40	75,987.20	2.50
912828B58	US TREASURY N/B 01/21 2.125					2.125000	31 Jan 2021		
		5,000,000.000	Local	100.887603	5,044,380.14	100.656250	5,032,812.50	-11,567.64	0.42
			Base	100.887603	5,044,380.14	100.656250	5,032,812.50	-11,567.64	0.42
912828P87	US TREASURY N/B 02/21 1.125					1.125000	28 Feb 2021		
		5,000,000.000	Local	99.757990	4,987,899.50	99.390625	4,969,531.25	-18,368.25	0.41
			Base	99.757990	4,987,899.50	99.390625	4,969,531.25	-18,368.25	0.41
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	99.281594	19,856,318.80	99.246094	19,849,218.80	-7,100.00	1.65
			Base	99.281594	19,856,318.80	99.246094	19,849,218.80	-7,100.00	1.65

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Holdings

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

As of: *October 31, 2019* *View Date:* *November 7, 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		
		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
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	100.486838	5,024,341.89	100.285156	5,014,257.80	-10,084.09	0.42
			Base	100.486838	5,024,341.89	100.285156	5,014,257.80	-10,084.09	0.42
912828XG0	US TREASURY N/B 06/22 2.125					2.125000	30 Jun 2022		
		5,000,000.000	Local	100.541471	5,027,073.57	101.578125	5,078,906.25	51,832.68	0.42
			Base	100.541471	5,027,073.57	101.578125	5,078,906.25	51,832.68	0.42
912828XH8	US TREASURY N/B 06/20 1.625					1.625000	30 Jun 2020		
		50,000,000.000	Local	99.880385	49,940,192.36	100.000000	50,000,000.00	59,807.64	4.16
			Base	99.880385	49,940,192.36	100.000000	50,000,000.00	59,807.64	4.16
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	99.932383	24,983,095.74	100.562500	25,140,625.00	157,529.26	2.09
			Base	99.932383	24,983,095.74	100.562500	25,140,625.00	157,529.26	2.09
912828Y46	US TREASURY N/B 07/20 2.625					2.625000	31 Jul 2020		
		20,000,000.000	Local	99.873694	19,974,738.80	100.746094	20,149,218.80	174,480.00	1.68
			Base	99.873694	19,974,738.80	100.746094	20,149,218.80	174,480.00	1.68
US DOLLAR Total									
		657,595,328.570	Local		659,502,592.47		661,588,876.08	2,086,283.61	55.04
	Original Face:	822,698,364.000	Base		659,503,924.27		661,588,876.08	2,084,951.81	55.04
FIXED INCOME Total									
		657,595,328.570	Base		659,503,924.27		661,588,876.08	2,084,951.81	55.04

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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

Original Face: 822,698,364.000

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Holdings

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

As of: *October 31, 2019* *View Date:* *November 7, 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								
		1,198,651,020.840	Base	1,199,606,209.47		1,201,919,842.08	2,313,632.61	100.00
Original Face:		822,698,364.000						

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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								
			-55,099.990	Local	1.000000	-55,099.99	1.000000	-55,099.99	0.00	0.00
				Base	1.000000	-55,099.99	1.000000	-55,099.99	0.00	0.00
US DOLLAR Total									
			-55,099.990	Local		-55,099.99		-55,099.99	0.00	0.00
				Base		-55,099.99		-55,099.99	0.00	0.00
CASH Total									
			-55,099.990	Base		-55,099.99		-55,099.99	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
02665KZ59	AMERICAN HONDA FINAN					1.830000	05 Dec 2019		
			20,000,000.000	Local	99.827167	19,965,433.34	99.844072	19,968,814.40	3,381.06	0.64
				Base	99.827167	19,965,433.34	99.844072	19,968,814.40	3,381.06	0.64
02665WDC2	AMERICAN HONDA FINANCE SR UNSECURED 01/23 2.05					2.050000	10 Jan 2023		
			5,000,000.000	Local	99.964580	4,998,228.98	100.077249	5,003,862.45	5,633.47	0.16
				Base	99.964580	4,998,228.98	100.077249	5,003,862.45	5,633.47	0.16
03785DB70	APPLE INC					1.880000	07 Feb 2020		
			25,000,000.000	Local	99.488222	24,872,055.55	99.541850	24,885,462.50	13,406.95	0.80
				Base	99.488222	24,872,055.55	99.541850	24,885,462.50	13,406.95	0.80
03785EY57	APPLE INC					2.110000	05 Nov 2019		
			20,000,000.000	Local	99.976556	19,995,311.11	99.976556	19,995,311.11	0.00	0.64
				Base	99.976556	19,995,311.11	99.976556	19,995,311.11	0.00	0.64
06370R4H9	BANK OF MONTREAL-					2.080000	02 Jan 2020		
			10,000,000.000	Local	100.000000	10,000,000.00	100.049739	10,004,973.90	4,973.90	0.32
				Base	100.000000	10,000,000.00	100.049739	10,004,973.90	4,973.90	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
06370RZL6	BANK OF MONTREAL-					2.211500	01 May 2020		
		10,000,000.000	Local	100.000000	10,000,000.00	99.982000	9,998,200.00	-1,800.00	0.32
			Base	100.000000	10,000,000.00	99.982000	9,998,200.00	-1,800.00	0.32
06370RZZ5	BANK OF MONTREAL-					2.050000	08 May 2020		
		15,000,000.000	Local	100.000000	15,000,000.00	100.047000	15,007,050.00	7,050.00	0.48
			Base	100.000000	15,000,000.00	100.047000	15,007,050.00	7,050.00	0.48
07644CFT2	BEDFORD ROW FDG CORP					2.160880	03 Feb 2020		
		15,000,000.000	Local	100.000000	15,000,000.00	100.025000	15,003,750.00	3,750.00	0.48
			Base	100.000000	15,000,000.00	100.025000	15,003,750.00	3,750.00	0.48
13606BWJ1	CANADIAN IMPERIAL BK					2.487000	08 May 2020		
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.64
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.64
138994009	CANTOR FITZGERALD REPO REPO					1.770000	01 Nov 2019		
		300,000,000.000	Local	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	9.65
			Base	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	9.65
138994009	CANTOR FITZGERALD REPO REPO					2.200000	01 Nov 2019		
		13,000,000.000	Local	100.000000	13,000,000.00	100.000000	13,000,000.00	0.00	0.42
			Base	100.000000	13,000,000.00	100.000000	13,000,000.00	0.00	0.42
138994009	CANTOR FITZGERALD REPO REPO					2.250000	07 Nov 2019		
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.80
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.80
138994009	CANTOR FITZGERALD REPO REPO					2.100000	18 Nov 2019		
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.64
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.64
19121AAD3	COCA-COLA COMPANY					2.000000	13 Jan 2020		
		20,000,000.000	Local	99.594444	19,918,888.89	99.648586	19,929,717.20	10,828.31	0.64
			Base	99.594444	19,918,888.89	99.648586	19,929,717.20	10,828.31	0.64
19121ACR0	COCA-COLA COMPANY					1.800000	25 Mar 2020		
		4,000,000.000	Local	99.275000	3,971,000.00	99.285472	3,971,418.88	418.88	0.13
			Base	99.275000	3,971,000.00	99.285472	3,971,418.88	418.88	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
19121AGL9	COCA-COLA COMPANY				1.740000	20 Jul 2020		
	20,000,000.000	Local	98.733667	19,746,733.33	98.691456	19,738,291.20	-8,442.13	0.63
		Base	98.733667	19,746,733.33	98.691456	19,738,291.20	-8,442.13	0.63
19121BZ36	COCA-COLA COMPANY				1.870000	03 Dec 2019		
	25,000,000.000	Local	99.833778	24,958,444.45	99.857867	24,964,466.75	6,022.30	0.80
		Base	99.833778	24,958,444.45	99.857867	24,964,466.75	6,022.30	0.80
2063C1Y79	CONCORD MIN CPTL CO				1.950000	07 Nov 2019		
	25,000,000.000	Local	99.967500	24,991,875.00	99.967500	24,991,875.00	0.00	0.80
		Base	99.967500	24,991,875.00	99.967500	24,991,875.00	0.00	0.80
22845ALH1	CROWN POINT CAP CO.				2.119500	06 Apr 2020		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.80
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.80
2284K1YT4	CROWN POINT CAP CO.				2.150000	27 Nov 2019		
	10,000,000.000	Local	99.844722	9,984,472.22	99.844722	9,984,472.22	0.00	0.32
		Base	99.844722	9,984,472.22	99.844722	9,984,472.22	0.00	0.32
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	100.103386	7,007,237.02	7,237.02	0.23
		Base	100.000000	7,000,000.00	100.103386	7,007,237.02	7,237.02	0.23
2546R2AH9	WALT DISNEY CO				1.970000	17 Jan 2020		
	20,000,000.000	Local	99.578639	19,915,727.78	99.617781	19,923,556.20	7,828.42	0.64
		Base	99.578639	19,915,727.78	99.617781	19,923,556.20	7,828.42	0.64
2546R2B54	WALT DISNEY CO				1.890000	05 Feb 2020		
	15,000,000.000	Local	99.496000	14,924,400.00	99.524533	14,928,679.95	4,279.95	0.48
		Base	99.496000	14,924,400.00	99.524533	14,928,679.95	4,279.95	0.48
2546R2DH6	WALT DISNEY CO				1.870000	17 Apr 2020		
	10,000,000.000	Local	99.127333	9,912,733.33	99.171200	9,917,120.00	4,386.67	0.32
		Base	99.127333	9,912,733.33	99.171200	9,917,120.00	4,386.67	0.32
30229AA33	EXXON MOBIL CORP				1.820000	03 Jan 2020		
	25,000,000.000	Local	99.681500	24,920,375.00	99.702500	24,925,625.00	5,250.00	0.80
		Base	99.681500	24,920,375.00	99.702500	24,925,625.00	5,250.00	0.80

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30229BZ59	EXXON MOBIL CORP					1.890000	05 Dec 2019		
		25,000,000.000	Local	99.821500	24,955,375.00	99.848228	24,962,057.00	6,682.00	0.80
			Base	99.821500	24,955,375.00	99.848228	24,962,057.00	6,682.00	0.80
37829ABD9	GLENCOVE FDG DAC/LLC					1.913500	03 Apr 2020		
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.80
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.80
38346MZ23	GOTHAM FDG CORP					2.050000	02 Dec 2019		
		25,000,000.000	Local	99.823472	24,955,868.05	99.844914	24,961,228.50	5,360.45	0.80
			Base	99.823472	24,955,868.05	99.844914	24,961,228.50	5,360.45	0.80
48803MNU9	KELLS FDG LLC					2.230000	06 Nov 2019		
		20,000,000.000	Local	99.969028	19,993,805.56	99.969028	19,993,805.56	0.00	0.64
			Base	99.969028	19,993,805.56	99.969028	19,993,805.56	0.00	0.64
58934BYC2	MERCK & CO. INC					1.890000	12 Nov 2019		
		20,000,000.000	Local	99.942250	19,988,450.00	99.942250	19,988,450.00	0.00	0.64
			Base	99.942250	19,988,450.00	99.942250	19,988,450.00	0.00	0.64
62455BZ65	MOUNTCLIFF					1.970000	06 Dec 2019		
		5,000,000.000	Local	99.808472	4,990,423.61	99.824514	4,991,225.70	802.09	0.16
			Base	99.808472	4,990,423.61	99.824514	4,991,225.70	802.09	0.16
66844DZJ4	NORTHWESTERN UNIVERS					2.030000	18 Dec 2019		
		10,000,000.000	Local	99.734972	9,973,497.22	99.736000	9,973,600.00	102.78	0.32
			Base	99.734972	9,973,497.22	99.736000	9,973,600.00	102.78	0.32
66844DZK1	NORTHWESTERN UNIVERS					2.030000	19 Dec 2019		
		15,500,000.000	Local	99.729333	15,458,046.67	99.368400	15,402,102.00	-55,944.67	0.50
			Base	99.729333	15,458,046.67	99.368400	15,402,102.00	-55,944.67	0.50
71708EAN5	PFIZER INC					2.000000	22 Jan 2020		
		20,000,000.000	Local	99.544444	19,908,888.89	99.607083	19,921,416.60	12,527.71	0.64
			Base	99.544444	19,908,888.89	99.607083	19,921,416.60	12,527.71	0.64
71708EBK0	PFIZER INC					1.900000	19 Feb 2020		
		20,000,000.000	Local	99.419444	19,883,888.89	99.459472	19,891,894.40	8,005.51	0.64
			Base	99.419444	19,883,888.89	99.459472	19,891,894.40	8,005.51	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
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP					1.950000	01 Nov 2019		
		Local	40,000,000.000	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	1.29
		Base		100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	1.29
912796RM3	TREASURY BILL 11/19 0.00000					2.460000	07 Nov 2019		
		Local	25,000,000.000	99.959000	24,989,750.00	99.959000	24,989,750.00	0.00	0.80
		Base		99.959000	24,989,750.00	99.959000	24,989,750.00	0.00	0.80
912796RT8	TREASURY BILL 01/20 0.00000					2.438500	02 Jan 2020		
		Local	30,000,000.000	99.580036	29,874,010.83	99.753142	29,925,942.60	51,931.77	0.96
		Base		99.580036	29,874,010.83	99.753142	29,925,942.60	51,931.77	0.96
926NKW009	AMHERST PIERPONT 04/15 VAR					1.770000	01 Nov 2019		
		Local	475,000,000.000	100.000000	475,000,000.00	100.000000	475,000,000.00	0.00	15.28
		Base		100.000000	475,000,000.00	100.000000	475,000,000.00	0.00	15.28
93114FYM0	WAL-MART STORES INC					1.900000	21 Nov 2019		
		Local	25,000,000.000	99.894444	24,973,611.11	99.894444	24,973,611.11	0.00	0.80
		Base		99.894444	24,973,611.11	99.894444	24,973,611.11	0.00	0.80
979QHR003	SOUTH STREET REPO					1.460000	01 Nov 2019		
		Local	90,000,000.000	100.000000	90,000,000.00	100.000000	90,000,000.00	0.00	2.89
		Base		100.000000	90,000,000.00	100.000000	90,000,000.00	0.00	2.89
979QHR003	SOUTH STREET REPO					1.720000	01 Nov 2019		
		Local	4,550,682.490	100.000000	4,550,682.49	100.000000	4,550,682.49	0.00	0.15
		Base		100.000000	4,550,682.49	100.000000	4,550,682.49	0.00	0.15
979QHR003	SOUTH STREET REPO					1.800000	01 Nov 2019		
		Local	396,531,284.850	100.000000	396,531,284.85	100.000000	396,531,284.85	0.00	12.75
		Base		100.000000	396,531,284.85	100.000000	396,531,284.85	0.00	12.75
US DOLLAR Total									
		Local	1,975,581,967.340		1,974,103,262.15		1,974,206,934.59	103,672.44	63.49
		Base			1,974,103,262.15		1,974,206,934.59	103,672.44	63.49
CASH EQUIVALENT Total									
		Base	1,975,581,967.340		1,974,103,262.15		1,974,206,934.59	103,672.44	63.49

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME									
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	98.907945	4,945,397.23	101.870639	5,093,531.95	148,134.72	0.16
				Base	98.907945	4,945,397.23	101.870639	5,093,531.95	148,134.72	0.16
025816BY4	AMERICAN EXPRESS CO SR UNSECURED 11/21 3.7					3.700000	05 Nov 2021		
			5,000,000.000	Local	99.985233	4,999,261.64	103.452084	5,172,604.20	173,342.56	0.17
				Base	99.985233	4,999,261.64	103.452084	5,172,604.20	173,342.56	0.17
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	100.529000	2,010,580.00	10,580.00	0.06
				Base	100.000000	2,000,000.00	100.529000	2,010,580.00	10,580.00	0.06
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75					2.750000	20 May 2022		
			8,000,000.000	Local	99.898066	7,991,845.25	101.881459	8,150,516.72	158,671.47	0.26
				Base	99.898066	7,991,845.25	101.881459	8,150,516.72	158,671.47	0.26
025816CG2	AMERICAN EXPRESS CO SR UNSECURED 07/24 2.5					2.500000	30 Jul 2024		
			10,000,000.000	Local	99.694567	9,969,456.70	101.493622	10,149,362.20	179,905.50	0.33
				Base	99.694567	9,969,456.70	101.493622	10,149,362.20	179,905.50	0.33
02587AAN4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 2 A					2.670000	15 Nov 2024		
			4,500,000.000	Local	99.994678	4,499,760.50	102.073350	4,593,300.75	93,540.25	0.15
		Original Face:	4,500,000.000	Base	99.994678	4,499,760.50	102.073350	4,593,300.75	93,540.25	0.15
02588QAB4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2019 1 A					2.870000	15 Oct 2024		
			3,000,000.000	Local	99.985249	2,999,557.47	102.475370	3,074,261.10	74,703.63	0.10
		Original Face:	3,000,000.000	Base	99.985249	2,999,557.47	102.475370	3,074,261.10	74,703.63	0.10
0258M0EF2	AMERICAN EXPRESS CREDIT SR UNSECURED 03/20 VAR					2.567630	03 Mar 2020		
			5,000,000.000	Local	100.000000	5,000,000.00	100.116777	5,005,838.85	5,838.85	0.16
				Base	100.000000	5,000,000.00	100.116777	5,005,838.85	5,838.85	0.16
02665WCS8	AMERICAN HONDA FINANCE SR UNSECURED 01/21 3.15					3.150000	08 Jan 2021		
			5,000,000.000	Local	99.964633	4,998,231.63	101.519491	5,075,974.55	77,742.92	0.16
				Base	99.964633	4,998,231.63	101.519491	5,075,974.55	77,742.92	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
037833CC2	APPLE INC SR UNSECURED 08/21 1.55					1.550000	04 Aug 2021		
		Local	10,000,000.000	99.572477	9,957,247.71	99.734863	9,973,486.30	16,238.59	0.32
		Base		99.572477	9,957,247.71	99.734863	9,973,486.30	16,238.59	0.32
037833DC1	APPLE INC SR UNSECURED 09/22 2.1					2.100000	12 Sep 2022		
		Local	10,000,000.000	100.922727	10,092,272.73	100.933061	10,093,306.10	1,033.37	0.32
		Base		100.922727	10,092,272.73	100.933061	10,093,306.10	1,033.37	0.32
05531FBJ1	BB+T CORPORATION SR UNSECURED 03/23 2.2					2.200000	16 Mar 2023		
		Local	10,000,000.000	99.928732	9,992,873.19	100.464002	10,046,400.20	53,527.01	0.32
		Base		99.928732	9,992,873.19	100.464002	10,046,400.20	53,527.01	0.32
05588CAA0	BMW VEHICLE OWNER TRUST BMWOT 2019 A A1					2.111240	25 Sep 2020		
		Local	7,190,240.360	100.000000	7,190,240.36	100.029220	7,192,341.35	2,100.99	0.23
Original Face:		Base	10,000,000.000	100.000000	7,190,240.36	100.029220	7,192,341.35	2,100.99	0.23
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	99.188395	9,918,839.50	-81,160.50	0.32
		Base		100.000000	10,000,000.00	99.188395	9,918,839.50	-81,160.50	0.32
06048WXT2	BANK OF AMERICA CORP SR UNSECURED 09/21 VAR					2.613000	26 Sep 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	98.934000	9,893,400.00	-106,600.00	0.32
		Base		100.000000	10,000,000.00	98.934000	9,893,400.00	-106,600.00	0.32
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	100.486250	8,038,900.00	38,900.00	0.26
		Base		100.000000	8,000,000.00	100.486250	8,038,900.00	38,900.00	0.26
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	100.665360	10,066,536.00	66,536.00	0.32
		Base		100.000000	10,000,000.00	100.665360	10,066,536.00	66,536.00	0.32
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	98.453285	9,845,328.50	-154,671.50	0.32
		Base		100.000000	10,000,000.00	98.453285	9,845,328.50	-154,671.50	0.32
06367TYL8	BANK OF MONTREAL SR UNSECURED 06/20 2.1					2.100000	15 Jun 2020		
		Local	10,000,000.000	99.402116	9,940,211.55	100.167859	10,016,785.90	76,574.35	0.32
		Base		99.402116	9,940,211.55	100.167859	10,016,785.90	76,574.35	0.32

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06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.500000	28 Apr 2023		
		Local	7,000,000.000	99.923867	6,994,670.71	105.039435	7,352,760.45	358,089.74	0.24
		Base		99.923867	6,994,670.71	105.039435	7,352,760.45	358,089.74	0.24
06406RAL1	BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1					2.100000	24 Oct 2024		
		Local	7,000,000.000	99.825766	6,987,803.64	100.395305	7,027,671.35	39,867.71	0.23
		Base		99.825766	6,987,803.64	100.395305	7,027,671.35	39,867.71	0.23
064159KD7	BANK OF NOVA SCOTIA SR UNSECURED 09/22 2.45					2.450000	19 Sep 2022		
		Local	17,000,000.000	101.843729	17,313,433.87	101.481635	17,251,877.95	-61,555.92	0.55
		Base		101.843729	17,313,433.87	101.481635	17,251,877.95	-61,555.92	0.55
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
		Local	15,000,000.000	99.969468	14,995,420.14	99.801186	14,970,177.90	-25,242.24	0.48
		Base		99.969468	14,995,420.14	99.801186	14,970,177.90	-25,242.24	0.48
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR					2.450880	15 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.047253	10,004,725.30	4,725.30	0.32
		Base		100.000000	10,000,000.00	100.047253	10,004,725.30	4,725.30	0.32
097023CG8	BOEING CO SR UNSECURED 05/22 2.7					2.700000	01 May 2022		
		Local	5,000,000.000	99.852581	4,992,629.04	101.588898	5,079,444.90	86,815.86	0.16
		Base		99.852581	4,992,629.04	101.588898	5,079,444.90	86,815.86	0.16
110122BY3	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 05/22 2.6					2.600000	16 May 2022		
		Local	5,000,000.000	99.772479	4,988,623.95	102.039556	5,101,977.80	113,353.85	0.16
		Base		99.772479	4,988,623.95	102.039556	5,101,977.80	113,353.85	0.16
126650DE7	CVS HEALTH CORP SR UNSECURED 08/24 2.625					2.625000	15 Aug 2024		
		Local	2,000,000.000	99.507367	1,990,147.33	101.083440	2,021,668.80	31,521.47	0.07
		Base		99.507367	1,990,147.33	101.083440	2,021,668.80	31,521.47	0.07
14040HBR5	CAPITAL ONE FINANCIAL CO SR UNSECURED 10/20 2.4					2.400000	30 Oct 2020		
		Local	13,226,000.000	99.296373	13,132,938.34	100.402239	13,279,200.13	146,261.79	0.43
		Base		99.296373	13,132,938.34	100.402239	13,279,200.13	146,261.79	0.43
14040HBY0	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/21 3.45					3.450000	30 Apr 2021		
		Local	15,000,000.000	99.957877	14,993,681.51	102.069927	15,310,489.05	316,807.54	0.49
		Base		99.957877	14,993,681.51	102.069927	15,310,489.05	316,807.54	0.49

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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
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	100.310084	10,031,008.40	31,008.40	0.32
		Base		100.000000	10,000,000.00	100.310084	10,031,008.40	31,008.40	0.32
14315EAB6	CARMAX AUTO OWNER TRUST CARMX 2018 4 A2A					3.110000	15 Feb 2022		
		Local	4,350,043.040	99.999405	4,350,017.15	100.485180	4,371,148.58	21,131.43	0.14
	Original Face:	Base	6,500,000.000	99.999405	4,350,017.15	100.485180	4,371,148.58	21,131.43	0.14
14315WAA8	CARMAX AUTO OWNER TRUST CARMX 2019 4 A1					1.967950	16 Nov 2020		
		Local	8,500,000.000	100.000000	8,500,000.00	100.026290	8,502,234.65	2,234.65	0.27
	Original Face:	Base	8,500,000.000	100.000000	8,500,000.00	100.026290	8,502,234.65	2,234.65	0.27
14316LAA1	CARMAX AUTO OWNER TRUST CARMX 2019 2 A1					2.604480	15 Apr 2020		
		Local	1,036,779.240	100.000000	1,036,779.24	100.018920	1,036,975.40	196.16	0.03
	Original Face:	Base	7,000,000.000	100.000000	1,036,779.24	100.018920	1,036,975.40	196.16	0.03
161571HN7	CHASE ISSUANCE TRUST CHAIT 2018 A1 A1					2.121250	17 Apr 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000060	10,000,006.00	6.00	0.32
	Original Face:	Base	10,000,000.000	100.000000	10,000,000.00	100.000060	10,000,006.00	6.00	0.32
17275RAH5	CISCO SYSTEMS INC SR UNSECURED 01/20 4.45					4.450000	15 Jan 2020		
		Local	4,970,000.000	100.441618	4,991,948.40	100.521000	4,995,893.70	3,945.30	0.16
		Base		100.441618	4,991,948.40	100.521000	4,995,893.70	3,945.30	0.16
17298CGH5	CITIGROUP INC SR UNSECURED 11/21 VAR					3.200000	15 Nov 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	102.343623	10,234,362.30	234,362.30	0.33
		Base		100.000000	10,000,000.00	102.343623	10,234,362.30	234,362.30	0.33
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	99.966795	9,996,679.50	-3,320.50	0.32
		Base		100.000000	10,000,000.00	99.966795	9,996,679.50	-3,320.50	0.32
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	100.219420	15,032,913.00	32,913.00	0.48
		Base		100.000000	15,000,000.00	100.219420	15,032,913.00	32,913.00	0.48
191216AR1	COCA COLA CO/THE SR UNSECURED 11/20 3.15					3.150000	15 Nov 2020		
		Local	2,000,000.000	100.233881	2,004,677.61	101.365308	2,027,306.16	22,628.55	0.07
		Base		100.233881	2,004,677.61	101.365308	2,027,306.16	22,628.55	0.07

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191216CL2	COCA COLA CO/THE SR UNSECURED 09/24 1.75					1.750000	06 Sep 2024		
		Local	5,000,000.000	99.824548	4,991,227.39	99.482221	4,974,111.05	-17,116.34	0.16
		Base		99.824548	4,991,227.39	99.482221	4,974,111.05	-17,116.34	0.16
24704BAA2	DELL EQUIPMENT FINANCE TRUST DEFT 2019 1 A1 144A					2.647710	22 Apr 2020		
		Local	1,552,708.480	100.000000	1,552,708.48	100.086600	1,554,053.13	1,344.65	0.05
	Original Face:	Base	6,000,000.000	100.000000	1,552,708.48	100.086600	1,554,053.13	1,344.65	0.05
254683CG8	DISCOVER CARD EXECUTION NOTE T DCENT 2018 A4 A4					3.110000	16 Jan 2024		
		Local	18,000,000.000	99.979075	17,996,233.54	102.168190	18,390,274.20	394,040.66	0.59
	Original Face:	Base	18,000,000.000	99.979075	17,996,233.54	102.168190	18,390,274.20	394,040.66	0.59
254683CK9	DISCOVER CARD EXECUTION NOTE T DCENT 2019 A1 A1					3.040000	15 Jul 2024		
		Local	4,000,000.000	99.998171	3,999,926.83	102.686320	4,107,452.80	107,525.97	0.13
	Original Face:	Base	4,000,000.000	99.998171	3,999,926.83	102.686320	4,107,452.80	107,525.97	0.13
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.800000	07 Feb 2020		
		Local	6,100,000.000	99.938399	6,096,242.34	99.967444	6,098,014.08	1,771.74	0.20
		Base		99.938399	6,096,242.34	99.967444	6,098,014.08	1,771.74	0.20
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222					2.222000	01 Mar 2021		
		Local	5,250,000.000	100.808307	5,292,436.12	100.568334	5,279,837.54	-12,598.58	0.17
		Base		100.808307	5,292,436.12	100.568334	5,279,837.54	-12,598.58	0.17
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	100.057621	10,005,762.10	5,762.10	0.32
		Base		100.000000	10,000,000.00	100.057621	10,005,762.10	5,762.10	0.32
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	100.037021	5,001,851.05	1,851.05	0.16
		Base		100.000000	5,000,000.00	100.037021	5,001,851.05	1,851.05	0.16
3130AGKE4	FEDERAL HOME LOAN BANK BONDS 08/20 VAR					1.860000	25 Aug 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	99.921713	2,997,651.39	-2,348.61	0.10
		Base		100.000000	3,000,000.00	99.921713	2,997,651.39	-2,348.61	0.10
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	100.008378	20,001,675.60	1,675.60	0.64
		Base		100.000000	20,000,000.00	100.008378	20,001,675.60	1,675.60	0.64

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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	99.851590	9,985,159.00	-14,841.00	0.32
		Base		100.000000	10,000,000.00	99.851590	9,985,159.00	-14,841.00	0.32
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.500000	01 Mar 2042		
		Local	4,508,898.950	104.790530	4,724,899.11	105.138783	4,740,601.48	15,702.37	0.15
	Original Face:	Base	11,354,753.000	104.790530	4,724,899.11	105.138783	4,740,601.48	15,702.37	0.15
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
		Local	1,875,342.490	104.697524	1,963,437.16	105.015914	1,969,408.06	5,970.90	0.06
	Original Face:	Base	5,677,376.000	104.697524	1,963,437.16	105.015914	1,969,408.06	5,970.90	0.06
3132X0EY3	FARMER MAC UNSECURED 02/20 VAR					2.323750	19 Feb 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.103297	10,010,329.70	10,329.70	0.32
		Base		100.000000	10,000,000.00	100.103297	10,010,329.70	10,329.70	0.32
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					2.190250	22 Jan 2021		
		Local	20,000,000.000	99.995096	19,999,019.16	100.305807	20,061,161.40	62,142.24	0.65
		Base		99.995096	19,999,019.16	100.305807	20,061,161.40	62,142.24	0.65
3133EJDG1	FEDERAL FARM CREDIT BANK BONDS 02/23 VAR					1.916380	21 Feb 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	99.483741	9,948,374.10	-51,625.90	0.32
		Base		100.000000	10,000,000.00	99.483741	9,948,374.10	-51,625.90	0.32
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	100.195284	10,019,528.40	19,528.40	0.32
		Base		100.000000	10,000,000.00	100.195284	10,019,528.40	19,528.40	0.32
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	100.203149	10,020,314.90	20,314.90	0.32
		Base		100.000000	10,000,000.00	100.203149	10,020,314.90	20,314.90	0.32
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	99.871992	4,993,599.60	-6,400.40	0.16
		Base		100.000000	5,000,000.00	99.871992	4,993,599.60	-6,400.40	0.16
3134GT2P7	FREDDIE MAC NOTES 08/22 1.98					1.980000	19 Aug 2022		
		Local	15,000,000.000	100.000000	15,000,000.00	100.049592	15,007,438.80	7,438.80	0.48
		Base		100.000000	15,000,000.00	100.049592	15,007,438.80	7,438.80	0.48

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3134GTL43	FREDDIE MAC NOTES 07/24 2.375					2.375000	24 Jul 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.948591	4,997,429.55	-2,570.45	0.16
		Base		100.000000	5,000,000.00	99.948591	4,997,429.55	-2,570.45	0.16
3134GTYB3	FREDDIE MAC NOTES 06/24 VAR					2.250000	27 Jun 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.035004	5,001,750.20	1,750.20	0.16
		Base		100.000000	5,000,000.00	100.035004	5,001,750.20	1,750.20	0.16
3134GUGT1	FREDDIE MAC NOTES 10/22 1.8					1.800000	17 Oct 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	100.026743	10,002,674.30	2,674.30	0.32
		Base		100.000000	10,000,000.00	100.026743	10,002,674.30	2,674.30	0.32
3135G0V26	FANNIE MAE NOTES 07/20 VAR					1.880000	30 Jul 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.16
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.16
3135G0V67	FANNIE MAE NOTES 10/20 VAR					1.895000	30 Oct 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	99.974937	9,997,493.70	-2,506.30	0.32
		Base		100.000000	10,000,000.00	99.974937	9,997,493.70	-2,506.30	0.32
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.500000	25 Jul 2040		
		Local	195,890.080	102.863790	201,499.96	100.486200	196,842.50	-4,657.46	0.01
	Original Face:	Base	2,838,688.000	102.863790	201,499.96	100.486200	196,842.50	-4,657.46	0.01
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.250000	25 Dec 2038		
		Local	63,161.600	100.132723	63,245.43	99.883230	63,087.85	-157.58	0.00
	Original Face:	Base	5,677,376.000	100.132723	63,245.43	99.883230	63,087.85	-157.58	0.00
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.000000	25 Apr 2042		
		Local	1,357,862.670	101.523348	1,378,547.64	98.994020	1,344,202.84	-34,344.80	0.04
	Original Face:	Base	5,677,376.000	101.523348	1,378,547.64	98.994020	1,344,202.84	-34,344.80	0.04
3136A76N7	FANNIE MAE FNR 2012 101 B					2.000000	25 May 2039		
		Local	2,355,570.790	101.583230	2,392,864.90	100.045000	2,356,630.80	-36,234.10	0.08
	Original Face:	Base	11,275,256.000	101.583230	2,392,864.90	100.045000	2,356,630.80	-36,234.10	0.08
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.000000	25 May 2040		
		Local	1,330,120.920	101.444100	1,349,329.20	99.179050	1,319,201.29	-30,127.91	0.04
	Original Face:	Base	5,677,376.000	101.444100	1,349,329.20	99.179050	1,319,201.29	-30,127.91	0.04

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3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.750000	25 Jul 2041		
		Local	2,740,009.510	100.817791	2,762,417.05	98.688550	2,704,075.66	-58,341.39	0.09
Original Face:		Base	6,713,909.000	100.817791	2,762,417.05	98.688550	2,704,075.66	-58,341.39	0.09
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
		Local	1,710,129.100	99.733224	1,705,566.89	97.859010	1,673,515.41	-32,051.48	0.05
Original Face:		Base	5,677,376.000	99.733224	1,705,566.89	97.859010	1,673,515.41	-32,051.48	0.05
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.000000	25 Mar 2042		
		Local	2,618,604.680	101.549976	2,659,192.42	99.592320	2,607,929.15	-51,263.27	0.08
Original Face:		Base	6,995,663.000	101.549976	2,659,192.42	99.592320	2,607,929.15	-51,263.27	0.08
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.500000	25 Feb 2028		
		Local	1,710,129.100	100.258168	1,714,544.11	98.577930	1,685,809.87	-28,734.24	0.05
Original Face:		Base	5,677,376.000	100.258168	1,714,544.11	98.577930	1,685,809.87	-28,734.24	0.05
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.000000	25 Dec 2042		
		Local	3,280,247.800	100.702001	3,303,275.18	99.060780	3,249,439.06	-53,836.12	0.10
Original Face:		Base	11,354,753.000	100.702001	3,303,275.18	99.060780	3,249,439.06	-53,836.12	0.10
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.750000	25 Mar 2039		
		Local	1,121,543.250	100.409521	1,126,136.21	100.608600	1,128,368.96	2,232.75	0.04
Original Face:		Base	5,677,376.000	100.409521	1,126,136.21	100.608600	1,128,368.96	2,232.75	0.04
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.500000	25 Aug 2041		
		Local	786,710.840	98.567842	775,443.90	98.262310	773,040.24	-2,403.66	0.02
Original Face:		Base	2,000,000.000	98.567842	775,443.90	98.262310	773,040.24	-2,403.66	0.02
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
		Local	2,435,723.520	101.638236	2,475,626.42	99.179050	2,415,727.45	-59,898.97	0.08
Original Face:		Base	8,516,065.000	101.638236	2,475,626.42	99.179050	2,415,727.45	-59,898.97	0.08
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
		Local	1,579,940.560	99.874518	1,577,958.02	98.015850	1,548,592.17	-29,365.85	0.05
Original Face:		Base	5,677,376.000	99.874518	1,577,958.02	98.015850	1,548,592.17	-29,365.85	0.05
3136AJ2X3	FANNIE MAE FNR 2014 25 WA					1.500000	25 May 2029		
		Local	2,606,633.230	98.371477	2,564,183.60	97.824080	2,549,914.98	-14,268.62	0.08
Original Face:		Base	6,060,416.000	98.371477	2,564,183.60	97.824080	2,549,914.98	-14,268.62	0.08

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3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	402,290.270	98.213536	395,103.50	100.503070	404,314.07	9,210.57	0.01
Original Face:		Base	2,838,688.000	98.213536	395,103.50	100.503070	404,314.07	9,210.57	0.01
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.000000	15 Nov 2020		
		Local	9,987.120	100.576943	10,044.74	100.209300	10,008.02	-36.72	0.00
Original Face:		Base	648,587.000	100.576943	10,044.74	100.209300	10,008.02	-36.72	0.00
3137A62S0	FREDDIE MAC FHR 3796 PE					2.000000	15 Feb 2040		
		Local	758,502.560	100.134740	759,524.57	99.550530	755,093.32	-4,431.25	0.02
Original Face:		Base	5,946,910.000	100.134740	759,524.57	99.550530	755,093.32	-4,431.25	0.02
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
		Local	125,866.030	103.591096	130,386.00	104.241310	131,204.40	818.40	0.00
Original Face:		Base	500,000.000	103.591096	130,386.00	104.241310	131,204.40	818.40	0.00
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.500000	15 Nov 2040		
		Local	978,119.080	101.404630	991,858.03	100.703740	985,002.50	-6,855.53	0.03
Original Face:		Base	11,354,753.000	101.404630	991,858.03	100.703740	985,002.50	-6,855.53	0.03
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
		Local	518,859.340	99.390673	515,697.79	101.036640	524,238.04	8,540.25	0.02
Original Face:		Base	2,838,688.000	99.390673	515,697.79	101.036640	524,238.04	8,540.25	0.02
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	672,102.110	99.977109	671,948.26	99.678840	669,943.59	-2,004.67	0.02
Original Face:		Base	2,838,688.000	99.977109	671,948.26	99.678840	669,943.59	-2,004.67	0.02
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
		Local	532,396.810	99.954327	532,153.65	99.947870	532,119.27	-34.38	0.02
Original Face:		Base	3,247,459.000	99.954327	532,153.65	99.947870	532,119.27	-34.38	0.02
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	1,430,542.510	100.215746	1,433,628.85	102.905130	1,472,101.63	38,472.78	0.05
Original Face:		Base	5,677,376.000	100.215746	1,433,628.85	102.905130	1,472,101.63	38,472.78	0.05
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
		Local	2,411,600.580	100.372178	2,420,576.02	99.486860	2,399,225.69	-21,350.33	0.08
Original Face:		Base	8,516,065.000	100.372178	2,420,576.02	99.486860	2,399,225.69	-21,350.33	0.08

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3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
		Local	2,159,725.300	100.069751	2,161,231.72	98.600250	2,129,494.55	-31,737.17	0.07
	Original Face:	Base	7,380,589.000	100.069751	2,161,231.72	98.600250	2,129,494.55	-31,737.17	0.07
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
		Local	2,536,548.730	101.294773	2,569,391.29	97.699980	2,478,207.60	-91,183.69	0.08
	Original Face:	Base	5,677,376.000	101.294773	2,569,391.29	97.699980	2,478,207.60	-91,183.69	0.08
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
		Local	2,013,885.360	100.024389	2,014,376.52	98.736520	1,988,440.32	-25,936.20	0.06
	Original Face:	Base	5,677,376.000	100.024389	2,014,376.52	98.736520	1,988,440.32	-25,936.20	0.06
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
		Local	5,034,713.830	100.756178	5,072,785.24	98.413100	4,954,817.96	-117,967.28	0.16
	Original Face:	Base	14,193,441.000	100.756178	5,072,785.24	98.413100	4,954,817.96	-117,967.28	0.16
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
		Local	3,399,090.400	100.481593	3,415,460.19	100.455830	3,414,584.47	-875.72	0.11
	Original Face:	Base	14,193,441.000	100.481593	3,415,460.19	100.455830	3,414,584.47	-875.72	0.11
3137B1EM0	FREDDIE MAC FHR 4191 AP					2.000000	15 Mar 2043		
		Local	1,111,940.510	99.891885	1,110,738.33	99.538140	1,106,804.90	-3,933.43	0.04
	Original Face:	Base	3,250,000.000	99.891885	1,110,738.33	99.538140	1,106,804.90	-3,933.43	0.04
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.000000	15 Mar 2040		
		Local	2,049,596.100	100.534456	2,060,550.28	100.460610	2,059,036.74	-1,513.54	0.07
	Original Face:	Base	5,677,376.000	100.534456	2,060,550.28	100.460610	2,059,036.74	-1,513.54	0.07
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
		Local	3,296,885.730	99.902585	3,293,674.07	98.850440	3,258,986.05	-34,688.02	0.10
	Original Face:	Base	8,516,065.000	99.902585	3,293,674.07	98.850440	3,258,986.05	-34,688.02	0.10
3137B2CF5	FREDDIE MAC FHR 4203 DC					1.750000	15 Apr 2033		
		Local	755,629.590	97.805065	739,044.01	99.088330	748,740.74	9,696.73	0.02
	Original Face:	Base	2,500,000.000	97.805065	739,044.01	99.088330	748,740.74	9,696.73	0.02
3137BUFZ6	FREDDIE MAC FHR 4646 TB					3.500000	15 Apr 2028		
		Local	3,376,443.600	102.900661	3,474,382.77	105.521690	3,562,880.35	88,497.58	0.11
	Original Face:	Base	10,000,000.000	102.900661	3,474,382.77	105.521690	3,562,880.35	88,497.58	0.11

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3137BVEP7	FREDDIE MAC FHR 4655 JA					3.000000	15 Oct 2040		
		Local	3,596,523.750	101.801528	3,661,316.15	101.305220	3,643,466.30	-17,849.85	0.12
	Original Face:	Base	5,000,000.000	101.801528	3,661,316.15	101.305220	3,643,466.30	-17,849.85	0.12
3137F4VC3	FREDDIE MAC FHR 4774 G					4.000000	15 Aug 2042		
		Local	6,950,618.700	102.511854	7,125,208.12	100.973790	7,018,303.13	-106,904.99	0.23
	Original Face:	Base	10,000,000.000	102.511854	7,125,208.12	100.973790	7,018,303.13	-106,904.99	0.23
3137F4ZH8	FREDDIE MAC FHR 4791 GA					3.500000	15 Sep 2040		
		Local	3,095,661.730	101.078326	3,129,043.05	100.971520	3,125,736.70	-3,306.35	0.10
	Original Face:	Base	5,000,000.000	101.078326	3,129,043.05	100.971520	3,125,736.70	-3,306.35	0.10
3137FEVG2	FREDDIE MAC FHR 4800 TA					4.000000	15 Apr 2042		
		Local	3,300,703.550	101.822183	3,360,848.41	101.286330	3,343,161.49	-17,686.92	0.11
	Original Face:	Base	5,000,000.000	101.822183	3,360,848.41	101.286330	3,343,161.49	-17,686.92	0.11
3137FGYY5	FREDDIE MAC FHR 4819 MA					4.000000	15 Apr 2040		
		Local	3,950,651.880	101.972810	4,028,590.72	100.444520	3,968,213.32	-60,377.40	0.13
	Original Face:	Base	7,000,000.000	101.972810	4,028,590.72	100.444520	3,968,213.32	-60,377.40	0.13
3138L33G8	FNMA POOL AM3498 FN 06/20 FIXED 2.01					2.010000	01 Jun 2020		
		Local	1,000,000.000	100.391959	1,003,919.59	99.801026	998,010.26	-5,909.33	0.03
	Original Face:	Base	1,000,000.000	100.391959	1,003,919.59	99.801026	998,010.26	-5,909.33	0.03
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	3,103,504.290	102.761819	3,189,217.45	101.304006	3,143,974.17	-45,243.28	0.10
	Original Face:	Base	8,516,065.000	102.761819	3,189,217.45	101.304006	3,143,974.17	-45,243.28	0.10
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
		Local	688,328.420	101.216886	696,704.59	104.995780	722,715.79	26,011.20	0.02
	Original Face:	Base	44,567,405.000	101.216886	696,704.59	104.995780	722,715.79	26,011.20	0.02
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.500000	25 Jun 2027		
		Local	27,326.280	107.854673	29,472.67	108.148430	29,552.94	80.27	0.00
	Original Face:	Base	1,000,000.000	107.854673	29,472.67	108.148430	29,552.94	80.27	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	779,010.580	105.919803	825,126.47	113.924340	887,482.66	62,356.19	0.03
	Original Face:	Base	24,898,134.000	105.919803	825,126.47	113.924340	887,482.66	62,356.19	0.03

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31398SP80	FANNIE MAE FNR 2010 135 EA					3.000000	25 Jan 2040		
		Local	561,216.450	99.207137	556,766.77	101.320540	568,627.54	11,860.77	0.02
	Original Face:	Base	5,677,376.000	99.207137	556,766.77	101.320540	568,627.54	11,860.77	0.02
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	402,400.420	105.150176	423,124.75	106.747730	429,553.31	6,428.56	0.01
	Original Face:	Base	8,516,065.000	105.150176	423,124.75	106.747730	429,553.31	6,428.56	0.01
31422BGX2	FARMER MAC NOTES 07/21 2.16					2.160000	02 Jul 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.127604	5,006,380.20	6,380.20	0.16
		Base		100.000000	5,000,000.00	100.127604	5,006,380.20	6,380.20	0.16
31677QBP3	FIFTH THIRD BANK SR UNSECURED 07/21 VAR					2.375630	26 Jul 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	100.398000	2,007,960.00	7,960.00	0.06
		Base		100.000000	2,000,000.00	100.398000	2,007,960.00	7,960.00	0.06
345397YE7	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/20 2.681					2.681000	09 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.037665	5,001,883.25	1,883.25	0.16
		Base		100.000000	5,000,000.00	100.037665	5,001,883.25	1,883.25	0.16
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	98.046728	19,609,345.60	-390,654.40	0.63
		Base		100.000000	20,000,000.00	98.046728	19,609,345.60	-390,654.40	0.63
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.500000	15 Feb 2021		
		Local	9,462.160	101.236927	9,579.20	102.780638	9,725.27	146.07	0.00
	Original Face:	Base	1,675,000.000	101.236927	9,579.20	102.780638	9,725.27	146.07	0.00
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	100.473918	5,023,695.90	23,695.90	0.16
		Base		100.000000	5,000,000.00	100.473918	5,023,695.90	23,695.90	0.16
370334CB8	GENERAL MILLS INC SR UNSECURED 04/21 VAR					2.540880	16 Apr 2021		
		Local	3,000,000.000	100.000000	3,000,000.00	100.271000	3,008,130.00	8,130.00	0.10
		Base		100.000000	3,000,000.00	100.271000	3,008,130.00	8,130.00	0.10
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	100.194820	10,019,482.00	19,482.00	0.32
		Base		100.000000	10,000,000.00	100.194820	10,019,482.00	19,482.00	0.32

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38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.000000	16 Nov 2039		
		Local	68,725.480	105.498834	72,504.58	107.975530	74,206.70	1,702.12	0.00
Original Face:		Base	877,500.000	105.498834	72,504.58	107.975530	74,206.70	1,702.12	0.00
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459000	16 Jan 2040		
		Local	1,613,265.400	101.488105	1,637,272.48	99.838570	1,610,661.11	-26,611.37	0.05
Original Face:		Base	10,000,000.000	101.488105	1,637,272.48	99.838570	1,610,661.11	-26,611.37	0.05
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC					1.718500	16 May 2045		
		Local	2,238,866.250	98.847719	2,213,068.22	95.522570	2,138,622.58	-74,445.64	0.07
Original Face:		Base	3,000,000.000	98.847719	2,213,068.22	95.522570	2,138,622.58	-74,445.64	0.07
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
		Local	3,733,640.800	95.395813	3,561,737.01	97.699600	3,647,752.13	86,015.12	0.12
Original Face:		Base	10,000,000.000	95.395813	3,561,737.01	97.699600	3,647,752.13	86,015.12	0.12
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
		Local	3,444,656.160	102.136097	3,518,237.34	99.215720	3,417,640.41	-100,596.93	0.11
Original Face:		Base	10,493,495.000	102.136097	3,518,237.34	99.215720	3,417,640.41	-100,596.93	0.11
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	4,628,908.000	96.357701	4,460,309.31	98.675770	4,567,610.61	107,301.30	0.15
Original Face:		Base	5,000,000.000	96.357701	4,460,309.31	98.675770	4,567,610.61	107,301.30	0.15
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
		Local	3,756,402.020	99.898641	3,752,594.56	100.105350	3,760,359.39	7,764.83	0.12
Original Face:		Base	5,000,000.000	99.898641	3,752,594.56	100.105350	3,760,359.39	7,764.83	0.12
38381YQU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 111 BG					2.500000	20 Apr 2049		
		Local	5,000,000.000	100.703125	5,035,156.25	100.887230	5,044,361.50	9,205.25	0.16
Original Face:		Base	5,000,000.000	100.703125	5,035,156.25	100.887230	5,044,361.50	9,205.25	0.16
427866BC1	HERSHEY COMPANY SR UNSECURED 11/24 2.05					2.050000	15 Nov 2024		
		Local	1,000,000.000	99.914047	999,140.47	100.510969	1,005,109.69	5,969.22	0.03
		Base		99.914047	999,140.47	100.510969	1,005,109.69	5,969.22	0.03
438516BT2	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15					2.150000	08 Aug 2022		
		Local	15,680,000.000	101.549064	15,922,893.20	101.138679	15,858,544.87	-64,348.33	0.51
		Base		101.549064	15,922,893.20	101.138679	15,858,544.87	-64,348.33	0.51

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44932HAK9	IBM CREDIT LLC SR UNSECURED 11/20 3.45					3.450000	30 Nov 2020		
		Local	10,000,000.000	99.957312	9,995,731.19	101.782022	10,178,202.20	182,471.01	0.33
		Base		99.957312	9,995,731.19	101.782022	10,178,202.20	182,471.01	0.33
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	99.999000	19,999,800.00	-200.00	0.64
		Base		100.000000	20,000,000.00	99.999000	19,999,800.00	-200.00	0.64
459200JP7	IBM CORP SR UNSECURED 01/20 VAR					2.165630	27 Jan 2020		
		Local	30,000,000.000	100.000000	30,000,000.00	100.041370	30,012,411.00	12,411.00	0.97
		Base		100.000000	30,000,000.00	100.041370	30,012,411.00	12,411.00	0.97
46649CAQ6	JP MORGAN MORTGAGE TRUST JPMMT 2018 4 A15 144A					3.500000	25 Oct 2048		
		Local	3,592,744.180	99.616528	3,578,967.03	100.982450	3,628,041.10	49,074.07	0.12
Original Face:		Base	5,000,000.000	99.616528	3,578,967.03	100.982450	3,628,041.10	49,074.07	0.12
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	99.166343	4,958,317.15	-41,682.85	0.16
		Base		100.000000	5,000,000.00	99.166343	4,958,317.15	-41,682.85	0.16
48128GL73	JPMORGAN CHASE + CO SR UNSECURED 10/24 VAR					2.250000	31 Oct 2024		
		Local	15,000,000.000	100.000000	15,000,000.00	99.755300	14,963,295.00	-36,705.00	0.48
		Base		100.000000	15,000,000.00	99.755300	14,963,295.00	-36,705.00	0.48
50117PAC3	KUBOTA CREDIT OWNER TRUST KCOT 2018 1A A3 144A					3.100000	15 Aug 2022		
		Local	12,640,000.000	99.801172	12,614,868.10	101.364820	12,812,513.25	197,645.15	0.41
Original Face:		Base	12,640,000.000	99.801172	12,614,868.10	101.364820	12,812,513.25	197,645.15	0.41
571900BB4	MARRIOTT INTERNATIONAL SR UNSECURED 04/24 3.6					3.600000	15 Apr 2024		
		Local	3,000,000.000	99.578809	2,987,364.27	105.569000	3,167,070.00	179,705.73	0.10
		Base		99.578809	2,987,364.27	105.569000	3,167,070.00	179,705.73	0.10
63254AAT5	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/20 2.25					2.250000	10 Jan 2020		
		Local	10,000,000.000	99.999425	9,999,942.46	100.067476	10,006,747.60	6,805.14	0.32
		Base		99.999425	9,999,942.46	100.067476	10,006,747.60	6,805.14	0.32
64952WCE1	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 04/21 2					2.000000	13 Apr 2021		
		Local	3,000,000.000	99.957413	2,998,722.40	100.198623	3,005,958.69	7,236.29	0.10
		Base		99.957413	2,998,722.40	100.198623	3,005,958.69	7,236.29	0.10

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654740AN9	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55					2.550000	08 Mar 2021		
		Local	10,000,000.000	99.967313	9,996,731.33	100.281952	10,028,195.20	31,463.87	0.32
		Base		99.967313	9,996,731.33	100.281952	10,028,195.20	31,463.87	0.32
693476BL6	PNC FINANCIAL SERVICES SR UNSECURED 08/20 4.375					4.375000	11 Aug 2020		
		Local	4,000,000.000	101.634298	4,065,371.91	101.918968	4,076,758.72	11,386.81	0.13
		Base		101.634298	4,065,371.91	101.918968	4,076,758.72	11,386.81	0.13
717081EB5	PFIZER INC SR UNSECURED 12/19 1.7					1.700000	15 Dec 2019		
		Local	7,651,000.000	99.877857	7,641,654.81	99.993272	7,650,485.24	8,830.43	0.25
		Base		99.877857	7,641,654.81	99.993272	7,650,485.24	8,830.43	0.25
717081ER0	PFIZER INC SR UNSECURED 03/22 2.8					2.800000	11 Mar 2022		
		Local	3,000,000.000	99.995286	2,999,858.59	102.279308	3,068,379.24	68,520.65	0.10
		Base		99.995286	2,999,858.59	102.279308	3,068,379.24	68,520.65	0.10
74005PBA1	PRAXAIR INC SR UNSECURED 02/22 2.45					2.450000	15 Feb 2022		
		Local	3,000,000.000	101.780637	3,053,419.12	101.275395	3,038,261.85	-15,157.27	0.10
		Base		101.780637	3,053,419.12	101.275395	3,038,261.85	-15,157.27	0.10
78014RAP5	ROYAL BANK OF CANADA SR UNSECURED 09/21 VAR					2.508880	21 Sep 2021		
		Local	10,000,000.000	99.877804	9,987,780.40	99.651424	9,965,142.40	-22,638.00	0.32
		Base		99.877804	9,987,780.40	99.651424	9,965,142.40	-22,638.00	0.32
78014RAQ3	ROYAL BANK OF CANADA SR UNSECURED 10/21 VAR					3.500000	22 Oct 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	101.283000	10,128,300.00	128,300.00	0.33
		Base		100.000000	10,000,000.00	101.283000	10,128,300.00	128,300.00	0.33
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					2.522750	25 Jan 2029		
		Local	961,466.860	100.000000	961,466.86	97.740650	939,743.96	-21,722.90	0.03
Original Face:		Base	2,838,688.000	100.000000	961,466.86	97.740650	939,743.96	-21,722.90	0.03
86787EBE6	SUNTRUST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
		Local	10,000,000.000	99.956818	9,995,681.75	101.902073	10,190,207.30	194,525.55	0.33
		Base		99.956818	9,995,681.75	101.902073	10,190,207.30	194,525.55	0.33
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	99.264037	4,963,201.85	-36,798.15	0.16
		Base		100.000000	5,000,000.00	99.264037	4,963,201.85	-36,798.15	0.16

& 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
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	101.304960	10,130,496.00	130,496.00	0.33
		Base		100.000000	10,000,000.00	101.304960	10,130,496.00	130,496.00	0.33
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	99.215635	9,921,563.50	-78,436.50	0.32
		Base		100.000000	10,000,000.00	99.215635	9,921,563.50	-78,436.50	0.32
89114R3T1	TORONTO DOMINION BANK SR UNSECURED 11/20 1.9					1.900000	30 Nov 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.016248	10,001,624.80	1,624.80	0.32
		Base		100.000000	10,000,000.00	100.016248	10,001,624.80	1,624.80	0.32
89236TEX9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 VAR					2.135630	26 Apr 2021		
		Local	5,000,000.000	99.865974	4,993,298.71	99.565665	4,978,283.25	-15,015.46	0.16
		Base		99.865974	4,993,298.71	99.565665	4,978,283.25	-15,015.46	0.16
89236TFX8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/22 2.65					2.650000	12 Apr 2022		
		Local	13,000,000.000	99.948669	12,993,326.94	102.152830	13,279,867.90	286,540.96	0.43
		Base		99.948669	12,993,326.94	102.152830	13,279,867.90	286,540.96	0.43
90290EAA7	USAA AUTO OWNER TRUST USAOT 2019 1 A1					2.260540	17 Aug 2020		
		Local	6,263,637.580	100.000000	6,263,637.58	100.033740	6,265,750.93	2,113.35	0.20
Original Face:		Base	15,000,000.000	100.000000	6,263,637.58	100.033740	6,265,750.93	2,113.35	0.20
904764BF3	UNILEVER CAPITAL CORP COMPANY GUAR 03/22 3					3.000000	07 Mar 2022		
		Local	10,000,000.000	103.136777	10,313,677.69	102.781746	10,278,174.60	-35,503.09	0.33
		Base		103.136777	10,313,677.69	102.781746	10,278,174.60	-35,503.09	0.33
91159HHX1	US BANCORP SR UNSECURED 07/24 2.4					2.400000	30 Jul 2024		
		Local	2,000,000.000	99.907093	1,998,141.86	101.753168	2,035,063.36	36,921.50	0.07
		Base		99.907093	1,998,141.86	101.753168	2,035,063.36	36,921.50	0.07
912796RT8	TREASURY BILL 01/20 0.00000					0.010000	02 Jan 2020		
		Local	25,000,000.000	99.563417	24,890,854.15	99.753142	24,938,285.50	47,431.35	0.80
		Base		99.563417	24,890,854.15	99.753142	24,938,285.50	47,431.35	0.80
9128284Y3	US TREASURY N/B 08/20 2.625					2.625000	31 Aug 2020		
		Local	20,000,000.000	99.873599	19,974,719.89	100.836143	20,167,228.60	192,508.71	0.65
		Base		99.873599	19,974,719.89	100.836143	20,167,228.60	192,508.71	0.65

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9128285B2	US TREASURY N/B 09/20 2.75					2.750000	30 Sep 2020		
		40,000,000.000	Local	99.938269	39,975,307.56	101.015625	40,406,250.00	430,942.44	1.30
			Base	99.938269	39,975,307.56	101.015625	40,406,250.00	430,942.44	1.30
912828P87	US TREASURY N/B 02/21 1.125					1.125000	28 Feb 2021		
		5,000,000.000	Local	99.757990	4,987,899.50	99.390625	4,969,531.25	-18,368.25	0.16
			Base	99.757990	4,987,899.50	99.390625	4,969,531.25	-18,368.25	0.16
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
91324PDG4	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 VAR					2.378500	15 Jun 2021		
		3,000,000.000	Local	100.000000	3,000,000.00	99.889200	2,996,676.00	-3,324.00	0.10
			Base	100.000000	3,000,000.00	99.889200	2,996,676.00	-3,324.00	0.10
91324PDH2	UNITEDHEALTH GROUP INC SR UNSECURED 06/21 3.15					3.150000	15 Jun 2021		
		3,000,000.000	Local	99.970725	2,999,121.76	102.081981	3,062,459.43	63,337.67	0.10
			Base	99.970725	2,999,121.76	102.081981	3,062,459.43	63,337.67	0.10
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
		8,000,000.000	Local	99.982821	7,998,625.67	101.892440	8,151,395.20	152,769.53	0.26
	Original Face:	8,000,000.000	Base	99.982821	7,998,625.67	101.892440	8,151,395.20	152,769.53	0.26
92348NAA5	VERIZON OWNER TRUST VZOT 2017 1A A 144A					2.060000	20 Sep 2021		
		3,810,538.690	Local	99.349947	3,785,768.17	99.998810	3,810,493.34	24,725.17	0.12
	Original Face:	10,000,000.000	Base	99.349947	3,785,768.17	99.998810	3,810,493.34	24,725.17	0.12
92348XAA3	VERIZON OWNER TRUST VZOT 2018 A A1A					3.230000	20 Apr 2023		
		5,000,000.000	Local	99.998805	4,999,940.26	101.881810	5,094,090.50	94,150.24	0.16
	Original Face:	5,000,000.000	Base	99.998805	4,999,940.26	101.881810	5,094,090.50	94,150.24	0.16
931142EF6	WALMART INC SR UNSECURED 06/20 VAR					2.198880	23 Jun 2020		
		10,000,000.000	Local	100.000000	10,000,000.00	100.017954	10,001,795.40	1,795.40	0.32
			Base	100.000000	10,000,000.00	100.017954	10,001,795.40	1,795.40	0.32
931142EG4	WALMART INC SR UNSECURED 06/20 2.85					2.850000	23 Jun 2020		
		5,000,000.000	Local	99.989979	4,999,498.96	100.715042	5,035,752.10	36,253.14	0.16
			Base	99.989979	4,999,498.96	100.715042	5,035,752.10	36,253.14	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
931142EL3	WALMART INC SR UNSECURED 07/24 2.85					2.850000	08 Jul 2024		
		Local	3,000,000.000	99.890309	2,996,709.27	104.434799	3,133,043.97	136,334.70	0.10
		Base		99.890309	2,996,709.27	104.434799	3,133,043.97	136,334.70	0.10
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	100.656400	4,026,256.00	26,256.00	0.13
		Base		100.000000	4,000,000.00	100.656400	4,026,256.00	26,256.00	0.13
94988J5G8	WELLS FARGO BANK NA SR UNSECURED 12/19 2.15					2.150000	06 Dec 2019		
		Local	5,000,000.000	99.995581	4,999,779.05	100.026000	5,001,300.00	1,520.95	0.16
		Base		99.995581	4,999,779.05	100.026000	5,001,300.00	1,520.95	0.16
94988J5L7	WELLS FARGO BANK NA SR UNSECURED 01/20 2.4					2.400000	15 Jan 2020		
		Local	10,000,000.000	99.871781	9,987,178.08	100.090101	10,009,010.10	21,832.02	0.32
		Base		99.871781	9,987,178.08	100.090101	10,009,010.10	21,832.02	0.32
94988J5S2	WELLS FARGO BANK NA SR UNSECURED 03/20 VAR					2.300000	25 Mar 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.072200	10,007,220.00	7,220.00	0.32
		Base		100.000000	10,000,000.00	100.072200	10,007,220.00	7,220.00	0.32
94988J5T0	WELLS FARGO BANK NA SR UNSECURED 10/21 3.625					3.625000	22 Oct 2021		
		Local	5,000,000.000	99.968310	4,998,415.51	103.045833	5,152,291.65	153,876.14	0.17
		Base		99.968310	4,998,415.51	103.045833	5,152,291.65	153,876.14	0.17
95000U2C6	WELLS FARGO + COMPANY SR UNSECURED 01/24 3.75					3.750000	24 Jan 2024		
		Local	5,000,000.000	99.846854	4,992,342.69	105.816881	5,290,844.05	298,501.36	0.17
		Base		99.846854	4,992,342.69	105.816881	5,290,844.05	298,501.36	0.17
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	100.534000	5,026,700.00	26,700.00	0.16
		Base		100.000000	5,000,000.00	100.534000	5,026,700.00	26,700.00	0.16
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	99.589915	9,958,991.50	-41,008.50	0.32
		Base		100.000000	10,000,000.00	99.589915	9,958,991.50	-41,008.50	0.32
US DOLLAR Total									
		Local	1,129,076,275.400		1,130,525,278.63		1,135,009,123.56	4,483,844.93	36.50
Original Face:		Base	547,201,117.000		1,130,525,278.63		1,135,009,123.56	4,483,844.93	36.50

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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
FIXED INCOME Total								
		1,129,076,275.400	Base	1,130,525,278.63		1,135,009,123.56	4,483,844.93	36.50
Original Face:		547,201,117.000						

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Holdings

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

As of: *October 31, 2019* *View Date:* *November 7, 2019*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		3,104,603,142.750	Base		3,104,573,440.79		3,109,160,958.16	4,587,517.37	100.00
Original Face:		547,201,117.000							

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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			-999,165.330	Local	1.000000	-999,165.33	1.000000	-999,165.33	0.00	0.89
				Base	1.000000	-999,165.33	1.000000	-999,165.33	0.00	0.89
US DOLLAR Total									
			-999,165.330	Local		-999,165.33		-999,165.33	0.00	0.89
				Base		-999,165.33		-999,165.33	0.00	0.89
CASH Total									
			-999,165.330	Base		-999,165.33		-999,165.33	0.00	0.89
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					1.930230	31 Dec 2030		
			1,576,128.610	Local	100.059953	1,577,073.54	100.060000	1,577,074.29	0.75	1.41
				Base	100.059953	1,577,073.54	100.060000	1,577,074.29	0.75	1.41
459200HX2	IBM CORP SR UNSECURED 11/21 VAR					2.819250	06 Nov 2021		
			1,000,000.000	Local	100.125618	1,001,256.18	100.681514	1,006,815.14	5,558.96	0.90
				Base	100.125618	1,001,256.18	100.681514	1,006,815.14	5,558.96	0.90
US DOLLAR Total									
			2,576,128.610	Local		2,578,329.72		2,583,889.43	5,559.71	2.31
				Base		2,578,329.72		2,583,889.43	5,559.71	2.31
CASH EQUIVALENT Total									
			2,576,128.610	Base		2,578,329.72		2,583,889.43	5,559.71	2.31
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
020002BE0	ALLSTATE CORP SR UNSECURED 03/21 VAR					2.534380	29 Mar 2021		
		Local	1,274,000.000	100.082097	1,275,045.91	100.237000	1,277,019.38	1,973.47	1.14
		Base		100.082097	1,275,045.91	100.237000	1,277,019.38	1,973.47	1.14
025816CD9	AMERICAN EXPRESS CO SR UNSECURED 05/22 2.75					2.750000	20 May 2022		
		Local	500,000.000	99.898066	499,490.33	101.881459	509,407.30	9,916.97	0.45
		Base		99.898066	499,490.33	101.881459	509,407.30	9,916.97	0.45
02582JHJ2	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2017 6 A					2.040000	15 May 2023		
		Local	650,000.000	99.990383	649,937.49	100.208830	651,357.40	1,419.91	0.58
Original Face:		Base	650,000.000	99.990383	649,937.49	100.208830	651,357.40	1,419.91	0.58
02582JJM3	AMERICAN EXPRESS CREDIT ACCOUN 04/25 2					2.000000	15 Apr 2025		
		Local	500,000.000	99.986966	499,934.83	100.507500	502,537.50	2,602.67	0.45
Original Face:		Base	500,000.000	99.986966	499,934.83	100.507500	502,537.50	2,602.67	0.45
02587AAJ3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2017 1 A					1.930000	15 Sep 2022		
		Local	1,000,000.000	99.019499	990,194.99	99.990210	999,902.10	9,707.11	0.89
Original Face:		Base	1,000,000.000	99.019499	990,194.99	99.990210	999,902.10	9,707.11	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	100.048931	1,000,489.31	489.31	0.89
		Base		100.000000	1,000,000.00	100.048931	1,000,489.31	489.31	0.89
037833CN8	APPLE INC SR UNSECURED 02/22 VAR					2.684500	09 Feb 2022		
		Local	1,350,000.000	100.377072	1,355,090.47	100.757953	1,360,232.37	5,141.90	1.21
		Base		100.377072	1,355,090.47	100.757953	1,360,232.37	5,141.90	1.21
037833DL1	APPLE INC SR UNSECURED 09/22 1.7					1.700000	11 Sep 2022		
		Local	70,000.000	99.983786	69,988.65	100.006609	70,004.63	15.98	0.06
		Base		99.983786	69,988.65	100.006609	70,004.63	15.98	0.06
05522RCX4	BANK OF AMERICA CREDIT CARD TR BACCT 2017 A2 A2					1.840000	17 Jan 2023		
		Local	1,950,000.000	98.493791	1,920,628.92	99.990390	1,949,812.61	29,183.69	1.74
Original Face:		Base	1,950,000.000	98.493791	1,920,628.92	99.990390	1,949,812.61	29,183.69	1.74
05582QAE7	BMW VEHICLE OWNER TRUST BMWOT 2016 A A4					1.370000	27 Dec 2022		
		Local	1,240,525.940	99.217363	1,230,817.12	99.733720	1,237,222.67	6,405.55	1.10
Original Face:		Base	1,300,000.000	99.217363	1,230,817.12	99.733720	1,237,222.67	6,405.55	1.10

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
05588CAC6	BMW VEHICLE OWNER TRUST BMWOT 2019 A A3					1.920000	25 Jan 2024		
		Local	385,000.000	99.987010	384,949.99	100.100080	385,385.31	435.32	0.34
Original Face:		Base	385,000.000	99.987010	384,949.99	100.100080	385,385.31	435.32	0.34
06050TML3	BANK OF AMERICA NA SR UNSECURED 05/21 VAR					2.482250	24 May 2021		
		Local	480,000.000	100.000000	480,000.00	100.095277	480,457.33	457.33	0.43
		Base		100.000000	480,000.00	100.095277	480,457.33	457.33	0.43
06405LAA9	BANK OF NEW YORK MELLON SR UNSECURED 12/20 VAR					2.432750	04 Dec 2020		
		Local	1,300,000.000	100.000000	1,300,000.00	100.039074	1,300,507.96	507.96	1.16
		Base		100.000000	1,300,000.00	100.039074	1,300,507.96	507.96	1.16
06406HDF3	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45					2.450000	27 Nov 2020		
		Local	1,000,000.000	99.359165	993,591.65	100.659326	1,006,593.26	13,001.61	0.90
		Base		99.359165	993,591.65	100.659326	1,006,593.26	13,001.61	0.90
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR					2.450880	15 Jan 2020		
		Local	1,850,000.000	100.000000	1,850,000.00	100.047253	1,850,874.18	874.18	1.65
		Base		100.000000	1,850,000.00	100.047253	1,850,874.18	874.18	1.65
09659QAD9	BMW VEHICLE OWNER TRUST BMWOT 2018 A A3					2.350000	25 Apr 2022		
		Local	391,740.010	99.953257	391,556.90	100.207730	392,553.77	996.87	0.35
Original Face:		Base	400,000.000	99.953257	391,556.90	100.207730	392,553.77	996.87	0.35
12594BAD4	CNH EQUIPMENT TRUST CNH 2016 A A3					1.480000	15 Apr 2021		
		Local	119,871.160	99.659409	119,462.89	99.940770	119,800.16	337.27	0.11
Original Face:		Base	1,065,000.000	99.659409	119,462.89	99.940770	119,800.16	337.27	0.11
12594DAD0	CNH EQUIPMENT TRUST CNH 2016 B A3					1.630000	15 Aug 2021		
		Local	228,134.780	99.920823	227,954.15	99.914120	227,938.86	-15.29	0.20
Original Face:		Base	1,060,000.000	99.920823	227,954.15	99.914120	227,938.86	-15.29	0.20
12596EAC8	CNH EQUIPMENT TRUST CNH 2018 B A3					3.190000	15 Nov 2023		
		Local	270,000.000	99.989370	269,971.30	101.799380	274,858.33	4,887.03	0.25
Original Face:		Base	270,000.000	99.989370	269,971.30	101.799380	274,858.33	4,887.03	0.25
12596JAC7	CNH EQUIPMENT TRUST CNH 2019 A A3					3.010000	15 Apr 2024		
		Local	445,000.000	99.981137	444,916.06	102.072350	454,221.96	9,305.90	0.41
Original Face:		Base	445,000.000	99.981137	444,916.06	102.072350	454,221.96	9,305.90	0.41

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12597CAB3	CNH EQUIPMENT TRUST CNH 2019 C A2					1.990000	15 Mar 2023		
		Local	165,000.000	99.989000	164,981.85	100.061780	165,101.94	120.09	0.15
	Original Face:	Base	165,000.000	99.989000	164,981.85	100.061780	165,101.94	120.09	0.15
12635YAD5	CNH EQUIPMENT TRUST CNH 2016 C A3					1.440000	15 Dec 2021		
		Local	57,599.530	99.991823	57,594.82	99.778760	57,472.10	-122.72	0.05
	Original Face:	Base	190,000.000	99.991823	57,594.82	99.778760	57,472.10	-122.72	0.05
12637BAD3	CNH EQUIPMENT TRUST CNH 2017 B A3					1.860000	15 Sep 2022		
		Local	533,609.480	99.907876	533,117.90	99.880860	532,973.74	-144.16	0.48
	Original Face:	Base	700,000.000	99.907876	533,117.90	99.880860	532,973.74	-144.16	0.48
14041NFB2	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A8 A8					2.050000	15 Aug 2023		
		Local	1,000,000.000	98.792742	987,927.42	100.190000	1,001,900.00	13,972.58	0.89
	Original Face:	Base	1,000,000.000	98.792742	987,927.42	100.190000	1,001,900.00	13,972.58	0.89
14041NFH9	CAPITAL ONE MULTI ASSET EXECUT COMET 2016 A6 A6					1.820000	15 Sep 2022		
		Local	935,000.000	99.992805	934,932.73	99.988200	934,889.67	-43.06	0.83
	Original Face:	Base	935,000.000	99.992805	934,932.73	99.988200	934,889.67	-43.06	0.83
14041NFK2	CAPITAL ONE MULTI ASSET EXECUT COMET 2017 A1 A1					2.000000	17 Jan 2023		
		Local	500,000.000	99.987860	499,939.30	100.039990	500,199.95	260.65	0.45
	Original Face:	Base	500,000.000	99.987860	499,939.30	100.039990	500,199.95	260.65	0.45
14913Q2N8	CATERPILLAR FINL SERVICE SR UNSECURED 09/21 3.15					3.150000	07 Sep 2021		
		Local	900,000.000	101.703382	915,330.44	102.433238	921,899.14	6,568.70	0.82
		Base		101.703382	915,330.44	102.433238	921,899.14	6,568.70	0.82
14913Q2W8	CATERPILLAR FINL SERVICE SR UNSECURED 05/21 2.65					2.650000	17 May 2021		
		Local	475,000.000	99.963032	474,824.40	101.215627	480,774.23	5,949.83	0.43
		Base		99.963032	474,824.40	101.215627	480,774.23	5,949.83	0.43
14913QAB5	CATERPILLAR FINL SERVICE SR UNSECURED 06/22 VAR					2.702380	06 Jun 2022		
		Local	1,000,000.000	100.583437	1,005,834.37	100.466070	1,004,660.70	-1,173.67	0.90
		Base		100.583437	1,005,834.37	100.466070	1,004,660.70	-1,173.67	0.90
166764BG4	CHEVRON CORP SR UNSECURED 05/21 2.1					2.100000	16 May 2021		
		Local	1,000,000.000	98.244436	982,444.36	100.493395	1,004,933.95	22,489.59	0.90
		Base		98.244436	982,444.36	100.493395	1,004,933.95	22,489.59	0.90

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166764BN9	CHEVRON CORP SR UNSECURED 03/22 2.498					2.498000	03 Mar 2022		
		Local	500,000.000	101.472156	507,360.78	101.561791	507,808.96	448.18	0.45
		Base		101.472156	507,360.78	101.561791	507,808.96	448.18	0.45
17275RAX0	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45					2.450000	15 Jun 2020		
		Local	2,000,000.000	99.852310	1,997,046.19	100.382289	2,007,645.78	10,599.59	1.79
		Base		99.852310	1,997,046.19	100.382289	2,007,645.78	10,599.59	1.79
172967LE9	CITIGROUP INC SR UNSECURED 01/20 VAR					2.799500	10 Jan 2020		
		Local	710,000.000	100.000000	710,000.00	100.084500	710,599.95	599.95	0.63
		Base		100.000000	710,000.00	100.084500	710,599.95	599.95	0.63
17325FAK4	CITIBANK NA SR UNSECURED 10/20 VAR					2.265880	20 Oct 2020		
		Local	1,750,000.000	100.000000	1,750,000.00	100.121000	1,752,117.50	2,117.50	1.56
		Base		100.000000	1,750,000.00	100.121000	1,752,117.50	2,117.50	1.56
17401QAH4	CITIZENS BANK NA/RI SR UNSECURED 03/20 VAR					2.677630	02 Mar 2020		
		Local	560,000.000	100.000000	560,000.00	100.115000	560,644.00	644.00	0.50
		Base		100.000000	560,000.00	100.115000	560,644.00	644.00	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	100.241991	1,002,419.91	2,419.91	0.89
		Base		100.000000	1,000,000.00	100.241991	1,002,419.91	2,419.91	0.89
17401QAS0	CITIZENS BANK NA/RI SR UNSECURED 02/22 3.25					3.250000	14 Feb 2022		
		Local	900,000.000	99.930588	899,375.29	102.589859	923,308.73	23,933.44	0.82
		Base		99.930588	899,375.29	102.589859	923,308.73	23,933.44	0.82
18978CAC7	CNH EQUIPMENT TRUST CNH 2017 C A3					2.080000	15 Feb 2023		
		Local	519,775.000	98.584284	512,416.46	100.101770	520,303.98	7,887.52	0.46
Original Face:		Base	550,000.000	98.584284	512,416.46	100.101770	520,303.98	7,887.52	0.46
20030NCP4	COMCAST CORP COMPANY GUAR 10/20 3.3					3.300000	01 Oct 2020		
		Local	500,000.000	101.337086	506,685.43	101.342311	506,711.56	26.13	0.45
		Base		101.337086	506,685.43	101.342311	506,711.56	26.13	0.45
20030NCW9	COMCAST CORP COMPANY GUAR 10/21 VAR					2.538630	01 Oct 2021		
		Local	1,000,000.000	100.111539	1,001,115.39	100.533000	1,005,330.00	4,214.61	0.90
		Base		100.111539	1,001,115.39	100.533000	1,005,330.00	4,214.61	0.90

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22160KAF2	COSTCO WHOLESALE CORP SR UNSECURED 12/19 1.7					1.700000	15 Dec 2019		
		Local	250,000.000	99.965308	249,913.27	99.972175	249,930.44	17.17	0.22
		Base		99.965308	249,913.27	99.972175	249,930.44	17.17	0.22
24422EUG2	JOHN DEERE CAPITAL CORP SR UNSECURED 06/23 VAR					2.652130	07 Jun 2023		
		Local	850,000.000	100.069999	850,594.99	100.204404	851,737.43	1,142.44	0.76
		Base		100.069999	850,594.99	100.204404	851,737.43	1,142.44	0.76
24422EUL1	JOHN DEERE CAPITAL CORP SR UNSECURED 10/20 VAR					2.182000	09 Oct 2020		
		Local	500,000.000	100.000000	500,000.00	100.091964	500,459.82	459.82	0.45
		Base		100.000000	500,000.00	100.091964	500,459.82	459.82	0.45
24422EUV9	JOHN DEERE CAPITAL CORP SR UNSECURED 06/21 2.3					2.300000	07 Jun 2021		
		Local	310,000.000	99.945674	309,831.59	100.787921	312,442.56	2,610.97	0.28
		Base		99.945674	309,831.59	100.787921	312,442.56	2,610.97	0.28
254683BP9	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A2 A					1.900000	17 Oct 2022		
		Local	340,000.000	99.693591	338,958.21	100.003210	340,010.91	1,052.70	0.30
Original Face:		Base	340,000.000	99.693591	338,958.21	100.003210	340,010.91	1,052.70	0.30
254683CB9	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A6 A6					1.880000	15 Feb 2023		
		Local	1,000,000.000	99.954229	999,542.29	100.006110	1,000,061.10	518.81	0.89
Original Face:		Base	1,000,000.000	99.954229	999,542.29	100.006110	1,000,061.10	518.81	0.89
254687FJ0	WALT DISNEY COMPANY/THE COMPANY GUAR 09/22 1.65					1.650000	01 Sep 2022		
		Local	380,000.000	99.794139	379,217.73	99.748888	379,045.77	-171.96	0.34
		Base		99.794139	379,217.73	99.748888	379,045.77	-171.96	0.34
25468PDE3	TWDC ENTERPRISES 18 CORP COMPANY GUAR 09/20 2.15					2.150000	17 Sep 2020		
		Local	500,000.000	100.287058	501,435.29	100.295309	501,476.55	41.26	0.45
		Base		100.287058	501,435.29	100.295309	501,476.55	41.26	0.45
25468PDU7	TWDC ENTERPRISES 18 CORP COMPANY GUAR 06/20 1.8					1.800000	05 Jun 2020		
		Local	1,000,000.000	99.977012	999,770.12	99.995691	999,956.91	186.79	0.89
		Base		99.977012	999,770.12	99.995691	999,956.91	186.79	0.89
29736RAE0	ESTEE LAUDER CO INC SR UNSECURED 08/22 2.35					2.350000	15 Aug 2022		
		Local	580,000.000	100.489776	582,840.70	101.026033	585,950.99	3,110.29	0.52
		Base		100.489776	582,840.70	101.026033	585,950.99	3,110.29	0.52

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29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.800000	07 Feb 2020		
		Local	1,305,000.000	99.811311	1,302,537.61	99.967444	1,304,575.14	2,037.53	1.16
		Base		99.811311	1,302,537.61	99.967444	1,304,575.14	2,037.53	1.16
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222					2.222000	01 Mar 2021		
		Local	1,000,000.000	100.535032	1,005,350.32	100.568334	1,005,683.34	333.02	0.90
		Base		100.535032	1,005,350.32	100.568334	1,005,683.34	333.02	0.90
3128MDND1	FED HM LN PC POOL G14688 FG 03/23 FIXED 2					2.000000	01 Mar 2023		
		Local	201,977.030	100.904761	203,804.44	99.466670	200,899.83	-2,904.61	0.18
Original Face:		Base	1,419,000.000	100.904761	203,804.44	99.466670	200,899.83	-2,904.61	0.18
3133EK3K0	FEDERAL FARM CREDIT BANK BONDS 10/21 VAR					1.997500	18 Oct 2021		
		Local	1,000,000.000	100.000000	1,000,000.00	99.961454	999,614.54	-385.46	0.89
		Base		100.000000	1,000,000.00	99.961454	999,614.54	-385.46	0.89
3134GT2Q5	FREDDIE MAC NOTES 08/21 2					2.000000	19 Aug 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	100.041859	2,000,837.18	837.18	1.79
		Base		100.000000	2,000,000.00	100.041859	2,000,837.18	837.18	1.79
3134GTW90	FREDDIE MAC NOTES 08/22 2.25					2.250000	08 Aug 2022		
		Local	2,000,000.000	100.000000	2,000,000.00	99.867562	1,997,351.24	-2,648.76	1.78
		Base		100.000000	2,000,000.00	99.867562	1,997,351.24	-2,648.76	1.78
3134GUGC8	FREDDIE MAC NOTES 10/21 2					2.000000	07 Oct 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	99.783311	1,995,666.22	-4,333.78	1.78
		Base		100.000000	2,000,000.00	99.783311	1,995,666.22	-4,333.78	1.78
3135G0W33	FANNIE MAE NOTES 09/22 1.375					1.375000	06 Sep 2022		
		Local	500,000.000	99.669782	498,348.91	99.449735	497,248.68	-1,100.23	0.44
		Base		99.669782	498,348.91	99.449735	497,248.68	-1,100.23	0.44
3136A5KR6	FANNIE MAE FNR 2012 31 AD					1.750000	25 Oct 2022		
		Local	74,377.340	100.496818	74,746.86	99.727900	74,174.96	-571.90	0.07
Original Face:		Base	1,000,000.000	100.496818	74,746.86	99.727900	74,174.96	-571.90	0.07
3137A4WA1	FREDDIE MAC FHR 3775 LH					2.250000	15 Dec 2020		
		Local	17,631.670	100.402117	17,702.57	99.877290	17,610.03	-92.54	0.02
Original Face:		Base	1,000,000.000	100.402117	17,702.57	99.877290	17,610.03	-92.54	0.02

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3137AUPE3	FHLMC MULTIFAMILY STRUCTURED P FHMS K021 A2					2.396000	25 Jun 2022		
		Local	1,935,000.000	98.757093	1,910,949.75	101.078710	1,955,873.04	44,923.29	1.75
Original Face:		Base	1,935,000.000	98.757093	1,910,949.75	101.078710	1,955,873.04	44,923.29	1.75
3137B1BR2	FHLMC MULTIFAMILY STRUCTURED P FHMS K026 A1					1.692000	25 Apr 2022		
		Local	1,918,849.200	99.632464	1,911,796.73	99.826600	1,915,521.92	3,725.19	1.71
Original Face:		Base	5,000,000.000	99.632464	1,911,796.73	99.826600	1,915,521.92	3,725.19	1.71
3137BFE80	FHLMC MULTIFAMILY STRUCTURED P FHMS K041 A1					2.720000	25 Aug 2024		
		Local	515,217.180	101.346413	522,154.13	102.027810	525,664.81	3,510.68	0.47
Original Face:		Base	700,000.000	101.346413	522,154.13	102.027810	525,664.81	3,510.68	0.47
3138NYD28	FNMA POOL AR1920 FN 01/23 FIXED 2.5					2.500000	01 Jan 2023		
		Local	93,971.770	100.930811	94,846.47	101.080482	94,987.12	140.65	0.08
Original Face:		Base	485,000.000	100.930811	94,846.47	101.080482	94,987.12	140.65	0.08
31418AS90	FNMA POOL MA1443 FN 05/23 FIXED 2					2.000000	01 May 2023		
		Local	830,957.050	100.797488	837,583.83	100.107312	831,848.77	-5,735.06	0.74
Original Face:		Base	5,000,000.000	100.797488	837,583.83	100.107312	831,848.77	-5,735.06	0.74
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
		Local	600,000.000	100.716383	604,298.30	101.141258	606,847.55	2,549.25	0.54
		Base		100.716383	604,298.30	101.141258	606,847.55	2,549.25	0.54
31677QBG3	FIFTH THIRD BANK SR UNSECURED 06/21 2.25					2.250000	14 Jun 2021		
		Local	600,000.000	99.332970	595,997.82	100.549919	603,299.51	7,301.69	0.54
		Base		99.332970	595,997.82	100.549919	603,299.51	7,301.69	0.54
31677QBK4	FIFTH THIRD BANK SR UNSECURED 10/20 2.2					2.200000	30 Oct 2020		
		Local	900,000.000	99.988093	899,892.84	100.245267	902,207.40	2,314.56	0.81
		Base		99.988093	899,892.84	100.245267	902,207.40	2,314.56	0.81
31679RAD7	FIFTH THIRD AUTO TRUST FITAT 2017 1 A3					1.800000	15 Feb 2022		
		Local	171,414.720	99.998763	171,412.60	99.908820	171,258.42	-154.18	0.15
Original Face:		Base	325,000.000	99.998763	171,412.60	99.908820	171,258.42	-154.18	0.15
31680YAD9	FIFTH THIRD AUTO TRUST FITAT 2019 1 A3					2.640000	15 Dec 2023		
		Local	515,000.000	99.980332	514,898.71	101.426170	522,344.78	7,446.07	0.47
Original Face:		Base	515,000.000	99.980332	514,898.71	101.426170	522,344.78	7,446.07	0.47

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34528FAD0	FORD CREDIT AUTO OWNER TRUST FORDO 2018 A A3					3.030000	15 Nov 2022		
		Local	700,000.000	99.989041	699,923.29	100.984840	706,893.88	6,970.59	0.63
Original Face:		Base	700,000.000	99.989041	699,923.29	100.984840	706,893.88	6,970.59	0.63
34531HAD1	FORD CREDIT AUTO OWNER TRUST FORDO 2017 B A3					1.690000	15 Nov 2021		
		Local	387,048.360	99.998359	387,042.01	99.881260	386,588.78	-453.23	0.35
Original Face:		Base	630,000.000	99.998359	387,042.01	99.881260	386,588.78	-453.23	0.35
34532AAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2017 C A3					2.010000	15 Mar 2022		
		Local	596,221.700	99.990046	596,162.35	100.041840	596,471.16	308.81	0.53
Original Face:		Base	750,000.000	99.990046	596,162.35	100.041840	596,471.16	308.81	0.53
34533FAD3	FORD CREDIT AUTO OWNER TRUST FORDO 2019 A A3					2.780000	15 Sep 2023		
		Local	400,000.000	99.985470	399,941.88	101.574860	406,299.44	6,357.56	0.36
Original Face:		Base	400,000.000	99.985470	399,941.88	101.574860	406,299.44	6,357.56	0.36
369550BA5	GENERAL DYNAMICS CORP COMPANY GUAR 05/20 2.875					2.875000	11 May 2020		
		Local	1,267,000.000	100.108936	1,268,380.22	100.501000	1,273,347.67	4,967.45	1.14
		Base		100.108936	1,268,380.22	100.501000	1,273,347.67	4,967.45	1.14
369550BE7	GENERAL DYNAMICS CORP COMPANY GUAR 05/21 3					3.000000	11 May 2021		
		Local	746,000.000	100.239401	747,785.93	101.822063	759,592.59	11,806.66	0.68
		Base		100.239401	747,785.93	101.822063	759,592.59	11,806.66	0.68
36962G7M0	GENERAL ELECTRIC CO SR UNSECURED 01/20 2.2					2.200000	09 Jan 2020		
		Local	850,000.000	100.027001	850,229.51	99.976485	849,800.12	-429.39	0.76
		Base		100.027001	850,229.51	99.976485	849,800.12	-429.39	0.76
36966THX3	GENERAL ELECTRIC CO SR UNSECURED 04/20 VAR					2.800880	15 Apr 2020		
		Local	750,000.000	100.009917	750,074.38	99.992283	749,942.12	-132.26	0.67
		Base		100.009917	750,074.38	99.992283	749,942.12	-132.26	0.67
3814267X7	GOLDMAN SACHS BANK USA SR UNSECURED 05/21 VAR					2.600533	24 May 2021		
		Local	613,000.000	100.102499	613,628.32	100.101086	613,619.66	-8.66	0.55
		Base		100.102499	613,628.32	100.101086	613,619.66	-8.66	0.55
38148PP84	GOLDMAN SACHS BANK USA SR UNSECURED 06/20 3.2					3.200000	05 Jun 2020		
		Local	1,000,000.000	100.695490	1,006,954.90	100.776248	1,007,762.48	807.58	0.90
		Base		100.695490	1,006,954.90	100.776248	1,007,762.48	807.58	0.90

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38377XPJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 115 PD					2.000000	20 Oct 2038		
		Local	7,385.980	101.305717	7,482.42	100.035180	7,388.58	-93.84	0.01
Original Face:		Base	2,750,000.000	101.305717	7,482.42	100.035180	7,388.58	-93.84	0.01
437076BR2	HOME DEPOT INC SR UNSECURED 06/20 VAR					2.276630	05 Jun 2020		
		Local	1,010,000.000	100.000000	1,010,000.00	100.068213	1,010,688.95	688.95	0.90
		Base		100.000000	1,010,000.00	100.068213	1,010,688.95	688.95	0.90
437076BU5	HOME DEPOT INC SR UNSECURED 03/22 VAR					2.447630	01 Mar 2022		
		Local	1,000,000.000	99.970729	999,707.29	100.260331	1,002,603.31	2,896.02	0.89
		Base		99.970729	999,707.29	100.260331	1,002,603.31	2,896.02	0.89
43811BAC8	HONDA AUTO RECEIVABLES OWNER T HAROT 2017 2 A3					1.680000	16 Aug 2021		
		Local	416,511.490	99.997121	416,499.50	99.908160	416,128.97	-370.53	0.37
Original Face:		Base	830,000.000	99.997121	416,499.50	99.908160	416,128.97	-370.53	0.37
43813FAC7	HONDA AUTO RECEIVABLES OWNER T HAROT 2017 4 A3					2.050000	22 Nov 2021		
		Local	562,217.120	99.899619	561,652.76	100.052490	562,512.23	859.47	0.50
Original Face:		Base	850,000.000	99.899619	561,652.76	100.052490	562,512.23	859.47	0.50
43814PAC4	HONDA AUTO RECEIVABLES OWNER T HAROT 2017 3 A3					1.790000	20 Sep 2021		
		Local	159,912.570	99.994672	159,904.05	99.926440	159,794.94	-109.11	0.14
Original Face:		Base	255,000.000	99.994672	159,904.05	99.926440	159,794.94	-109.11	0.14
43814UAG4	HONDA AUTO RECEIVABLES OWNER T HAROT 2018 2 A3					3.010000	18 May 2022		
		Local	325,000.000	99.998603	324,995.46	101.164090	328,783.29	3,787.83	0.29
Original Face:		Base	325,000.000	99.998603	324,995.46	101.164090	328,783.29	3,787.83	0.29
43814WAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2019 1 A3					2.830000	20 Mar 2023		
		Local	500,000.000	99.997766	499,988.83	101.793620	508,968.10	8,979.27	0.45
Original Face:		Base	500,000.000	99.997766	499,988.83	101.793620	508,968.10	8,979.27	0.45
43815HAC1	HONDA AUTO RECEIVABLES OWNER T HAROT 2018 3 A3					2.950000	22 Aug 2022		
		Local	250,000.000	99.990336	249,975.84	101.218520	253,046.30	3,070.46	0.23
Original Face:		Base	250,000.000	99.990336	249,975.84	101.218520	253,046.30	3,070.46	0.23
438516BT2	HONEYWELL INTERNATIONAL SR UNSECURED 08/22 2.15					2.150000	08 Aug 2022		
		Local	245,000.000	99.901637	244,759.01	101.138679	247,789.76	3,030.75	0.22
		Base		99.901637	244,759.01	101.138679	247,789.76	3,030.75	0.22

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446438RV7	HUNTINGTON NATIONAL BANK SR UNSECURED 03/20 VAR					2.644130	10 Mar 2020		
		Local	1,000,000.000	100.000000	1,000,000.00	100.187100	1,001,871.00	1,871.00	0.89
		Base		100.000000	1,000,000.00	100.187100	1,001,871.00	1,871.00	0.89
44644AAH0	HUNTINGTON NATIONAL BANK SR UNSECURED 04/22 3.125					3.125000	01 Apr 2022		
		Local	665,000.000	99.928971	664,527.66	102.577497	682,140.36	17,612.70	0.61
		Base		99.928971	664,527.66	102.577497	682,140.36	17,612.70	0.61
44891JAC2	HYUNDAI AUTO RECEIVABLES TRUST HART 2019 B A3					2.230000	15 Feb 2024		
		Local	370,000.000	99.995389	369,982.94	99.995390	369,982.94	0.00	0.33
Original Face:		Base	370,000.000	99.995389	369,982.94	99.995390	369,982.94	0.00	0.33
44931PAD8	HYUNDAI AUTO RECEIVABLES TRUST HART 2017 A A3					1.760000	16 Aug 2021		
		Local	352,129.760	99.261843	349,530.49	99.922060	351,855.31	2,324.82	0.31
Original Face:		Base	800,000.000	99.261843	349,530.49	99.922060	351,855.31	2,324.82	0.31
44932GAD7	HYUNDAI AUTO RECEIVABLES TRUST HART 2017 B A3					1.770000	18 Jan 2022		
		Local	1,358,174.040	99.654439	1,353,480.72	99.912580	1,356,986.72	3,506.00	1.21
Original Face:		Base	1,897,000.000	99.654439	1,353,480.72	99.912580	1,356,986.72	3,506.00	1.21
458140BC3	INTEL CORP SR UNSECURED 05/22 VAR					2.531000	11 May 2022		
		Local	1,500,000.000	100.120811	1,501,812.16	100.386831	1,505,802.47	3,990.31	1.34
		Base		100.120811	1,501,812.16	100.386831	1,505,802.47	3,990.31	1.34
46625HNY2	JPMORGAN CHASE + CO SR UNSECURED 10/20 VAR					3.133130	29 Oct 2020		
		Local	500,000.000	100.515276	502,576.38	100.861092	504,305.46	1,729.08	0.45
		Base		100.515276	502,576.38	100.861092	504,305.46	1,729.08	0.45
46625HRT9	JPMORGAN CHASE + CO SR UNSECURED 06/21 2.4					2.400000	07 Jun 2021		
		Local	600,000.000	99.060690	594,364.14	100.762861	604,577.17	10,213.03	0.54
		Base		99.060690	594,364.14	100.762861	604,577.17	10,213.03	0.54
46647PAG1	JPMORGAN CHASE + CO SR UNSECURED 06/21 VAR					2.817630	01 Jun 2021		
		Local	600,000.000	100.000000	600,000.00	100.267600	601,605.60	1,605.60	0.54
		Base		100.000000	600,000.00	100.267600	601,605.60	1,605.60	0.54
47788BAE4	JOHN DEERE OWNER TRUST JDOT 2017 B A4					2.110000	15 Jul 2024		
		Local	1,000,000.000	98.515125	985,151.25	100.187200	1,001,872.00	16,720.75	0.89
Original Face:		Base	1,000,000.000	98.515125	985,151.25	100.187200	1,001,872.00	16,720.75	0.89

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478160BN3	JOHNSON + JOHNSON SR UNSECURED 12/21 2.45					2.450000	05 Dec 2021		
		Local	440,000.000	101.075936	444,734.12	101.133774	444,988.61	254.49	0.40
		Base		101.075936	444,734.12	101.133774	444,988.61	254.49	0.40
478160CH5	JOHNSON + JOHNSON SR UNSECURED 11/20 1.95					1.950000	10 Nov 2020		
		Local	135,000.000	99.963385	134,950.57	100.161584	135,218.14	267.57	0.12
		Base		99.963385	134,950.57	100.161584	135,218.14	267.57	0.12
49327M2F0	KEY BANK NA SR UNSECURED 12/19 2.5					2.500000	15 Dec 2019		
		Local	955,000.000	99.961166	954,629.14	100.054000	955,515.70	886.56	0.85
		Base		99.961166	954,629.14	100.054000	955,515.70	886.56	0.85
49327M2R4	KEY BANK NA SR UNSECURED 11/21 VAR					2.959500	22 Nov 2021		
		Local	990,000.000	100.736388	997,290.24	101.031371	1,000,210.57	2,920.33	0.89
		Base		100.736388	997,290.24	101.031371	1,000,210.57	2,920.33	0.89
49327M2T0	KEY BANK NA SR UNSECURED 09/22 2.3					2.300000	14 Sep 2022		
		Local	500,000.000	99.927756	499,638.78	100.845404	504,227.02	4,588.24	0.45
		Base		99.927756	499,638.78	100.845404	504,227.02	4,588.24	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	100.324407	1,805,839.33	5,839.33	1.61
		Base		100.000000	1,800,000.00	100.324407	1,805,839.33	5,839.33	1.61
55279HAR1	MANUF + TRADERS TRUST CO SR UNSECURED 01/21 2.625					2.625000	25 Jan 2021		
		Local	550,000.000	100.337629	551,856.96	100.828620	554,557.41	2,700.45	0.49
		Base		100.337629	551,856.96	100.828620	554,557.41	2,700.45	0.49
58769BAD6	MERCEDES BENZ AUTO RECEIVABLES MBART 2016 1 A3					1.260000	16 Feb 2021		
		Local	68,599.650	99.995758	68,596.74	99.907460	68,536.17	-60.57	0.06
Original Face:		Base	840,000.000	99.995758	68,596.74	99.907460	68,536.17	-60.57	0.06
58769TAD7	MERCEDES BENZ AUTO RECEIVABLES MBART 2019 1 A3					1.940000	15 Mar 2024		
		Local	1,175,000.000	100.057300	1,175,673.27	99.751880	1,172,084.59	-3,588.68	1.05
Original Face:		Base	1,175,000.000	100.057300	1,175,673.27	99.751880	1,172,084.59	-3,588.68	1.05
58772RAB0	MERCEDES BENZ AUTO RECEIVABLES MBART 2018 1 A2A					2.710000	15 Apr 2021		
		Local	125,998.450	99.998032	125,995.97	100.119720	126,149.30	153.33	0.11
Original Face:		Base	400,000.000	99.998032	125,995.97	100.119720	126,149.30	153.33	0.11

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58772RAD6	MERCEDES BENZ AUTO RECEIVABLES MBART 2018 1 A3					3.030000	17 Jan 2023		
		Local	800,000.000	101.241606	809,932.85	101.315270	810,522.16	589.31	0.72
Original Face:		Base	800,000.000	101.241606	809,932.85	101.315270	810,522.16	589.31	0.72
637432NJ0	NATIONAL RURAL UTIL COOP COLLATERAL T 02/23 2.7					2.700000	15 Feb 2023		
		Local	485,000.000	99.392499	482,053.62	102.201533	495,677.44	13,623.82	0.44
		Base		99.392499	482,053.62	102.201533	495,677.44	13,623.82	0.44
63743HES7	NATIONAL RURAL UTIL COOP SR UNSECURED 06/21 VAR					2.479380	30 Jun 2021		
		Local	500,000.000	100.302540	501,512.70	100.326484	501,632.42	119.72	0.45
		Base		100.302540	501,512.70	100.326484	501,632.42	119.72	0.45
654747AD6	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 A A3					1.740000	16 Aug 2021		
		Local	195,464.140	99.997278	195,458.82	99.916750	195,301.42	-157.40	0.17
Original Face:		Base	420,000.000	99.997278	195,458.82	99.916750	195,301.42	-157.40	0.17
65478GAD2	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 B A3					1.750000	15 Oct 2021		
		Local	1,357,427.470	99.457136	1,350,058.49	99.892920	1,355,973.94	5,915.45	1.21
Original Face:		Base	1,887,000.000	99.457136	1,350,058.49	99.892920	1,355,973.94	5,915.45	1.21
65478HAD0	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 C A3					2.120000	18 Apr 2022		
		Local	331,807.980	99.991613	331,780.15	100.101770	332,145.66	365.51	0.30
Original Face:		Base	335,000.000	99.991613	331,780.15	100.101770	332,145.66	365.51	0.30
65478VAD9	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 B A3					1.320000	15 Jan 2021		
		Local	44,289.370	99.912056	44,250.42	99.941810	44,263.60	13.18	0.04
Original Face:		Base	500,000.000	99.912056	44,250.42	99.941810	44,263.60	13.18	0.04
65479JAB9	NISSAN AUTO RECEIVABLES OWNER NAROT 2019 C A2A					1.970000	15 Sep 2022		
		Local	335,000.000	99.999045	334,996.80	99.999040	334,996.78	-0.02	0.30
Original Face:		Base	335,000.000	99.999045	334,996.80	99.999040	334,996.78	-0.02	0.30
665859AL8	NORTHERN TRUST CORP SR UNSECURED 11/20 3.45					3.450000	04 Nov 2020		
		Local	1,001,000.000	100.473962	1,005,744.36	101.551022	1,016,525.73	10,781.37	0.91
		Base		100.473962	1,005,744.36	101.551022	1,016,525.73	10,781.37	0.91
68389XBB0	ORACLE CORP SR UNSECURED 05/22 2.5					2.500000	15 May 2022		
		Local	700,000.000	99.335466	695,348.26	101.552433	710,867.03	15,518.77	0.63
		Base		99.335466	695,348.26	101.552433	710,867.03	15,518.77	0.63

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69353RES3	PNC BANK NA SR UNSECURED 07/20 2.6					2.600000	21 Jul 2020		
		Local	950,000.000	99.650334	946,678.17	100.442569	954,204.41	7,526.24	0.85
		Base		99.650334	946,678.17	100.442569	954,204.41	7,526.24	0.85
69353RFH6	PNC BANK NA SR UNSECURED 01/21 2.5					2.500000	22 Jan 2021		
		Local	850,000.000	99.402251	844,919.13	100.710392	856,038.33	11,119.20	0.76
		Base		99.402251	844,919.13	100.710392	856,038.33	11,119.20	0.76
69353RFN3	PNC BANK NA SR UNSECURED 06/21 VAR					2.444130	10 Jun 2021		
		Local	300,000.000	100.000000	300,000.00	100.122100	300,366.30	366.30	0.27
		Base		100.000000	300,000.00	100.122100	300,366.30	366.30	0.27
69371RN77	PACCAR FINANCIAL CORP SR UNSECURED 08/22 2.3					2.300000	10 Aug 2022		
		Local	250,000.000	100.236248	250,590.62	101.152668	252,881.67	2,291.05	0.23
		Base		100.236248	250,590.62	101.152668	252,881.67	2,291.05	0.23
69371RP34	PACCAR FINANCIAL CORP SR UNSECURED 05/21 VAR					2.441000	10 May 2021		
		Local	2,080,000.000	100.010428	2,080,216.90	100.014778	2,080,307.38	90.48	1.86
		Base		100.010428	2,080,216.90	100.014778	2,080,307.38	90.48	1.86
742718FA2	PROCTER + GAMBLE CO/THE SR UNSECURED 10/20 1.9					1.900000	23 Oct 2020		
		Local	780,000.000	99.950072	779,610.56	100.182162	781,420.86	1,810.30	0.70
		Base		99.950072	779,610.56	100.182162	781,420.86	1,810.30	0.70
855244AJ8	STARBUCKS CORP SR UNSECURED 02/21 2.1					2.100000	04 Feb 2021		
		Local	1,000,000.000	100.095460	1,000,954.60	100.347001	1,003,470.01	2,515.41	0.90
		Base		100.095460	1,000,954.60	100.347001	1,003,470.01	2,515.41	0.90
857477AS2	STATE STREET CORP SR UNSECURED 08/20 2.55					2.550000	18 Aug 2020		
		Local	1,050,000.000	100.526658	1,055,529.91	100.537205	1,055,640.65	110.74	0.94
		Base		100.526658	1,055,529.91	100.537205	1,055,640.65	110.74	0.94
857477AV5	STATE STREET CORP SR UNSECURED 05/21 1.95					1.950000	19 May 2021		
		Local	823,000.000	98.634346	811,760.67	100.153917	824,266.74	12,506.07	0.74
		Base		98.634346	811,760.67	100.153917	824,266.74	12,506.07	0.74
86787EBE6	SUNTRUST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
		Local	600,000.000	99.956817	599,740.90	101.902073	611,412.44	11,671.54	0.55
		Base		99.956817	599,740.90	101.902073	611,412.44	11,671.54	0.55

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882508AY0	TEXAS INSTRUMENTS INC SR UNSECURED 03/21 2.75					2.750000	12 Mar 2021		
		Local	1,111,000.000	101.166613	1,123,961.07	101.190947	1,124,231.42	270.35	1.00
		Base		101.166613	1,123,961.07	101.190947	1,124,231.42	270.35	1.00
88579YBF7	3M COMPANY SR UNSECURED 03/22 2.75					2.750000	01 Mar 2022		
		Local	1,335,000.000	100.168113	1,337,244.31	102.162345	1,363,867.31	26,623.00	1.22
		Base		100.168113	1,337,244.31	102.162345	1,363,867.31	26,623.00	1.22
88579YBL4	3M COMPANY SR UNSECURED 02/23 1.75					1.750000	14 Feb 2023		
		Local	755,000.000	99.639636	752,279.25	99.721696	752,898.80	619.55	0.67
		Base		99.639636	752,279.25	99.721696	752,898.80	619.55	0.67
89231LAD9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2016 D A3					1.230000	15 Oct 2020		
		Local	16,148.720	99.993560	16,147.68	99.964060	16,142.92	-4.76	0.01
Original Face:		Base	320,000.000	99.993560	16,147.68	99.964060	16,142.92	-4.76	0.01
89237RAD0	TOYOTA AUTO RECEIVABLES OWNER TAOT 2017 C A3					1.780000	15 Nov 2021		
		Local	1,397,073.640	99.286057	1,387,099.33	99.960960	1,396,528.22	9,428.89	1.25
Original Face:		Base	1,645,000.000	99.286057	1,387,099.33	99.960960	1,396,528.22	9,428.89	1.25
89239AAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2019 A A3					2.910000	17 Jul 2023		
		Local	550,000.000	99.984724	549,915.98	101.614420	558,879.31	8,963.33	0.50
Original Face:		Base	550,000.000	99.984724	549,915.98	101.614420	558,879.31	8,963.33	0.50
911312BP0	UNITED PARCEL SERVICE SR UNSECURED 04/21 2.05					2.050000	01 Apr 2021		
		Local	1,100,000.000	98.850448	1,087,354.93	100.409770	1,104,507.47	17,152.54	0.99
		Base		98.850448	1,087,354.93	100.409770	1,104,507.47	17,152.54	0.99
913017CK3	UNITED TECHNOLOGIES CORP SR UNSECURED 11/19 VAR					2.603130	01 Nov 2019		
		Local	685,000.000	100.000000	685,000.00	100.000000	685,000.00	0.00	0.61
		Base		100.000000	685,000.00	100.000000	685,000.00	0.00	0.61
91324PCU4	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125					2.125000	15 Mar 2021		
		Local	500,000.000	100.295098	501,475.49	100.397453	501,987.27	511.78	0.45
		Base		100.295098	501,475.49	100.397453	501,987.27	511.78	0.45
91324PDB5	UNITEDHEALTH GROUP INC SR UNSECURED 10/20 VAR					2.070880	15 Oct 2020		
		Local	1,000,000.000	99.930575	999,305.75	99.867961	998,679.61	-626.14	0.89
		Base		99.930575	999,305.75	99.867961	998,679.61	-626.14	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
931142EH2	WALMART INC SR UNSECURED 06/21 VAR					2.388880	23 Jun 2021		
		Local	625,000.000	100.000000	625,000.00	100.323700	627,023.13	2,023.13	0.56
		Base		100.000000	625,000.00	100.323700	627,023.13	2,023.13	0.56
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR					3.472750	04 Mar 2021		
		Local	500,000.000	100.907932	504,539.66	101.382000	506,910.00	2,370.34	0.45
		Base		100.907932	504,539.66	101.382000	506,910.00	2,370.34	0.45
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					3.111000	11 Feb 2022		
		Local	1,000,000.000	100.311521	1,003,115.21	100.656400	1,006,564.00	3,448.79	0.90
		Base		100.311521	1,003,115.21	100.656400	1,006,564.00	3,448.79	0.90
94988J5M5	WELLS FARGO BANK NA SR UNSECURED 01/21 VAR					2.310880	15 Jan 2021		
		Local	600,000.000	100.000000	600,000.00	100.238204	601,429.22	1,429.22	0.54
		Base		100.000000	600,000.00	100.238204	601,429.22	1,429.22	0.54
US DOLLAR Total									
		Local	107,977,062.300		107,896,340.93		108,456,370.99	560,030.06	96.80
	Original Face:	Base	53,298,000.000		107,896,340.93		108,456,370.99	560,030.06	96.80
FIXED INCOME Total									
		Base	107,977,062.300		107,896,340.93		108,456,370.99	560,030.06	96.80
	Original Face:		53,298,000.000						

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		109,554,025.580	Base	109,475,505.32		110,041,095.09	565,589.77	100.00
Original Face:		53,298,000.000						

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	215,625.030	1.000000	215,625.03	1.000000	215,625.03	0.00	0.02
		Base		1.000000	215,625.03	1.000000	215,625.03	0.00	0.02
US DOLLAR Total									
		Local	215,625.030		215,625.03		215,625.03	0.00	0.02
		Base			215,625.03		215,625.03	0.00	0.02
CASH Total									
		Base	215,625.030		215,625.03		215,625.03	0.00	0.02
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
138994009	CANTOR FITZGERALD REPO REPO					2.100000	18 Nov 2019		
		Local	40,000,000.000	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	3.68
		Base		100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	3.68
138994009	CANTOR FITZGERALD REPO REPO					1.900000	25 Nov 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.92
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.92
8678T3008	SUNTRUST BKS INC DTC CP GENERIC CUSIP					1.950000	01 Nov 2019		
		Local	60,000,000.000	100.000000	60,000,000.00	100.000000	60,000,000.00	0.00	5.52
		Base		100.000000	60,000,000.00	100.000000	60,000,000.00	0.00	5.52
912796RM3	TREASURY BILL 11/19 0.00000					2.535000	07 Nov 2019		
		Local	10,000,000.000	99.957750	9,995,775.00	99.957750	9,995,775.00	0.00	0.92
		Base		99.957750	9,995,775.00	99.957750	9,995,775.00	0.00	0.92
912796RT8	TREASURY BILL 01/20 0.00000					2.438000	02 Jan 2020		
		Local	25,000,000.000	99.580122	24,895,030.55	99.753142	24,938,285.50	43,254.95	2.30
		Base		99.580122	24,895,030.55	99.753142	24,938,285.50	43,254.95	2.30

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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
912796SV2	TREASURY BILL 06/20 0.00000					1.585000	18 Jun 2020		
		Local	20,000,000.000	98.987361	19,797,472.22	99.043552	19,808,710.40	11,238.18	1.82
		Base		98.987361	19,797,472.22	99.043552	19,808,710.40	11,238.18	1.82
912796SY6	TREASURY BILL 12/19 0.00000					2.001500	26 Dec 2019		
		Local	25,000,000.000	99.694215	24,923,553.82	99.782431	24,945,607.75	22,053.93	2.30
		Base		99.694215	24,923,553.82	99.782431	24,945,607.75	22,053.93	2.30
912796SZ3	TREASURY BILL 07/20 0.00000					1.925200	16 Jul 2020		
		Local	20,000,000.000	98.620273	19,724,054.67	98.928528	19,785,705.60	61,650.93	1.82
		Base		98.620273	19,724,054.67	98.928528	19,785,705.60	61,650.93	1.82
912796TG4	TREASURY BILL 02/20 0.00000					1.601600	20 Feb 2020		
		Local	1,000,000.000	99.506174	995,061.74	99.549450	995,494.50	432.76	0.09
		Base		99.506174	995,061.74	99.549450	995,494.50	432.76	0.09
979QHR003	SOUTH STREET REPO					1.720000	01 Nov 2019		
		Local	35,000,000.000	100.000000	35,000,000.00	100.000000	35,000,000.00	0.00	3.22
		Base		100.000000	35,000,000.00	100.000000	35,000,000.00	0.00	3.22
979QHR003	SOUTH STREET REPO					1.800000	01 Nov 2019		
		Local	166,928,393.970	100.000000	166,928,393.97	100.000000	166,928,393.97	0.00	15.36
		Base		100.000000	166,928,393.97	100.000000	166,928,393.97	0.00	15.36
US DOLLAR Total									
		Local	412,928,393.970		412,259,341.97		412,397,972.72	138,630.75	37.95
		Base			412,259,341.97		412,397,972.72	138,630.75	37.95
CASH EQUIVALENT Total									
		Base	412,928,393.970		412,259,341.97		412,397,972.72	138,630.75	37.95

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

31307CLJ5	FED HM LN PC POOL J23929 FG 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	7,158,123.250	101.199476	7,243,983.20	101.731445	7,282,062.22	38,079.02	0.67
Original Face:		Base	20,540,000.000	101.199476	7,243,983.20	101.731445	7,282,062.22	38,079.02	0.67

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3130AF5B9	FEDERAL HOME LOAN BANK BONDS 10/21 3					3.000000	12 Oct 2021		
		Local	20,000,000.000	99.957833	19,991,566.60	102.722325	20,544,465.00	552,898.40	1.89
		Base		99.957833	19,991,566.60	102.722325	20,544,465.00	552,898.40	1.89
3130AGBF1	FEDERAL HOME LOAN BANK BONDS 07/21 2.6					2.600000	16 Jul 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.144198	5,007,209.90	7,209.90	0.46
		Base		100.000000	5,000,000.00	100.144198	5,007,209.90	7,209.90	0.46
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	100.057621	10,005,762.10	5,762.10	0.92
		Base		100.000000	10,000,000.00	100.057621	10,005,762.10	5,762.10	0.92
3130AHCV3	FEDERAL HOME LOAN BANK BONDS 10/23 1.75					1.750000	18 Oct 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.030822	5,001,541.10	1,541.10	0.46
		Base		100.000000	5,000,000.00	100.030822	5,001,541.10	1,541.10	0.46
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.500000	01 Mar 2042		
		Local	9,724,023.580	104.790530	10,189,855.81	105.138783	10,223,720.05	33,864.24	0.94
Original Face:		Base	24,487,993.000	104.790530	10,189,855.81	105.138783	10,223,720.05	33,864.24	0.94
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
		Local	3,303,185.300	104.697522	3,458,353.17	105.015914	3,468,870.23	10,517.06	0.32
Original Face:		Base	10,000,000.000	104.697522	3,458,353.17	105.015914	3,468,870.23	10,517.06	0.32
3132X0EY3	FARMER MAC UNSECURED 02/20 VAR					2.323750	19 Feb 2020		
		Local	20,000,000.000	100.000000	20,000,000.00	100.103297	20,020,659.40	20,659.40	1.84
		Base		100.000000	20,000,000.00	100.103297	20,020,659.40	20,659.40	1.84
3132X0NX5	FARMER MAC NOTES 01/22 VAR					2.168630	03 Jan 2022		
		Local	5,000,000.000	100.172730	5,008,636.49	99.845731	4,992,286.55	-16,349.94	0.46
		Base		100.172730	5,008,636.49	99.845731	4,992,286.55	-16,349.94	0.46
313370US5	FEDERAL HOME LOAN BANK BONDS 09/20 2.875					2.875000	11 Sep 2020		
		Local	9,300,000.000	99.959673	9,296,249.57	101.068280	9,399,350.04	103,100.47	0.87
		Base		99.959673	9,296,249.57	101.068280	9,399,350.04	103,100.47	0.87
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					2.190250	22 Jan 2021		
		Local	10,000,000.000	99.995096	9,999,509.58	100.305807	10,030,580.70	31,071.12	0.92
		Base		99.995096	9,999,509.58	100.305807	10,030,580.70	31,071.12	0.92

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3133EJT74	FEDERAL FARM CREDIT BANK BONDS 11/21 3.05					3.050000	15 Nov 2021		
		Local	5,000,000.000	99.934065	4,996,703.24	102.977401	5,148,870.05	152,166.81	0.47
		Base		99.934065	4,996,703.24	102.977401	5,148,870.05	152,166.81	0.47
3133EK5L6	FEDERAL FARM CREDIT BANK BONDS 11/24 2.09					2.090000	05 Nov 2024		
		Local	10,000,000.000	99.900000	9,990,000.00	99.960470	9,996,047.00	6,047.00	0.92
		Base		99.900000	9,990,000.00	99.960470	9,996,047.00	6,047.00	0.92
3133EKAF3	FEDERAL FARM CREDIT BANK BONDS 02/20 2.54					2.540000	12 Feb 2020		
		Local	10,000,000.000	99.994831	9,999,483.05	100.276843	10,027,684.30	28,201.25	0.92
		Base		99.994831	9,999,483.05	100.276843	10,027,684.30	28,201.25	0.92
3133EKDM5	FEDERAL FARM CREDIT BANK BONDS 03/21 VAR					1.940000	18 Mar 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	100.060597	5,003,029.85	3,029.85	0.46
		Base		100.000000	5,000,000.00	100.060597	5,003,029.85	3,029.85	0.46
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	100.195284	10,019,528.40	19,528.40	0.92
		Base		100.000000	10,000,000.00	100.195284	10,019,528.40	19,528.40	0.92
3134GS3N3	FREDDIE MAC NOTES 08/22 2.75					2.750000	26 Aug 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.228834	5,011,441.70	11,441.70	0.46
		Base		100.000000	5,000,000.00	100.228834	5,011,441.70	11,441.70	0.46
3134GSB95	FREDDIE MAC NOTES 11/20 3					3.000000	27 Nov 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.084247	5,004,212.35	4,212.35	0.46
		Base		100.000000	5,000,000.00	100.084247	5,004,212.35	4,212.35	0.46
3134GTUM3	FREDDIE MAC NOTES 06/24 2.4					2.400000	17 Jun 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.200931	5,010,046.55	10,046.55	0.46
		Base		100.000000	5,000,000.00	100.200931	5,010,046.55	10,046.55	0.46
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.700000	27 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	99.999081	9,999,908.10	-91.90	0.92
		Base		100.000000	10,000,000.00	99.999081	9,999,908.10	-91.90	0.92
3135G0U35	FANNIE MAE NOTES 06/21 2.75					2.750000	22 Jun 2021		
		Local	10,000,000.000	99.987395	9,998,739.52	101.902200	10,190,220.00	191,480.48	0.94
		Base		99.987395	9,998,739.52	101.902200	10,190,220.00	191,480.48	0.94

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3135G0U92	FANNIE MAE NOTES 01/22 2.625					2.625000	11 Jan 2022		
		Local	16,000,000.000	99.947314	15,991,570.22	102.270898	16,363,343.68	371,773.46	1.51
		Base		99.947314	15,991,570.22	102.270898	16,363,343.68	371,773.46	1.51
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.250000	25 Dec 2038		
		Local	55,625.710	100.132726	55,699.54	99.883230	55,560.76	-138.78	0.01
Original Face:		Base	5,000,000.000	100.132726	55,699.54	99.883230	55,560.76	-138.78	0.01
3136A8PR5	FANNIE MAE FNR 2012 100 TA					1.750000	25 Apr 2042		
		Local	3,732,101.820	99.763093	3,723,260.21	98.669380	3,682,441.73	-40,818.48	0.34
Original Face:		Base	11,452,445.000	99.763093	3,723,260.21	98.669380	3,682,441.73	-40,818.48	0.34
3136ACHX2	FANNIE MAE FNR 2013 17 WB					1.750000	25 Aug 2042		
		Local	4,898,089.880	100.291962	4,912,390.46	98.113220	4,805,673.70	-106,716.76	0.44
Original Face:		Base	11,058,708.000	100.291962	4,912,390.46	98.113220	4,805,673.70	-106,716.76	0.44
3136AM6C8	FANNIE MAE FNR 2015 24 A					3.000000	25 Jun 2039		
		Local	7,290,671.450	101.897612	7,429,020.10	100.765870	7,346,508.52	-82,511.58	0.68
Original Face:		Base	38,900,000.000	101.897612	7,429,020.10	100.765870	7,346,508.52	-82,511.58	0.68
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.500000	15 Apr 2038		
		Local	457,115.800	98.585068	450,647.92	100.209160	458,071.90	7,423.98	0.04
Original Face:		Base	5,000,000.000	98.585068	450,647.92	100.209160	458,071.90	7,423.98	0.04
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	2,367,650.500	99.977116	2,367,108.68	99.678840	2,360,046.55	-7,062.13	0.22
Original Face:		Base	10,000,000.000	99.977116	2,367,108.68	99.678840	2,360,046.55	-7,062.13	0.22
3137APS27	FREDDIE MAC FHR 4053 PA					3.000000	15 Apr 2040		
		Local	1,956,296.100	102.963442	2,014,269.81	101.163620	1,979,059.95	-35,209.86	0.18
Original Face:		Base	10,000,000.000	102.963442	2,014,269.81	101.163620	1,979,059.95	-35,209.86	0.18
3137AQTX6	FREDDIE MAC FHR 4048 CA					2.000000	15 Sep 2041		
		Local	2,589,118.610	100.749438	2,608,522.44	99.688920	2,581,064.38	-27,458.06	0.24
Original Face:		Base	12,022,600.000	100.749438	2,608,522.44	99.688920	2,581,064.38	-27,458.06	0.24
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
		Local	4,350,728.720	100.372177	4,366,921.15	99.486860	4,328,403.39	-38,517.76	0.40
Original Face:		Base	15,363,692.000	100.372177	4,366,921.15	99.486860	4,328,403.39	-38,517.76	0.40

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137ARV78	FREDDIE MAC FHR 4079 AH					2.000000	15 Jul 2027		
		Local	6,405,381.600	101.424934	6,496,654.09	99.770220	6,390,663.31	-105,990.78	0.59
Original Face:		Base	24,000,000.000	101.424934	6,496,654.09	99.770220	6,390,663.31	-105,990.78	0.59
3137ASUV4	FREDDIE MAC FHR 4094 CA					2.000000	15 Aug 2039		
		Local	1,217,831.900	100.343507	1,222,015.24	100.439060	1,223,178.91	1,163.67	0.11
Original Face:		Base	10,000,000.000	100.343507	1,222,015.24	100.439060	1,223,178.91	1,163.67	0.11
3137AUBR9	FREDDIE MAC FHR 4111 AG					1.750000	15 Aug 2039		
		Local	3,357,606.930	100.771072	3,383,496.51	99.793640	3,350,678.17	-32,818.34	0.31
Original Face:		Base	29,723,368.000	100.771072	3,383,496.51	99.793640	3,350,678.17	-32,818.34	0.31
3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.000000	15 Feb 2042		
		Local	1,189,890.800	101.678030	1,209,857.52	99.441440	1,183,244.55	-26,612.97	0.11
Original Face:		Base	9,815,000.000	101.678030	1,209,857.52	99.441440	1,183,244.55	-26,612.97	0.11
3137BMUC8	FHLMC MULTIFAMILY STRUCTURED P FHMS KJ03 A1					1.669000	25 Jan 2021		
		Local	1,590,748.380	100.074883	1,591,939.58	99.731730	1,586,480.88	-5,458.70	0.15
Original Face:		Base	4,690,000.000	100.074883	1,591,939.58	99.731730	1,586,480.88	-5,458.70	0.15
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.000000	15 Oct 2040		
		Local	7,193,047.500	101.801528	7,322,632.27	101.305220	7,286,932.59	-35,699.68	0.67
Original Face:		Base	10,000,000.000	101.801528	7,322,632.27	101.305220	7,286,932.59	-35,699.68	0.67
3137FEVL1	FREDDIE MAC FHR 4800 UA					3.500000	15 Dec 2044		
		Local	11,956,518.340	99.892625	11,943,679.97	101.333430	12,115,950.14	172,270.17	1.12
Original Face:		Base	14,712,277.000	99.892625	11,943,679.97	101.333430	12,115,950.14	172,270.17	1.12
3137GACU9	FREDDIE MAC FHR 3721 DB					3.000000	15 Sep 2030		
		Local	983,800.300	101.767381	1,001,187.80	101.107150	994,692.45	-6,495.35	0.09
Original Face:		Base	10,000,000.000	101.767381	1,001,187.80	101.107150	994,692.45	-6,495.35	0.09
313921FR4	FANNIE MAE FNR 2001 56 KZ					6.500000	25 Oct 2031		
		Local	1,083,531.120	109.322140	1,184,539.41	111.442840	1,207,517.85	22,978.44	0.11
Original Face:		Base	12,777,000.000	109.322140	1,184,539.41	111.442840	1,207,517.85	22,978.44	0.11
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	312,879.100	105.919804	331,400.93	113.924340	356,445.45	25,044.52	0.03
Original Face:		Base	10,000,000.000	105.919804	331,400.93	113.924340	356,445.45	25,044.52	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
31397UG52	FANNIE MAE FNR 2011 64 DB					4.000000	25 Jul 2041		
		Local	342,437.300	104.261896	357,031.62	107.482830	368,061.30	11,029.68	0.03
Original Face:		Base	5,000,000.000	104.261896	357,031.62	107.482830	368,061.30	11,029.68	0.03
31398CD47	FREDDIE MAC FHR 3527 DA					4.000000	15 Apr 2029		
		Local	403,267.840	102.723738	414,251.80	102.419810	413,026.16	-1,225.64	0.04
Original Face:		Base	16,000,000.000	102.723738	414,251.80	102.419810	413,026.16	-1,225.64	0.04
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	236,259.600	105.150174	248,427.38	106.747730	252,201.76	3,774.38	0.02
Original Face:		Base	5,000,000.000	105.150174	248,427.38	106.747730	252,201.76	3,774.38	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	100.460210	10,046,021.00	46,021.00	0.92
		Base		100.000000	10,000,000.00	100.460210	10,046,021.00	46,021.00	0.92
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					3.875000	20 Apr 2042		
		Local	1,137,119.280	102.779849	1,168,729.48	103.201409	1,173,523.12	4,793.64	0.11
Original Face:		Base	9,875,825.000	102.779849	1,168,729.48	103.201409	1,173,523.12	4,793.64	0.11
3617HPQB3	GNMA II POOL BJ2250 G2 11/33 FIXED 3.5					3.500000	20 Nov 2033		
		Local	3,530,938.050	99.941500	3,528,872.46	102.766781	3,628,631.37	99,758.91	0.33
Original Face:		Base	5,000,000.000	99.941500	3,528,872.46	102.766781	3,628,631.37	99,758.91	0.33
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA					2.000000	20 Aug 2041		
		Local	3,478,718.600	101.009651	3,513,841.50	99.798450	3,471,707.24	-42,134.26	0.32
Original Face:		Base	10,000,000.000	101.009651	3,513,841.50	99.798450	3,471,707.24	-42,134.26	0.32
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA					2.000000	20 Dec 2063		
		Local	760,285.460	99.684404	757,886.03	99.784490	758,646.97	760.94	0.07
Original Face:		Base	2,000,000.000	99.684404	757,886.03	99.784490	758,646.97	760.94	0.07
38376UVE6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 77 BE					2.500000	20 Dec 2045		
		Local	3,663,971.100	100.129488	3,668,715.52	101.021140	3,701,385.37	32,669.85	0.34
Original Face:		Base	5,000,000.000	100.129488	3,668,715.52	101.021140	3,701,385.37	32,669.85	0.34
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459000	16 Jan 2040		
		Local	1,613,265.400	101.488105	1,637,272.48	99.838570	1,610,661.11	-26,611.37	0.15
Original Face:		Base	10,000,000.000	101.488105	1,637,272.48	99.838570	1,610,661.11	-26,611.37	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
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
		Local	3,733,640.800	95.395813	3,561,737.01	97.699600	3,647,752.13	86,015.12	0.34
Original Face:		Base	10,000,000.000	95.395813	3,561,737.01	97.699600	3,647,752.13	86,015.12	0.34
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	6,926,882.000	94.380774	6,537,644.86	98.333470	6,811,443.43	273,798.57	0.63
Original Face:		Base	10,000,000.000	94.380774	6,537,644.86	98.333470	6,811,443.43	273,798.57	0.63
38379HVF9	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 180 PB					2.500000	20 Apr 2043		
		Local	11,339,244.850	100.000000	11,339,244.85	101.410510	11,499,186.03	159,941.18	1.06
Original Face:		Base	11,635,033.000	100.000000	11,339,244.85	101.410510	11,499,186.03	159,941.18	1.06
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
		Local	4,543,019.350	97.703332	4,438,681.29	100.837340	4,581,059.87	142,378.58	0.42
Original Face:		Base	5,000,000.000	97.703332	4,438,681.29	100.837340	4,581,059.87	142,378.58	0.42
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	3,705,392.800	100.837794	3,736,436.37	104.250200	3,862,879.40	126,443.03	0.36
Original Face:		Base	10,000,000.000	100.837794	3,736,436.37	104.250200	3,862,879.40	126,443.03	0.36
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE					2.500000	20 Dec 2045		
		Local	3,894,109.900	100.231116	3,903,109.80	104.294710	4,061,350.63	158,240.83	0.37
Original Face:		Base	10,000,000.000	100.231116	3,903,109.80	104.294710	4,061,350.63	158,240.83	0.37
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A					2.000000	16 Aug 2056		
		Local	3,732,444.640	95.799731	3,575,671.94	98.394680	3,672,526.96	96,855.02	0.34
Original Face:		Base	4,000,000.000	95.799731	3,575,671.94	98.394680	3,672,526.96	96,855.02	0.34
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	4,628,908.000	96.357701	4,460,309.31	98.675770	4,567,610.61	107,301.30	0.42
Original Face:		Base	5,000,000.000	96.357701	4,460,309.31	98.675770	4,567,610.61	107,301.30	0.42
38380BPR0	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 136 AP					2.250000	20 Dec 2042		
		Local	3,258,612.430	98.896931	3,222,667.69	100.529930	3,275,880.79	53,213.10	0.30
Original Face:		Base	5,000,000.000	98.896931	3,222,667.69	100.529930	3,275,880.79	53,213.10	0.30
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
		Local	7,512,804.040	99.898642	7,505,189.18	100.105350	7,520,718.78	15,529.60	0.69
Original Face:		Base	10,000,000.000	99.898642	7,505,189.18	100.105350	7,520,718.78	15,529.60	0.69

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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
38380H5Z1	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 184 MD					2.250000	20 Dec 2042		
		Local	3,961,573.120	99.217115	3,930,558.56	100.247090	3,971,361.77	40,803.21	0.37
	Original Face:	Base	5,000,000.000	99.217115	3,930,558.56	100.247090	3,971,361.77	40,803.21	0.37
38380KE27	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 22 JA					3.000000	20 Jan 2044		
		Local	3,995,960.900	99.252144	3,966,076.86	101.535600	4,057,322.88	91,246.02	0.37
	Original Face:	Base	5,000,000.000	99.252144	3,966,076.86	101.535600	4,057,322.88	91,246.02	0.37
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
		Local	3,253,355.880	100.069477	3,255,616.22	101.556938	3,304,008.61	48,392.39	0.30
	Original Face:	Base	5,000,000.000	100.069477	3,255,616.22	101.556938	3,304,008.61	48,392.39	0.30
38380VL90	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 36 HB					3.000000	20 May 2045		
		Local	4,358,454.200	99.605379	4,341,254.81	103.223310	4,498,940.69	157,685.88	0.41
	Original Face:	Base	5,000,000.000	99.605379	4,341,254.81	103.223310	4,498,940.69	157,685.88	0.41
38381TVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 44 LD					3.000000	20 Apr 2049		
		Local	8,632,586.480	99.865453	8,620,971.58	101.785590	8,786,729.08	165,757.50	0.81
	Original Face:	Base	9,953,662.330	99.865453	8,620,971.58	101.785590	8,786,729.08	165,757.50	0.81
6903534B0	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000						26 Jan 2021		
		Local	7,000,000.000	103.483391	7,243,837.38	105.084000	7,355,880.00	112,042.62	0.68
		Base		103.483391	7,243,837.38	105.084000	7,355,880.00	112,042.62	0.68
6903534R5	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/19 0.00000						15 Nov 2019		
		Local	2,800,000.000	102.916377	2,881,658.56	102.960000	2,882,880.00	1,221.44	0.27
		Base		102.916377	2,881,658.56	102.960000	2,882,880.00	1,221.44	0.27
74274TAA8	PRIVATE EXPORT FUNDING SR UNSECURED 144A 12/19 2.1					2.100000	19 Dec 2019		
		Local	3,190,000.000	99.936481	3,187,973.75	100.047437	3,191,513.24	3,539.49	0.29
		Base		99.936481	3,187,973.75	100.047437	3,191,513.24	3,539.49	0.29
880591EN8	TENN VALLEY AUTHORITY SR UNSECURED 08/22 1.875					1.875000	15 Aug 2022		
		Local	1,730,000.000	100.573060	1,739,913.93	100.649513	1,741,236.57	1,322.64	0.16
		Base		100.573060	1,739,913.93	100.649513	1,741,236.57	1,322.64	0.16
9128284Q0	US TREASURY N/B 05/20 2.5					2.500000	31 May 2020		
		Local	20,000,000.000	99.973286	19,994,657.26	100.500000	20,100,000.00	105,342.74	1.85
		Base		99.973286	19,994,657.26	100.500000	20,100,000.00	105,342.74	1.85

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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
9128284Y3	US TREASURY N/B 08/20 2.625					2.625000	31 Aug 2020		
		65,000,000.000	Local	99.906171	64,939,011.11	100.836143	65,543,492.95	604,481.84	6.03
			Base	99.906171	64,939,011.11	100.836143	65,543,492.95	604,481.84	6.03
9128285B2	US TREASURY N/B 09/20 2.75					2.750000	30 Sep 2020		
		55,000,000.000	Local	99.925183	54,958,850.45	101.015625	55,558,593.75	599,743.30	5.11
			Base	99.925183	54,958,850.45	101.015625	55,558,593.75	599,743.30	5.11
9128285G1	US TREASURY N/B 10/20 2.875					2.875000	31 Oct 2020		
		15,000,000.000	Local	100.052359	15,007,853.88	101.226562	15,183,984.30	176,130.42	1.40
			Base	100.052359	15,007,853.88	101.226562	15,183,984.30	176,130.42	1.40
9128285Q9	US TREASURY N/B 11/20 2.75					2.750000	30 Nov 2020		
		10,000,000.000	Local	100.021641	10,002,164.05	101.210938	10,121,093.80	118,929.75	0.93
			Base	100.021641	10,002,164.05	101.210938	10,121,093.80	118,929.75	0.93
9128285X4	US TREASURY N/B 01/21 2.5					2.500000	31 Jan 2021		
		25,000,000.000	Local	99.994943	24,998,735.73	101.109375	25,277,343.75	278,608.02	2.33
			Base	99.994943	24,998,735.73	101.109375	25,277,343.75	278,608.02	2.33
9128286D7	US TREASURY N/B 02/21 2.5					2.500000	28 Feb 2021		
		10,000,000.000	Local	100.039524	10,003,952.43	101.167969	10,116,796.90	112,844.47	0.93
			Base	100.039524	10,003,952.43	101.167969	10,116,796.90	112,844.47	0.93
912828MF4	TSY INFL IX N/B 01/20 1.375					1.375000	15 Jan 2020		
		11,864,200.000	Local	99.892869	11,851,489.74	100.000000	11,864,200.00	12,710.26	1.09
	Original Face:	10,000,000.000	Base	99.892869	11,851,489.74	100.000000	11,864,200.00	12,710.26	1.09
912828P87	US TREASURY N/B 02/21 1.125					1.125000	28 Feb 2021		
		5,000,000.000	Local	99.757990	4,987,899.50	99.390625	4,969,531.25	-18,368.25	0.46
			Base	99.757990	4,987,899.50	99.390625	4,969,531.25	-18,368.25	0.46
912828VK3	US TREASURY N/B 06/18 1.375					1.375000	30 Jun 2018		
		0.000	Local	0.000000	-57,544.17	0.000000	0.00	57,544.17	0.00
			Base	0.000000	-57,544.17	0.000000	0.00	57,544.17	0.00
912828VP2	US TREASURY N/B 07/20 2					2.000000	31 Jul 2020		
		10,000,000.000	Local	99.976476	9,997,647.64	100.285156	10,028,515.60	30,867.96	0.92
			Base	99.976476	9,997,647.64	100.285156	10,028,515.60	30,867.96	0.92

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	99.921113	24,980,278.13	100.562500	25,140,625.00	160,346.87	2.31
			Base	99.921113	24,980,278.13	100.562500	25,140,625.00	160,346.87	2.31
912828Y46	US TREASURY N/B 07/20 2.625					2.625000	31 Jul 2020		
		40,000,000.000	Local	100.441722	40,176,688.88	100.746094	40,298,437.60	121,748.72	3.71
			Base	100.441722	40,176,688.88	100.746094	40,298,437.60	121,748.72	3.71
US DOLLAR Total									
		667,701,418.710	Local		668,365,160.90		673,960,216.22	5,595,055.32	62.03
	Original Face:	498,007,603.330	Base		668,365,160.90		673,960,216.22	5,595,055.32	62.03
FIXED INCOME Total									
		667,701,418.710	Base		668,365,160.90		673,960,216.22	5,595,055.32	62.03
	Original Face:	498,007,603.330							

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Holdings

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

As of: *October 31, 2019* *View Date:* *November 7, 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								
		1,080,845,437.710	Base	1,080,840,127.90		1,086,573,813.97	5,733,686.07	100.00
Original Face:		498,007,603.330						

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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	113,361.400	1.000000	113,361.40	1.000000	113,361.40	0.00	0.01
		Base		1.000000	113,361.40	1.000000	113,361.40	0.00	0.01
US DOLLAR Total									
		Local	113,361.400		113,361.40		113,361.40	0.00	0.01
		Base			113,361.40		113,361.40	0.00	0.01
CASH Total									
		Base	113,361.400		113,361.40		113,361.40	0.00	0.01
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
03785EY16	APPLE INC					2.150000	01 Nov 2019		
		Local	6,000,000.000	100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	0.31
		Base		100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	0.31
03785EYK4	APPLE INC					2.040000	19 Nov 2019		
		Local	20,000,000.000	99.898000	19,979,600.00	99.898000	19,979,600.00	0.00	1.03
		Base		99.898000	19,979,600.00	99.898000	19,979,600.00	0.00	1.03
04821UY63	ATLANTIC ASSET SECUR					2.180000	06 Nov 2019		
		Local	15,000,000.000	99.969722	14,995,458.33	99.969722	14,995,458.33	0.00	0.78
		Base		99.969722	14,995,458.33	99.969722	14,995,458.33	0.00	0.78
04821UYF3	ATLANTIC ASSET SECUR					1.950000	15 Nov 2019		
		Local	20,000,000.000	99.924167	19,984,833.33	99.924167	19,984,833.33	0.00	1.03
		Base		99.924167	19,984,833.33	99.924167	19,984,833.33	0.00	1.03
04821UYJ5	ATLANTIC ASSET SECUR					1.960000	18 Nov 2019		
		Local	15,000,000.000	99.907444	14,986,116.66	99.907444	14,986,116.66	0.00	0.78
		Base		99.907444	14,986,116.66	99.907444	14,986,116.66	0.00	0.78

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06370R4H9	BANK OF MONTREAL-					2.080000	02 Jan 2020		
		10,000,000.000	Local	100.000000	10,000,000.00	100.049739	10,004,973.90	4,973.90	0.52
			Base	100.000000	10,000,000.00	100.049739	10,004,973.90	4,973.90	0.52
06370R5L9	BANK OF MONTREAL-					1.940000	10 Jan 2020		
		15,000,000.000	Local	100.000000	15,000,000.00	100.030419	15,004,562.85	4,562.85	0.78
			Base	100.000000	15,000,000.00	100.030419	15,004,562.85	4,562.85	0.78
07644AAD6	BEDFORD ROW FDG CORP					2.090000	13 Jan 2020		
		3,330,000.000	Local	99.576195	3,315,887.28	99.645139	3,318,183.13	2,295.85	0.17
			Base	99.576195	3,315,887.28	99.645139	3,318,183.13	2,295.85	0.17
07644AAM6	BEDFORD ROW FDG CORP					2.160000	21 Jan 2020		
		10,000,000.000	Local	99.514000	9,951,400.00	99.610525	9,961,052.50	9,652.50	0.52
			Base	99.514000	9,951,400.00	99.610525	9,961,052.50	9,652.50	0.52
07644BYC0	BEDFORD ROW FDG CORP					2.110000	12 Nov 2019		
		5,000,000.000	Local	99.935528	4,996,776.39	99.935528	4,996,776.39	0.00	0.26
			Base	99.935528	4,996,776.39	99.935528	4,996,776.39	0.00	0.26
07644CFT2	BEDFORD ROW FDG CORP					2.160880	03 Feb 2020		
		10,000,000.000	Local	100.000000	10,000,000.00	100.025000	10,002,500.00	2,500.00	0.52
			Base	100.000000	10,000,000.00	100.025000	10,002,500.00	2,500.00	0.52
07644DJJ8	BEDFORD ROW FDG CORP					2.170880	03 Feb 2020		
		23,000,000.000	Local	100.000000	23,000,000.00	100.000000	23,000,000.00	0.00	1.19
			Base	100.000000	23,000,000.00	100.000000	23,000,000.00	0.00	1.19
09702LBK0	BOEING COMPANY					2.150000	19 Feb 2020		
		12,000,000.000	Local	99.343056	11,921,166.67	99.431972	11,931,836.64	10,669.97	0.62
			Base	99.343056	11,921,166.67	99.431972	11,931,836.64	10,669.97	0.62
09702MZ48	BOEING CO.					2.160000	04 Dec 2019		
		10,000,000.000	Local	99.802000	9,980,200.00	99.849758	9,984,975.80	4,775.80	0.52
			Base	99.802000	9,980,200.00	99.849758	9,984,975.80	4,775.80	0.52
1247P3YM8	CAFCO LLC					1.940000	21 Nov 2019		
		15,650,000.000	Local	99.892222	15,633,132.78	99.892222	15,633,132.78	0.00	0.81
			Base	99.892222	15,633,132.78	99.892222	15,633,132.78	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
13738KYD3	CAN AST & CAN LTD JT				2.100000	13 Nov 2019		
	5,000,000.000	Local	99.930000	4,996,500.00	99.930000	4,996,500.00	0.00	0.26
		Base	99.930000	4,996,500.00	99.930000	4,996,500.00	0.00	0.26
13738KYD3	CAN AST & CAN LTD JT				2.150000	13 Nov 2019		
	15,000,000.000	Local	99.928333	14,989,250.00	99.928333	14,989,250.00	0.00	0.78
		Base	99.928333	14,989,250.00	99.928333	14,989,250.00	0.00	0.78
13738KZ34	CAN AST & CAN LTD JT				2.150000	03 Dec 2019		
	20,000,000.000	Local	99.808889	19,961,777.78	99.844267	19,968,853.40	7,075.62	1.03
		Base	99.808889	19,961,777.78	99.844267	19,968,853.40	7,075.62	1.03
13738KZD2	CAN AST & CAN LTD JT				2.110000	13 Dec 2019		
	10,000,000.000	Local	99.753833	9,975,383.33	99.794433	9,979,443.30	4,059.97	0.52
		Base	99.753833	9,975,383.33	99.794433	9,979,443.30	4,059.97	0.52
15060XA85	CEDAR SPRING CPTL CO				2.090000	08 Jan 2020		
	10,000,000.000	Local	99.605222	9,960,522.22	99.637711	9,963,771.10	3,248.88	0.52
		Base	99.605222	9,960,522.22	99.637711	9,963,771.10	3,248.88	0.52
15060YY79	CEDAR SPRING CPTL CO				1.950000	07 Nov 2019		
	20,000,000.000	Local	99.967500	19,993,500.00	99.967500	19,993,500.00	0.00	1.03
		Base	99.967500	19,993,500.00	99.967500	19,993,500.00	0.00	1.03
15963UYL4	CHARIOT FNDG LLC				2.080000	20 Nov 2019		
	20,000,000.000	Local	99.890222	19,978,044.45	99.890222	19,978,044.45	0.00	1.03
		Base	99.890222	19,978,044.45	99.890222	19,978,044.45	0.00	1.03
15963UYR1	CHARIOT FNDG LLC				1.950000	25 Nov 2019		
	20,000,000.000	Local	99.870000	19,974,000.00	99.870000	19,974,000.00	0.00	1.03
		Base	99.870000	19,974,000.00	99.870000	19,974,000.00	0.00	1.03
16677JAV8	CHEVRON CORP				1.950000	29 Jan 2020		
	10,000,000.000	Local	99.517917	9,951,791.67	99.572553	9,957,255.30	5,463.63	0.52
		Base	99.517917	9,951,791.67	99.572553	9,957,255.30	5,463.63	0.52
19121ABM2	COCA-COLA COMPANY				1.780000	21 Feb 2020		
	20,000,000.000	Local	99.446222	19,889,244.44	99.452444	19,890,488.80	1,244.36	1.03
		Base	99.446222	19,889,244.44	99.452444	19,890,488.80	1,244.36	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
19121ACT6	COCA-COLA COMPANY				1.930000	27 Mar 2020		
	10,000,000.000	Local	99.211917	9,921,191.66	99.275208	9,927,520.80	6,329.14	0.51
		Base	99.211917	9,921,191.66	99.275208	9,927,520.80	6,329.14	0.51
19121BZJ1	COCA-COLA COMPANY				1.940000	18 Dec 2019		
	10,000,000.000	Local	99.746722	9,974,672.22	99.782756	9,978,275.60	3,603.38	0.52
		Base	99.746722	9,974,672.22	99.782756	9,978,275.60	3,603.38	0.52
2063C0A36	CONCORD MIN CPTL CO				2.110000	03 Jan 2020		
	20,000,000.000	Local	99.630750	19,926,150.00	99.679575	19,935,915.00	9,765.00	1.03
		Base	99.630750	19,926,150.00	99.679575	19,935,915.00	9,765.00	1.03
2063C1Y79	CONCORD MIN CPTL CO				1.950000	07 Nov 2019		
	20,000,000.000	Local	99.967500	19,993,500.00	99.967500	19,993,500.00	0.00	1.03
		Base	99.967500	19,993,500.00	99.967500	19,993,500.00	0.00	1.03
2063C1YN4	CONCORD MIN CPTL CO				1.900000	22 Nov 2019		
	10,000,000.000	Local	99.889167	9,988,916.67	99.889167	9,988,916.67	0.00	0.52
		Base	99.889167	9,988,916.67	99.889167	9,988,916.67	0.00	0.52
22599G006	CREDIT AGRICOLE REPO REPO				1.720000	01 Nov 2019		
	150,000,000.000	Local	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	7.76
		Base	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	7.76
2284K0A88	CROWN POINT CAP CO.				2.030000	08 Jan 2020		
	15,000,000.000	Local	99.616556	14,942,483.33	99.658489	14,948,773.35	6,290.02	0.77
		Base	99.616556	14,942,483.33	99.658489	14,948,773.35	6,290.02	0.77
2284K1YT4	CROWN POINT CAP CO.				2.150000	27 Nov 2019		
	10,000,000.000	Local	99.844722	9,984,472.22	99.844722	9,984,472.22	0.00	0.52
		Base	99.844722	9,984,472.22	99.844722	9,984,472.22	0.00	0.52
2284K1Z55	CROWN POINT CAP CO.				1.870000	05 Dec 2019		
	1,500,000.000	Local	99.823389	1,497,350.83	99.832456	1,497,486.84	136.01	0.08
		Base	99.823389	1,497,350.83	99.832456	1,497,486.84	136.01	0.08
23102VYF1	CUMMINS INC				1.960000	15 Nov 2019		
	20,000,000.000	Local	99.923778	19,984,755.55	99.923778	19,984,755.55	0.00	1.03
		Base	99.923778	19,984,755.55	99.923778	19,984,755.55	0.00	1.03

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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
2546R2AX4	WALT DISNEY CO					1.970000	31 Jan 2020		
		14,000,000.000	Local	99.502028	13,930,283.89	99.545758	13,936,406.12	6,122.23	0.72
			Base	99.502028	13,930,283.89	99.545758	13,936,406.12	6,122.23	0.72
2546R2CS3	WALT DISNEY CO					1.930000	26 Mar 2020		
		10,000,000.000	Local	99.217278	9,921,727.78	99.300822	9,930,082.20	8,354.42	0.51
			Base	99.217278	9,921,727.78	99.300822	9,930,082.20	8,354.42	0.51
2546R3ZX5	DISNEY (WALT) CO THE					1.900000	31 Dec 2019		
		20,000,000.000	Local	99.683333	19,936,666.67	99.706667	19,941,333.40	4,666.73	1.03
			Base	99.683333	19,936,666.67	99.706667	19,941,333.40	4,666.73	1.03
30229BYS0	EXXON MOBIL CORP					1.850000	26 Nov 2019		
		20,000,000.000	Local	99.871528	19,974,305.55	99.871528	19,974,305.55	0.00	1.03
			Base	99.871528	19,974,305.55	99.871528	19,974,305.55	0.00	1.03
30229BYT8	EXXON MOBIL CORP					1.870000	27 Nov 2019		
		20,000,000.000	Local	99.864944	19,972,988.89	99.864944	19,972,988.89	0.00	1.03
			Base	99.864944	19,972,988.89	99.864944	19,972,988.89	0.00	1.03
30229BZX8	EXXON MOBIL CORP					1.910000	31 Dec 2019		
		10,000,000.000	Local	99.681667	9,968,166.67	99.716667	9,971,666.70	3,500.03	0.52
			Base	99.681667	9,968,166.67	99.716667	9,971,666.70	3,500.03	0.52
30601YA39	FAIRWAY FINANCE CORP					2.020250	05 Nov 2019		
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.52
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.52
37737QYE8	GLAXOSMITHKLINE LLC					1.860000	14 Nov 2019		
		20,000,000.000	Local	99.932833	19,986,566.67	99.932833	19,986,566.67	0.00	1.03
			Base	99.932833	19,986,566.67	99.932833	19,986,566.67	0.00	1.03
37829AAZ1	GLENCOVE FDG DAC/LLC					1.916250	10 Dec 2019		
		15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.78
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.78
37829ABE7	GLENCOVE FDG DAC/LLC					1.886250	15 Jan 2020		
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.29
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	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
40588LA25	HALKIN FINANCE LLC USC				2.120000	02 Jan 2020		
	10,000,000.000	Local	99.634889	9,963,488.89	99.684489	9,968,448.90	4,960.01	0.52
		Base	99.634889	9,963,488.89	99.684489	9,968,448.90	4,960.01	0.52
40588LAW9	HALKIN FINANCE LLC USC				1.950000	30 Jan 2020		
	20,000,000.000	Local	99.512500	19,902,500.00	99.535000	19,907,000.00	4,500.00	1.03
		Base	99.512500	19,902,500.00	99.535000	19,907,000.00	4,500.00	1.03
40588MYS0	HALKIN FINANCE LLC USC				2.110000	26 Nov 2019		
	4,000,000.000	Local	99.853472	3,994,138.89	99.853472	3,994,138.89	0.00	0.21
		Base	99.853472	3,994,138.89	99.853472	3,994,138.89	0.00	0.21
40588MZG5	HALKIN FINANCE LLC USC				2.110000	16 Dec 2019		
	15,000,000.000	Local	99.736250	14,960,437.50	99.736250	14,960,437.50	0.00	0.77
		Base	99.736250	14,960,437.50	99.736250	14,960,437.50	0.00	0.77
45779QY42	INSTITUTIONAL SECURED				2.030000	04 Nov 2019		
	25,000,000.000	Local	99.983083	24,995,770.83	99.983083	24,995,770.83	0.00	1.29
		Base	99.983083	24,995,770.83	99.983083	24,995,770.83	0.00	1.29
45779QYF7	INSTITUTIONAL SECURED				1.920000	15 Nov 2019		
	25,000,000.000	Local	99.925333	24,981,333.33	99.925333	24,981,333.33	0.00	1.29
		Base	99.925333	24,981,333.33	99.925333	24,981,333.33	0.00	1.29
4820P2A96	JUPITER SECT CO LLC				1.990000	09 Jan 2020		
	10,000,000.000	Local	99.618583	9,961,858.33	99.618583	9,961,858.33	0.00	0.52
		Base	99.618583	9,961,858.33	99.618583	9,961,858.33	0.00	0.52
4820P3YD9	JUPITER SECT CO LLC				2.040000	13 Nov 2019		
	15,000,000.000	Local	99.932000	14,989,800.00	99.932000	14,989,800.00	0.00	0.78
		Base	99.932000	14,989,800.00	99.932000	14,989,800.00	0.00	0.78
4820P3YV9	JUPITER SECT CO LLC				2.080000	29 Nov 2019		
	15,000,000.000	Local	99.838222	14,975,733.33	99.838222	14,975,733.33	0.00	0.77
		Base	99.838222	14,975,733.33	99.838222	14,975,733.33	0.00	0.77
48802TQ81	KELLS FDG LLC				1.900000	16 Jan 2020		
	10,000,000.000	Local	99.598889	9,959,888.89	99.598889	9,959,888.89	0.00	0.52
		Base	99.598889	9,959,888.89	99.598889	9,959,888.89	0.00	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
48802TR49	KELLS FDG LLC					1.900000	04 Feb 2020		
		10,000,000.000	Local	99.498611	9,949,861.11	99.498611	9,949,861.11	0.00	0.51
			Base	99.498611	9,949,861.11	99.498611	9,949,861.11	0.00	0.51
48803MPQ6	KELLS FDG LLC					2.050000	02 Apr 2020		
		10,000,000.000	Local	99.128750	9,912,875.00	99.128750	9,912,875.00	0.00	0.51
			Base	99.128750	9,912,875.00	99.128750	9,912,875.00	0.00	0.51
48803MPU7	KELLS FDG LLC					1.920000	29 Jan 2020		
		10,000,000.000	Local	99.525333	9,952,533.33	99.525333	9,952,533.33	0.00	0.51
			Base	99.525333	9,952,533.33	99.525333	9,952,533.33	0.00	0.51
48803TLZ5	KELLS FDG LLC					2.030000	10 Feb 2020		
		10,000,000.000	Local	99.430472	9,943,047.22	99.430472	9,943,047.22	0.00	0.51
			Base	99.430472	9,943,047.22	99.430472	9,943,047.22	0.00	0.51
52952LA69	LEXINGTN PKR CAP CO LL					2.000000	06 Jan 2020		
		20,000,000.000	Local	99.633333	19,926,666.67	99.633333	19,926,666.67	0.00	1.03
			Base	99.633333	19,926,666.67	99.633333	19,926,666.67	0.00	1.03
52952LAA0	LEXINGTN PKR CAP CO LL					1.950000	10 Jan 2020		
		10,000,000.000	Local	99.620833	9,962,083.33	99.620833	9,962,083.33	0.00	0.52
			Base	99.620833	9,962,083.33	99.620833	9,962,083.33	0.00	0.52
56274LB60	MANHATTAN ASSET FDG.					1.800000	06 Feb 2020		
		20,000,000.000	Local	99.515000	19,903,000.00	99.515000	19,903,000.00	0.00	1.03
			Base	99.515000	19,903,000.00	99.515000	19,903,000.00	0.00	1.03
56274MYR7	MANHATTAN ASSET FDG.					1.840000	25 Nov 2019		
		20,000,000.000	Local	99.877333	19,975,466.66	99.877333	19,975,466.66	0.00	1.03
			Base	99.877333	19,975,466.66	99.877333	19,975,466.66	0.00	1.03
59087ABK4	MET-LIFE FNDG INC					2.000000	19 Feb 2020		
		10,000,000.000	Local	99.388889	9,938,888.89	99.388889	9,938,888.89	0.00	0.51
			Base	99.388889	9,938,888.89	99.388889	9,938,888.89	0.00	0.51
62455BZ32	MOUNTCLIFF					2.180000	03 Dec 2019		
		20,000,000.000	Local	99.806222	19,961,244.45	99.806222	19,961,244.45	0.00	1.03
			Base	99.806222	19,961,244.45	99.806222	19,961,244.45	0.00	1.03

& 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
63763PAX7	NATIONAL SECS CLEARING					1.710000	31 Jan 2020		
		15,000,000.000	Local	99.567750	14,935,162.50	99.567750	14,935,162.50	0.00	0.77
			Base	99.567750	14,935,162.50	99.567750	14,935,162.50	0.00	0.77
63763QZ59	NATIONAL SECS CLEARING					1.990000	05 Dec 2019		
		20,000,000.000	Local	99.812056	19,962,411.11	99.812056	19,962,411.11	0.00	1.03
			Base	99.812056	19,962,411.11	99.812056	19,962,411.11	0.00	1.03
64105RAA8	NESTLE FIN FRANCE S.					1.990000	10 Jan 2020		
		10,000,000.000	Local	99.613056	9,961,305.55	99.613056	9,961,305.55	0.00	0.52
			Base	99.613056	9,961,305.55	99.613056	9,961,305.55	0.00	0.52
64951XZ21	NEW YORK LFE CAP COR					2.000000	02 Dec 2019		
		9,153,000.000	Local	99.827778	9,137,236.50	99.827778	9,137,236.50	0.00	0.47
			Base	99.827778	9,137,236.50	99.827778	9,137,236.50	0.00	0.47
66844DYJ5	NORTHWESTERN UNIVERS					2.050000	18 Nov 2019		
		20,000,000.000	Local	99.903194	19,980,638.89	99.903194	19,980,638.89	0.00	1.03
			Base	99.903194	19,980,638.89	99.903194	19,980,638.89	0.00	1.03
66844DZK1	NORTHWESTERN UNIVERS					2.030000	19 Dec 2019		
		20,000,000.000	Local	99.729333	19,945,866.67	99.729333	19,945,866.67	0.00	1.03
			Base	99.729333	19,945,866.67	99.729333	19,945,866.67	0.00	1.03
67983TAT3	OLD LINE FUNDING LLC					1.950000	27 Jan 2020		
		10,000,000.000	Local	99.528750	9,952,875.00	99.528750	9,952,875.00	0.00	0.51
			Base	99.528750	9,952,875.00	99.528750	9,952,875.00	0.00	0.51
67983TE44	OLD LINE FUNDING LLC					1.850000	04 May 2020		
		10,000,000.000	Local	99.064722	9,906,472.22	99.064722	9,906,472.22	0.00	0.51
			Base	99.064722	9,906,472.22	99.064722	9,906,472.22	0.00	0.51
67983UY56	OLD LINE FUNDING LLC					2.230000	05 Nov 2019		
		25,000,000.000	Local	99.975222	24,993,805.56	99.975222	24,993,805.56	0.00	1.29
			Base	99.975222	24,993,805.56	99.975222	24,993,805.56	0.00	1.29
71708EB46	PFIZER INC					2.020000	04 Feb 2020		
		20,000,000.000	Local	99.466944	19,893,388.89	99.466944	19,893,388.89	0.00	1.03
			Base	99.466944	19,893,388.89	99.466944	19,893,388.89	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
71708EBD6	PFIZER INC					2.020000	13 Feb 2020		
		10,000,000.000	Local	99.416444	9,941,644.44	99.416444	9,941,644.44	0.00	0.51
			Base	99.416444	9,941,644.44	99.416444	9,941,644.44	0.00	0.51
71708EC37	PFIZER INC					1.810000	03 Mar 2020		
		20,000,000.000	Local	99.381583	19,876,316.67	99.381583	19,876,316.67	0.00	1.03
			Base	99.381583	19,876,316.67	99.381583	19,876,316.67	0.00	1.03
78009ACH5	ROYAL BK OF CANADA					1.940000	17 Mar 2020		
		10,000,000.000	Local	99.261722	9,926,172.22	99.261722	9,926,172.22	0.00	0.51
			Base	99.261722	9,926,172.22	99.261722	9,926,172.22	0.00	0.51
82124MY46	SHEFFIELD RECEIVABLE					2.100000	04 Nov 2019		
		15,000,000.000	Local	99.982500	14,997,375.00	99.982500	14,997,375.00	0.00	0.78
			Base	99.982500	14,997,375.00	99.982500	14,997,375.00	0.00	0.78
82124MYE4	SHEFFIELD RECEIVABLE					2.200000	14 Nov 2019		
		25,000,000.000	Local	99.920556	24,980,138.89	99.920556	24,980,138.89	0.00	1.29
			Base	99.920556	24,980,138.89	99.920556	24,980,138.89	0.00	1.29
82124MZ94	SHEFFIELD RECEIVABLE					2.110000	09 Dec 2019		
		10,000,000.000	Local	99.777278	9,977,727.78	99.777278	9,977,727.78	0.00	0.52
			Base	99.777278	9,977,727.78	99.777278	9,977,727.78	0.00	0.52
8225X2F17	SHELL INTNL FNC B.V					2.010000	01 Jun 2020		
		10,000,000.000	Local	98.810750	9,881,075.00	98.810750	9,881,075.00	0.00	0.51
			Base	98.810750	9,881,075.00	98.810750	9,881,075.00	0.00	0.51
8225X2FW9	SHELL INTNL FNC B.V					1.720000	30 Jun 2020		
		3,000,000.000	Local	98.843778	2,965,313.33	98.843778	2,965,313.33	0.00	0.15
			Base	98.843778	2,965,313.33	98.843778	2,965,313.33	0.00	0.15
88602TAP8	THUNDER BAY FNDNG LLC					1.970000	23 Jan 2020		
		20,000,000.000	Local	99.545806	19,909,161.11	99.545806	19,909,161.11	0.00	1.03
			Base	99.545806	19,909,161.11	99.545806	19,909,161.11	0.00	1.03
88602TBL6	THUNDER BAY FNDNG LLC					1.960000	20 Feb 2020		
		20,000,000.000	Local	99.395667	19,879,133.33	99.395667	19,879,133.33	0.00	1.03
			Base	99.395667	19,879,133.33	99.395667	19,879,133.33	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
88602UYS3	THUNDER BAY FNDNG LLC					1.870000	26 Nov 2019		
		2,000,000.000	Local	99.870139	1,997,402.78	99.870139	1,997,402.78	0.00	0.10
			Base	99.870139	1,997,402.78	99.870139	1,997,402.78	0.00	0.10
89233A4V8	TOYOTA MOTOR CREDIT					2.054250	23 Jun 2020		
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.03
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.03
91058UYD9	UNITED HEALTHCARE CO					2.050000	13 Nov 2019		
		10,000,000.000	Local	99.931667	9,993,166.67	99.931667	9,993,166.67	0.00	0.52
			Base	99.931667	9,993,166.67	99.931667	9,993,166.67	0.00	0.52
91058UYL1	UNITED HEALTHCARE CO					2.060000	20 Nov 2019		
		20,000,000.000	Local	99.891278	19,978,255.56	99.891278	19,978,255.56	0.00	1.03
			Base	99.891278	19,978,255.56	99.891278	19,978,255.56	0.00	1.03
91058UYN7	UNITED HEALTHCARE CO					2.040000	22 Nov 2019		
		20,000,000.000	Local	99.881000	19,976,200.00	99.881000	19,976,200.00	0.00	1.03
			Base	99.881000	19,976,200.00	99.881000	19,976,200.00	0.00	1.03
912796TB5	TREASURY BILL 01/20 0.00000					2.032500	16 Jan 2020		
		10,000,000.000	Local	99.570917	9,957,091.67	99.570917	9,957,091.67	0.00	0.52
			Base	99.570917	9,957,091.67	99.570917	9,957,091.67	0.00	0.52
912796TK5	TREASURY BILL 03/20 0.00000					1.851300	12 Mar 2020		
		10,000,000.000	Local	99.321190	9,932,119.00	99.321190	9,932,119.00	0.00	0.51
			Base	99.321190	9,932,119.00	99.321190	9,932,119.00	0.00	0.51
912796WD7	TREASURY BILL 11/19 0.00000					2.024400	12 Nov 2019		
		10,000,000.000	Local	99.938143	9,993,814.33	99.938143	9,993,814.33	0.00	0.52
			Base	99.938143	9,993,814.33	99.938143	9,993,814.33	0.00	0.52
912796WK1	TREASURY BILL 12/19 0.00000					1.682500	24 Dec 2019		
		10,000,000.000	Local	99.752299	9,975,229.86	99.752299	9,975,229.86	0.00	0.52
			Base	99.752299	9,975,229.86	99.752299	9,975,229.86	0.00	0.52
92646LY87	VICTORY RECEIVABLES					1.950000	08 Nov 2019		
		20,000,000.000	Local	99.962083	19,992,416.67	99.962083	19,992,416.67	0.00	1.03
			Base	99.962083	19,992,416.67	99.962083	19,992,416.67	0.00	1.03

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Holdings

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

As of: *October 31, 2019* *View Date:* *November 7, 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
92646LYJ3	VICTORY RECEIVABLES				1.870000	18 Nov 2019		
	5,048,000.000	Local	99.911695	5,043,542.34	99.911695	5,043,542.34	0.00	0.26
		Base	99.911695	5,043,542.34	99.911695	5,043,542.34	0.00	0.26
92646LYJ3	VICTORY RECEIVABLES				1.930000	18 Nov 2019		
	3,413,000.000	Local	99.908861	3,409,889.43	99.908861	3,409,889.43	0.00	0.18
		Base	99.908861	3,409,889.43	99.908861	3,409,889.43	0.00	0.18
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				1.680000	01 Nov 2019		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	5.17
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	5.17
93114FZ23	WAL-MART STORES INC				1.860000	02 Dec 2019		
	5,875,000.000	Local	99.839833	5,865,590.21	99.839833	5,865,590.21	0.00	0.30
		Base	99.839833	5,865,590.21	99.839833	5,865,590.21	0.00	0.30
96327SY71	WHEELS INC				1.880000	07 Nov 2019		
	23,000,000.000	Local	99.968667	22,992,793.33	99.968667	22,992,793.33	0.00	1.19
		Base	99.968667	22,992,793.33	99.968667	22,992,793.33	0.00	1.19
96327SY71	WHEELS INC				1.900000	07 Nov 2019		
	13,150,000.000	Local	99.968333	13,145,835.83	99.968333	13,145,835.83	0.00	0.68
		Base	99.968333	13,145,835.83	99.968333	13,145,835.83	0.00	0.68
979QHT009	WELLS FARGO REPO				1.700000	01 Nov 2019		
	79,748,561.460	Local	100.000000	79,748,561.46	100.000000	79,748,561.46	0.00	4.13
		Base	100.000000	79,748,561.46	100.000000	79,748,561.46	0.00	4.13
979QRC005	BANK OF AMERICA REPO				1.720000	01 Nov 2019		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	5.17
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	5.17
US DOLLAR Total								
	1,823,867,561.460	Local		1,820,434,530.38		1,820,553,280.68	118,750.30	94.20
		Base		1,820,434,530.38		1,820,553,280.68	118,750.30	94.20
CASH EQUIVALENT Total								
	1,823,867,561.460	Base		1,820,434,530.38		1,820,553,280.68	118,750.30	94.20

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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
05588CAA0	BMW VEHICLE OWNER TRUST BMWOT 2019 A A1					2.111240	25 Sep 2020		
		Local	14,380,480.720	100.000000	14,380,480.72	100.029220	14,384,682.70	4,201.98	0.74
	Original Face:	Base	20,000,000.000	100.000000	14,380,480.72	100.029220	14,384,682.70	4,201.98	0.74
14315PAA3	CARMAX AUTO OWNER TRUST CARMX 2019 3 A1					2.256610	17 Aug 2020		
		Local	6,308,954.390	100.000000	6,308,954.39	100.034270	6,311,116.47	2,162.08	0.33
	Original Face:	Base	11,250,000.000	100.000000	6,308,954.39	100.034270	6,311,116.47	2,162.08	0.33
14315WAA8	CARMAX AUTO OWNER TRUST CARMX 2019 4 A1					1.967950	16 Nov 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.026290	10,002,629.00	2,629.00	0.52
	Original Face:	Base	10,000,000.000	100.000000	10,000,000.00	100.026290	10,002,629.00	2,629.00	0.52
14316LAA1	CARMAX AUTO OWNER TRUST CARMX 2019 2 A1					2.604480	15 Apr 2020		
		Local	1,481,113.200	100.000000	1,481,113.20	100.018920	1,481,393.43	280.23	0.08
	Original Face:	Base	10,000,000.000	100.000000	1,481,113.20	100.018920	1,481,393.43	280.23	0.08
36257AAA9	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2019 2 A1					2.596760	20 May 2020		
		Local	934,290.040	100.000000	934,290.04	100.019000	934,467.56	177.52	0.05
	Original Face:	Base	6,500,000.000	100.000000	934,290.04	100.019000	934,467.56	177.52	0.05
38013TAA9	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2019 3 A1					2.199830	20 Aug 2020		
		Local	6,268,652.890	100.000000	6,268,652.89	100.037530	6,271,005.52	2,352.63	0.32
	Original Face:	Base	10,000,000.000	100.000000	6,268,652.89	100.037530	6,271,005.52	2,352.63	0.32
44891JAA6	HYUNDAI AUTO RECEIVABLES TRUST HART 2019 B A1					2.282060	15 Oct 2020		
		Local	4,500,000.000	100.000000	4,500,000.00	100.000000	4,500,000.00	0.00	0.23
	Original Face:	Base	4,500,000.000	100.000000	4,500,000.00	100.000000	4,500,000.00	0.00	0.23
44932NAA8	HYUNDAI AUTO RECEIVABLES TRUST HART 2019 A A1					2.604640	15 Apr 2020		
		Local	628,537.400	100.000000	628,537.40	100.013470	628,622.06	84.66	0.03
	Original Face:	Base	5,000,000.000	100.000000	628,537.40	100.013470	628,622.06	84.66	0.03
44935RAA6	HYUNDAI AUTO LEASE SECURITIZAT HALST 2019 B A1 144A					2.179830	17 Aug 2020		
		Local	2,627,345.650	100.000000	2,627,345.65	100.048870	2,628,629.63	1,283.98	0.14
	Original Face:	Base	4,250,000.000	100.000000	2,627,345.65	100.048870	2,628,629.63	1,283.98	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
90290EAA7	USAA AUTO OWNER TRUST USAOT 2019 1 A1					2.260540	17 Aug 2020		
		Local	5,010,910.070	100.000000	5,010,910.07	100.033740	5,012,600.75	1,690.68	0.26
	Original Face:	Base	12,000,000.000	100.000000	5,010,910.07	100.033740	5,012,600.75	1,690.68	0.26
912796RY7	TREASURY BILL 01/20 0.00000						30 Jan 2020		
		Local	10,000,000.000	99.590000	9,958,999.96	99.618750	9,961,875.00	2,875.04	0.52
		Base		99.590000	9,958,999.96	99.618750	9,961,875.00	2,875.04	0.52
912796ST7	TREASURY BILL 11/19 0.00000						21 Nov 2019		
		Local	10,000,000.000	99.894389	9,989,438.88	99.915417	9,991,541.70	2,102.82	0.52
		Base		99.894389	9,989,438.88	99.915417	9,991,541.70	2,102.82	0.52
912796SU4	TREASURY BILL 11/19 0.00000						29 Nov 2019		
		Local	10,000,000.000	99.848256	9,984,825.55	99.884889	9,988,488.90	3,663.35	0.52
		Base		99.848256	9,984,825.55	99.884889	9,988,488.90	3,663.35	0.52
912796SY6	TREASURY BILL 12/19 0.00000						26 Dec 2019		
		Local	10,000,000.000	99.708103	9,970,810.29	99.765104	9,976,510.40	5,700.11	0.52
		Base		99.708103	9,970,810.29	99.765104	9,976,510.40	5,700.11	0.52
912796TG4	TREASURY BILL 02/20 0.00000					0.010000	20 Feb 2020		
		Local	10,000,000.000	99.431803	9,943,180.32	99.535881	9,953,588.10	10,407.78	0.52
		Base		99.431803	9,943,180.32	99.535881	9,953,588.10	10,407.78	0.52
912796TM1	TREASURY BILL 04/20 0.00000					0.010000	02 Apr 2020		
		Local	10,000,000.000	99.229688	9,922,968.79	99.355062	9,935,506.20	12,537.41	0.51
		Base		99.229688	9,922,968.79	99.355062	9,935,506.20	12,537.41	0.51
US DOLLAR Total									
		Local	112,140,284.360		111,910,508.15		111,962,657.42	52,149.27	5.79
	Original Face:	Base	93,500,000.000		111,910,508.15		111,962,657.42	52,149.27	5.79
FIXED INCOME Total									
		Base	112,140,284.360		111,910,508.15		111,962,657.42	52,149.27	5.79
	Original Face:		93,500,000.000						

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Holdings

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

As of: *October 31, 2019* *View Date:* *November 7, 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

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

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

As of: *October 31, 2019* *View Date:* *November 7, 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								
		1,936,121,207.220	Base	1,932,458,399.93		1,932,629,299.50	170,899.57	100.00
Original Face:		93,500,000.000						

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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								
		-2,523.680	Local	1.000000	-2,523.68	1.000000	-2,523.68	0.00	0.00
			Base	1.000000	-2,523.68	1.000000	-2,523.68	0.00	0.00
US DOLLAR Total									
		-2,523.680	Local		-2,523.68		-2,523.68	0.00	0.00
			Base		-2,523.68		-2,523.68	0.00	0.00
CASH Total									
		-2,523.680	Base		-2,523.68		-2,523.68	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
7426M4AF4	PRIVATE EXP. FUNDING					1.930000	15 Jan 2020		
		25,000,000.000	Local	99.597917	24,899,479.17	99.597917	24,899,479.17	0.00	1.58
			Base	99.597917	24,899,479.17	99.597917	24,899,479.17	0.00	1.58
7426M4AV9	PRIVATE EXP. FUNDING					1.760000	29 Jan 2020		
		15,000,000.000	Local	99.564889	14,934,733.34	99.564889	14,934,733.34	0.00	0.95
			Base	99.564889	14,934,733.34	99.564889	14,934,733.34	0.00	0.95
7426M4B30	PRIVATE EXP. FUNDING					1.910000	03 Feb 2020		
		15,000,000.000	Local	99.501278	14,925,191.66	99.501278	14,925,191.66	0.00	0.95
			Base	99.501278	14,925,191.66	99.501278	14,925,191.66	0.00	0.95
7426M4D12	PRIVATE EXP. FUNDING					1.810000	01 Apr 2020		
		10,000,000.000	Local	99.235778	9,923,577.78	99.235778	9,923,577.78	0.00	0.63
			Base	99.235778	9,923,577.78	99.235778	9,923,577.78	0.00	0.63
7426M4DW4	PRIVATE EXP. FUNDING					1.770000	30 Apr 2020		
		15,000,000.000	Local	99.110083	14,866,512.50	99.110083	14,866,512.50	0.00	0.95
			Base	99.110083	14,866,512.50	99.110083	14,866,512.50	0.00	0.95

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
7426M5YS7	PRIVATE EXP. FUNDING					1.980000	26 Nov 2019		
		25,000,000.000	Local	99.862500	24,965,625.00	99.862500	24,965,625.00	0.00	1.59
			Base	99.862500	24,965,625.00	99.862500	24,965,625.00	0.00	1.59
8579929T0	STATE STR INSTL INVT TR TREASURY PLUS FD INSTL CL					1.737035	31 Dec 2030		
		6,236,702.370	Local	100.000000	6,236,702.37	100.000000	6,236,702.37	0.00	0.40
			Base	100.000000	6,236,702.37	100.000000	6,236,702.37	0.00	0.40
912796RM3	TREASURY BILL 11/19 0.00000					2.001000	07 Nov 2019		
		40,000,000.000	Local	99.966650	39,986,660.00	99.966650	39,986,660.00	0.00	2.54
			Base	99.966650	39,986,660.00	99.966650	39,986,660.00	0.00	2.54
912796RT8	TREASURY BILL 01/20 0.00000					2.061400	02 Jan 2020		
		15,000,000.000	Local	99.618654	14,942,798.11	99.618654	14,942,798.11	0.00	0.95
			Base	99.618654	14,942,798.11	99.618654	14,942,798.11	0.00	0.95
912796SM2	TREASURY BILL 04/20 0.00000					1.629000	23 Apr 2020		
		10,000,000.000	Local	99.212650	9,921,265.00	99.212650	9,921,265.00	0.00	0.63
			Base	99.212650	9,921,265.00	99.212650	9,921,265.00	0.00	0.63
912796ST7	TREASURY BILL 11/19 0.00000					1.921000	21 Nov 2019		
		15,000,000.000	Local	99.893278	14,983,991.67	99.893278	14,983,991.67	0.00	0.95
			Base	99.893278	14,983,991.67	99.893278	14,983,991.67	0.00	0.95
912796SX8	TREASURY BILL 12/19 0.00000					2.131000	19 Dec 2019		
		10,000,000.000	Local	99.715867	9,971,586.67	99.715867	9,971,586.67	0.00	0.63
			Base	99.715867	9,971,586.67	99.715867	9,971,586.67	0.00	0.63
912796SY6	TREASURY BILL 12/19 0.00000					2.045000	26 Dec 2019		
		10,000,000.000	Local	99.687569	9,968,756.94	99.687569	9,968,756.94	0.00	0.63
			Base	99.687569	9,968,756.94	99.687569	9,968,756.94	0.00	0.63
912796TB5	TREASURY BILL 01/20 0.00000					1.632500	16 Jan 2020		
		30,000,000.000	Local	99.628247	29,888,474.23	99.628247	29,888,474.23	0.00	1.90
			Base	99.628247	29,888,474.23	99.628247	29,888,474.23	0.00	1.90
912796TC3	TREASURY BILL 01/20 0.00000					1.630000	23 Jan 2020		
		40,000,000.000	Local	99.624771	39,849,908.33	99.624771	39,849,908.33	0.00	2.54
			Base	99.624771	39,849,908.33	99.624771	39,849,908.33	0.00	2.54

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796TF6	TREASURY BILL 02/20 0.00000					1.911100	13 Feb 2020		
		Local	10,000,000.000	99.447905	9,944,790.45	99.447905	9,944,790.45	0.00	0.63
		Base		99.447905	9,944,790.45	99.447905	9,944,790.45	0.00	0.63
912796TR0	TREASURY BILL 04/20 0.00000					1.627600	16 Apr 2020		
		Local	10,000,000.000	99.244974	9,924,497.44	99.244974	9,924,497.44	0.00	0.63
		Base		99.244974	9,924,497.44	99.244974	9,924,497.44	0.00	0.63
912796WD7	TREASURY BILL 11/19 0.00000					1.733500	12 Nov 2019		
		Local	30,000,000.000	99.944073	29,983,221.95	99.944073	29,983,221.95	0.00	1.91
		Base		99.944073	29,983,221.95	99.944073	29,983,221.95	0.00	1.91
912796WF2	TREASURY BILL 11/19 0.00000					1.700000	26 Nov 2019		
		Local	10,000,000.000	99.881945	9,988,194.45	99.881945	9,988,194.45	0.00	0.64
		Base		99.881945	9,988,194.45	99.881945	9,988,194.45	0.00	0.64
912796WH8	TREASURY BILL 12/19 0.00000					1.676100	10 Dec 2019		
		Local	20,000,000.000	99.818423	19,963,684.50	99.818423	19,963,684.50	0.00	1.27
		Base		99.818423	19,963,684.50	99.818423	19,963,684.50	0.00	1.27
979QHR003	SOUTH STREET REPO					1.450000	01 Nov 2019		
		Local	125,000,000.000	100.000000	125,000,000.00	100.000000	125,000,000.00	0.00	7.95
		Base		100.000000	125,000,000.00	100.000000	125,000,000.00	0.00	7.95
979QHR003	SOUTH STREET REPO					1.720000	01 Nov 2019		
		Local	73,948,999.600	100.000000	73,948,999.60	100.000000	73,948,999.60	0.00	4.71
		Base		100.000000	73,948,999.60	100.000000	73,948,999.60	0.00	4.71
979QHT009	WELLS FARGO REPO					1.700000	01 Nov 2019		
		Local	29,339,496.260	100.000000	29,339,496.26	100.000000	29,339,496.26	0.00	1.87
		Base		100.000000	29,339,496.26	100.000000	29,339,496.26	0.00	1.87
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					1.260000	01 Nov 2019		
		Local	2,531.220	100.000000	2,531.22	100.000000	2,531.22	0.00	0.00
		Base		100.000000	2,531.22	100.000000	2,531.22	0.00	0.00
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					1.720000	01 Nov 2019		
		Local	230,000,000.000	100.000000	230,000,000.00	100.000000	230,000,000.00	0.00	14.63
		Base		100.000000	230,000,000.00	100.000000	230,000,000.00	0.00	14.63

& 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									
		819,527,729.450	Local		818,360,678.64		818,360,678.64	0.00	52.07
			Base		818,360,678.64		818,360,678.64	0.00	52.07
CASH EQUIVALENT Total									
		819,527,729.450	Base		818,360,678.64		818,360,678.64	0.00	52.07
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
912796RN1	TREASURY BILL 12/19 0.00000					0.010000	05 Dec 2019		
		60,000,000.000	Local	99.816424	59,889,854.12	99.859018	59,915,410.80	25,556.68	3.81
			Base	99.816424	59,889,854.12	99.859018	59,915,410.80	25,556.68	3.81
912796RT8	TREASURY BILL 01/20 0.00000					0.010000	02 Jan 2020		
		50,000,000.000	Local	99.686900	49,843,449.87	99.733486	49,866,743.00	23,293.13	3.17
			Base	99.686900	49,843,449.87	99.733486	49,866,743.00	23,293.13	3.17
912796RY7	TREASURY BILL 01/20 0.00000						30 Jan 2020		
		30,000,000.000	Local	99.560417	29,868,124.98	99.618750	29,885,625.00	17,500.02	1.90
			Base	99.560417	29,868,124.98	99.618750	29,885,625.00	17,500.02	1.90
912796SD2	TREASURY BILL 02/20 0.00000					0.010000	27 Feb 2020		
		15,000,000.000	Local	99.326788	14,899,018.19	99.498500	14,924,775.00	25,756.81	0.95
			Base	99.326788	14,899,018.19	99.498500	14,924,775.00	25,756.81	0.95
912796SH3	TREASURY BILL 03/20 0.00000						26 Mar 2020		
		10,000,000.000	Local	99.246681	9,924,668.09	99.378486	9,937,848.60	13,180.51	0.63
			Base	99.246681	9,924,668.09	99.378486	9,937,848.60	13,180.51	0.63
912796SS9	TREASURY BILL 11/19 0.00000						14 Nov 2019		
		20,000,000.000	Local	99.928049	19,985,609.71	99.946231	19,989,246.20	3,636.49	1.27
			Base	99.928049	19,985,609.71	99.946231	19,989,246.20	3,636.49	1.27
912796ST7	TREASURY BILL 11/19 0.00000					0.010000	21 Nov 2019		
		60,000,000.000	Local	99.894915	59,936,948.88	99.915417	59,949,250.20	12,301.32	3.81
			Base	99.894915	59,936,948.88	99.915417	59,949,250.20	12,301.32	3.81

& 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
912796SU4	TREASURY BILL 11/19 0.00000						29 Nov 2019		
		70,000,000.000	Local	99.844718	69,891,302.51	99.884889	69,919,422.30	28,119.79	4.45
			Base	99.844718	69,891,302.51	99.884889	69,919,422.30	28,119.79	4.45
912796SW0	TREASURY BILL 12/19 0.00000					0.010000	12 Dec 2019		
		40,000,000.000	Local	99.781191	39,912,476.45	99.832270	39,932,908.00	20,431.55	2.54
			Base	99.781191	39,912,476.45	99.832270	39,932,908.00	20,431.55	2.54
912796SX8	TREASURY BILL 12/19 0.00000					0.010000	19 Dec 2019		
		40,000,000.000	Local	99.741433	39,896,573.29	99.806667	39,922,666.80	26,093.51	2.54
			Base	99.741433	39,896,573.29	99.806667	39,922,666.80	26,093.51	2.54
912796SY6	TREASURY BILL 12/19 0.00000					0.010000	26 Dec 2019		
		60,000,000.000	Local	99.709900	59,825,940.23	99.765104	59,859,062.40	33,122.17	3.81
			Base	99.709900	59,825,940.23	99.765104	59,859,062.40	33,122.17	3.81
912796TA7	TREASURY BILL 01/20 0.00000					0.010000	09 Jan 2020		
		30,000,000.000	Local	99.650700	29,895,210.12	99.704850	29,911,455.00	16,244.88	1.90
			Base	99.650700	29,895,210.12	99.704850	29,911,455.00	16,244.88	1.90
912796TC3	TREASURY BILL 01/20 0.00000					0.010000	23 Jan 2020		
		10,000,000.000	Local	99.537736	9,953,773.61	99.650094	9,965,009.40	11,235.79	0.63
			Base	99.537736	9,953,773.61	99.650094	9,965,009.40	11,235.79	0.63
912796TE9	TREASURY BILL 02/20 0.00000					0.010000	06 Feb 2020		
		10,000,000.000	Local	99.451007	9,945,100.72	99.588397	9,958,839.70	13,738.98	0.63
			Base	99.451007	9,945,100.72	99.588397	9,958,839.70	13,738.98	0.63
912796TG4	TREASURY BILL 02/20 0.00000					0.010000	20 Feb 2020		
		15,000,000.000	Local	99.435750	14,915,362.50	99.535881	14,930,382.15	15,019.65	0.95
			Base	99.435750	14,915,362.50	99.535881	14,930,382.15	15,019.65	0.95
912796TH2	TREASURY BILL 03/20 0.00000					0.010000	05 Mar 2020		
		10,000,000.000	Local	99.364583	9,936,458.31	99.467882	9,946,788.20	10,329.89	0.63
			Base	99.364583	9,936,458.31	99.467882	9,946,788.20	10,329.89	0.63
912796TK5	TREASURY BILL 03/20 0.00000					0.010000	12 Mar 2020		
		10,000,000.000	Local	99.329000	9,932,899.98	99.438083	9,943,808.30	10,908.32	0.63
			Base	99.329000	9,932,899.98	99.438083	9,943,808.30	10,908.32	0.63

& 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
912796TL3	TREASURY BILL 03/20 0.00000					0.010000	19 Mar 2020		
		15,000,000.000	Local	99.286274	14,892,941.06	99.415042	14,912,256.30	19,315.24	0.95
			Base	99.286274	14,892,941.06	99.415042	14,912,256.30	19,315.24	0.95
912796TM1	TREASURY BILL 04/20 0.00000					0.010000	02 Apr 2020		
		10,000,000.000	Local	99.230325	9,923,032.51	99.355062	9,935,506.20	12,473.69	0.63
			Base	99.230325	9,923,032.51	99.355062	9,935,506.20	12,473.69	0.63
912796TQ2	TREASURY BILL 04/20 0.00000					0.010000	09 Apr 2020		
		10,000,000.000	Local	99.253334	9,925,333.36	99.323889	9,932,388.90	7,055.54	0.63
			Base	99.253334	9,925,333.36	99.323889	9,932,388.90	7,055.54	0.63
912796TS8	TREASURY BILL 04/20 0.00000					0.010000	30 Apr 2020		
		10,000,000.000	Local	99.180472	9,918,047.18	99.228236	9,922,823.60	4,776.42	0.63
			Base	99.180472	9,918,047.18	99.228236	9,922,823.60	4,776.42	0.63
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
912796WC9	TREASURY BILL 11/19 0.00000					0.010000	05 Nov 2019		
		20,000,000.000	Local	99.977889	19,995,577.77	99.983120	19,996,624.00	1,046.23	1.27
			Base	99.977889	19,995,577.77	99.983120	19,996,624.00	1,046.23	1.27
912796WD7	TREASURY BILL 11/19 0.00000					0.010000	12 Nov 2019		
		10,000,000.000	Local	99.941333	9,994,133.33	99.953525	9,995,352.50	1,219.17	0.64
			Base	99.941333	9,994,133.33	99.953525	9,995,352.50	1,219.17	0.64
912796WE5	TREASURY BILL 11/19 0.00000					0.010000	19 Nov 2019		
		20,000,000.000	Local	99.903363	19,980,672.50	99.922900	19,984,580.00	3,907.50	1.27
			Base	99.903363	19,980,672.50	99.922900	19,984,580.00	3,907.50	1.27
912796WF2	TREASURY BILL 11/19 0.00000						26 Nov 2019		
		20,000,000.000	Local	99.882215	19,976,443.04	99.893056	19,978,611.20	2,168.16	1.27
			Base	99.882215	19,976,443.04	99.893056	19,978,611.20	2,168.16	1.27
912796WG0	TREASURY BILL 12/19 0.00000						03 Dec 2019		
		10,000,000.000	Local	99.878278	9,987,827.80	99.863209	9,986,320.90	-1,506.90	0.64
			Base	99.878278	9,987,827.80	99.863209	9,986,320.90	-1,506.90	0.64

& 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: *October 31, 2019* *View Date:* *November 7, 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
912796WH8	TREASURY BILL 12/19 0.00000					0.010000	10 Dec 2019		
		20,000,000.000	Local	99.815021	19,963,004.18	99.839847	19,967,969.40	4,965.22	1.27
			Base	99.815021	19,963,004.18	99.839847	19,967,969.40	4,965.22	1.27
912796WJ4	TREASURY BILL 12/19 0.00000					0.010000	17 Dec 2019		
		20,000,000.000	Local	99.782778	19,956,555.63	99.805778	19,961,155.60	4,599.97	1.27
			Base	99.782778	19,956,555.63	99.805778	19,961,155.60	4,599.97	1.27
912796WK1	TREASURY BILL 12/19 0.00000					0.010000	24 Dec 2019		
		20,000,000.000	Local	99.755611	19,951,122.26	99.774014	19,954,802.80	3,680.54	1.27
			Base	99.755611	19,951,122.26	99.774014	19,954,802.80	3,680.54	1.27
912796WL9	TREASURY BILL 12/19 0.00000						31 Dec 2019		
		30,000,000.000	Local	99.742426	29,922,727.80	99.757770	29,927,331.00	4,603.20	1.90
			Base	99.742426	29,922,727.80	99.757770	29,927,331.00	4,603.20	1.90
US DOLLAR Total									
		755,000,000.000	Local		752,837,768.10		753,214,963.45	377,195.35	47.93
			Base		752,837,768.10		753,214,963.45	377,195.35	47.93
FIXED INCOME Total									
		755,000,000.000	Base		752,837,768.10		753,214,963.45	377,195.35	47.93

& 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: *October 31, 2019* *View Date:* *November 7, 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									
		1,574,525,205.770	Base		1,571,195,923.06		1,571,573,118.41	377,195.35	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					1.075655	31 Dec 2030		
		Local	5,493,219.940	100.001160	5,493,283.67	100.010000	5,493,769.26	485.59	1.90
		Base		100.001160	5,493,283.67	100.010000	5,493,769.26	485.59	1.90
US DOLLAR Total									
		Local	5,493,219.940		5,493,283.67		5,493,769.26	485.59	1.90
		Base			5,493,283.67		5,493,769.26	485.59	1.90
CASH EQUIVALENT Total									
		Base	5,493,219.940		5,493,283.67		5,493,769.26	485.59	1.90
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
040507QA6	ARIZONA ST HLTH FACS AUTH AZSMED 01/46 ADJUSTABLE VAR					1.210000	01 Jan 2046		
		Local	12,000,000.000	100.000000	12,000,000.00	100.000000	12,000,000.00	0.00	4.14
		Base		100.000000	12,000,000.00	100.000000	12,000,000.00	0.00	4.14
097437SE8	BOISE CITY ID INDEP SCH DIST BOISCD 08/21 FIXED 4					4.000000	01 Aug 2021		
		Local	1,500,000.000	104.655450	1,569,831.75	104.970000	1,574,550.00	4,718.25	0.54
		Base		104.655450	1,569,831.75	104.970000	1,574,550.00	4,718.25	0.54
160075YU5	CHARLESTON CNTY SC SCH DIST CHASCD 03/20 FIXED 3					3.000000	31 Mar 2020		
		Local	10,000,000.000	100.741000	10,074,100.00	100.749000	10,074,900.00	800.00	3.48
		Base		100.741000	10,074,100.00	100.749000	10,074,900.00	800.00	3.48
166394AB2	CHESTERFIELD CNTY VA CHF 01/21 FIXED 5					5.000000	01 Jan 2021		
		Local	3,500,000.000	104.346019	3,652,110.66	104.487000	3,657,045.00	4,934.34	1.26
		Base		104.346019	3,652,110.66	104.487000	3,657,045.00	4,934.34	1.26
18085PKE3	CLARK CNTY NV ARPT REVENUE CLAAPT 07/29 ADJUSTABLE VAR					1.100000	01 Jul 2029		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.73
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.73

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
18085PNC4	CLARK CNTY NV ARPT REVENUE CLAAPT 07/40 ADJUSTABLE VAR					1.100000	01 Jul 2040		
		Local	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.38
		Base		100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.38
190828WN9	COBB CNTY GA WTR SWR REVENUE COBUTL 07/21 FIXED 5					5.000000	01 Jul 2021		
		Local	2,155,000.000	106.371278	2,292,301.05	106.356000	2,291,971.80	-329.25	0.79
		Base		106.371278	2,292,301.05	106.356000	2,291,971.80	-329.25	0.79
1994916D8	COLUMBUS OH COL 07/22 FIXED 3					3.000000	01 Jul 2022		
		Local	5,000,000.000	104.425381	5,221,269.05	104.792000	5,239,600.00	18,330.95	1.81
		Base		104.425381	5,221,269.05	104.792000	5,239,600.00	18,330.95	1.81
25009XNN1	DES MOINES IA DES 06/21 FIXED 5					5.000000	01 Jun 2021		
		Local	4,000,000.000	105.592902	4,223,716.07	105.959000	4,238,360.00	14,643.93	1.46
		Base		105.592902	4,223,716.07	105.959000	4,238,360.00	14,643.93	1.46
2548392M4	DISTRICT OF COLUMBIA REVENUE DISGEN 04/38 ADJUSTABLE VAR					1.190000	01 Apr 2038		
		Local	9,000,000.000	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	3.11
		Base		100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	3.11
280659UU5	EDINA MN INDEP SCH DIST 273 EDISCD 02/21 FIXED 5					5.000000	01 Feb 2021		
		Local	4,425,000.000	104.563000	4,626,912.75	104.614000	4,629,169.50	2,256.75	1.60
		Base		104.563000	4,626,912.75	104.614000	4,629,169.50	2,256.75	1.60
280659UV3	EDINA MN INDEP SCH DIST 273 EDISCD 02/22 FIXED 5					5.000000	01 Feb 2022		
		Local	4,825,000.000	108.252000	5,223,159.00	108.315000	5,226,198.75	3,039.75	1.80
		Base		108.252000	5,223,159.00	108.315000	5,226,198.75	3,039.75	1.80
349426AB2	FORT WORTH TX FTW 03/21 FIXED 5					5.000000	01 Mar 2021		
		Local	4,535,000.000	104.796182	4,752,506.85	105.019000	4,762,611.65	10,104.80	1.64
		Base		104.796182	4,752,506.85	105.019000	4,762,611.65	10,104.80	1.64
380037FL0	GLYNN BRUNSWICK GA MEMORIAL HO GLYMED 08/38 ADJUSTABLE VAR					1.570000	01 Aug 2038		
		Local	6,000,000.000	100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	2.07
		Base		100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	2.07
442435XR9	HOUSTON TX UTILITY SYS REVENUE HOUUTL 05/34 ADJUSTABLE VAR					1.180000	15 May 2034		
		Local	9,000,000.000	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	3.11
		Base		100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	3.11

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45471ABR2	INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR					1.150000	01 Nov 2039		
		3,885,000.000	Local	100.000000	3,885,000.00	100.000000	3,885,000.00	0.00	1.34
			Base	100.000000	3,885,000.00	100.000000	3,885,000.00	0.00	1.34
45471AEB4	INDIANA ST FIN AUTH HOSP REVEN INSFIN 03/36 ADJUSTABLE VAR					1.140000	01 Mar 2036		
		4,650,000.000	Local	100.000000	4,650,000.00	100.000000	4,650,000.00	0.00	1.61
			Base	100.000000	4,650,000.00	100.000000	4,650,000.00	0.00	1.61
46246K5E8	IOWA ST FIN AUTH REVENUE IASGEN 07/41 ADJUSTABLE VAR					1.170000	01 Jul 2041		
		3,000,000.000	Local	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	1.04
			Base	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	1.04
4637773G5	IRVING TX IRV 09/21 FIXED 4					4.000000	15 Sep 2021		
		4,255,000.000	Local	105.192835	4,475,955.11	105.240000	4,477,962.00	2,006.89	1.55
			Base	105.192835	4,475,955.11	105.240000	4,477,962.00	2,006.89	1.55
485116XP7	KANSAS CITY MO WTR REVENUE KANWTR 12/20 FIXED 5					5.000000	01 Dec 2020		
		2,250,000.000	Local	104.142390	2,343,203.78	104.112000	2,342,520.00	-683.78	0.81
			Base	104.142390	2,343,203.78	104.112000	2,342,520.00	-683.78	0.81
485116XQ5	KANSAS CITY MO WTR REVENUE KANWTR 12/20 FIXED 3					3.000000	01 Dec 2020		
		1,200,000.000	Local	102.001361	1,224,016.33	101.981000	1,223,772.00	-244.33	0.42
			Base	102.001361	1,224,016.33	101.981000	1,223,772.00	-244.33	0.42
486063XU9	KATY TX INDEP SCH DIST KATSCD 02/21 FIXED 5					5.000000	15 Feb 2021		
		1,000,000.000	Local	104.641737	1,046,417.37	104.891000	1,048,910.00	2,492.63	0.36
			Base	104.641737	1,046,417.37	104.891000	1,048,910.00	2,492.63	0.36
494656U33	KING SNOHOMISH CNTYS WA SCHD KINSCD 12/20 FIXED 4					4.000000	01 Dec 2020		
		2,000,000.000	Local	102.897000	2,057,940.00	102.950000	2,059,000.00	1,060.00	0.71
			Base	102.897000	2,057,940.00	102.950000	2,059,000.00	1,060.00	0.71
494656U41	KING SNOHOMISH CNTYS WA SCHD KINSCD 12/21 FIXED 4					4.000000	01 Dec 2021		
		3,000,000.000	Local	105.628000	3,168,840.00	105.732000	3,171,960.00	3,120.00	1.10
			Base	105.628000	3,168,840.00	105.732000	3,171,960.00	3,120.00	1.10
4952244N4	KING CNTY WA SCH DIST 411 ISS KINSCD 12/20 FIXED 4					4.000000	01 Dec 2020		
		3,750,000.000	Local	102.913429	3,859,253.57	103.068000	3,865,050.00	5,796.43	1.33
			Base	102.913429	3,859,253.57	103.068000	3,865,050.00	5,796.43	1.33

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517845GL1	LAS VEGAS VLY NV WTR DIST LVVWTR 06/22 FIXED 5					5.000000	01 Jun 2022		
		Local	3,795,000.000	109.437866	4,153,167.03	109.682000	4,162,431.90	9,264.87	1.44
		Base		109.437866	4,153,167.03	109.682000	4,162,431.90	9,264.87	1.44
52882PDC9	LEWISVILLE TX INDEP SCH DIST LEWSCD 08/21 FIXED 5					5.000000	15 Aug 2021		
		Local	1,175,000.000	106.596182	1,252,505.14	106.783000	1,254,700.25	2,195.11	0.43
		Base		106.596182	1,252,505.14	106.783000	1,254,700.25	2,195.11	0.43
545910AM3	LOUDOUN CNTY VA INDL DEV AUTH LDNDEV 02/38 ADJUSTABLE VAR					1.120000	15 Feb 2038		
		Local	9,000,000.000	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	3.11
		Base		100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	3.11
548351AC9	LOWER NECHES VLY TX AUTH INDL LOWDEV 11/38 ADJUSTABLE VAR					1.160000	01 Nov 2038		
		Local	9,000,000.000	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	3.11
		Base		100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	3.11
574204M67	MARYLAND ST DEPT OF TRANSPRTN MDSTRN 10/22 FIXED 5					5.000000	01 Oct 2022		
		Local	6,250,000.000	110.756500	6,922,281.25	111.009000	6,938,062.50	15,781.25	2.40
		Base		110.756500	6,922,281.25	111.009000	6,938,062.50	15,781.25	2.40
5742173V5	MARYLAND ST HLTH HGR EDUCTNL MDSMED 07/43 ADJUSTABLE VAR					1.180000	01 Jul 2043		
		Local	4,065,000.000	100.000000	4,065,000.00	100.000000	4,065,000.00	0.00	1.40
		Base		100.000000	4,065,000.00	100.000000	4,065,000.00	0.00	1.40
57582RXU5	MASSACHUSETTS ST MAS 05/21 FIXED 5					5.000000	01 May 2021		
		Local	4,000,000.000	105.377113	4,215,084.53	105.724000	4,228,960.00	13,875.47	1.46
		Base		105.377113	4,215,084.53	105.724000	4,228,960.00	13,875.47	1.46
592646X24	MET WASHINGTON DC ARPTS AUTH A METAPT 10/39 ADJUSTABLE VAR					1.170000	01 Oct 2039		
		Local	4,930,000.000	100.000000	4,930,000.00	100.000000	4,930,000.00	0.00	1.70
		Base		100.000000	4,930,000.00	100.000000	4,930,000.00	0.00	1.70
594615GH3	MICHIGAN ST BLDG AUTH REVENUE MISFAC 10/52 ADJUSTABLE VAR					1.150000	15 Oct 2052		
		Local	3,900,000.000	100.000000	3,900,000.00	100.000000	3,900,000.00	0.00	1.35
		Base		100.000000	3,900,000.00	100.000000	3,900,000.00	0.00	1.35
603695FU6	MINNEAPOLIS MN SAINT PAUL MN MINMED 11/35 ADJUSTABLE VAR					1.200000	15 Nov 2035		
		Local	8,800,000.000	100.000000	8,800,000.00	100.000000	8,800,000.00	0.00	3.04
		Base		100.000000	8,800,000.00	100.000000	8,800,000.00	0.00	3.04

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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
60528ABX1	MISSISSIPPI ST BUSINESS FIN CO MSSDEV 11/35 ADJUSTABLE VAR					1.180000	01 Nov 2035		
		Local	9,000,000.000	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	3.11
		Base		100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	3.11
60637AED0	MISSOURI ST HLTH EDUCTNL FAC MOSMED 08/41 ADJUSTABLE VAR					1.160000	01 Aug 2041		
		Local	3,890,000.000	100.000000	3,890,000.00	100.000000	3,890,000.00	0.00	1.34
		Base		100.000000	3,890,000.00	100.000000	3,890,000.00	0.00	1.34
613340U48	MONTGOMERY CNTY MD MON 07/21 FIXED 5					5.000000	01 Jul 2021		
		Local	3,000,000.000	106.020923	3,180,627.69	106.236000	3,187,080.00	6,452.31	1.10
		Base		106.020923	3,180,627.69	106.236000	3,187,080.00	6,452.31	1.10
64971QQ63	NEW YORK CITY NY TRANSITIONAL NYCGEN 11/41 ADJUSTABLE VAR					1.180000	01 Nov 2041		
		Local	3,320,000.000	100.000000	3,320,000.00	100.000000	3,320,000.00	0.00	1.15
		Base		100.000000	3,320,000.00	100.000000	3,320,000.00	0.00	1.15
677632JG7	OHIO ST UNIV OHSHGR 06/35 ADJUSTABLE VAR					1.030000	01 Jun 2035		
		Local	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.38
		Base		100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.38
67765QGA8	OHIO ST WTR DEV AUTH REVENUE OHSWTR 06/21 FIXED 4					4.000000	01 Jun 2021		
		Local	2,000,000.000	104.263069	2,085,261.38	104.483000	2,089,660.00	4,398.62	0.72
		Base		104.263069	2,085,261.38	104.483000	2,089,660.00	4,398.62	0.72
67765QGB6	OHIO ST WTR DEV AUTH REVENUE OHSWTR 12/21 FIXED 4					4.000000	01 Dec 2021		
		Local	2,350,000.000	105.574193	2,480,993.53	105.848000	2,487,428.00	6,434.47	0.86
		Base		105.574193	2,480,993.53	105.848000	2,487,428.00	6,434.47	0.86
6845036V2	ORANGE CNTY FL HLTH FACS AUTH ORAMED 01/39 ADJUSTABLE VAR					1.160000	01 Jan 2039		
		Local	8,925,000.000	100.000000	8,925,000.00	100.000000	8,925,000.00	0.00	3.08
		Base		100.000000	8,925,000.00	100.000000	8,925,000.00	0.00	3.08
709224M30	PENNSYLVANIA ST TURNPIKE COMMI PASTRN 12/38 ADJUSTABLE VAR					1.170000	01 Dec 2038		
		Local	9,000,000.000	100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	3.11
		Base		100.000000	9,000,000.00	100.000000	9,000,000.00	0.00	3.11
720286DW0	PIERCE KING CNTYS WA SCH DIS PIESCD 12/21 FIXED 4					4.000000	01 Dec 2021		
		Local	660,000.000	105.565668	696,733.41	105.805000	698,313.00	1,579.59	0.24
		Base		105.565668	696,733.41	105.805000	698,313.00	1,579.59	0.24

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720611XS6	PIERCE CNTY WA SCH DIST 403 B PIESCD 12/20 FIXED 4					4.000000	01 Dec 2020		
		Local	2,000,000.000	102.858965	2,057,179.29	103.046000	2,060,920.00	3,740.71	0.71
		Base		102.858965	2,057,179.29	103.046000	2,060,920.00	3,740.71	0.71
720611XT4	PIERCE CNTY WA SCH DIST 403 B PIESCD 12/21 FIXED 4					4.000000	01 Dec 2021		
		Local	2,000,000.000	105.404405	2,108,088.09	105.805000	2,116,100.00	8,011.91	0.73
		Base		105.404405	2,108,088.09	105.805000	2,116,100.00	8,011.91	0.73
762243MY6	RHODE ISLAND ST HLTH EDUCTNL RISMED 05/35 ADJUSTABLE VAR					1.160000	01 May 2035		
		Local	6,475,000.000	100.000000	6,475,000.00	100.000000	6,475,000.00	0.00	2.24
		Base		100.000000	6,475,000.00	100.000000	6,475,000.00	0.00	2.24
770265FS0	ROBBINSDALE MN INDEP SCH DIST ROBSCD 02/21 FIXED 5					5.000000	01 Feb 2021		
		Local	2,315,000.000	104.442000	2,417,832.30	104.443000	2,417,855.45	23.15	0.83
		Base		104.442000	2,417,832.30	104.443000	2,417,855.45	23.15	0.83
770265FT8	ROBBINSDALE MN INDEP SCH DIST ROBSCD 02/22 FIXED 5					5.000000	01 Feb 2022		
		Local	2,535,000.000	108.090000	2,740,081.50	108.175000	2,742,236.25	2,154.75	0.95
		Base		108.090000	2,740,081.50	108.175000	2,742,236.25	2,154.75	0.95
792909BJ1	SAINT PAUL MN HSG REDEV AUTH STPMED 11/35 ADJUSTABLE VAR					1.150000	15 Nov 2035		
		Local	6,000,000.000	100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	2.07
		Base		100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	2.07
803301BY5	SARASOTA CNTY FL PUBLIC HOSP D SARMED 07/37 ADJUSTABLE VAR					1.140000	01 Jul 2037		
		Local	5,755,000.000	100.000000	5,755,000.00	100.000000	5,755,000.00	0.00	1.99
		Base		100.000000	5,755,000.00	100.000000	5,755,000.00	0.00	1.99
87638QBE8	TARRANT CNTY TX CULTURAL EDU F TAREDU 10/41 ADJUSTABLE VAR					1.180000	01 Oct 2041		
		Local	1,940,000.000	100.000000	1,940,000.00	100.000000	1,940,000.00	0.00	0.67
		Base		100.000000	1,940,000.00	100.000000	1,940,000.00	0.00	0.67
882724PY7	TEXAS ST TXS 08/20 FIXED 4					4.000000	27 Aug 2020		
		Local	9,000,000.000	102.175227	9,195,770.39	102.283000	9,205,470.00	9,699.61	3.18
		Base		102.175227	9,195,770.39	102.283000	9,205,470.00	9,699.61	3.18
89453PJ42	TRAVIS CNTY TX TRA 03/20 FIXED 2					2.000000	01 Mar 2020		
		Local	4,000,000.000	100.179549	4,007,181.94	100.284000	4,011,360.00	4,178.06	1.39
		Base		100.179549	4,007,181.94	100.284000	4,011,360.00	4,178.06	1.39

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910678A68	UNITED TX INDEP SCH DIST UNDSCD 08/21 FIXED 4					4.000000	15 Aug 2021		
		Local	3,185,000.000	104.703274	3,334,799.29	105.025000	3,345,046.25	10,246.96	1.16
		Base		104.703274	3,334,799.29	105.025000	3,345,046.25	10,246.96	1.16
915137U35	UNIV OF TEXAS TX UNIHGR 08/39 ADJUSTABLE VAR					1.100000	01 Aug 2039		
		Local	6,000,000.000	100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	2.07
		Base		100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	2.07
927889FJ9	VIRGINIA MN INDEP SCH DIST 70 VIRSCD 02/21 FIXED 5					5.000000	01 Feb 2021		
		Local	4,250,000.000	104.541021	4,442,993.41	104.718000	4,450,515.00	7,521.59	1.54
		Base		104.541021	4,442,993.41	104.718000	4,450,515.00	7,521.59	1.54
930876EA1	WAKE CNTY NC LIMITED OBLIG WAK 09/21 FIXED 5					5.000000	01 Sep 2021		
		Local	1,250,000.000	106.599122	1,332,489.02	106.988000	1,337,350.00	4,860.98	0.46
		Base		106.599122	1,332,489.02	106.988000	1,337,350.00	4,860.98	0.46
93974ECD6	WASHINGTON ST WAS 01/21 FIXED 5					5.000000	01 Jan 2021		
		Local	1,750,000.000	104.308477	1,825,398.35	104.440000	1,827,700.00	2,301.65	0.63
		Base		104.308477	1,825,398.35	104.440000	1,827,700.00	2,301.65	0.63
93974ECE4	WASHINGTON ST WAS 01/22 FIXED 5					5.000000	01 Jan 2022		
		Local	1,420,000.000	107.934488	1,532,669.73	108.248000	1,537,121.60	4,451.87	0.53
		Base		107.934488	1,532,669.73	108.248000	1,537,121.60	4,451.87	0.53
956622P40	WEST VIRGINIA ST HOSP FIN AUTH WVSMED 06/34 ADJUSTABLE VAR					1.170000	01 Jun 2034		
		Local	2,550,000.000	100.000000	2,550,000.00	100.000000	2,550,000.00	0.00	0.88
		Base		100.000000	2,550,000.00	100.000000	2,550,000.00	0.00	0.88
962523JM9	WHATCOM CNTY WA SCH DIST 502F WHASCD 12/20 FIXED 4					4.000000	01 Dec 2020		
		Local	1,000,000.000	102.826247	1,028,262.47	103.046000	1,030,460.00	2,197.53	0.36
		Base		102.826247	1,028,262.47	103.046000	1,030,460.00	2,197.53	0.36
US DOLLAR Total									
		Local	278,415,000.000		283,905,933.08		284,097,350.90	191,417.82	98.10
		Base			283,905,933.08		284,097,350.90	191,417.82	98.10
FIXED INCOME Total									
		Base	278,415,000.000		283,905,933.08		284,097,350.90	191,417.82	98.10

& Issue has redenominated but Local is not converted
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Holdings

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

As of: *October 31, 2019* *View Date:* *November 7, 2019*

STATE STREET.

Base Currency: USD - US DOLLAR

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

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Books Closed

Holdings

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

As of: *October 31, 2019* *View Date:* *November 7, 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								
		283,908,219.940	Base	289,399,216.75		289,591,120.16	191,903.41	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	501,274.450	1.000000	501,274.45	1.000000	501,274.45	0.00	0.13
		Base		1.000000	501,274.45	1.000000	501,274.45	0.00	0.13
US DOLLAR Total									
		Local	501,274.450		501,274.45		501,274.45	0.00	0.13
		Base			501,274.45		501,274.45	0.00	0.13
CASH Total									
		Base	501,274.450		501,274.45		501,274.45	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	100.000000	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
07644DJK5	BEDFORD ROW FDG CORP					2.170880	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					2.200000	01 Nov 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
138994009	CANTOR FITZGERALD REPO REPO					2.250000	07 Nov 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
17177MYK2	CIESCO LLC					2.500000	19 Nov 2019		
		Local	5,000,000.000	99.875000	4,993,750.00	99.875000	4,993,750.00	0.00	1.34
		Base		99.875000	4,993,750.00	99.875000	4,993,750.00	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
22845ALN8	CROWN POINT CAP CO.					2.119500	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	99.985325	4,999,266.26	99.985325	4,999,266.26	0.00	1.34
		Base		99.985325	4,999,266.26	99.985325	4,999,266.26	0.00	1.34
66844DYJ5	NORTHWESTERN UNIVERS					2.050000	18 Nov 2019		
		Local	4,000,000.000	99.903195	3,996,127.78	99.903195	3,996,127.78	0.00	1.07
		Base		99.903195	3,996,127.78	99.903195	3,996,127.78	0.00	1.07
66844DZJ4	NORTHWESTERN UNIVERS					2.040000	18 Dec 2019		
		Local	3,000,000.000	99.733667	2,992,010.00	99.733667	2,992,010.00	0.00	0.80
		Base		99.733667	2,992,010.00	99.733667	2,992,010.00	0.00	0.80
82124LAA0	SHEFFIELD RECEIVABLE					2.140000	10 Jan 2020		
		Local	6,000,000.000	99.583889	5,975,033.33	99.583889	5,975,033.33	0.00	1.60
		Base		99.583889	5,975,033.33	99.583889	5,975,033.33	0.00	1.60
85520PBF2	STARBIRD FDG. CORP					2.099130	17 Mar 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
912796RT8	TREASURY BILL 01/20 0.00000					2.465000	02 Jan 2020		
		Local	10,000,000.000	99.575472	9,957,547.22	99.575472	9,957,547.22	0.00	2.67
		Base		99.575472	9,957,547.22	99.575472	9,957,547.22	0.00	2.67
92646KA77	VICTORY RECEIVABLES					2.160000	07 Jan 2020		
		Local	5,000,000.000	99.598000	4,979,900.00	99.598000	4,979,900.00	0.00	1.34
		Base		99.598000	4,979,900.00	99.598000	4,979,900.00	0.00	1.34
979QHR003	SOUTH STREET REPO					1.800000	01 Nov 2019		
		Local	8,499,999.990	100.000000	8,499,999.99	100.000000	8,499,999.99	0.00	2.28
		Base		100.000000	8,499,999.99	100.000000	8,499,999.99	0.00	2.28
US DOLLAR Total									
		Local	86,499,999.990		86,393,634.58		86,393,634.58	0.00	23.19
		Base			86,393,634.58		86,393,634.58	0.00	23.19

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT Total									
			86,499,999.990	Base	86,393,634.58		86,393,634.58	0.00	23.19
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	100.584885	2,011,697.69	101.004570	2,020,091.40	8,393.71	0.54
				Base	100.584885	2,011,697.69	101.004570	2,020,091.40	8,393.71	0.54
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.250000	05 May 2021		
			2,000,000.000	Local	99.982329	1,999,646.57	100.546840	2,010,936.80	11,290.23	0.54
				Base	99.982329	1,999,646.57	100.546840	2,010,936.80	11,290.23	0.54
037411AX3	APACHE CORP SR UNSECURED 02/21 3.625					3.625000	01 Feb 2021		
			1,000,000.000	Local	99.896295	998,962.95	101.210059	1,012,100.59	13,137.64	0.27
				Base	99.896295	998,962.95	101.210059	1,012,100.59	13,137.64	0.27
05586CAB0	BMW VEHICLE LEASE TRUST BMWLT 2018 1 A2					2.970000	21 Dec 2020		
			1,526,503.590	Local	99.995314	1,526,432.06	100.239930	1,530,166.13	3,734.07	0.41
	Original Face:		2,500,000.000	Base	99.995314	1,526,432.06	100.239930	1,530,166.13	3,734.07	0.41
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR					2.756250	25 Jun 2022		
			5,500,000.000	Local	100.252788	5,513,903.33	100.486319	5,526,747.55	12,844.22	1.48
				Base	100.252788	5,513,903.33	100.486319	5,526,747.55	12,844.22	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	99.784710	2,494,617.75	-5,382.25	0.67
				Base	100.000000	2,500,000.00	99.784710	2,494,617.75	-5,382.25	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	98.453285	4,922,664.25	-77,335.75	1.32
				Base	100.000000	5,000,000.00	98.453285	4,922,664.25	-77,335.75	1.32
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR					2.936000	24 Jul 2024		
			5,000,000.000	Local	100.000000	5,000,000.00	100.883632	5,044,181.60	44,181.60	1.35
				Base	100.000000	5,000,000.00	100.883632	5,044,181.60	44,181.60	1.35

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
		Local	5,000,000.000	99.969468	4,998,473.38	99.801186	4,990,059.30	-8,414.08	1.34
		Base		99.969468	4,998,473.38	99.801186	4,990,059.30	-8,414.08	1.34
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR					2.450880	15 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.047253	5,002,362.65	2,362.65	1.34
		Base		100.000000	5,000,000.00	100.047253	5,002,362.65	2,362.65	1.34
097023CN3	BOEING CO SR UNSECURED 02/30 2.95					2.950000	01 Feb 2030		
		Local	5,000,000.000	99.885835	4,994,291.75	102.432621	5,121,631.05	127,339.30	1.37
		Base		99.885835	4,994,291.75	102.432621	5,121,631.05	127,339.30	1.37
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					2.697500	17 Jul 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	100.312690	3,009,380.70	9,380.70	0.81
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.312690	3,009,380.70	9,380.70	0.81
14041NEW7	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3					2.321250	15 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.171710	5,008,585.50	8,585.50	1.34
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	100.171710	5,008,585.50	8,585.50	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	100.310084	5,015,504.20	15,504.20	1.35
		Base		100.000000	5,000,000.00	100.310084	5,015,504.20	15,504.20	1.35
166764BQ2	CHEVRON CORP SR UNSECURED 03/20 VAR					2.347630	03 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.113998	5,005,699.90	5,699.90	1.34
		Base		100.000000	5,000,000.00	100.113998	5,005,699.90	5,699.90	1.34
17325FAX6	CITIBANK NA SR UNSECURED 05/22 VAR					2.735880	20 May 2022		
		Local	4,900,000.000	100.175318	4,908,590.59	100.279000	4,913,671.00	5,080.41	1.32
		Base		100.175318	4,908,590.59	100.279000	4,913,671.00	5,080.41	1.32
191216BT6	COCA COLA CO/THE SR UNSECURED 10/20 1.875					1.875000	27 Oct 2020		
		Local	3,000,000.000	99.965224	2,998,956.71	100.213760	3,006,412.80	7,456.09	0.81
		Base		99.965224	2,998,956.71	100.213760	3,006,412.80	7,456.09	0.81
24422ETR0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/20 VAR					2.448880	22 Jun 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.178008	5,008,900.40	8,900.40	1.34
		Base		100.000000	5,000,000.00	100.178008	5,008,900.40	8,900.40	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
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5					2.521250	15 Dec 2026		
		Local	4,000,000.000	100.000000	4,000,000.00	100.539900	4,021,596.00	21,596.00	1.08
Original Face:		Base	4,000,000.000	100.000000	4,000,000.00	100.539900	4,021,596.00	21,596.00	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	100.568334	1,508,525.01	8,525.01	0.40
		Base		100.000000	1,500,000.00	100.568334	1,508,525.01	8,525.01	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	101.022865	2,525,571.63	25,571.63	0.68
		Base		100.000000	2,500,000.00	101.022865	2,525,571.63	25,571.63	0.68
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.500000	15 Aug 2042		
		Local	1,961,626.980	100.687363	1,975,110.48	100.483078	1,971,103.17	-4,007.31	0.53
Original Face:		Base	5,000,000.000	100.687363	1,975,110.48	100.483078	1,971,103.17	-4,007.31	0.53
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4					4.000000	01 Feb 2034		
		Local	4,112,126.350	102.904064	4,231,545.15	104.510702	4,297,612.12	66,066.97	1.15
Original Face:		Base	5,000,000.000	102.904064	4,231,545.15	104.510702	4,297,612.12	66,066.97	1.15
3133EG6J9	FEDERAL FARM CREDIT BANK BONDS 02/24 VAR					2.319500	07 Feb 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.122344	5,006,117.20	6,117.20	1.34
		Base		100.000000	5,000,000.00	100.122344	5,006,117.20	6,117.20	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	99.999081	4,999,954.05	-45.95	1.34
		Base		100.000000	5,000,000.00	99.999081	4,999,954.05	-45.95	1.34
3136A53R5	FANNIE MAE FNR 2012 55 PD					3.000000	25 May 2042		
		Local	1,535,704.510	102.636105	1,576,187.30	103.009070	1,581,914.93	5,727.63	0.42
Original Face:		Base	5,100,000.000	102.636105	1,576,187.30	103.009070	1,581,914.93	5,727.63	0.42
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					2.518380	25 Jun 2022		
		Local	1,939,958.400	100.000000	1,939,958.40	99.750120	1,935,110.83	-4,847.57	0.52
Original Face:		Base	3,000,000.000	100.000000	1,939,958.40	99.750120	1,935,110.83	-4,847.57	0.52
3136A9LG1	FANNIE MAE FNR 2012 114 GB					1.750000	25 Mar 2040		
		Local	1,679,540.570	100.394362	1,686,164.04	99.933960	1,678,431.40	-7,732.64	0.45
Original Face:		Base	7,000,000.000	100.394362	1,686,164.04	99.933960	1,678,431.40	-7,732.64	0.45

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136ACJY8	FANNIE MAE FNR 2013 17 PC					2.000000	25 Mar 2039		
		Local	987,730.300	100.211150	989,815.89	100.373380	991,418.29	1,602.40	0.27
	Original Face:	Base	5,000,000.000	100.211150	989,815.89	100.373380	991,418.29	1,602.40	0.27
3136AEFZ5	FANNIE MAE FNR 2013 53 JL					3.000000	25 Jun 2043		
		Local	2,057,859.180	99.410234	2,045,722.63	107.888310	2,220,189.49	174,466.86	0.60
	Original Face:	Base	9,000,000.000	99.410234	2,045,722.63	107.888310	2,220,189.49	174,466.86	0.60
3136AU5B3	FANNIE MAE FNR 2017 4 CA					3.500000	25 Jun 2042		
		Local	888,458.710	102.177565	907,805.48	102.344470	909,288.36	1,482.88	0.24
	Original Face:	Base	1,445,000.000	102.177565	907,805.48	102.344470	909,288.36	1,482.88	0.24
3136B02X3	FANNIE MAE FNR 2018 13 PA					3.000000	25 Mar 2048		
		Local	1,758,676.560	98.689358	1,735,626.60	102.002950	1,793,901.97	58,275.37	0.48
	Original Face:	Base	2,025,000.000	98.689358	1,735,626.60	102.002950	1,793,901.97	58,275.37	0.48
3136B1CE2	FANNIE MAE FNR 2018 16 LE					3.000000	25 May 2047		
		Local	4,133,256.600	98.681870	4,078,774.90	101.866150	4,210,389.37	131,614.47	1.13
	Original Face:	Base	5,000,000.000	98.681870	4,078,774.90	101.866150	4,210,389.37	131,614.47	1.13
3136B2HG0	FANNIE MAE FNR 2018 49 LV					3.500000	25 Oct 2029		
		Local	4,501,427.750	101.773460	4,581,258.75	103.857300	4,675,061.32	93,802.57	1.25
	Original Face:	Base	5,000,000.000	101.773460	4,581,258.75	103.857300	4,675,061.32	93,802.57	1.25
3136B32C3	FANNIE MAE FNR 2019 7 AL					3.000000	25 Aug 2048		
		Local	2,756,806.260	101.326608	2,793,378.27	102.816970	2,834,464.67	41,086.40	0.76
	Original Face:	Base	3,000,000.000	101.326608	2,793,378.27	102.816970	2,834,464.67	41,086.40	0.76
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
		Local	2,756,806.260	99.861804	2,752,996.46	101.860600	2,808,099.40	55,102.94	0.75
	Original Face:	Base	3,000,000.000	99.861804	2,752,996.46	101.860600	2,808,099.40	55,102.94	0.75
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.500000	15 Apr 2038		
		Local	457,115.800	98.585068	450,647.92	100.209160	458,071.90	7,423.98	0.12
	Original Face:	Base	5,000,000.000	98.585068	450,647.92	100.209160	458,071.90	7,423.98	0.12
3137A0WX9	FREDDIE MAC FHR 3714 KA					2.750000	15 Nov 2039		
		Local	2,771,168.400	101.413589	2,810,341.34	100.730770	2,791,419.27	-18,922.07	0.75
	Original Face:	Base	40,000,000.000	101.413589	2,810,341.34	100.730770	2,791,419.27	-18,922.07	0.75

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3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	708,584.850	98.213534	695,926.22	100.503070	712,149.53	16,223.31	0.19
Original Face:		Base	5,000,000.000	98.213534	695,926.22	100.503070	712,149.53	16,223.31	0.19
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.000000	15 Nov 2020		
		Local	61,593.080	100.192457	61,711.62	100.209300	61,721.99	10.37	0.02
Original Face:		Base	4,000,000.000	100.192457	61,711.62	100.209300	61,721.99	10.37	0.02
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
		Local	503,464.120	101.957061	513,317.22	104.241310	524,817.59	11,500.37	0.14
Original Face:		Base	2,000,000.000	101.957061	513,317.22	104.241310	524,817.59	11,500.37	0.14
3137A8Q92	FREDDIE MAC FHR 3841 AB					4.000000	15 Jan 2037		
		Local	120,571.320	101.972111	122,949.12	100.500390	121,174.65	-1,774.47	0.03
Original Face:		Base	3,000,000.000	101.972111	122,949.12	100.500390	121,174.65	-1,774.47	0.03
3137A8QA9	FREDDIE MAC FHR 3841 AV					4.000000	15 Mar 2024		
		Local	1,900,574.750	101.769474	1,934,204.92	101.370740	1,926,626.69	-7,578.23	0.52
Original Face:		Base	4,750,000.000	101.769474	1,934,204.92	101.370740	1,926,626.69	-7,578.23	0.52
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
		Local	365,562.780	99.390687	363,335.36	101.036640	369,352.35	6,016.99	0.10
Original Face:		Base	2,000,000.000	99.390687	363,335.36	101.036640	369,352.35	6,016.99	0.10
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.500000	15 Jan 2027		
		Local	2,000,000.000	103.103644	2,062,072.88	105.267380	2,105,347.60	43,274.72	0.57
Original Face:		Base	2,000,000.000	103.103644	2,062,072.88	105.267380	2,105,347.60	43,274.72	0.57
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	503,944.960	100.215750	505,032.22	102.905130	518,585.22	13,553.00	0.14
Original Face:		Base	2,000,000.000	100.215750	505,032.22	102.905130	518,585.22	13,553.00	0.14
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.500000	15 Apr 2028		
		Local	1,688,221.800	102.943667	1,737,917.42	104.405360	1,762,594.05	24,676.63	0.47
Original Face:		Base	5,000,000.000	102.943667	1,737,917.42	104.405360	1,762,594.05	24,676.63	0.47
3137F5MS5	FREDDIE MAC FHR 4798 G					4.000000	15 Nov 2030		
		Local	3,233,264.370	101.886124	3,294,247.76	100.648650	3,254,236.94	-40,010.82	0.87
Original Face:		Base	5,705,000.000	101.886124	3,294,247.76	100.648650	3,254,236.94	-40,010.82	0.87

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3137FDKH4	FREDDIE MAC FHR 4759 NA					3.000000	15 Aug 2044		
		Local	4,724,781.270	98.641465	4,660,593.47	101.989410	4,818,776.54	158,183.07	1.29
Original Face:		Base	5,500,000.000	98.641465	4,660,593.47	101.989410	4,818,776.54	158,183.07	1.29
3137FGYW9	FREDDIE MAC FHR 4819 LV					4.000000	15 Sep 2029		
		Local	4,543,962.500	102.835255	4,672,795.44	104.104960	4,730,490.34	57,694.90	1.27
Original Face:		Base	5,000,000.000	102.835255	4,672,795.44	104.104960	4,730,490.34	57,694.90	1.27
3137FJGN3	FREDDIE MAC FHR 4842 VA					4.500000	15 Nov 2029		
		Local	4,643,570.000	104.670010	4,860,425.17	107.203880	4,978,087.21	117,662.04	1.34
Original Face:		Base	5,000,000.000	104.670010	4,860,425.17	107.203880	4,978,087.21	117,662.04	1.34
3137FNN30	FREDDIE MAC FHR 4914 MV					3.000000	25 Dec 2030		
		Local	2,468,927.930	103.264212	2,549,518.97	103.383820	2,552,472.01	2,953.04	0.69
Original Face:		Base	2,500,000.000	103.264212	2,549,518.97	103.383820	2,552,472.01	2,953.04	0.69
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.000000	01 Oct 2026		
		Local	106,041.900	101.458886	107,588.93	102.899458	109,116.54	1,527.61	0.03
Original Face:		Base	500,000.000	101.458886	107,588.93	102.899458	109,116.54	1,527.61	0.03
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		Local	2,976,768.550	100.608769	2,994,890.18	101.552733	3,022,989.82	28,099.64	0.81
Original Face:		Base	5,000,000.000	100.608769	2,994,890.18	101.552733	3,022,989.82	28,099.64	0.81
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4					4.000000	01 Mar 2034		
		Local	3,220,419.790	104.712970	3,372,197.22	106.395305	3,426,375.46	54,178.24	0.92
Original Face:		Base	7,000,000.000	104.712970	3,372,197.22	106.395305	3,426,375.46	54,178.24	0.92
31393MGQ8	FREDDIE MAC FHR 2585 CJ					4.500000	15 Dec 2032		
		Local	17,173.100	101.671451	17,460.14	100.468330	17,253.53	-206.61	0.00
Original Face:		Base	10,000,000.000	101.671451	17,460.14	100.468330	17,253.53	-206.61	0.00
31397QW53	FANNIE MAE FNR 2010 151 BL					4.000000	25 Jan 2031		
		Local	4,389,924.750	102.572119	4,502,838.84	106.383290	4,670,146.38	167,307.54	1.25
Original Face:		Base	7,000,000.000	102.572119	4,502,838.84	106.383290	4,670,146.38	167,307.54	1.25
31397SAY0	FANNIE MAE FNR 2011 23 AB					2.750000	25 Jun 2020		
		Local	724.200	100.091135	724.86	100.176960	725.48	0.62	0.00
Original Face:		Base	3,000,000.000	100.091135	724.86	100.176960	725.48	0.62	0.00

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31398SP80	FANNIE MAE FNR 2010 135 EA					3.000000	25 Jan 2040		
		Local	296,554.140	99.207130	294,202.85	101.320540	300,470.26	6,267.41	0.08
Original Face:		Base	3,000,000.000	99.207130	294,202.85	101.320540	300,470.26	6,267.41	0.08
31398SQU0	FANNIE MAE FNR 2010 137 MC					3.000000	25 Oct 2038		
		Local	83,279.540	98.236926	81,811.26	100.062380	83,331.49	1,520.23	0.02
Original Face:		Base	4,867,385.000	98.236926	81,811.26	100.062380	83,331.49	1,520.23	0.02
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	236,259.600	105.150174	248,427.38	106.747730	252,201.76	3,774.38	0.07
Original Face:		Base	5,000,000.000	105.150174	248,427.38	106.747730	252,201.76	3,774.38	0.07
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5					3.500000	01 Jan 2034		
		Local	2,545,042.430	102.483162	2,608,239.95	104.133070	2,650,230.82	41,990.87	0.71
Original Face:		Base	7,000,000.000	102.483162	2,608,239.95	104.133070	2,650,230.82	41,990.87	0.71
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A					2.030000	15 Dec 2027		
		Local	5,000,000.000	97.196897	4,859,844.86	100.076840	5,003,842.00	143,997.14	1.34
Original Face:		Base	5,000,000.000	97.196897	4,859,844.86	100.076840	5,003,842.00	143,997.14	1.34
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.500000	15 Feb 2021		
		Local	10,215.050	100.405480	10,256.47	102.780638	10,499.09	242.62	0.00
Original Face:		Base	1,808,277.000	100.405480	10,256.47	102.780638	10,499.09	242.62	0.00
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	100.002472	5,000,123.60	123.60	1.34
		Base		100.000000	5,000,000.00	100.002472	5,000,123.60	123.60	1.34
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.000000	16 Sep 2039		
		Local	637,234.550	99.967215	637,025.63	101.780920	648,583.19	11,557.56	0.17
Original Face:		Base	5,000,000.000	99.967215	637,025.63	101.780920	648,583.19	11,557.56	0.17
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.000000	20 Sep 2040		
		Local	392,777.970	99.822487	392,080.74	101.077500	397,010.15	4,929.41	0.11
Original Face:		Base	3,000,000.000	99.822487	392,080.74	101.077500	397,010.15	4,929.41	0.11
38378B7E3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC					1.744000	16 May 2046		
		Local	498,033.170	96.216224	479,188.71	97.188630	484,031.61	4,842.90	0.13
Original Face:		Base	675,000.000	96.216224	479,188.71	97.188630	484,031.61	4,842.90	0.13

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38378XAW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 92 AB					1.780000	16 Jun 2040		
		Local	864,440.280	101.745343	879,527.73	100.027350	864,676.70	-14,851.03	0.23
Original Face:		Base	2,289,667.000	101.745343	879,527.73	100.027350	864,676.70	-14,851.03	0.23
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	1,852,696.400	100.837795	1,868,218.19	104.250200	1,931,439.70	63,221.51	0.52
Original Face:		Base	5,000,000.000	100.837795	1,868,218.19	104.250200	1,931,439.70	63,221.51	0.52
38379UK39	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF					2.150000	16 Feb 2057		
		Local	1,502,995.710	95.950372	1,442,129.98	98.677680	1,483,121.30	40,991.32	0.40
Original Face:		Base	1,600,000.000	95.950372	1,442,129.98	98.677680	1,483,121.30	40,991.32	0.40
38381AFU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 147 BV					3.500000	20 Jan 2030		
		Local	5,722,614.180	100.861567	5,771,918.36	104.154910	5,960,383.65	188,465.29	1.60
Original Face:		Base	6,180,040.000	100.861567	5,771,918.36	104.154910	5,960,383.65	188,465.29	1.60
459200JW2	IBM CORP SR UNSECURED 05/21 2.8					2.800000	13 May 2021		
		Local	2,000,000.000	99.995399	1,999,907.98	101.470164	2,029,403.28	29,495.30	0.54
		Base		99.995399	1,999,907.98	101.470164	2,029,403.28	29,495.30	0.54
48125LRL8	JP MORGAN CHASE BANK NA SR UNSECURED 02/21 VAR					2.543130	01 Feb 2021		
		Local	5,310,000.000	100.051140	5,312,715.51	100.023200	5,311,231.92	-1,483.59	1.43
		Base		100.051140	5,312,715.51	100.023200	5,311,231.92	-1,483.59	1.43
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4					2.400000	01 Mar 2022		
		Local	1,000,000.000	99.646622	996,466.22	101.489443	1,014,894.43	18,428.21	0.27
		Base		99.646622	996,466.22	101.489443	1,014,894.43	18,428.21	0.27
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75					2.750000	01 Nov 2029		
		Local	5,000,000.000	99.600255	4,980,012.77	100.587210	5,029,360.50	49,347.73	1.35
		Base		99.600255	4,980,012.77	100.587210	5,029,360.50	49,347.73	1.35
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR					2.650880	13 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	99.842000	4,992,100.00	-7,900.00	1.34
		Base		100.000000	5,000,000.00	99.842000	4,992,100.00	-7,900.00	1.34
69371RN69	PACCAR FINANCIAL CORP SR UNSECURED 02/20 1.95					1.950000	27 Feb 2020		
		Local	3,000,000.000	99.980603	2,999,418.08	100.030777	3,000,923.31	1,505.23	0.81
		Base		99.980603	2,999,418.08	100.030777	3,000,923.31	1,505.23	0.81

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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	99.227342	1,984,546.84	-15,453.16	0.53
		Base		100.000000	2,000,000.00	99.227342	1,984,546.84	-15,453.16	0.53
86787EBE6	SUNTRUST BANK SR UNSECURED 05/22 2.8					2.800000	17 May 2022		
		Local	5,000,000.000	99.956818	4,997,840.88	101.902073	5,095,103.65	97,262.77	1.37
		Base		99.956818	4,997,840.88	101.902073	5,095,103.65	97,262.77	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	101.723538	4,068,941.52	68,941.52	1.09
		Base		100.000000	4,000,000.00	101.723538	4,068,941.52	68,941.52	1.09
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					2.575630	13 Feb 2020		
		Local	2,750,000.000	99.894021	2,747,085.59	99.999851	2,749,995.90	2,910.31	0.74
		Base		99.894021	2,747,085.59	99.999851	2,749,995.90	2,910.31	0.74
911312BT2	UNITED PARCEL SERVICE SR UNSECURED 09/24 2.2					2.200000	01 Sep 2024		
		Local	3,000,000.000	99.917655	2,997,529.64	100.897659	3,026,929.77	29,400.13	0.81
		Base		99.917655	2,997,529.64	100.897659	3,026,929.77	29,400.13	0.81
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625					2.625000	24 Jan 2022		
		Local	2,500,000.000	99.923231	2,498,080.77	101.613308	2,540,332.70	42,251.93	0.68
		Base		99.923231	2,498,080.77	101.613308	2,540,332.70	42,251.93	0.68
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR					2.576000	24 Jan 2022		
		Local	2,500,000.000	100.000000	2,500,000.00	100.657509	2,516,437.73	16,437.73	0.68
		Base		100.000000	2,500,000.00	100.657509	2,516,437.73	16,437.73	0.68
9128285G1	US TREASURY N/B 10/20 2.875					2.875000	31 Oct 2020		
		Local	10,000,000.000	100.306146	10,030,614.56	101.226562	10,122,656.20	92,041.64	2.72
		Base		100.306146	10,030,614.56	101.226562	10,122,656.20	92,041.64	2.72
9128285R7	US TREASURY N/B 12/21 2.625					2.625000	15 Dec 2021		
		Local	5,000,000.000	100.565517	5,028,275.84	102.292969	5,114,648.45	86,372.61	1.37
		Base		100.565517	5,028,275.84	102.292969	5,114,648.45	86,372.61	1.37
9128285S5	US TREASURY N/B 12/20 2.5					2.500000	31 Dec 2020		
		Local	7,500,000.000	99.984773	7,498,857.94	101.015625	7,576,171.88	77,313.94	2.03
		Base		99.984773	7,498,857.94	101.015625	7,576,171.88	77,313.94	2.03

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912828LY4	US TREASURY N/B 11/19 3.375					3.375000	15 Nov 2019		
		Local	5,000,000.000	100.032619	5,001,630.93	100.056879	5,002,843.95	1,213.02	1.34
		Base		100.032619	5,001,630.93	100.056879	5,002,843.95	1,213.02	1.34
912828MP2	US TREASURY N/B 02/20 3.625					3.625000	15 Feb 2020		
		Local	5,000,000.000	100.283043	5,014,152.14	100.542969	5,027,148.45	12,996.31	1.35
		Base		100.283043	5,014,152.14	100.542969	5,027,148.45	12,996.31	1.35
912828NT3	US TREASURY N/B 08/20 2.625					2.625000	15 Aug 2020		
		Local	5,000,000.000	100.065071	5,003,253.53	100.781250	5,039,062.50	35,808.97	1.35
		Base		100.065071	5,003,253.53	100.781250	5,039,062.50	35,808.97	1.35
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
		Local	2,500,000.000	99.982821	2,499,570.52	101.892440	2,547,311.00	47,740.48	0.68
Original Face:		Base	2,500,000.000	99.982821	2,499,570.52	101.892440	2,547,311.00	47,740.48	0.68
94106LBF5	WASTE MANAGEMENT INC COMPANY GUAR 06/24 2.95					2.950000	15 Jun 2024		
		Local	5,000,000.000	99.994528	4,999,726.42	103.659111	5,182,955.55	183,229.13	1.39
		Base		99.994528	4,999,726.42	103.659111	5,182,955.55	183,229.13	1.39
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	100.656400	3,019,692.00	19,692.00	0.81
		Base		100.000000	3,000,000.00	100.656400	3,019,692.00	19,692.00	0.81
94988J5W3	WELLS FARGO BANK NA SR UNSECURED 05/22 VAR					2.752250	27 May 2022		
		Local	5,000,000.000	100.219830	5,010,991.50	100.317957	5,015,897.85	4,906.35	1.35
		Base		100.219830	5,010,991.50	100.317957	5,015,897.85	4,906.35	1.35
US DOLLAR Total									
		Local	281,604,985.260		282,725,039.53		285,623,528.57	2,898,489.04	76.67
Original Face:		Base	256,945,369.000		282,725,039.53		285,623,528.57	2,898,489.04	76.67
FIXED INCOME Total									
		Base	281,604,985.260		282,725,039.53		285,623,528.57	2,898,489.04	76.67
Original Face:			256,945,369.000						

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

Holdings

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

As of: *October 31, 2019*

View Date: *November 7, 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

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

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

As of: *October 31, 2019* *View Date:* *November 7, 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									
		368,606,259.700	Base		369,619,948.56		372,518,437.60	2,898,489.04	100.00
Original Face:		256,945,369.000							

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

Books Closed

Holdings

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

As of: *October 31, 2019* *View Date:* *November 7, 2019*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		3,030.450	Local	1.000000	3,030.45	1.000000	3,030.45	0.00	100.00
			Base	1.000000	3,030.45	1.000000	3,030.45	0.00	100.00
US DOLLAR Total									
		3,030.450	Local		3,030.45		3,030.45	0.00	100.00
			Base		3,030.45		3,030.45	0.00	100.00
CASH Total									
		3,030.450	Base		3,030.45		3,030.45	0.00	100.00

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Books Closed

Prepared by State Street

Holdings

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

As of: *October 31, 2019* *View Date:* *November 7, 2019*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		3,030.450	Base	3,030.45		3,030.45	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	486,341.550	1.000000	486,341.55	1.000000	486,341.55	0.00	0.15
		Base		1.000000	486,341.55	1.000000	486,341.55	0.00	0.15
US DOLLAR Total									
		Local	486,341.550		486,341.55		486,341.55	0.00	0.15
		Base			486,341.55		486,341.55	0.00	0.15
CASH Total									
		Base	486,341.550		486,341.55		486,341.55	0.00	0.15
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
07644DJK5	BEDFORD ROW FDG CORP					2.170880	03 Feb 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.49
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.49
13738JAX8	CAN AST + CAN LTD JT					2.030000	31 Jan 2020		
		Local	5,000,000.000	99.486861	4,974,343.05	99.486861	4,974,343.05	0.00	1.49
		Base		99.486861	4,974,343.05	99.486861	4,974,343.05	0.00	1.49
138994009	CANTOR FITZGERALD REPO REPO					2.200000	01 Nov 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.99
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	2.99
138994009	CANTOR FITZGERALD REPO REPO					2.250000	07 Nov 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.49
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.49
17177MYK2	CIESCO LLC					2.500000	19 Nov 2019		
		Local	5,000,000.000	99.875000	4,993,750.00	99.875000	4,993,750.00	0.00	1.49
		Base		99.875000	4,993,750.00	99.875000	4,993,750.00	0.00	1.49

& 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
22845ALN8	CROWN POINT CAP CO.					2.119500	06 Apr 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.49
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.49
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
		Local	5,000,000.000	99.985325	4,999,266.26	99.985325	4,999,266.26	0.00	1.49
		Base		99.985325	4,999,266.26	99.985325	4,999,266.26	0.00	1.49
85520PBF2	STARBIRD FDG. CORP					2.099130	17 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.49
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.49
92646KA77	VICTORY RECEIVABLES					2.160000	07 Jan 2020		
		Local	5,000,000.000	99.598000	4,979,900.00	99.598000	4,979,900.00	0.00	1.49
		Base		99.598000	4,979,900.00	99.598000	4,979,900.00	0.00	1.49
979QHR003	SOUTH STREET REPO					1.800000	01 Nov 2019		
		Local	8,999,999.990	100.000000	8,999,999.99	100.000000	8,999,999.99	0.00	2.69
		Base		100.000000	8,999,999.99	100.000000	8,999,999.99	0.00	2.69
US DOLLAR Total									
		Local	58,999,999.990		58,947,259.30		58,947,259.30	0.00	17.60
		Base			58,947,259.30		58,947,259.30	0.00	17.60
CASH EQUIVALENT Total									
		Base	58,999,999.990		58,947,259.30		58,947,259.30	0.00	17.60

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	100.584885	2,011,697.69	101.004570	2,020,091.40	8,393.71	0.60
		Base		100.584885	2,011,697.69	101.004570	2,020,091.40	8,393.71	0.60
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.250000	05 May 2021		
		Local	3,000,000.000	99.982328	2,999,469.85	100.546840	3,016,405.20	16,935.35	0.90
		Base		99.982328	2,999,469.85	100.546840	3,016,405.20	16,935.35	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
0258M0EF2	AMERICAN EXPRESS CREDIT SR UNSECURED 03/20 VAR					2.567630	03 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.116777	5,005,838.85	5,838.85	1.49
		Base		100.000000	5,000,000.00	100.116777	5,005,838.85	5,838.85	1.49
02665WCS8	AMERICAN HONDA FINANCE SR UNSECURED 01/21 3.15					3.150000	08 Jan 2021		
		Local	5,000,000.000	99.964633	4,998,231.63	101.519491	5,075,974.55	77,742.92	1.52
		Base		99.964633	4,998,231.63	101.519491	5,075,974.55	77,742.92	1.52
05586CAB0	BMW VEHICLE LEASE TRUST BMWLT 2018 1 A2					2.970000	21 Dec 2020		
		Local	1,831,804.310	99.995325	1,831,718.67	100.239930	1,836,199.36	4,480.69	0.55
Original Face:		Base	3,000,000.000	99.995325	1,831,718.67	100.239930	1,836,199.36	4,480.69	0.55
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR					2.756250	25 Jun 2022		
		Local	5,395,000.000	100.252788	5,408,637.90	100.486319	5,421,236.91	12,599.01	1.62
		Base		100.252788	5,408,637.90	100.486319	5,421,236.91	12,599.01	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	99.784710	2,494,617.75	-5,382.25	0.74
		Base		100.000000	2,500,000.00	99.784710	2,494,617.75	-5,382.25	0.74
06406RAG2	BANK OF NY MELLON CORP SR UNSECURED 04/23 3.5					3.500000	28 Apr 2023		
		Local	5,000,000.000	99.923867	4,996,193.36	105.039435	5,251,971.75	255,778.39	1.57
		Base		99.923867	4,996,193.36	105.039435	5,251,971.75	255,778.39	1.57
064159JW7	BANK OF NOVA SCOTIA SR UNSECURED 07/24 VAR					2.936000	24 Jul 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.883632	5,044,181.60	44,181.60	1.51
		Base		100.000000	5,000,000.00	100.883632	5,044,181.60	44,181.60	1.51
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
		Local	5,000,000.000	99.969468	4,998,473.38	99.801186	4,990,059.30	-8,414.08	1.49
		Base		99.969468	4,998,473.38	99.801186	4,990,059.30	-8,414.08	1.49
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR					2.450880	15 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.047253	5,002,362.65	2,362.65	1.49
		Base		100.000000	5,000,000.00	100.047253	5,002,362.65	2,362.65	1.49
084670BQ0	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2					2.200000	15 Mar 2021		
		Local	3,000,000.000	99.944347	2,998,330.41	100.647097	3,019,412.91	21,082.50	0.90
		Base		99.944347	2,998,330.41	100.647097	3,019,412.91	21,082.50	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
097023CN3	BOEING CO SR UNSECURED 02/30 2.95					2.950000	01 Feb 2030		
		Local	5,000,000.000	99.885835	4,994,291.75	102.432621	5,121,631.05	127,339.30	1.53
		Base		99.885835	4,994,291.75	102.432621	5,121,631.05	127,339.30	1.53
110122BZ0	BRISTOL MYERS SQUIBB CO SR UNSECURED 144A 07/24 2.9					2.900000	26 Jul 2024		
		Local	5,000,000.000	99.646548	4,982,327.40	103.631292	5,181,564.60	199,237.20	1.55
		Base		99.646548	4,982,327.40	103.631292	5,181,564.60	199,237.20	1.55
12624KAN6	COMM MORTGAGE TRUST COMM 2012 CR2 AMPZ 144A					3.791000	15 Aug 2045		
		Local	3,522,266.000	103.707999	3,652,871.59	103.628540	3,650,072.83	-2,798.76	1.09
Original Face:		Base	3,522,266.000	103.707999	3,652,871.59	103.628540	3,650,072.83	-2,798.76	1.09
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					2.697500	17 Jul 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	100.312690	3,009,380.70	9,380.70	0.90
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.312690	3,009,380.70	9,380.70	0.90
14041NEW7	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3					2.321250	15 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.171710	5,008,585.50	8,585.50	1.50
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	100.171710	5,008,585.50	8,585.50	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	100.310084	5,015,504.20	15,504.20	1.50
		Base		100.000000	5,000,000.00	100.310084	5,015,504.20	15,504.20	1.50
161571HE7	CHASE ISSUANCE TRUST CHAIT 2016 A4 A4					1.490000	15 Jul 2022		
		Local	5,000,000.000	99.992433	4,999,621.65	99.756860	4,987,843.00	-11,778.65	1.49
Original Face:		Base	5,000,000.000	99.992433	4,999,621.65	99.756860	4,987,843.00	-11,778.65	1.49
166764BQ2	CHEVRON CORP SR UNSECURED 03/20 VAR					2.347630	03 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.113998	5,005,699.90	5,699.90	1.49
		Base		100.000000	5,000,000.00	100.113998	5,005,699.90	5,699.90	1.49
24422ETR0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/20 VAR					2.448880	22 Jun 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.178008	5,008,900.40	8,900.40	1.50
		Base		100.000000	5,000,000.00	100.178008	5,008,900.40	8,900.40	1.50
254683CA1	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A5 A5					2.521250	15 Dec 2026		
		Local	4,725,000.000	100.000000	4,725,000.00	100.539900	4,750,510.28	25,510.28	1.42
Original Face:		Base	4,725,000.000	100.000000	4,725,000.00	100.539900	4,750,510.28	25,510.28	1.42

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	100.568334	1,508,525.01	8,525.01	0.45
		Base		100.000000	1,500,000.00	100.568334	1,508,525.01	8,525.01	0.45
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	101.022865	2,525,571.63	25,571.63	0.75
		Base		100.000000	2,500,000.00	101.022865	2,525,571.63	25,571.63	0.75
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22					2.377500	15 May 2036		
		Local	338,314.880	99.920648	338,046.42	100.122337	338,728.76	682.34	0.10
Original Face:		Base	16,000,000.000	99.920648	338,046.42	100.122337	338,728.76	682.34	0.10
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.500000	15 Aug 2042		
		Local	1,961,626.980	100.687363	1,975,110.48	100.483078	1,971,103.17	-4,007.31	0.59
Original Face:		Base	5,000,000.000	100.687363	1,975,110.48	100.483078	1,971,103.17	-4,007.31	0.59
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.000000	15 Aug 2042		
		Local	4,067,188.200	102.271422	4,159,571.19	102.876801	4,184,193.11	24,621.92	1.25
Original Face:		Base	10,000,000.000	102.271422	4,159,571.19	102.876801	4,184,193.11	24,621.92	1.25
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.300000	25 Jan 2027		
		Local	2,500,000.000	112.651854	2,816,296.36	124.223485	3,105,587.13	289,290.77	0.93
		Base		112.651854	2,816,296.36	124.223485	3,105,587.13	289,290.77	0.93
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25					5.250000	22 Mar 2027		
		Local	2,500,000.000	112.029448	2,800,736.20	124.294675	3,107,366.88	306,630.68	0.93
		Base		112.029448	2,800,736.20	124.294675	3,107,366.88	306,630.68	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	99.999081	4,999,954.05	-45.95	1.49
		Base		100.000000	5,000,000.00	99.999081	4,999,954.05	-45.95	1.49
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					2.518380	25 Jun 2022		
		Local	1,939,958.400	100.000000	1,939,958.40	99.750120	1,935,110.83	-4,847.57	0.58
Original Face:		Base	3,000,000.000	100.000000	1,939,958.40	99.750120	1,935,110.83	-4,847.57	0.58
3136A6UL6	FANNIE MAE FNR 2012 63 BT					3.000000	25 Mar 2039		
		Local	5,000,000.000	101.074088	5,053,704.38	101.915380	5,095,769.00	42,064.62	1.52
Original Face:		Base	5,000,000.000	101.074088	5,053,704.38	101.915380	5,095,769.00	42,064.62	1.52

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136A9MN5	FANNIEMAE ACES FNA 2012 M14 A2					2.301000	25 Sep 2022		
		Local	1,606,083.500	100.365375	1,611,951.72	100.943920	1,621,243.64	9,291.92	0.48
	Original Face:	Base	2,000,000.000	100.365375	1,611,951.72	100.943920	1,621,243.64	9,291.92	0.48
3136B2HG0	FANNIE MAE FNR 2018 49 LV					3.500000	25 Oct 2029		
		Local	4,501,427.750	101.773460	4,581,258.75	103.857300	4,675,061.32	93,802.57	1.40
	Original Face:	Base	5,000,000.000	101.773460	4,581,258.75	103.857300	4,675,061.32	93,802.57	1.40
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
		Local	1,837,870.840	99.861804	1,835,330.97	101.860600	1,872,066.26	36,735.29	0.56
	Original Face:	Base	2,000,000.000	99.861804	1,835,330.97	101.860600	1,872,066.26	36,735.29	0.56
3137AJ6H2	FREDDIE MAC FHR 3955 BK					2.000000	15 Feb 2041		
		Local	997,928.650	100.756964	1,005,482.61	99.695110	994,886.07	-10,596.54	0.30
	Original Face:	Base	5,000,000.000	100.756964	1,005,482.61	99.695110	994,886.07	-10,596.54	0.30
3137AJMF8	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2					2.967600	25 Oct 2021		
		Local	4,720,436.450	101.384011	4,785,767.80	101.651490	4,798,393.99	12,626.19	1.43
	Original Face:	Base	5,000,000.000	101.384011	4,785,767.80	101.651490	4,798,393.99	12,626.19	1.43
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.500000	15 Jan 2027		
		Local	3,000,000.000	103.106479	3,093,194.38	105.267380	3,158,021.40	64,827.02	0.94
	Original Face:	Base	3,000,000.000	103.106479	3,093,194.38	105.267380	3,158,021.40	64,827.02	0.94
3137AL2X6	FREDDIE MAC FHR 3990 BH					3.500000	15 Jan 2032		
		Local	4,065,185.480	101.317195	4,118,731.89	103.787160	4,219,140.56	100,408.67	1.26
	Original Face:	Base	5,565,000.000	101.317195	4,118,731.89	103.787160	4,219,140.56	100,408.67	1.26
3137AMMY0	FREDDIE MAC FHR 4012 GC					3.500000	15 Jun 2040		
		Local	4,494,000.000	105.682658	4,749,378.65	104.391860	4,691,370.19	-58,008.46	1.40
	Original Face:	Base	4,494,000.000	105.682658	4,749,378.65	104.391860	4,691,370.19	-58,008.46	1.40
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	503,944.960	100.215750	505,032.22	102.905130	518,585.22	13,553.00	0.15
	Original Face:	Base	2,000,000.000	100.215750	505,032.22	102.905130	518,585.22	13,553.00	0.15
3137APJG6	FREDDIE MAC FHR 4030 BC					2.000000	15 Jan 2042		
		Local	943,723.450	100.374333	947,256.12	99.535600	939,340.80	-7,915.32	0.28
	Original Face:	Base	5,000,000.000	100.374333	947,256.12	99.535600	939,340.80	-7,915.32	0.28

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137ATR20	FREDDIE MAC FHR 4097 VH					1.500000	15 Oct 2041		
		Local	1,981,084.460	100.378112	1,988,575.18	98.240510	1,946,227.48	-42,347.70	0.58
Original Face:		Base	14,878,168.000	100.378112	1,988,575.18	98.240510	1,946,227.48	-42,347.70	0.58
3137AYK42	FREDDIE MAC FHR 4172 PE					3.000000	15 Feb 2043		
		Local	5,000,000.000	99.099660	4,954,982.98	102.739550	5,136,977.50	181,994.52	1.53
Original Face:		Base	5,000,000.000	99.099660	4,954,982.98	102.739550	5,136,977.50	181,994.52	1.53
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
		Local	1,197,415.900	99.622830	1,192,899.61	100.455830	1,202,874.08	9,974.47	0.36
Original Face:		Base	5,000,000.000	99.622830	1,192,899.61	100.455830	1,202,874.08	9,974.47	0.36
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.500000	15 Apr 2028		
		Local	1,688,221.800	102.943667	1,737,917.42	104.405360	1,762,594.05	24,676.63	0.53
Original Face:		Base	5,000,000.000	102.943667	1,737,917.42	104.405360	1,762,594.05	24,676.63	0.53
3137F5Y94	FREDDIE MAC FHR 4800 MA					4.000000	15 Apr 2042		
		Local	3,286,983.700	102.163442	3,358,095.69	100.960130	3,318,543.02	-39,552.67	0.99
Original Face:		Base	5,000,000.000	102.163442	3,358,095.69	100.960130	3,318,543.02	-39,552.67	0.99
3137FGA39	FREDDIE MAC FHR 4806 A					4.000000	15 Jun 2042		
		Local	3,351,534.600	102.057653	3,420,497.55	100.959920	3,383,706.65	-36,790.90	1.01
Original Face:		Base	5,000,000.000	102.057653	3,420,497.55	100.959920	3,383,706.65	-36,790.90	1.01
3137FNN30	FREDDIE MAC FHR 4914 MV					3.000000	25 Dec 2030		
		Local	2,468,927.930	103.264212	2,549,518.97	103.383820	2,552,472.01	2,953.04	0.76
Original Face:		Base	2,500,000.000	103.264212	2,549,518.97	103.383820	2,552,472.01	2,953.04	0.76
3137GAWQ6	FREDDIE MAC FHR 3738 BH					3.000000	15 Dec 2038		
		Local	1,517,307.150	101.226754	1,535,920.77	100.685920	1,527,714.66	-8,206.11	0.46
Original Face:		Base	5,000,000.000	101.226754	1,535,920.77	100.685920	1,527,714.66	-8,206.11	0.46
3137GAWS2	FREDDIE MAC FHR 3738 BJ					3.500000	15 Dec 2038		
		Local	1,517,307.150	102.966502	1,562,318.10	101.160990	1,534,922.93	-27,395.17	0.46
Original Face:		Base	5,000,000.000	102.966502	1,562,318.10	101.160990	1,534,922.93	-27,395.17	0.46
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.500000	01 Apr 2042		
		Local	2,172,166.350	103.650208	2,251,454.93	104.952481	2,279,742.48	28,287.55	0.68
Original Face:		Base	5,000,000.000	103.650208	2,251,454.93	104.952481	2,279,742.48	28,287.55	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
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		Local	2,976,768.550	100.608769	2,994,890.18	101.552733	3,022,989.82	28,099.64	0.90
Original Face:		Base	5,000,000.000	100.608769	2,994,890.18	101.552733	3,022,989.82	28,099.64	0.90
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	312,879.100	105.919360	331,399.54	113.924340	356,445.45	25,045.91	0.11
Original Face:		Base	10,000,000.000	105.919360	331,399.54	113.924340	356,445.45	25,045.91	0.11
31398NY24	FANNIE MAE FNR 2010 123 PM					4.000000	25 Jul 2040		
		Local	5,287,443.360	107.111871	5,663,479.49	104.593310	5,530,312.02	-133,167.47	1.65
Original Face:		Base	6,000,000.000	107.111871	5,663,479.49	104.593310	5,530,312.02	-133,167.47	1.65
31398T7A3	FANNIE MAE FNR 2010 113 LV					4.000000	25 Jun 2030		
		Local	565,092.690	105.144094	594,161.59	99.981040	564,985.55	-29,176.04	0.17
Original Face:		Base	5,568,000.000	105.144094	594,161.59	99.981040	564,985.55	-29,176.04	0.17
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	236,259.600	105.150174	248,427.38	106.747730	252,201.76	3,774.38	0.08
Original Face:		Base	5,000,000.000	105.150174	248,427.38	106.747730	252,201.76	3,774.38	0.08
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A					2.030000	15 Dec 2027		
		Local	5,000,000.000	97.196897	4,859,844.86	100.076840	5,003,842.00	143,997.14	1.49
Original Face:		Base	5,000,000.000	97.196897	4,859,844.86	100.076840	5,003,842.00	143,997.14	1.49
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	100.002472	5,000,123.60	123.60	1.49
		Base		100.000000	5,000,000.00	100.002472	5,000,123.60	123.60	1.49
38377XC75	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 133 MN					3.500000	16 Apr 2035		
		Local	1,386,464.750	103.092651	1,429,343.27	100.308580	1,390,743.10	-38,600.17	0.42
Original Face:		Base	5,000,000.000	103.092651	1,429,343.27	100.308580	1,390,743.10	-38,600.17	0.42
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	3,463,441.000	94.380774	3,268,822.43	98.333470	3,405,721.72	136,899.29	1.02
Original Face:		Base	5,000,000.000	94.380774	3,268,822.43	98.333470	3,405,721.72	136,899.29	1.02
38378NWG4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 17 VB					3.000000	16 Apr 2025		
		Local	671,506.560	99.938619	671,094.38	102.328360	687,141.65	16,047.27	0.21
Original Face:		Base	1,238,000.000	99.938619	671,094.38	102.328360	687,141.65	16,047.27	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
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	1,852,696.400	100.837795	1,868,218.19	104.250200	1,931,439.70	63,221.51	0.58
Original Face:		Base	5,000,000.000	100.837795	1,868,218.19	104.250200	1,931,439.70	63,221.51	0.58
437076AW2	HOME DEPOT INC SR UNSECURED 04/21 4.4					4.400000	01 Apr 2021		
		Local	3,000,000.000	101.913575	3,057,407.26	103.084464	3,092,533.92	35,126.66	0.92
		Base		101.913575	3,057,407.26	103.084464	3,092,533.92	35,126.66	0.92
459200JW2	IBM CORP SR UNSECURED 05/21 2.8					2.800000	13 May 2021		
		Local	5,000,000.000	99.995399	4,999,769.96	101.470164	5,073,508.20	73,738.24	1.51
		Base		99.995399	4,999,769.96	101.470164	5,073,508.20	73,738.24	1.51
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.250000	03 Mar 2022		
		Local	3,500,000.000	99.872937	3,495,552.81	101.399176	3,548,971.16	53,418.35	1.06
		Base		99.872937	3,495,552.81	101.399176	3,548,971.16	53,418.35	1.06
48125LRL8	JP MORGAN CHASE BANK NA SR UNSECURED 02/21 VAR					2.543130	01 Feb 2021		
		Local	5,311,000.000	100.051140	5,313,716.02	100.023200	5,312,232.15	-1,483.87	1.59
		Base		100.051140	5,313,716.02	100.023200	5,312,232.15	-1,483.87	1.59
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75					2.750000	01 Nov 2029		
		Local	5,000,000.000	99.600255	4,980,012.77	100.587210	5,029,360.50	49,347.73	1.50
		Base		99.600255	4,980,012.77	100.587210	5,029,360.50	49,347.73	1.50
654740BA6	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 VAR					2.650880	13 Jul 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	99.842000	4,992,100.00	-7,900.00	1.49
		Base		100.000000	5,000,000.00	99.842000	4,992,100.00	-7,900.00	1.49
713448BY3	PEPSICO INC SR UNSECURED 03/22 2.75					2.750000	05 Mar 2022		
		Local	3,000,000.000	99.959298	2,998,778.94	102.460225	3,073,806.75	75,027.81	0.92
		Base		99.959298	2,998,778.94	102.460225	3,073,806.75	75,027.81	0.92
742718DY2	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3					2.300000	06 Feb 2022		
		Local	3,000,000.000	99.839746	2,995,192.38	101.393816	3,041,814.48	46,622.10	0.91
		Base		99.839746	2,995,192.38	101.393816	3,041,814.48	46,622.10	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	100.010065	3,000,301.95	301.95	0.90
		Base		100.000000	3,000,000.00	100.010065	3,000,301.95	301.95	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	99.227342	1,984,546.84	-15,453.16	0.59
		Base		100.000000	2,000,000.00	99.227342	1,984,546.84	-15,453.16	0.59
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					2.575630	13 Feb 2020		
		Local	2,000,000.000	99.894022	1,997,880.43	99.999851	1,999,997.02	2,116.59	0.60
		Base		99.894022	1,997,880.43	99.999851	1,999,997.02	2,116.59	0.60
907818EZ7	UNION PACIFIC CORP SR UNSECURED 03/22 2.95					2.950000	01 Mar 2022		
		Local	4,000,000.000	99.966145	3,998,645.79	102.571422	4,102,856.88	104,211.09	1.22
		Base		99.966145	3,998,645.79	102.571422	4,102,856.88	104,211.09	1.22
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625					2.625000	24 Jan 2022		
		Local	2,500,000.000	99.896086	2,497,402.15	101.613308	2,540,332.70	42,930.55	0.76
		Base		99.896086	2,497,402.15	101.613308	2,540,332.70	42,930.55	0.76
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR					2.576000	24 Jan 2022		
		Local	2,500,000.000	100.000000	2,500,000.00	100.657509	2,516,437.73	16,437.73	0.75
		Base		100.000000	2,500,000.00	100.657509	2,516,437.73	16,437.73	0.75
9128285G1	US TREASURY N/B 10/20 2.875					2.875000	31 Oct 2020		
		Local	5,000,000.000	100.167002	5,008,350.11	101.226562	5,061,328.10	52,977.99	1.51
		Base		100.167002	5,008,350.11	101.226562	5,061,328.10	52,977.99	1.51
9128285S5	US TREASURY N/B 12/20 2.5					2.500000	31 Dec 2020		
		Local	2,500,000.000	100.081797	2,502,044.93	101.015625	2,525,390.63	23,345.70	0.75
		Base		100.081797	2,502,044.93	101.015625	2,525,390.63	23,345.70	0.75
912828NT3	US TREASURY N/B 08/20 2.625					2.625000	15 Aug 2020		
		Local	5,000,000.000	100.065071	5,003,253.53	100.781250	5,039,062.50	35,808.97	1.50
		Base		100.065071	5,003,253.53	100.781250	5,039,062.50	35,808.97	1.50
92347YAA2	VERIZON OWNER TRUST VZOT 2019 A A1A					2.930000	20 Sep 2023		
		Local	2,500,000.000	99.982821	2,499,570.52	101.892440	2,547,311.00	47,740.48	0.76
Original Face:		Base	2,500,000.000	99.982821	2,499,570.52	101.892440	2,547,311.00	47,740.48	0.76
949746SB8	WELLS FARGO + COMPANY SR UNSECURED 07/21 VAR					2.960630	26 Jul 2021		
		Local	5,000,000.000	101.149347	5,057,467.36	101.220000	5,061,000.00	3,532.64	1.51
		Base		101.149347	5,057,467.36	101.220000	5,061,000.00	3,532.64	1.51

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					3.111000	11 Feb 2022		
		3,000,000.000	Local	100.000000	3,000,000.00	100.656400	3,019,692.00	19,692.00	0.90
			Base	100.000000	3,000,000.00	100.656400	3,019,692.00	19,692.00	0.90
US DOLLAR Total									
		270,696,260.900	Local		272,800,581.29		275,532,369.45	2,731,788.16	82.26
	Original Face:	214,990,434.000	Base		272,800,581.29		275,532,369.45	2,731,788.16	82.26
FIXED INCOME Total									
		270,696,260.900	Base		272,800,581.29		275,532,369.45	2,731,788.16	82.26
	Original Face:	214,990,434.000							

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Holdings

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

As of: *October 31, 2019* *View Date:* *November 7, 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									
		330,182,602.440	Base		332,234,182.14		334,965,970.30	2,731,788.16	100.00
Original Face:		214,990,434.000							

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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	4,208,217.770	1.000000	4,208,217.77	1.000000	4,208,217.77	0.00	0.50
		Base		1.000000	4,208,217.77	1.000000	4,208,217.77	0.00	0.50
US DOLLAR Total									
		Local	4,208,217.770		4,208,217.77		4,208,217.77	0.00	0.50
		Base			4,208,217.77		4,208,217.77	0.00	0.50
CASH Total									
		Base	4,208,217.770		4,208,217.77		4,208,217.77	0.00	0.50
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
06051GHC6	BANK OF AMERICA CORP SR UNSECURED 12/23 VAR					3.004000	20 Dec 2023		
		Local	5,000,000.000	102.402543	5,120,127.13	102.402543	5,120,127.13	0.00	0.60
		Base		102.402543	5,120,127.13	102.402543	5,120,127.13	0.00	0.60
07644DJK5	BEDFORD ROW FDG CORP					2.170880	03 Feb 2020		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.36
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.36
09702LBK0	BOEING COMPANY					2.160000	19 Feb 2020		
		Local	20,000,000.000	99.340000	19,868,000.00	99.340000	19,868,000.00	0.00	2.34
		Base		99.340000	19,868,000.00	99.340000	19,868,000.00	0.00	2.34
09702LBS3	BOEING COMPANY					2.170000	26 Feb 2020		
		Local	10,000,000.000	99.294750	9,929,475.00	99.294750	9,929,475.00	0.00	1.17
		Base		99.294750	9,929,475.00	99.294750	9,929,475.00	0.00	1.17
13738JAX8	CAN AST + CAN LTD JT					2.030000	31 Jan 2020		
		Local	15,000,000.000	99.486861	14,923,029.17	99.486861	14,923,029.17	0.00	1.76
		Base		99.486861	14,923,029.17	99.486861	14,923,029.17	0.00	1.76

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
13738KYL5	CAN AST & CAN LTD JT					2.130000	20 Nov 2019		
		10,000,000.000	Local	99.887583	9,988,758.33	99.887583	9,988,758.33	0.00	1.18
			Base	99.887583	9,988,758.33	99.887583	9,988,758.33	0.00	1.18
138994009	CANTOR FITZGERALD REPO REPO					2.200000	01 Nov 2019		
		55,000,000.000	Local	100.000000	55,000,000.00	100.000000	55,000,000.00	0.00	6.49
			Base	100.000000	55,000,000.00	100.000000	55,000,000.00	0.00	6.49
138994009	CANTOR FITZGERALD REPO REPO					2.250000	07 Nov 2019		
		40,000,000.000	Local	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	4.72
			Base	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	4.72
17177MYK2	CIESCO LLC					2.500000	19 Nov 2019		
		20,000,000.000	Local	99.875000	19,975,000.00	99.875000	19,975,000.00	0.00	2.36
			Base	99.875000	19,975,000.00	99.875000	19,975,000.00	0.00	2.36
22845ALN8	CROWN POINT CAP CO.					2.119500	06 Apr 2020		
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.95
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.95
22845AMB3	CROWN POINT CAP CO.					2.140880	01 May 2020		
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.18
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.18
2546R2AQ9	WALT DISNEY CO					1.970000	24 Jan 2020		
		5,000,000.000	Local	99.540333	4,977,016.67	99.540333	4,977,016.67	0.00	0.59
			Base	99.540333	4,977,016.67	99.540333	4,977,016.67	0.00	0.59
316773CU2	FIFTH THIRD BANCORP SR UNSECURED 06/22 2.6					2.600000	15 Jun 2022		
		5,000,000.000	Local	99.985325	4,999,266.26	99.985325	4,999,266.26	0.00	0.59
			Base	99.985325	4,999,266.26	99.985325	4,999,266.26	0.00	0.59
37829ABF4	GLENCOVE FDG DAC/LLC					2.090250	03 Apr 2020		
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.36
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.36
37829ABK3	GLENCOVE FDG DAC/LLC					1.964250	02 Mar 2020		
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.18
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.18

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40588MYF8	HALKIN FINANCE LLC USC					2.610000	15 Nov 2019		
		20,000,000.000	Local	99.898500	19,979,700.00	99.898500	19,979,700.00	0.00	2.36
			Base	99.898500	19,979,700.00	99.898500	19,979,700.00	0.00	2.36
40588MYR2	HALKIN FINANCE LLC USC					2.520000	25 Nov 2019		
		10,000,000.000	Local	99.832000	9,983,200.00	99.832000	9,983,200.00	0.00	1.18
			Base	99.832000	9,983,200.00	99.832000	9,983,200.00	0.00	1.18
41282KYL6	HARLEY-DAVIDSON FND CP					2.190000	20 Nov 2019		
		5,155,000.000	Local	99.884417	5,149,041.68	99.884417	5,149,041.68	0.00	0.61
			Base	99.884417	5,149,041.68	99.884417	5,149,041.68	0.00	0.61
45779QY18	INSTITUTIONAL SECURED					1.950000	01 Nov 2019		
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.36
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.36
62454XBK3	MOUNTCLIFF					2.223500	24 Apr 2020		
		15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.77
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.77
62455BY17	MOUNTCLIFF					2.170000	01 Nov 2019		
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.95
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.95
66844CAN4	NORTHWESTERN UNIVERS					1.850000	22 Jan 2020		
		10,000,000.000	Local	99.578611	9,957,861.11	99.578611	9,957,861.11	0.00	1.18
			Base	99.578611	9,957,861.11	99.578611	9,957,861.11	0.00	1.18
66844DZJ4	NORTHWESTERN UNIVERS					2.040000	18 Dec 2019		
		10,000,000.000	Local	99.733667	9,973,366.67	99.733667	9,973,366.67	0.00	1.18
			Base	99.733667	9,973,366.67	99.733667	9,973,366.67	0.00	1.18
82124LAA0	SHEFFIELD RECEIVABLE					2.140000	10 Jan 2020		
		18,000,000.000	Local	99.583889	17,925,100.00	99.583889	17,925,100.00	0.00	2.12
			Base	99.583889	17,925,100.00	99.583889	17,925,100.00	0.00	2.12
82124LAU6	SHEFFIELD RECEIVABLE					2.130000	28 Jan 2020		
		5,000,000.000	Local	99.479333	4,973,966.67	99.479333	4,973,966.67	0.00	0.59
			Base	99.479333	4,973,966.67	99.479333	4,973,966.67	0.00	0.59

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85520PBF2	STARBIRD FDG. CORP					2.099130	17 Mar 2020		
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.36
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.36
88602UZ29	THUNDER BAY FNDNG LLC					2.470000	02 Dec 2019		
		20,000,000.000	Local	99.787306	19,957,461.11	99.787306	19,957,461.11	0.00	2.36
			Base	99.787306	19,957,461.11	99.787306	19,957,461.11	0.00	2.36
9113A3Z23	UNITED PARCEL SERVIC					2.130000	02 Dec 2019		
		15,000,000.000	Local	99.816583	14,972,487.50	99.816583	14,972,487.50	0.00	1.77
			Base	99.816583	14,972,487.50	99.816583	14,972,487.50	0.00	1.77
92646KA77	VICTORY RECEIVABLES					2.160000	07 Jan 2020		
		25,000,000.000	Local	99.598000	24,899,500.00	99.598000	24,899,500.00	0.00	2.94
			Base	99.598000	24,899,500.00	99.598000	24,899,500.00	0.00	2.94
979QHR003	SOUTH STREET REPO					1.800000	01 Nov 2019		
		11,036,899.230	Local	100.000000	11,036,899.23	100.000000	11,036,899.23	0.00	1.30
			Base	100.000000	11,036,899.23	100.000000	11,036,899.23	0.00	1.30
US DOLLAR Total									
		499,191,899.230	Local		498,589,256.53		498,589,256.53	0.00	58.84
			Base		498,589,256.53		498,589,256.53	0.00	58.84
CASH EQUIVALENT Total									
		499,191,899.230	Base		498,589,256.53		498,589,256.53	0.00	58.84

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.800000	17 Feb 2021		
		4,000,000.000	Local	100.584884	4,023,395.37	101.004570	4,040,182.80	16,787.43	0.48
			Base	100.584884	4,023,395.37	101.004570	4,040,182.80	16,787.43	0.48
025816BZ1	AMERICAN EXPRESS CO SR UNSECURED 11/21 VAR					2.886750	05 Nov 2021		
		5,000,000.000	Local	100.000000	5,000,000.00	100.529000	5,026,450.00	26,450.00	0.59
			Base	100.000000	5,000,000.00	100.529000	5,026,450.00	26,450.00	0.59

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0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.250000	05 May 2021		
		Local	5,000,000.000	99.982329	4,999,116.43	100.546840	5,027,342.00	28,225.57	0.59
		Base		99.982329	4,999,116.43	100.546840	5,027,342.00	28,225.57	0.59
05586CAB0	BMW VEHICLE LEASE TRUST BMWLT 2018 1 A2					2.970000	21 Dec 2020		
		Local	1,831,804.310	99.995325	1,831,718.67	100.239930	1,836,199.36	4,480.69	0.22
Original Face:		Base	3,000,000.000	99.995325	1,831,718.67	100.239930	1,836,199.36	4,480.69	0.22
06050TML3	BANK OF AMERICA NA SR UNSECURED 05/21 VAR					2.482250	24 May 2021		
		Local	10,110,000.000	100.057457	10,115,808.88	100.095277	10,119,632.50	3,823.62	1.19
		Base		100.057457	10,115,808.88	100.095277	10,119,632.50	3,823.62	1.19
06051GFW4	BANK OF AMERICA CORP SR UNSECURED 04/21 2.625					2.625000	19 Apr 2021		
		Local	3,000,000.000	99.993261	2,999,797.83	101.069629	3,032,088.87	32,291.04	0.36
		Base		99.993261	2,999,797.83	101.069629	3,032,088.87	32,291.04	0.36
06051GGX1	BANK OF AMERICA CORP SR UNSECURED 01/22 VAR					2.314000	23 Jan 2022		
		Local	5,000,000.000	99.863769	4,993,188.46	100.022718	5,001,135.90	7,947.44	0.59
		Base		99.863769	4,993,188.46	100.022718	5,001,135.90	7,947.44	0.59
06051GHJ1	BANK OF AMERICA CORP SR UNSECURED 06/22 VAR					2.756250	25 Jun 2022		
		Local	10,000,000.000	100.250672	10,025,067.15	100.486319	10,048,631.90	23,564.75	1.19
		Base		100.250672	10,025,067.15	100.486319	10,048,631.90	23,564.75	1.19
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	99.784710	4,989,235.50	-10,764.50	0.59
		Base		100.000000	5,000,000.00	99.784710	4,989,235.50	-10,764.50	0.59
064159SH0	BANK OF NOVA SCOTIA SR UNSECURED 11/22 2					2.000000	15 Nov 2022		
		Local	10,000,000.000	99.969468	9,996,946.76	99.801186	9,980,118.60	-16,828.16	1.18
		Base		99.969468	9,996,946.76	99.801186	9,980,118.60	-16,828.16	1.18
14913Q2A6	CATERPILLAR FINL SERVICE SR UNSECURED 09/20 1.85					1.850000	04 Sep 2020		
		Local	10,000,000.000	99.976329	9,997,632.93	99.959150	9,995,915.00	-1,717.93	1.18
		Base		99.976329	9,997,632.93	99.959150	9,995,915.00	-1,717.93	1.18
161571HE7	CHASE ISSUANCE TRUST CHAIT 2016 A4 A4					1.490000	15 Jul 2022		
		Local	5,000,000.000	99.992433	4,999,621.65	99.756860	4,987,843.00	-11,778.65	0.59
Original Face:		Base	5,000,000.000	99.992433	4,999,621.65	99.756860	4,987,843.00	-11,778.65	0.59

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17325FAX6	CITIBANK NA SR UNSECURED 05/22 VAR					2.735880	20 May 2022		
		Local	10,000,000.000	100.175318	10,017,531.82	100.279000	10,027,900.00	10,368.18	1.18
		Base		100.175318	10,017,531.82	100.279000	10,027,900.00	10,368.18	1.18
24422EUW7	JOHN DEERE CAPITAL CORP SR UNSECURED 06/21 VAR					2.502130	07 Jun 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.343600	10,034,360.00	34,360.00	1.18
		Base		100.000000	10,000,000.00	100.343600	10,034,360.00	34,360.00	1.18
254683BX2	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A2 A2					2.390000	15 Jul 2024		
		Local	10,000,000.000	99.970600	9,997,059.97	101.276770	10,127,677.00	130,617.03	1.20
Original Face:		Base	10,000,000.000	99.970600	9,997,059.97	101.276770	10,127,677.00	130,617.03	1.20
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.000000	01 Nov 2026		
		Local	464,642.570	101.475450	471,498.14	102.947306	478,337.01	6,838.87	0.06
Original Face:		Base	2,096,032.000	101.475450	471,498.14	102.947306	478,337.01	6,838.87	0.06
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5					3.500000	01 Dec 2030		
		Local	3,375,932.700	101.084525	3,412,545.53	103.569013	3,496,420.18	83,874.65	0.41
Original Face:		Base	5,000,000.000	101.084525	3,412,545.53	103.569013	3,496,420.18	83,874.65	0.41
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.500000	01 Mar 2042		
		Local	3,432,971.650	104.790528	3,597,429.13	105.138783	3,609,384.61	11,955.48	0.43
Original Face:		Base	8,645,247.000	104.790528	3,597,429.13	105.138783	3,609,384.61	11,955.48	0.43
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
		Local	1,427,842.810	104.697523	1,494,916.06	105.015914	1,499,462.18	4,546.12	0.18
Original Face:		Base	4,322,624.000	104.697523	1,494,916.06	105.015914	1,499,462.18	4,546.12	0.18
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.700000	27 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	99.999081	9,999,908.10	-91.90	1.18
		Base		100.000000	10,000,000.00	99.999081	9,999,908.10	-91.90	1.18
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.500000	25 Jul 2040		
		Local	149,146.220	102.863794	153,417.46	100.486200	149,871.37	-3,546.09	0.02
Original Face:		Base	2,161,312.000	102.863794	153,417.46	100.486200	149,871.37	-3,546.09	0.02
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.250000	25 Dec 2038		
		Local	48,089.790	100.132731	48,153.62	99.883230	48,033.64	-119.98	0.01
Original Face:		Base	4,322,624.000	100.132731	48,153.62	99.883230	48,033.64	-119.98	0.01

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3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.000000	25 Apr 2042		
		Local	1,033,845.530	101.523347	1,049,594.59	98.994020	1,023,445.25	-26,149.34	0.12
Original Face:		Base	4,322,624.000	101.523347	1,049,594.59	98.994020	1,023,445.25	-26,149.34	0.12
3136A76N7	FANNIE MAE FNR 2012 101 B					2.000000	25 May 2039		
		Local	1,793,477.300	101.583229	1,821,872.15	100.045000	1,794,284.36	-27,587.79	0.21
Original Face:		Base	8,584,720.000	101.583229	1,821,872.15	100.045000	1,794,284.36	-27,587.79	0.21
3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.750000	25 May 2039		
		Local	591,640.920	100.803090	596,392.33	99.754710	590,189.68	-6,202.65	0.07
Original Face:		Base	5,571,429.000	100.803090	596,392.33	99.754710	590,189.68	-6,202.65	0.07
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.000000	25 May 2040		
		Local	1,012,723.590	101.444099	1,027,348.32	99.179050	1,004,409.64	-22,938.68	0.12
Original Face:		Base	4,322,624.000	101.444099	1,027,348.32	99.179050	1,004,409.64	-22,938.68	0.12
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.750000	25 Jul 2041		
		Local	2,086,180.260	100.817791	2,103,240.85	98.688550	2,058,821.05	-44,419.80	0.24
Original Face:		Base	5,111,816.000	100.817791	2,103,240.85	98.688550	2,058,821.05	-44,419.80	0.24
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
		Local	1,302,053.110	99.733224	1,298,579.55	97.859010	1,274,176.28	-24,403.27	0.15
Original Face:		Base	4,322,624.000	99.733224	1,298,579.55	97.859010	1,274,176.28	-24,403.27	0.15
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.000000	25 Mar 2042		
		Local	1,993,745.410	101.549976	2,024,647.98	99.592320	1,985,617.31	-39,030.67	0.23
Original Face:		Base	5,326,337.000	101.549976	2,024,647.98	99.592320	1,985,617.31	-39,030.67	0.23
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.500000	25 Feb 2028		
		Local	1,302,053.110	100.258171	1,305,414.63	98.577930	1,283,537.00	-21,877.63	0.15
Original Face:		Base	4,322,624.000	100.258171	1,305,414.63	98.577930	1,283,537.00	-21,877.63	0.15
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.000000	25 Dec 2042		
		Local	2,497,505.000	100.702001	2,515,037.52	99.060780	2,474,047.93	-40,989.59	0.29
Original Face:		Base	8,645,247.000	100.702001	2,515,037.52	99.060780	2,474,047.93	-40,989.59	0.29
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.750000	25 Mar 2039		
		Local	853,917.340	100.409523	857,414.33	100.608600	859,114.28	1,699.95	0.10
Original Face:		Base	4,322,624.000	100.409523	857,414.33	100.608600	859,114.28	1,699.95	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
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
		Local	1,854,503.580	101.638235	1,884,884.70	99.179050	1,839,279.03	-45,605.67	0.22
Original Face:		Base	6,483,935.000	101.638235	1,884,884.70	99.179050	1,839,279.03	-45,605.67	0.22
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
		Local	1,202,930.550	99.874515	1,201,421.05	98.015850	1,179,062.60	-22,358.45	0.14
Original Face:		Base	4,322,624.000	99.874515	1,201,421.05	98.015850	1,179,062.60	-22,358.45	0.14
3136B15A8	FANNIE MAE FNR 2018 37 CT					3.500000	25 May 2048		
		Local	3,640,557.260	99.636092	3,627,308.98	102.863350	3,744,799.16	117,490.18	0.44
Original Face:		Base	4,507,221.000	99.636092	3,627,308.98	102.863350	3,744,799.16	117,490.18	0.44
3136B1CE2	FANNIE MAE FNR 2018 16 LE					3.000000	25 May 2047		
		Local	4,133,256.600	98.681870	4,078,774.90	101.866150	4,210,389.37	131,614.47	0.50
Original Face:		Base	5,000,000.000	98.681870	4,078,774.90	101.866150	4,210,389.37	131,614.47	0.50
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	306,294.590	98.213527	300,822.72	100.503070	307,835.47	7,012.75	0.04
Original Face:		Base	2,161,312.000	98.213527	300,822.72	100.503070	307,835.47	7,012.75	0.04
3137A62S0	FREDDIE MAC FHR 3796 PE					2.000000	15 Feb 2040		
		Local	577,506.340	100.134740	578,284.47	99.550530	574,910.62	-3,373.85	0.07
Original Face:		Base	4,527,840.000	100.134740	578,284.47	99.550530	574,910.62	-3,373.85	0.07
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2					4.333000	25 Oct 2020		
		Local	4,551,886.070	101.161141	4,604,739.87	101.733790	4,630,806.22	26,066.35	0.55
Original Face:		Base	4,600,000.000	101.161141	4,604,739.87	101.733790	4,630,806.22	26,066.35	0.55
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.500000	15 Nov 2040		
		Local	744,717.320	101.404630	755,177.84	100.703740	749,958.19	-5,219.65	0.09
Original Face:		Base	8,645,247.000	101.404630	755,177.84	100.703740	749,958.19	-5,219.65	0.09
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.500000	15 Oct 2040		
		Local	395,047.610	99.390673	392,640.48	101.036640	399,142.83	6,502.35	0.05
Original Face:		Base	2,161,312.000	99.390673	392,640.48	101.036640	399,142.83	6,502.35	0.05
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	511,723.140	99.977097	511,605.94	99.678840	510,079.69	-1,526.25	0.06
Original Face:		Base	2,161,312.000	99.977097	511,605.94	99.678840	510,079.69	-1,526.25	0.06

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3137AGRX0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
		Local	405,354.760	99.954336	405,169.66	99.947870	405,143.45	-26.21	0.05
Original Face:		Base	2,472,541.000	99.954336	405,169.66	99.947870	405,143.45	-26.21	0.05
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	1,089,182.290	100.215740	1,091,532.09	102.905130	1,120,824.45	29,292.36	0.13
Original Face:		Base	4,322,624.000	100.215740	1,091,532.09	102.905130	1,120,824.45	29,292.36	0.13
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.000000	15 Feb 2041		
		Local	1,836,136.930	100.372175	1,842,970.58	99.486860	1,826,714.98	-16,255.60	0.22
Original Face:		Base	6,483,935.000	100.372175	1,842,970.58	99.486860	1,826,714.98	-16,255.60	0.22
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
		Local	1,644,365.250	100.069750	1,645,512.20	98.600250	1,621,348.25	-24,163.95	0.19
Original Face:		Base	5,619,411.000	100.069750	1,645,512.20	98.600250	1,621,348.25	-24,163.95	0.19
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
		Local	1,931,270.080	101.294774	1,956,275.67	97.699980	1,886,850.48	-69,425.19	0.22
Original Face:		Base	4,322,624.000	101.294774	1,956,275.67	97.699980	1,886,850.48	-69,425.19	0.22
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
		Local	1,533,326.260	100.024389	1,533,700.22	98.736520	1,513,952.99	-19,747.23	0.18
Original Face:		Base	4,322,624.000	100.024389	1,533,700.22	98.736520	1,513,952.99	-19,747.23	0.18
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
		Local	3,833,315.090	100.756178	3,862,301.78	98.413100	3,772,484.21	-89,817.57	0.45
Original Face:		Base	10,806,559.000	100.756178	3,862,301.78	98.413100	3,772,484.21	-89,817.57	0.45
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.000000	15 Mar 2043		
		Local	2,587,989.110	100.481594	2,600,452.70	100.455830	2,599,785.94	-666.76	0.31
Original Face:		Base	10,806,559.000	100.481594	2,600,452.70	100.455830	2,599,785.94	-666.76	0.31
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.000000	15 Mar 2040		
		Local	1,560,515.510	100.534455	1,568,855.76	100.460610	1,567,703.40	-1,152.36	0.19
Original Face:		Base	4,322,624.000	100.534455	1,568,855.76	100.460610	1,567,703.40	-1,152.36	0.19
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
		Local	2,510,172.570	99.902583	2,507,727.24	98.850440	2,481,316.63	-26,410.61	0.29
Original Face:		Base	6,483,935.000	99.902583	2,507,727.24	98.850440	2,481,316.63	-26,410.61	0.29

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3137B2CM0	FREDDIE MAC FHR 4203 DM					3.000000	15 Apr 2033		
		Local	1,813,510.980	102.501188	1,858,870.29	102.904190	1,866,178.78	7,308.49	0.22
Original Face:		Base	6,000,000.000	102.501188	1,858,870.29	102.904190	1,866,178.78	7,308.49	0.22
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.500000	15 Apr 2028		
		Local	3,376,443.600	102.943665	3,475,834.80	104.405360	3,525,188.10	49,353.30	0.42
Original Face:		Base	10,000,000.000	102.943665	3,475,834.80	104.405360	3,525,188.10	49,353.30	0.42
3137BUFZ6	FREDDIE MAC FHR 4646 TB					3.500000	15 Apr 2028		
		Local	3,376,443.600	102.900661	3,474,382.77	105.521690	3,562,880.35	88,497.58	0.42
Original Face:		Base	10,000,000.000	102.900661	3,474,382.77	105.521690	3,562,880.35	88,497.58	0.42
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.000000	15 Oct 2040		
		Local	3,596,523.750	101.801528	3,661,316.15	101.305220	3,643,466.30	-17,849.85	0.43
Original Face:		Base	5,000,000.000	101.801528	3,661,316.15	101.305220	3,643,466.30	-17,849.85	0.43
3137FGA39	FREDDIE MAC FHR 4806 A					4.000000	15 Jun 2042		
		Local	3,351,534.600	102.057653	3,420,497.55	100.959920	3,383,706.65	-36,790.90	0.40
Original Face:		Base	5,000,000.000	102.057653	3,420,497.55	100.959920	3,383,706.65	-36,790.90	0.40
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		Local	8,564,779.900	100.608768	8,616,919.57	101.552733	8,697,768.06	80,848.49	1.03
Original Face:		Base	14,386,036.000	100.608768	8,616,919.57	101.552733	8,697,768.06	80,848.49	1.03
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	2,362,936.410	102.761818	2,428,196.41	101.304006	2,393,749.24	-34,447.17	0.28
Original Face:		Base	6,483,935.000	102.761818	2,428,196.41	101.304006	2,393,749.24	-34,447.17	0.28
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
		Local	524,077.400	101.216887	530,454.83	104.995780	550,259.15	19,804.32	0.06
Original Face:		Base	33,932,595.000	101.216887	530,454.83	104.995780	550,259.15	19,804.32	0.06
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	593,120.710	105.919797	628,232.25	113.924340	675,708.85	47,476.60	0.08
Original Face:		Base	18,956,866.000	105.919797	628,232.25	113.924340	675,708.85	47,476.60	0.08
31398SP80	FANNIE MAE FNR 2010 135 EA					3.000000	25 Jan 2040		
		Local	427,297.350	99.207135	423,909.46	101.320540	432,939.98	9,030.52	0.05
Original Face:		Base	4,322,624.000	99.207135	423,909.46	101.320540	432,939.98	9,030.52	0.05

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31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	306,378.380	105.150171	322,157.39	106.747730	327,051.97	4,894.58	0.04
Original Face:		Base	6,483,935.000	105.150171	322,157.39	106.747730	327,051.97	4,894.58	0.04
34530WAA5	FORD CREDIT AUTO OWNER TRUST/F FORDR 2015 2 A 144A					2.440000	15 Jan 2027		
		Local	6,000,000.000	98.971875	5,938,312.50	100.303460	6,018,207.60	79,895.10	0.71
Original Face:		Base	6,000,000.000	98.971875	5,938,312.50	100.303460	6,018,207.60	79,895.10	0.71
34531BAA0	FORD CREDIT AUTO OWNER TRUST/F FORDR 2016 2 A 144A					2.030000	15 Dec 2027		
		Local	10,000,000.000	97.196897	9,719,689.73	100.076840	10,007,684.00	287,994.27	1.18
Original Face:		Base	10,000,000.000	97.196897	9,719,689.73	100.076840	10,007,684.00	287,994.27	1.18
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	100.146443	7,010,251.01	10,251.01	0.83
		Base		100.000000	7,000,000.00	100.146443	7,010,251.01	10,251.01	0.83
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459000	16 Jan 2040		
		Local	1,129,285.780	101.488106	1,146,090.75	99.838570	1,127,462.77	-18,627.98	0.13
Original Face:		Base	7,000,000.000	101.488106	1,146,090.75	99.838570	1,127,462.77	-18,627.98	0.13
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
		Local	2,622,681.730	102.136096	2,678,704.74	99.215720	2,602,112.56	-76,592.18	0.31
Original Face:		Base	7,989,505.000	102.136096	2,678,704.74	99.215720	2,602,112.56	-76,592.18	0.31
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	6,926,882.000	94.380774	6,537,644.86	98.333470	6,811,443.43	273,798.57	0.80
Original Face:		Base	10,000,000.000	94.380774	6,537,644.86	98.333470	6,811,443.43	273,798.57	0.80
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
		Local	4,543,019.350	97.703332	4,438,681.29	100.837340	4,581,059.87	142,378.58	0.54
Original Face:		Base	5,000,000.000	97.703332	4,438,681.29	100.837340	4,581,059.87	142,378.58	0.54
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	3,705,392.800	100.837794	3,736,436.37	104.250200	3,862,879.40	126,443.03	0.46
Original Face:		Base	10,000,000.000	100.837794	3,736,436.37	104.250200	3,862,879.40	126,443.03	0.46
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	4,628,908.000	96.357701	4,460,309.31	98.675770	4,567,610.61	107,301.30	0.54
Original Face:		Base	5,000,000.000	96.357701	4,460,309.31	98.675770	4,567,610.61	107,301.30	0.54

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39154TAJ7	GREAT AMERICA LEASING RECEIVAB GALC 2017 1 A3 144A					2.060000	22 Jun 2020		
		Local	379,822.860	99.999937	379,822.62	99.987150	379,774.05	-48.57	0.04
Original Face:		Base	4,000,000.000	99.999937	379,822.62	99.987150	379,774.05	-48.57	0.04
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	0.59
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.59
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	0.59
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.59
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.250000	03 Mar 2022		
		Local	3,500,000.000	99.872937	3,495,552.81	101.399176	3,548,971.16	53,418.35	0.42
		Base		99.872937	3,495,552.81	101.399176	3,548,971.16	53,418.35	0.42
494368BP7	KIMBERLY CLARK CORP SR UNSECURED 03/20 1.85					1.850000	01 Mar 2020		
		Local	3,000,000.000	99.995898	2,999,876.93	99.959589	2,998,787.67	-1,089.26	0.35
		Base		99.995898	2,999,876.93	99.959589	2,998,787.67	-1,089.26	0.35
63254AAT5	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/20 2.25					2.250000	10 Jan 2020		
		Local	5,000,000.000	99.999424	4,999,971.22	100.067476	5,003,373.80	3,402.58	0.59
		Base		99.999424	4,999,971.22	100.067476	5,003,373.80	3,402.58	0.59
65478VAD9	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 B A3					1.320000	15 Jan 2021		
		Local	177,157.510	99.995817	177,150.10	99.941810	177,054.42	-95.68	0.02
Original Face:		Base	2,000,000.000	99.995817	177,150.10	99.941810	177,054.42	-95.68	0.02
78012KZG5	ROYAL BANK OF CANADA SR UNSECURED 02/22 2.75					2.750000	01 Feb 2022		
		Local	7,000,000.000	99.989639	6,999,274.74	102.052495	7,143,674.65	144,399.91	0.84
		Base		99.989639	6,999,274.74	102.052495	7,143,674.65	144,399.91	0.84
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					2.522750	25 Jan 2029		
		Local	732,038.840	100.000001	732,038.85	97.740650	715,499.52	-16,539.33	0.08
Original Face:		Base	2,161,312.000	100.000001	732,038.85	97.740650	715,499.52	-16,539.33	0.08
86787EAR8	SUNTRUST BANK SR UNSECURED 01/20 2.25					2.250000	31 Jan 2020		
		Local	3,000,000.000	99.996839	2,999,905.17	100.044101	3,001,323.03	1,417.86	0.35
		Base		99.996839	2,999,905.17	100.044101	3,001,323.03	1,417.86	0.35

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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	99.999851	4,999,992.55	-7.45	0.59
		Base		100.000000	5,000,000.00	99.999851	4,999,992.55	-7.45	0.59
9128284Y3	US TREASURY N/B 08/20 2.625					2.625000	31 Aug 2020		
		Local	15,000,000.000	99.869583	14,980,437.49	100.836143	15,125,421.45	144,983.96	1.78
		Base		99.869583	14,980,437.49	100.836143	15,125,421.45	144,983.96	1.78
9128285R7	US TREASURY N/B 12/21 2.625					2.625000	15 Dec 2021		
		Local	5,000,000.000	100.565517	5,028,275.84	102.292969	5,114,648.45	86,372.61	0.60
		Base		100.565517	5,028,275.84	102.292969	5,114,648.45	86,372.61	0.60
912828LY4	US TREASURY N/B 11/19 3.375					3.375000	15 Nov 2019		
		Local	10,000,000.000	100.032619	10,003,261.85	100.056879	10,005,687.90	2,426.05	1.18
		Base		100.032619	10,003,261.85	100.056879	10,005,687.90	2,426.05	1.18
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	99.928305	9,992,830.49	100.562500	10,056,250.00	63,419.51	1.19
		Base		99.928305	9,992,830.49	100.562500	10,056,250.00	63,419.51	1.19
92348NAA5	VERIZON OWNER TRUST VZOT 2017 1A A 144A					2.060000	20 Sep 2021		
		Local	3,660,022.410	100.299045	3,670,967.53	99.998810	3,659,978.86	-10,988.67	0.43
Original Face:		Base	9,605,000.000	100.299045	3,670,967.53	99.998810	3,659,978.86	-10,988.67	0.43
92887KAC4	VOLVO FINANCIAL EQUIPMENT LLC VFET 2017 1A A3 144A					1.920000	15 Mar 2021		
		Local	1,468,766.770	99.998350	1,468,742.54	99.959080	1,468,165.75	-576.79	0.17
Original Face:		Base	4,000,000.000	99.998350	1,468,742.54	99.959080	1,468,165.75	-576.79	0.17
94988J5G8	WELLS FARGO BANK NA SR UNSECURED 12/19 2.15					2.150000	06 Dec 2019		
		Local	5,000,000.000	99.995581	4,999,779.05	100.026000	5,001,300.00	1,520.95	0.59
		Base		99.995581	4,999,779.05	100.026000	5,001,300.00	1,520.95	0.59

& 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
94988J5V5	WELLS FARGO BANK NA SR UNSECURED 05/21 VAR					2.531500	21 May 2021		
			5,676,000.000	Local 100.065901	5,679,740.52	100.059427	5,679,373.08	-367.44	0.67
				Base 100.065901	5,679,740.52	100.059427	5,679,373.08	-367.44	0.67
US DOLLAR Total									
			342,600,647.260	Local	342,828,815.60		344,573,045.28	1,744,229.68	40.66
		Original Face:	407,256,555.000	Base	342,828,815.60		344,573,045.28	1,744,229.68	40.66
FIXED INCOME Total									
			342,600,647.260	Base	342,828,815.60		344,573,045.28	1,744,229.68	40.66
		Original Face:	407,256,555.000						

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

Holdings

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

As of: *October 31, 2019* *View Date:* *November 7, 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								
		846,000,764.260	Base	845,626,289.90		847,370,519.58	1,744,229.68	100.00
Original Face:		407,256,555.000						

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

Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	15,023,307.620	1.000000	15,023,307.62	1.000000	15,023,307.62	0.00	11.54
		Base		1.000000	15,023,307.62	1.000000	15,023,307.62	0.00	11.54
US DOLLAR Total									
		Local	15,023,307.620		15,023,307.62		15,023,307.62	0.00	11.54
		Base			15,023,307.62		15,023,307.62	0.00	11.54
CASH Total									
		Base	15,023,307.620		15,023,307.62		15,023,307.62	0.00	11.54
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					1.878108	31 Dec 2030		
		Local	96,799.620	100.050093	96,848.11	100.060000	96,857.70	9.59	0.07
		Base		100.050093	96,848.11	100.060000	96,857.70	9.59	0.07
2063C0AQ5	CONCORD MIN CPTL CO					1.960000	24 Jan 2020		
		Local	10,000,000.000	99.542667	9,954,266.67	99.542667	9,954,266.67	0.00	7.65
		Base		99.542667	9,954,266.67	99.542667	9,954,266.67	0.00	7.65
22845AMH0	CROWN POINT CAP CO.					2.117500	18 Feb 2020		
		Local	6,000,000.000	100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	4.61
		Base		100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	4.61
22845ANF3	CROWN POINT CAP CO.					1.980000	25 Feb 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	3.84
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	3.84
2546R2AQ9	WALT DISNEY CO					1.970000	24 Jan 2020		
		Local	5,000,000.000	99.540333	4,977,016.67	99.540333	4,977,016.67	0.00	3.82
		Base		99.540333	4,977,016.67	99.540333	4,977,016.67	0.00	3.82

& 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
40588MYR2	HALKIN FINANCE LLC USC					2.070000	25 Nov 2019		
		10,000,000.000	Local	99.862000	9,986,200.00	99.862000	9,986,200.00	0.00	7.67
			Base	99.862000	9,986,200.00	99.862000	9,986,200.00	0.00	7.67
40588MZS9	HALKIN FINANCE LLC USC					2.120000	26 Dec 2019		
		5,000,000.000	Local	99.676111	4,983,805.56	99.676111	4,983,805.56	0.00	3.83
			Base	99.676111	4,983,805.56	99.676111	4,983,805.56	0.00	3.83
41282KYL6	HARLEY-DAVIDSON FND CP					2.190000	20 Nov 2019		
		6,000,000.000	Local	99.884417	5,993,065.00	99.884417	5,993,065.00	0.00	4.60
			Base	99.884417	5,993,065.00	99.884417	5,993,065.00	0.00	4.60
41282KYN2	HARLEY-DAVIDSON FND CP					2.200000	22 Nov 2019		
		10,000,000.000	Local	99.871667	9,987,166.67	99.871667	9,987,166.67	0.00	7.67
			Base	99.871667	9,987,166.67	99.871667	9,987,166.67	0.00	7.67
41282KYR3	HARLEY-DAVIDSON FND CP					1.940000	25 Nov 2019		
		7,000,000.000	Local	99.870667	6,990,946.67	99.870667	6,990,946.67	0.00	5.37
			Base	99.870667	6,990,946.67	99.870667	6,990,946.67	0.00	5.37
52952LAA0	LEXINGTN PKR CAP CO LL					1.950000	10 Jan 2020		
		5,000,000.000	Local	99.620833	4,981,041.67	99.620833	4,981,041.67	0.00	3.83
			Base	99.620833	4,981,041.67	99.620833	4,981,041.67	0.00	3.83
52952LAM4	LEXINGTN PKR CAP CO LL					1.950000	21 Jan 2020		
		2,000,000.000	Local	99.561250	1,991,225.00	99.561250	1,991,225.00	0.00	1.53
			Base	99.561250	1,991,225.00	99.561250	1,991,225.00	0.00	1.53
53127UZB9	LIBERTY FUNDING LLC					2.250000	11 Dec 2019		
		2,050,000.000	Local	99.750000	2,044,875.00	99.750000	2,044,875.00	0.00	1.57
			Base	99.750000	2,044,875.00	99.750000	2,044,875.00	0.00	1.57
62455AE11	MOUNTCLIFF					2.000000	01 May 2020		
		5,000,000.000	Local	98.988889	4,949,444.44	98.988889	4,949,444.44	0.00	3.80
			Base	98.988889	4,949,444.44	98.988889	4,949,444.44	0.00	3.80
66844DYJ5	NORTHWESTERN UNIVERS					2.050000	18 Nov 2019		
		6,789,000.000	Local	99.903194	6,782,427.87	99.903194	6,782,427.87	0.00	5.21
			Base	99.903194	6,782,427.87	99.903194	6,782,427.87	0.00	5.21

& 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
82124LAU6	SHEFFIELD RECEIVABLE				2.130000	28 Jan 2020		
	10,000,000.000	Local	99.479333	9,947,933.33	99.479333	9,947,933.33	0.00	7.64
		Base	99.479333	9,947,933.33	99.479333	9,947,933.33	0.00	7.64
82124LBR2	SHEFFIELD RECEIVABLE				1.920000	25 Feb 2020		
	5,000,000.000	Local	99.381333	4,969,066.67	99.381333	4,969,066.67	0.00	3.82
		Base	99.381333	4,969,066.67	99.381333	4,969,066.67	0.00	3.82
82124MZL7	SHEFFIELD RECEIVABLE				2.140000	20 Dec 2019		
	5,000,000.000	Local	99.708722	4,985,436.11	99.708722	4,985,436.11	0.00	3.83
		Base	99.708722	4,985,436.11	99.708722	4,985,436.11	0.00	3.83
85520PBF2	STARBIRD FDG. CORP				2.099130	17 Mar 2020		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	3.84
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	3.84
92646LZ94	VICTORY RECEIVABLES				1.850000	09 Dec 2019		
	5,356,000.000	Local	99.804722	5,345,540.93	99.804722	5,345,540.93	0.00	4.11
		Base	99.804722	5,345,540.93	99.804722	5,345,540.93	0.00	4.11
US DOLLAR Total								
	115,291,799.620	Local		114,966,306.37		114,966,315.96	9.59	88.33
		Base		114,966,306.37		114,966,315.96	9.59	88.33
CASH EQUIVALENT Total								
	115,291,799.620	Base		114,966,306.37		114,966,315.96	9.59	88.33

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	0.13
		Base	1.000000	171,226.04	1.000000	171,226.04	0.00	0.13
US DOLLAR Total								
	171,226.040	Local		171,226.04		171,226.04	0.00	0.13

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
			Base		171,226.04		171,226.04	0.00	0.13
EQUITY Total									
		171,226.040	Base		171,226.04		171,226.04	0.00	0.13

& 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: *October 31, 2019* *View Date:* *November 7, 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								
		130,486,333.280	Base	130,160,840.03		130,160,849.62	9.59	100.00

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

Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					1.878108	31 Dec 2030		
			4,055.800	Local 100.050545	4,057.85	100.060000	4,058.23	0.38	0.19
				Base 100.050545	4,057.85	100.060000	4,058.23	0.38	0.19
US DOLLAR Total									
			4,055.800	Local	4,057.85		4,058.23	0.38	0.19
				Base	4,057.85		4,058.23	0.38	0.19
CASH EQUIVALENT Total									
			4,055.800	Base	4,057.85		4,058.23	0.38	0.19
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
78462F103	SPDR S+P 500 ETF TRUST SPDR TRUST SERIES 1								
			6,865.000	Local 289.444782	1,987,038.43	303.330000	2,082,360.45	95,322.02	99.81
				Base 289.444782	1,987,038.43	303.330000	2,082,360.45	95,322.02	99.81
US DOLLAR Total									
			6,865.000	Local	1,987,038.43		2,082,360.45	95,322.02	99.81
				Base	1,987,038.43		2,082,360.45	95,322.02	99.81
EQUITY Total									
			6,865.000	Base	1,987,038.43		2,082,360.45	95,322.02	99.81

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

Holdings

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

As of: *October 31, 2019* *View Date:* *November 7, 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								
		10,920.800	Base	1,991,096.28		2,086,418.68	95,322.40	100.00

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

Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					1.878108	31 Dec 2030		
			3,031.270	Local 100.050804	3,032.81	100.060000	3,033.09	0.28	0.34
				Base 100.050804	3,032.81	100.060000	3,033.09	0.28	0.34
US DOLLAR Total									
			3,031.270	Local	3,032.81		3,033.09	0.28	0.34
				Base	3,032.81		3,033.09	0.28	0.34
CASH EQUIVALENT Total									
			3,031.270	Base	3,032.81		3,033.09	0.28	0.34
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST								
			2,500.000	Local 340.138700	850,346.75	356.230000	890,575.00	40,228.25	99.66
				Base 340.138700	850,346.75	356.230000	890,575.00	40,228.25	99.66
US DOLLAR Total									
			2,500.000	Local	850,346.75		890,575.00	40,228.25	99.66
				Base	850,346.75		890,575.00	40,228.25	99.66
EQUITY Total									
			2,500.000	Base	850,346.75		890,575.00	40,228.25	99.66

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

Holdings

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

As of: *October 31, 2019* *View Date:* *November 7, 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								
		5,531.270	Base	853,379.56		893,608.09	40,228.53	100.00

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

Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					1.878108	31 Dec 2030		
			467,705.250	Local 100.055740	467,965.95	100.060000	467,985.87	19.92	81.64
				Base 100.055740	467,965.95	100.060000	467,985.87	19.92	81.64
US DOLLAR Total									
			467,705.250	Local	467,965.95		467,985.87	19.92	81.64
				Base	467,965.95		467,985.87	19.92	81.64
CASH EQUIVALENT Total									
			467,705.250	Base	467,965.95		467,985.87	19.92	81.64
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E								
			1,325.000	Local 76.177879	100,935.69	79.420000	105,231.50	4,295.81	18.36
				Base 76.177879	100,935.69	79.420000	105,231.50	4,295.81	18.36
US DOLLAR Total									
			1,325.000	Local	100,935.69		105,231.50	4,295.81	18.36
				Base	100,935.69		105,231.50	4,295.81	18.36
EQUITY Total									
			1,325.000	Base	100,935.69		105,231.50	4,295.81	18.36

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

Holdings

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

As of: *October 31, 2019* *View Date:* *November 7, 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									
		469,030.250	Base		568,901.64		573,217.37	4,315.73	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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					1.878108	31 Dec 2030		
			5,987.470	Local 100.050272	5,990.48	100.060000	5,991.06	0.58	0.26
				Base 100.050272	5,990.48	100.060000	5,991.06	0.58	0.26
US DOLLAR Total									
			5,987.470	Local	5,990.48		5,991.06	0.58	0.26
				Base	5,990.48		5,991.06	0.58	0.26
CASH EQUIVALENT Total									
			5,987.470	Base	5,990.48		5,991.06	0.58	0.26
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
464287226	ISHARES CORE U.S. AGGREGATE BO ISHARES CORE U.S. AGGREGATE								
			20,144.000	Local 112.789479	2,272,031.27	113.150000	2,279,293.60	7,262.33	99.74
				Base 112.789479	2,272,031.27	113.150000	2,279,293.60	7,262.33	99.74
US DOLLAR Total									
			20,144.000	Local	2,272,031.27		2,279,293.60	7,262.33	99.74
				Base	2,272,031.27		2,279,293.60	7,262.33	99.74
EQUITY Total									
			20,144.000	Base	2,272,031.27		2,279,293.60	7,262.33	99.74

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

Holdings

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

As of: *October 31, 2019* *View Date:* *November 7, 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								
		26,131.470	Base	2,278,021.75		2,285,284.66	7,262.91	100.00

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

Books Closed

Prepared by State Street

Holdings

Currency Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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								
	15,209.780	Local	15,209.78	15,209.78	0.00	0.00		0.00
		Base	15,209.78	15,209.78	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	3,262,190.000	Local	3,264,126.89	3,264,147.31	0.38	20.42		20.42
		Base	3,264,126.89	3,264,147.31	0.38	20.42	0.00	20.42
EQUITY								
	19,786,897.000	Local	646,794,763.93	857,036,876.23	99.62	210,242,112.30		210,242,112.30
		Base	646,794,763.93	857,036,876.23	99.62	210,242,112.30	0.00	210,242,112.30
US DOLLAR Total								
	23,064,296.780	Local	650,074,100.60	860,316,233.32	100.00	210,242,132.72		210,242,132.72
		Base	650,074,100.60	860,316,233.32	100.00	210,242,132.72	0.00	210,242,132.72
FUND Total								
	23,064,296.780	Base	650,074,100.60	860,316,233.32	100.00	210,242,132.72	0.00	210,242,132.72

Holdings

Currency Summary

As of: *October 31, 2019*

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

View Date: *November 7, 2019*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	2,805,033.070	Local	2,806,581.89	2,806,716.09	0.49	134.20		134.20
		Base	2,806,581.89	2,806,716.09	0.49	134.20	0.00	134.20
EQUITY								
	23,726,427.850	Local	469,430,612.68	572,145,964.70	99.51	102,715,352.02		102,715,352.02
		Base	469,430,612.68	572,145,964.70	99.51	102,715,352.02	0.00	102,715,352.02
US DOLLAR Total								
	26,531,460.920	Local	472,237,194.57	574,952,680.79	100.00	102,715,486.22		102,715,486.22
		Base	472,237,194.57	574,952,680.79	100.00	102,715,486.22	0.00	102,715,486.22
FUND Total								
	26,531,460.920	Base	472,237,194.57	574,952,680.79	100.00	102,715,486.22	0.00	102,715,486.22

Holdings

Currency Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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								
	51,215,028.480	Local	51,077,865.78	51,074,611.29	2.26	-3,254.49		-3,254.49
		Base	51,077,865.78	51,074,611.29	2.26	-3,254.49	0.00	-3,254.49
FIXED INCOME								
	2,045,236,101.990	Local	2,139,297,758.34	2,207,540,336.01	97.74	68,242,577.67		68,242,577.67
Original Face:	2,123,005,792.000	Base	2,139,297,758.36	2,207,540,336.01	97.74	68,242,577.67	-0.02	68,242,577.65
US DOLLAR Total								
	2,096,451,130.470	Local	2,190,375,624.12	2,258,614,947.30	100.00	68,239,323.18		68,239,323.18
Original Face:	2,123,005,792.000	Base	2,190,375,624.14	2,258,614,947.30	100.00	68,239,323.18	-0.02	68,239,323.16
FUND Total								
	2,096,451,130.470	Base	2,190,375,624.14	2,258,614,947.30	100.00	68,239,323.18	-0.02	68,239,323.16
Original Face:	2,123,005,792.000							

Holdings

Currency Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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								
	468,961.070	Local	468,961.07	468,961.07	0.13	0.00		0.00
		Base	468,961.07	468,961.07	0.13	0.00	0.00	0.00
CASH EQUIVALENT								
	51,793,421.940	Local	51,663,355.77	51,675,925.27	14.12	12,569.50		12,569.50
		Base	51,663,355.77	51,675,925.27	14.12	12,569.50	0.00	12,569.50
FIXED INCOME								
	311,534,144.730	Local	312,155,753.38	313,709,772.18	85.75	1,554,018.80		1,554,018.80
Original Face:	181,021,032.000	Base	312,155,753.38	313,709,772.18	85.75	1,554,018.80	0.00	1,554,018.80
US DOLLAR Total								
	363,796,527.740	Local	364,288,070.22	365,854,658.52	100.00	1,566,588.30		1,566,588.30
Original Face:	181,021,032.000	Base	364,288,070.22	365,854,658.52	100.00	1,566,588.30	0.00	1,566,588.30
FUND Total								
	363,796,527.740	Base	364,288,070.22	365,854,658.52	100.00	1,566,588.30	0.00	1,566,588.30
Original Face:	181,021,032.000							

Holdings

Currency Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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								
	507,444.640	Local	507,444.64	507,444.64	0.38	0.00		0.00
		Base	507,444.64	507,444.64	0.38	0.00	0.00	0.00
CASH EQUIVALENT								
	30,500,317.870	Local	30,398,765.64	30,402,547.78	22.71	3,782.14		3,782.14
		Base	30,398,765.64	30,402,547.78	22.71	3,782.14	0.00	3,782.14
FIXED INCOME								
	102,199,207.860	Local	102,829,389.73	102,966,776.98	76.91	137,387.25		137,387.25
Original Face:	89,998,075.000	Base	102,829,389.73	102,966,776.98	76.91	137,387.25	0.00	137,387.25
US DOLLAR Total								
	133,206,970.370	Local	133,735,600.01	133,876,769.40	100.00	141,169.39		141,169.39
Original Face:	89,998,075.000	Base	133,735,600.01	133,876,769.40	100.00	141,169.39	0.00	141,169.39
FUND Total								
	133,206,970.370	Base	133,735,600.01	133,876,769.40	100.00	141,169.39	0.00	141,169.39
Original Face:	89,998,075.000							

Holdings

Currency Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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								
	15,407.840	Local	15,407.84	15,407.84	0.00	0.00		0.00
		Base	15,407.84	15,407.84	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	4,624,009.840	Local	4,626,331.12	4,626,784.25	0.20	453.13		453.13
		Base	4,626,331.12	4,626,784.25	0.20	453.13	0.00	453.13
EQUITY								
	25,520,355.000	Local	1,103,532,632.20	2,279,945,425.76	99.80	1,176,412,793.56		1,176,412,793.56
		Base	1,103,532,632.20	2,279,945,425.76	99.80	1,176,412,793.56	0.00	1,176,412,793.56
US DOLLAR Total								
	30,159,772.680	Local	1,108,174,371.16	2,284,587,617.85	100.00	1,176,413,246.69		1,176,413,246.69
		Base	1,108,174,371.16	2,284,587,617.85	100.00	1,176,413,246.69	0.00	1,176,413,246.69
FUND Total								
	30,159,772.680	Base	1,108,174,371.16	2,284,587,617.85	100.00	1,176,413,246.69	0.00	1,176,413,246.69

Holdings

Currency Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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								
	143,750.000	Local	143,750.00	143,750.00	0.01	0.00		0.00
		Base	143,750.00	143,750.00	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	540,911,942.270	Local	539,958,535.20	540,187,216.00	44.94	228,680.80		228,680.80
		Base	539,958,535.20	540,187,216.00	44.94	228,680.80	0.00	228,680.80
FIXED INCOME								
	657,595,328.570	Local	659,502,592.47	661,588,876.08	55.04	2,086,283.61		2,086,283.61
Original Face:	822,698,364.000	Base	659,503,924.27	661,588,876.08	55.04	2,086,283.61	-1,331.80	2,084,951.81
US DOLLAR Total								
	1,198,651,020.840	Local	1,199,604,877.67	1,201,919,842.08	100.00	2,314,964.41		2,314,964.41
Original Face:	822,698,364.000	Base	1,199,606,209.47	1,201,919,842.08	100.00	2,314,964.41	-1,331.80	2,313,632.61
FUND Total								
	1,198,651,020.840	Base	1,199,606,209.47	1,201,919,842.08	100.00	2,314,964.41	-1,331.80	2,313,632.61
Original Face:	822,698,364.000							

Holdings

Currency Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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								
	-55,099.990	Local	-55,099.99	-55,099.99	0.00	0.00		0.00
		Base	-55,099.99	-55,099.99	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,975,581,967.340	Local	1,974,103,262.15	1,974,206,934.59	63.49	103,672.44		103,672.44
		Base	1,974,103,262.15	1,974,206,934.59	63.49	103,672.44	0.00	103,672.44
FIXED INCOME								
	1,129,076,275.400	Local	1,130,525,278.63	1,135,009,123.56	36.50	4,483,844.93		4,483,844.93
Original Face:	547,201,117.000	Base	1,130,525,278.63	1,135,009,123.56	36.50	4,483,844.93	0.00	4,483,844.93
US DOLLAR Total								
	3,104,603,142.750	Local	3,104,573,440.79	3,109,160,958.16	100.00	4,587,517.37		4,587,517.37
Original Face:	547,201,117.000	Base	3,104,573,440.79	3,109,160,958.16	100.00	4,587,517.37	0.00	4,587,517.37
FUND Total								
	3,104,603,142.750	Base	3,104,573,440.79	3,109,160,958.16	100.00	4,587,517.37	0.00	4,587,517.37
Original Face:	547,201,117.000							

Holdings

Currency Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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								
	-999,165.330	Local	-999,165.33	-999,165.33	0.89	0.00		0.00
		Base	-999,165.33	-999,165.33	0.89	0.00	0.00	0.00
CASH EQUIVALENT								
	2,576,128.610	Local	2,578,329.72	2,583,889.43	2.31	5,559.71		5,559.71
		Base	2,578,329.72	2,583,889.43	2.31	5,559.71	0.00	5,559.71
FIXED INCOME								
	107,977,062.300	Local	107,896,340.93	108,456,370.99	96.80	560,030.06		560,030.06
Original Face:	53,298,000.000	Base	107,896,340.93	108,456,370.99	96.80	560,030.06	0.00	560,030.06
US DOLLAR Total								
	109,554,025.580	Local	109,475,505.32	110,041,095.09	100.00	565,589.77		565,589.77
Original Face:	53,298,000.000	Base	109,475,505.32	110,041,095.09	100.00	565,589.77	0.00	565,589.77
FUND Total								
	109,554,025.580	Base	109,475,505.32	110,041,095.09	100.00	565,589.77	0.00	565,589.77
Original Face:	53,298,000.000							

Holdings

Currency Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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								
	215,625.030	Local	215,625.03	215,625.03	0.02	0.00		0.00
		Base	215,625.03	215,625.03	0.02	0.00	0.00	0.00
CASH EQUIVALENT								
	412,928,393.970	Local	412,259,341.97	412,397,972.72	37.95	138,630.75		138,630.75
		Base	412,259,341.97	412,397,972.72	37.95	138,630.75	0.00	138,630.75
FIXED INCOME								
	667,701,418.710	Local	668,365,160.90	673,960,216.22	62.03	5,595,055.32		5,595,055.32
Original Face:	498,007,603.330	Base	668,365,160.90	673,960,216.22	62.03	5,595,055.32	0.00	5,595,055.32
US DOLLAR Total								
	1,080,845,437.710	Local	1,080,840,127.90	1,086,573,813.97	100.00	5,733,686.07		5,733,686.07
Original Face:	498,007,603.330	Base	1,080,840,127.90	1,086,573,813.97	100.00	5,733,686.07	0.00	5,733,686.07
FUND Total								
	1,080,845,437.710	Base	1,080,840,127.90	1,086,573,813.97	100.00	5,733,686.07	0.00	5,733,686.07
Original Face:	498,007,603.330							

Holdings

Currency Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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								
	113,361.400	Local	113,361.40	113,361.40	0.01	0.00		0.00
		Base	113,361.40	113,361.40	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	1,823,867,561.460	Local	1,820,434,530.38	1,820,553,280.68	94.20	118,750.30		118,750.30
		Base	1,820,434,530.38	1,820,553,280.68	94.20	118,750.30	0.00	118,750.30
FIXED INCOME								
	112,140,284.360	Local	111,910,508.15	111,962,657.42	5.79	52,149.27		52,149.27
Original Face:	93,500,000.000	Base	111,910,508.15	111,962,657.42	5.79	52,149.27	0.00	52,149.27
US DOLLAR Total								
	1,936,121,207.220	Local	1,932,458,399.93	1,932,629,299.50	100.00	170,899.57		170,899.57
Original Face:	93,500,000.000	Base	1,932,458,399.93	1,932,629,299.50	100.00	170,899.57	0.00	170,899.57
FUND Total								
	1,936,121,207.220	Base	1,932,458,399.93	1,932,629,299.50	100.00	170,899.57	0.00	170,899.57
Original Face:	93,500,000.000							

Holdings

Currency Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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								
	-2,523.680	Local	-2,523.68	-2,523.68	0.00	0.00		0.00
		Base	-2,523.68	-2,523.68	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	819,527,729.450	Local	818,360,678.64	818,360,678.64	52.07	0.00		0.00
		Base	818,360,678.64	818,360,678.64	52.07	0.00	0.00	0.00
FIXED INCOME								
	755,000,000.000	Local	752,837,768.10	753,214,963.45	47.93	377,195.35		377,195.35
		Base	752,837,768.10	753,214,963.45	47.93	377,195.35	0.00	377,195.35
US DOLLAR Total								
	1,574,525,205.770	Local	1,571,195,923.06	1,571,573,118.41	100.00	377,195.35		377,195.35
		Base	1,571,195,923.06	1,571,573,118.41	100.00	377,195.35	0.00	377,195.35
FUND Total								
	1,574,525,205.770	Base	1,571,195,923.06	1,571,573,118.41	100.00	377,195.35	0.00	377,195.35

Holdings

Currency Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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								
	5,493,219.940	Local	5,493,283.67	5,493,769.26	1.90	485.59		485.59
		Base	5,493,283.67	5,493,769.26	1.90	485.59	0.00	485.59
FIXED INCOME								
	278,415,000.000	Local	283,905,933.08	284,097,350.90	98.10	191,417.82		191,417.82
		Base	283,905,933.08	284,097,350.90	98.10	191,417.82	0.00	191,417.82
US DOLLAR Total								
	283,908,219.940	Local	289,399,216.75	289,591,120.16	100.00	191,903.41		191,903.41
		Base	289,399,216.75	289,591,120.16	100.00	191,903.41	0.00	191,903.41
FUND Total								
	283,908,219.940	Base	289,399,216.75	289,591,120.16	100.00	191,903.41	0.00	191,903.41

Holdings

Currency Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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								
	501,274.450	Local	501,274.45	501,274.45	0.13	0.00		0.00
		Base	501,274.45	501,274.45	0.13	0.00	0.00	0.00
CASH EQUIVALENT								
	86,499,999.990	Local	86,393,634.58	86,393,634.58	23.19	0.00		0.00
		Base	86,393,634.58	86,393,634.58	23.19	0.00	0.00	0.00
FIXED INCOME								
	281,604,985.260	Local	282,725,039.53	285,623,528.57	76.67	2,898,489.04		2,898,489.04
Original Face:	256,945,369.000	Base	282,725,039.53	285,623,528.57	76.67	2,898,489.04	0.00	2,898,489.04
US DOLLAR Total								
	368,606,259.700	Local	369,619,948.56	372,518,437.60	100.00	2,898,489.04		2,898,489.04
Original Face:	256,945,369.000	Base	369,619,948.56	372,518,437.60	100.00	2,898,489.04	0.00	2,898,489.04
FUND Total								
	368,606,259.700	Base	369,619,948.56	372,518,437.60	100.00	2,898,489.04	0.00	2,898,489.04
Original Face:	256,945,369.000							

Holdings

Currency Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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								
	3,030.450	Local	3,030.45	3,030.45	100.00	0.00		0.00
		Base	3,030.45	3,030.45	100.00	0.00	0.00	0.00
US DOLLAR Total								
	3,030.450	Local	3,030.45	3,030.45	100.00	0.00		0.00
		Base	3,030.45	3,030.45	100.00	0.00	0.00	0.00
FUND Total								
	3,030.450	Base	3,030.45	3,030.45	100.00	0.00	0.00	0.00

Holdings

Currency Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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								
	486,341.550	Local	486,341.55	486,341.55	0.15	0.00		0.00
		Base	486,341.55	486,341.55	0.15	0.00	0.00	0.00
CASH EQUIVALENT								
	58,999,999.990	Local	58,947,259.30	58,947,259.30	17.60	0.00		0.00
		Base	58,947,259.30	58,947,259.30	17.60	0.00	0.00	0.00
FIXED INCOME								
	270,696,260.900	Local	272,800,581.29	275,532,369.45	82.26	2,731,788.16		2,731,788.16
Original Face:	214,990,434.000	Base	272,800,581.29	275,532,369.45	82.26	2,731,788.16	0.00	2,731,788.16
US DOLLAR Total								
	330,182,602.440	Local	332,234,182.14	334,965,970.30	100.00	2,731,788.16		2,731,788.16
Original Face:	214,990,434.000	Base	332,234,182.14	334,965,970.30	100.00	2,731,788.16	0.00	2,731,788.16
FUND Total								
	330,182,602.440	Base	332,234,182.14	334,965,970.30	100.00	2,731,788.16	0.00	2,731,788.16
Original Face:	214,990,434.000							

Holdings

Currency Summary

As of: *October 31, 2019*

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

View Date: *November 7, 2019*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	4,208,217.770	Local	4,208,217.77	4,208,217.77	0.50	0.00		0.00
		Base	4,208,217.77	4,208,217.77	0.50	0.00	0.00	0.00
CASH EQUIVALENT								
	499,191,899.230	Local	498,589,256.53	498,589,256.53	58.84	0.00		0.00
		Base	498,589,256.53	498,589,256.53	58.84	0.00	0.00	0.00
FIXED INCOME								
	342,600,647.260	Local	342,828,815.60	344,573,045.28	40.66	1,744,229.68		1,744,229.68
Original Face:	407,256,555.000	Base	342,828,815.60	344,573,045.28	40.66	1,744,229.68	0.00	1,744,229.68
US DOLLAR Total								
	846,000,764.260	Local	845,626,289.90	847,370,519.58	100.00	1,744,229.68		1,744,229.68
Original Face:	407,256,555.000	Base	845,626,289.90	847,370,519.58	100.00	1,744,229.68	0.00	1,744,229.68
FUND Total								
	846,000,764.260	Base	845,626,289.90	847,370,519.58	100.00	1,744,229.68	0.00	1,744,229.68
Original Face:	407,256,555.000							

Holdings

Currency Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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								
	15,023,307.620	Local	15,023,307.62	15,023,307.62	11.54	0.00		0.00
		Base	15,023,307.62	15,023,307.62	11.54	0.00	0.00	0.00
CASH EQUIVALENT								
	115,291,799.620	Local	114,966,306.37	114,966,315.96	88.33	9.59		9.59
		Base	114,966,306.37	114,966,315.96	88.33	9.59	0.00	9.59
EQUITY								
	171,226.040	Local	171,226.04	171,226.04	0.13	0.00		0.00
		Base	171,226.04	171,226.04	0.13	0.00	0.00	0.00
US DOLLAR Total								
	130,486,333.280	Local	130,160,840.03	130,160,849.62	100.00	9.59		9.59
		Base	130,160,840.03	130,160,849.62	100.00	9.59	0.00	9.59
FUND Total								
	130,486,333.280	Base	130,160,840.03	130,160,849.62	100.00	9.59	0.00	9.59

Holdings

Currency Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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								
	4,055.800	Local	4,057.85	4,058.23	0.19	0.38		0.38
		Base	4,057.85	4,058.23	0.19	0.38	0.00	0.38
EQUITY								
	6,865.000	Local	1,987,038.43	2,082,360.45	99.81	95,322.02		95,322.02
		Base	1,987,038.43	2,082,360.45	99.81	95,322.02	0.00	95,322.02
US DOLLAR Total								
	10,920.800	Local	1,991,096.28	2,086,418.68	100.00	95,322.40		95,322.40
		Base	1,991,096.28	2,086,418.68	100.00	95,322.40	0.00	95,322.40
FUND Total								
	10,920.800	Base	1,991,096.28	2,086,418.68	100.00	95,322.40	0.00	95,322.40

Holdings

Currency Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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								
	3,031.270	Local	3,032.81	3,033.09	0.34	0.28		0.28
		Base	3,032.81	3,033.09	0.34	0.28	0.00	0.28
EQUITY								
	2,500.000	Local	850,346.75	890,575.00	99.66	40,228.25		40,228.25
		Base	850,346.75	890,575.00	99.66	40,228.25	0.00	40,228.25
US DOLLAR Total								
	5,531.270	Local	853,379.56	893,608.09	100.00	40,228.53		40,228.53
		Base	853,379.56	893,608.09	100.00	40,228.53	0.00	40,228.53
FUND Total								
	5,531.270	Base	853,379.56	893,608.09	100.00	40,228.53	0.00	40,228.53

Holdings

Currency Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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								
	467,705.250	Local	467,965.95	467,985.87	81.64	19.92		19.92
		Base	467,965.95	467,985.87	81.64	19.92	0.00	19.92
EQUITY								
	1,325.000	Local	100,935.69	105,231.50	18.36	4,295.81		4,295.81
		Base	100,935.69	105,231.50	18.36	4,295.81	0.00	4,295.81
US DOLLAR Total								
	469,030.250	Local	568,901.64	573,217.37	100.00	4,315.73		4,315.73
		Base	568,901.64	573,217.37	100.00	4,315.73	0.00	4,315.73
FUND Total								
	469,030.250	Base	568,901.64	573,217.37	100.00	4,315.73	0.00	4,315.73

Holdings

Currency Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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								
	5,987.470	Local	5,990.48	5,991.06	0.26	0.58		0.58
		Base	5,990.48	5,991.06	0.26	0.58	0.00	0.58
EQUITY								
	20,144.000	Local	2,272,031.27	2,279,293.60	99.74	7,262.33		7,262.33
		Base	2,272,031.27	2,279,293.60	99.74	7,262.33	0.00	7,262.33
US DOLLAR Total								
	26,131.470	Local	2,278,021.75	2,285,284.66	100.00	7,262.91		7,262.91
		Base	2,278,021.75	2,285,284.66	100.00	7,262.91	0.00	7,262.91
FUND Total								
	26,131.470	Base	2,278,021.75	2,285,284.66	100.00	7,262.91	0.00	7,262.91

Holdings

Asset Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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	15,209.780	15,209.78	15,209.78	0.00	0.00	0.00	0.00
CASH Total	15,209.780	15,209.78	15,209.78	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	3,262,190.000	3,264,126.89	3,264,147.31	0.38	20.42	0.00	20.42
CASH EQUIVALENT Total	3,262,190.000	3,264,126.89	3,264,147.31	0.38	20.42	0.00	20.42

Holdings

Asset Summary

As of: *October 31, 2019*

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

View Date: *November 7, 2019*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	19,786,897.000	646,794,763.93	857,036,876.23	99.62	210,242,112.30	0.00	210,242,112.30
EQUITY Total	19,786,897.000	646,794,763.93	857,036,876.23	99.62	210,242,112.30	0.00	210,242,112.30

Holdings

Asset Summary

As of: *October 31, 2019*

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

View Date: *November 7, 2019*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	23,064,296.780	650,074,100.60	860,316,233.32	100.00	210,242,132.72	0.00	210,242,132.72

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	2,805,033.070	2,806,581.89	2,806,716.09	0.49	134.20	0.00	134.20
CASH EQUIVALENT Total	2,805,033.070	2,806,581.89	2,806,716.09	0.49	134.20	0.00	134.20

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	23,726,427.850	469,430,612.68	572,145,964.70	99.51	102,715,352.02	0.00	102,715,352.02
EQUITY Total	23,726,427.850	469,430,612.68	572,145,964.70	99.51	102,715,352.02	0.00	102,715,352.02

Holdings

Asset Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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	26,531,460.920	472,237,194.57	574,952,680.79	100.00	102,715,486.22	0.00	102,715,486.22

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	51,215,028.480	51,077,865.78	51,074,611.29	2.26	-3,254.49	0.00	-3,254.49
CASH EQUIVALENT Total	51,215,028.480	51,077,865.78	51,074,611.29	2.26	-3,254.49	0.00	-3,254.49

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	2,045,236,101.990	2,139,297,758.36	2,207,540,336.01	97.74	68,242,577.67	-0.02	68,242,577.65
FIXED INCOME Total	2,045,236,101.990	2,139,297,758.36	2,207,540,336.01	97.74	68,242,577.67	-0.02	68,242,577.65

Holdings

Asset Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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	2,096,451,130.470	2,190,375,624.14	2,258,614,947.30	100.00	68,239,323.18	-0.02	68,239,323.16

Holdings

Asset Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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	468,961.070	468,961.07	468,961.07	0.13	0.00	0.00	0.00
CASH Total	468,961.070	468,961.07	468,961.07	0.13	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	51,793,421.940	51,663,355.77	51,675,925.27	14.12	12,569.50	0.00	12,569.50
CASH EQUIVALENT Total	51,793,421.940	51,663,355.77	51,675,925.27	14.12	12,569.50	0.00	12,569.50

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	311,534,144.730	312,155,753.38	313,709,772.18	85.75	1,554,018.80	0.00	1,554,018.80
FIXED INCOME Total	311,534,144.730	312,155,753.38	313,709,772.18	85.75	1,554,018.80	0.00	1,554,018.80

Holdings

Asset Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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	363,796,527.740	364,288,070.22	365,854,658.52	100.00	1,566,588.30	0.00	1,566,588.30

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	507,444.640	507,444.64	507,444.64	0.38	0.00	0.00	0.00
CASH Total	507,444.640	507,444.64	507,444.64	0.38	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	30,500,317.870	30,398,765.64	30,402,547.78	22.71	3,782.14	0.00	3,782.14
CASH EQUIVALENT Total	30,500,317.870	30,398,765.64	30,402,547.78	22.71	3,782.14	0.00	3,782.14

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	102,199,207.860	102,829,389.73	102,966,776.98	76.91	137,387.25	0.00	137,387.25
FIXED INCOME Total	102,199,207.860	102,829,389.73	102,966,776.98	76.91	137,387.25	0.00	137,387.25

Holdings

Asset Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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	133,206,970.370	133,735,600.01	133,876,769.40	100.00	141,169.39	0.00	141,169.39

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	15,407.840	15,407.84	15,407.84	0.00	0.00	0.00	0.00
CASH Total	15,407.840	15,407.84	15,407.84	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	4,624,009.840	4,626,331.12	4,626,784.25	0.20	453.13	0.00	453.13
CASH EQUIVALENT Total	4,624,009.840	4,626,331.12	4,626,784.25	0.20	453.13	0.00	453.13

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	25,520,355.000	1,103,532,632.20	2,279,945,425.76	99.80	1,176,412,793.56	0.00	1,176,412,793.56
EQUITY Total	25,520,355.000	1,103,532,632.20	2,279,945,425.76	99.80	1,176,412,793.56	0.00	1,176,412,793.56

Holdings

Asset Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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	30,159,772.680	1,108,174,371.16	2,284,587,617.85	100.00	1,176,413,246.69	0.00	1,176,413,246.69

Holdings

Asset Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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	143,750.000	143,750.00	143,750.00	0.01	0.00	0.00	0.00
CASH Total	143,750.000	143,750.00	143,750.00	0.01	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	540,911,942.270	539,958,535.20	540,187,216.00	44.94	228,680.80	0.00	228,680.80
CASH EQUIVALENT Total	540,911,942.270	539,958,535.20	540,187,216.00	44.94	228,680.80	0.00	228,680.80

Holdings

Asset Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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							
	657,595,328.570	659,503,924.27	661,588,876.08	55.04	2,086,283.61	-1,331.80	2,084,951.81
FIXED INCOME Total							
	657,595,328.570	659,503,924.27	661,588,876.08	55.04	2,086,283.61	-1,331.80	2,084,951.81

Holdings

Asset Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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	1,198,651,020.840	1,199,606,209.47	1,201,919,842.08	100.00	2,314,964.41	-1,331.80	2,313,632.61

Holdings

Asset Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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	-55,099.990	-55,099.99	-55,099.99	0.00	0.00	0.00	0.00
CASH Total	-55,099.990	-55,099.99	-55,099.99	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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	1,975,581,967.340	1,974,103,262.15	1,974,206,934.59	63.49	103,672.44	0.00	103,672.44
CASH EQUIVALENT Total	1,975,581,967.340	1,974,103,262.15	1,974,206,934.59	63.49	103,672.44	0.00	103,672.44

Holdings

Asset Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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	1,129,076,275.400	1,130,525,278.63	1,135,009,123.56	36.50	4,483,844.93	0.00	4,483,844.93
FIXED INCOME Total	1,129,076,275.400	1,130,525,278.63	1,135,009,123.56	36.50	4,483,844.93	0.00	4,483,844.93

Holdings

Asset Summary

As of: *October 31, 2019*

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

View Date: *November 7, 2019*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	3,104,603,142.750	3,104,573,440.79	3,109,160,958.16	100.00	4,587,517.37	0.00	4,587,517.37

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-999,165.330	-999,165.33	-999,165.33	0.89	0.00	0.00	0.00
CASH Total	-999,165.330	-999,165.33	-999,165.33	0.89	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	2,576,128.610	2,578,329.72	2,583,889.43	2.31	5,559.71	0.00	5,559.71
CASH EQUIVALENT Total	2,576,128.610	2,578,329.72	2,583,889.43	2.31	5,559.71	0.00	5,559.71

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	107,977,062.300	107,896,340.93	108,456,370.99	96.80	560,030.06	0.00	560,030.06
FIXED INCOME Total	107,977,062.300	107,896,340.93	108,456,370.99	96.80	560,030.06	0.00	560,030.06

Holdings

Asset Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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	109,554,025.580	109,475,505.32	110,041,095.09	100.00	565,589.77	0.00	565,589.77

Holdings

Asset Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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	215,625.030	215,625.03	215,625.03	0.02	0.00	0.00	0.00
CASH Total	215,625.030	215,625.03	215,625.03	0.02	0.00	0.00	0.00

Holdings

Asset Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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	412,928,393.970	412,259,341.97	412,397,972.72	37.95	138,630.75	0.00	138,630.75
CASH EQUIVALENT Total	412,928,393.970	412,259,341.97	412,397,972.72	37.95	138,630.75	0.00	138,630.75

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	667,701,418.710	668,365,160.90	673,960,216.22	62.03	5,595,055.32	0.00	5,595,055.32
FIXED INCOME Total	667,701,418.710	668,365,160.90	673,960,216.22	62.03	5,595,055.32	0.00	5,595,055.32

Holdings

Asset Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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	1,080,845,437.710	1,080,840,127.90	1,086,573,813.97	100.00	5,733,686.07	0.00	5,733,686.07

Holdings

Asset Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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	113,361.400	113,361.40	113,361.40	0.01	0.00	0.00	0.00
CASH Total	113,361.400	113,361.40	113,361.40	0.01	0.00	0.00	0.00

Holdings

Asset Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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	1,823,867,561.460	1,820,434,530.38	1,820,553,280.68	94.20	118,750.30	0.00	118,750.30
CASH EQUIVALENT Total	1,823,867,561.460	1,820,434,530.38	1,820,553,280.68	94.20	118,750.30	0.00	118,750.30

Holdings

Asset Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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							
	112,140,284.360	111,910,508.15	111,962,657.42	5.79	52,149.27	0.00	52,149.27
FIXED INCOME Total							
	112,140,284.360	111,910,508.15	111,962,657.42	5.79	52,149.27	0.00	52,149.27

Holdings

Asset Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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	1,936,121,207.220	1,932,458,399.93	1,932,629,299.50	100.00	170,899.57	0.00	170,899.57

Holdings

Asset Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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	-2,523.680	-2,523.68	-2,523.68	0.00	0.00	0.00	0.00
CASH Total	-2,523.680	-2,523.68	-2,523.68	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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	819,527,729.450	818,360,678.64	818,360,678.64	52.07	0.00	0.00	0.00
CASH EQUIVALENT Total	819,527,729.450	818,360,678.64	818,360,678.64	52.07	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	755,000,000.000	752,837,768.10	753,214,963.45	47.93	377,195.35	0.00	377,195.35
FIXED INCOME Total							
	755,000,000.000	752,837,768.10	753,214,963.45	47.93	377,195.35	0.00	377,195.35

Holdings

Asset Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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	1,574,525,205.770	1,571,195,923.06	1,571,573,118.41	100.00	377,195.35	0.00	377,195.35

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	5,493,219.940	5,493,283.67	5,493,769.26	1.90	485.59	0.00	485.59
CASH EQUIVALENT Total	5,493,219.940	5,493,283.67	5,493,769.26	1.90	485.59	0.00	485.59

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							
	278,415,000.000	283,905,933.08	284,097,350.90	98.10	191,417.82	0.00	191,417.82
FIXED INCOME Total							
	278,415,000.000	283,905,933.08	284,097,350.90	98.10	191,417.82	0.00	191,417.82

Holdings

Asset Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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	283,908,219.940	289,399,216.75	289,591,120.16	100.00	191,903.41	0.00	191,903.41

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	501,274.450	501,274.45	501,274.45	0.13	0.00	0.00	0.00
CASH Total	501,274.450	501,274.45	501,274.45	0.13	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	86,499,999.990	86,393,634.58	86,393,634.58	23.19	0.00	0.00	0.00
CASH EQUIVALENT Total	86,499,999.990	86,393,634.58	86,393,634.58	23.19	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	281,604,985.260	282,725,039.53	285,623,528.57	76.67	2,898,489.04	0.00	2,898,489.04
FIXED INCOME Total	281,604,985.260	282,725,039.53	285,623,528.57	76.67	2,898,489.04	0.00	2,898,489.04

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	368,606,259.700	369,619,948.56	372,518,437.60	100.00	2,898,489.04	0.00	2,898,489.04

Holdings

Asset Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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	3,030.450	3,030.45	3,030.45	100.00	0.00	0.00	0.00
CASH Total	3,030.450	3,030.45	3,030.45	100.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *October 31, 2019*

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

View Date: *November 7, 2019*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	3,030.450	3,030.45	3,030.45	100.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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	486,341.550	486,341.55	486,341.55	0.15	0.00	0.00	0.00
CASH Total	486,341.550	486,341.55	486,341.55	0.15	0.00	0.00	0.00

Holdings

Asset Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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	58,999,999.990	58,947,259.30	58,947,259.30	17.60	0.00	0.00	0.00
CASH EQUIVALENT Total	58,999,999.990	58,947,259.30	58,947,259.30	17.60	0.00	0.00	0.00

Holdings

Asset Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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	270,696,260.900	272,800,581.29	275,532,369.45	82.26	2,731,788.16	0.00	2,731,788.16
FIXED INCOME Total	270,696,260.900	272,800,581.29	275,532,369.45	82.26	2,731,788.16	0.00	2,731,788.16

Holdings

Asset Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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	330,182,602.440	332,234,182.14	334,965,970.30	100.00	2,731,788.16	0.00	2,731,788.16

Holdings

Asset Summary

As of: *October 31, 2019*

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

View Date: *November 7, 2019*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	4,208,217.770	4,208,217.77	4,208,217.77	0.50	0.00	0.00	0.00
CASH Total	4,208,217.770	4,208,217.77	4,208,217.77	0.50	0.00	0.00	0.00

Holdings

Asset Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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	499,191,899.230	498,589,256.53	498,589,256.53	58.84	0.00	0.00	0.00
CASH EQUIVALENT Total	499,191,899.230	498,589,256.53	498,589,256.53	58.84	0.00	0.00	0.00

Holdings

Asset Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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	342,600,647.260	342,828,815.60	344,573,045.28	40.66	1,744,229.68	0.00	1,744,229.68
FIXED INCOME Total	342,600,647.260	342,828,815.60	344,573,045.28	40.66	1,744,229.68	0.00	1,744,229.68

Holdings

Asset Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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	846,000,764.260	845,626,289.90	847,370,519.58	100.00	1,744,229.68	0.00	1,744,229.68

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	15,023,307.620	15,023,307.62	15,023,307.62	11.54	0.00	0.00	0.00
CASH Total	15,023,307.620	15,023,307.62	15,023,307.62	11.54	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	115,291,799.620	114,966,306.37	114,966,315.96	88.33	9.59	0.00	9.59
CASH EQUIVALENT Total	115,291,799.620	114,966,306.37	114,966,315.96	88.33	9.59	0.00	9.59

Holdings

Asset Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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	171,226.040	171,226.04	171,226.04	0.13	0.00	0.00	0.00
EQUITY Total	171,226.040	171,226.04	171,226.04	0.13	0.00	0.00	0.00

Holdings

Asset Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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	130,486,333.280	130,160,840.03	130,160,849.62	100.00	9.59	0.00	9.59

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	4,055.800	4,057.85	4,058.23	0.19	0.38	0.00	0.38
CASH EQUIVALENT Total	4,055.800	4,057.85	4,058.23	0.19	0.38	0.00	0.38

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							
	6,865.000	1,987,038.43	2,082,360.45	99.81	95,322.02	0.00	95,322.02
EQUITY Total							
	6,865.000	1,987,038.43	2,082,360.45	99.81	95,322.02	0.00	95,322.02

Holdings

Asset Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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	10,920.800	1,991,096.28	2,086,418.68	100.00	95,322.40	0.00	95,322.40

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	3,031.270	3,032.81	3,033.09	0.34	0.28	0.00	0.28
CASH EQUIVALENT Total	3,031.270	3,032.81	3,033.09	0.34	0.28	0.00	0.28

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							
	2,500.000	850,346.75	890,575.00	99.66	40,228.25	0.00	40,228.25
EQUITY Total							
	2,500.000	850,346.75	890,575.00	99.66	40,228.25	0.00	40,228.25

Holdings

Asset Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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	5,531.270	853,379.56	893,608.09	100.00	40,228.53	0.00	40,228.53

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	467,705.250	467,965.95	467,985.87	81.64	19.92	0.00	19.92
CASH EQUIVALENT Total	467,705.250	467,965.95	467,985.87	81.64	19.92	0.00	19.92

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							
	1,325.000	100,935.69	105,231.50	18.36	4,295.81	0.00	4,295.81
EQUITY Total							
	1,325.000	100,935.69	105,231.50	18.36	4,295.81	0.00	4,295.81

Holdings

Asset Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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	469,030.250	568,901.64	573,217.37	100.00	4,315.73	0.00	4,315.73

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	5,987.470	5,990.48	5,991.06	0.26	0.58	0.00	0.58
CASH EQUIVALENT Total	5,987.470	5,990.48	5,991.06	0.26	0.58	0.00	0.58

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							
	20,144.000	2,272,031.27	2,279,293.60	99.74	7,262.33	0.00	7,262.33
EQUITY Total							
	20,144.000	2,272,031.27	2,279,293.60	99.74	7,262.33	0.00	7,262.33

Holdings

Asset Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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	26,131.470	2,278,021.75	2,285,284.66	100.00	7,262.91	0.00	7,262.91

Holdings

Fund Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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							
	15,209.780	15,209.78	15,209.78	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	3,262,190.000	3,264,126.89	3,264,147.31	0.38	20.42	0.00	20.42
					20.42 GN	0.00 GN	20.42 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	19,786,897.000	646,794,763.93	857,036,876.23	99.62	210,242,112.30	0.00	210,242,112.30
					272,414,771.85 GN	0.00 GN	272,414,771.85 GN
					-62,172,659.55 LS	0.00 LS	-62,172,659.55 LS
FUND Total							
0.000	23,064,296.780	650,074,100.60	860,316,233.32	100.00	210,242,132.72	0.00	210,242,132.72
					272,414,792.27 GN	0.00 GN	272,414,792.27 GN
					-62,172,659.55 LS	0.00 LS	-62,172,659.55 LS

Holdings

Fund Summary

As of: *October 31, 2019*

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

View Date: *November 7, 2019*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	2,805,033.070	2,806,581.89	2,806,716.09	0.49	134.20	0.00	134.20
					134.20 GN	0.00 GN	134.20 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	23,726,427.850	469,430,612.68	572,145,964.70	99.51	102,715,352.02	0.00	102,715,352.02
					169,155,448.57 GN	0.00 GN	169,155,448.57 GN
					-66,440,096.55 LS	0.00 LS	-66,440,096.55 LS
FUND Total							
0.000	26,531,460.920	472,237,194.57	574,952,680.79	100.00	102,715,486.22	0.00	102,715,486.22
					169,155,582.77 GN	0.00 GN	169,155,582.77 GN
					-66,440,096.55 LS	0.00 LS	-66,440,096.55 LS

Holdings

Fund Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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							
	51,215,028.480	51,077,865.78	51,074,611.29	2.26	-3,254.49	0.00	-3,254.49
					3,640.02 GN	0.00 GN	3,640.02 GN
					-6,894.51 LS	0.00 LS	-6,894.51 LS
FIXED INCOME							
	2,045,236,101.990	2,139,297,758.36	2,207,540,336.01	97.74	68,242,577.67	-0.02	68,242,577.65
					73,987,633.78 GN	0.00 GN	73,987,633.78 GN
					-5,745,056.11 LS	-0.02 LS	-5,745,056.13 LS
Original Face:	2,123,005,792.000						
FUND Total							
0.000	2,096,451,130.470	2,190,375,624.14	2,258,614,947.30	100.00	68,239,323.18	-0.02	68,239,323.16
					73,991,273.80 GN	0.00 GN	73,991,273.80 GN
					-5,751,950.62 LS	-0.02 LS	-5,751,950.64 LS
Original Face:	2,123,005,792.000						

Holdings

Fund Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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							
	468,961.070	468,961.07	468,961.07	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							
	51,793,421.940	51,663,355.77	51,675,925.27	14.12	12,569.50	0.00	12,569.50
					13,895.73 GN	0.00 GN	13,895.73 GN
					-1,326.23 LS	0.00 LS	-1,326.23 LS
FIXED INCOME							
	311,534,144.730	312,155,753.38	313,709,772.18	85.75	1,554,018.80	0.00	1,554,018.80
					1,790,151.94 GN	0.00 GN	1,790,151.94 GN
					-236,133.14 LS	0.00 LS	-236,133.14 LS
Original Face:	181,021,032.000						
FUND Total							
0.000	363,796,527.740	364,288,070.22	365,854,658.52	100.00	1,566,588.30	0.00	1,566,588.30
					1,804,047.67 GN	0.00 GN	1,804,047.67 GN
					-237,459.37 LS	0.00 LS	-237,459.37 LS
Original Face:	181,021,032.000						

Holdings

Fund Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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							
	507,444.640	507,444.64	507,444.64	0.38	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							
	30,500,317.870	30,398,765.64	30,402,547.78	22.71	3,782.14	0.00	3,782.14
					6,861.58 GN	0.00 GN	6,861.58 GN
					-3,079.44 LS	0.00 LS	-3,079.44 LS
FIXED INCOME							
	102,199,207.860	102,829,389.73	102,966,776.98	76.91	137,387.25	0.00	137,387.25
					274,023.01 GN	0.00 GN	274,023.01 GN
					-136,635.76 LS	0.00 LS	-136,635.76 LS
Original Face:	89,998,075.000						
FUND Total							
0.000	133,206,970.370	133,735,600.01	133,876,769.40	100.00	141,169.39	0.00	141,169.39
					280,884.59 GN	0.00 GN	280,884.59 GN
					-139,715.20 LS	0.00 LS	-139,715.20 LS
Original Face:	89,998,075.000						

Holdings

Fund Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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							
	15,407.840	15,407.84	15,407.84	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							
	4,624,009.840	4,626,331.12	4,626,784.25	0.20	453.13	0.00	453.13
					453.13 GN	0.00 GN	453.13 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	25,520,355.000	1,103,532,632.20	2,279,945,425.76	99.80	1,176,412,793.56	0.00	1,176,412,793.56
					1,242,523,276.60 GN	0.00 GN	1,242,523,276.60 GN
					-66,110,483.04 LS	0.00 LS	-66,110,483.04 LS
FUND Total							
0.000	30,159,772.680	1,108,174,371.16	2,284,587,617.85	100.00	1,176,413,246.69	0.00	1,176,413,246.69
					1,242,523,729.73 GN	0.00 GN	1,242,523,729.73 GN
					-66,110,483.04 LS	0.00 LS	-66,110,483.04 LS

Holdings

Fund Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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							
	143,750.000	143,750.00	143,750.00	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							
	540,911,942.270	539,958,535.20	540,187,216.00	44.94	228,680.80	0.00	228,680.80
					228,680.80 GN	0.00 GN	228,680.80 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	657,595,328.570	659,503,924.27	661,588,876.08	55.04	2,086,283.61	-1,331.80	2,084,951.81
					4,037,526.68 GN	0.00 GN	4,037,526.68 GN
					-1,951,243.07 LS	-1,331.80 LS	-1,952,574.87 LS
Original Face:	822,698,364.000						
FUND Total							
0.000	1,198,651,020.840	1,199,606,209.47	1,201,919,842.08	100.00	2,314,964.41	-1,331.80	2,313,632.61
					4,266,207.48 GN	0.00 GN	4,266,207.48 GN
					-1,951,243.07 LS	-1,331.80 LS	-1,952,574.87 LS
Original Face:	822,698,364.000						

Holdings

Fund Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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							
	-55,099.990	-55,099.99	-55,099.99	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	1,975,581,967.340	1,974,103,262.15	1,974,206,934.59	63.49	103,672.44	0.00	103,672.44
					169,859.24 GN	0.00 GN	169,859.24 GN
					-66,186.80 LS	0.00 LS	-66,186.80 LS
FIXED INCOME							
	1,129,076,275.400	1,130,525,278.63	1,135,009,123.56	36.50	4,483,844.93	0.00	4,483,844.93
					7,085,131.31 GN	0.00 GN	7,085,131.31 GN
					-2,601,286.38 LS	0.00 LS	-2,601,286.38 LS
Original Face:	547,201,117.000						
FUND Total							
0.000	3,104,603,142.750	3,104,573,440.79	3,109,160,958.16	100.00	4,587,517.37	0.00	4,587,517.37
					7,254,990.55 GN	0.00 GN	7,254,990.55 GN
					-2,667,473.18 LS	0.00 LS	-2,667,473.18 LS
Original Face:	547,201,117.000						

Holdings

Fund Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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							
	-999,165.330	-999,165.33	-999,165.33	0.89	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	2,576,128.610	2,578,329.72	2,583,889.43	2.31	5,559.71	0.00	5,559.71
					5,559.71 GN	0.00 GN	5,559.71 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	107,977,062.300	107,896,340.93	108,456,370.99	96.80	560,030.06	0.00	560,030.06
					585,662.03 GN	0.00 GN	585,662.03 GN
					-25,631.97 LS	0.00 LS	-25,631.97 LS
Original Face:	53,298,000.000						
FUND Total							
0.000	109,554,025.580	109,475,505.32	110,041,095.09	100.00	565,589.77	0.00	565,589.77
					591,221.74 GN	0.00 GN	591,221.74 GN
					-25,631.97 LS	0.00 LS	-25,631.97 LS
Original Face:	53,298,000.000						

Holdings

Fund Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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							
	215,625.030	215,625.03	215,625.03	0.02	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	412,928,393.970	412,259,341.97	412,397,972.72	37.95	138,630.75	0.00	138,630.75
					138,630.75 GN	0.00 GN	138,630.75 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	667,701,418.710	668,365,160.90	673,960,216.22	62.03	5,595,055.32	0.00	5,595,055.32
					6,251,345.91 GN	0.00 GN	6,251,345.91 GN
					-656,290.59 LS	0.00 LS	-656,290.59 LS
Original Face:	498,007,603.330						
FUND Total							
0.000	1,080,845,437.710	1,080,840,127.90	1,086,573,813.97	100.00	5,733,686.07	0.00	5,733,686.07
					6,389,976.66 GN	0.00 GN	6,389,976.66 GN
					-656,290.59 LS	0.00 LS	-656,290.59 LS
Original Face:	498,007,603.330						

Holdings

Fund Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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							
	113,361.400	113,361.40	113,361.40	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							
	1,823,867,561.460	1,820,434,530.38	1,820,553,280.68	94.20	118,750.30	0.00	118,750.30
					118,750.30 GN	0.00 GN	118,750.30 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	112,140,284.360	111,910,508.15	111,962,657.42	5.79	52,149.27	0.00	52,149.27
					52,149.27 GN	0.00 GN	52,149.27 GN
					0.00 LS	0.00 LS	0.00 LS
Original Face:	93,500,000.000						
FUND Total							
0.000	1,936,121,207.220	1,932,458,399.93	1,932,629,299.50	100.00	170,899.57	0.00	170,899.57
					170,899.57 GN	0.00 GN	170,899.57 GN
					0.00 LS	0.00 LS	0.00 LS
Original Face:	93,500,000.000						

Holdings

Fund Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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							
	-2,523.680	-2,523.68	-2,523.68	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	819,527,729.450	818,360,678.64	818,360,678.64	52.07	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							
	755,000,000.000	752,837,768.10	753,214,963.45	47.93	377,195.35	0.00	377,195.35
					378,702.25 GN	0.00 GN	378,702.25 GN
					-1,506.90 LS	0.00 LS	-1,506.90 LS
FUND Total							
0.000	1,574,525,205.770	1,571,195,923.06	1,571,573,118.41	100.00	377,195.35	0.00	377,195.35
					378,702.25 GN	0.00 GN	378,702.25 GN
					-1,506.90 LS	0.00 LS	-1,506.90 LS

Holdings

Fund Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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							
	5,493,219.940	5,493,283.67	5,493,769.26	1.90	485.59	0.00	485.59
					485.59 GN	0.00 GN	485.59 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	278,415,000.000	283,905,933.08	284,097,350.90	98.10	191,417.82	0.00	191,417.82
					192,675.18 GN	0.00 GN	192,675.18 GN
					-1,257.36 LS	0.00 LS	-1,257.36 LS
FUND Total							
0.000	283,908,219.940	289,399,216.75	289,591,120.16	100.00	191,903.41	0.00	191,903.41
					193,160.77 GN	0.00 GN	193,160.77 GN
					-1,257.36 LS	0.00 LS	-1,257.36 LS

Holdings

Fund Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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							
	501,274.450	501,274.45	501,274.45	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							
	86,499,999.990	86,393,634.58	86,393,634.58	23.19	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							
	281,604,985.260	282,725,039.53	285,623,528.57	76.67	2,898,489.04	0.00	2,898,489.04
					3,114,434.57 GN	0.00 GN	3,114,434.57 GN
					-215,945.53 LS	0.00 LS	-215,945.53 LS
Original Face:	256,945,369.000						
FUND Total							
0.000	368,606,259.700	369,619,948.56	372,518,437.60	100.00	2,898,489.04	0.00	2,898,489.04
					3,114,434.57 GN	0.00 GN	3,114,434.57 GN
					-215,945.53 LS	0.00 LS	-215,945.53 LS
Original Face:	256,945,369.000						

Holdings

Fund Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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							
	3,030.450	3,030.45	3,030.45	100.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	3,030.450	3,030.45	3,030.45	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: *October 31, 2019*

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

View Date: *November 7, 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							
	486,341.550	486,341.55	486,341.55	0.15	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	58,999,999.990	58,947,259.30	58,947,259.30	17.60	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							
	270,696,260.900	272,800,581.29	275,532,369.45	82.26	2,731,788.16	0.00	2,731,788.16
					3,225,656.31 GN	0.00 GN	3,225,656.31 GN
					-493,868.15 LS	0.00 LS	-493,868.15 LS
Original Face:	214,990,434.000						
FUND Total							
0.000	330,182,602.440	332,234,182.14	334,965,970.30	100.00	2,731,788.16	0.00	2,731,788.16
					3,225,656.31 GN	0.00 GN	3,225,656.31 GN
					-493,868.15 LS	0.00 LS	-493,868.15 LS
Original Face:	214,990,434.000						

Holdings

Fund Summary

As of: *October 31, 2019*

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

View Date: *November 7, 2019*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	4,208,217.770	4,208,217.77	4,208,217.77	0.50	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							
	499,191,899.230	498,589,256.53	498,589,256.53	58.84	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							
	342,600,647.260	342,828,815.60	344,573,045.28	40.66	1,744,229.68	0.00	1,744,229.68
					2,582,446.93 GN	0.00 GN	2,582,446.93 GN
					-838,217.25 LS	0.00 LS	-838,217.25 LS
Original Face:	407,256,555.000						
FUND Total							
0.000	846,000,764.260	845,626,289.90	847,370,519.58	100.00	1,744,229.68	0.00	1,744,229.68
					2,582,446.93 GN	0.00 GN	2,582,446.93 GN
					-838,217.25 LS	0.00 LS	-838,217.25 LS
Original Face:	407,256,555.000						

Holdings

Fund Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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							
	15,023,307.620	15,023,307.62	15,023,307.62	11.54	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							
	115,291,799.620	114,966,306.37	114,966,315.96	88.33	9.59	0.00	9.59
					9.59 GN	0.00 GN	9.59 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	171,226.040	171,226.04	171,226.04	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
FUND Total							
0.000	130,486,333.280	130,160,840.03	130,160,849.62	100.00	9.59	0.00	9.59
					9.59 GN	0.00 GN	9.59 GN
					0.00 LS	0.00 LS	0.00 LS

Holdings

Fund Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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							
	4,055.800	4,057.85	4,058.23	0.19	0.38	0.00	0.38
					0.38 GN	0.00 GN	0.38 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	6,865.000	1,987,038.43	2,082,360.45	99.81	95,322.02	0.00	95,322.02
					95,322.02 GN	0.00 GN	95,322.02 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	10,920.800	1,991,096.28	2,086,418.68	100.00	95,322.40	0.00	95,322.40
					95,322.40 GN	0.00 GN	95,322.40 GN
					0.00 LS	0.00 LS	0.00 LS

Holdings

Fund Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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							
	3,031.270	3,032.81	3,033.09	0.34	0.28	0.00	0.28
					0.28 GN	0.00 GN	0.28 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	2,500.000	850,346.75	890,575.00	99.66	40,228.25	0.00	40,228.25
					40,228.25 GN	0.00 GN	40,228.25 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	5,531.270	853,379.56	893,608.09	100.00	40,228.53	0.00	40,228.53
					40,228.53 GN	0.00 GN	40,228.53 GN
					0.00 LS	0.00 LS	0.00 LS

Holdings

Fund Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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							
	467,705.250	467,965.95	467,985.87	81.64	19.92	0.00	19.92
					19.92 GN	0.00 GN	19.92 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	1,325.000	100,935.69	105,231.50	18.36	4,295.81	0.00	4,295.81
					4,295.81 GN	0.00 GN	4,295.81 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	469,030.250	568,901.64	573,217.37	100.00	4,315.73	0.00	4,315.73
					4,315.73 GN	0.00 GN	4,315.73 GN
					0.00 LS	0.00 LS	0.00 LS

Holdings

Fund Summary

As of: *October 31, 2019*

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

View Date: *November 7, 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							
	5,987.470	5,990.48	5,991.06	0.26	0.58	0.00	0.58
					0.58 GN	0.00 GN	0.58 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	20,144.000	2,272,031.27	2,279,293.60	99.74	7,262.33	0.00	7,262.33
					7,262.33 GN	0.00 GN	7,262.33 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	26,131.470	2,278,021.75	2,285,284.66	100.00	7,262.91	0.00	7,262.91
					7,262.91 GN	0.00 GN	7,262.91 GN
					0.00 LS	0.00 LS	0.00 LS