Holdings

ST OF AZ POOL 203 S&P 400
STATE OF ARIZONA
FUND: ATZ4

As of: *March 31, 2017* *View Date:* *April 7, 2017*

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								
			2,048,563.750	Local	1.000000	2,048,563.75	1.000000	2,048,563.75	0.00	0.24
				Base	1.000000	2,048,563.75	1.000000	2,048,563.75	0.00	0.24
US DOLLAR Total									
			2,048,563.750	Local		2,048,563.75		2,048,563.75	0.00	0.24
				Base		2,048,563.75		2,048,563.75	0.00	0.24
CASH Total									
			2,048,563.750	Base		2,048,563.75		2,048,563.75	0.00	0.24
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					1.0113055	31 Dec 2030		
			5,548,529.270	Local	100.051537	5,551,388.81	100.050000	5,551,303.53	-85.28	0.64
				Base	100.051537	5,551,388.81	100.050000	5,551,303.53	-85.28	0.64
US DOLLAR Total									
			5,548,529.270	Local		5,551,388.81		5,551,303.53	-85.28	0.64
				Base		5,551,388.81		5,551,303.53	-85.28	0.64
CASH EQUIVALENT Total									
			5,548,529.270	Base		5,551,388.81		5,551,303.53	-85.28	0.64
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001084102	AGCO CORP COMMON STOCK USD.01								
			33,856.000	Local	38.632725	1,307,949.55	60.180000	2,037,454.08	729,504.53	0.23
				Base	38.632725	1,307,949.55	60.180000	2,037,454.08	729,504.53	0.23

& 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
00164V103	AMC NETWORKS INC A COMMON STOCK								
		Local	29,597.000	48.871946	1,446,463.00	58.680000	1,736,751.96	290,288.96	0.20
		Base		48.871946	1,446,463.00	58.680000	1,736,751.96	290,288.96	0.20
002535300	AARON S INC COMMON STOCK USD.5								
		Local	31,917.000	21.196356	676,524.08	29.740000	949,211.58	272,687.50	0.11
		Base		21.196356	676,524.08	29.740000	949,211.58	272,687.50	0.11
003654100	ABIOMED INC COMMON STOCK USD.01								
		Local	20,258.000	93.755659	1,899,302.13	125.200000	2,536,301.60	636,999.47	0.29
		Base		93.755659	1,899,302.13	125.200000	2,536,301.60	636,999.47	0.29
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005								
		Local	58,895.000	10.115586	595,757.41	21.390000	1,259,764.05	664,006.64	0.14
		Base		10.115586	595,757.41	21.390000	1,259,764.05	664,006.64	0.14
005125109	ACXIOM CORP COMMON STOCK USD.1								
		Local	38,899.000	16.671324	648,497.83	28.470000	1,107,454.53	458,956.70	0.13
		Base		16.671324	648,497.83	28.470000	1,107,454.53	458,956.70	0.13
00766T100	AECOM COMMON STOCK USD.01								
		Local	28,552.000	28.295442	807,891.46	35.590000	1,016,165.68	208,274.22	0.12
		Base		28.295442	807,891.46	35.590000	1,016,165.68	208,274.22	0.12
009728106	AKORN INC COMMON STOCK								
		Local	44,022.000	41.688516	1,835,211.86	24.080000	1,060,049.76	-775,162.10	0.12
		Base		41.688516	1,835,211.86	24.080000	1,060,049.76	-775,162.10	0.12
014491104	ALEXANDER + BALDWIN INC COMMON STOCK								
		Local	23,138.000	20.730004	479,650.83	44.520000	1,030,103.76	550,452.93	0.12
		Base		20.730004	479,650.83	44.520000	1,030,103.76	550,452.93	0.12
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	37,614.000	63.006193	2,369,914.93	114.710000	4,314,701.94	1,944,787.01	0.50
		Base		63.006193	2,369,914.93	114.710000	4,314,701.94	1,944,787.01	0.50
017175100	ALLEGHANY CORP COMMON STOCK USD1.0								
		Local	7,742.000	347.933794	2,693,703.43	614.660000	4,758,697.72	2,064,994.29	0.55
		Base		347.933794	2,693,703.43	614.660000	4,758,697.72	2,064,994.29	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
01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	54,696.000	28.386564	1,552,631.48	17.960000	982,340.16	-570,291.32	0.11
		Base		28.386564	1,552,631.48	17.960000	982,340.16	-570,291.32	0.11
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01								
		Local	92,940.000	15.929412	1,480,479.51	12.680000	1,178,479.20	-302,000.31	0.14
		Base		15.929412	1,480,479.51	12.680000	1,178,479.20	-302,000.31	0.14
024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01								
		Local	66,332.000	41.617624	2,760,580.23	47.590000	3,156,739.88	396,159.65	0.36
		Base		41.617624	2,760,580.23	47.590000	3,156,739.88	396,159.65	0.36
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01								
		Local	85,848.000	17.716920	1,520,962.19	14.030000	1,204,447.44	-316,514.75	0.14
		Base		17.716920	1,520,962.19	14.030000	1,204,447.44	-316,514.75	0.14
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK								
		Local	36,631.000	35.490597	1,300,056.06	95.420000	3,495,330.02	2,195,273.96	0.40
		Base		35.490597	1,300,056.06	95.420000	3,495,330.02	2,195,273.96	0.40
03662Q105	ANSYS INC COMMON STOCK USD.01								
		Local	43,450.000	49.894227	2,167,904.18	106.870000	4,643,501.50	2,475,597.32	0.53
		Base		49.894227	2,167,904.18	106.870000	4,643,501.50	2,475,597.32	0.53
038336103	APTARGROUP INC COMMON STOCK USD.01								
		Local	31,479.000	44.203118	1,391,469.96	76.990000	2,423,568.21	1,032,098.25	0.28
		Base		44.203118	1,391,469.96	76.990000	2,423,568.21	1,032,098.25	0.28
03836W103	AQUA AMERICA INC COMMON STOCK USD.5								
		Local	89,057.000	16.919656	1,506,813.76	32.150000	2,863,182.55	1,356,368.79	0.33
		Base		16.919656	1,506,813.76	32.150000	2,863,182.55	1,356,368.79	0.33
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0								
		Local	44,984.000	31.346569	1,410,094.07	73.410000	3,302,275.44	1,892,181.37	0.38
		Base		31.346569	1,410,094.07	73.410000	3,302,275.44	1,892,181.37	0.38
044186104	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK								
		Local	31,220.000	49.904488	1,558,018.11	123.810000	3,865,348.20	2,307,330.09	0.44
		Base		49.904488	1,558,018.11	123.810000	3,865,348.20	2,307,330.09	0.44

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01								
		Local	74,353.000	17.519040	1,302,593.16	24.400000	1,814,213.20	511,620.04	0.21
		Base		17.519040	1,302,593.16	24.400000	1,814,213.20	511,620.04	0.21
049560105	ATMOS ENERGY CORP COMMON STOCK								
		Local	52,204.000	34.823031	1,817,901.49	78.990000	4,123,593.96	2,305,692.47	0.47
		Base		34.823031	1,817,901.49	78.990000	4,123,593.96	2,305,692.47	0.47
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01								
		Local	44,133.000	36.438473	1,608,139.14	29.580000	1,305,454.14	-302,685.00	0.15
		Base		36.438473	1,608,139.14	29.580000	1,305,454.14	-302,685.00	0.15
053807103	AVNET INC COMMON STOCK USD1.0								
		Local	64,088.000	29.047725	1,861,610.57	45.760000	2,932,666.88	1,071,056.31	0.34
		Base		29.047725	1,861,610.57	45.760000	2,932,666.88	1,071,056.31	0.34
054303102	AVON PRODUCTS INC COMMON STOCK USD.25								
		Local	219,693.000	7.802577	1,714,171.49	4.400000	966,649.20	-747,522.29	0.11
		Base		7.802577	1,714,171.49	4.400000	966,649.20	-747,522.29	0.11
059692103	BANCORPSOUTH INC COMMON STOCK USD2.5								
		Local	42,794.000	17.764881	760,230.33	30.250000	1,294,518.50	534,288.17	0.15
		Base		17.764881	760,230.33	30.250000	1,294,518.50	534,288.17	0.15
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01								
		Local	21,438.000	52.600202	1,127,643.13	82.360000	1,765,633.68	637,990.55	0.20
		Base		52.600202	1,127,643.13	82.360000	1,765,633.68	637,990.55	0.20
063904106	BANK OF THE OZARKS COMMON STOCK USD.01								
		Local	45,624.000	43.999405	2,007,428.87	52.010000	2,372,904.24	365,475.37	0.27
		Base		43.999405	2,007,428.87	52.010000	2,372,904.24	365,475.37	0.27
073302101	B/E AEROSPACE INC COMMON STOCK USD.01								
		Local	51,018.000	25.388582	1,295,274.68	64.110000	3,270,763.98	1,975,489.30	0.38
		Base		25.388582	1,295,274.68	64.110000	3,270,763.98	1,975,489.30	0.38
077454106	BELDEN INC COMMON STOCK USD.01								
		Local	21,162.000	78.259655	1,656,130.82	69.190000	1,464,198.78	-191,932.04	0.17
		Base		78.259655	1,656,130.82	69.190000	1,464,198.78	-191,932.04	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
081437105	BEMIS COMPANY COMMON STOCK USD.1								
		Local	47,056.000	45.062799	2,120,475.06	48.860000	2,299,156.16	178,681.10	0.26
		Base		45.062799	2,120,475.06	48.860000	2,299,156.16	178,681.10	0.26
084423102	WR BERKLEY CORP COMMON STOCK USD.2								
		Local	48,756.000	26.911139	1,312,079.50	70.630000	3,443,636.28	2,131,556.78	0.40
		Base		26.911139	1,312,079.50	70.630000	3,443,636.28	2,131,556.78	0.40
089302103	BIG LOTS INC COMMON STOCK USD.01								
		Local	22,354.000	35.205494	786,983.62	48.680000	1,088,192.72	301,209.10	0.12
		Base		35.205494	786,983.62	48.680000	1,088,192.72	301,209.10	0.12
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001								
		Local	10,423.000	97.931230	1,020,737.21	199.340000	2,077,720.82	1,056,983.61	0.24
		Base		97.931230	1,020,737.21	199.340000	2,077,720.82	1,056,983.61	0.24
09073M104	BIO TECHNE CORP COMMON STOCK USD.01								
		Local	18,735.000	72.846660	1,364,782.18	101.650000	1,904,412.75	539,630.57	0.22
		Base		72.846660	1,364,782.18	101.650000	1,904,412.75	539,630.57	0.22
09075E100	BIOVERATIV INC COMMON STOCK USD.001								
		Local	54,524.000	43.843000	2,390,495.75	54.460000	2,969,377.04	578,881.29	0.34
		Base		43.843000	2,390,495.75	54.460000	2,969,377.04	578,881.29	0.34
092113109	BLACK HILLS CORP COMMON STOCK USD1.0								
		Local	26,687.000	35.397769	944,660.25	66.470000	1,773,884.89	829,224.64	0.20
		Base		35.397769	944,660.25	66.470000	1,773,884.89	829,224.64	0.20
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01								
		Local	4,538.000	307.338920	1,394,704.02	144.650000	656,421.70	-738,282.32	0.08
		Base		307.338920	1,394,704.02	144.650000	656,421.70	-738,282.32	0.08
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		Local	24,934.000	20.746879	517,302.68	43.960000	1,096,098.64	578,795.96	0.13
		Base		20.746879	517,302.68	43.960000	1,096,098.64	578,795.96	0.13
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01								
		Local	59,793.000	25.216761	1,507,785.79	67.950000	4,062,934.35	2,555,148.56	0.47
		Base		25.216761	1,507,785.79	67.950000	4,062,934.35	2,555,148.56	0.47

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111621306	BROCADE COMMUNICATIONS SYS COMMON STOCK USD.001								
		Local	202,020.000	9.066165	1,831,546.73	12.480000	2,521,209.60	689,662.87	0.29
		Base		9.066165	1,831,546.73	12.480000	2,521,209.60	689,662.87	0.29
115236101	BROWN + BROWN INC COMMON STOCK USD.1								
		Local	57,731.000	22.226829	1,283,177.06	41.720000	2,408,537.32	1,125,360.26	0.28
		Base		22.226829	1,283,177.06	41.720000	2,408,537.32	1,125,360.26	0.28
117043109	BRUNSWICK CORP COMMON STOCK USD.75								
		Local	45,036.000	24.541187	1,105,236.90	61.200000	2,756,203.20	1,650,966.30	0.32
		Base		24.541187	1,105,236.90	61.200000	2,756,203.20	1,650,966.30	0.32
119848109	BUFFALO WILD WINGS INC COMMON STOCK								
		Local	9,140.000	188.623484	1,724,018.64	152.750000	1,396,135.00	-327,883.64	0.16
		Base		188.623484	1,724,018.64	152.750000	1,396,135.00	-327,883.64	0.16
12508E101	CDK GLOBAL INC COMMON STOCK USD.01								
		Local	75,070.000	31.540637	2,367,755.65	65.010000	4,880,300.70	2,512,545.05	0.56
		Base		31.540637	2,367,755.65	65.010000	4,880,300.70	2,512,545.05	0.56
125134106	CEB INC COMMON STOCK USD.01								
		Local	16,183.000	35.465997	573,946.23	78.600000	1,271,983.80	698,037.57	0.15
		Base		35.465997	573,946.23	78.600000	1,271,983.80	698,037.57	0.15
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	87,146.000	17.674475	1,540,259.83	20.500000	1,786,493.00	246,233.17	0.21
		Base		17.674475	1,540,259.83	20.500000	1,786,493.00	246,233.17	0.21
12646R105	CST BRANDS INC COMMON STOCK USD.01								
		Local	38,009.000	31.945638	1,214,221.77	48.090000	1,827,852.81	613,631.04	0.21
		Base		31.945638	1,214,221.77	48.090000	1,827,852.81	613,631.04	0.21
126804301	CABELA S INC COMMON STOCK USD.01								
		Local	25,790.000	55.642230	1,435,013.12	53.110000	1,369,706.90	-65,306.22	0.16
		Base		55.642230	1,435,013.12	53.110000	1,369,706.90	-65,306.22	0.16
12685J105	CABLE ONE INC COMMON STOCK USD.01								
		Local	2,352.000	374.284639	880,317.47	624.470000	1,468,753.44	588,435.97	0.17
		Base		374.284639	880,317.47	624.470000	1,468,753.44	588,435.97	0.17

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127055101	CABOT CORP COMMON STOCK USD1.0								
		Local	31,300.000	30.429962	952,457.82	59.910000	1,875,183.00	922,725.18	0.22
		Base		30.429962	952,457.82	59.910000	1,875,183.00	922,725.18	0.22
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01								
		Local	143,970.000	9.455061	1,361,245.17	31.400000	4,520,658.00	3,159,412.83	0.52
		Base		9.455061	1,361,245.17	31.400000	4,520,658.00	3,159,412.83	0.52
128195104	CALATLANTIC GROUP INC COMMON STOCK USD.01								
		Local	36,707.000	41.116525	1,509,264.28	37.450000	1,374,677.15	-134,587.13	0.16
		Base		41.116525	1,509,264.28	37.450000	1,374,677.15	-134,587.13	0.16
133131102	CAMDEN PROPERTY TRUST REIT USD.01								
		Local	43,927.000	46.545632	2,044,609.96	80.460000	3,534,366.42	1,489,756.46	0.41
		Base		46.545632	2,044,609.96	80.460000	3,534,366.42	1,489,756.46	0.41
141624106	CARE CAPITAL PROPERTIES INC REIT USD.01								
		Local	42,158.000	33.003262	1,391,351.53	26.870000	1,132,785.46	-258,566.07	0.13
		Base		33.003262	1,391,351.53	26.870000	1,132,785.46	-258,566.07	0.13
142339100	CARLISLE COS INC COMMON STOCK USD1.0								
		Local	32,388.000	46.833648	1,516,848.19	106.410000	3,446,407.08	1,929,558.89	0.40
		Base		46.833648	1,516,848.19	106.410000	3,446,407.08	1,929,558.89	0.40
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0								
		Local	23,408.000	40.793283	954,889.17	37.300000	873,118.40	-81,770.77	0.10
		Base		40.793283	954,889.17	37.300000	873,118.40	-81,770.77	0.10
146229109	CARTER S INC COMMON STOCK USD.01								
		Local	24,791.000	51.103536	1,266,907.76	89.800000	2,226,231.80	959,324.04	0.26
		Base		51.103536	1,266,907.76	89.800000	2,226,231.80	959,324.04	0.26
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV								
		Local	19,674.000	97.729662	1,922,733.37	112.250000	2,208,406.50	285,673.13	0.25
		Base		97.729662	1,922,733.37	112.250000	2,208,406.50	285,673.13	0.25
148806102	CATALENT INC COMMON STOCK USD.01								
		Local	62,640.000	31.932494	2,000,251.41	28.320000	1,773,964.80	-226,286.61	0.20
		Base		31.932494	2,000,251.41	28.320000	1,773,964.80	-226,286.61	0.20

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01								
		Local	37,237.000	14.106140	525,270.33	37.680000	1,403,090.16	877,819.83	0.16
		Base		14.106140	525,270.33	37.680000	1,403,090.16	877,819.83	0.16
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01								
		Local	23,766.000	39.274584	933,399.77	89.950000	2,137,751.70	1,204,351.93	0.25
		Base		39.274584	933,399.77	89.950000	2,137,751.70	1,204,351.93	0.25
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01								
		Local	22,149.000	26.857182	594,859.73	63.360000	1,403,360.64	808,500.91	0.16
		Base		26.857182	594,859.73	63.360000	1,403,360.64	808,500.91	0.16
163731102	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0								
		Local	35,424.000	43.798356	1,551,512.95	51.150000	1,811,937.60	260,424.65	0.21
		Base		43.798356	1,551,512.95	51.150000	1,811,937.60	260,424.65	0.21
163851108	CHEMOURS CO/THE COMMON STOCK								
		Local	91,306.000	22.210000	2,027,906.26	38.500000	3,515,281.00	1,487,374.74	0.40
		Base		22.210000	2,027,906.26	38.500000	3,515,281.00	1,487,374.74	0.40
168615102	CHICO S FAS INC COMMON STOCK USD.01								
		Local	64,879.000	11.351734	736,489.15	14.200000	921,281.80	184,792.65	0.11
		Base		11.351734	736,489.15	14.200000	921,281.80	184,792.65	0.11
171484108	CHURCHILL DOWNS INC COMMON STOCK								
		Local	6,255.000	121.699522	761,230.51	158.850000	993,606.75	232,376.24	0.11
		Base		121.699522	761,230.51	158.850000	993,606.75	232,376.24	0.11
171779309	CIENA CORP COMMON STOCK USD.01								
		Local	69,968.000	17.489869	1,223,731.15	23.610000	1,651,944.48	428,213.33	0.19
		Base		17.489869	1,223,731.15	23.610000	1,651,944.48	428,213.33	0.19
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001								
		Local	53,097.000	24.687581	1,310,836.50	44.340000	2,354,320.98	1,043,484.48	0.27
		Base		24.687581	1,310,836.50	44.340000	2,354,320.98	1,043,484.48	0.27
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001								
		Local	31,992.000	55.899847	1,788,347.92	60.690000	1,941,594.48	153,246.56	0.22
		Base		55.899847	1,788,347.92	60.690000	1,941,594.48	153,246.56	0.22

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184496107	CLEAN HARBORS INC COMMON STOCK USD.01								
		Local	26,225.000	41.074223	1,077,171.49	55.620000	1,458,634.50	381,463.01	0.17
		Base		41.074223	1,077,171.49	55.620000	1,458,634.50	381,463.01	0.17
192422103	COGNEX CORP COMMON STOCK USD.002								
		Local	43,016.000	43.487788	1,870,670.68	83.950000	3,611,193.20	1,740,522.52	0.41
		Base		43.487788	1,870,670.68	83.950000	3,611,193.20	1,740,522.52	0.41
192479103	COHERENT INC COMMON STOCK USD.01								
		Local	12,489.000	192.940000	2,409,627.66	205.640000	2,568,237.96	158,610.30	0.29
		Base		192.940000	2,409,627.66	205.640000	2,568,237.96	158,610.30	0.29
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0								
		Local	43,796.000	28.505670	1,248,434.31	56.160000	2,459,583.36	1,211,149.05	0.28
		Base		28.505670	1,248,434.31	56.160000	2,459,583.36	1,211,149.05	0.28
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01								
		Local	58,019.000	14.333804	831,633.00	19.130000	1,109,903.47	278,270.47	0.13
		Base		14.333804	831,633.00	19.130000	1,109,903.47	278,270.47	0.13
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01								
		Local	21,151.000	74.031544	1,565,841.18	50.800000	1,074,470.80	-491,370.38	0.12
		Base		74.031544	1,565,841.18	50.800000	1,074,470.80	-491,370.38	0.12
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01								
		Local	16,966.000	87.310807	1,481,315.15	67.850000	1,151,143.10	-330,172.05	0.13
		Base		87.310807	1,481,315.15	67.850000	1,151,143.10	-330,172.05	0.13
205363104	COMPUTER SCIENCES CORP COMMON STOCK USD1.0								
		Local	70,708.000	31.262100	2,210,480.59	69.010000	4,879,559.08	2,669,078.49	0.56
		Base		31.262100	2,210,480.59	69.010000	4,879,559.08	2,669,078.49	0.56
20854P109	CONSOL ENERGY INC COMMON STOCK USD.01								
		Local	88,712.000	11.457649	1,016,430.92	16.780000	1,488,587.36	472,156.44	0.17
		Base		11.457649	1,016,430.92	16.780000	1,488,587.36	472,156.44	0.17
212485106	CONVERGYS CORP COMMON STOCK								
		Local	47,889.000	11.613418	556,154.97	21.150000	1,012,852.35	456,697.38	0.12
		Base		11.613418	556,154.97	21.150000	1,012,852.35	456,697.38	0.12

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216831107	COOPER TIRE + RUBBER COMMON STOCK USD1.0								
		Local	26,706.000	40.288100	1,075,934.00	44.350000	1,184,411.10	108,477.10	0.14
		Base		40.288100	1,075,934.00	44.350000	1,184,411.10	108,477.10	0.14
217204106	COPART INC COMMON STOCK								
		Local	51,208.000	24.168245	1,237,607.50	61.930000	3,171,311.44	1,933,703.94	0.36
		Base		24.168245	1,237,607.50	61.930000	3,171,311.44	1,933,703.94	0.36
21871D103	CORELOGIC INC COMMON STOCK USD1.0								
		Local	43,368.000	18.941849	821,470.12	40.720000	1,765,944.96	944,474.84	0.20
		Base		18.941849	821,470.12	40.720000	1,765,944.96	944,474.84	0.20
21871N101	CORECIVIC INC REIT USD.01								
		Local	67,187.000	30.100648	2,022,372.25	31.420000	2,111,015.54	88,643.29	0.24
		Base		30.100648	2,022,372.25	31.420000	2,111,015.54	88,643.29	0.24
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01								
		Local	47,583.000	31.882826	1,517,080.51	33.100000	1,574,997.30	57,916.79	0.18
		Base		31.882826	1,517,080.51	33.100000	1,574,997.30	57,916.79	0.18
222795106	COUSINS PROPERTIES INC REIT USD1.0								
		Local	208,973.000	9.892394	2,067,243.29	8.270000	1,728,206.71	-339,036.58	0.20
		Base		9.892394	2,067,243.29	8.270000	1,728,206.71	-339,036.58	0.20
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01								
		Local	12,071.000	151.559893	1,829,479.47	159.250000	1,922,306.75	92,827.28	0.22
		Base		151.559893	1,829,479.47	159.250000	1,922,306.75	92,827.28	0.22
224399105	CRANE CO COMMON STOCK USD1.0								
		Local	25,036.000	37.884437	948,474.76	74.830000	1,873,443.88	924,969.12	0.22
		Base		37.884437	948,474.76	74.830000	1,873,443.88	924,969.12	0.22
225447101	CREE INC COMMON STOCK USD.00125								
		Local	50,065.000	34.138720	1,709,155.04	26.730000	1,338,237.45	-370,917.59	0.15
		Base		34.138720	1,709,155.04	26.730000	1,338,237.45	-370,917.59	0.15
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01								
		Local	28,137.000	58.910494	1,657,564.58	88.970000	2,503,348.89	845,784.31	0.29
		Base		58.910494	1,657,564.58	88.970000	2,503,348.89	845,784.31	0.29

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231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0								
		Local	22,209.000	69.000000	1,532,421.00	91.260000	2,026,793.34	494,372.34	0.23
		Base		69.000000	1,532,421.00	91.260000	2,026,793.34	494,372.34	0.23
232806109	CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01								
		Local	161,276.000	15.344000	2,474,619.02	13.760000	2,219,157.76	-255,461.26	0.25
		Base		15.344000	2,474,619.02	13.760000	2,219,157.76	-255,461.26	0.25
23283R100	CYRUSONE INC REIT USD.01								
		Local	37,458.000	49.609829	1,858,284.97	51.470000	1,927,963.26	69,678.29	0.22
		Base		49.609829	1,858,284.97	51.470000	1,927,963.26	69,678.29	0.22
233153204	DCT INDUSTRIAL TRUST INC REIT USD.01								
		Local	45,708.000	39.810412	1,819,654.30	48.120000	2,199,468.96	379,814.66	0.25
		Base		39.810412	1,819,654.30	48.120000	2,199,468.96	379,814.66	0.25
233326107	DST SYSTEMS INC COMMON STOCK USD.01								
		Local	16,061.000	61.799745	992,565.71	122.500000	1,967,472.50	974,906.79	0.23
		Base		61.799745	992,565.71	122.500000	1,967,472.50	974,906.79	0.23
235825205	DANA INC COMMON STOCK USD.01								
		Local	72,219.000	21.398157	1,545,353.51	19.310000	1,394,548.89	-150,804.62	0.16
		Base		21.398157	1,545,353.51	19.310000	1,394,548.89	-150,804.62	0.16
242370203	DEAN FOODS CO COMMON STOCK USD.01								
		Local	45,440.000	19.931678	905,695.47	19.660000	893,350.40	-12,345.07	0.10
		Base		19.931678	905,695.47	19.660000	893,350.40	-12,345.07	0.10
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01								
		Local	16,111.000	63.896835	1,029,441.91	59.730000	962,310.03	-67,131.88	0.11
		Base		63.896835	1,029,441.91	59.730000	962,310.03	-67,131.88	0.11
248019101	DELUXE CORP COMMON STOCK USD1.0								
		Local	24,402.000	25.241954	615,954.15	72.170000	1,761,092.34	1,145,138.19	0.20
		Base		25.241954	615,954.15	72.170000	1,761,092.34	1,145,138.19	0.20
251893103	DEVRY EDUCATION GROUP INC COMMON STOCK USD.01								
		Local	28,615.000	25.019116	715,922.01	35.450000	1,014,401.75	298,479.74	0.12
		Base		25.019116	715,922.01	35.450000	1,014,401.75	298,479.74	0.12

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25271C102	DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01								
		Local	32,373.000	17.595257	569,611.27	16.710000	540,952.83	-28,658.44	0.06
		Base		17.595257	569,611.27	16.710000	540,952.83	-28,658.44	0.06
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01								
		Local	44,158.000	32.588850	1,439,058.44	48.660000	2,148,728.28	709,669.84	0.25
		Base		32.588850	1,439,058.44	48.660000	2,148,728.28	709,669.84	0.25
253651103	DIEBOLD NIXDORF INC COMMON STOCK USD1.25								
		Local	37,730.000	29.154117	1,099,984.84	30.700000	1,158,311.00	58,326.16	0.13
		Base		29.154117	1,099,984.84	30.700000	1,158,311.00	58,326.16	0.13
254067101	DILLARDS INC CL A COMMON STOCK								
		Local	12,976.000	54.410900	706,035.84	52.240000	677,866.24	-28,169.60	0.08
		Base		54.410900	706,035.84	52.240000	677,866.24	-28,169.60	0.08
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01								
		Local	24,143.000	63.760572	1,539,371.49	184.300000	4,449,554.90	2,910,183.41	0.51
		Base		63.760572	1,539,371.49	184.300000	4,449,554.90	2,910,183.41	0.51
257559203	DOMTAR CORP COMMON STOCK USD.01								
		Local	31,426.000	49.939091	1,569,385.88	36.520000	1,147,677.52	-421,708.36	0.13
		Base		49.939091	1,569,385.88	36.520000	1,147,677.52	-421,708.36	0.13
257651109	DONALDSON CO INC COMMON STOCK USD5.0								
		Local	66,310.000	26.221840	1,738,770.24	45.520000	3,018,431.20	1,279,660.96	0.35
		Base		26.221840	1,738,770.24	45.520000	3,018,431.20	1,279,660.96	0.35
25960P109	DOUGLAS EMMETT INC REIT USD.01								
		Local	72,283.000	29.976538	2,166,794.10	38.400000	2,775,667.20	608,873.10	0.32
		Base		29.976538	2,166,794.10	38.400000	2,775,667.20	608,873.10	0.32
262037104	DRIL QUIP INC COMMON STOCK USD.01								
		Local	18,871.000	74.574400	1,407,293.50	54.550000	1,029,413.05	-377,880.45	0.12
		Base		74.574400	1,407,293.50	54.550000	1,029,413.05	-377,880.45	0.12
264411505	DUKE REALTY CORP REIT USD.01								
		Local	178,104.000	13.294012	2,367,716.70	26.270000	4,678,792.08	2,311,075.38	0.54
		Base		13.294012	2,367,716.70	26.270000	4,678,792.08	2,311,075.38	0.54

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265504100	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001								
		Local	46,061.000	52.497528	2,418,088.66	54.680000	2,518,615.48	100,526.82	0.29
		Base		52.497528	2,418,088.66	54.680000	2,518,615.48	100,526.82	0.29
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333								
		Local	15,800.000	87.715198	1,385,900.13	92.950000	1,468,610.00	82,709.87	0.17
		Base		87.715198	1,385,900.13	92.950000	1,468,610.00	82,709.87	0.17
26884U109	EPR PROPERTIES REIT USD.01								
		Local	31,950.000	54.625578	1,745,287.22	73.630000	2,352,478.50	607,191.28	0.27
		Base		54.625578	1,745,287.22	73.630000	2,352,478.50	607,191.28	0.27
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01								
		Local	24,213.000	70.335489	1,703,033.19	97.140000	2,352,050.82	649,017.63	0.27
		Base		70.335489	1,703,033.19	97.140000	2,352,050.82	649,017.63	0.27
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001								
		Local	72,388.000	22.537007	1,631,408.88	51.610000	3,735,944.68	2,104,535.80	0.43
		Base		22.537007	1,631,408.88	51.610000	3,735,944.68	2,104,535.80	0.43
278265103	EATON VANCE CORP COMMON STOCK USD.00390625								
		Local	56,955.000	27.842544	1,585,772.11	44.960000	2,560,696.80	974,924.69	0.29
		Base		27.842544	1,585,772.11	44.960000	2,560,696.80	974,924.69	0.29
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01								
		Local	29,080.000	46.609213	1,355,395.90	73.140000	2,126,911.20	771,515.30	0.24
		Base		46.609213	1,355,395.90	73.140000	2,126,911.20	771,515.30	0.24
28140H203	EDUCATION REALTY TRUST INC REIT USD.01								
		Local	36,679.000	42.788282	1,569,431.38	40.850000	1,498,337.15	-71,094.23	0.17
		Base		42.788282	1,569,431.38	40.850000	1,498,337.15	-71,094.23	0.17
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01								
		Local	30,452.000	49.028441	1,493,014.09	62.950000	1,916,953.40	423,939.31	0.22
		Base		49.028441	1,493,014.09	62.950000	1,916,953.40	423,939.31	0.22
29265N108	ENERGEN CORP COMMON STOCK USD.01								
		Local	48,744.000	53.406980	2,603,269.82	54.440000	2,653,623.36	50,353.54	0.30
		Base		53.406980	2,603,269.82	54.440000	2,653,623.36	50,353.54	0.30

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29272W109	ENERGIZER HOLDINGS INC COMMON STOCK								
		Local	31,000.000	25.047417	776,469.93	55.750000	1,728,250.00	951,780.07	0.20
		Base		25.047417	776,469.93	55.750000	1,728,250.00	951,780.07	0.20
29275Y102	ENERSYS COMMON STOCK USD.01								
		Local	21,808.000	67.878713	1,480,298.98	78.940000	1,721,523.52	241,224.54	0.20
		Base		67.878713	1,480,298.98	78.940000	1,721,523.52	241,224.54	0.20
297425100	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2								
		Local	14,851.000	81.536068	1,210,892.14	86.050000	1,277,928.55	67,036.41	0.15
		Base		81.536068	1,210,892.14	86.050000	1,277,928.55	67,036.41	0.15
302520101	FNB CORP COMMON STOCK USD.01								
		Local	104,785.000	11.866589	1,243,440.52	14.870000	1,558,152.95	314,712.43	0.18
		Base		11.866589	1,243,440.52	14.870000	1,558,152.95	314,712.43	0.18
302941109	FTI CONSULTING INC COMMON STOCK USD.01								
		Local	21,278.000	42.225081	898,465.28	41.170000	876,015.26	-22,450.02	0.10
		Base		42.225081	898,465.28	41.170000	876,015.26	-22,450.02	0.10
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01								
		Local	20,053.000	67.534139	1,354,262.09	164.910000	3,306,940.23	1,952,678.14	0.38
		Base		67.534139	1,354,262.09	164.910000	3,306,940.23	1,952,678.14	0.38
303250104	FAIR ISAAC CORP COMMON STOCK USD.01								
		Local	15,537.000	30.734459	477,521.29	128.950000	2,003,496.15	1,525,974.86	0.23
		Base		30.734459	477,521.29	128.950000	2,003,496.15	1,525,974.86	0.23
314211103	FEDERATED INVESTORS INC CL B COMMON STOCK								
		Local	46,704.000	21.839321	1,019,983.63	26.340000	1,230,183.36	210,199.73	0.14
		Base		21.839321	1,019,983.63	26.340000	1,230,183.36	210,199.73	0.14
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001								
		Local	55,145.000	16.802718	926,585.89	39.280000	2,166,095.60	1,239,509.71	0.25
		Base		16.802718	926,585.89	39.280000	2,166,095.60	1,239,509.71	0.25
320517105	FIRST HORIZON NATIONAL CORP COMMON STOCK USD.625								
		Local	117,115.000	11.170564	1,308,240.60	18.500000	2,166,627.50	858,386.90	0.25
		Base		11.170564	1,308,240.60	18.500000	2,166,627.50	858,386.90	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
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01								
		Local	58,709.000	22.933499	1,346,402.77	26.630000	1,563,420.67	217,017.90	0.18
		Base		22.933499	1,346,402.77	26.630000	1,563,420.67	217,017.90	0.18
343498101	FLOWERS FOODS INC COMMON STOCK USD.01								
		Local	91,748.000	13.385505	1,228,093.30	19.410000	1,780,828.68	552,735.38	0.20
		Base		13.385505	1,228,093.30	19.410000	1,780,828.68	552,735.38	0.20
34959E109	FORTINET INC COMMON STOCK USD.001								
		Local	73,856.000	23.221856	1,715,073.37	38.350000	2,832,377.60	1,117,304.23	0.33
		Base		23.221856	1,715,073.37	38.350000	2,832,377.60	1,117,304.23	0.33
34988V106	FOSSIL GROUP INC COMMON STOCK USD.01								
		Local	21,027.000	32.691519	687,404.58	17.450000	366,921.15	-320,483.43	0.04
		Base		32.691519	687,404.58	17.450000	366,921.15	-320,483.43	0.04
35906A108	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25								
		Local	591,903.000	2.209465	1,307,788.81	2.209464	1,307,788.37	-0.44	0.15
		Base		2.209465	1,307,788.81	2.209464	1,307,788.37	-0.44	0.15
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5								
		Local	87,005.000	9.992868	869,429.46	17.850000	1,553,039.25	683,609.79	0.18
		Base		9.992868	869,429.46	17.850000	1,553,039.25	683,609.79	0.18
361448103	GATX CORP COMMON STOCK USD.625								
		Local	20,035.000	31.654134	634,190.58	60.960000	1,221,333.60	587,143.02	0.14
		Base		31.654134	634,190.58	60.960000	1,221,333.60	587,143.02	0.14
36162J106	GEO GROUP INC/THE REIT USD.01								
		Local	37,843.000	44.390000	1,679,850.77	46.370000	1,754,779.91	74,929.14	0.20
		Base		44.390000	1,679,850.77	46.370000	1,754,779.91	74,929.14	0.20
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001								
		Local	51,155.000	32.769373	1,676,317.30	22.550000	1,153,545.25	-522,772.05	0.13
		Base		32.769373	1,676,317.30	22.550000	1,153,545.25	-522,772.05	0.13
366651107	GARTNER INC COMMON STOCK USD.0005								
		Local	41,481.000	35.008600	1,452,191.75	107.990000	4,479,533.19	3,027,341.44	0.51
		Base		35.008600	1,452,191.75	107.990000	4,479,533.19	3,027,341.44	0.51

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371559105	GENESEE + WYOMING INC CL A COMMON STOCK USD.01								
		Local	30,781.000	75.885660	2,335,836.49	67.860000	2,088,798.66	-247,037.83	0.24
		Base		75.885660	2,335,836.49	67.860000	2,088,798.66	-247,037.83	0.24
371901109	GENTEX CORP COMMON STOCK USD.06								
		Local	143,867.000	9.903116	1,424,731.58	21.330000	3,068,683.11	1,643,951.53	0.35
		Base		9.903116	1,424,731.58	21.330000	3,068,683.11	1,643,951.53	0.35
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001								
		Local	250,249.000	5.020096	1,256,273.89	4.120000	1,031,025.88	-225,248.01	0.12
		Base		5.020096	1,256,273.89	4.120000	1,031,025.88	-225,248.01	0.12
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001								
		Local	36,118.000	24.686128	891,613.58	29.620000	1,069,815.16	178,201.58	0.12
		Base		24.686128	891,613.58	29.620000	1,069,815.16	178,201.58	0.12
384109104	GRACO INC COMMON STOCK USD1.0								
		Local	27,961.000	37.153260	1,038,842.30	94.140000	2,632,248.54	1,593,406.24	0.30
		Base		37.153260	1,038,842.30	94.140000	2,632,248.54	1,593,406.24	0.30
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0								
		Local	2,335.000	434.711679	1,015,051.77	599.550000	1,399,949.25	384,897.48	0.16
		Base		434.711679	1,015,051.77	599.550000	1,399,949.25	384,897.48	0.16
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01								
		Local	19,887.000	26.803429	533,039.80	50.190000	998,128.53	465,088.73	0.11
		Base		26.803429	533,039.80	50.190000	998,128.53	465,088.73	0.11
391164100	GREAT PLAINS ENERGY INC COMMON STOCK								
		Local	108,107.000	24.746205	2,675,237.96	29.220000	3,158,886.54	483,648.58	0.36
		Base		24.746205	2,675,237.96	29.220000	3,158,886.54	483,648.58	0.36
397624107	GREIF INC CL A COMMON STOCK								
		Local	12,946.000	52.467943	679,249.99	55.090000	713,195.14	33,945.15	0.08
		Base		52.467943	679,249.99	55.090000	713,195.14	33,945.15	0.08
402635304	GULFPORT ENERGY CORP COMMON STOCK USD.01								
		Local	77,557.000	48.344455	3,749,450.88	17.190000	1,333,204.83	-2,416,246.05	0.15
		Base		48.344455	3,749,450.88	17.190000	1,333,204.83	-2,416,246.05	0.15

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404251100	HNI CORP COMMON STOCK USD1.0								
		Local	22,364.000	31.027743	693,904.45	46.090000	1,030,756.76	336,852.31	0.12
		Base		31.027743	693,904.45	46.090000	1,030,756.76	336,852.31	0.12
404303109	HSN INC COMMON STOCK USD.01								
		Local	15,986.000	40.893081	653,716.79	37.100000	593,080.60	-60,636.19	0.07
		Base		40.893081	653,716.79	37.100000	593,080.60	-60,636.19	0.07
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01								
		Local	51,945.000	24.911286	1,294,016.74	37.200000	1,932,354.00	638,337.26	0.22
		Base		24.911286	1,294,016.74	37.200000	1,932,354.00	638,337.26	0.22
40650V100	HALYARD HEALTH INC COMMON STOCK USD.01								
		Local	23,437.000	38.843216	910,368.46	38.090000	892,715.33	-17,653.13	0.10
		Base		38.843216	910,368.46	38.090000	892,715.33	-17,653.13	0.10
410120109	HANCOCK HOLDING CO COMMON STOCK USD3.33								
		Local	41,714.000	32.246960	1,345,149.70	45.550000	1,900,072.70	554,923.00	0.22
		Base		32.246960	1,345,149.70	45.550000	1,900,072.70	554,923.00	0.22
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01								
		Local	21,362.000	46.642802	996,383.54	90.060000	1,923,861.72	927,478.18	0.22
		Base		46.642802	996,383.54	90.060000	1,923,861.72	927,478.18	0.22
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK								
		Local	54,494.000	24.430719	1,331,327.62	33.310000	1,815,195.14	483,867.52	0.21
		Base		24.430719	1,331,327.62	33.310000	1,815,195.14	483,867.52	0.21
421924309	HEALTHSOUTH CORP COMMON STOCK USD.01								
		Local	45,090.000	40.455892	1,824,156.19	42.810000	1,930,302.90	106,146.71	0.22
		Base		40.455892	1,824,156.19	42.810000	1,930,302.90	106,146.71	0.22
421946104	HEALTHCARE REALTY TRUST INC REIT USD.01								
		Local	58,187.000	30.088680	1,750,770.02	32.500000	1,891,077.50	140,307.48	0.22
		Base		30.088680	1,750,770.02	32.500000	1,891,077.50	140,307.48	0.22
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01								
		Local	39,218.000	30.216994	1,185,050.09	93.100000	3,651,195.80	2,466,145.71	0.42
		Base		30.216994	1,185,050.09	93.100000	3,651,195.80	2,466,145.71	0.42

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431284108	HIGHWOODS PROPERTIES INC REIT USD.01								
		Local	50,321.000	33.012211	1,661,207.48	49.130000	2,472,270.73	811,063.25	0.28
		Base		33.012211	1,661,207.48	49.130000	2,472,270.73	811,063.25	0.28
431475102	HILL ROM HOLDINGS INC COMMON STOCK								
		Local	30,028.000	34.172491	1,026,131.56	70.600000	2,119,976.80	1,093,845.24	0.24
		Base		34.172491	1,026,131.56	70.600000	2,119,976.80	1,093,845.24	0.24
436106108	HOLLYFRONTIER CORP COMMON STOCK USD.01								
		Local	88,278.000	28.626864	2,527,122.31	28.340000	2,501,798.52	-25,323.79	0.29
		Base		28.626864	2,527,122.31	28.340000	2,501,798.52	-25,323.79	0.29
44106M102	HOSPITALITY PROPERTIES TRUST REIT USD.01								
		Local	82,485.000	22.774838	1,878,582.48	31.530000	2,600,752.05	722,169.57	0.30
		Base		22.774838	1,878,582.48	31.530000	2,600,752.05	722,169.57	0.30
443510607	HUBBELL INC COMMON STOCK USD.01								
		Local	25,851.000	55.305114	1,429,692.49	120.050000	3,103,412.55	1,673,720.06	0.36
		Base		55.305114	1,429,692.49	120.050000	3,103,412.55	1,673,720.06	0.36
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01								
		Local	23,282.000	42.586004	991,487.34	200.240000	4,661,987.68	3,670,500.34	0.54
		Base		42.586004	991,487.34	200.240000	4,661,987.68	3,670,500.34	0.54
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001								
		Local	18,667.000	75.005569	1,400,128.96	120.700000	2,253,106.90	852,977.94	0.26
		Base		75.005569	1,400,128.96	120.700000	2,253,106.90	852,977.94	0.26
45073V108	ITT INC COMMON STOCK USD1.0								
		Local	44,288.000	21.447293	949,857.71	41.020000	1,816,693.76	866,836.05	0.21
		Base		21.447293	949,857.71	41.020000	1,816,693.76	866,836.05	0.21
451107106	IDACORP INC COMMON STOCK								
		Local	25,309.000	38.355123	970,729.81	82.960000	2,099,634.64	1,128,904.83	0.24
		Base		38.355123	970,729.81	82.960000	2,099,634.64	1,128,904.83	0.24
45167R104	IDEX CORP COMMON STOCK USD.01								
		Local	38,284.000	38.828311	1,486,503.05	93.510000	3,579,936.84	2,093,433.79	0.41
		Base		38.828311	1,486,503.05	93.510000	3,579,936.84	2,093,433.79	0.41

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457187102	INGREDION INC COMMON STOCK USD.01								
		Local	36,356.000	44.734142	1,626,354.47	120.430000	4,378,353.08	2,751,998.61	0.50
		Base		44.734142	1,626,354.47	120.430000	4,378,353.08	2,751,998.61	0.50
458118106	INTEGRATED DEVICE TECH INC COMMON STOCK USD.001								
		Local	67,306.000	7.677617	516,749.68	23.670000	1,593,133.02	1,076,383.34	0.18
		Base		7.677617	516,749.68	23.670000	1,593,133.02	1,076,383.34	0.18
45867G101	INTERDIGITAL INC COMMON STOCK USD.01								
		Local	17,215.000	38.559728	663,805.71	86.300000	1,485,654.50	821,848.79	0.17
		Base		38.559728	663,805.71	86.300000	1,485,654.50	821,848.79	0.17
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0								
		Local	29,148.000	19.167406	558,691.56	35.400000	1,031,839.20	473,147.64	0.12
		Base		19.167406	558,691.56	35.400000	1,031,839.20	473,147.64	0.12
460335201	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01								
		Local	12,990.000	27.356911	355,366.27	36.950000	479,980.50	124,614.23	0.06
		Base		27.356911	355,366.27	36.950000	479,980.50	124,614.23	0.06
466313103	JABIL CIRCUIT INC COMMON STOCK USD.001								
		Local	93,116.000	21.093529	1,964,145.02	28.920000	2,692,914.72	728,769.70	0.31
		Base		21.093529	1,964,145.02	28.920000	2,692,914.72	728,769.70	0.31
466367109	JACK IN THE BOX INC COMMON STOCK USD.01								
		Local	16,237.000	88.824529	1,442,243.88	101.720000	1,651,627.64	209,383.76	0.19
		Base		88.824529	1,442,243.88	101.720000	1,651,627.64	209,383.76	0.19
47102X105	JANUS CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	71,524.000	7.350972	525,770.91	13.200000	944,116.80	418,345.89	0.11
		Base		7.350972	525,770.91	13.200000	944,116.80	418,345.89	0.11
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01								
		Local	162,558.000	11.498789	1,869,220.09	20.610000	3,350,320.38	1,481,100.29	0.38
		Base		11.498789	1,869,220.09	20.610000	3,350,320.38	1,481,100.29	0.38
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01								
		Local	22,701.000	68.199852	1,548,204.85	111.450000	2,530,026.45	981,821.60	0.29
		Base		68.199852	1,548,204.85	111.450000	2,530,026.45	981,821.60	0.29

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481165108	JOY GLOBAL INC COMMON STOCK USD1.0								
		Local	49,291.000	16.984490	837,182.48	28.250000	1,392,470.75	555,288.27	0.16
		Base		16.984490	837,182.48	28.250000	1,392,470.75	555,288.27	0.16
48123V102	J2 GLOBAL INC COMMON STOCK USD.01								
		Local	24,108.000	77.198754	1,861,107.55	83.910000	2,022,902.28	161,794.73	0.23
		Base		77.198754	1,861,107.55	83.910000	2,022,902.28	161,794.73	0.23
48242W106	KBR INC COMMON STOCK USD.001								
		Local	71,639.000	26.099761	1,869,760.77	15.030000	1,076,734.17	-793,026.60	0.12
		Base		26.099761	1,869,760.77	15.030000	1,076,734.17	-793,026.60	0.12
482539103	KLX INC COMMON STOCK USD.01								
		Local	26,456.000	19.560538	517,493.60	44.700000	1,182,583.20	665,089.60	0.14
		Base		19.560538	517,493.60	44.700000	1,182,583.20	665,089.60	0.14
485865109	KATE SPADE + CO COMMON STOCK USD1.0								
		Local	64,339.000	37.873616	2,436,750.57	23.230000	1,494,594.97	-942,155.60	0.17
		Base		37.873616	2,436,750.57	23.230000	1,494,594.97	-942,155.60	0.17
48666K109	KB HOME COMMON STOCK USD1.0								
		Local	41,773.000	13.190297	550,998.29	19.880000	830,447.24	279,448.95	0.10
		Base		13.190297	550,998.29	19.880000	830,447.24	279,448.95	0.10
488401100	KEMPER CORP COMMON STOCK USD.1								
		Local	24,418.000	27.859207	680,266.11	39.900000	974,278.20	294,012.09	0.11
		Base		27.859207	680,266.11	39.900000	974,278.20	294,012.09	0.11
489170100	KENNAMETAL INC COMMON STOCK USD1.25								
		Local	40,138.000	29.473726	1,183,016.42	39.230000	1,574,613.74	391,597.32	0.18
		Base		29.473726	1,183,016.42	39.230000	1,574,613.74	391,597.32	0.18
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK								
		Local	85,331.000	31.228686	2,664,775.02	36.140000	3,083,862.34	419,087.32	0.35
		Base		31.228686	2,664,775.02	36.140000	3,083,862.34	419,087.32	0.35
49427F108	KILROY REALTY CORP REIT USD.01								
		Local	49,019.000	56.858331	2,787,138.54	72.080000	3,533,289.52	746,150.98	0.41
		Base		56.858331	2,787,138.54	72.080000	3,533,289.52	746,150.98	0.41

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497266106	KIRBY CORP COMMON STOCK USD.1								
		Local	27,042.000	49.319111	1,333,687.41	70.550000	1,907,813.10	574,125.69	0.22
		Base		49.319111	1,333,687.41	70.550000	1,907,813.10	574,125.69	0.22
49926D109	KNOWLES CORP COMMON STOCK USD.01								
		Local	44,552.000	30.471116	1,357,549.17	18.950000	844,260.40	-513,288.77	0.10
		Base		30.471116	1,357,549.17	18.950000	844,260.40	-513,288.77	0.10
512816109	LAMAR ADVERTISING CO A REIT USD.001								
		Local	41,533.000	36.779787	1,527,574.89	74.740000	3,104,176.42	1,576,601.53	0.36
		Base		36.779787	1,527,574.89	74.740000	3,104,176.42	1,576,601.53	0.36
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0								
		Local	69,646.000	33.690926	2,346,438.24	42.060000	2,929,310.76	582,872.52	0.34
		Base		33.690926	2,346,438.24	42.060000	2,929,310.76	582,872.52	0.34
513847103	LANCASTER COLONY CORP COMMON STOCK								
		Local	9,777.000	61.187630	598,231.46	128.840000	1,259,668.68	661,437.22	0.14
		Base		61.187630	598,231.46	128.840000	1,259,668.68	661,437.22	0.14
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01								
		Local	20,979.000	43.205005	906,397.80	85.650000	1,796,851.35	890,453.55	0.21
		Base		43.205005	906,397.80	85.650000	1,796,851.35	890,453.55	0.21
517942108	LASALLE HOTEL PROPERTIES REIT USD.01								
		Local	56,785.000	35.794920	2,032,614.52	28.950000	1,643,925.75	-388,688.77	0.19
		Base		35.794920	2,032,614.52	28.950000	1,643,925.75	-388,688.77	0.19
524901105	LEGG MASON INC COMMON STOCK USD.1								
		Local	45,140.000	31.362500	1,415,703.25	36.110000	1,630,005.40	214,302.15	0.19
		Base		31.362500	1,415,703.25	36.110000	1,630,005.40	214,302.15	0.19
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001								
		Local	71,728.000	42.579210	3,054,121.57	51.140000	3,668,169.92	614,048.35	0.42
		Base		42.579210	3,054,121.57	51.140000	3,668,169.92	614,048.35	0.42
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01								
		Local	19,454.000	52.430099	1,019,975.14	167.300000	3,254,654.20	2,234,679.06	0.37
		Base		52.430099	1,019,975.14	167.300000	3,254,654.20	2,234,679.06	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
531172104	LIBERTY PROPERTY TRUST REIT USD.001								
		Local	73,811.000	34.489714	2,545,720.30	38.550000	2,845,414.05	299,693.75	0.33
		Base		34.489714	2,545,720.30	38.550000	2,845,414.05	299,693.75	0.33
53219L109	LIFEPOINT HEALTH INC COMMON STOCK USD.01								
		Local	20,164.000	37.356175	753,249.92	65.500000	1,320,742.00	567,492.08	0.15
		Base		37.356175	753,249.92	65.500000	1,320,742.00	567,492.08	0.15
53223X107	LIFE STORAGE INC REIT USD.01								
		Local	23,299.000	102.010299	2,376,737.95	82.120000	1,913,313.88	-463,424.07	0.22
		Base		102.010299	2,376,737.95	82.120000	1,913,313.88	-463,424.07	0.22
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK								
		Local	31,166.000	32.764669	1,021,143.66	86.860000	2,707,078.76	1,685,935.10	0.31
		Base		32.764669	1,021,143.66	86.860000	2,707,078.76	1,685,935.10	0.31
537008104	LITTELFUSE INC COMMON STOCK USD.01								
		Local	11,314.000	150.119044	1,698,446.86	159.910000	1,809,221.74	110,774.88	0.21
		Base		150.119044	1,698,446.86	159.910000	1,809,221.74	110,774.88	0.21
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01								
		Local	66,400.000	24.692531	1,639,584.05	30.370000	2,016,568.00	376,983.95	0.23
		Base		24.692531	1,639,584.05	30.370000	2,016,568.00	376,983.95	0.23
54142L109	LOGMEIN INC COMMON STOCK USD.01								
		Local	26,203.000	104.925291	2,749,357.41	97.500000	2,554,792.50	-194,564.91	0.29
		Base		104.925291	2,749,357.41	97.500000	2,554,792.50	-194,564.91	0.29
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0								
		Local	71,416.000	9.296999	663,954.47	24.820000	1,772,545.12	1,108,590.65	0.20
		Base		9.296999	663,954.47	24.820000	1,772,545.12	1,108,590.65	0.20
55264U108	MB FINANCIAL INC COMMON STOCK USD.01								
		Local	35,672.000	38.412901	1,370,265.00	42.820000	1,527,475.04	157,210.04	0.18
		Base		38.412901	1,370,265.00	42.820000	1,527,475.04	157,210.04	0.18
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0								
		Local	98,069.000	20.409839	2,001,572.48	27.370000	2,684,148.53	682,576.05	0.31
		Base		20.409839	2,001,572.48	27.370000	2,684,148.53	682,576.05	0.31

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553498106	MSA SAFETY INC COMMON STOCK								
		Local	15,667.000	30.902069	484,142.71	70.690000	1,107,500.23	623,357.52	0.13
		Base		30.902069	484,142.71	70.690000	1,107,500.23	623,357.52	0.13
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001								
		Local	22,420.000	63.168128	1,416,229.43	102.760000	2,303,879.20	887,649.77	0.26
		Base		63.168128	1,416,229.43	102.760000	2,303,879.20	887,649.77	0.26
55354G100	MSCI INC COMMON STOCK USD.01								
		Local	47,263.000	37.821394	1,787,552.54	97.190000	4,593,490.97	2,805,938.43	0.53
		Base		37.821394	1,787,552.54	97.190000	4,593,490.97	2,805,938.43	0.53
554489104	MACK CALI REALTY CORP REIT USD.01								
		Local	45,035.000	26.260736	1,182,652.25	26.940000	1,213,242.90	30,590.65	0.14
		Base		26.260736	1,182,652.25	26.940000	1,213,242.90	30,590.65	0.14
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01								
		Local	35,746.000	57.551213	2,057,225.65	52.050000	1,860,579.30	-196,646.35	0.21
		Base		57.551213	2,057,225.65	52.050000	1,860,579.30	-196,646.35	0.21
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01								
		Local	33,673.000	49.009002	1,650,280.13	102.570000	3,453,839.61	1,803,559.48	0.40
		Base		49.009002	1,650,280.13	102.570000	3,453,839.61	1,803,559.48	0.40
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003								
		Local	18,870.000	101.636613	1,917,882.89	187.490000	3,537,936.30	1,620,053.41	0.41
		Base		101.636613	1,917,882.89	187.490000	3,537,936.30	1,620,053.41	0.41
574795100	MASIMO CORP COMMON STOCK USD.001								
		Local	22,825.000	93.220000	2,127,746.50	93.260000	2,128,659.50	913.00	0.24
		Base		93.220000	2,127,746.50	93.260000	2,128,659.50	913.00	0.24
577933104	MAXIMUS INC COMMON STOCK								
		Local	32,527.000	62.868278	2,044,916.49	62.200000	2,023,179.40	-21,737.09	0.23
		Base		62.868278	2,044,916.49	62.200000	2,023,179.40	-21,737.09	0.23
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001								
		Local	160,808.000	14.245428	2,290,778.83	12.890000	2,072,815.12	-217,963.71	0.24
		Base		14.245428	2,290,778.83	12.890000	2,072,815.12	-217,963.71	0.24

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58502B106	MEDNAX INC COMMON STOCK USD.01								
		Local	46,511.000	33.174119	1,542,961.43	69.380000	3,226,933.18	1,683,971.75	0.37
		Base		33.174119	1,542,961.43	69.380000	3,226,933.18	1,683,971.75	0.37
589400100	MERCURY GENERAL CORP COMMON STOCK								
		Local	18,317.000	43.478509	796,395.85	60.990000	1,117,153.83	320,757.98	0.13
		Base		43.478509	796,395.85	60.990000	1,117,153.83	320,757.98	0.13
589433101	MEREDITH CORP COMMON STOCK USD1.0								
		Local	18,341.000	37.696963	691,399.99	64.600000	1,184,828.60	493,428.61	0.14
		Base		37.696963	691,399.99	64.600000	1,184,828.60	493,428.61	0.14
595137100	MICROSEMI CORP COMMON STOCK USD.2								
		Local	57,569.000	30.161614	1,736,373.98	51.530000	2,966,530.57	1,230,156.59	0.34
		Base		30.161614	1,736,373.98	51.530000	2,966,530.57	1,230,156.59	0.34
600544100	HERMAN MILLER INC COMMON STOCK USD.2								
		Local	30,118.000	21.190710	638,221.80	31.550000	950,222.90	312,001.10	0.11
		Base		21.190710	638,221.80	31.550000	950,222.90	312,001.10	0.11
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	17,542.000	30.934584	542,654.47	76.600000	1,343,717.20	801,062.73	0.15
		Base		30.934584	542,654.47	76.600000	1,343,717.20	801,062.73	0.15
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001								
		Local	21,399.000	69.725104	1,492,047.49	45.600000	975,794.40	-516,253.09	0.11
		Base		69.725104	1,492,047.49	45.600000	975,794.40	-516,253.09	0.11
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001								
		Local	18,790.000	77.405968	1,454,458.13	92.100000	1,730,559.00	276,100.87	0.20
		Base		77.405968	1,454,458.13	92.100000	1,730,559.00	276,100.87	0.20
626755102	MURPHY USA INC COMMON STOCK								
		Local	18,219.000	38.984484	710,258.31	73.420000	1,337,638.98	627,380.67	0.15
		Base		38.984484	710,258.31	73.420000	1,337,638.98	627,380.67	0.15
62886E108	NCR CORPORATION COMMON STOCK USD.01								
		Local	62,315.000	17.267415	1,076,018.94	45.680000	2,846,549.20	1,770,530.26	0.33
		Base		17.267415	1,076,018.94	45.680000	2,846,549.20	1,770,530.26	0.33

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62944T105	NVR INC COMMON STOCK USD.01								
		Local	1,770.000	777.789192	1,376,686.87	2,106.880000	3,729,177.60	2,352,490.73	0.43
		Base		777.789192	1,376,686.87	2,106.880000	3,729,177.60	2,352,490.73	0.43
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0								
		Local	42,763.000	44.836786	1,917,355.49	59.620000	2,549,530.06	632,174.57	0.29
		Base		44.836786	1,917,355.49	59.620000	2,549,530.06	632,174.57	0.29
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01								
		Local	53,082.000	24.180721	1,283,561.01	32.560000	1,728,349.92	444,788.91	0.20
		Base		24.180721	1,283,561.01	32.560000	1,728,349.92	444,788.91	0.20
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01								
		Local	73,876.000	30.664876	2,265,398.41	43.620000	3,222,471.12	957,072.71	0.37
		Base		30.664876	2,265,398.41	43.620000	3,222,471.12	957,072.71	0.37
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001								
		Local	45,981.000	38.624402	1,775,988.63	37.950000	1,744,978.95	-31,009.68	0.20
		Base		38.624402	1,775,988.63	37.950000	1,744,978.95	-31,009.68	0.20
64126X201	NEUSTAR INC CLASS A COMMON STOCK USD.001								
		Local	27,403.000	24.002288	657,734.71	33.150000	908,409.45	250,674.74	0.10
		Base		24.002288	657,734.71	33.150000	908,409.45	250,674.74	0.10
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5								
		Local	43,235.000	33.946354	1,467,670.60	39.600000	1,712,106.00	244,435.40	0.20
		Base		33.946354	1,467,670.60	39.600000	1,712,106.00	244,435.40	0.20
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01								
		Local	244,568.000	16.023495	3,918,834.04	13.970000	3,416,614.96	-502,219.08	0.39
		Base		16.023495	3,918,834.04	13.970000	3,416,614.96	-502,219.08	0.39
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1								
		Local	61,166.000	10.281879	628,901.43	14.400000	880,790.40	251,888.97	0.10
		Base		10.281879	628,901.43	14.400000	880,790.40	251,888.97	0.10
651587107	NEWMARKET CORP COMMON STOCK								
		Local	4,641.000	155.507557	721,710.57	453.230000	2,103,440.43	1,381,729.86	0.24
		Base		155.507557	721,710.57	453.230000	2,103,440.43	1,381,729.86	0.24

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655663102	NORDSON CORP COMMON STOCK								
		Local	26,708.000	42.280408	1,129,225.15	122.840000	3,280,810.72	2,151,585.57	0.38
		Base		42.280408	1,129,225.15	122.840000	3,280,810.72	2,151,585.57	0.38
668074305	NORTHWESTERN CORP COMMON STOCK USD.01								
		Local	24,267.000	60.085812	1,458,102.40	58.700000	1,424,472.90	-33,629.50	0.16
		Base		60.085812	1,458,102.40	58.700000	1,424,472.90	-33,629.50	0.16
67011P100	NOW INC COMMON STOCK USD.01								
		Local	53,966.000	31.524598	1,701,256.48	16.960000	915,263.36	-785,993.12	0.11
		Base		31.524598	1,701,256.48	16.960000	915,263.36	-785,993.12	0.11
67018T105	NU SKIN ENTERPRISES INC A COMMON STOCK USD.001								
		Local	22,334.000	51.733997	1,155,427.09	55.540000	1,240,430.36	85,003.27	0.14
		Base		51.733997	1,155,427.09	55.540000	1,240,430.36	85,003.27	0.14
670704105	NUVASIVE INC COMMON STOCK USD.001								
		Local	25,281.000	68.052774	1,720,442.17	74.680000	1,887,985.08	167,542.91	0.22
		Base		68.052774	1,720,442.17	74.680000	1,887,985.08	167,542.91	0.22
670837103	OGE ENERGY CORP COMMON STOCK USD.01								
		Local	100,278.000	20.190480	2,024,660.95	34.980000	3,507,724.44	1,483,063.49	0.40
		Base		20.190480	2,024,660.95	34.980000	3,507,724.44	1,483,063.49	0.40
675232102	OCEANEERING INTL INC COMMON STOCK USD.25								
		Local	49,242.000	27.420423	1,350,236.46	27.080000	1,333,473.36	-16,763.10	0.15
		Base		27.420423	1,350,236.46	27.080000	1,333,473.36	-16,763.10	0.15
676220106	OFFICE DEPOT INC COMMON STOCK USD.01								
		Local	265,320.000	5.255141	1,394,293.88	4.665000	1,237,717.80	-156,576.08	0.14
		Base		5.255141	1,394,293.88	4.665000	1,237,717.80	-156,576.08	0.14
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01								
		Local	25,797.000	45.265077	1,167,703.20	33.150000	855,170.55	-312,532.65	0.10
		Base		45.265077	1,167,703.20	33.150000	855,170.55	-312,532.65	0.10
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1								
		Local	34,773.000	30.113364	1,047,132.02	85.570000	2,975,525.61	1,928,393.59	0.34
		Base		30.113364	1,047,132.02	85.570000	2,975,525.61	1,928,393.59	0.34

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680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0								
		Local	122,630.000	14.665122	1,798,383.96	20.480000	2,511,462.40	713,078.44	0.29
		Base		14.665122	1,798,383.96	20.480000	2,511,462.40	713,078.44	0.29
680665205	OLIN CORP COMMON STOCK USD1.0								
		Local	82,989.000	18.654058	1,548,081.62	32.870000	2,727,848.43	1,179,766.81	0.31
		Base		18.654058	1,548,081.62	32.870000	2,727,848.43	1,179,766.81	0.31
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1								
		Local	97,988.000	28.377371	2,780,641.81	32.990000	3,232,624.12	451,982.31	0.37
		Base		28.377371	2,780,641.81	32.990000	3,232,624.12	451,982.31	0.37
68235P108	ONE GAS INC COMMON STOCK								
		Local	26,234.000	35.052868	919,576.94	67.600000	1,773,418.40	853,841.46	0.20
		Base		35.052868	919,576.94	67.600000	1,773,418.40	853,841.46	0.20
68557N103	ORBITAL ATK INC COMMON STOCK USD.01								
		Local	29,404.000	52.023128	1,529,688.06	98.000000	2,881,592.00	1,351,903.94	0.33
		Base		52.023128	1,529,688.06	98.000000	2,881,592.00	1,351,903.94	0.33
688239201	OSHKOSH CORP COMMON STOCK USD.01								
		Local	37,391.000	35.238486	1,317,602.24	68.590000	2,564,648.69	1,247,046.45	0.29
		Base		35.238486	1,317,602.24	68.590000	2,564,648.69	1,247,046.45	0.29
690732102	OWENS + MINOR INC COMMON STOCK USD2.0								
		Local	30,886.000	29.443534	909,392.98	34.600000	1,068,655.60	159,262.62	0.12
		Base		29.443534	909,392.98	34.600000	1,068,655.60	159,262.62	0.12
690768403	OWENS ILLINOIS INC COMMON STOCK USD.01								
		Local	81,445.000	17.785055	1,448,503.78	20.380000	1,659,849.10	211,345.32	0.19
		Base		17.785055	1,448,503.78	20.380000	1,659,849.10	211,345.32	0.19
69349H107	PNM RESOURCES INC COMMON STOCK								
		Local	39,997.000	14.389614	575,541.40	37.000000	1,479,889.00	904,347.60	0.17
		Base		14.389614	575,541.40	37.000000	1,479,889.00	904,347.60	0.17
69370C100	PTC INC COMMON STOCK USD.01								
		Local	58,049.000	19.885684	1,154,344.08	52.550000	3,050,474.95	1,896,130.87	0.35
		Base		19.885684	1,154,344.08	52.550000	3,050,474.95	1,896,130.87	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
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01								
		Local	46,892.000	28.480538	1,335,509.38	91.620000	4,296,245.04	2,960,735.66	0.49
		Base		28.480538	1,335,509.38	91.620000	4,296,245.04	2,960,735.66	0.49
695263103	PACWEST BANCORP COMMON STOCK								
		Local	60,397.000	43.386734	2,620,428.57	53.260000	3,216,744.22	596,315.65	0.37
		Base		43.386734	2,620,428.57	53.260000	3,216,744.22	596,315.65	0.37
69840W108	PANERA BREAD COMPANY CLASS A COMMON STOCK USD.0001								
		Local	10,963.000	85.559049	937,983.85	261.870000	2,870,880.81	1,932,896.96	0.33
		Base		85.559049	937,983.85	261.870000	2,870,880.81	1,932,896.96	0.33
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01								
		Local	13,337.000	87.308823	1,164,437.77	80.040000	1,067,493.48	-96,944.29	0.12
		Base		87.308823	1,164,437.77	80.040000	1,067,493.48	-96,944.29	0.12
699462107	PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01								
		Local	26,747.000	68.278533	1,826,245.91	63.110000	1,688,003.17	-138,242.74	0.19
		Base		68.278533	1,826,245.91	63.110000	1,688,003.17	-138,242.74	0.19
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01								
		Local	82,282.000	16.480770	1,356,070.68	24.270000	1,996,984.14	640,913.46	0.23
		Base		16.480770	1,356,070.68	24.270000	1,996,984.14	640,913.46	0.23
708160106	J.C. PENNEY CO INC COMMON STOCK USD.5								
		Local	154,808.000	9.654778	1,494,636.91	6.160000	953,617.28	-541,019.63	0.11
		Base		9.654778	1,494,636.91	6.160000	953,617.28	-541,019.63	0.11
724479100	PITNEY BOWES INC COMMON STOCK USD1.0								
		Local	93,662.000	13.614123	1,275,125.95	13.110000	1,227,908.82	-47,217.13	0.14
		Base		13.614123	1,275,125.95	13.110000	1,227,908.82	-47,217.13	0.14
727493108	PLANTRONICS INC COMMON STOCK USD.01								
		Local	16,716.000	33.767315	564,454.44	54.110000	904,502.76	340,048.32	0.10
		Base		33.767315	564,454.44	54.110000	904,502.76	340,048.32	0.10
731068102	POLARIS INDUSTRIES INC COMMON STOCK USD.01								
		Local	29,918.000	56.667883	1,695,389.71	83.800000	2,507,128.40	811,738.69	0.29
		Base		56.667883	1,695,389.71	83.800000	2,507,128.40	811,738.69	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
73179P106	POLYONE CORPORATION COMMON STOCK USD.01								
		Local	42,069.000	37.528376	1,578,781.25	34.090000	1,434,132.21	-144,649.04	0.16
		Base		37.528376	1,578,781.25	34.090000	1,434,132.21	-144,649.04	0.16
73278L105	POOL CORP COMMON STOCK USD.001								
		Local	20,758.000	77.360000	1,605,838.88	119.330000	2,477,052.14	871,213.26	0.28
		Base		77.360000	1,605,838.88	119.330000	2,477,052.14	871,213.26	0.28
737446104	POST HOLDINGS INC COMMON STOCK USD.01								
		Local	32,578.000	40.402079	1,316,218.93	87.520000	2,851,226.56	1,535,007.63	0.33
		Base		40.402079	1,316,218.93	87.520000	2,851,226.56	1,535,007.63	0.33
737630103	POTLATCH CORP REIT USD1.0								
		Local	20,346.000	34.168444	695,191.17	45.700000	929,812.20	234,621.03	0.11
		Base		34.168444	695,191.17	45.700000	929,812.20	234,621.03	0.11
74112D101	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01								
		Local	26,580.000	56.424174	1,499,754.54	55.560000	1,476,784.80	-22,969.74	0.17
		Base		56.424174	1,499,754.54	55.560000	1,476,784.80	-22,969.74	0.17
74164M108	PRIMERICA INC COMMON STOCK								
		Local	22,998.000	34.904683	802,737.89	82.200000	1,890,435.60	1,087,697.71	0.22
		Base		34.904683	802,737.89	82.200000	1,890,435.60	1,087,697.71	0.22
742962103	PRIVATEBANCORP INC COMMON STOCK								
		Local	40,010.000	34.496896	1,380,220.81	59.370000	2,375,393.70	995,172.89	0.27
		Base		34.496896	1,380,220.81	59.370000	2,375,393.70	995,172.89	0.27
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0								
		Local	34,890.000	44.895220	1,566,394.24	69.710000	2,432,181.90	865,787.66	0.28
		Base		44.895220	1,566,394.24	69.710000	2,432,181.90	865,787.66	0.28
74733V100	QEP RESOURCES INC COMMON STOCK USD.01								
		Local	120,291.000	17.408449	2,094,079.74	12.710000	1,528,898.61	-565,181.13	0.18
		Base		17.408449	2,094,079.74	12.710000	1,528,898.61	-565,181.13	0.18
747545101	QUALITY CARE PROPERTIES REIT USD.01								
		Local	46,997.000	13.667023	642,309.10	18.860000	886,363.42	244,054.32	0.10
		Base		13.667023	642,309.10	18.860000	886,363.42	244,054.32	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
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01								
		Local	66,973.000	25.287513	1,693,580.59	55.030000	3,685,524.19	1,991,943.60	0.42
		Base		25.287513	1,693,580.59	55.030000	3,685,524.19	1,991,943.60	0.42
754907103	RAYONIER INC REIT								
		Local	61,526.000	22.681128	1,395,479.09	28.340000	1,743,646.84	348,167.75	0.20
		Base		22.681128	1,395,479.09	28.340000	1,743,646.84	348,167.75	0.20
758750103	REGAL BELOIT CORP COMMON STOCK USD.01								
		Local	22,477.000	65.088654	1,462,997.68	75.650000	1,700,385.05	237,387.37	0.20
		Base		65.088654	1,462,997.68	75.650000	1,700,385.05	237,387.37	0.20
758849103	REGENCY CENTERS CORP REIT USD.01								
		Local	24,151.000	52.334918	1,263,940.60	66.390000	1,603,384.89	339,444.29	0.18
		Base		52.334918	1,263,940.60	66.390000	1,603,384.89	339,444.29	0.18
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01								
		Local	32,242.000	47.547813	1,533,036.60	126.980000	4,094,089.16	2,561,052.56	0.47
		Base		47.547813	1,533,036.60	126.980000	4,094,089.16	2,561,052.56	0.47
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK								
		Local	36,437.000	38.133579	1,389,473.20	80.020000	2,915,688.74	1,526,215.54	0.33
		Base		38.133579	1,389,473.20	80.020000	2,915,688.74	1,526,215.54	0.33
761152107	RESMED INC COMMON STOCK USD.004								
		Local	70,784.000	30.838004	2,182,837.31	71.970000	5,094,324.48	2,911,487.17	0.58
		Base		30.838004	2,182,837.31	71.970000	5,094,324.48	2,911,487.17	0.58
775711104	ROLLINS INC COMMON STOCK USD1.0								
		Local	48,127.000	12.020049	578,488.88	37.130000	1,786,955.51	1,208,466.63	0.21
		Base		12.020049	578,488.88	37.130000	1,786,955.51	1,208,466.63	0.21
780287108	ROYAL GOLD INC COMMON STOCK USD.01								
		Local	32,797.000	75.695379	2,482,581.36	70.050000	2,297,429.85	-185,151.51	0.26
		Base		75.695379	2,482,581.36	70.050000	2,297,429.85	-185,151.51	0.26
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01								
		Local	67,487.000	24.750026	1,670,305.02	50.440000	3,404,044.28	1,733,739.26	0.39
		Base		24.750026	1,670,305.02	50.440000	3,404,044.28	1,733,739.26	0.39

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78442P106	SLM CORP COMMON STOCK USD.2								
		Local	215,048.000	9.473815	2,037,324.89	12.100000	2,602,080.80	564,755.91	0.30
		Base		9.473815	2,037,324.89	12.100000	2,602,080.80	564,755.91	0.30
78454L100	SM ENERGY CO COMMON STOCK USD.01								
		Local	48,504.000	51.689011	2,507,123.81	24.020000	1,165,066.08	-1,342,057.73	0.13
		Base		51.689011	2,507,123.81	24.020000	1,165,066.08	-1,342,057.73	0.13
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST								
		Local	104,700.000	273.873257	28,674,529.99	312.420000	32,710,374.00	4,035,844.01	3.75
		Base		273.873257	28,674,529.99	312.420000	32,710,374.00	4,035,844.01	3.75
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001								
		Local	26,155.000	62.039976	1,622,655.56	186.090000	4,867,183.95	3,244,528.39	0.56
		Base		62.039976	1,622,655.56	186.090000	4,867,183.95	3,244,528.39	0.56
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01								
		Local	72,362.000	25.820900	1,868,451.97	20.440000	1,479,079.28	-389,372.69	0.17
		Base		25.820900	1,868,451.97	20.440000	1,479,079.28	-389,372.69	0.17
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001								
		Local	22,508.000	38.427313	864,921.95	74.400000	1,674,595.20	809,673.25	0.19
		Base		38.427313	864,921.95	74.400000	1,674,595.20	809,673.25	0.19
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01								
		Local	22,327.000	48.131057	1,074,622.10	93.390000	2,085,118.53	1,010,496.43	0.24
		Base		48.131057	1,074,622.10	93.390000	2,085,118.53	1,010,496.43	0.24
81721M109	SENIOR HOUSING PROP TRUST REIT USD.01								
		Local	119,280.000	22.277729	2,657,287.51	20.250000	2,415,420.00	-241,867.51	0.28
		Base		22.277729	2,657,287.51	20.250000	2,415,420.00	-241,867.51	0.28
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1								
		Local	22,367.000	31.089932	695,388.51	79.260000	1,772,808.42	1,077,419.91	0.20
		Base		31.089932	695,388.51	79.260000	1,772,808.42	1,077,419.91	0.20
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0								
		Local	95,651.000	9.607135	918,932.06	30.880000	2,953,702.88	2,034,770.82	0.34
		Base		9.607135	918,932.06	30.880000	2,953,702.88	2,034,770.82	0.34

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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
82669G104	SIGNATURE BANK COMMON STOCK USD.01								
		Local	26,956.000	75.192596	2,026,891.62	148.390000	4,000,000.84	1,973,109.22	0.46
		Base		75.192596	2,026,891.62	148.390000	4,000,000.84	1,973,109.22	0.46
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001								
		Local	20,963.000	43.894818	920,167.06	73.550000	1,541,828.65	621,661.59	0.18
		Base		43.894818	920,167.06	73.550000	1,541,828.65	621,661.59	0.18
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
		Local	18,790.000	32.614386	612,824.32	59.360000	1,115,374.40	502,550.08	0.13
		Base		32.614386	612,824.32	59.360000	1,115,374.40	502,550.08	0.13
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001								
		Local	66,950.000	36.582066	2,449,169.35	27.450000	1,837,777.50	-611,391.85	0.21
		Base		36.582066	2,449,169.35	27.450000	1,837,777.50	-611,391.85	0.21
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0								
		Local	74,165.000	26.532494	1,967,782.40	51.160000	3,794,281.40	1,826,499.00	0.44
		Base		26.532494	1,967,782.40	51.160000	3,794,281.40	1,826,499.00	0.44
833551104	SNYDERS LANCE INC COMMON STOCK USD.833								
		Local	42,974.000	31.921224	1,371,782.69	40.310000	1,732,281.94	360,499.25	0.20
		Base		31.921224	1,371,782.69	40.310000	1,732,281.94	360,499.25	0.20
835495102	SONOCO PRODUCTS CO COMMON STOCK								
		Local	50,138.000	31.098902	1,559,236.75	52.920000	2,653,302.96	1,094,066.21	0.30
		Base		31.098902	1,559,236.75	52.920000	2,653,302.96	1,094,066.21	0.30
835898107	SOTHEBY S COMMON STOCK USD.01								
		Local	23,139.000	27.584360	638,274.50	45.480000	1,052,361.72	414,087.22	0.12
		Base		27.584360	638,274.50	45.480000	1,052,361.72	414,087.22	0.12
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0								
		Local	23,842.000	78.572894	1,873,334.95	82.910000	1,976,740.22	103,405.27	0.23
		Base		78.572894	1,873,334.95	82.910000	1,976,740.22	103,405.27	0.23
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001								
		Local	67,180.000	21.699757	1,457,789.65	23.120000	1,553,201.60	95,411.95	0.18
		Base		21.699757	1,457,789.65	23.120000	1,553,201.60	95,411.95	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
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005								
		Local	122,431.000	13.462745	1,648,257.32	34.760000	4,255,701.56	2,607,444.24	0.49
		Base		13.462745	1,648,257.32	34.760000	4,255,701.56	2,607,444.24	0.49
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15								
		Local	33,268.000	48.437835	1,611,429.88	50.190000	1,669,720.92	58,291.04	0.19
		Base		48.437835	1,611,429.88	50.190000	1,669,720.92	58,291.04	0.19
868157108	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001								
		Local	76,194.000	24.950020	1,901,041.83	14.260000	1,086,526.44	-814,515.39	0.12
		Base		24.950020	1,901,041.83	14.260000	1,086,526.44	-814,515.39	0.12
87157D109	SYNAPTICS INC COMMON STOCK USD.001								
		Local	17,525.000	82.714145	1,449,565.39	49.510000	867,662.75	-581,902.64	0.10
		Base		82.714145	1,449,565.39	49.510000	867,662.75	-581,902.64	0.10
871607107	SYNOPSYS INC COMMON STOCK USD.01								
		Local	40,017.000	25.702177	1,028,524.03	72.130000	2,886,426.21	1,857,902.18	0.33
		Base		25.702177	1,028,524.03	72.130000	2,886,426.21	1,857,902.18	0.33
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0								
		Local	61,411.000	19.625623	1,205,229.14	41.020000	2,519,079.22	1,313,850.08	0.29
		Base		19.625623	1,205,229.14	41.020000	2,519,079.22	1,313,850.08	0.29
87162W100	SYNNEX CORP COMMON STOCK USD.001								
		Local	14,581.000	90.966897	1,326,388.32	111.940000	1,632,197.14	305,808.82	0.19
		Base		90.966897	1,326,388.32	111.940000	1,632,197.14	305,808.82	0.19
872275102	TCF FINANCIAL CORP COMMON STOCK USD.01								
		Local	85,865.000	15.851562	1,361,094.38	17.020000	1,461,422.30	100,327.92	0.17
		Base		15.851562	1,361,094.38	17.020000	1,461,422.30	100,327.92	0.17
87265H109	TRI POINTE GROUP INC COMMON STOCK USD.01								
		Local	73,141.000	14.571488	1,065,773.18	12.540000	917,188.14	-148,585.04	0.11
		Base		14.571488	1,065,773.18	12.540000	917,188.14	-148,585.04	0.11
874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01								
		Local	51,583.000	58.010000	2,992,329.83	59.270000	3,057,324.41	64,994.58	0.35
		Base		58.010000	2,992,329.83	59.270000	3,057,324.41	64,994.58	0.35

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875465106	TANGER FACTORY OUTLET CENTER REIT USD.01								
		Local	48,240.000	33.955750	1,638,025.39	32.770000	1,580,824.80	-57,200.59	0.18
		Base		33.955750	1,638,025.39	32.770000	1,580,824.80	-57,200.59	0.18
876664103	TAUBMAN CENTERS INC REIT USD.01								
		Local	30,345.000	57.727964	1,751,755.08	66.020000	2,003,376.90	251,621.82	0.23
		Base		57.727964	1,751,755.08	66.020000	2,003,376.90	251,621.82	0.23
878237106	TECH DATA CORP COMMON STOCK USD.0015								
		Local	17,686.000	41.090297	726,723.00	93.900000	1,660,715.40	933,992.40	0.19
		Base		41.090297	726,723.00	93.900000	1,660,715.40	933,992.40	0.19
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	17,545.000	100.410702	1,761,705.76	126.460000	2,218,740.70	457,034.94	0.25
		Base		100.410702	1,761,705.76	126.460000	2,218,740.70	457,034.94	0.25
879369106	TELEFLEX INC COMMON STOCK USD1.0								
		Local	22,121.000	67.103506	1,484,396.65	193.730000	4,285,501.33	2,801,104.68	0.49
		Base		67.103506	1,484,396.65	193.730000	4,285,501.33	2,801,104.68	0.49
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01								
		Local	46,937.000	33.948198	1,593,426.56	26.510000	1,244,299.87	-349,126.69	0.14
		Base		33.948198	1,593,426.56	26.510000	1,244,299.87	-349,126.69	0.14
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01								
		Local	25,294.000	49.356565	1,248,424.95	46.460000	1,175,159.24	-73,265.71	0.13
		Base		49.356565	1,248,424.95	46.460000	1,175,159.24	-73,265.71	0.13
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05								
		Local	40,025.000	31.657151	1,267,077.45	17.710000	708,842.75	-558,234.70	0.08
		Base		31.657151	1,267,077.45	17.710000	708,842.75	-558,234.70	0.08
880770102	TERADYNE INC COMMON STOCK USD.125								
		Local	101,041.000	20.218099	2,042,856.96	31.100000	3,142,375.10	1,099,518.14	0.36
		Base		20.218099	2,042,856.96	31.100000	3,142,375.10	1,099,518.14	0.36
880779103	TEREX CORP COMMON STOCK USD.01								
		Local	53,176.000	23.705276	1,260,551.78	31.400000	1,669,726.40	409,174.62	0.19
		Base		23.705276	1,260,551.78	31.400000	1,669,726.40	409,174.62	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
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01								
		Local	24,988.000	80.750000	2,017,781.00	83.450000	2,085,248.60	67,467.60	0.24
		Base		80.750000	2,017,781.00	83.450000	2,085,248.60	67,467.60	0.24
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001								
		Local	32,224.000	44.537160	1,435,165.44	44.530000	1,434,934.72	-230.72	0.16
		Base		44.537160	1,435,165.44	44.530000	1,434,934.72	-230.72	0.16
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1								
		Local	24,029.000	33.910147	814,826.93	96.130000	2,309,907.77	1,495,080.84	0.27
		Base		33.910147	814,826.93	96.130000	2,309,907.77	1,495,080.84	0.27
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001								
		Local	53,599.000	43.333189	2,322,615.59	14.960000	801,841.04	-1,520,774.55	0.09
		Base		43.333189	2,322,615.59	14.960000	801,841.04	-1,520,774.55	0.09
887228104	TIME INC COMMON STOCK USD.01								
		Local	49,742.000	22.894497	1,138,818.07	19.350000	962,507.70	-176,310.37	0.11
		Base		22.894497	1,138,818.07	19.350000	962,507.70	-176,310.37	0.11
887389104	TIMKEN CO COMMON STOCK								
		Local	35,166.000	25.358018	891,740.06	45.200000	1,589,503.20	697,763.14	0.18
		Base		25.358018	891,740.06	45.200000	1,589,503.20	697,763.14	0.18
889478103	TOLL BROTHERS INC COMMON STOCK USD.01								
		Local	74,936.000	27.587565	2,067,301.74	36.110000	2,705,938.96	638,637.22	0.31
		Base		27.587565	2,067,301.74	36.110000	2,705,938.96	638,637.22	0.31
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694								
		Local	8,985.720	20.875527	187,581.64	37.350000	335,616.64	148,035.00	0.04
		Base		20.875527	187,581.64	37.350000	335,616.64	148,035.00	0.04
891092108	TORO CO COMMON STOCK USD1.0								
		Local	54,890.000	35.780821	1,964,009.29	62.460000	3,428,429.40	1,464,420.11	0.39
		Base		35.780821	1,964,009.29	62.460000	3,428,429.40	1,464,420.11	0.39
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01								
		Local	28,487.000	82.294177	2,344,314.21	84.660000	2,411,709.42	67,395.21	0.28
		Base		82.294177	2,344,314.21	84.660000	2,411,709.42	67,395.21	0.28

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
896239100	TRIMBLE INC COMMON STOCK								
		Local	125,827.000	19.812286	2,492,920.57	32.010000	4,027,722.27	1,534,801.70	0.46
		Base		19.812286	2,492,920.57	32.010000	4,027,722.27	1,534,801.70	0.46
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01								
		Local	76,454.000	12.900217	986,273.19	26.550000	2,029,853.70	1,043,580.51	0.23
		Base		12.900217	986,273.19	26.550000	2,029,853.70	1,043,580.51	0.23
898402102	TRUSTMARK CORP COMMON STOCK								
		Local	33,958.000	21.766379	739,142.70	31.790000	1,079,524.82	340,382.12	0.12
		Base		21.766379	739,142.70	31.790000	1,079,524.82	340,382.12	0.12
899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01								
		Local	25,388.000	37.118052	942,353.11	62.720000	1,592,335.36	649,982.25	0.18
		Base		37.118052	942,353.11	62.720000	1,592,335.36	649,982.25	0.18
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	16,736.000	113.687315	1,902,670.90	154.560000	2,586,716.16	684,045.26	0.30
		Base		113.687315	1,902,670.90	154.560000	2,586,716.16	684,045.26	0.30
902681105	UGI CORP COMMON STOCK								
		Local	86,861.000	19.359329	1,681,570.68	49.400000	4,290,933.40	2,609,362.72	0.49
		Base		19.359329	1,681,570.68	49.400000	4,290,933.40	2,609,362.72	0.49
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0								
		Local	21,900.000	78.306293	1,714,907.82	75.310000	1,649,289.00	-65,618.82	0.19
		Base		78.306293	1,714,907.82	75.310000	1,649,289.00	-65,618.82	0.19
90385D107	ULTIMATE SOFTWARE GROUP INC COMMON STOCK USD.01								
		Local	14,562.000	147.262149	2,144,431.42	195.210000	2,842,648.02	698,216.60	0.33
		Base		147.262149	2,144,431.42	195.210000	2,842,648.02	698,216.60	0.33
904214103	UMPQUA HOLDINGS CORP COMMON STOCK								
		Local	110,574.000	18.044576	1,995,260.97	17.740000	1,961,582.76	-33,678.21	0.23
		Base		18.044576	1,995,260.97	17.740000	1,961,582.76	-33,678.21	0.23
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01								
		Local	25,359.000	57.238377	1,451,507.99	43.230000	1,096,269.57	-355,238.42	0.13
		Base		57.238377	1,451,507.99	43.230000	1,096,269.57	-355,238.42	0.13

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0								
		Local	86,598.000	30.111962	2,607,635.69	33.810000	2,927,878.38	320,242.69	0.34
		Base		30.111962	2,607,635.69	33.810000	2,927,878.38	320,242.69	0.34
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01								
		Local	21,298.000	58.969690	1,255,936.45	135.380000	2,883,323.24	1,627,386.79	0.33
		Base		58.969690	1,255,936.45	135.380000	2,883,323.24	1,627,386.79	0.33
91325V108	UNITI GROUP INC REIT USD.0001								
		Local	70,405.000	28.537016	2,009,148.59	25.850000	1,819,969.25	-189,179.34	0.21
		Base		28.537016	2,009,148.59	25.850000	1,819,969.25	-189,179.34	0.21
91704F104	URBAN EDGE PROPERTIES REIT USD.01								
		Local	46,078.000	23.830141	1,098,045.22	26.300000	1,211,851.40	113,806.18	0.14
		Base		23.830141	1,098,045.22	26.300000	1,211,851.40	113,806.18	0.14
918194101	VCA INC COMMON STOCK USD.001								
		Local	40,742.000	28.391528	1,156,727.62	91.500000	3,727,893.00	2,571,165.38	0.43
		Base		28.391528	1,156,727.62	91.500000	3,727,893.00	2,571,165.38	0.43
919794107	VALLEY NATIONAL BANCORP COMMON STOCK								
		Local	127,808.000	11.131022	1,422,633.69	11.800000	1,508,134.40	85,500.71	0.17
		Base		11.131022	1,422,633.69	11.800000	1,508,134.40	85,500.71	0.17
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0								
		Local	11,304.000	94.355840	1,066,598.41	155.500000	1,757,772.00	691,173.59	0.20
		Base		94.355840	1,066,598.41	155.500000	1,757,772.00	691,173.59	0.20
920355104	VALSPAR CORP/THE COMMON STOCK USD.5								
		Local	36,658.000	31.700112	1,162,062.72	110.940000	4,066,838.52	2,904,775.80	0.47
		Base		31.700112	1,162,062.72	110.940000	4,066,838.52	2,904,775.80	0.47
92240G101	VECTREN CORP COMMON STOCK								
		Local	41,611.000	26.866506	1,117,942.20	58.610000	2,438,820.71	1,320,878.51	0.28
		Base		26.866506	1,117,942.20	58.610000	2,438,820.71	1,320,878.51	0.28
92342Y109	VERIFONE SYSTEMS INC COMMON STOCK USD.01								
		Local	55,722.000	35.345886	1,969,543.46	18.730000	1,043,673.06	-925,870.40	0.12
		Base		35.345886	1,969,543.46	18.730000	1,043,673.06	-925,870.40	0.12

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92532W103	VERSUM MATERIALS INC COMMON STOCK USD1.0								
		Local	54,570.000	23.624754	1,289,202.85	30.600000	1,669,842.00	380,639.15	0.19
		Base		23.624754	1,289,202.85	30.600000	1,669,842.00	380,639.15	0.19
92552V100	VIASAT INC COMMON STOCK USD.0001								
		Local	25,864.000	74.740246	1,933,081.73	63.820000	1,650,640.48	-282,441.25	0.19
		Base		74.740246	1,933,081.73	63.820000	1,650,640.48	-282,441.25	0.19
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1								
		Local	67,211.000	8.833301	593,694.97	16.450000	1,105,620.95	511,925.98	0.13
		Base		8.833301	593,694.97	16.450000	1,105,620.95	511,925.98	0.13
92924F106	WGL HOLDINGS INC COMMON STOCK								
		Local	25,703.000	37.594295	966,286.16	82.530000	2,121,268.59	1,154,982.43	0.24
		Base		37.594295	966,286.16	82.530000	2,121,268.59	1,154,982.43	0.24
929740108	WABTEC CORP COMMON STOCK USD.01								
		Local	44,727.000	31.004439	1,386,735.56	78.000000	3,488,706.00	2,101,970.44	0.40
		Base		31.004439	1,386,735.56	78.000000	3,488,706.00	2,101,970.44	0.40
930059100	WADDELL + REED FINANCIAL A COMMON STOCK USD.01								
		Local	41,582.000	28.313610	1,177,336.53	17.000000	706,894.00	-470,442.53	0.08
		Base		28.313610	1,177,336.53	17.000000	706,894.00	-470,442.53	0.08
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0								
		Local	44,731.000	17.072262	763,659.35	33.100000	1,480,596.10	716,936.75	0.17
		Base		17.072262	763,659.35	33.100000	1,480,596.10	716,936.75	0.17
93964W108	WASHINGTON PRIME GROUP INC REIT USD.0001								
		Local	93,109.000	19.243631	1,791,755.27	8.690000	809,117.21	-982,638.06	0.09
		Base		19.243631	1,791,755.27	8.690000	809,117.21	-982,638.06	0.09
942622200	WATSCO INC COMMON STOCK USD.5								
		Local	15,159.000	78.626751	1,191,902.92	143.180000	2,170,465.62	978,562.70	0.25
		Base		78.626751	1,191,902.92	143.180000	2,170,465.62	978,562.70	0.25
94770V102	WEBMD HEALTH CORP COMMON STOCK USD.01								
		Local	18,572.000	61.594730	1,143,937.32	52.680000	978,372.96	-165,564.36	0.11
		Base		61.594730	1,143,937.32	52.680000	978,372.96	-165,564.36	0.11

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947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01								
		Local	46,059.000	21.683748	998,731.76	50.040000	2,304,792.36	1,306,060.60	0.26
		Base		21.683748	998,731.76	50.040000	2,304,792.36	1,306,060.60	0.26
948741103	WEINGARTEN REALTY INVESTORS REIT USD.03								
		Local	59,161.000	23.806059	1,408,390.28	33.390000	1,975,385.79	566,995.51	0.23
		Base		23.806059	1,408,390.28	33.390000	1,975,385.79	566,995.51	0.23
94946T106	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01								
		Local	22,240.000	36.415449	809,879.59	140.210000	3,118,270.40	2,308,390.81	0.36
		Base		36.415449	809,879.59	140.210000	3,118,270.40	2,308,390.81	0.36
95058W100	WENDY S CO/THE COMMON STOCK USD.1								
		Local	100,669.000	5.033260	506,693.26	13.610000	1,370,105.09	863,411.83	0.16
		Base		5.033260	506,693.26	13.610000	1,370,105.09	863,411.83	0.16
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01								
		Local	22,434.000	22.934006	514,501.48	26.200000	587,770.80	73,269.32	0.07
		Base		22.934006	514,501.48	26.200000	587,770.80	73,269.32	0.07
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25								
		Local	36,748.000	60.566799	2,225,708.72	81.610000	2,999,004.28	773,295.56	0.34
		Base		60.566799	2,225,708.72	81.610000	2,999,004.28	773,295.56	0.34
95709T100	WESTAR ENERGY INC COMMON STOCK USD5.0								
		Local	71,196.000	26.504013	1,886,979.74	54.270000	3,863,806.92	1,976,827.18	0.44
		Base		26.504013	1,886,979.74	54.270000	3,863,806.92	1,976,827.18	0.44
959319104	WESTERN REFINING INC COMMON STOCK USD.01								
		Local	39,746.000	38.830933	1,543,374.26	35.070000	1,393,892.22	-149,482.04	0.16
		Base		38.830933	1,543,374.26	35.070000	1,393,892.22	-149,482.04	0.16
96208T104	WEX INC COMMON STOCK USD.01								
		Local	19,313.000	70.476866	1,361,119.72	103.500000	1,998,895.50	637,775.78	0.23
		Base		70.476866	1,361,119.72	103.500000	1,998,895.50	637,775.78	0.23
966244105	WHITEWAVE FOODS CO COMMON STOCK USD.01								
		Local	88,993.000	21.018236	1,870,475.91	56.150000	4,996,956.95	3,126,481.04	0.57
		Base		21.018236	1,870,475.91	56.150000	4,996,956.95	3,126,481.04	0.57

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968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0								
		Local	22,563.000	42.861120	967,075.46	53.800000	1,213,889.40	246,813.94	0.14
		Base		42.861120	967,075.46	53.800000	1,213,889.40	246,813.94	0.14
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01								
		Local	40,897.000	30.591600	1,251,104.65	53.620000	2,192,897.14	941,792.49	0.25
		Base		30.591600	1,251,104.65	53.620000	2,192,897.14	941,792.49	0.25
980745103	WOODWARD INC COMMON STOCK USD.00292								
		Local	27,850.000	30.662550	853,952.03	67.920000	1,891,572.00	1,037,619.97	0.22
		Base		30.662550	853,952.03	67.920000	1,891,572.00	1,037,619.97	0.22
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01								
		Local	35,381.000	41.331709	1,462,357.21	36.250000	1,282,561.25	-179,795.96	0.15
		Base		41.331709	1,462,357.21	36.250000	1,282,561.25	-179,795.96	0.15
981811102	WORTHINGTON INDUSTRIES COMMON STOCK								
		Local	22,000.000	16.599884	365,197.45	45.090000	991,980.00	626,782.55	0.11
		Base		16.599884	365,197.45	45.090000	991,980.00	626,782.55	0.11
98212B103	WPX ENERGY INC COMMON STOCK								
		Local	195,528.000	14.697126	2,873,699.74	13.390000	2,618,119.92	-255,579.82	0.30
		Base		14.697126	2,873,699.74	13.390000	2,618,119.92	-255,579.82	0.30
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01								
		Local	26,508.000	36.928326	978,896.06	91.250000	2,418,855.00	1,439,958.94	0.28
		Base		36.928326	978,896.06	91.250000	2,418,855.00	1,439,958.94	0.28
G05384105	ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456								
		Local	30,237.000	31.643576	956,806.81	52.050000	1,573,835.85	617,029.04	0.18
		Base		31.643576	956,806.81	52.050000	1,573,835.85	617,029.04	0.18
G0551A103	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001								
		Local	95,745.000	29.471230	2,821,722.95	26.450000	2,532,455.25	-289,267.70	0.29
		Base		29.471230	2,821,722.95	26.450000	2,532,455.25	-289,267.70	0.29
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001								
		Local	99,973.000	12.458500	1,245,513.62	11.160000	1,115,698.68	-129,814.94	0.13
		Base		12.458500	1,245,513.62	11.160000	1,115,698.68	-129,814.94	0.13

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G3157S106	ENSCO PLC CL A COMMON STOCK USD.1								
		Local	152,208.000	10.255693	1,560,998.48	8.950000	1,362,261.60	-198,736.88	0.16
		Base		10.255693	1,560,998.48	8.950000	1,362,261.60	-198,736.88	0.16
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01								
		Local	20,524.000	87.751941	1,801,020.84	233.810000	4,798,716.44	2,997,695.60	0.55
		Base		87.751941	1,801,020.84	233.810000	4,798,716.44	2,997,695.60	0.55
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1								
		Local	13,997.000	102.742897	1,438,092.33	94.200000	1,318,517.40	-119,574.93	0.15
		Base		102.742897	1,438,092.33	94.200000	1,318,517.40	-119,574.93	0.15
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0								
		Local	21,970.000	67.160150	1,475,508.49	49.010000	1,076,749.70	-398,758.79	0.12
		Base		67.160150	1,475,508.49	49.010000	1,076,749.70	-398,758.79	0.12
G6359F103	NABORS INDUSTRIES LTD COMMON STOCK USD.001								
		Local	142,319.000	13.373314	1,903,276.74	13.070000	1,860,109.33	-43,167.41	0.21
		Base		13.373314	1,903,276.74	13.070000	1,860,109.33	-43,167.41	0.21
G65431101	NOBLE CORP PLC COMMON STOCK USD.01								
		Local	122,136.000	12.671879	1,547,692.56	6.190000	756,021.84	-791,670.72	0.09
		Base		12.671879	1,547,692.56	6.190000	756,021.84	-791,670.72	0.09
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0								
		Local	20,666.000	93.643524	1,935,237.07	144.650000	2,989,336.90	1,054,099.83	0.34
		Base		93.643524	1,935,237.07	144.650000	2,989,336.90	1,054,099.83	0.34
G7665A101	ROWAN COMPANIES PLC A COMMON STOCK USD.125								
		Local	62,987.000	28.986319	1,825,761.26	15.580000	981,337.46	-844,423.80	0.11
		Base		28.986319	1,825,761.26	15.580000	981,337.46	-844,423.80	0.11
G84720104	STERIS PLC COMMON STOCK								
		Local	42,781.000	74.530216	3,188,477.16	69.460000	2,971,568.26	-216,908.90	0.34
		Base		74.530216	3,188,477.16	69.460000	2,971,568.26	-216,908.90	0.34
US DOLLAR Total									
		Local	20,336,726.720		604,028,385.21		863,649,951.37	259,621,566.16	99.13
		Base			604,028,385.21		863,649,951.37	259,621,566.16	99.13

& 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
EQUITY Total								
		20,336,726.720	Base	604,028,385.21		863,649,951.37	259,621,566.16	99.13

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

Holdings

ST OF AZ POOL 203 S&P 400
STATE OF ARIZONA
FUND: ATZ4

As of: *March 31, 2017* *View Date:* *April 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		27,933,819.740	Base	611,628,337.77		871,249,818.65	259,621,480.88	100.00

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

Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			-60,236.400	Local	1.000000	-60,236.40	1.000000	-60,236.40	0.00	0.01
				Base	1.000000	-60,236.40	1.000000	-60,236.40	0.00	0.01
US DOLLAR Total									
			-60,236.400	Local		-60,236.40		-60,236.40	0.00	0.01
				Base		-60,236.40		-60,236.40	0.00	0.01
CASH Total									
			-60,236.400	Base		-60,236.40		-60,236.40	0.00	0.01
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24				1.049959	31 Dec 2030		
			11,160,217.180	Local	100.050032	11,165,800.87	100.050000	11,165,797.29	-3.58	1.87
				Base	100.050032	11,165,800.87	100.050000	11,165,797.29	-3.58	1.87
US DOLLAR Total									
			11,160,217.180	Local		11,165,800.87		11,165,797.29	-3.58	1.87
				Base		11,165,800.87		11,165,797.29	-3.58	1.87
CASH EQUIVALENT Total									
			11,160,217.180	Base		11,165,800.87		11,165,797.29	-3.58	1.87
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
000360206	AAON INC COMMON STOCK USD.004								
			31,153.000	Local	11.898872	370,685.56	35.350000	1,101,258.55	730,572.99	0.18
				Base	11.898872	370,685.56	35.350000	1,101,258.55	730,572.99	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
000361105	AAR CORP COMMON STOCK USD1.0								
		Local	25,024.000	24.309739	608,326.91	33.630000	841,557.12	233,230.21	0.14
		Base		24.309739	608,326.91	33.630000	841,557.12	233,230.21	0.14
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01								
		Local	43,900.000	24.443834	1,073,084.30	43.600000	1,914,040.00	840,955.70	0.32
		Base		24.443834	1,073,084.30	43.600000	1,914,040.00	840,955.70	0.32
001547108	AK STEEL HOLDING CORP COMMON STOCK USD.01								
		Local	246,460.000	6.110842	1,506,078.21	7.190000	1,772,047.40	265,969.19	0.30
		Base		6.110842	1,506,078.21	7.190000	1,772,047.40	265,969.19	0.30
00163U106	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	26,936.000	26.250437	707,081.78	22.550000	607,406.80	-99,674.98	0.10
		Base		26.250437	707,081.78	22.550000	607,406.80	-99,674.98	0.10
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01								
		Local	37,832.000	11.740672	444,173.12	40.600000	1,535,979.20	1,091,806.08	0.26
		Base		11.740672	444,173.12	40.600000	1,535,979.20	1,091,806.08	0.26
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	6,291.000	65.320528	410,931.44	49.510000	311,467.41	-99,464.03	0.05
		Base		65.320528	410,931.44	49.510000	311,467.41	-99,464.03	0.05
00215F107	ATN INTERNATIONAL INC COMMON STOCK USD.01								
		Local	8,371.000	46.554845	389,710.61	70.420000	589,485.82	199,775.21	0.10
		Base		46.554845	389,710.61	70.420000	589,485.82	199,775.21	0.10
002474104	AZZ INC COMMON STOCK USD1.0								
		Local	20,479.000	29.934680	613,032.32	59.500000	1,218,500.50	605,468.18	0.20
		Base		29.934680	613,032.32	59.500000	1,218,500.50	605,468.18	0.20
002567105	ABAXIS INC COMMON STOCK								
		Local	17,743.000	33.612063	596,378.83	48.500000	860,535.50	264,156.67	0.14
		Base		33.612063	596,378.83	48.500000	860,535.50	264,156.67	0.14
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01								
		Local	53,285.000	15.480007	824,852.16	11.930000	635,690.05	-189,162.11	0.11
		Base		15.480007	824,852.16	11.930000	635,690.05	-189,162.11	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
004239109	ACADIA REALTY TRUST REIT USD.001								
		Local	63,669.000	26.606380	1,694,001.61	30.060000	1,913,890.14	219,888.53	0.32
		Base		26.606380	1,694,001.61	30.060000	1,913,890.14	219,888.53	0.32
004446100	ACETO CORP COMMON STOCK USD.01								
		Local	23,661.000	20.805019	492,267.56	15.810000	374,080.41	-118,187.15	0.06
		Base		20.805019	492,267.56	15.810000	374,080.41	-118,187.15	0.06
00484M106	ACORDA THERAPEUTICS INC COMMON STOCK USD.001								
		Local	36,309.000	28.708154	1,042,364.38	21.000000	762,489.00	-279,875.38	0.13
		Base		28.708154	1,042,364.38	21.000000	762,489.00	-279,875.38	0.13
00508X203	ACTUANT CORP A COMMON STOCK USD.2								
		Local	46,423.000	25.961881	1,205,228.42	26.350000	1,223,246.05	18,017.63	0.21
		Base		25.961881	1,205,228.42	26.350000	1,223,246.05	18,017.63	0.21
006855100	ADEPTUS HEALTH INC CLASS A COMMON STOCK USD.01								
		Local	11,877.000	52.737227	626,360.04	1.800000	21,378.60	-604,981.44	0.00
		Base		52.737227	626,360.04	1.800000	21,378.60	-604,981.44	0.00
00738A106	ADTRAN INC COMMON STOCK USD.01								
		Local	38,107.000	20.960060	798,724.99	20.750000	790,720.25	-8,004.74	0.13
		Base		20.960060	798,724.99	20.750000	790,720.25	-8,004.74	0.13
00770F104	AEGION CORP COMMON STOCK USD.01								
		Local	26,741.000	20.012115	535,143.97	22.910000	612,636.31	77,492.34	0.10
		Base		20.012115	535,143.97	22.910000	612,636.31	77,492.34	0.10
00773T101	ADVANSIX INC COMMON STOCK USD.01								
		Local	24,001.000	16.478435	395,498.93	27.320000	655,707.32	260,208.39	0.11
		Base		16.478435	395,498.93	27.320000	655,707.32	260,208.39	0.11
007800105	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1								
		Local	55,116.000	9.873174	544,169.84	21.700000	1,196,017.20	651,847.36	0.20
		Base		9.873174	544,169.84	21.700000	1,196,017.20	651,847.36	0.20
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001								
		Local	31,250.000	16.875315	527,353.59	68.560000	2,142,500.00	1,615,146.41	0.36
		Base		16.875315	527,353.59	68.560000	2,142,500.00	1,615,146.41	0.36

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001								
		Local	16,205.000	28.776185	466,318.08	28.030000	454,226.15	-12,091.93	0.08
		Base		28.776185	466,318.08	28.030000	454,226.15	-12,091.93	0.08
00847J105	AGILYSYS INC COMMON STOCK USD.3								
		Local	11,975.000	8.571597	102,644.87	9.450000	113,163.75	10,518.88	0.02
		Base		8.571597	102,644.87	9.450000	113,163.75	10,518.88	0.02
008492100	AGREE REALTY CORP REIT USD.0001								
		Local	20,594.000	34.758587	715,818.34	47.960000	987,688.24	271,869.90	0.17
		Base		34.758587	715,818.34	47.960000	987,688.24	271,869.90	0.17
009128307	AIR METHODS CORP COMMON STOCK USD.06								
		Local	26,075.000	30.022242	782,829.97	43.000000	1,121,225.00	338,395.03	0.19
		Base		30.022242	782,829.97	43.000000	1,121,225.00	338,395.03	0.19
011311107	ALAMO GROUP INC COMMON STOCK USD.1								
		Local	7,432.000	61.178079	454,675.48	76.190000	566,244.08	111,568.60	0.09
		Base		61.178079	454,675.48	76.190000	566,244.08	111,568.60	0.09
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001								
		Local	22,755.000	27.020755	614,857.29	46.050000	1,047,867.75	433,010.46	0.18
		Base		27.020755	614,857.29	46.050000	1,047,867.75	433,010.46	0.18
012423109	ALBANY MOLECULAR RESEARCH COMMON STOCK USD.01								
		Local	17,561.000	17.450204	306,443.03	14.030000	246,380.83	-60,062.20	0.04
		Base		17.450204	306,443.03	14.030000	246,380.83	-60,062.20	0.04
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001								
		Local	10,294.000	70.082440	721,428.64	160.250000	1,649,613.50	928,184.86	0.28
		Base		70.082440	721,428.64	160.250000	1,649,613.50	928,184.86	0.28
018522300	ALLETE INC COMMON STOCK								
		Local	38,943.000	45.772082	1,782,502.19	67.710000	2,636,830.53	854,328.34	0.44
		Base		45.772082	1,782,502.19	67.710000	2,636,830.53	854,328.34	0.44
020409108	ALMOST FAMILY INC COMMON STOCK USD.1								
		Local	9,055.000	32.830408	297,279.34	48.600000	440,073.00	142,793.66	0.07
		Base		32.830408	297,279.34	48.600000	440,073.00	142,793.66	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
023436108	AMEDISYS INC COMMON STOCK USD.001								
		Local	21,938.000	23.632319	518,445.82	51.090000	1,120,812.42	602,366.60	0.19
		Base		23.632319	518,445.82	51.090000	1,120,812.42	602,366.60	0.19
024013104	AMERICAN ASSETS TRUST INC REIT USD.01								
		Local	31,624.000	33.457121	1,058,048.01	41.840000	1,323,148.16	265,100.15	0.22
		Base		33.457121	1,058,048.01	41.840000	1,323,148.16	265,100.15	0.22
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01								
		Local	60,210.000	16.467544	991,510.81	18.780000	1,130,743.80	139,232.99	0.19
		Base		16.467544	991,510.81	18.780000	1,130,743.80	139,232.99	0.19
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0								
		Local	69,367.000	25.079056	1,739,658.87	23.630000	1,639,142.21	-100,516.66	0.27
		Base		25.079056	1,739,658.87	23.630000	1,639,142.21	-100,516.66	0.27
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01								
		Local	12,673.000	37.829747	479,416.39	22.900000	290,211.70	-189,204.69	0.05
		Base		37.829747	479,416.39	22.900000	290,211.70	-189,204.69	0.05
029899101	AMERICAN STATES WATER CO COMMON STOCK								
		Local	28,794.000	21.865981	629,609.07	44.300000	1,275,574.20	645,965.13	0.21
		Base		21.865981	629,609.07	44.300000	1,275,574.20	645,965.13	0.21
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1								
		Local	20,343.000	14.344699	291,814.21	16.600000	337,693.80	45,879.59	0.06
		Base		14.344699	291,814.21	16.600000	337,693.80	45,879.59	0.06
030506109	AMERICAN WOODMARK CORP COMMON STOCK								
		Local	11,004.000	42.817538	471,164.19	91.800000	1,010,167.20	539,003.01	0.17
		Base		42.817538	471,164.19	91.800000	1,010,167.20	539,003.01	0.17
03071H100	AMERISAFE INC COMMON STOCK USD.01								
		Local	15,141.000	28.308217	428,614.71	64.900000	982,650.90	554,036.19	0.16
		Base		28.308217	428,614.71	64.900000	982,650.90	554,036.19	0.16
03076K108	AMERIS BANCORP COMMON STOCK USD1.0								
		Local	27,494.000	32.803494	901,899.27	46.100000	1,267,473.40	365,574.13	0.21
		Base		32.803494	901,899.27	46.100000	1,267,473.40	365,574.13	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
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001								
		Local	28,265.000	20.305360	573,931.01	14.500000	409,842.50	-164,088.51	0.07
		Base		20.305360	573,931.01	14.500000	409,842.50	-164,088.51	0.07
032657207	ANALOGIC CORP COMMON STOCK USD.05								
		Local	9,805.000	61.340499	601,443.59	75.900000	744,199.50	142,755.91	0.12
		Base		61.340499	601,443.59	75.900000	744,199.50	142,755.91	0.12
034164103	ANDERSONS INC/THE COMMON STOCK								
		Local	20,461.000	32.675266	668,568.61	37.900000	775,471.90	106,903.29	0.13
		Base		32.675266	668,568.61	37.900000	775,471.90	106,903.29	0.13
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01								
		Local	24,813.000	16.717301	414,806.39	17.350000	430,505.55	15,699.16	0.07
		Base		16.717301	414,806.39	17.350000	430,505.55	15,699.16	0.07
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01								
		Local	11,514.000	36.343519	418,459.28	43.440000	500,168.16	81,708.88	0.08
		Base		36.343519	418,459.28	43.440000	500,168.16	81,708.88	0.08
035290105	ANIXTER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	22,383.000	66.660619	1,492,064.64	79.300000	1,774,971.90	282,907.26	0.30
		Base		66.660619	1,492,064.64	79.300000	1,774,971.90	282,907.26	0.30
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333								
		Local	22,753.000	19.970425	454,387.07	59.610000	1,356,306.33	901,919.26	0.23
		Base		19.970425	454,387.07	59.610000	1,356,306.33	901,919.26	0.23
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK								
		Local	30,713.000	36.245593	1,113,210.91	61.850000	1,899,599.05	786,388.14	0.32
		Base		36.245593	1,113,210.91	61.850000	1,899,599.05	786,388.14	0.32
03937C105	ARCBEST CORP COMMON STOCK USD.01								
		Local	18,762.000	23.410110	439,220.48	26.000000	487,812.00	48,591.52	0.08
		Base		23.410110	439,220.48	26.000000	487,812.00	48,591.52	0.08
03957W106	ARCHROCK INC COMMON STOCK USD.01								
		Local	54,824.000	10.739300	588,771.41	12.400000	679,817.60	91,046.19	0.11
		Base		10.739300	588,771.41	12.400000	679,817.60	91,046.19	0.11

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01								
		Local	15,527.000	47.749385	741,404.70	60.100000	933,172.70	191,768.00	0.16
		Base		47.749385	741,404.70	60.100000	933,172.70	191,768.00	0.16
04351G101	ASCENA RETAIL GROUP INC COMMON STOCK USD.01								
		Local	133,415.000	5.949971	793,815.35	4.260000	568,347.90	-225,467.45	0.10
		Base		5.949971	793,815.35	4.260000	568,347.90	-225,467.45	0.10
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2								
		Local	15,060.000	37.022671	557,561.43	61.495000	926,114.70	368,553.27	0.16
		Base		37.022671	557,561.43	61.495000	926,114.70	368,553.27	0.16
046265104	ASTORIA FINANCIAL CORP COMMON STOCK USD.01								
		Local	71,805.000	12.753559	915,769.32	20.510000	1,472,720.55	556,951.23	0.25
		Base		12.753559	915,769.32	20.510000	1,472,720.55	556,951.23	0.25
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01								
		Local	19,692.000	45.742609	900,763.45	55.450000	1,091,921.40	191,157.95	0.18
		Base		45.742609	900,763.45	55.450000	1,091,921.40	191,157.95	0.18
050095108	ATWOOD OCEANICS INC COMMON STOCK USD1.0								
		Local	57,340.000	7.651881	438,758.85	9.530000	546,450.20	107,691.35	0.09
		Base		7.651881	438,758.85	9.530000	546,450.20	107,691.35	0.09
05379B107	AVISTA CORP COMMON STOCK								
		Local	50,536.000	27.565872	1,393,068.92	39.050000	1,973,430.80	580,361.88	0.33
		Base		27.565872	1,393,068.92	39.050000	1,973,430.80	580,361.88	0.33
05508R106	B+G FOODS INC COMMON STOCK USD.01								
		Local	52,289.000	26.141736	1,366,925.25	40.250000	2,104,632.25	737,707.00	0.35
		Base		26.141736	1,366,925.25	40.250000	2,104,632.25	737,707.00	0.35
05566U108	BOFI HOLDING INC COMMON STOCK USD.01								
		Local	45,354.000	18.911541	857,714.05	26.130000	1,185,100.02	327,385.97	0.20
		Base		18.911541	857,714.05	26.130000	1,185,100.02	327,385.97	0.20
056525108	BADGER METER INC COMMON STOCK USD1.0								
		Local	22,920.000	20.744438	475,462.53	36.750000	842,310.00	366,847.47	0.14
		Base		20.744438	475,462.53	36.750000	842,310.00	366,847.47	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
057665200	BALCHEM CORP COMMON STOCK USD.0667								
		Local	24,976.000	43.920167	1,096,950.10	82.420000	2,058,521.92	961,571.82	0.35
		Base		43.920167	1,096,950.10	82.420000	2,058,521.92	961,571.82	0.35
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01								
		Local	38,999.000	17.747431	692,132.07	20.700000	807,279.30	115,147.23	0.14
		Base		17.747431	692,132.07	20.700000	807,279.30	115,147.23	0.14
063750103	BANK MUTUAL CORP COMMON STOCK USD.01								
		Local	33,084.000	4.532753	149,961.60	9.400000	310,989.60	161,028.00	0.05
		Base		4.532753	149,961.60	9.400000	310,989.60	161,028.00	0.05
06652V208	BANNER CORPORATION COMMON STOCK USD.01								
		Local	20,791.000	36.340817	755,561.92	55.640000	1,156,811.24	401,249.32	0.19
		Base		36.340817	755,561.92	55.640000	1,156,811.24	401,249.32	0.19
067774109	BARNES + NOBLE INC COMMON STOCK USD.001								
		Local	43,493.000	11.934329	519,059.77	9.250000	402,310.25	-116,749.52	0.07
		Base		11.934329	519,059.77	9.250000	402,310.25	-116,749.52	0.07
06777U101	BARNES + NOBLE EDUCATION INC COMMON STOCK								
		Local	30,242.000	11.758248	355,592.93	9.590000	290,020.78	-65,572.15	0.05
		Base		11.758248	355,592.93	9.590000	290,020.78	-65,572.15	0.05
067806109	BARNES GROUP INC COMMON STOCK USD.01								
		Local	39,405.000	27.487086	1,083,128.63	51.340000	2,023,052.70	939,924.07	0.34
		Base		27.487086	1,083,128.63	51.340000	2,023,052.70	939,924.07	0.34
06846N104	BILL BARRETT CORP COMMON STOCK USD.001								
		Local	59,560.000	15.102849	899,525.69	4.550000	270,998.00	-628,527.69	0.05
		Base		15.102849	899,525.69	4.550000	270,998.00	-628,527.69	0.05
077347300	BEL FUSE INC CL B COMMON STOCK USD.1								
		Local	6,839.000	19.755855	135,110.29	25.550000	174,736.45	39,626.16	0.03
		Base		19.755855	135,110.29	25.550000	174,736.45	39,626.16	0.03
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1								
		Local	38,486.000	17.338015	667,270.85	31.800000	1,223,854.80	556,583.95	0.21
		Base		17.338015	667,270.85	31.800000	1,223,854.80	556,583.95	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
08915P101	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01								
		Local	13,967.000	10.240225	143,025.22	15.100000	210,901.70	67,876.48	0.04
		Base		10.240225	143,025.22	15.100000	210,901.70	67,876.48	0.04
08986R101	BIGLARI HOLDINGS INC COMMON STOCK USD.5								
		Local	797.000	385.262635	307,054.32	431.980000	344,288.06	37,233.74	0.06
		Base		385.262635	307,054.32	431.980000	344,288.06	37,233.74	0.06
090672106	BIOTELEMETRY INC COMMON STOCK USD.001								
		Local	22,228.000	18.542290	412,158.02	28.950000	643,500.60	231,342.58	0.11
		Base		18.542290	412,158.02	28.950000	643,500.60	231,342.58	0.11
09180C106	BJ S RESTAURANTS INC COMMON STOCK								
		Local	15,199.000	44.628475	678,308.19	40.400000	614,039.60	-64,268.59	0.10
		Base		44.628475	678,308.19	40.400000	614,039.60	-64,268.59	0.10
091826107	BLACK BOX CORP COMMON STOCK USD.001								
		Local	11,927.000	27.307176	325,692.69	8.950000	106,746.65	-218,946.04	0.02
		Base		27.307176	325,692.69	8.950000	106,746.65	-218,946.04	0.02
09227Q100	BLACKBAUD INC COMMON STOCK USD.001								
		Local	37,464.000	32.603475	1,221,456.58	76.670000	2,872,364.88	1,650,908.30	0.48
		Base		32.603475	1,221,456.58	76.670000	2,872,364.88	1,650,908.30	0.48
095229100	BLUCORA INC COMMON STOCK USD.0001								
		Local	30,221.000	11.139829	336,656.76	17.300000	522,823.30	186,166.54	0.09
		Base		11.139829	336,656.76	17.300000	522,823.30	186,166.54	0.09
096761101	BOB EVANS FARMS COMMON STOCK USD.01								
		Local	15,562.000	48.807042	759,535.19	64.870000	1,009,506.94	249,971.75	0.17
		Base		48.807042	759,535.19	64.870000	1,009,506.94	249,971.75	0.17
09739D100	BOISE CASCADE CO COMMON STOCK USD.01								
		Local	30,511.000	30.335481	925,565.87	26.700000	814,643.70	-110,922.17	0.14
		Base		30.335481	925,565.87	26.700000	814,643.70	-110,922.17	0.14
101119105	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0								
		Local	65,451.000	8.571519	561,014.49	16.400000	1,073,396.40	512,381.91	0.18
		Base		8.571519	561,014.49	16.400000	1,073,396.40	512,381.91	0.18

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101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001								
		Local	28,778.000	25.322247	728,723.61	23.650000	680,599.70	-48,123.91	0.11
		Base		25.322247	728,723.61	23.650000	680,599.70	-48,123.91	0.11
103304101	BOYD GAMING CORP COMMON STOCK USD.01								
		Local	64,654.000	10.378443	671,007.86	22.010000	1,423,034.54	752,026.68	0.24
		Base		10.378443	671,007.86	22.010000	1,423,034.54	752,026.68	0.24
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01								
		Local	37,279.000	30.601583	1,140,796.40	38.650000	1,440,833.35	300,036.95	0.24
		Base		30.601583	1,140,796.40	38.650000	1,440,833.35	300,036.95	0.24
109043109	BRIGGS + STRATTON COMMON STOCK USD.01								
		Local	33,706.000	18.786319	633,211.68	22.450000	756,699.70	123,488.02	0.13
		Base		18.786319	633,211.68	22.450000	756,699.70	123,488.02	0.13
109696104	BRINK S CO/THE COMMON STOCK USD1.0								
		Local	35,354.000	28.293526	1,000,289.32	53.450000	1,889,671.30	889,381.98	0.32
		Base		28.293526	1,000,289.32	53.450000	1,889,671.30	889,381.98	0.32
110394103	BRISTOW GROUP INC COMMON STOCK USD.01								
		Local	25,146.000	48.296654	1,214,467.65	15.210000	382,470.66	-831,996.99	0.06
		Base		48.296654	1,214,467.65	15.210000	382,470.66	-831,996.99	0.06
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01								
		Local	55,535.000	9.261811	514,354.70	15.650000	869,122.75	354,768.05	0.15
		Base		9.261811	514,354.70	15.650000	869,122.75	354,768.05	0.15
114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01								
		Local	54,344.000	10.922302	593,561.58	22.400000	1,217,305.60	623,744.02	0.20
		Base		10.922302	593,561.58	22.400000	1,217,305.60	623,744.02	0.20
118440106	BUCKLE INC/THE COMMON STOCK USD.01								
		Local	21,969.000	42.215829	927,439.54	18.600000	408,623.40	-518,816.14	0.07
		Base		42.215829	927,439.54	18.600000	408,623.40	-518,816.14	0.07
125071100	CDI CORP COMMON STOCK USD.1								
		Local	10,872.000	13.779419	149,809.84	8.550000	92,955.60	-56,854.24	0.02
		Base		13.779419	149,809.84	8.550000	92,955.60	-56,854.24	0.02

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01								
		Local	25,416.000	20.184380	513,006.19	37.810000	960,978.96	447,972.77	0.16
		Base		20.184380	513,006.19	37.810000	960,978.96	447,972.77	0.16
126501105	CTS CORP COMMON STOCK								
		Local	25,794.000	11.756921	303,258.01	21.300000	549,412.20	246,154.19	0.09
		Base		11.756921	303,258.01	21.300000	549,412.20	246,154.19	0.09
126600105	CVB FINANCIAL CORP COMMON STOCK								
		Local	79,183.000	13.032146	1,031,924.38	22.090000	1,749,152.47	717,228.09	0.29
		Base		13.032146	1,031,924.38	22.090000	1,749,152.47	717,228.09	0.29
12709P103	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001								
		Local	19,075.000	44.232754	843,739.78	76.610000	1,461,335.75	617,595.97	0.24
		Base		44.232754	843,739.78	76.610000	1,461,335.75	617,595.97	0.24
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1								
		Local	19,194.000	65.352635	1,254,378.48	117.300000	2,251,456.20	997,077.72	0.38
		Base		65.352635	1,254,378.48	117.300000	2,251,456.20	997,077.72	0.38
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01								
		Local	23,414.000	23.371746	547,226.07	36.800000	861,635.20	314,409.13	0.14
		Base		23.371746	547,226.07	36.800000	861,635.20	314,409.13	0.14
128126109	CALAMP CORP COMMON STOCK USD.01								
		Local	28,607.000	15.296959	437,600.10	16.790000	480,311.53	42,711.43	0.08
		Base		15.296959	437,600.10	16.790000	480,311.53	42,711.43	0.08
128246105	CALAVO GROWERS INC COMMON STOCK USD.001								
		Local	12,082.000	31.352831	378,804.90	60.600000	732,169.20	353,364.30	0.12
		Base		31.352831	378,804.90	60.600000	732,169.20	353,364.30	0.12
129500104	CALERES INC COMMON STOCK USD.01								
		Local	34,169.000	15.341104	524,190.19	26.420000	902,744.98	378,554.79	0.15
		Base		15.341104	524,190.19	26.420000	902,744.98	378,554.79	0.15
129603106	CALGON CARBON CORP COMMON STOCK USD.01								
		Local	39,864.000	16.290483	649,403.80	14.600000	582,014.40	-67,389.40	0.10
		Base		16.290483	649,403.80	14.600000	582,014.40	-67,389.40	0.10

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130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01								
		Local	37,768.000	26.107008	986,009.48	35.850000	1,353,982.80	367,973.32	0.23
		Base		26.107008	986,009.48	35.850000	1,353,982.80	367,973.32	0.23
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01								
		Local	74,101.000	7.532705	558,180.94	11.070000	820,298.07	262,117.13	0.14
		Base		7.532705	558,180.94	11.070000	820,298.07	262,117.13	0.14
132011107	CAMBREX CORP COMMON STOCK USD.1								
		Local	25,314.000	13.429648	339,958.11	55.050000	1,393,535.70	1,053,577.59	0.23
		Base		13.429648	339,958.11	55.050000	1,393,535.70	1,053,577.59	0.23
138098108	CANTEL MEDICAL CORP COMMON STOCK USD.1								
		Local	28,576.000	22.224498	635,087.25	80.100000	2,288,937.60	1,653,850.35	0.38
		Base		22.224498	635,087.25	80.100000	2,288,937.60	1,653,850.35	0.38
139594105	CAPELLA EDUCATION CO COMMON STOCK USD.01								
		Local	9,027.000	45.934218	414,648.19	85.025000	767,520.68	352,872.49	0.13
		Base		45.934218	414,648.19	85.025000	767,520.68	352,872.49	0.13
14067E506	CAPSTEAD MORTGAGE CORP REIT USD.01								
		Local	75,578.000	12.202515	922,241.65	10.540000	796,592.12	-125,649.53	0.13
		Base		12.202515	922,241.65	10.540000	796,592.12	-125,649.53	0.13
140781105	CARBO CERAMICS INC COMMON STOCK USD.01								
		Local	16,521.000	33.072468	546,390.24	13.040000	215,433.84	-330,956.40	0.04
		Base		33.072468	546,390.24	13.040000	215,433.84	-330,956.40	0.04
14149F109	CARDINAL FINANCIAL CORP COMMON STOCK USD1.0								
		Local	25,830.000	17.855489	461,207.29	29.940000	773,350.20	312,142.91	0.13
		Base		17.855489	461,207.29	29.940000	773,350.20	312,142.91	0.13
141665109	CAREER EDUCATION CORP COMMON STOCK USD.01								
		Local	50,691.000	5.997292	304,008.71	8.700000	441,011.70	137,002.99	0.07
		Base		5.997292	304,008.71	8.700000	441,011.70	137,002.99	0.07
14174T107	CARETRUST REIT INC REIT USD.01								
		Local	58,028.000	12.289891	713,157.78	16.820000	976,030.96	262,873.18	0.16
		Base		12.289891	713,157.78	16.820000	976,030.96	262,873.18	0.16

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144577103	CARRIZO OIL + GAS INC COMMON STOCK USD.01								
		Local	48,204.000	34.274217	1,652,154.35	28.660000	1,381,526.64	-270,627.71	0.23
		Base		34.274217	1,652,154.35	28.660000	1,381,526.64	-270,627.71	0.23
149205106	CATO CORP CLASS A COMMON STOCK USD.033								
		Local	19,757.000	28.180943	556,770.90	21.960000	433,863.72	-122,907.18	0.07
		Base		28.180943	556,770.90	21.960000	433,863.72	-122,907.18	0.07
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,655.000	100.187376	666,746.99	116.400000	774,642.00	107,895.01	0.13
		Base		100.187376	666,746.99	116.400000	774,642.00	107,895.01	0.13
150602209	CEDAR REALTY TRUST INC REIT USD.06								
		Local	59,783.000	5.478379	327,513.96	5.020000	300,110.66	-27,403.30	0.05
		Base		5.478379	327,513.96	5.020000	300,110.66	-27,403.30	0.05
150838100	CELADON GROUP INC COMMON STOCK USD.033								
		Local	22,211.000	20.438024	453,948.94	6.550000	145,482.05	-308,466.89	0.02
		Base		20.438024	453,948.94	6.550000	145,482.05	-308,466.89	0.02
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01								
		Local	7,935.000	16.173565	128,337.24	37.070000	294,150.45	165,813.21	0.05
		Base		16.173565	128,337.24	37.070000	294,150.45	165,813.21	0.05
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01								
		Local	26,383.000	9.860787	260,157.14	34.720000	916,017.76	655,860.62	0.15
		Base		9.860787	260,157.14	34.720000	916,017.76	655,860.62	0.15
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK								
		Local	24,275.000	21.707299	526,944.68	30.540000	741,358.50	214,413.82	0.12
		Base		21.707299	526,944.68	30.540000	741,358.50	214,413.82	0.12
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01								
		Local	39,080.000	13.505269	527,785.92	12.690000	495,925.20	-31,860.72	0.08
		Base		13.505269	527,785.92	12.690000	495,925.20	-31,860.72	0.08
157210105	CEVA INC COMMON STOCK USD.001								
		Local	16,717.000	25.716980	429,910.76	35.500000	593,453.50	163,542.74	0.10
		Base		25.716980	429,910.76	35.500000	593,453.50	163,542.74	0.10

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16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01								
		Local	24,090.000	34.349681	827,483.82	34.940000	841,704.60	14,220.78	0.14
		Base		34.349681	827,483.82	34.940000	841,704.60	14,220.78	0.14
16359R103	CHEMED CORP COMMON STOCK USD1.0								
		Local	12,774.000	75.326403	962,219.47	182.690000	2,333,682.06	1,371,462.59	0.39
		Base		75.326403	962,219.47	182.690000	2,333,682.06	1,371,462.59	0.39
165240102	CHESAPEAKE LODGING TRUST REIT USD.01								
		Local	47,322.000	30.359100	1,436,653.35	23.960000	1,133,835.12	-302,818.23	0.19
		Base		30.359100	1,436,653.35	23.960000	1,133,835.12	-302,818.23	0.19
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1								
		Local	14,202.000	50.402694	715,819.06	120.050000	1,704,950.10	989,131.04	0.29
		Base		50.402694	715,819.06	120.050000	1,704,950.10	989,131.04	0.29
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01								
		Local	13,245.000	30.309543	401,449.90	29.800000	394,701.00	-6,748.90	0.07
		Base		30.309543	401,449.90	29.800000	394,701.00	-6,748.90	0.07
171871502	CINCINNATI BELL INC COMMON STOCK USD.01								
		Local	33,090.000	16.922725	559,972.96	17.700000	585,693.00	25,720.04	0.10
		Base		16.922725	559,972.96	17.700000	585,693.00	25,720.04	0.10
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01								
		Local	12,933.000	43.383295	561,076.15	59.440000	768,737.52	207,661.37	0.13
		Base		43.383295	561,076.15	59.440000	768,737.52	207,661.37	0.13
177835105	CITY HOLDING CO COMMON STOCK USD2.5								
		Local	11,816.000	35.867117	423,805.85	64.480000	761,895.68	338,089.83	0.13
		Base		35.867117	423,805.85	64.480000	761,895.68	338,089.83	0.13
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001								
		Local	13,167.000	40.617472	534,810.26	56.000000	737,352.00	202,541.74	0.12
		Base		40.617472	534,810.26	56.000000	737,352.00	202,541.74	0.12
18911Q102	CLOUD PEAK ENERGY INC COMMON STOCK USD.01								
		Local	59,014.000	14.490514	855,143.22	4.580000	270,284.12	-584,859.10	0.05
		Base		14.490514	855,143.22	4.580000	270,284.12	-584,859.10	0.05

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001								
		Local	32,233.000	36.875989	1,188,623.74	43.050000	1,387,630.65	199,006.91	0.23
		Base		36.875989	1,188,623.74	43.050000	1,387,630.65	199,006.91	0.23
192576106	COHU INC COMMON STOCK USD1.0								
		Local	19,560.000	12.096903	236,615.43	18.460000	361,077.60	124,462.17	0.06
		Base		12.096903	236,615.43	18.460000	361,077.60	124,462.17	0.06
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK								
		Local	45,700.000	22.179711	1,013,612.77	38.990000	1,781,843.00	768,230.23	0.30
		Base		22.179711	1,013,612.77	38.990000	1,781,843.00	768,230.23	0.30
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
		Local	29,066.000	13.408971	389,745.15	36.650000	1,065,268.90	675,523.75	0.18
		Base		13.408971	389,745.15	36.650000	1,065,268.90	675,523.75	0.18
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0								
		Local	34,944.000	29.341565	1,025,311.63	54.980000	1,921,221.12	895,909.49	0.32
		Base		29.341565	1,025,311.63	54.980000	1,921,221.12	895,909.49	0.32
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01								
		Local	89,507.000	11.243633	1,006,383.82	8.870000	793,927.09	-212,456.73	0.13
		Base		11.243633	1,006,383.82	8.870000	793,927.09	-212,456.73	0.13
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001								
		Local	8,418.000	59.744383	502,928.22	28.000000	235,704.00	-267,224.22	0.04
		Base		59.744383	502,928.22	28.000000	235,704.00	-267,224.22	0.04
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1								
		Local	18,524.000	23.532707	435,919.86	14.740000	273,043.76	-162,876.10	0.05
		Base		23.532707	435,919.86	14.740000	273,043.76	-162,876.10	0.05
207410101	CONMED CORP COMMON STOCK USD.01								
		Local	19,498.000	31.282528	609,946.73	44.410000	865,906.18	255,959.45	0.15
		Base		31.282528	609,946.73	44.410000	865,906.18	255,959.45	0.15
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01								
		Local	39,884.000	23.920514	954,045.80	23.420000	934,083.28	-19,962.52	0.16
		Base		23.920514	954,045.80	23.420000	934,083.28	-19,962.52	0.16

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21075N204	CONTANGO OIL + GAS COMMON STOCK USD.04								
		Local	17,901.000	37.288674	667,504.55	7.320000	131,035.32	-536,469.23	0.02
		Base		37.288674	667,504.55	7.320000	131,035.32	-536,469.23	0.02
21676P103	COOPER STANDARD HOLDING COMMON STOCK USD.001								
		Local	13,900.000	99.288406	1,380,108.84	110.930000	1,541,927.00	161,818.16	0.26
		Base		99.288406	1,380,108.84	110.930000	1,541,927.00	161,818.16	0.26
218681104	CORE MARK HOLDING CO INC COMMON STOCK USD.01								
		Local	36,339.000	33.671312	1,223,581.82	31.190000	1,133,413.41	-90,168.41	0.19
		Base		33.671312	1,223,581.82	31.190000	1,133,413.41	-90,168.41	0.19
21870Q105	CORESITE REALTY CORP REIT USD.01								
		Local	26,688.000	47.204989	1,259,806.74	90.050000	2,403,254.40	1,143,447.66	0.40
		Base		47.204989	1,259,806.74	90.050000	2,403,254.40	1,143,447.66	0.40
221006109	CORVEL CORP COMMON STOCK USD.0001								
		Local	7,828.000	27.938449	218,702.18	43.500000	340,518.00	121,815.82	0.06
		Base		27.938449	218,702.18	43.500000	340,518.00	121,815.82	0.06
225223304	CRAY INC COMMON STOCK USD.01								
		Local	32,084.000	37.093719	1,190,114.89	21.900000	702,639.60	-487,475.29	0.12
		Base		37.093719	1,190,114.89	21.900000	702,639.60	-487,475.29	0.12
227046109	CROCS INC COMMON STOCK USD.001								
		Local	57,908.000	19.870079	1,150,636.51	7.070000	409,409.56	-741,226.95	0.07
		Base		19.870079	1,150,636.51	7.070000	409,409.56	-741,226.95	0.07
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001								
		Local	25,992.000	8.259981	214,693.43	14.360000	373,245.12	158,551.69	0.06
		Base		8.259981	214,693.43	14.360000	373,245.12	158,551.69	0.06
228903100	CRYOLIFE INC COMMON STOCK USD.01								
		Local	21,208.000	7.219130	153,103.30	16.650000	353,113.20	200,009.90	0.06
		Base		7.219130	153,103.30	16.650000	353,113.20	200,009.90	0.06
229669106	CUBIC CORP COMMON STOCK								
		Local	19,620.000	47.901651	939,830.39	52.800000	1,035,936.00	96,105.61	0.17
		Base		47.901651	939,830.39	52.800000	1,035,936.00	96,105.61	0.17

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23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0								
		Local	22,173.000	26.393543	585,224.03	31.530000	699,114.69	113,890.66	0.12
		Base		26.393543	585,224.03	31.530000	699,114.69	113,890.66	0.12
23331S100	DHI GROUP INC COMMON STOCK USD.01								
		Local	39,195.000	8.098443	317,418.49	3.950000	154,820.25	-162,598.24	0.03
		Base		8.098443	317,418.49	3.950000	154,820.25	-162,598.24	0.03
23332B106	DSP GROUP INC COMMON STOCK USD.001								
		Local	17,024.000	7.785574	132,541.61	12.000000	204,288.00	71,746.39	0.03
		Base		7.785574	132,541.61	12.000000	204,288.00	71,746.39	0.03
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01								
		Local	12,148.000	59.690925	725,125.36	37.870000	460,044.76	-265,080.60	0.08
		Base		59.690925	725,125.36	37.870000	460,044.76	-265,080.60	0.08
234264109	DAKTRONICS INC COMMON STOCK								
		Local	31,547.000	10.353445	326,620.14	9.450000	298,119.15	-28,500.99	0.05
		Base		10.353445	326,620.14	9.450000	298,119.15	-28,500.99	0.05
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01								
		Local	129,604.000	16.845443	2,183,236.78	14.520000	1,881,850.08	-301,386.70	0.32
		Base		16.845443	2,183,236.78	14.520000	1,881,850.08	-301,386.70	0.32
238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01								
		Local	29,467.000	41.249624	1,215,502.66	61.090000	1,800,139.03	584,636.37	0.30
		Base		41.249624	1,215,502.66	61.090000	1,800,139.03	584,636.37	0.30
247850100	DELTIC TIMBER CORP COMMON STOCK USD.01								
		Local	8,330.000	62.217294	518,270.06	78.120000	650,739.60	132,469.54	0.11
		Base		62.217294	518,270.06	78.120000	650,739.60	132,469.54	0.11
249908104	DEPOMED INC COMMON STOCK								
		Local	48,487.000	12.188718	590,994.39	12.550000	608,511.85	17,517.46	0.10
		Base		12.188718	590,994.39	12.550000	608,511.85	17,517.46	0.10
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01								
		Local	157,722.000	10.563757	1,666,136.85	11.150000	1,758,600.30	92,463.45	0.29
		Base		10.563757	1,666,136.85	11.150000	1,758,600.30	92,463.45	0.29

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253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01								
		Local	20,442.000	11.224404	229,449.27	11.900000	243,259.80	13,810.53	0.04
		Base		11.224404	229,449.27	11.900000	243,259.80	13,810.53	0.04
253922108	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01								
		Local	24,536.000	14.324085	351,455.76	20.300000	498,080.80	146,625.04	0.08
		Base		14.324085	351,455.76	20.300000	498,080.80	146,625.04	0.08
254423106	DINEEQUITY INC COMMON STOCK USD.01								
		Local	13,392.000	61.799587	827,620.07	54.420000	728,792.64	-98,827.43	0.12
		Base		61.799587	827,620.07	54.420000	728,792.64	-98,827.43	0.12
254543101	DIODES INC COMMON STOCK USD.667								
		Local	30,418.000	24.666270	750,298.61	24.050000	731,552.90	-18,745.71	0.12
		Base		24.666270	750,298.61	24.050000	731,552.90	-18,745.71	0.12
25456K101	DIPLOMAT PHARMACY INC COMMON STOCK								
		Local	33,742.000	27.609247	931,591.20	15.950000	538,184.90	-393,406.30	0.09
		Base		27.609247	931,591.20	15.950000	538,184.90	-393,406.30	0.09
257867200	RR DONNELLEY + SONS CO W/I COMMON STOCK USD1.25								
		Local	54,958.000	25.172046	1,383,405.28	12.110000	665,541.38	-717,863.90	0.11
		Base		25.172046	1,383,405.28	12.110000	665,541.38	-717,863.90	0.11
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01								
		Local	20,727.000	26.145788	541,923.74	19.290000	399,823.83	-142,099.91	0.07
		Base		26.145788	541,923.74	19.290000	399,823.83	-142,099.91	0.07
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01								
		Local	23,888.000	39.431762	941,945.94	82.130000	1,961,921.44	1,019,975.50	0.33
		Base		39.431762	941,945.94	82.130000	1,961,921.44	1,019,975.50	0.33
268603107	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01								
		Local	16,964.000	13.323494	226,019.75	11.950000	202,719.80	-23,299.95	0.03
		Base		13.323494	226,019.75	11.950000	202,719.80	-23,299.95	0.03
26885G109	ERA GROUP INC COMMON STOCK USD.01								
		Local	15,333.000	20.349543	312,019.55	13.260000	203,315.58	-108,703.97	0.03
		Base		20.349543	312,019.55	13.260000	203,315.58	-108,703.97	0.03

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269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	6,198.000	61.316007	380,036.61	82.940000	514,062.12	134,025.51	0.09
		Base		61.316007	380,036.61	82.940000	514,062.12	134,025.51	0.09
277276101	EASTGROUP PROPERTIES INC REIT								
		Local	25,780.000	50.048670	1,290,254.72	73.530000	1,895,603.40	605,348.68	0.32
		Base		50.048670	1,290,254.72	73.530000	1,895,603.40	605,348.68	0.32
278715206	EBIX INC COMMON STOCK USD.1								
		Local	17,610.000	21.394589	376,758.71	61.250000	1,078,612.50	701,853.79	0.18
		Base		21.394589	376,758.71	61.250000	1,078,612.50	701,853.79	0.18
27875T101	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001								
		Local	21,631.000	25.213590	545,395.16	21.350000	461,821.85	-83,573.31	0.08
		Base		25.213590	545,395.16	21.350000	461,821.85	-83,573.31	0.08
28238P109	EHEALTH INC COMMON STOCK USD.001								
		Local	13,142.000	16.391530	215,417.49	12.040000	158,229.68	-57,187.81	0.03
		Base		16.391530	215,417.49	12.040000	158,229.68	-57,187.81	0.03
282914100	8X8 INC COMMON STOCK USD.001								
		Local	71,298.000	10.295248	734,030.60	15.250000	1,087,294.50	353,263.90	0.18
		Base		10.295248	734,030.60	15.250000	1,087,294.50	353,263.90	0.18
283677854	EL PASO ELECTRIC CO COMMON STOCK								
		Local	31,906.000	33.634989	1,073,157.96	50.500000	1,611,253.00	538,095.04	0.27
		Base		33.634989	1,073,157.96	50.500000	1,611,253.00	538,095.04	0.27
285229100	ELECTRO SCIENTIFIC INDS INC COMMON STOCK								
		Local	25,561.000	11.861039	303,180.01	6.970000	178,160.17	-125,019.84	0.03
		Base		11.861039	303,180.01	6.970000	178,160.17	-125,019.84	0.03
286082102	ELECTRONICS FOR IMAGING COMMON STOCK USD.01								
		Local	36,825.000	24.369137	897,393.46	48.830000	1,798,164.75	900,771.29	0.30
		Base		24.369137	897,393.46	48.830000	1,798,164.75	900,771.29	0.30
288853104	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01								
		Local	9,518.000	22.592096	215,031.57	21.480000	204,446.64	-10,584.93	0.03
		Base		22.592096	215,031.57	21.480000	204,446.64	-10,584.93	0.03

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29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001								
		Local	27,105.000	21.777950	590,291.34	29.040000	787,129.20	196,837.86	0.13
		Base		21.777950	590,291.34	29.040000	787,129.20	196,837.86	0.13
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01								
		Local	25,265.000	18.550341	468,674.36	37.950000	958,806.75	490,132.39	0.16
		Base		18.550341	468,674.36	37.950000	958,806.75	490,132.39	0.16
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	10,941.000	45.649387	499,449.94	30.800000	336,982.80	-162,467.14	0.06
		Base		45.649387	499,449.94	30.800000	336,982.80	-162,467.14	0.06
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	18,495.000	29.231263	540,632.21	30.800000	569,646.00	29,013.79	0.10
		Base		29.231263	540,632.21	30.800000	569,646.00	29,013.79	0.10
292562105	ENCORE WIRE CORP COMMON STOCK USD.01								
		Local	16,318.000	29.018076	473,516.96	46.000000	750,628.00	277,111.04	0.13
		Base		29.018076	473,516.96	46.000000	750,628.00	277,111.04	0.13
29286C107	ENGILITY HOLDINGS INC COMMON STOCK USD.01								
		Local	13,899.000	21.717070	301,845.55	28.940000	402,237.06	100,391.51	0.07
		Base		21.717070	301,845.55	28.940000	402,237.06	100,391.51	0.07
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01								
		Local	16,819.000	47.222151	794,229.35	71.160000	1,196,840.04	402,610.69	0.20
		Base		47.222151	794,229.35	71.160000	1,196,840.04	402,610.69	0.20
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001								
		Local	18,307.000	27.542015	504,211.67	14.850000	271,858.95	-232,352.72	0.05
		Base		27.542015	504,211.67	14.850000	271,858.95	-232,352.72	0.05
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001								
		Local	37,481.000	12.342597	462,612.89	18.800000	704,642.80	242,029.91	0.12
		Base		12.342597	462,612.89	18.800000	704,642.80	242,029.91	0.12
294268107	EPLUS INC COMMON STOCK USD.01								
		Local	5,185.000	77.652002	402,625.63	135.050000	700,234.25	297,608.62	0.12
		Base		77.652002	402,625.63	135.050000	700,234.25	297,608.62	0.12

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296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	20,251.000	34.921665	707,198.64	58.100000	1,176,583.10	469,384.46	0.20
		Base		34.921665	707,198.64	58.100000	1,176,583.10	469,384.46	0.20
296689102	ESSENDANT INC COMMON STOCK USD.1								
		Local	29,107.000	33.473534	974,314.16	15.150000	440,971.05	-533,343.11	0.07
		Base		33.473534	974,314.16	15.150000	440,971.05	-533,343.11	0.07
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01								
		Local	20,029.000	22.321194	447,071.20	30.650000	613,888.85	166,817.65	0.10
		Base		22.321194	447,071.20	30.650000	613,888.85	166,817.65	0.10
29977A105	EVERCORE PARTNERS INC CL A COMMON STOCK USD.01								
		Local	30,643.000	45.379222	1,390,555.49	77.900000	2,387,089.70	996,534.21	0.40
		Base		45.379222	1,390,555.49	77.900000	2,387,089.70	996,534.21	0.40
300645108	EXAR CORP COMMON STOCK USD.0001								
		Local	33,167.000	7.332894	243,210.08	13.010000	431,502.67	188,292.59	0.07
		Base		7.332894	243,210.08	13.010000	431,502.67	188,292.59	0.07
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001								
		Local	26,382.000	28.926261	763,132.61	47.360000	1,249,451.52	486,318.91	0.21
		Base		28.926261	763,132.61	47.360000	1,249,451.52	486,318.91	0.21
30214U102	EXPONENT INC COMMON STOCK USD.001								
		Local	20,151.000	27.049177	545,067.96	59.550000	1,199,992.05	654,924.09	0.20
		Base		27.049177	545,067.96	59.550000	1,199,992.05	654,924.09	0.20
30219E103	EXPRESS INC COMMON STOCK								
		Local	61,734.000	17.796748	1,098,664.47	9.110000	562,396.74	-536,267.73	0.09
		Base		17.796748	1,098,664.47	9.110000	562,396.74	-536,267.73	0.09
30227H106	EXTERRAN CORP COMMON STOCK USD.01								
		Local	24,625.000	15.231160	375,067.31	31.450000	774,456.25	399,388.94	0.13
		Base		15.231160	375,067.31	31.450000	774,456.25	399,388.94	0.13
302301106	EZCORP INC CL A COMMON STOCK USD.01								
		Local	38,155.000	23.124385	882,310.92	8.150000	310,963.25	-571,347.67	0.05
		Base		23.124385	882,310.92	8.150000	310,963.25	-571,347.67	0.05

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30281V108	FTD COS INC COMMON STOCK USD.0001								
		Local	13,502.000	24.504455	330,859.15	20.140000	271,930.28	-58,928.87	0.05
		Base		24.504455	330,859.15	20.140000	271,930.28	-58,928.87	0.05
311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	13,129.000	42.605467	559,367.17	35.750000	469,361.75	-90,005.42	0.08
		Base		42.605467	559,367.17	35.750000	469,361.75	-90,005.42	0.08
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0								
		Local	47,167.000	7.706954	363,513.92	13.810000	651,376.27	287,862.35	0.11
		Base		7.706954	363,513.92	13.810000	651,376.27	287,862.35	0.11
316394105	FIDELITY SOUTHERN CORP COMMON STOCK								
		Local	16,671.000	19.813243	330,306.57	22.380000	373,096.98	42,790.41	0.06
		Base		19.813243	330,306.57	22.380000	373,096.98	42,790.41	0.06
31660B101	FIESTA RESTAURANT GROUP COMMON STOCK USD.01								
		Local	21,059.000	24.219895	510,046.76	24.200000	509,627.80	-418.96	0.09
		Base		24.219895	510,046.76	24.200000	509,627.80	-418.96	0.09
317485100	FINANCIAL ENGINES INC COMMON STOCK USD.0001								
		Local	41,921.000	31.254016	1,310,199.62	43.550000	1,825,659.55	515,459.93	0.31
		Base		31.254016	1,310,199.62	43.550000	1,825,659.55	515,459.93	0.31
317923100	FINISH LINE/THE CL A COMMON STOCK USD.01								
		Local	31,937.000	21.418719	684,049.63	14.230000	454,463.51	-229,586.12	0.08
		Base		21.418719	684,049.63	14.230000	454,463.51	-229,586.12	0.08
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1								
		Local	123,248.000	5.278025	650,506.02	5.650000	696,351.20	45,845.18	0.12
		Base		5.278025	650,506.02	5.650000	696,351.20	45,845.18	0.12
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0								
		Local	70,069.000	6.151250	431,011.91	13.260000	929,114.94	498,103.03	0.16
		Base		6.151250	431,011.91	13.260000	929,114.94	498,103.03	0.16
320209109	FIRST FINANCIAL BANCORP COMMON STOCK								
		Local	48,782.000	16.617680	810,643.65	27.450000	1,339,065.90	528,422.25	0.22
		Base		16.617680	810,643.65	27.450000	1,339,065.90	528,422.25	0.22

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32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01								
		Local	52,016.000	20.387800	1,060,491.78	40.100000	2,085,841.60	1,025,349.82	0.35
		Base		20.387800	1,060,491.78	40.100000	2,085,841.60	1,025,349.82	0.35
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01								
		Local	63,687.000	12.755656	812,369.45	23.680000	1,508,108.16	695,738.71	0.25
		Base		12.755656	812,369.45	23.680000	1,508,108.16	695,738.71	0.25
32115D106	FIRST NBC BANK HOLDING CO COMMON STOCK								
		Local	12,568.000	37.154857	466,962.24	4.000000	50,272.00	-416,690.24	0.01
		Base		37.154857	466,962.24	4.000000	50,272.00	-416,690.24	0.01
33767D105	FIRSTCASH INC COMMON STOCK USD.01								
		Local	38,193.000	40.512399	1,547,290.06	49.150000	1,877,185.95	329,895.89	0.31
		Base		40.512399	1,547,290.06	49.150000	1,877,185.95	329,895.89	0.31
33829M101	FIVE BELOW COMMON STOCK USD.01								
		Local	43,213.000	33.107953	1,430,693.98	43.310000	1,871,555.03	440,861.05	0.31
		Base		33.107953	1,430,693.98	43.310000	1,871,555.03	440,861.05	0.31
343389102	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001								
		Local	42,414.000	20.183321	856,055.39	12.790000	542,475.06	-313,580.33	0.09
		Base		20.183321	856,055.39	12.790000	542,475.06	-313,580.33	0.09
346233109	FORESTAR GROUP INC COMMON STOCK USD1.0								
		Local	20,907.000	15.613840	326,438.56	13.650000	285,380.55	-41,058.01	0.05
		Base		15.613840	326,438.56	13.650000	285,380.55	-41,058.01	0.05
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01								
		Local	7,889.000	34.896517	275,298.62	39.750000	313,587.75	38,289.13	0.05
		Base		34.896517	275,298.62	39.750000	313,587.75	38,289.13	0.05
349853101	FORWARD AIR CORP COMMON STOCK USD.01								
		Local	24,033.000	35.572185	854,906.33	47.570000	1,143,249.81	288,343.48	0.19
		Base		35.572185	854,906.33	47.570000	1,143,249.81	288,343.48	0.19
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001								
		Local	61,740.000	19.204180	1,185,666.05	22.830000	1,409,524.20	223,858.15	0.24
		Base		19.204180	1,185,666.05	22.830000	1,409,524.20	223,858.15	0.24

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35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001								
		Local	22,638.000	23.344214	528,466.32	28.700000	649,710.60	121,244.28	0.11
		Base		23.344214	528,466.32	28.700000	649,710.60	121,244.28	0.11
351793104	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01								
		Local	29,857.000	26.015146	776,734.22	15.350000	458,304.95	-318,429.27	0.08
		Base		26.015146	776,734.22	15.350000	458,304.95	-318,429.27	0.08
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1								
		Local	30,261.000	26.535720	802,997.41	43.050000	1,302,736.05	499,738.64	0.22
		Base		26.535720	802,997.41	43.050000	1,302,736.05	499,738.64	0.22
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001								
		Local	84,430.000	12.618665	1,065,393.91	12.140000	1,024,980.20	-40,413.71	0.17
		Base		12.618665	1,065,393.91	12.140000	1,024,980.20	-40,413.71	0.17
356108100	FRED S INC CLASS A COMMON STOCK								
		Local	27,643.000	14.019050	387,528.61	13.100000	362,123.30	-25,405.31	0.06
		Base		14.019050	387,528.61	13.100000	362,123.30	-25,405.31	0.06
359694106	H.B. FULLER CO. COMMON STOCK USD1.0								
		Local	39,598.000	28.372930	1,123,511.28	51.560000	2,041,672.88	918,161.60	0.34
		Base		28.372930	1,123,511.28	51.560000	2,041,672.88	918,161.60	0.34
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001								
		Local	17,901.000	15.217779	272,413.47	14.180000	253,836.18	-18,577.29	0.04
		Base		15.217779	272,413.47	14.180000	253,836.18	-18,577.29	0.04
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01								
		Local	34,468.000	38.412533	1,324,003.19	21.890000	754,504.52	-569,498.67	0.13
		Base		38.412533	1,324,003.19	21.890000	754,504.52	-569,498.67	0.13
36473H104	GANNETT CO INC COMMON STOCK								
		Local	91,813.000	12.274920	1,126,997.21	8.380000	769,392.94	-357,604.27	0.13
		Base		12.274920	1,126,997.21	8.380000	769,392.94	-357,604.27	0.13
369300108	GENERAL CABLE CORP COMMON STOCK USD.01								
		Local	38,815.000	23.768576	922,577.26	17.950000	696,729.25	-225,848.01	0.12
		Base		23.768576	922,577.26	17.950000	696,729.25	-225,848.01	0.12

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369385109	GENERAL COMMUNICATION INC A COMMON STOCK								
		Local	20,925.000	11.273801	235,904.28	20.800000	435,240.00	199,335.72	0.07
		Base		11.273801	235,904.28	20.800000	435,240.00	199,335.72	0.07
371532102	GENESCO INC COMMON STOCK USD1.0								
		Local	16,239.000	55.592081	902,759.80	55.450000	900,452.55	-2,307.25	0.15
		Base		55.592081	902,759.80	55.450000	900,452.55	-2,307.25	0.15
37253A103	GENTHERM INC COMMON STOCK								
		Local	28,747.000	50.857101	1,461,989.07	39.250000	1,128,319.75	-333,669.32	0.19
		Base		50.857101	1,461,989.07	39.250000	1,128,319.75	-333,669.32	0.19
37364X109	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	10,494.000	45.008693	472,321.22	16.230000	170,317.62	-302,003.60	0.03
		Base		45.008693	472,321.22	16.230000	170,317.62	-302,003.60	0.03
374297109	GETTY REALTY CORP REIT USD.01								
		Local	21,090.000	20.272562	427,548.34	25.270000	532,944.30	105,395.96	0.09
		Base		20.272562	427,548.34	25.270000	532,944.30	105,395.96	0.09
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01								
		Local	24,649.000	14.756742	363,738.94	41.200000	1,015,538.80	651,799.86	0.17
		Base		14.756742	363,738.94	41.200000	1,015,538.80	651,799.86	0.17
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01								
		Local	60,253.000	16.947851	1,021,158.84	33.930000	2,044,384.29	1,023,225.45	0.34
		Base		16.947851	1,021,158.84	33.930000	2,044,384.29	1,023,225.45	0.34
377316104	GLATFELTER COMMON STOCK USD.01								
		Local	34,290.000	19.602839	672,181.36	21.740000	745,464.60	73,283.24	0.12
		Base		19.602839	672,181.36	21.740000	745,464.60	73,283.24	0.12
38376A103	GOVERNMENT PROPERTIES INCOME REIT USD.01								
		Local	56,044.000	23.001814	1,289,113.68	20.930000	1,173,000.92	-116,112.76	0.20
		Base		23.001814	1,289,113.68	20.930000	1,173,000.92	-116,112.76	0.20
391416104	GREAT WESTERN BANCORP INC COMMON STOCK USD.01								
		Local	46,230.000	31.183898	1,441,631.60	42.410000	1,960,614.30	518,982.70	0.33
		Base		31.183898	1,441,631.60	42.410000	1,960,614.30	518,982.70	0.33

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39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001								
		Local	34,778.000	21.337538	742,076.89	33.360000	1,160,194.08	418,117.19	0.19
		Base		21.337538	742,076.89	33.360000	1,160,194.08	418,117.19	0.19
393222104	GREEN PLAINS INC COMMON STOCK USD.001								
		Local	28,095.000	23.615943	663,489.93	24.750000	695,351.25	31,861.32	0.12
		Base		23.615943	663,489.93	24.750000	695,351.25	31,861.32	0.12
393657101	GREENBRIER COMPANIES INC COMMON STOCK								
		Local	22,336.000	32.933287	735,597.89	43.100000	962,681.60	227,083.71	0.16
		Base		32.933287	735,597.89	43.100000	962,681.60	227,083.71	0.16
395259104	GREENHILL + CO INC COMMON STOCK USD.01								
		Local	21,414.000	45.225125	968,450.83	29.300000	627,430.20	-341,020.63	0.11
		Base		45.225125	968,450.83	29.300000	627,430.20	-341,020.63	0.11
398433102	GRIFFON CORP COMMON STOCK USD.25								
		Local	23,406.000	11.172873	261,512.26	24.650000	576,957.90	315,445.64	0.10
		Base		11.172873	261,512.26	24.650000	576,957.90	315,445.64	0.10
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	15,649.000	53.374274	835,254.01	74.080000	1,159,277.92	324,023.91	0.19
		Base		53.374274	835,254.01	74.080000	1,159,277.92	324,023.91	0.19
401617105	GUESS? INC COMMON STOCK USD.01								
		Local	48,489.000	13.636611	661,225.61	11.150000	540,652.35	-120,573.26	0.09
		Base		13.636611	661,225.61	11.150000	540,652.35	-120,573.26	0.09
402307102	GULF ISLAND FABRICATION INC COMMON STOCK								
		Local	10,600.000	25.361272	268,829.48	11.550000	122,430.00	-146,399.48	0.02
		Base		25.361272	268,829.48	11.550000	122,430.00	-146,399.48	0.02
40416E103	HCI GROUP INC COMMON STOCK								
		Local	6,657.000	42.083126	280,147.37	45.580000	303,426.06	23,278.69	0.05
		Base		42.083126	280,147.37	45.580000	303,426.06	23,278.69	0.05
40418F108	HFF INC CLASS A COMMON STOCK USD.01								
		Local	27,589.000	20.655973	569,877.65	27.670000	763,387.63	193,509.98	0.13
		Base		20.655973	569,877.65	27.670000	763,387.63	193,509.98	0.13

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40425J101	HMS HOLDINGS CORP COMMON STOCK USD.01								
		Local	66,658.000	14.565536	970,909.52	20.330000	1,355,157.14	384,247.62	0.23
		Base		14.565536	970,909.52	20.330000	1,355,157.14	384,247.62	0.23
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01								
		Local	40,674.000	33.706705	1,370,986.52	40.570000	1,650,144.18	279,157.66	0.28
		Base		33.706705	1,370,986.52	40.570000	1,650,144.18	279,157.66	0.28
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001								
		Local	25,395.000	12.013773	305,089.76	30.750000	780,896.25	475,806.49	0.13
		Base		12.013773	305,089.76	30.750000	780,896.25	475,806.49	0.13
413160102	HARMONIC INC COMMON STOCK USD.001								
		Local	61,689.000	6.158374	379,903.95	5.950000	367,049.55	-12,854.40	0.06
		Base		6.158374	379,903.95	5.950000	367,049.55	-12,854.40	0.06
415864107	HARSCO CORP COMMON STOCK USD1.25								
		Local	63,127.000	15.864825	1,001,498.79	12.750000	804,869.25	-196,629.54	0.13
		Base		15.864825	1,001,498.79	12.750000	804,869.25	-196,629.54	0.13
419596101	HAVERTY FURNITURE COMMON STOCK USD1.0								
		Local	15,031.000	14.683448	220,706.90	24.350000	366,004.85	145,297.95	0.06
		Base		14.683448	220,706.90	24.350000	366,004.85	145,297.95	0.06
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01								
		Local	42,066.000	27.571018	1,159,802.44	46.450000	1,953,965.70	794,163.26	0.33
		Base		27.571018	1,159,802.44	46.450000	1,953,965.70	794,163.26	0.33
420261109	HAWKINS INC COMMON STOCK USD.05								
		Local	7,521.000	39.095474	294,037.06	49.000000	368,529.00	74,491.94	0.06
		Base		39.095474	294,037.06	49.000000	368,529.00	74,491.94	0.06
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001								
		Local	9,835.000	54.545907	536,459.00	38.120000	374,910.20	-161,548.80	0.06
		Base		54.545907	536,459.00	38.120000	374,910.20	-161,548.80	0.06
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01								
		Local	57,153.000	21.333566	1,219,277.29	43.090000	2,462,722.77	1,243,445.48	0.41
		Base		21.333566	1,219,277.29	43.090000	2,462,722.77	1,243,445.48	0.41

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42210P102	HEADWATERS INC COMMON STOCK USD.001								
		Local	58,389.000	7.180407	419,256.77	23.480000	1,370,973.72	951,716.95	0.23
		Base		7.180407	419,256.77	23.480000	1,370,973.72	951,716.95	0.23
42222N103	HEALTHSTREAM INC COMMON STOCK								
		Local	19,993.000	27.314738	546,103.55	24.230000	484,430.39	-61,673.16	0.08
		Base		27.314738	546,103.55	24.230000	484,430.39	-61,673.16	0.08
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001								
		Local	33,844.000	32.872439	1,112,534.84	42.450000	1,436,677.80	324,142.96	0.24
		Base		32.872439	1,112,534.84	42.450000	1,436,677.80	324,142.96	0.24
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01								
		Local	34,100.000	17.620164	600,847.60	20.050000	683,705.00	82,857.40	0.11
		Base		17.620164	600,847.60	20.050000	683,705.00	82,857.40	0.11
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01								
		Local	14,632.000	21.491863	314,468.94	26.350000	385,553.20	71,084.26	0.06
		Base		21.491863	314,468.94	26.350000	385,553.20	71,084.26	0.06
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK								
		Local	105,116.000	6.277201	659,834.30	7.770000	816,751.32	156,917.02	0.14
		Base		6.277201	659,834.30	7.770000	816,751.32	156,917.02	0.14
427825500	HERSHA HOSPITALITY TRUST REIT USD.01								
		Local	32,941.000	19.564174	644,463.47	18.790000	618,961.39	-25,502.08	0.10
		Base		19.564174	644,463.47	18.790000	618,961.39	-25,502.08	0.10
428567101	HIBBETT SPORTS INC COMMON STOCK USD.01								
		Local	17,620.000	41.434584	730,077.37	29.500000	519,790.00	-210,287.37	0.09
		Base		41.434584	730,077.37	29.500000	519,790.00	-210,287.37	0.09
431571108	HILLENBRAND INC COMMON STOCK								
		Local	49,648.000	23.838158	1,183,516.88	35.850000	1,779,880.80	596,363.92	0.30
		Base		23.838158	1,183,516.88	35.850000	1,779,880.80	596,363.92	0.30
436893200	HOME BANCSHARES INC COMMON STOCK USD.01								
		Local	97,309.000	10.592295	1,030,725.62	27.070000	2,634,154.63	1,603,429.01	0.44
		Base		10.592295	1,030,725.62	27.070000	2,634,154.63	1,603,429.01	0.44

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
43785V102	HOMESTREET INC COMMON STOCK								
		Local	19,810.000	31.770114	629,365.95	27.950000	553,689.50	-75,676.45	0.09
		Base		31.770114	629,365.95	27.950000	553,689.50	-75,676.45	0.09
43940T109	HOPE BANCORP INC COMMON STOCK USD.001								
		Local	100,091.000	9.758408	976,728.80	19.170000	1,918,744.47	942,015.67	0.32
		Base		9.758408	976,728.80	19.170000	1,918,744.47	942,015.67	0.32
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001								
		Local	31,658.000	19.502030	617,395.27	41.050000	1,299,560.90	682,165.63	0.22
		Base		19.502030	617,395.27	41.050000	1,299,560.90	682,165.63	0.22
440543106	HORNBECK OFFSHORE SERVICES COMMON STOCK USD.01								
		Local	25,489.000	29.532846	752,762.70	4.430000	112,916.27	-639,846.43	0.02
		Base		29.532846	752,762.70	4.430000	112,916.27	-639,846.43	0.02
443320106	HUB GROUP INC CL A COMMON STOCK USD.01								
		Local	26,137.000	35.628387	931,219.14	46.400000	1,212,756.80	281,537.66	0.20
		Base		35.628387	931,219.14	46.400000	1,212,756.80	281,537.66	0.20
44930G107	ICU MEDICAL INC COMMON STOCK USD.1								
		Local	11,685.000	59.302935	692,954.80	152.700000	1,784,299.50	1,091,344.70	0.30
		Base		59.302935	692,954.80	152.700000	1,784,299.50	1,091,344.70	0.30
44967H101	ILG INC COMMON STOCK USD.01								
		Local	83,457.000	14.926333	1,245,707.01	20.960000	1,749,258.72	503,551.71	0.29
		Base		14.926333	1,245,707.01	20.960000	1,749,258.72	503,551.71	0.29
45071R109	IXIA COMMON STOCK								
		Local	49,785.000	15.392300	766,305.67	19.650000	978,275.25	211,969.58	0.16
		Base		15.392300	766,305.67	19.650000	978,275.25	211,969.58	0.16
451055107	ICONIX BRAND GROUP INC COMMON STOCK USD.001								
		Local	44,194.000	19.753540	872,987.96	7.520000	332,338.88	-540,649.08	0.06
		Base		19.753540	872,987.96	7.520000	332,338.88	-540,649.08	0.06
45256B101	IMPAX LABORATORIES INC COMMON STOCK USD.01								
		Local	58,171.000	22.843681	1,328,839.76	12.650000	735,863.15	-592,976.61	0.12
		Base		22.843681	1,328,839.76	12.650000	735,863.15	-592,976.61	0.12

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453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01								
		Local	21,260.000	32.909100	699,647.47	65.000000	1,381,900.00	682,252.53	0.23
		Base		32.909100	699,647.47	65.000000	1,381,900.00	682,252.53	0.23
45665Q103	INFINITY PROPERTY + CASUALTY COMMON STOCK								
		Local	8,704.000	59.554740	518,364.46	95.500000	831,232.00	312,867.54	0.14
		Base		59.554740	518,364.46	95.500000	831,232.00	312,867.54	0.14
45688C107	INGEVITY CORP COMMON STOCK USD.01								
		Local	33,161.000	26.959852	894,015.66	60.850000	2,017,846.85	1,123,831.19	0.34
		Base		26.959852	894,015.66	60.850000	2,017,846.85	1,123,831.19	0.34
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01								
		Local	27,934.000	19.197250	536,255.98	41.090000	1,147,808.06	611,552.08	0.19
		Base		19.197250	536,255.98	41.090000	1,147,808.06	611,552.08	0.19
45768S105	INNOSPEC INC COMMON STOCK USD.01								
		Local	18,883.000	47.336941	893,863.45	64.750000	1,222,674.25	328,810.80	0.20
		Base		47.336941	893,863.45	64.750000	1,222,674.25	328,810.80	0.20
45774N108	INNOPHOS HOLDINGS INC COMMON STOCK USD.001								
		Local	15,239.000	50.161099	764,404.99	53.970000	822,448.83	58,043.84	0.14
		Base		50.161099	764,404.99	53.970000	822,448.83	58,043.84	0.14
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK								
		Local	13,746.000	40.614406	558,285.62	36.140000	496,780.44	-61,505.18	0.08
		Base		40.614406	558,285.62	36.140000	496,780.44	-61,505.18	0.08
45778Q107	INSPERITY INC COMMON STOCK USD.01								
		Local	14,910.000	37.832437	564,081.64	88.650000	1,321,771.50	757,689.86	0.22
		Base		37.832437	564,081.64	88.650000	1,321,771.50	757,689.86	0.22
45780L104	INOGEN INC COMMON STOCK USD.001								
		Local	12,603.000	46.550657	586,677.93	77.560000	977,488.68	390,810.75	0.16
		Base		46.550657	586,677.93	77.560000	977,488.68	390,810.75	0.16
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	15,618.000	25.921043	404,834.85	52.750000	823,849.50	419,014.65	0.14
		Base		25.921043	404,834.85	52.750000	823,849.50	419,014.65	0.14

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45781M101	INNOVIVA INC COMMON STOCK								
		Local	60,784.000	10.579619	643,071.59	13.830000	840,642.72	197,571.13	0.14
		Base		10.579619	643,071.59	13.830000	840,642.72	197,571.13	0.14
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01								
		Local	47,098.000	22.907370	1,078,891.29	42.130000	1,984,238.74	905,347.45	0.33
		Base		22.907370	1,078,891.29	42.130000	1,984,238.74	905,347.45	0.33
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001								
		Local	21,622.000	27.469037	593,935.52	40.200000	869,204.40	275,268.88	0.15
		Base		27.469037	593,935.52	40.200000	869,204.40	275,268.88	0.15
458334109	INTER PARFUMS INC COMMON STOCK USD.001								
		Local	13,470.000	22.089465	297,545.10	36.550000	492,328.50	194,783.40	0.08
		Base		22.089465	297,545.10	36.550000	492,328.50	194,783.40	0.08
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01								
		Local	53,527.000	22.963404	1,229,162.11	34.720000	1,858,457.44	629,295.33	0.31
		Base		22.963404	1,229,162.11	34.720000	1,858,457.44	629,295.33	0.31
458665304	INTERFACE INC COMMON STOCK USD.1								
		Local	51,013.000	16.418584	837,561.24	19.050000	971,797.65	134,236.41	0.16
		Base		16.418584	837,561.24	19.050000	971,797.65	134,236.41	0.16
46116V105	INTL FCSTONE INC COMMON STOCK USD.01								
		Local	11,744.000	29.834594	350,377.47	37.960000	445,802.24	95,424.77	0.07
		Base		29.834594	350,377.47	37.960000	445,802.24	95,424.77	0.07
461203101	INVACARE CORP COMMON STOCK USD.25								
		Local	24,983.000	23.229293	580,337.42	11.900000	297,297.70	-283,039.72	0.05
		Base		23.229293	580,337.42	11.900000	297,297.70	-283,039.72	0.05
46145F105	INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01								
		Local	24,360.000	14.598982	355,631.20	20.250000	493,290.00	137,658.80	0.08
		Base		14.598982	355,631.20	20.250000	493,290.00	137,658.80	0.08
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001								
		Local	63,342.000	9.457870	599,080.43	9.650000	611,250.30	12,169.87	0.10
		Base		9.457870	599,080.43	9.650000	611,250.30	12,169.87	0.10

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462726100	IROBOT CORP COMMON STOCK USD.01								
		Local	21,364.000	29.517344	630,608.53	66.140000	1,413,014.96	782,406.43	0.24
		Base		29.517344	630,608.53	66.140000	1,413,014.96	782,406.43	0.24
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E								
		Local	427,402.000	52.071381	22,255,412.29	69.160000	29,559,122.32	7,303,710.03	4.95
		Base		52.071381	22,255,412.29	69.160000	29,559,122.32	7,303,710.03	4.95
465741106	ITRON INC COMMON STOCK								
		Local	26,208.000	34.913119	915,003.01	60.700000	1,590,825.60	675,822.59	0.27
		Base		34.913119	915,003.01	60.700000	1,590,825.60	675,822.59	0.27
466032109	J + J SNACK FOODS CORP COMMON STOCK								
		Local	11,768.000	63.876511	751,698.78	135.560000	1,595,270.08	843,571.30	0.27
		Base		63.876511	751,698.78	135.560000	1,595,270.08	843,571.30	0.27
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	22,957.000	23.026351	528,615.93	87.950000	2,019,068.15	1,490,452.22	0.34
		Base		23.026351	528,615.93	87.950000	2,019,068.15	1,490,452.22	0.34
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01								
		Local	14,102.000	59.084844	833,214.47	79.900000	1,126,749.80	293,535.33	0.19
		Base		59.084844	833,214.47	79.900000	1,126,749.80	293,535.33	0.19
483548103	KAMAN CORP COMMON STOCK USD1.0								
		Local	21,344.000	35.575104	759,315.02	48.130000	1,027,286.72	267,971.70	0.17
		Base		35.575104	759,315.02	48.130000	1,027,286.72	267,971.70	0.17
48562P103	KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001								
		Local	69,234.000	13.314187	921,794.39	23.100000	1,599,305.40	677,511.01	0.27
		Base		13.314187	921,794.39	23.100000	1,599,305.40	677,511.01	0.27
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0								
		Local	23,018.000	16.888962	388,750.12	21.860000	503,173.48	114,423.36	0.08
		Base		16.888962	388,750.12	21.860000	503,173.48	114,423.36	0.08
494580103	KINDRED HEALTHCARE INC COMMON STOCK USD.25								
		Local	67,052.000	15.520614	1,040,688.18	8.350000	559,884.20	-480,803.98	0.09
		Base		15.520614	1,040,688.18	8.350000	559,884.20	-480,803.98	0.09

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497498105	KIRKLAND S INC COMMON STOCK								
		Local	11,511.000	14.333597	164,994.04	12.400000	142,736.40	-22,257.64	0.02
		Base		14.333597	164,994.04	12.400000	142,736.40	-22,257.64	0.02
49803T300	KITE REALTY GROUP TRUST REIT USD.01								
		Local	65,781.000	24.419749	1,606,355.52	21.500000	1,414,291.50	-192,064.02	0.24
		Base		24.419749	1,606,355.52	21.500000	1,414,291.50	-192,064.02	0.24
499064103	KNIGHT TRANSPORTATION INC COMMON STOCK USD.01								
		Local	52,304.000	19.686590	1,029,687.40	31.350000	1,639,730.40	610,043.00	0.27
		Base		19.686590	1,029,687.40	31.350000	1,639,730.40	610,043.00	0.27
500600101	KOPIN CORP COMMON STOCK USD.01								
		Local	47,841.000	3.951055	189,022.43	4.100000	196,148.10	7,125.67	0.03
		Base		3.951055	189,022.43	4.100000	196,148.10	7,125.67	0.03
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01								
		Local	16,269.000	35.145837	571,787.63	42.350000	688,992.15	117,204.52	0.12
		Base		35.145837	571,787.63	42.350000	688,992.15	117,204.52	0.12
500643200	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01								
		Local	45,590.000	19.719209	898,998.76	31.490000	1,435,629.10	536,630.34	0.24
		Base		19.719209	898,998.76	31.490000	1,435,629.10	536,630.34	0.24
50077C106	KRATON CORP COMMON STOCK USD.01								
		Local	24,342.000	28.431375	692,076.54	30.920000	752,654.64	60,578.10	0.13
		Base		28.431375	692,076.54	30.920000	752,654.64	60,578.10	0.13
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK								
		Local	55,810.000	10.670563	595,524.13	20.320000	1,134,059.20	538,535.07	0.19
		Base		10.670563	595,524.13	20.320000	1,134,059.20	538,535.07	0.19
50187A107	LHC GROUP INC COMMON STOCK USD.01								
		Local	11,736.000	26.969653	316,515.85	53.900000	632,570.40	316,054.55	0.11
		Base		26.969653	316,515.85	53.900000	632,570.40	316,054.55	0.11
50187T106	LGI HOMES INC COMMON STOCK USD.01								
		Local	13,406.000	37.268031	499,615.23	33.910000	454,597.46	-45,017.77	0.08
		Base		37.268031	499,615.23	33.910000	454,597.46	-45,017.77	0.08

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50189K103	LCI INDUSTRIES COMMON STOCK USD.01								
		Local	19,388.000	35.620566	690,611.53	99.800000	1,934,922.40	1,244,310.87	0.32
		Base		35.620566	690,611.53	99.800000	1,934,922.40	1,244,310.87	0.32
502160104	LSB INDUSTRIES INC COMMON STOCK USD.1								
		Local	15,823.000	34.540421	546,533.08	9.380000	148,419.74	-398,113.34	0.02
		Base		34.540421	546,533.08	9.380000	148,419.74	-398,113.34	0.02
502175102	LTC PROPERTIES INC REIT USD.01								
		Local	30,882.000	34.893065	1,077,567.64	47.900000	1,479,247.80	401,680.16	0.25
		Base		34.893065	1,077,567.64	47.900000	1,479,247.80	401,680.16	0.25
50218P107	LSC COMMUNICATIONS INC COMMON STOCK USD.01								
		Local	20,918.000	33.916007	709,455.03	25.160000	526,296.88	-183,158.15	0.09
		Base		33.916007	709,455.03	25.160000	526,296.88	-183,158.15	0.09
505336107	LA Z BOY INC COMMON STOCK USD1.0								
		Local	38,523.000	13.781113	530,889.81	27.000000	1,040,121.00	509,231.19	0.17
		Base		13.781113	530,889.81	27.000000	1,040,121.00	509,231.19	0.17
51476K103	LANDAUER INC COMMON STOCK USD.1								
		Local	7,562.000	52.374517	396,056.10	48.750000	368,647.50	-27,408.60	0.06
		Base		52.374517	396,056.10	48.750000	368,647.50	-27,408.60	0.06
516012101	LANNETT CO INC COMMON STOCK USD.001								
		Local	23,016.000	39.052815	898,839.59	22.350000	514,407.60	-384,431.99	0.09
		Base		39.052815	898,839.59	22.350000	514,407.60	-384,431.99	0.09
52471Y106	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	32,725.000	20.051085	656,171.75	39.900000	1,305,727.50	649,555.75	0.22
		Base		20.051085	656,171.75	39.900000	1,305,727.50	649,555.75	0.22
52603B107	LENDINGTREE INC COMMON STOCK USD.01								
		Local	5,663.000	86.827978	491,706.84	125.350000	709,857.05	218,150.21	0.12
		Base		86.827978	491,706.84	125.350000	709,857.05	218,150.21	0.12
529043101	LEXINGTON REALTY TRUST REIT USD.0001								
		Local	168,010.000	9.640337	1,619,673.05	9.980000	1,676,739.80	57,066.75	0.28
		Base		9.640337	1,619,673.05	9.980000	1,676,739.80	57,066.75	0.28

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53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001								
		Local	14,975.000	64.348440	963,617.89	105.840000	1,584,954.00	621,336.11	0.27
		Base		64.348440	963,617.89	105.840000	1,584,954.00	621,336.11	0.27
535555106	LINDSAY CORP COMMON STOCK USD1.0								
		Local	8,370.000	69.422051	581,062.57	88.120000	737,564.40	156,501.83	0.12
		Base		69.422051	581,062.57	88.120000	737,564.40	156,501.83	0.12
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001								
		Local	19,216.000	25.302867	486,219.89	8.000000	153,728.00	-332,491.89	0.03
		Base		25.302867	486,219.89	8.000000	153,728.00	-332,491.89	0.03
536797103	LITHIA MOTORS INC CL A COMMON STOCK								
		Local	18,434.000	40.906422	754,068.98	85.650000	1,578,872.10	824,803.12	0.26
		Base		40.906422	754,068.98	85.650000	1,578,872.10	824,803.12	0.26
538146101	LIVEPERSON INC COMMON STOCK USD.001								
		Local	41,993.000	11.983575	503,226.28	6.850000	287,652.05	-215,574.23	0.05
		Base		11.983575	503,226.28	6.850000	287,652.05	-215,574.23	0.05
55003T107	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001								
		Local	21,454.000	28.287149	606,872.49	20.990000	450,319.46	-156,553.03	0.08
		Base		28.287149	606,872.49	20.990000	450,319.46	-156,553.03	0.08
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001								
		Local	43,085.000	26.183437	1,128,113.40	53.350000	2,298,584.75	1,170,471.35	0.39
		Base		26.183437	1,128,113.40	53.350000	2,298,584.75	1,170,471.35	0.39
55027E102	LUMINEX CORP COMMON STOCK USD.001								
		Local	31,229.000	22.103748	690,277.95	18.370000	573,676.73	-116,601.22	0.10
		Base		22.103748	690,277.95	18.370000	573,676.73	-116,601.22	0.10
550283105	LUMOS NETWORKS CORP COMMON STOCK USD.01								
		Local	18,563.000	14.468689	268,582.27	17.700000	328,565.10	59,982.83	0.06
		Base		14.468689	268,582.27	17.700000	328,565.10	59,982.83	0.06
550819106	LYDALL INC COMMON STOCK USD.1								
		Local	13,509.000	15.193125	205,243.92	53.600000	724,082.40	518,838.48	0.12
		Base		15.193125	205,243.92	53.600000	724,082.40	518,838.48	0.12

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Base Currency: USD - US DOLLAR

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552074700	WILLIAM LYON HOMES CL A COMMON STOCK USD.01								
		Local	18,431.000	19.565200	360,606.20	20.620000	380,047.22	19,441.02	0.06
		Base		19.565200	360,606.20	20.620000	380,047.22	19,441.02	0.06
552676108	MDC HOLDINGS INC COMMON STOCK USD.01								
		Local	32,431.000	22.611785	733,322.80	30.050000	974,551.55	241,228.75	0.16
		Base		22.611785	733,322.80	30.050000	974,551.55	241,228.75	0.16
55305B101	M/I HOMES INC COMMON STOCK USD.01								
		Local	19,424.000	16.363198	317,838.76	24.500000	475,888.00	158,049.24	0.08
		Base		16.363198	317,838.76	24.500000	475,888.00	158,049.24	0.08
55306N104	MKS INSTRUMENTS INC COMMON STOCK								
		Local	42,195.000	29.041135	1,225,390.71	68.750000	2,900,906.25	1,675,515.54	0.49
		Base		29.041135	1,225,390.71	68.750000	2,900,906.25	1,675,515.54	0.49
553777103	MTS SYSTEMS CORP COMMON STOCK USD.25								
		Local	13,129.000	45.687811	599,835.27	55.050000	722,751.45	122,916.18	0.12
		Base		45.687811	599,835.27	55.050000	722,751.45	122,916.18	0.12
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01								
		Local	12,649.000	30.679828	388,069.14	41.000000	518,609.00	130,539.86	0.09
		Base		30.679828	388,069.14	41.000000	518,609.00	130,539.86	0.09
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001								
		Local	42,961.000	26.547089	1,140,489.47	38.550000	1,656,146.55	515,657.08	0.28
		Base		26.547089	1,140,489.47	38.550000	1,656,146.55	515,657.08	0.28
559079207	MAGELLAN HEALTH INC COMMON STOCK USD.01								
		Local	18,299.000	53.514040	979,253.42	69.050000	1,263,545.95	284,292.53	0.21
		Base		53.514040	979,253.42	69.050000	1,263,545.95	284,292.53	0.21
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01								
		Local	19,963.000	29.592389	590,752.86	34.630000	691,318.69	100,565.83	0.12
		Base		29.592389	590,752.86	34.630000	691,318.69	100,565.83	0.12
566330106	MARCUS CORPORATION COMMON STOCK USD1.0								
		Local	14,906.000	12.977235	193,438.67	32.100000	478,482.60	285,043.93	0.08
		Base		12.977235	193,438.67	32.100000	478,482.60	285,043.93	0.08

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567908108	MARINEMAX INC COMMON STOCK USD.001								
		Local	19,436.000	11.451592	222,573.15	21.650000	420,789.40	198,216.25	0.07
		Base		11.451592	222,573.15	21.650000	420,789.40	198,216.25	0.07
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01								
		Local	19,131.000	30.182240	577,416.43	99.930000	1,911,760.83	1,334,344.40	0.32
		Base		30.182240	577,416.43	99.930000	1,911,760.83	1,334,344.40	0.32
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01								
		Local	18,208.000	21.735490	395,759.81	23.450000	426,977.60	31,217.79	0.07
		Base		21.735490	395,759.81	23.450000	426,977.60	31,217.79	0.07
576690101	MATERION CORP COMMON STOCK								
		Local	15,698.000	32.996378	517,977.14	33.550000	526,667.90	8,690.76	0.09
		Base		32.996378	517,977.14	33.550000	526,667.90	8,690.76	0.09
576853105	MATRIX SERVICE CO COMMON STOCK USD.01								
		Local	20,891.000	14.960897	312,548.09	16.500000	344,701.50	32,153.41	0.06
		Base		14.960897	312,548.09	16.500000	344,701.50	32,153.41	0.06
57686G105	MATSON INC COMMON STOCK								
		Local	33,731.000	26.076122	879,573.66	31.760000	1,071,296.56	191,722.90	0.18
		Base		26.076122	879,573.66	31.760000	1,071,296.56	191,722.90	0.18
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0								
		Local	25,308.000	43.272475	1,095,139.79	67.650000	1,712,086.20	616,946.41	0.29
		Base		43.272475	1,095,139.79	67.650000	1,712,086.20	616,946.41	0.29
584688105	MEDICINES COMPANY COMMON STOCK USD.001								
		Local	54,777.000	23.359970	1,279,589.10	48.900000	2,678,595.30	1,399,006.20	0.45
		Base		23.359970	1,279,589.10	48.900000	2,678,595.30	1,399,006.20	0.45
58470H101	MEDIFAST INC COMMON STOCK USD.001								
		Local	8,769.000	24.710757	216,688.63	44.370000	389,080.53	172,391.90	0.07
		Base		24.710757	216,688.63	44.370000	389,080.53	172,391.90	0.07
58471A105	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01								
		Local	43,084.000	25.103186	1,081,545.68	57.690000	2,485,515.96	1,403,970.28	0.42
		Base		25.103186	1,081,545.68	57.690000	2,485,515.96	1,403,970.28	0.42

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589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01								
		Local	37,018.000	19.066503	705,803.81	39.050000	1,445,552.90	739,749.09	0.24
		Base		19.066503	705,803.81	39.050000	1,445,552.90	739,749.09	0.24
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK								
		Local	33,154.000	20.192050	669,447.21	13.800000	457,525.20	-211,922.01	0.08
		Base		20.192050	669,447.21	13.800000	457,525.20	-211,922.01	0.08
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK								
		Local	35,106.000	15.791515	554,376.92	28.900000	1,014,563.40	460,186.48	0.17
		Base		15.791515	554,376.92	28.900000	1,014,563.40	460,186.48	0.17
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01								
		Local	29,623.000	30.687679	909,061.12	36.800000	1,090,126.40	181,065.28	0.18
		Base		30.687679	909,061.12	36.800000	1,090,126.40	181,065.28	0.18
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5								
		Local	29,093.000	16.965266	493,570.49	45.600000	1,326,640.80	833,070.31	0.22
		Base		16.965266	493,570.49	45.600000	1,326,640.80	833,070.31	0.22
594972408	MICROSTRATEGY INC CL A COMMON STOCK USD.001								
		Local	7,398.000	140.019964	1,035,867.69	187.800000	1,389,344.40	353,476.71	0.23
		Base		140.019964	1,035,867.69	187.800000	1,389,344.40	353,476.71	0.23
602496101	MIMEDX GROUP INC COMMON STOCK USD.001								
		Local	79,330.000	11.170186	886,130.85	9.530000	756,014.90	-130,115.95	0.13
		Base		11.170186	886,130.85	9.530000	756,014.90	-130,115.95	0.13
60740F105	MOBILE MINI INC COMMON STOCK USD.01								
		Local	35,009.000	26.464096	926,481.52	30.500000	1,067,774.50	141,292.98	0.18
		Base		26.464096	926,481.52	30.500000	1,067,774.50	141,292.98	0.18
60877T100	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	50,328.000	15.810145	795,693.00	13.350000	671,878.80	-123,814.20	0.11
		Base		15.810145	795,693.00	13.350000	671,878.80	-123,814.20	0.11
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01								
		Local	8,616.000	12.833563	110,573.98	29.540000	254,516.64	143,942.66	0.04
		Base		12.833563	110,573.98	29.540000	254,516.64	143,942.66	0.04

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61022P100	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001								
		Local	32,776.000	17.483607	573,042.71	20.100000	658,797.60	85,754.89	0.11
		Base		17.483607	573,042.71	20.100000	658,797.60	85,754.89	0.11
610236101	MONRO MUFFLER BRAKE INC COMMON STOCK USD.01								
		Local	25,432.000	42.367995	1,077,502.84	52.100000	1,325,007.20	247,504.36	0.22
		Base		42.367995	1,077,502.84	52.100000	1,325,007.20	247,504.36	0.22
615394202	MOOG INC CLASS A COMMON STOCK USD1.0								
		Local	25,310.000	46.026357	1,164,927.10	67.350000	1,704,628.50	539,701.40	0.29
		Base		46.026357	1,164,927.10	67.350000	1,704,628.50	539,701.40	0.29
620071100	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01								
		Local	14,696.000	33.959875	499,074.33	30.730000	451,608.08	-47,466.25	0.08
		Base		33.959875	499,074.33	30.730000	451,608.08	-47,466.25	0.08
624580106	MOVADO GROUP INC COMMON STOCK USD.01								
		Local	12,056.000	20.388526	245,804.07	24.950000	300,797.20	54,993.13	0.05
		Base		20.388526	245,804.07	24.950000	300,797.20	54,993.13	0.05
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01								
		Local	45,178.000	23.029788	1,040,439.76	34.230000	1,546,442.94	506,003.18	0.26
		Base		23.029788	1,040,439.76	34.230000	1,546,442.94	506,003.18	0.26
625383104	MULTI COLOR CORP COMMON STOCK								
		Local	10,398.000	60.758913	631,771.18	71.000000	738,258.00	106,486.82	0.12
		Base		60.758913	631,771.18	71.000000	738,258.00	106,486.82	0.12
628464109	MYERS INDUSTRIES INC COMMON STOCK								
		Local	17,198.000	12.559190	215,992.95	15.850000	272,588.30	56,595.35	0.05
		Base		12.559190	215,992.95	15.850000	272,588.30	56,595.35	0.05
62855J104	MYRIAD GENETICS INC COMMON STOCK USD.01								
		Local	53,865.000	19.404722	1,045,235.35	19.200000	1,034,208.00	-11,027.35	0.17
		Base		19.404722	1,045,235.35	19.200000	1,034,208.00	-11,027.35	0.17
628778102	N B T BANCORP INC COMMON STOCK USD.01								
		Local	33,983.000	22.565269	766,835.52	37.070000	1,259,749.81	492,914.29	0.21
		Base		22.565269	766,835.52	37.070000	1,259,749.81	492,914.29	0.21

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62914B100	NIC INC COMMON STOCK								
		48,833.000	Local	16.933440	826,910.67	20.200000	986,426.60	159,515.93	0.17
			Base	16.933440	826,910.67	20.200000	986,426.60	159,515.93	0.17
630077105	NANOMETRICS INC COMMON STOCK								
		19,618.000	Local	16.424441	322,214.69	30.460000	597,564.28	275,349.59	0.10
			Base	16.424441	322,214.69	30.460000	597,564.28	275,349.59	0.10
633707104	NATIONAL BANK HOLD CL A COMMON STOCK								
		20,442.000	Local	31.567831	645,309.61	32.500000	664,365.00	19,055.39	0.11
			Base	31.567831	645,309.61	32.500000	664,365.00	19,055.39	0.11
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0								
		3,885.000	Local	93.349781	362,663.90	102.200000	397,047.00	34,383.10	0.07
			Base	93.349781	362,663.90	102.200000	397,047.00	34,383.10	0.07
638904102	NAVIGATORS GROUP INC COMMON STOCK USD.1								
		17,424.000	Local	27.317972	475,988.35	54.300000	946,123.20	470,134.85	0.16
			Base	27.317972	475,988.35	54.300000	946,123.20	470,134.85	0.16
639050103	NATUS MEDICAL INC COMMON STOCK USD.001								
		25,914.000	Local	20.161422	522,463.09	39.250000	1,017,124.50	494,661.41	0.17
			Base	20.161422	522,463.09	39.250000	1,017,124.50	494,661.41	0.17
63910B102	NAUTILUS INC COMMON STOCK								
		24,510.000	Local	23.595539	578,326.67	18.250000	447,307.50	-131,019.17	0.07
			Base	23.595539	578,326.67	18.250000	447,307.50	-131,019.17	0.07
63935N107	NAVIGANT CONSULTING INC COMMON STOCK USD.001								
		37,055.000	Local	11.886621	440,458.74	22.860000	847,077.30	406,618.56	0.14
			Base	11.886621	440,458.74	22.860000	847,077.30	406,618.56	0.14
640079109	NEENAH PAPER INC COMMON STOCK USD.01								
		13,188.000	Local	30.575435	403,228.84	74.700000	985,143.60	581,914.76	0.17
			Base	30.575435	403,228.84	74.700000	985,143.60	581,914.76	0.17
640268108	NEKTAR THERAPEUTICS COMMON STOCK USD.0001								
		120,337.000	Local	12.611655	1,517,648.70	23.470000	2,824,309.39	1,306,660.69	0.47
			Base	12.611655	1,517,648.70	23.470000	2,824,309.39	1,306,660.69	0.47

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640491106	NEOGEN CORP COMMON STOCK USD.16								
			29,690.000	Local	32.453341	963,539.70	65.550000	1,946,179.50	982,639.80	0.33
				Base	32.453341	963,539.70	65.550000	1,946,179.50	982,639.80	0.33
64111Q104	NETGEAR INC COMMON STOCK USD.001								
			26,045.000	Local	35.546334	925,804.26	49.550000	1,290,529.75	364,725.49	0.22
				Base	35.546334	925,804.26	49.550000	1,290,529.75	364,725.49	0.22
64704V106	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01								
			41,236.000	Local	15.994446	659,546.97	14.210000	585,963.56	-73,583.41	0.10
				Base	15.994446	659,546.97	14.210000	585,963.56	-73,583.41	0.10
651718504	NEWPARK RESOURCES INC COMMON STOCK USD.01								
			66,654.000	Local	11.684466	778,816.37	8.100000	539,897.40	-238,918.97	0.09
				Base	11.684466	778,816.37	8.100000	539,897.40	-238,918.97	0.09
665531109	NORTHERN OIL AND GAS INC COMMON STOCK USD.001								
			34,243.000	Local	10.865062	372,052.31	2.600000	89,031.80	-283,020.51	0.01
				Base	10.865062	372,052.31	2.600000	89,031.80	-283,020.51	0.01
66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01								
			35,359.000	Local	15.589619	551,233.34	18.020000	637,169.18	85,935.84	0.11
				Base	15.589619	551,233.34	18.020000	637,169.18	85,935.84	0.11
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01								
			79,763.000	Local	12.659924	1,009,793.53	16.840000	1,343,208.92	333,415.39	0.23
				Base	12.659924	1,009,793.53	16.840000	1,343,208.92	333,415.39	0.23
667655104	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167								
			22,495.000	Local	46.726264	1,051,107.30	59.100000	1,329,454.50	278,347.20	0.22
				Base	46.726264	1,051,107.30	59.100000	1,329,454.50	278,347.20	0.22
67069D108	NUTRISYSTEM INC COMMON STOCK USD.001								
			23,120.000	Local	14.810452	342,417.65	55.500000	1,283,160.00	940,742.35	0.22
				Base	14.810452	342,417.65	55.500000	1,283,160.00	940,742.35	0.22
67103X102	OFG BANCORP COMMON STOCK USD1.0								
			34,576.000	Local	15.217383	526,156.25	11.800000	407,996.80	-118,159.45	0.07
				Base	15.217383	526,156.25	11.800000	407,996.80	-118,159.45	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
671044105	OSI SYSTEMS INC COMMON STOCK								
		Local	14,260.000	49.406374	704,534.89	72.990000	1,040,837.40	336,302.51	0.17
		Base		49.406374	704,534.89	72.990000	1,040,837.40	336,302.51	0.17
680033107	OLD NATIONAL BANCORP COMMON STOCK								
		Local	106,283.000	12.097647	1,285,774.22	17.350000	1,844,010.05	558,235.83	0.31
		Base		12.097647	1,285,774.22	17.350000	1,844,010.05	558,235.83	0.31
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001								
		Local	37,467.000	27.260635	1,021,374.22	33.500000	1,255,144.50	233,770.28	0.21
		Base		27.260635	1,021,374.22	33.500000	1,255,144.50	233,770.28	0.21
68162K106	OLYMPIC STEEL INC COMMON STOCK								
		Local	7,164.000	23.237388	166,472.65	18.560000	132,963.84	-33,508.81	0.02
		Base		23.237388	166,472.65	18.560000	132,963.84	-33,508.81	0.02
68213N109	OMNICELL INC COMMON STOCK USD.001								
		Local	28,753.000	19.868608	571,282.10	40.650000	1,168,809.45	597,527.35	0.20
		Base		19.868608	571,282.10	40.650000	1,168,809.45	597,527.35	0.20
682159108	ON ASSIGNMENT INC COMMON STOCK USD.01								
		Local	38,346.000	19.069601	731,242.91	48.530000	1,860,931.38	1,129,688.47	0.31
		Base		19.069601	731,242.91	48.530000	1,860,931.38	1,129,688.47	0.31
684000102	OPUS BANK COMMON STOCK								
		Local	14,308.000	34.748690	497,184.26	20.150000	288,306.20	-208,878.06	0.05
		Base		34.748690	497,184.26	20.150000	288,306.20	-208,878.06	0.05
68628V308	ORION GROUP HOLDINGS INC COMMON STOCK USD.01								
		Local	21,795.000	8.496863	185,189.13	7.470000	162,808.65	-22,380.48	0.03
		Base		8.496863	185,189.13	7.470000	162,808.65	-22,380.48	0.03
68633D103	ORITANI FINANCIAL CORP COMMON STOCK USD.01								
		Local	29,924.000	13.786057	412,533.97	17.000000	508,708.00	96,174.03	0.09
		Base		13.786057	412,533.97	17.000000	508,708.00	96,174.03	0.09
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0								
		Local	11,751.000	45.967153	540,160.02	57.260000	672,862.26	132,702.24	0.11
		Base		45.967153	540,160.02	57.260000	672,862.26	132,702.24	0.11

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69327R101	PDC ENERGY INC COMMON STOCK USD.01								
		Local	43,951.000	47.148408	2,072,219.68	62.350000	2,740,344.85	668,125.17	0.46
		Base		47.148408	2,072,219.68	62.350000	2,740,344.85	668,125.17	0.46
69336V101	PGT INNOVATIONS INC COMMON STOCK USD.01								
		Local	38,579.000	9.102853	351,178.95	10.750000	414,724.25	63,545.30	0.07
		Base		9.102853	351,178.95	10.750000	414,724.25	63,545.30	0.07
69354N106	PRA GROUP INC COMMON STOCK USD.01								
		Local	36,491.000	30.838334	1,125,321.64	33.150000	1,209,676.65	84,355.01	0.20
		Base		30.838334	1,125,321.64	33.150000	1,209,676.65	84,355.01	0.20
69360J107	PS BUSINESS PARKS INC/CA REIT USD.01								
		Local	15,374.000	66.116266	1,016,471.47	114.760000	1,764,320.24	747,848.77	0.30
		Base		66.116266	1,016,471.47	114.760000	1,764,320.24	747,848.77	0.30
700416209	PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1								
		Local	14,976.000	26.794269	401,270.98	17.860000	267,471.36	-133,799.62	0.04
		Base		26.794269	401,270.98	17.860000	267,471.36	-133,799.62	0.04
70156Q107	PARKWAY INC REIT USD.001								
		Local	33,641.000	22.737047	764,897.00	19.890000	669,119.49	-95,777.51	0.11
		Base		22.737047	764,897.00	19.890000	669,119.49	-95,777.51	0.11
703343103	PATRICK INDUSTRIES INC COMMON STOCK								
		Local	11,470.000	64.251259	736,961.94	70.900000	813,223.00	76,261.06	0.14
		Base		64.251259	736,961.94	70.900000	813,223.00	76,261.06	0.14
709102107	PENN REAL ESTATE INVEST TST REIT USD1.0								
		Local	54,752.000	16.134227	883,381.19	15.140000	828,945.28	-54,435.91	0.14
		Base		16.134227	883,381.19	15.140000	828,945.28	-54,435.91	0.14
71375U101	PERFICIENT INC COMMON STOCK USD.001								
		Local	28,388.000	12.973310	368,286.32	17.360000	492,815.68	124,529.36	0.08
		Base		12.973310	368,286.32	17.360000	492,815.68	124,529.36	0.08
716382106	PETMED EXPRESS INC COMMON STOCK USD.001								
		Local	16,162.000	13.002459	210,145.74	20.140000	325,502.68	115,356.94	0.05
		Base		13.002459	210,145.74	20.140000	325,502.68	115,356.94	0.05

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71714F104	PHARMERICA CORP COMMON STOCK USD.01								
		Local	24,237.000	16.549009	401,098.33	23.400000	567,145.80	166,047.47	0.10
		Base		16.549009	401,098.33	23.400000	567,145.80	166,047.47	0.10
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001								
		Local	14,582.000	31.936188	465,693.50	28.100000	409,754.20	-55,939.30	0.07
		Base		31.936188	465,693.50	28.100000	409,754.20	-55,939.30	0.07
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0								
		Local	36,251.000	31.136415	1,128,726.19	66.450000	2,408,878.95	1,280,152.76	0.40
		Base		31.136415	1,128,726.19	66.450000	2,408,878.95	1,280,152.76	0.40
723664108	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1								
		Local	60,416.000	10.106888	610,617.72	4.000000	241,664.00	-368,953.72	0.04
		Base		10.106888	610,617.72	4.000000	241,664.00	-368,953.72	0.04
724078100	PIPER JAFFRAY COS COMMON STOCK USD.01								
		Local	11,198.000	34.626211	387,744.31	63.850000	714,992.30	327,247.99	0.12
		Base		34.626211	387,744.31	63.850000	714,992.30	327,247.99	0.12
729132100	PLEXUS CORP COMMON STOCK USD.01								
		Local	26,389.000	33.238061	877,119.20	57.800000	1,525,284.20	648,165.00	0.26
		Base		33.238061	877,119.20	57.800000	1,525,284.20	648,165.00	0.26
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,728.000	38.260305	257,415.33	34.440000	231,712.32	-25,703.01	0.04
		Base		38.260305	257,415.33	34.440000	231,712.32	-25,703.01	0.04
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001								
		Local	22,944.000	40.331304	925,361.44	65.750000	1,508,568.00	583,206.56	0.25
		Base		40.331304	925,361.44	65.750000	1,508,568.00	583,206.56	0.25
74267C106	PROASSURANCE CORP COMMON STOCK USD.01								
		Local	41,924.000	38.704373	1,622,642.15	60.250000	2,525,921.00	903,278.85	0.42
		Base		38.704373	1,622,642.15	60.250000	2,525,921.00	903,278.85	0.42
743187106	PROGENICS PHARMACEUTICALS COMMON STOCK USD.0013								
		Local	55,152.000	11.186385	616,951.52	9.440000	520,634.88	-96,316.64	0.09
		Base		11.186385	616,951.52	9.440000	520,634.88	-96,316.64	0.09

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743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01								
		Local	38,260.000	24.230178	927,046.62	29.050000	1,111,453.00	184,406.38	0.19
		Base		24.230178	927,046.62	29.050000	1,111,453.00	184,406.38	0.19
743713109	PROTO LABS INC COMMON STOCK USD.001								
		Local	19,147.000	76.170888	1,458,444.00	51.100000	978,411.70	-480,032.30	0.16
		Base		76.170888	1,458,444.00	51.100000	978,411.70	-480,032.30	0.16
743815102	PROVIDENCE SERVICE CORP COMMON STOCK USD.001								
		Local	9,592.000	45.084402	432,449.58	44.440000	426,268.48	-6,181.10	0.07
		Base		45.084402	432,449.58	44.440000	426,268.48	-6,181.10	0.07
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	47,320.000	15.329413	725,387.83	25.850000	1,223,222.00	497,834.17	0.21
		Base		15.329413	725,387.83	25.850000	1,223,222.00	497,834.17	0.21
747316107	QUAKER CHEMICAL CORP COMMON STOCK USD1.0								
		Local	10,438.000	49.728223	519,063.19	131.660000	1,374,267.08	855,203.89	0.23
		Base		49.728223	519,063.19	131.660000	1,374,267.08	855,203.89	0.23
747582104	QUALITY SYSTEMS INC COMMON STOCK USD.01								
		Local	36,179.000	33.540869	1,213,475.11	15.240000	551,367.96	-662,107.15	0.09
		Base		33.540869	1,213,475.11	15.240000	551,367.96	-662,107.15	0.09
74758T303	QUALYS INC COMMON STOCK USD.001								
		Local	22,763.000	27.785255	632,475.76	37.900000	862,717.70	230,241.94	0.14
		Base		27.785255	632,475.76	37.900000	862,717.70	230,241.94	0.14
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	26,942.000	17.167097	462,515.92	20.250000	545,575.50	83,059.58	0.09
		Base		17.167097	462,515.92	20.250000	545,575.50	83,059.58	0.09
74874Q100	QUINSTREET INC COMMON STOCK USD.001								
		Local	28,462.000	7.548568	214,847.33	3.900000	111,001.80	-103,845.53	0.02
		Base		7.548568	214,847.33	3.900000	111,001.80	-103,845.53	0.02
74909E106	QUORUM HEALTH CORP COMMON STOCK USD.0001								
		Local	23,215.000	12.515708	290,552.17	5.440000	126,289.60	-164,262.57	0.02
		Base		12.515708	290,552.17	5.440000	126,289.60	-164,262.57	0.02

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749607107	RLI CORP COMMON STOCK USD1.0								
		30,077.000	Local	37.275783	1,121,143.74	60.020000	1,805,221.54	684,077.80	0.30
			Base	37.275783	1,121,143.74	60.020000	1,805,221.54	684,077.80	0.30
74967X103	RH COMMON STOCK USD.0001								
		30,094.000	Local	26.322334	792,144.31	46.260000	1,392,148.44	600,004.13	0.23
			Base	26.322334	792,144.31	46.260000	1,392,148.44	600,004.13	0.23
750917106	RAMBUS INC COMMON STOCK USD.001								
		86,966.000	Local	11.466844	997,225.52	13.140000	1,142,733.24	145,507.72	0.19
			Base	11.466844	997,225.52	13.140000	1,142,733.24	145,507.72	0.19
754212108	RAVEN INDUSTRIES INC COMMON STOCK USD1.0								
		28,470.000	Local	21.004634	598,001.93	29.050000	827,053.50	229,051.57	0.14
			Base	21.004634	598,001.93	29.050000	827,053.50	229,051.57	0.14
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01								
		34,068.000	Local	22.869829	779,129.32	13.450000	458,214.60	-320,914.72	0.08
			Base	22.869829	779,129.32	13.450000	458,214.60	-320,914.72	0.08
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001								
		13,894.000	Local	32.649406	453,630.85	59.450000	825,998.30	372,367.45	0.14
			Base	32.649406	453,630.85	59.450000	825,998.30	372,367.45	0.14
75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001								
		10,124.000	Local	41.673726	421,904.80	58.450000	591,747.80	169,843.00	0.10
			Base	41.673726	421,904.80	58.450000	591,747.80	169,843.00	0.10
758932107	REGIS CORP COMMON STOCK USD.05								
		27,615.000	Local	15.579687	430,233.05	11.720000	323,647.80	-106,585.25	0.05
			Base	15.579687	430,233.05	11.720000	323,647.80	-106,585.25	0.05
759916109	REPLIGEN CORP COMMON STOCK USD.01								
		26,638.000	Local	18.813655	501,158.14	35.200000	937,657.60	436,499.46	0.16
			Base	18.813655	501,158.14	35.200000	937,657.60	436,499.46	0.16
76009N100	RENT A CENTER INC COMMON STOCK USD.01								
		41,848.000	Local	11.850777	495,931.32	8.870000	371,191.76	-124,739.56	0.06
			Base	11.850777	495,931.32	8.870000	371,191.76	-124,739.56	0.06

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76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01								
		Local	23,245.000	11.475204	266,741.11	16.750000	389,353.75	122,612.64	0.07
		Base		11.475204	266,741.11	16.750000	389,353.75	122,612.64	0.07
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001								
		Local	86,058.000	16.555727	1,424,752.72	21.030000	1,809,799.74	385,047.02	0.30
		Base		16.555727	1,424,752.72	21.030000	1,809,799.74	385,047.02	0.30
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01								
		Local	4,457.000	57.546762	256,485.92	90.490000	403,313.93	146,828.01	0.07
		Base		57.546762	256,485.92	90.490000	403,313.93	146,828.01	0.07
76973Q105	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01								
		Local	23,848.000	24.525103	584,874.65	6.870000	163,835.76	-421,038.89	0.03
		Base		24.525103	584,874.65	6.870000	163,835.76	-421,038.89	0.03
775133101	ROGERS CORP COMMON STOCK USD1.0								
		Local	14,151.000	49.830142	705,146.34	85.870000	1,215,146.37	510,000.03	0.20
		Base		49.830142	705,146.34	85.870000	1,215,146.37	510,000.03	0.20
781182100	RUBY TUESDAY INC COMMON STOCK USD.01								
		Local	47,397.000	8.522477	403,939.82	2.810000	133,185.57	-270,754.25	0.02
		Base		8.522477	403,939.82	2.810000	133,185.57	-270,754.25	0.02
781270103	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	24,424.000	10.089948	246,436.89	22.400000	547,097.60	300,660.71	0.09
		Base		10.089948	246,436.89	22.400000	547,097.60	300,660.71	0.09
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01								
		Local	23,350.000	7.524140	175,688.67	20.050000	468,167.50	292,478.83	0.08
		Base		7.524140	175,688.67	20.050000	468,167.50	292,478.83	0.08
783859101	S + T BANCORP INC COMMON STOCK USD2.5								
		Local	27,489.000	22.951101	630,902.82	34.600000	951,119.40	320,216.58	0.16
		Base		22.951101	630,902.82	34.600000	951,119.40	320,216.58	0.16
784635104	SPX CORP COMMON STOCK USD.01								
		Local	32,980.000	12.482530	411,673.85	24.250000	799,765.00	388,091.15	0.13
		Base		12.482530	411,673.85	24.250000	799,765.00	388,091.15	0.13

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78463M107	SPS COMMERCE INC COMMON STOCK USD.001								
		Local	13,416.000	73.316872	983,619.15	58.490000	784,701.84	-198,917.31	0.13
		Base		73.316872	983,619.15	58.490000	784,701.84	-198,917.31	0.13
78469X107	SPX FLOW INC COMMON STOCK USD.01								
		Local	32,988.000	33.617741	1,108,982.03	34.710000	1,145,013.48	36,031.45	0.19
		Base		33.617741	1,108,982.03	34.710000	1,145,013.48	36,031.45	0.19
78470V108	SRC ENERGY INC COMMON STOCK USD.001								
		Local	157,927.000	8.731383	1,378,921.11	8.440000	1,332,903.88	-46,017.23	0.22
		Base		8.731383	1,378,921.11	8.440000	1,332,903.88	-46,017.23	0.22
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01								
		Local	51,383.000	22.691066	1,165,935.02	27.930000	1,435,127.19	269,192.17	0.24
		Base		22.691066	1,165,935.02	27.930000	1,435,127.19	269,192.17	0.24
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01								
		Local	11,214.000	47.260916	529,983.91	70.100000	786,101.40	256,117.49	0.13
		Base		47.260916	529,983.91	70.100000	786,101.40	256,117.49	0.13
78709Y105	SAIA INC COMMON STOCK USD.001								
		Local	19,715.000	35.077380	691,550.55	44.300000	873,374.50	181,823.95	0.15
		Base		35.077380	691,550.55	44.300000	873,374.50	181,823.95	0.15
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0								
		Local	15,645.000	54.561643	853,616.90	103.840000	1,624,576.80	770,959.90	0.27
		Base		54.561643	853,616.90	103.840000	1,624,576.80	770,959.90	0.27
801056102	SANMINA CORP COMMON STOCK USD.01								
		Local	57,809.000	16.836369	973,293.64	40.600000	2,347,045.40	1,373,751.76	0.39
		Base		16.836369	973,293.64	40.600000	2,347,045.40	1,373,751.76	0.39
804395101	SAUL CENTERS INC REIT USD.01								
		Local	9,267.000	43.299665	401,258.00	61.620000	571,032.54	169,774.54	0.10
		Base		43.299665	401,258.00	61.620000	571,032.54	169,774.54	0.10
806037107	SCANSOURCE INC COMMON STOCK								
		Local	19,802.000	35.488575	702,744.77	39.250000	777,228.50	74,483.73	0.13
		Base		35.488575	702,744.77	39.250000	777,228.50	74,483.73	0.13

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807066105	SCHOLASTIC CORP COMMON STOCK USD.01								
		Local	21,214.000	31.268603	663,332.15	42.570000	903,079.98	239,747.83	0.15
		Base		31.268603	663,332.15	42.570000	903,079.98	239,747.83	0.15
808194104	SCHULMAN (A.) INC COMMON STOCK USD1.0								
		Local	23,100.000	25.806571	596,131.80	31.450000	726,495.00	130,363.20	0.12
		Base		25.806571	596,131.80	31.450000	726,495.00	130,363.20	0.12
808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1								
		Local	24,043.000	32.274352	775,972.24	41.420000	995,861.06	219,888.82	0.17
		Base		32.274352	775,972.24	41.420000	995,861.06	219,888.82	0.17
80862K104	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	40,198.000	13.048604	524,527.78	9.800000	393,940.40	-130,587.38	0.07
		Base		13.048604	524,527.78	9.800000	393,940.40	-130,587.38	0.07
80874P109	SCIENTIFIC GAMES CORP A COMMON STOCK USD.01								
		Local	39,991.000	11.664834	466,488.39	23.650000	945,787.15	479,298.76	0.16
		Base		11.664834	466,488.39	23.650000	945,787.15	479,298.76	0.16
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01								
		Local	44,703.000	15.977357	714,235.80	23.440000	1,047,838.32	333,602.52	0.18
		Base		15.977357	714,235.80	23.440000	1,047,838.32	333,602.52	0.18
811904101	SEACOR HOLDINGS INC COMMON STOCK USD.01								
		Local	12,694.000	72.154655	915,931.19	69.190000	878,297.86	-37,633.33	0.15
		Base		72.154655	915,931.19	69.190000	878,297.86	-37,633.33	0.15
81616X103	SELECT COMFORT CORPORATION COMMON STOCK USD.01								
		Local	35,385.000	19.679064	696,343.67	24.790000	877,194.15	180,850.48	0.15
		Base		19.679064	696,343.67	24.790000	877,194.15	180,850.48	0.15
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001								
		Local	84,395.000	13.475601	1,137,273.37	13.350000	1,126,673.25	-10,600.12	0.19
		Base		13.475601	1,137,273.37	13.350000	1,126,673.25	-10,600.12	0.19
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0								
		Local	45,554.000	19.627523	894,112.19	47.150000	2,147,871.10	1,253,758.91	0.36
		Base		19.627523	894,112.19	47.150000	2,147,871.10	1,253,758.91	0.36

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816850101	SEMTECH CORP COMMON STOCK USD.01								
		Local	51,680.000	20.009988	1,034,116.17	33.800000	1,746,784.00	712,667.83	0.29
		Base		20.009988	1,034,116.17	33.800000	1,746,784.00	712,667.83	0.29
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25								
		Local	4,905.000	26.597731	130,461.87	36.100000	177,070.50	46,608.63	0.03
		Base		26.597731	130,461.87	36.100000	177,070.50	46,608.63	0.03
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001								
		Local	34,796.000	22.578306	785,634.72	36.380000	1,265,878.48	480,243.76	0.21
		Base		22.578306	785,634.72	36.380000	1,265,878.48	480,243.76	0.21
819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01								
		Local	14,128.000	36.673477	518,122.88	33.400000	471,875.20	-46,247.68	0.08
		Base		36.673477	518,122.88	33.400000	471,875.20	-46,247.68	0.08
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01								
		Local	10,443.000	29.684002	309,990.03	24.570000	256,584.51	-53,405.52	0.04
		Base		29.684002	309,990.03	24.570000	256,584.51	-53,405.52	0.04
82568P304	SHUTTERFLY INC COMMON STOCK USD.0001								
		Local	26,725.000	45.320635	1,211,193.96	48.290000	1,290,550.25	79,356.29	0.22
		Base		45.320635	1,211,193.96	48.290000	1,290,550.25	79,356.29	0.22
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01								
		Local	15,213.000	45.805936	696,845.71	41.350000	629,057.55	-67,788.16	0.11
		Base		45.805936	696,845.71	41.350000	629,057.55	-67,788.16	0.11
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01								
		Local	23,391.000	38.316238	896,255.12	55.150000	1,290,013.65	393,758.53	0.22
		Base		38.316238	896,255.12	55.150000	1,290,013.65	393,758.53	0.22
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01								
		Local	31,821.000	30.237490	962,187.18	43.090000	1,371,166.89	408,979.71	0.23
		Base		30.237490	962,187.18	43.090000	1,371,166.89	408,979.71	0.23
830879102	SKYWEST INC COMMON STOCK								
		Local	40,740.000	14.466932	589,382.80	34.250000	1,395,345.00	805,962.20	0.23
		Base		14.466932	589,382.80	34.250000	1,395,345.00	805,962.20	0.23

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835451105	SONIC CORP COMMON STOCK USD.01								
		Local	36,029.000	13.408060	483,078.99	25.360000	913,695.44	430,616.45	0.15
		Base		13.408060	483,078.99	25.360000	913,695.44	430,616.45	0.15
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01								
		Local	20,686.000	16.599685	343,381.08	20.050000	414,754.30	71,373.22	0.07
		Base		16.599685	343,381.08	20.050000	414,754.30	71,373.22	0.07
838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25								
		Local	62,414.000	27.366210	1,708,034.62	35.650000	2,225,059.10	517,024.48	0.37
		Base		27.366210	1,708,034.62	35.650000	2,225,059.10	517,024.48	0.37
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25								
		Local	20,639.000	26.743665	551,962.50	33.570000	692,851.23	140,888.73	0.12
		Base		26.743665	551,962.50	33.570000	692,851.23	140,888.73	0.12
847215100	SPARTANNASH CO COMMON STOCK								
		Local	29,511.000	22.099651	652,182.81	34.990000	1,032,589.89	380,407.08	0.17
		Base		22.099651	652,182.81	34.990000	1,032,589.89	380,407.08	0.17
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	55,121.000	9.203549	507,308.84	6.500000	358,286.50	-149,022.34	0.06
		Base		9.203549	507,308.84	6.500000	358,286.50	-149,022.34	0.06
84857L101	SPIRE INC COMMON STOCK USD1.0								
		Local	35,948.000	46.445742	1,669,631.53	67.500000	2,426,490.00	756,858.47	0.41
		Base		46.445742	1,669,631.53	67.500000	2,426,490.00	756,858.47	0.41
84863T106	SPOK HOLDINGS INC COMMON STOCK USD.0001								
		Local	16,171.000	15.026952	243,000.84	19.000000	307,249.00	64,248.16	0.05
		Base		15.026952	243,000.84	19.000000	307,249.00	64,248.16	0.05
852857200	STAMPS.COM INC COMMON STOCK USD.001								
		Local	12,486.000	36.844220	460,036.93	118.350000	1,477,718.10	1,017,681.17	0.25
		Base		36.844220	460,036.93	118.350000	1,477,718.10	1,017,681.17	0.25
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0								
		Local	15,821.000	21.284749	336,746.02	49.140000	777,443.94	440,697.92	0.13
		Base		21.284749	336,746.02	49.140000	777,443.94	440,697.92	0.13

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854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5								
		Local	10,033.000	44.398917	445,454.33	100.150000	1,004,804.95	559,350.62	0.17
		Base		44.398917	445,454.33	100.150000	1,004,804.95	559,350.62	0.17
858375108	STEIN MART INC COMMON STOCK USD.01								
		Local	24,371.000	8.975041	218,730.72	3.010000	73,356.71	-145,374.01	0.01
		Base		8.975041	218,730.72	3.010000	73,356.71	-145,374.01	0.01
858586100	STEPAN CO COMMON STOCK USD1.0								
		Local	15,348.000	45.058177	691,552.90	78.810000	1,209,575.88	518,022.98	0.20
		Base		45.058177	691,552.90	78.810000	1,209,575.88	518,022.98	0.20
85917A100	STERLING BANCORP/DE COMMON STOCK USD.01								
		Local	102,989.000	12.617422	1,299,455.66	23.700000	2,440,839.30	1,141,383.64	0.41
		Base		12.617422	1,299,455.66	23.700000	2,440,839.30	1,141,383.64	0.41
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0								
		Local	18,401.000	20.622886	379,481.72	44.180000	812,956.18	433,474.46	0.14
		Base		20.622886	379,481.72	44.180000	812,956.18	433,474.46	0.14
86074Q102	STILLWATER MINING CO COMMON STOCK USD.01								
		Local	95,333.000	12.302852	1,172,867.77	17.270000	1,646,400.91	473,533.14	0.28
		Base		12.302852	1,172,867.77	17.270000	1,646,400.91	473,533.14	0.28
863236105	STRAYER EDUCATION INC COMMON STOCK USD.01								
		Local	8,211.000	43.465104	356,891.97	80.490000	660,903.39	304,011.42	0.11
		Base		43.465104	356,891.97	80.490000	660,903.39	304,011.42	0.11
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0								
		Local	14,938.000	35.881435	535,996.88	53.550000	799,929.90	263,933.02	0.13
		Base		35.881435	535,996.88	53.550000	799,929.90	263,933.02	0.13
864909106	SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01								
		Local	19,487.000	11.739134	228,760.51	11.000000	214,357.00	-14,403.51	0.04
		Base		11.739134	228,760.51	11.000000	214,357.00	-14,403.51	0.04
866082100	SUMMIT HOTEL PROPERTIES INC REIT								
		Local	68,780.000	13.348595	918,116.39	15.980000	1,099,104.40	180,988.01	0.18
		Base		13.348595	918,116.39	15.980000	1,099,104.40	180,988.01	0.18

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86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01								
		Local	50,561.000	13.683004	691,826.39	8.960000	453,026.56	-238,799.83	0.08
		Base		13.683004	691,826.39	8.960000	453,026.56	-238,799.83	0.08
86800U104	SUPER MICRO COMPUTER INC COMMON STOCK USD.001								
		Local	29,467.000	19.022198	560,527.11	25.350000	746,988.45	186,461.34	0.13
		Base		19.022198	560,527.11	25.350000	746,988.45	186,461.34	0.13
868168105	SUPERIOR INDUSTRIES INTL COMMON STOCK								
		Local	18,031.000	20.042390	361,384.33	25.350000	457,085.85	95,701.52	0.08
		Base		20.042390	361,384.33	25.350000	457,085.85	95,701.52	0.08
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	38,981.000	18.930939	737,946.93	31.300000	1,220,105.30	482,158.37	0.20
		Base		18.930939	737,946.93	31.300000	1,220,105.30	482,158.37	0.20
868536103	SUPERVALU INC COMMON STOCK USD.01								
		Local	209,503.000	5.196464	1,088,674.74	3.860000	808,681.58	-279,993.16	0.14
		Base		5.196464	1,088,674.74	3.860000	808,681.58	-279,993.16	0.14
86881L106	SURGICAL CARE AFFILIATES INC COMMON STOCK USD.01								
		Local	21,948.000	41.451084	909,768.40	55.870000	1,226,234.76	316,466.36	0.21
		Base		41.451084	909,768.40	55.870000	1,226,234.76	316,466.36	0.21
868873100	SURMODICS INC COMMON STOCK USD.05								
		Local	10,400.000	16.171483	168,183.42	24.050000	250,120.00	81,936.58	0.04
		Base		16.171483	168,183.42	24.050000	250,120.00	81,936.58	0.04
871237103	SYKES ENTERPRISES INC COMMON STOCK USD.01								
		Local	31,072.000	19.119134	594,069.72	29.400000	913,516.80	319,447.08	0.15
		Base		19.119134	594,069.72	29.400000	913,516.80	319,447.08	0.15
87157B103	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001								
		Local	33,182.000	34.517484	1,145,359.16	24.400000	809,640.80	-335,718.36	0.14
		Base		34.517484	1,145,359.16	24.400000	809,640.80	-335,718.36	0.14
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001								
		Local	66,399.000	11.877655	788,664.42	16.130000	1,071,015.87	282,351.45	0.18
		Base		11.877655	788,664.42	16.130000	1,071,015.87	282,351.45	0.18

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87403A107	TAILORED BRANDS INC COMMON STOCK USD.01								
		Local	38,341.000	33.561177	1,286,769.08	14.940000	572,814.54	-713,954.54	0.10
		Base		33.561177	1,286,769.08	14.940000	572,814.54	-713,954.54	0.10
87651B104	TASER INTERNATIONAL INC COMMON STOCK USD.00001								
		Local	41,165.000	19.211849	790,855.75	22.790000	938,150.35	147,294.60	0.16
		Base		19.211849	790,855.75	22.790000	938,150.35	147,294.60	0.16
878155100	TEAM INC COMMON STOCK USD.3								
		Local	23,224.000	29.036089	674,334.12	27.050000	628,209.20	-46,124.92	0.11
		Base		29.036089	674,334.12	27.050000	628,209.20	-46,124.92	0.11
879939106	TELETECH HOLDINGS INC COMMON STOCK USD.01								
		Local	12,443.000	19.943394	248,155.65	29.600000	368,312.80	120,157.15	0.06
		Base		19.943394	248,155.65	29.600000	368,312.80	120,157.15	0.06
880345103	TENNANT CO COMMON STOCK USD.375								
		Local	13,882.000	44.293167	614,877.75	72.650000	1,008,527.30	393,649.55	0.17
		Base		44.293167	614,877.75	72.650000	1,008,527.30	393,649.55	0.17
88157K101	TESCO CORP COMMON STOCK								
		Local	36,537.000	12.071206	441,045.66	8.050000	294,122.85	-146,922.81	0.05
		Base		12.071206	441,045.66	8.050000	294,122.85	-146,922.81	0.05
88162F105	TETRA TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	90,543.000	9.018452	816,557.69	4.070000	368,510.01	-448,047.68	0.06
		Base		9.018452	816,557.69	4.070000	368,510.01	-448,047.68	0.06
88162G103	TETRA TECH INC COMMON STOCK USD.01								
		Local	44,928.000	23.897460	1,073,665.10	40.850000	1,835,308.80	761,643.70	0.31
		Base		23.897460	1,073,665.10	40.850000	1,835,308.80	761,643.70	0.31
886423102	TIDEWATER INC COMMON STOCK USD.1								
		Local	37,060.000	18.558194	687,766.68	1.150000	42,619.00	-645,147.68	0.01
		Base		18.558194	687,766.68	1.150000	42,619.00	-645,147.68	0.01
88677Q109	TILE SHOP HLDGS INC COMMON STOCK USD.0001								
		Local	25,999.000	16.557035	430,466.34	19.250000	500,480.75	70,014.41	0.08
		Base		16.557035	430,466.34	19.250000	500,480.75	70,014.41	0.08

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887399103	TIMKENSTEEL CORP COMMON STOCK								
		Local	30,641.000	17.950416	550,018.70	18.910000	579,421.31	29,402.61	0.10
		Base		17.950416	550,018.70	18.910000	579,421.31	29,402.61	0.10
88830M102	TITAN INTERNATIONAL INC COMMON STOCK								
		Local	34,475.000	22.555302	777,594.03	10.340000	356,471.50	-421,122.53	0.06
		Base		22.555302	777,594.03	10.340000	356,471.50	-421,122.53	0.06
88870P106	TIVO CORP COMMON STOCK USD.001								
		Local	94,134.000	13.934500	1,311,710.19	18.750000	1,765,012.50	453,302.31	0.30
		Base		13.934500	1,311,710.19	18.750000	1,765,012.50	453,302.31	0.30
88870R102	TIVITY HEALTH INC COMMON STOCK USD.001								
		Local	26,194.000	13.744108	360,013.16	29.100000	762,245.40	402,232.24	0.13
		Base		13.744108	360,013.16	29.100000	762,245.40	402,232.24	0.13
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1								
		Local	9,602.000	43.615010	418,791.33	80.550000	773,441.10	354,649.77	0.13
		Base		43.615010	418,791.33	80.550000	773,441.10	354,649.77	0.13
89055F103	TOPBUILD CORP COMMON STOCK								
		Local	29,953.000	29.120852	872,256.88	47.000000	1,407,791.00	535,534.12	0.24
		Base		29.120852	872,256.88	47.000000	1,407,791.00	535,534.12	0.24
894650100	TREDEGAR CORP COMMON STOCK								
		Local	19,796.000	19.618413	388,366.10	17.550000	347,419.80	-40,946.30	0.06
		Base		19.618413	388,366.10	17.550000	347,419.80	-40,946.30	0.06
89531P105	TREX COMPANY INC COMMON STOCK USD.01								
		Local	23,144.000	43.512856	1,007,061.53	69.390000	1,605,962.16	598,900.63	0.27
		Base		43.512856	1,007,061.53	69.390000	1,605,962.16	598,900.63	0.27
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001								
		Local	38,966.000	27.525213	1,072,547.45	25.750000	1,003,374.50	-69,172.95	0.17
		Base		27.525213	1,072,547.45	25.750000	1,003,374.50	-69,172.95	0.17
89785X101	TRUEBLUE INC COMMON STOCK								
		Local	33,447.000	17.435646	583,170.05	27.350000	914,775.45	331,605.40	0.15
		Base		17.435646	583,170.05	27.350000	914,775.45	331,605.40	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
898349105	TRUSTCO BANK CORP NY COMMON STOCK USD1.0								
		Local	75,355.000	5.560040	418,976.78	7.850000	591,536.75	172,559.97	0.10
		Base		5.560040	418,976.78	7.850000	591,536.75	172,559.97	0.10
899035505	TUESDAY MORNING CORP COMMON STOCK USD.01								
		Local	35,501.000	8.022290	284,799.30	3.750000	133,128.75	-151,670.55	0.02
		Base		8.022290	284,799.30	3.750000	133,128.75	-151,670.55	0.02
902104108	II VI INC COMMON STOCK								
		Local	42,662.000	21.646956	923,502.42	36.050000	1,537,965.10	614,462.68	0.26
		Base		21.646956	923,502.42	36.050000	1,537,965.10	614,462.68	0.26
90333L201	US CONCRETE INC COMMON STOCK USD.001								
		Local	11,192.000	44.038528	492,879.21	64.550000	722,443.60	229,564.39	0.12
		Base		44.038528	492,879.21	64.550000	722,443.60	229,564.39	0.12
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01								
		Local	9,859.000	49.715729	490,147.37	65.300000	643,792.70	153,645.33	0.11
		Base		49.715729	490,147.37	65.300000	643,792.70	153,645.33	0.11
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01								
		Local	56,433.000	33.414082	1,885,656.88	47.990000	2,708,219.67	822,562.79	0.45
		Base		33.414082	1,885,656.88	47.990000	2,708,219.67	822,562.79	0.45
904034105	ULTRATECH INC COMMON STOCK USD.001								
		Local	18,617.000	25.747993	479,350.38	29.620000	551,435.54	72,085.16	0.09
		Base		25.747993	479,350.38	29.620000	551,435.54	72,085.16	0.09
904677200	UNIFI INC COMMON STOCK USD.1								
		Local	11,935.000	29.663140	354,029.58	28.390000	338,834.65	-15,194.93	0.06
		Base		29.663140	354,029.58	28.390000	338,834.65	-15,194.93	0.06
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1								
		Local	12,144.000	68.561723	832,613.57	141.450000	1,717,768.80	885,155.23	0.29
		Base		68.561723	832,613.57	141.450000	1,717,768.80	885,155.23	0.29
909218109	UNIT CORP COMMON STOCK USD.2								
		Local	40,539.000	23.957928	971,230.45	24.160000	979,422.24	8,191.79	0.16
		Base		23.957928	971,230.45	24.160000	979,422.24	8,191.79	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
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0								
		Local	55,796.000	14.858951	829,070.01	27.690000	1,544,991.24	715,921.23	0.26
		Base		14.858951	829,070.01	27.690000	1,544,991.24	715,921.23	0.26
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5								
		Local	63,607.000	31.620903	2,011,310.79	42.250000	2,687,395.75	676,084.96	0.45
		Base		31.620903	2,011,310.79	42.250000	2,687,395.75	676,084.96	0.45
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001								
		Local	16,971.000	22.884218	388,368.06	42.770000	725,849.67	337,481.61	0.12
		Base		22.884218	388,368.06	42.770000	725,849.67	337,481.61	0.12
910710102	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001								
		Local	13,974.000	23.129974	323,218.25	15.950000	222,885.30	-100,332.95	0.04
		Base		23.129974	323,218.25	15.950000	222,885.30	-100,332.95	0.04
913456109	UNIVERSAL CORP/VA COMMON STOCK								
		Local	19,897.000	47.788099	950,839.81	70.750000	1,407,712.75	456,872.94	0.24
		Base		47.788099	950,839.81	70.750000	1,407,712.75	456,872.94	0.24
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01								
		Local	11,473.000	29.714121	340,910.11	68.500000	785,900.50	444,990.39	0.13
		Base		29.714121	340,910.11	68.500000	785,900.50	444,990.39	0.13
913543104	UNIVERSAL FOREST PRODUCTS COMMON STOCK								
		Local	16,008.000	38.036329	608,885.56	98.540000	1,577,428.32	968,542.76	0.26
		Base		38.036329	608,885.56	98.540000	1,577,428.32	968,542.76	0.26
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01								
		Local	9,850.000	42.774424	421,328.08	64.500000	635,325.00	213,996.92	0.11
		Base		42.774424	421,328.08	64.500000	635,325.00	213,996.92	0.11
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01								
		Local	25,663.000	16.144731	414,322.23	24.500000	628,743.50	214,421.27	0.11
		Base		16.144731	414,322.23	24.500000	628,743.50	214,421.27	0.11
917286205	URSTADT BIDDLE CLASS A REIT USD.01								
		Local	22,705.000	19.600396	445,026.99	20.560000	466,814.80	21,787.81	0.08
		Base		19.600396	445,026.99	20.560000	466,814.80	21,787.81	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
91732J102	US ECOLOGY INC COMMON STOCK USD.01								
		Local	17,149.000	46.971018	805,505.98	46.850000	803,430.65	-2,075.33	0.13
		Base		46.971018	805,505.98	46.850000	803,430.65	-2,075.33	0.13
92214X106	VAREX IMAGING CORP COMMON STOCK								
		Local	29,419.000	28.634900	842,410.12	33.600000	988,478.40	146,068.28	0.17
		Base		28.634900	842,410.12	33.600000	988,478.40	146,068.28	0.17
92230Y104	VASCO DATA SECURITY INTL COMMON STOCK USD.001								
		Local	23,737.000	12.463147	295,837.73	13.500000	320,449.50	24,611.77	0.05
		Base		12.463147	295,837.73	13.500000	320,449.50	24,611.77	0.05
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01								
		Local	31,974.000	36.283144	1,160,117.25	29.850000	954,423.90	-205,693.35	0.16
		Base		36.283144	1,160,117.25	29.850000	954,423.90	-205,693.35	0.16
92335C106	VERA BRADLEY INC COMMON STOCK								
		Local	15,396.000	17.120035	263,580.06	9.310000	143,336.76	-120,243.30	0.02
		Base		17.120035	263,580.06	9.310000	143,336.76	-120,243.30	0.02
923454102	VERITIV CORP COMMON STOCK USD.01								
		Local	7,411.000	41.231742	305,568.44	51.800000	383,889.80	78,321.36	0.06
		Base		41.231742	305,568.44	51.800000	383,889.80	78,321.36	0.06
92552R406	VIAD CORP COMMON STOCK USD1.5								
		Local	15,990.000	22.885170	365,933.87	45.200000	722,748.00	356,814.13	0.12
		Base		22.885170	365,933.87	45.200000	722,748.00	356,814.13	0.12
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001								
		Local	181,193.000	6.322607	1,145,612.21	10.720000	1,942,388.96	796,776.75	0.33
		Base		6.322607	1,145,612.21	10.720000	1,942,388.96	796,776.75	0.33
925815102	VICOR CORP COMMON STOCK USD.01								
		Local	12,589.000	11.950216	150,441.27	16.100000	202,682.90	52,241.63	0.03
		Base		11.950216	150,441.27	16.100000	202,682.90	52,241.63	0.03
92827P102	VIRTUSA CORP COMMON STOCK USD.01								
		Local	21,704.000	24.274885	526,862.10	30.220000	655,894.88	129,032.78	0.11
		Base		24.274885	526,862.10	30.220000	655,894.88	129,032.78	0.11

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92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01								
		Local	5,086.000	107.344670	545,954.99	105.900000	538,607.40	-7,347.59	0.09
		Base		107.344670	545,954.99	105.900000	538,607.40	-7,347.59	0.09
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01								
		Local	29,530.000	20.890000	616,881.70	20.890000	616,881.70	0.00	0.10
		Base		20.890000	616,881.70	20.890000	616,881.70	0.00	0.10
92849E101	VITAMIN SHOPPE INC COMMON STOCK USD.01								
		Local	18,748.000	41.518736	778,393.27	20.150000	377,772.20	-400,621.07	0.06
		Base		41.518736	778,393.27	20.150000	377,772.20	-400,621.07	0.06
929236107	WD 40 CO COMMON STOCK USD.001								
		Local	11,162.000	55.007665	613,995.56	108.950000	1,216,099.90	602,104.34	0.20
		Base		55.007665	613,995.56	108.950000	1,216,099.90	602,104.34	0.20
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01								
		Local	48,845.000	13.975661	682,641.15	20.690000	1,010,603.05	327,961.90	0.17
		Base		13.975661	682,641.15	20.690000	1,010,603.05	327,961.90	0.17
930427109	WAGEWORKS INC COMMON STOCK USD.001								
		Local	28,851.000	41.187849	1,188,310.63	72.300000	2,085,927.30	897,616.67	0.35
		Base		41.187849	1,188,310.63	72.300000	2,085,927.30	897,616.67	0.35
93148P102	WALKER + DUNLOP INC COMMON STOCK								
		Local	21,829.000	19.901536	434,430.64	41.690000	910,051.01	475,620.37	0.15
		Base		19.901536	434,430.64	41.690000	910,051.01	475,620.37	0.15
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1								
		Local	21,928.000	39.851186	873,856.81	62.350000	1,367,210.80	493,353.99	0.23
		Base		39.851186	873,856.81	62.350000	1,367,210.80	493,353.99	0.23
957090103	WESTAMERICA BANCORPORATION COMMON STOCK								
		Local	20,212.000	46.854484	947,022.83	55.830000	1,128,435.96	181,413.13	0.19
		Base		46.854484	947,022.83	55.830000	1,128,435.96	181,413.13	0.19
974155103	WINGSTOP INC COMMON STOCK USD.01								
		Local	22,634.000	30.977405	701,142.58	28.280000	640,089.52	-61,053.06	0.11
		Base		30.977405	701,142.58	28.280000	640,089.52	-61,053.06	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
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5								
		Local	20,826.000	13.083307	272,472.96	29.250000	609,160.50	336,687.54	0.10
		Base		13.083307	272,472.96	29.250000	609,160.50	336,687.54	0.10
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK								
		Local	40,763.000	38.988198	1,589,275.93	69.120000	2,817,538.56	1,228,262.63	0.47
		Base		38.988198	1,589,275.93	69.120000	2,817,538.56	1,228,262.63	0.47
97717P104	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01								
		Local	57,530.000	8.780000	505,113.40	8.780000	505,113.40	0.00	0.08
		Base		8.780000	505,113.40	8.780000	505,113.40	0.00	0.08
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0								
		Local	77,682.000	20.856494	1,620,174.16	24.970000	1,939,719.54	319,545.38	0.33
		Base		20.856494	1,620,174.16	24.970000	1,939,719.54	319,545.38	0.33
981419104	WORLD ACCEPTANCE CORP COMMON STOCK								
		Local	4,715.000	64.602450	304,600.55	51.780000	244,142.70	-60,457.85	0.04
		Base		64.602450	304,600.55	51.780000	244,142.70	-60,457.85	0.04
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01								
		Local	30,278.000	16.494570	499,422.59	22.220000	672,777.16	173,354.57	0.11
		Base		16.494570	499,422.59	22.220000	672,777.16	173,354.57	0.11
983772104	XO GROUP INC COMMON STOCK USD.01								
		Local	19,584.000	11.031124	216,033.53	17.210000	337,040.64	121,007.11	0.06
		Base		11.031124	216,033.53	17.210000	337,040.64	121,007.11	0.06
98421B100	XPERI CORP COMMON STOCK USD.001								
		Local	38,253.000	20.853817	797,721.07	33.950000	1,298,689.35	500,968.28	0.22
		Base		20.853817	797,721.07	33.950000	1,298,689.35	500,968.28	0.22
98933Q108	ZELTIQ AESTHETICS INC COMMON STOCK USD.001								
		Local	28,329.000	24.362511	690,165.58	55.610000	1,575,375.69	885,210.11	0.26
		Base		24.362511	690,165.58	55.610000	1,575,375.69	885,210.11	0.26
989817101	ZUMIEZ INC COMMON STOCK								
		Local	13,722.000	25.521654	350,208.14	18.300000	251,112.60	-99,095.54	0.04
		Base		25.521654	350,208.14	18.300000	251,112.60	-99,095.54	0.04

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G1154H107	BELMOND LTD CLASS A COMMON STOCK USD.01								
		Local	66,502.000	8.735271	580,912.96	12.100000	804,674.20	223,761.24	0.13
		Base		8.735271	580,912.96	12.100000	804,674.20	223,761.24	0.13
G1991C105	CARDTRONICS PLC A COMMON STOCK								
		Local	35,669.000	27.011712	963,480.75	46.750000	1,667,525.75	704,045.00	0.28
		Base		27.011712	963,480.75	46.750000	1,667,525.75	704,045.00	0.28
G3323L100	FABRINET COMMON STOCK USD.01								
		Local	29,020.000	24.714579	717,217.08	42.030000	1,219,710.60	502,493.52	0.20
		Base		24.714579	717,217.08	42.030000	1,219,710.60	502,493.52	0.20
G5753U112	MAIDEN HOLDINGS LTD COMMON STOCK USD.01								
		Local	57,645.000	14.177060	817,236.63	14.000000	807,030.00	-10,206.63	0.14
		Base		14.177060	817,236.63	14.000000	807,030.00	-10,206.63	0.14
US DOLLAR Total									
		Local	19,843,274.000		437,091,132.42		585,221,829.98	148,130,697.56	98.08
		Base			437,091,132.42		585,221,829.98	148,130,697.56	98.08
EQUITY Total									
		Base	19,843,274.000		437,091,132.42		585,221,829.98	148,130,697.56	98.08
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
624756AE2	MUELLER INDUSTRIES INC SUBORDINATED 03/27 6					6.0	01 Mar 2027		
		Local	225,000.000	100.000000	225,000.00	99.250000	223,312.50	-1,687.50	0.04
		Base		100.000000	225,000.00	99.250000	223,312.50	-1,687.50	0.04
US DOLLAR Total									
		Local	225,000.000		225,000.00		223,312.50	-1,687.50	0.04
		Base			225,000.00		223,312.50	-1,687.50	0.04
FIXED INCOME Total									
		Base	225,000.000		225,000.00		223,312.50	-1,687.50	0.04

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Holdings

ST OF AZ POOL 204 S&P 600
STATE OF ARIZONA
FUND: ATZ5

As of: *March 31, 2017*

View Date: *April 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

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

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Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 204 S&P 600
STATE OF ARIZONA
FUND: ATZ5

As of: *March 31, 2017* *View Date:* *April 7, 2017*

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								
		31,168,254.780	Base	448,421,696.89		596,550,703.37	148,129,006.48	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	104,342.940	1.000000	104,342.94	1.000000	104,342.94	0.00	0.01
		Base		1.000000	104,342.94	1.000000	104,342.94	0.00	0.01
US DOLLAR Total									
		Local	104,342.940		104,342.94		104,342.94	0.00	0.01
		Base			104,342.94		104,342.94	0.00	0.01
CASH Total									
		Base	104,342.940		104,342.94		104,342.94	0.00	0.01
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					1.0113055	31 Dec 2030		
		Local	38,726,473.700	100.047017	38,744,681.89	100.050000	38,745,836.94	1,155.05	2.04
		Base		100.047017	38,744,681.89	100.050000	38,745,836.94	1,155.05	2.04
21684BP65	COOPERATIEVE CENTRALE					1.55289	25 Sep 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.26
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.26
2284K0RU1	CROWN POINT CAP CO.					1.22	28 Apr 2017		
		Local	15,000,000.000	99.908500	14,986,275.00	99.908500	14,986,275.00	0.00	0.79
		Base		99.908500	14,986,275.00	99.908500	14,986,275.00	0.00	0.79
US DOLLAR Total									
		Local	58,726,473.700		58,730,956.89		58,732,111.94	1,155.05	3.09
		Base			58,730,956.89		58,732,111.94	1,155.05	3.09
CASH EQUIVALENT Total									
		Base	58,726,473.700		58,730,956.89		58,732,111.94	1,155.05	3.09

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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
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
001055AJ1	AFLAC INC SR UNSECURED 02/22 4					4.0	15 Feb 2022		
			5,000,000.000	Local	99.912411	4,995,620.56	106.115200	5,305,760.00	310,139.44	0.28
				Base	99.912411	4,995,620.56	106.115200	5,305,760.00	310,139.44	0.28
00206RAG7	AT+T INC SR UNSECURED 01/38 6.3					6.3	15 Jan 2038		
			5,000,000.000	Local	99.695481	4,984,774.03	114.907900	5,745,395.00	760,620.97	0.30
				Base	99.695481	4,984,774.03	114.907900	5,745,395.00	760,620.97	0.30
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.8	17 Feb 2021		
			10,000,000.000	Local	102.259000	10,225,900.00	100.297000	10,029,700.00	-196,200.00	0.53
				Base	102.259000	10,225,900.00	100.297000	10,029,700.00	-196,200.00	0.53
002824AU4	ABBOTT LABORATORIES SR UNSECURED 04/19 5.125					5.125	01 Apr 2019		
			3,973,000.000	Local	99.941623	3,970,680.67	105.871600	4,206,278.67	235,598.00	0.22
				Base	99.941623	3,970,680.67	105.871600	4,206,278.67	235,598.00	0.22
02079KAB3	ALPHABET INC SR UNSECURED 02/24 3.375					3.375	25 Feb 2024		
			5,000,000.000	Local	107.204066	5,360,203.30	104.383000	5,219,150.00	-141,053.30	0.27
				Base	107.204066	5,360,203.30	104.383000	5,219,150.00	-141,053.30	0.27
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15					8.15	19 Mar 2038		
			5,000,000.000	Local	99.743490	4,987,174.52	144.887200	7,244,360.00	2,257,185.48	0.38
				Base	99.743490	4,987,174.52	144.887200	7,244,360.00	2,257,185.48	0.38
0258M0DL0	AMERICAN EXPRESS CREDIT SR UNSECURED 03/19 VAR					1.70178	18 Mar 2019		
			7,000,000.000	Local	100.000000	7,000,000.00	100.512000	7,035,840.00	35,840.00	0.37
				Base	100.000000	7,000,000.00	100.512000	7,035,840.00	35,840.00	0.37
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625					6.625	15 Feb 2029		
			3,000,000.000	Local	99.927904	2,997,837.11	120.030900	3,600,927.00	603,089.89	0.19
				Base	99.927904	2,997,837.11	120.030900	3,600,927.00	603,089.89	0.19
02665WBJ9	AMERICAN HONDA FINANCE SR UNSECURED 09/21 VAR					1.71622	09 Sep 2021		
			10,000,000.000	Local	100.000000	10,000,000.00	100.910000	10,091,000.00	91,000.00	0.53
				Base	100.000000	10,000,000.00	100.910000	10,091,000.00	91,000.00	0.53

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026874CU9	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875					4.875	01 Jun 2022		
		Local	5,000,000.000	107.319017	5,365,950.86	108.240900	5,412,045.00	46,094.14	0.28
		Base		107.319017	5,365,950.86	108.240900	5,412,045.00	46,094.14	0.28
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					1.434	01 Feb 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	100.341800	7,023,926.00	23,926.00	0.37
		Base		100.000000	7,000,000.00	100.341800	7,023,926.00	23,926.00	0.37
037833BE9	APPLE INC SR UNSECURED 05/20 VAR					1.33372	06 May 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.394200	10,039,420.00	39,420.00	0.53
		Base		100.000000	10,000,000.00	100.394200	10,039,420.00	39,420.00	0.53
05531FAR4	BB+T CORPORATION SR UNSECURED 02/19 VAR					1.694	01 Feb 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	100.643000	7,045,010.00	45,010.00	0.37
		Base		100.000000	7,000,000.00	100.643000	7,045,010.00	45,010.00	0.37
06406FAD5	BANK OF NY MELLON CORP SR UNSECURED 08/23 2.2					2.2	16 Aug 2023		
		Local	15,000,000.000	99.826000	14,973,900.00	96.006000	14,400,900.00	-573,000.00	0.76
		Base		99.826000	14,973,900.00	96.006000	14,400,900.00	-573,000.00	0.76
06406HCK3	BANK OF NEW YORK MELLON SR UNSECURED 03/18 VAR					1.54	06 Mar 2018		
		Local	7,000,000.000	100.000000	7,000,000.00	100.276000	7,019,320.00	19,320.00	0.37
		Base		100.000000	7,000,000.00	100.276000	7,019,320.00	19,320.00	0.37
06406HDE6	BANK OF NY MELLON CORP SR UNSECURED 08/20 VAR					1.91178	17 Aug 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	101.800600	3,054,018.00	54,018.00	0.16
		Base		100.000000	3,000,000.00	101.800600	3,054,018.00	54,018.00	0.16
084664BS9	BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/17 1.6					1.6	15 May 2017		
		Local	5,000,000.000	99.998151	4,999,907.57	99.998151	4,999,907.57	0.00	0.26
		Base		99.998151	4,999,907.57	99.998151	4,999,907.57	0.00	0.26
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125					3.125	15 Mar 2026		
		Local	3,000,000.000	99.916081	2,997,482.43	99.904000	2,997,120.00	-362.43	0.16
		Base		99.916081	2,997,482.43	99.904000	2,997,120.00	-362.43	0.16
12527EAD0	CFCRE COMMERCIAL MORTGAGE TRUS CFCRE 2011 C1 A4 144A					4.9613	15 Apr 2044		
		Local	4,153,000.000	110.176480	4,575,629.20	107.006430	4,443,977.04	-131,652.16	0.23
Original Face:		Base	4,153,000.000	110.176480	4,575,629.20	107.006430	4,443,977.04	-131,652.16	0.23

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12591VAE1	COMM MORTGAGE TRUST COMM 2014 CR16 A4					4.051	10 Apr 2047		
		Local	5,000,000.000	102.690128	5,134,506.41	105.951340	5,297,567.00	163,060.59	0.28
Original Face:		Base	5,000,000.000	102.690128	5,134,506.41	105.951340	5,297,567.00	163,060.59	0.28
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4					3.59	10 Nov 2047		
		Local	3,300,000.000	102.493204	3,382,275.72	102.876260	3,394,916.58	12,640.86	0.18
Original Face:		Base	3,300,000.000	102.493204	3,382,275.72	102.876260	3,394,916.58	12,640.86	0.18
12592XAY2	COMM MORTGAGE TRUST COMM 2015 CR22 A1					1.569	10 Mar 2048		
		Local	4,076,132.400	99.998535	4,076,072.67	99.700550	4,063,926.42	-12,146.25	0.21
Original Face:		Base	5,900,000.000	99.998535	4,076,072.67	99.700550	4,063,926.42	-12,146.25	0.21
12625UBA0	COMM MORTGAGE TRUST COMM 2013 CR9 ASB					3.834	10 Jul 2045		
		Local	5,000,000.000	104.674014	5,233,700.71	105.343980	5,267,199.00	33,498.29	0.28
Original Face:		Base	5,000,000.000	104.674014	5,233,700.71	105.343980	5,267,199.00	33,498.29	0.28
12630DAU8	COMM MORTGAGE TRUST COMM 2014 CR14 A1					1.33	10 Feb 2047		
		Local	3,182,999.510	100.198066	3,189,303.94	99.871330	3,178,903.94	-10,400.00	0.17
Original Face:		Base	9,500,000.000	100.198066	3,189,303.94	99.871330	3,178,903.94	-10,400.00	0.17
12631DAW3	COMM MORTGAGE TRUST COMM 2014 CR17 A1					1.275	10 May 2047		
		Local	2,557,124.920	99.998886	2,557,096.44	99.688360	2,549,155.90	-7,940.54	0.13
Original Face:		Base	5,250,000.000	99.998886	2,557,096.44	99.688360	2,549,155.90	-7,940.54	0.13
12632QAS2	COMM MORTGAGE TRUST COMM 2014 CR18 A1					1.442	15 Jul 2047		
		Local	1,249,197.860	99.998946	1,249,184.69	99.847940	1,247,298.33	-1,886.36	0.07
Original Face:		Base	2,500,000.000	99.998946	1,249,184.69	99.847940	1,247,298.33	-1,886.36	0.07
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125	01 Jun 2021		
		Local	8,000,000.000	99.769152	7,981,532.12	98.088000	7,847,040.00	-134,492.12	0.41
		Base		99.769152	7,981,532.12	98.088000	7,847,040.00	-134,492.12	0.41
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.25	17 Jul 2023		
		Local	4,500,000.000	99.968729	4,498,592.79	100.308200	4,513,869.00	15,276.21	0.24
Original Face:		Base	4,500,000.000	99.968729	4,498,592.79	100.308200	4,513,869.00	15,276.21	0.24
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					1.58222	17 Jul 2023		
		Local	7,000,000.000	100.000000	7,000,000.00	100.960460	7,067,232.20	67,232.20	0.37
Original Face:		Base	7,000,000.000	100.000000	7,000,000.00	100.960460	7,067,232.20	67,232.20	0.37

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14042E5W6	CAPITAL ONE NA SR UNSECURED 08/18 VAR					2.19178	17 Aug 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	100.978900	5,048,945.00	48,945.00	0.27
		Base		100.000000	5,000,000.00	100.978900	5,048,945.00	48,945.00	0.27
14042RFJ5	CAPITAL ONE NA SR UNSECURED 01/23 VAR					2.189	30 Jan 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.467700	10,046,770.00	46,770.00	0.53
		Base		100.000000	10,000,000.00	100.467700	10,046,770.00	46,770.00	0.53
144141DC9	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/22 2.8					2.8	15 May 2022		
		Local	3,000,000.000	99.887528	2,996,625.84	101.293500	3,038,805.00	42,179.16	0.16
		Base		99.887528	2,996,625.84	101.293500	3,038,805.00	42,179.16	0.16
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR					1.62278	03 Mar 2022		
		Local	4,000,000.000	100.000000	4,000,000.00	100.238900	4,009,556.00	9,556.00	0.21
		Base		100.000000	4,000,000.00	100.238900	4,009,556.00	9,556.00	0.21
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954					2.954	16 May 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	98.803000	9,880,300.00	-119,700.00	0.52
		Base		100.000000	10,000,000.00	98.803000	9,880,300.00	-119,700.00	0.52
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05					4.05	30 Jul 2022		
		Local	2,000,000.000	100.000000	2,000,000.00	104.138800	2,082,776.00	82,776.00	0.11
		Base		100.000000	2,000,000.00	104.138800	2,082,776.00	82,776.00	0.11
17322MAS5	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2014 GC21 A1					1.242	10 May 2047		
		Local	584,875.500	99.459620	581,714.95	99.591370	582,485.52	770.57	0.03
	Original Face:	Base	1,175,000.000	99.459620	581,714.95	99.591370	582,485.52	770.57	0.03
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4					3.183	10 Feb 2048		
		Local	5,000,000.000	102.798655	5,139,932.74	100.351040	5,017,552.00	-122,380.74	0.26
	Original Face:	Base	5,000,000.000	102.798655	5,139,932.74	100.351040	5,017,552.00	-122,380.74	0.26
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9					5.9	15 May 2038		
		Local	10,000,000.000	99.734070	9,973,406.95	120.858900	12,085,890.00	2,112,483.05	0.63
		Base		99.734070	9,973,406.95	120.858900	12,085,890.00	2,112,483.05	0.63
20825CAR5	CONOCOPHILLIPS COMPANY GUAR 02/19 5.75					5.75	01 Feb 2019		
		Local	5,000,000.000	99.876077	4,993,803.85	107.034500	5,351,725.00	357,921.15	0.28
		Base		99.876077	4,993,803.85	107.034500	5,351,725.00	357,921.15	0.28

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23305XAD3	DBUBS MORTGAGE TRUST DBUBS 2011 LC2A A4 144A					4.537	10 Jul 2044		
		Local	5,000,000.000	111.541485	5,577,074.26	107.019310	5,350,965.50	-226,108.76	0.28
Original Face:		Base	5,000,000.000	111.541485	5,577,074.26	107.019310	5,350,965.50	-226,108.76	0.28
233851BX1	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/17 VAR					1.74456	03 Aug 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.224300	5,011,215.00	11,215.00	0.26
		Base		100.000000	5,000,000.00	100.224300	5,011,215.00	11,215.00	0.26
24422ERR2	JOHN DEERE CAPITAL CORP SR UNSECURED 04/19 2.25					2.25	17 Apr 2019		
		Local	3,000,000.000	99.921349	2,997,640.46	100.966800	3,029,004.00	31,363.54	0.16
		Base		99.921349	2,997,640.46	100.966800	3,029,004.00	31,363.54	0.16
24422ERY7	JOHN DEERE CAPITAL CORP SR UNSECURED 01/20 1.7					1.7	15 Jan 2020		
		Local	3,000,000.000	99.869841	2,996,095.23	99.280300	2,978,409.00	-17,686.23	0.16
		Base		99.869841	2,996,095.23	99.280300	2,978,409.00	-17,686.23	0.16
25468PDG8	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 VAR					1.32928	08 Jan 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	100.337000	10,033,700.00	33,700.00	0.53
		Base		100.000000	10,000,000.00	100.337000	10,033,700.00	33,700.00	0.53
26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55					3.55	15 Sep 2021		
		Local	5,000,000.000	99.991859	4,999,592.96	103.680300	5,184,015.00	184,422.04	0.27
		Base		99.991859	4,999,592.96	103.680300	5,184,015.00	184,422.04	0.27
291011AX2	EMERSON ELECTRIC CO SR UNSECURED 10/18 5.25					5.25	15 Oct 2018		
		Local	5,000,000.000	99.962775	4,998,138.73	105.575100	5,278,755.00	280,616.27	0.28
		Base		99.962775	4,998,138.73	105.575100	5,278,755.00	280,616.27	0.28
291011BA1	EMERSON ELECTRIC CO SR UNSECURED 04/19 5					5.0	15 Apr 2019		
		Local	5,000,000.000	99.807374	4,990,368.70	106.294300	5,314,715.00	324,346.30	0.28
		Base		99.807374	4,990,368.70	106.294300	5,314,715.00	324,346.30	0.28
30261KAN6	FREMF MORTGAGE TRUST FREMF 2012 K711 B 144A					3.562517	25 Aug 2045		
		Local	5,695,000.000	102.089177	5,813,978.63	102.052440	5,811,886.46	-2,092.17	0.31
Original Face:		Base	5,695,000.000	102.089177	5,813,978.63	102.052440	5,811,886.46	-2,092.17	0.31
30293HAE5	FREMF MORTGAGE TRUST FREMF 2015 K48 B 144A					3.636409	25 Aug 2048		
		Local	10,090,000.000	96.052795	9,691,726.97	97.349770	9,822,591.79	130,864.82	0.52
Original Face:		Base	10,090,000.000	96.052795	9,691,726.97	97.349770	9,822,591.79	130,864.82	0.52

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31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5					5.5	01 Dec 2032		
		Local	119,417.450	100.177905	119,629.90	111.078394	132,646.99	13,017.09	0.01
Original Face:		Base	5,000,000.000	100.177905	119,629.90	111.078394	132,646.99	13,017.09	0.01
31283KZW1	FED HM LN PC POOL G11657 FG 12/18 FIXED 4.5					4.5	01 Dec 2018		
		Local	217,976.250	100.000000	217,976.25	102.395033	223,196.85	5,220.60	0.01
Original Face:		Base	15,000,000.000	100.000000	217,976.25	102.395033	223,196.85	5,220.60	0.01
3128H7MN9	FED HM LN PC POOL E99365 FG 09/18 FIXED 5					5.0	01 Sep 2018		
		Local	241,085.930	100.179899	241,519.64	102.986012	248,284.78	6,765.14	0.01
Original Face:		Base	16,453,008.000	100.179899	241,519.64	102.986012	248,284.78	6,765.14	0.01
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.0	15 Aug 2042		
		Local	6,434,316.100	103.587198	6,665,127.73	98.566284	6,342,066.28	-323,061.45	0.33
		Base		103.587198	6,665,127.73	98.566284	6,342,066.28	-323,061.45	0.33
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5					4.5	01 Feb 2026		
		Local	1,186,682.480	103.204660	1,224,711.62	106.458958	1,263,329.80	38,618.18	0.07
Original Face:		Base	5,085,000.000	103.204660	1,224,711.62	106.458958	1,263,329.80	38,618.18	0.07
3128MDA94	FED HM LN PC POOL G14332 FG 12/26 FIXED 3					3.0	01 Dec 2026		
		Local	4,640,063.910	102.772340	4,768,702.24	102.729676	4,766,722.62	-1,979.62	0.25
Original Face:		Base	11,186,424.000	102.772340	4,768,702.24	102.729676	4,766,722.62	-1,979.62	0.25
3128MMSX2	FED HM LN PC POOL G18533 FG 12/29 FIXED 2.5					2.5	01 Dec 2029		
		Local	3,516,210.540	102.137189	3,591,358.61	100.148238	3,521,422.90	-69,935.71	0.19
Original Face:		Base	5,300,000.000	102.137189	3,591,358.61	100.148238	3,521,422.90	-69,935.71	0.19
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3					3.0	01 Apr 2033		
		Local	4,616,906.420	103.797966	4,792,254.97	102.180000	4,717,554.98	-74,699.99	0.25
Original Face:		Base	7,000,000.000	103.797966	4,792,254.97	102.180000	4,717,554.98	-74,699.99	0.25
3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3					3.0	01 Sep 2036		
		Local	3,454,889.360	101.031250	3,490,517.91	101.100006	3,492,893.35	2,375.44	0.18
Original Face:		Base	3,550,000.000	101.031250	3,490,517.91	101.100006	3,492,893.35	2,375.44	0.18
312905KW1	FREDDIE MAC FHR 1063 I					7.0	15 Apr 2021		
		Local	3,372.450	99.875461	3,368.25	105.388270	3,554.17	185.92	0.00
Original Face:		Base	3,000,000.000	99.875461	3,368.25	105.388270	3,554.17	185.92	0.00

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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
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5					5.5	01 Sep 2039		
		Local	2,116,312.680	105.026999	2,222,699.70	112.869407	2,388,669.57	165,969.87	0.13
Original Face:		Base	10,300,000.000	105.026999	2,222,699.70	112.869407	2,388,669.57	165,969.87	0.13
312966BB9	FED HM LN PC POOL B13634 FG 04/19 FIXED 5					5.0	01 Apr 2019		
		Local	76,589.400	99.879539	76,497.14	102.906398	78,815.39	2,318.25	0.00
Original Face:		Base	5,000,000.000	99.879539	76,497.14	102.906398	78,815.39	2,318.25	0.00
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5					5.0	01 Sep 2033		
		Local	1,019,845.510	99.571837	1,015,478.91	110.628824	1,128,243.09	112,764.18	0.06
Original Face:		Base	14,598,876.000	99.571837	1,015,478.91	110.628824	1,128,243.09	112,764.18	0.06
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5					5.0	01 Oct 2033		
		Local	777,016.600	99.561930	773,612.72	110.457698	858,274.65	84,661.93	0.05
Original Face:		Base	11,774,977.000	99.561930	773,612.72	110.457698	858,274.65	84,661.93	0.05
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5					5.0	01 Dec 2033		
		Local	319,990.090	99.496919	318,380.28	109.973871	351,905.49	33,525.21	0.02
Original Face:		Base	3,598,890.000	99.496919	318,380.28	109.973871	351,905.49	33,525.21	0.02
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5					5.0	01 Dec 2033		
		Local	365,995.120	99.596746	364,519.23	109.837503	401,999.90	37,480.67	0.02
Original Face:		Base	6,241,535.000	99.596746	364,519.23	109.837503	401,999.90	37,480.67	0.02
312970GJ9	FED HM LN PC POOL B17401 FG 12/19 FIXED 4.5					4.5	01 Dec 2019		
		Local	129,567.270	99.992128	129,557.07	102.395033	132,670.45	3,113.38	0.01
Original Face:		Base	5,489,657.000	99.992128	129,557.07	102.395033	132,670.45	3,113.38	0.01
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5					5.5	01 Nov 2034		
		Local	445,078.800	100.252079	446,200.75	112.220269	499,468.63	53,267.88	0.03
Original Face:		Base	5,000,000.000	100.252079	446,200.75	112.220269	499,468.63	53,267.88	0.03
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5					5.5	01 Dec 2034		
		Local	308,027.250	100.959717	310,983.44	112.746983	347,291.43	36,307.99	0.02
Original Face:		Base	5,000,000.000	100.959717	310,983.44	112.746983	347,291.43	36,307.99	0.02
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5					5.5	01 Jan 2035		
		Local	381,478.800	100.651255	383,963.20	113.409211	432,632.10	48,668.90	0.02
Original Face:		Base	5,000,000.000	100.651255	383,963.20	113.409211	432,632.10	48,668.90	0.02

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31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR					2.838	01 Jan 2037		
		Local	2,128,785.780	104.024718	2,214,463.40	105.539109	2,246,701.54	32,238.14	0.12
Original Face:		Base	6,000,000.000	104.024718	2,214,463.40	105.539109	2,246,701.54	32,238.14	0.12
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR					3.249	01 Oct 2036		
		Local	1,518,632.400	103.972950	1,578,966.91	106.371550	1,615,392.82	36,425.91	0.08
Original Face:		Base	5,000,000.000	103.972950	1,578,966.91	106.371550	1,615,392.82	36,425.91	0.08
31306XQQ9	FED HM LN PC POOL J20463 FG 09/27 FIXED 2.5					2.5	01 Sep 2027		
		Local	5,004,304.100	103.826516	5,195,794.60	101.258689	5,067,292.73	-128,501.87	0.27
Original Face:		Base	10,000,000.000	103.826516	5,195,794.60	101.258689	5,067,292.73	-128,501.87	0.27
31306XQR7	FED HM LN PC POOL J20464 FG 09/27 FIXED 2.5					2.5	01 Sep 2027		
		Local	5,213,426.500	103.760918	5,409,499.22	101.258768	5,279,051.44	-130,447.78	0.28
Original Face:		Base	10,000,000.000	103.760918	5,409,499.22	101.258768	5,279,051.44	-130,447.78	0.28
31307JMN0	FED HM LN PC POOL J29365 FG 09/24 FIXED 3					3.0	01 Sep 2024		
		Local	3,680,380.730	102.784537	3,782,862.28	102.842940	3,785,011.75	2,149.47	0.20
Original Face:		Base	5,920,907.000	102.784537	3,782,862.28	102.842940	3,785,011.75	2,149.47	0.20
31307JWU3	FED HM LN PC POOL J29659 FG 10/24 FIXED 3					3.0	01 Oct 2024		
		Local	6,047,599.000	103.544947	6,261,983.15	102.840941	6,219,407.72	-42,575.43	0.33
Original Face:		Base	10,000,000.000	103.544947	6,261,983.15	102.840941	6,219,407.72	-42,575.43	0.33
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5					3.5	01 Dec 2033		
		Local	4,209,623.450	104.494551	4,398,827.14	103.769000	4,368,284.16	-30,542.98	0.23
Original Face:		Base	5,000,000.000	104.494551	4,398,827.14	103.769000	4,368,284.16	-30,542.98	0.23
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5					4.5	01 Sep 2042		
		Local	5,043,696.030	111.611079	5,629,323.55	108.475000	5,471,149.27	-158,174.28	0.29
Original Face:		Base	7,231,153.000	111.611079	5,629,323.55	108.475000	5,471,149.27	-158,174.28	0.29
3132J0AF4	FREDDIEMAC STRIP FHS 334 300					3.0	15 Aug 2044		
		Local	6,300,615.280	101.277978	6,381,135.74	99.898758	6,294,236.41	-86,899.33	0.33
Original Face:		Base	8,000,000.000	101.277978	6,381,135.74	99.898758	6,294,236.41	-86,899.33	0.33
3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3					3.0	01 Jan 2037		
		Local	4,969,716.850	100.543336	4,996,719.09	101.100984	5,024,432.64	27,713.55	0.26
Original Face:		Base	5,000,000.000	100.543336	4,996,719.09	101.100984	5,024,432.64	27,713.55	0.26

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31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03					5.03	06 Oct 2025		
		Local	5,000,000.000	113.778617	5,688,930.85	117.305900	5,865,295.00	176,364.15	0.31
		Base		113.778617	5,688,930.85	117.305900	5,865,295.00	176,364.15	0.31
31331XD66	FEDERAL FARM CREDIT BANK BONDS 06/17 5.4					5.4	08 Jun 2017		
		Local	5,000,000.000	100.149055	5,007,452.76	100.149055	5,007,452.76	0.00	0.26
		Base		100.149055	5,007,452.76	100.149055	5,007,452.76	0.00	0.26
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43					5.43	07 Jun 2024		
		Local	5,000,000.000	115.387377	5,769,368.85	117.070000	5,853,500.00	84,131.15	0.31
		Base		115.387377	5,769,368.85	117.070000	5,853,500.00	84,131.15	0.31
313376BR5	FEDERAL HOME LOAN BANK BONDS 12/18 1.75					1.75	14 Dec 2018		
		Local	5,000,000.000	101.114716	5,055,735.80	100.836500	5,041,825.00	-13,910.80	0.26
		Base		101.114716	5,055,735.80	100.836500	5,041,825.00	-13,910.80	0.26
313379EE5	FEDERAL HOME LOAN BANK BONDS 06/19 1.625					1.625	14 Jun 2019		
		Local	5,000,000.000	100.863182	5,043,159.10	100.440800	5,022,040.00	-21,119.10	0.26
		Base		100.863182	5,043,159.10	100.440800	5,022,040.00	-21,119.10	0.26
3133XUMS9	FEDERAL HOME LOAN BANK BONDS 09/19 4.5					4.5	13 Sep 2019		
		Local	5,000,000.000	107.529611	5,376,480.57	107.219800	5,360,990.00	-15,490.57	0.28
		Base		107.529611	5,376,480.57	107.219800	5,360,990.00	-15,490.57	0.28
3133XVRK9	FEDERAL HOME LOAN BANK BONDS 12/19 4.125					4.125	13 Dec 2019		
		Local	5,510,000.000	106.921478	5,891,373.46	106.599500	5,873,632.45	-17,741.01	0.31
		Base		106.921478	5,891,373.46	106.599500	5,873,632.45	-17,741.01	0.31
3136A2TP8	FANNIE MAE FNR 2011 127 VU					3.5	25 Dec 2024		
		Local	1,926,071.700	104.679050	2,016,193.55	104.529330	2,013,309.84	-2,883.71	0.11
	Original Face:	Base	3,000,000.000	104.679050	2,016,193.55	104.529330	2,013,309.84	-2,883.71	0.11
3136A35N7	FANNIE MAE FNR 2012 21 WA					5.62588	25 Mar 2052		
		Local	591,217.590	109.696738	648,546.41	111.049460	656,543.94	7,997.53	0.03
	Original Face:	Base	4,261,779.000	109.696738	648,546.41	111.049460	656,543.94	7,997.53	0.03
3136A3TC5	FANNIE MAE FNR 2012 11 DV					4.0	25 Apr 2023		
		Local	3,536,692.080	105.484281	3,730,654.20	105.045570	3,715,138.35	-15,515.85	0.20
	Original Face:	Base	6,000,000.000	105.484281	3,730,654.20	105.045570	3,715,138.35	-15,515.85	0.20

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3136A4GU7	FANNIE MAE FNR 2012 20 VK					3.5	25 Mar 2025		
		Local	825,448.890	104.215637	860,246.82	105.224370	868,573.39	8,326.57	0.05
	Original Face:	Base	1,250,000.000	104.215637	860,246.82	105.224370	868,573.39	8,326.57	0.05
3136A56W1	FANNIEMAE ACES FNA 2012 M4 1A2					2.976	25 Apr 2022		
		Local	5,000,000.000	101.928496	5,096,424.81	101.360050	5,068,002.50	-28,422.31	0.27
	Original Face:	Base	5,000,000.000	101.928496	5,096,424.81	101.360050	5,068,002.50	-28,422.31	0.27
3136A5E85	FANNIE MAE FNR 2012 44 KL					3.5	25 Dec 2031		
		Local	2,426,742.900	104.839593	2,544,187.39	104.449650	2,534,724.47	-9,462.92	0.13
	Original Face:	Base	5,000,000.000	104.839593	2,544,187.39	104.449650	2,534,724.47	-9,462.92	0.13
3136A6P99	FANNIE MAE FNR 2012 76 VG					4.0	25 Mar 2029		
		Local	4,256,041.920	110.270483	4,693,157.99	105.560860	4,492,714.45	-200,443.54	0.24
	Original Face:	Base	5,469,245.000	110.270483	4,693,157.99	105.560860	4,492,714.45	-200,443.54	0.24
3136A8HK9	FANNIE MAE FNR 2012 93 MC					2.5	25 Sep 2042		
		Local	2,356,582.400	100.558302	2,369,739.24	99.923660	2,354,783.38	-14,955.86	0.12
	Original Face:	Base	10,000,000.000	100.558302	2,369,739.24	99.923660	2,354,783.38	-14,955.86	0.12
3136AA6K6	FANNIE MAE FNR 2012 151 YA					2.0	25 Jan 2028		
		Local	2,898,652.350	102.242033	2,963,641.08	97.728750	2,832,816.71	-130,824.37	0.15
	Original Face:	Base	5,000,000.000	102.242033	2,963,641.08	97.728750	2,832,816.71	-130,824.37	0.15
3136AAF42	FANNIE MAE FNR 2012 133 JP					2.5	25 Jul 2042		
		Local	3,295,225.560	99.915392	3,292,437.52	99.946280	3,293,455.36	1,017.84	0.17
	Original Face:	Base	6,000,000.000	99.915392	3,292,437.52	99.946280	3,293,455.36	1,017.84	0.17
3136ACH53	FANNIE MAE FNR 2013 13 PH					2.5	25 Apr 2042		
		Local	2,997,632.050	99.216871	2,974,156.72	100.175930	3,002,905.78	28,749.06	0.16
	Original Face:	Base	5,000,000.000	99.216871	2,974,156.72	100.175930	3,002,905.78	28,749.06	0.16
3136AGDC3	FANNIE MAE FNR 2013 97 JF					1.33167	25 Apr 2038		
		Local	2,852,882.700	99.836991	2,848,232.24	99.512510	2,838,975.18	-9,257.06	0.15
	Original Face:	Base	5,000,000.000	99.836991	2,848,232.24	99.512510	2,838,975.18	-9,257.06	0.15
3136AGY30	FANNIE MAE FNR 2013 117 PA					4.0	25 Feb 2043		
		Local	2,972,588.250	106.600964	3,168,807.72	104.760300	3,114,092.37	-54,715.35	0.16
	Original Face:	Base	5,000,000.000	106.600964	3,168,807.72	104.760300	3,114,092.37	-54,715.35	0.16

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3136AH5F3	FANNIE MAE FNR 2014 5 KV					3.5	25 Feb 2027		
		Local	1,392,254.640	103.990654	1,447,814.71	103.898640	1,446,533.64	-1,281.07	0.08
Original Face:		Base	1,750,000.000	103.990654	1,447,814.71	103.898640	1,446,533.64	-1,281.07	0.08
3136AHBT6	FANNIE MAE FNR 2013 123 PN					2.7	25 Mar 2043		
		Local	3,651,802.000	93.521495	3,415,219.81	95.316310	3,480,762.91	65,543.10	0.18
Original Face:		Base	3,651,802.000	93.521495	3,415,219.81	95.316310	3,480,762.91	65,543.10	0.18
3136AHDP2	FANNIE MAE FNR 2013 118 YA					3.0	25 Jul 2028		
		Local	4,725,061.690	102.654906	4,850,507.63	100.885730	4,766,912.98	-83,594.65	0.25
Original Face:		Base	8,500,000.000	102.654906	4,850,507.63	100.885730	4,766,912.98	-83,594.65	0.25
3136AHRY8	FANNIE MAE FNR 2013 131 KH					3.0	25 Aug 2041		
		Local	3,100,428.150	103.074060	3,195,737.17	101.982900	3,161,906.54	-33,830.63	0.17
Original Face:		Base	5,000,000.000	103.074060	3,195,737.17	101.982900	3,161,906.54	-33,830.63	0.17
3136AJDJ2	FANNIE MAE FNR 2014 9 A					4.0	25 May 2037		
		Local	3,260,469.200	106.015204	3,456,593.09	105.188340	3,429,633.43	-26,959.66	0.18
Original Face:		Base	5,000,000.000	106.015204	3,456,593.09	105.188340	3,429,633.43	-26,959.66	0.18
3136AJJ80	FANNIE MAE FNR 2014 30 KC					3.0	25 May 2033		
		Local	2,842,891.500	102.831598	2,923,390.77	102.470530	2,913,125.99	-10,264.78	0.15
Original Face:		Base	5,000,000.000	102.831598	2,923,390.77	102.470530	2,913,125.99	-10,264.78	0.15
3136AJMT0	FANNIE MAE FNR 2014 21 GV					3.0	25 May 2027		
		Local	4,018,273.250	101.213205	4,067,023.13	101.714980	4,087,185.83	20,162.70	0.21
Original Face:		Base	5,000,000.000	101.213205	4,067,023.13	101.714980	4,087,185.83	20,162.70	0.21
3136AJPN0	FANNIE MAE FNR 2014 19 VJ					4.5	25 May 2025		
		Local	6,467,537.900	107.579397	6,957,738.25	106.442620	6,884,216.79	-73,521.46	0.36
Original Face:		Base	8,346,000.000	107.579397	6,957,738.25	106.442620	6,884,216.79	-73,521.46	0.36
3136AJSJ6	FANNIE MAE FNR 2014 14 KD					3.0	25 Jan 2033		
		Local	3,054,080.250	102.302132	3,124,389.20	102.754310	3,138,199.09	13,809.89	0.16
Original Face:		Base	5,000,000.000	102.302132	3,124,389.20	102.754310	3,138,199.09	13,809.89	0.16
3136AJVF0	FANNIE MAE FNR 2014 18 TA					3.0	25 Jan 2033		
		Local	3,779,957.940	102.688711	3,881,590.09	103.146340	3,898,888.27	17,298.18	0.20
Original Face:		Base	6,000,000.000	102.688711	3,881,590.09	103.146340	3,898,888.27	17,298.18	0.20

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3136AJVK9	FANNIE MAE FNR 2014 18 WV					3.5	25 Jan 2029		
		Local	7,753,871.430	104.097678	8,071,600.13	104.112910	8,072,781.18	1,181.05	0.42
Original Face:		Base	9,284,523.000	104.097678	8,071,600.13	104.112910	8,072,781.18	1,181.05	0.42
3136AKJ20	FANNIE MAE FNR 2014 52 GT					2.0	25 Jan 2029		
		Local	2,674,266.550	101.501240	2,714,413.70	100.356400	2,683,797.64	-30,616.06	0.14
Original Face:		Base	5,000,000.000	101.501240	2,714,413.70	100.356400	2,683,797.64	-30,616.06	0.14
3136AKQJ5	FANNIEMAE ACES FNA 2014 M8 FA					1.019432	25 May 2018		
		Local	5,382,046.800	100.085642	5,386,656.11	100.051650	5,384,826.63	-1,829.48	0.28
Original Face:		Base	10,000,000.000	100.085642	5,386,656.11	100.051650	5,384,826.63	-1,829.48	0.28
3136AL2K6	FANNIE MAE FNR 2014 84 VK					3.0	25 Mar 2035		
		Local	10,692,273.000	102.563503	10,966,369.69	97.315420	10,405,230.38	-561,139.31	0.55
Original Face:		Base	10,692,273.000	102.563503	10,966,369.69	97.315420	10,405,230.38	-561,139.31	0.55
3136AMP94	FANNIE MAE FNR 2015 15 HA					3.5	25 Sep 2041		
		Local	8,509,381.650	105.570832	8,983,424.99	103.949550	8,845,463.93	-137,961.06	0.46
Original Face:		Base	11,000,000.000	105.570832	8,983,424.99	103.949550	8,845,463.93	-137,961.06	0.46
3136AMYU7	FANNIE MAE FNR 2015 14 MV					3.0	25 Jul 2026		
		Local	1,935,668.930	104.404840	2,020,932.04	102.749220	1,988,884.73	-32,047.31	0.10
Original Face:		Base	2,304,044.000	104.404840	2,020,932.04	102.749220	1,988,884.73	-32,047.31	0.10
3136ARYU6	FANNIE MAE FNR 2016 21 VB					3.0	25 Aug 2027		
		Local	6,448,853.890	104.915413	6,765,841.71	102.328290	6,599,001.91	-166,839.80	0.35
Original Face:		Base	6,976,000.000	104.915413	6,765,841.71	102.328290	6,599,001.91	-166,839.80	0.35
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5					5.0	01 Nov 2033		
		Local	396,118.620	99.844390	395,502.22	109.625424	434,246.72	38,744.50	0.02
Original Face:		Base	6,625,000.000	99.844390	395,502.22	109.625424	434,246.72	38,744.50	0.02
31371LPL7	FNMA POOL 255227 FN 05/19 FIXED 4.5					4.5	01 May 2019		
		Local	95,151.550	99.997709	95,149.37	102.558015	97,585.54	2,436.17	0.01
Original Face:		Base	5,000,000.000	99.997709	95,149.37	102.558015	97,585.54	2,436.17	0.01
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5					5.5	01 Feb 2034		
		Local	384,771.540	99.926507	384,488.76	112.162583	431,569.70	47,080.94	0.02
Original Face:		Base	6,000,000.000	99.926507	384,488.76	112.162583	431,569.70	47,080.94	0.02

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3137A34T3	FREDDIE MAC FHR 3763 WV					4.5	15 Dec 2021		
		Local	2,444,772.200	102.568127	2,507,557.06	103.633220	2,533,596.15	26,039.09	0.13
	Original Face:	Base	5,000,000.000	102.568127	2,507,557.06	103.633220	2,533,596.15	26,039.09	0.13
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2					4.333	25 Oct 2020		
		Local	5,000,000.000	104.472030	5,223,601.49	107.444300	5,372,215.00	148,613.51	0.28
	Original Face:	Base	5,000,000.000	104.472030	5,223,601.49	107.444300	5,372,215.00	148,613.51	0.28
3137A6EC2	FREDDIE MAC FHR 3815 TA					4.5	15 Oct 2040		
		Local	1,345,256.700	104.603417	1,407,184.48	105.662490	1,421,431.73	14,247.25	0.07
	Original Face:	Base	7,703,000.000	104.603417	1,407,184.48	105.662490	1,421,431.73	14,247.25	0.07
3137A8BY3	FREDDIE MAC FHR 3820 WA					4.0	15 Feb 2029		
		Local	895,747.770	102.989219	922,523.63	101.587770	909,970.18	-12,553.45	0.05
	Original Face:	Base	10,316,000.000	102.989219	922,523.63	101.587770	909,970.18	-12,553.45	0.05
3137A9QP4	FREDDIE MAC FHR 3842 PH					4.0	15 Apr 2041		
		Local	1,887,511.000	103.447983	1,952,592.05	105.695050	1,995,005.70	42,413.65	0.10
	Original Face:	Base	10,000,000.000	103.447983	1,952,592.05	105.695050	1,995,005.70	42,413.65	0.10
3137A9VR4	FREDDIE MAC FHR 3835 BA					4.0	15 Aug 2038		
		Local	2,784,464.600	103.240371	2,874,691.58	103.617780	2,885,200.40	10,508.82	0.15
	Original Face:	Base	10,000,000.000	103.240371	2,874,691.58	103.617780	2,885,200.40	10,508.82	0.15
3137AF2R2	FREDDIE MAC FHR 3920 AC					2.5	15 Sep 2041		
		Local	4,586,019.880	102.866596	4,717,482.55	98.608830	4,522,220.55	-195,262.00	0.24
	Original Face:	Base	13,000,000.000	102.866596	4,717,482.55	98.608830	4,522,220.55	-195,262.00	0.24
3137AGR51	FREDDIE MAC FHR 3935 GC					2.5	15 Oct 2026		
		Local	1,096,865.070	101.034877	1,108,216.27	101.226120	1,110,313.95	2,097.68	0.06
	Original Face:	Base	3,000,000.000	101.034877	1,108,216.27	101.226120	1,110,313.95	2,097.68	0.06
3137ANQX6	FREDDIE MAC FHR 4027 AB					4.0	15 Dec 2040		
		Local	2,338,171.450	107.440875	2,512,151.87	105.896390	2,476,039.16	-36,112.71	0.13
	Original Face:	Base	5,000,000.000	107.440875	2,512,151.87	105.896390	2,476,039.16	-36,112.71	0.13
3137AV3S4	FREDDIE MAC FHR 4122 VM					3.5	15 Oct 2025		
		Local	5,678,093.760	104.985548	5,961,177.87	104.857900	5,953,929.88	-7,247.99	0.31
	Original Face:	Base	8,000,000.000	104.985548	5,961,177.87	104.857900	5,953,929.88	-7,247.99	0.31

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3137AXSF1	FREDDIE MAC FHR 4153 KG					2.5	15 Aug 2042		
		Local	3,318,361.650	102.468967	3,400,290.92	99.353590	3,296,911.43	-103,379.49	0.17
Original Face:		Base	5,000,000.000	102.468967	3,400,290.92	99.353590	3,296,911.43	-103,379.49	0.17
3137AXT29	FREDDIE MAC FHR 4153 YJ					3.0	15 Sep 2042		
		Local	2,806,523.250	104.219399	2,924,941.65	101.791280	2,856,795.94	-68,145.71	0.15
Original Face:		Base	5,000,000.000	104.219399	2,924,941.65	101.791280	2,856,795.94	-68,145.71	0.15
3137AXUG6	FREDDIE MAC FHR 4160 HP					2.5	15 Jan 2033		
		Local	2,945,607.900	100.940482	2,973,310.80	100.888360	2,971,775.50	-1,535.30	0.16
Original Face:		Base	5,000,000.000	100.940482	2,973,310.80	100.888360	2,971,775.50	-1,535.30	0.16
3137AYTU5	FREDDIE MAC FHR 4163 GP					3.0	15 Nov 2032		
		Local	3,189,687.100	104.371292	3,329,117.64	102.348640	3,264,601.37	-64,516.27	0.17
Original Face:		Base	5,000,000.000	104.371292	3,329,117.64	102.348640	3,264,601.37	-64,516.27	0.17
3137B0BB9	FREDDIE MAC FHR 4183 VC					3.0	15 Oct 2029		
		Local	6,280,000.000	100.709242	6,324,540.39	99.822210	6,268,834.79	-55,705.60	0.33
Original Face:		Base	6,280,000.000	100.709242	6,324,540.39	99.822210	6,268,834.79	-55,705.60	0.33
3137B12M3	FREDDIE MAC FHR 4182 VB					3.5	15 Mar 2026		
		Local	5,977,357.090	105.620450	6,313,311.43	104.418990	6,241,495.90	-71,815.53	0.33
Original Face:		Base	8,090,000.000	105.620450	6,313,311.43	104.418990	6,241,495.90	-71,815.53	0.33
3137B2BC3	FREDDIE MAC FHR 4199 YV					3.5	15 May 2026		
		Local	2,252,141.310	105.263015	2,370,671.84	104.355480	2,350,232.87	-20,438.97	0.12
Original Face:		Base	3,000,000.000	105.263015	2,370,671.84	104.355480	2,350,232.87	-20,438.97	0.12
3137B3GL6	FREDDIE MAC FHR 4229 MA					3.5	15 May 2041		
		Local	3,250,620.500	105.233652	3,420,746.66	104.064330	3,382,736.44	-38,010.22	0.18
Original Face:		Base	5,000,000.000	105.233652	3,420,746.66	104.064330	3,382,736.44	-38,010.22	0.18
3137B3KZ0	FREDDIE MAC FHR 4223 DG					3.0	15 Dec 2038		
		Local	3,242,921.200	101.998426	3,307,728.57	101.730070	3,299,026.01	-8,702.56	0.17
Original Face:		Base	5,000,000.000	101.998426	3,307,728.57	101.730070	3,299,026.01	-8,702.56	0.17
3137B4JB3	FREDDIE MAC FHR 4252 GA					2.5	15 Apr 2031		
		Local	641,604.070	101.112072	648,739.17	101.926830	653,966.69	5,227.52	0.03
Original Face:		Base	1,000,000.000	101.112072	648,739.17	101.926830	653,966.69	5,227.52	0.03

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3137B56H1	FREDDIE MAC FHR 4257 A					2.5	15 Oct 2027		
		Local	2,807,159.150	101.607390	2,852,281.14	101.471130	2,848,456.11	-3,825.03	0.15
Original Face:		Base	5,000,000.000	101.607390	2,852,281.14	101.471130	2,848,456.11	-3,825.03	0.15
3137B6G54	FREDDIE MAC FHR 4279 PA					3.0	15 Dec 2043		
		Local	6,436,884.500	102.887788	6,622,768.08	102.189420	6,577,814.94	-44,953.14	0.35
Original Face:		Base	10,000,000.000	102.887788	6,622,768.08	102.189420	6,577,814.94	-44,953.14	0.35
3137B73L1	FREDDIE MAC FHR 4289 WE					3.0	15 Aug 2031		
		Local	3,275,746.850	102.155604	3,346,358.98	103.862390	3,402,268.97	55,909.99	0.18
Original Face:		Base	5,000,000.000	102.155604	3,346,358.98	103.862390	3,402,268.97	55,909.99	0.18
3137B8Z34	FREDDIE MAC FHR 4316 DA					3.0	15 Feb 2039		
		Local	3,030,457.000	102.306261	3,100,347.26	101.181370	3,066,257.91	-34,089.35	0.16
Original Face:		Base	5,000,000.000	102.306261	3,100,347.26	101.181370	3,066,257.91	-34,089.35	0.16
3137B9SJ5	FREDDIE MAC FHR 4328 WB					3.0	15 Jul 2041		
		Local	2,500,238.320	103.546048	2,588,897.98	101.081680	2,527,282.90	-61,615.08	0.13
Original Face:		Base	6,185,000.000	103.546048	2,588,897.98	101.081680	2,527,282.90	-61,615.08	0.13
3137BAHY1	FREDDIE MAC FHR 4345 AC					3.0	15 Mar 2037		
		Local	3,664,549.440	103.241526	3,783,336.75	102.345730	3,750,509.88	-32,826.87	0.20
Original Face:		Base	6,000,000.000	103.241526	3,783,336.75	102.345730	3,750,509.88	-32,826.87	0.20
3137BAVW9	FREDDIE MAC FHR 4340 TB					3.5	15 Jul 2039		
		Local	1,784,977.000	98.722292	1,762,170.20	101.876930	1,818,479.77	56,309.57	0.10
Original Face:		Base	1,784,977.000	98.722292	1,762,170.20	101.876930	1,818,479.77	56,309.57	0.10
3137BBK25	FREDDIE MAC FHR 4357 MA					3.0	15 Oct 2042		
		Local	6,196,413.900	101.623523	6,297,014.09	101.552810	6,292,632.43	-4,381.66	0.33
Original Face:		Base	10,000,000.000	101.623523	6,297,014.09	101.552810	6,292,632.43	-4,381.66	0.33
3137BBPZ7	FREDDIE MAC FHR 4351 EV					3.0	15 Nov 2025		
		Local	4,083,488.100	102.700813	4,193,775.46	102.651900	4,191,778.12	-1,997.34	0.22
Original Face:		Base	5,183,921.000	102.700813	4,193,775.46	102.651900	4,191,778.12	-1,997.34	0.22
3137BCGR3	FREDDIE MAC FHR 4360 DA					3.0	15 May 2037		
		Local	2,986,960.800	102.993117	3,076,364.04	102.142240	3,050,948.67	-25,415.37	0.16
Original Face:		Base	5,000,000.000	102.993117	3,076,364.04	102.142240	3,050,948.67	-25,415.37	0.16

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3137BDAM8	FREDDIE MAC FHR 4372 TC					2.5	15 Aug 2029		
		Local	2,913,086.050	101.521364	2,957,404.69	100.719850	2,934,055.90	-23,348.79	0.15
	Original Face:	Base	5,000,000.000	101.521364	2,957,404.69	100.719850	2,934,055.90	-23,348.79	0.15
3137BDVQ6	FREDDIE MAC FHR 4385 TA					3.0	15 Apr 2039		
		Local	6,248,576.400	103.022230	6,437,422.78	102.390430	6,397,944.24	-39,478.54	0.34
	Original Face:	Base	10,000,000.000	103.022230	6,437,422.78	102.390430	6,397,944.24	-39,478.54	0.34
3137BDY75	FREDDIE MAC FHR 4387 CB					4.0	15 Sep 2039		
		Local	5,000,000.000	105.609296	5,280,464.81	104.724010	5,236,200.50	-44,264.31	0.28
	Original Face:	Base	5,000,000.000	105.609296	5,280,464.81	104.724010	5,236,200.50	-44,264.31	0.28
3137BFYM7	FREDDIE MAC FHR 4432 JV					3.0	15 Mar 2028		
		Local	2,582,256.630	104.797943	2,706,151.82	102.513640	2,647,165.27	-58,986.55	0.14
	Original Face:	Base	3,000,000.000	104.797943	2,706,151.82	102.513640	2,647,165.27	-58,986.55	0.14
3137BHYX9	FREDDIE MAC FHR 4472 AB					3.0	15 Mar 2033		
		Local	3,726,230.650	103.805885	3,868,046.71	101.857920	3,795,461.03	-72,585.68	0.20
	Original Face:	Base	5,000,000.000	103.805885	3,868,046.71	101.857920	3,795,461.03	-72,585.68	0.20
3137BJAB9	FREDDIE MAC FHR 4475 MV					3.0	15 Oct 2026		
		Local	2,219,432.370	104.520596	2,319,763.95	102.654800	2,278,353.86	-41,410.09	0.12
	Original Face:	Base	2,579,263.000	104.520596	2,319,763.95	102.654800	2,278,353.86	-41,410.09	0.12
3137BJWT6	FREDDIE MAC FHR 4488 BD					3.0	15 May 2033		
		Local	3,737,718.150	102.871037	3,845,029.43	102.272200	3,822,646.58	-22,382.85	0.20
	Original Face:	Base	5,000,000.000	102.871037	3,845,029.43	102.272200	3,822,646.58	-22,382.85	0.20
3137BNRL0	FREDDIE MAC FHR 4567 BA					3.0	15 Jun 2043		
		Local	3,987,775.500	103.260148	4,117,782.88	101.484350	4,046,968.05	-70,814.83	0.21
	Original Face:	Base	5,000,000.000	103.260148	4,117,782.88	101.484350	4,046,968.05	-70,814.83	0.21
3137BSF99	FREDDIE MAC FHR 4622 TP					3.0	15 Oct 2043		
		Local	4,906,697.350	102.142259	5,011,811.54	101.049150	4,958,175.97	-53,635.57	0.26
	Original Face:	Base	5,000,000.000	102.142259	5,011,811.54	101.049150	4,958,175.97	-53,635.57	0.26
3137BUDG0	FREDDIE MAC FHR 4646 DA					3.5	15 Jan 2042		
		Local	4,953,386.850	103.500000	5,126,755.39	103.633450	5,133,365.68	6,610.29	0.27
	Original Face:	Base	5,000,000.000	103.500000	5,126,755.39	103.633450	5,133,365.68	6,610.29	0.27

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3137EADB2	FREDDIE MAC NOTES 01/22 2.375					2.375	13 Jan 2022		
		Local	2,000,000.000	99.721602	1,994,432.04	101.808000	2,036,160.00	41,727.96	0.11
		Base		99.721602	1,994,432.04	101.808000	2,036,160.00	41,727.96	0.11
31381PJ33	FNMA POOL 466582 FN 11/20 FLOATING VAR					1.249	01 Nov 2020		
		Local	4,085,000.000	100.441260	4,103,025.46	100.027956	4,086,142.00	-16,883.46	0.21
Original Face:		Base	4,085,000.000	100.441260	4,103,025.46	100.027956	4,086,142.00	-16,883.46	0.21
31381RAY0	FNMA POOL 468123 FN 05/18 FIXED 3.84					3.84	01 May 2018		
		Local	1,895,000.000	102.212559	1,936,928.00	101.664998	1,926,551.71	-10,376.29	0.10
Original Face:		Base	1,895,000.000	102.212559	1,936,928.00	101.664998	1,926,551.71	-10,376.29	0.10
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4					4.0	01 Jan 2041		
		Local	3,658,245.900	104.660855	3,828,751.43	105.258688	3,850,621.64	21,870.21	0.20
Original Face:		Base	10,000,000.000	104.660855	3,828,751.43	105.258688	3,850,621.64	21,870.21	0.20
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5					3.5	01 Sep 2026		
		Local	2,213,964.550	103.344770	2,288,016.58	104.507310	2,313,754.80	25,738.22	0.12
Original Face:		Base	7,000,000.000	103.344770	2,288,016.58	104.507310	2,313,754.80	25,738.22	0.12
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR					3.01	01 Nov 2035		
		Local	1,405,947.200	103.882801	1,460,537.33	106.001352	1,490,323.04	29,785.71	0.08
Original Face:		Base	5,000,000.000	103.882801	1,460,537.33	106.001352	1,490,323.04	29,785.71	0.08
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR					4.5	01 Apr 2041		
		Local	6,145,228.200	106.485368	6,543,768.86	107.648402	6,615,239.96	71,471.10	0.35
Original Face:		Base	20,000,000.000	106.485368	6,543,768.86	107.648402	6,615,239.96	71,471.10	0.35
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR					2.948	01 May 2036		
		Local	1,662,803.700	104.035895	1,729,912.71	105.856021	1,760,177.83	30,265.12	0.09
Original Face:		Base	5,000,000.000	104.035895	1,729,912.71	105.856021	1,760,177.83	30,265.12	0.09
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR					4.482	01 Oct 2037		
		Local	732,909.800	107.513635	787,977.97	106.362796	779,543.36	-8,434.61	0.04
Original Face:		Base	4,000,000.000	107.513635	787,977.97	106.362796	779,543.36	-8,434.61	0.04
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR					4.0	01 Aug 2032		
		Local	4,162,034.400	105.259352	4,380,930.46	105.851640	4,405,581.67	24,651.21	0.23
Original Face:		Base	8,000,000.000	105.259352	4,380,930.46	105.851640	4,405,581.67	24,651.21	0.23

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3138EJRP5	FNMA POOL AL2293 FN 06/21 FIXED VAR					4.38	01 Jun 2021		
		Local	4,425,721.550	108.395525	4,797,284.10	107.296048	4,748,624.32	-48,659.78	0.25
Original Face:		Base	5,000,000.000	108.395525	4,797,284.10	107.296048	4,748,624.32	-48,659.78	0.25
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR					3.595	01 Aug 2037		
		Local	549,380.450	107.826267	592,376.43	104.434929	573,745.08	-18,631.35	0.03
Original Face:		Base	5,000,000.000	107.826267	592,376.43	104.434929	573,745.08	-18,631.35	0.03
3138EK7G4	FNMA POOL AL3594 FN 04/23 FIXED VAR					2.705	01 Apr 2023		
		Local	4,446,407.200	105.200859	4,677,658.56	101.003000	4,491,004.66	-186,653.90	0.24
Original Face:		Base	4,950,000.000	105.200859	4,677,658.56	101.003000	4,491,004.66	-186,653.90	0.24
3138EKW43	FNMA POOL AL3366 FN 02/23 FIXED VAR					2.436	01 Feb 2023		
		Local	6,062,753.260	103.583030	6,279,983.55	99.528000	6,034,137.06	-245,846.49	0.32
Original Face:		Base	6,575,000.000	103.583030	6,279,983.55	99.528000	6,034,137.06	-245,846.49	0.32
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR					3.0	01 Mar 2028		
		Local	3,051,318.420	103.086222	3,145,488.87	102.893228	3,139,600.02	-5,888.85	0.16
Original Face:		Base	6,000,000.000	103.086222	3,145,488.87	102.893228	3,139,600.02	-5,888.85	0.16
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR					3.5	01 Apr 2026		
		Local	4,398,531.400	105.447206	4,638,128.48	104.183000	4,582,521.97	-55,606.51	0.24
Original Face:		Base	10,000,000.000	105.447206	4,638,128.48	104.183000	4,582,521.97	-55,606.51	0.24
3138EMEK3	FNMA POOL AL4637 FN 11/27 FIXED VAR					2.5	01 Nov 2027		
		Local	2,856,794.950	100.793694	2,879,469.17	101.165057	2,890,078.24	10,609.07	0.15
Original Face:		Base	5,000,000.000	100.793694	2,879,469.17	101.165057	2,890,078.24	10,609.07	0.15
3138EMJG7	FNMA POOL AL4762 FN 01/21 FIXED VAR					3.563	01 Jan 2021		
		Local	9,011,784.600	103.734330	9,348,314.40	104.512254	9,418,419.21	70,104.81	0.49
Original Face:		Base	10,000,000.000	103.734330	9,348,314.40	104.512254	9,418,419.21	70,104.81	0.49
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR					3.5	01 Dec 2034		
		Local	3,975,571.020	105.302838	4,186,389.11	104.436000	4,151,927.35	-34,461.76	0.22
Original Face:		Base	6,000,000.000	105.302838	4,186,389.11	104.436000	4,151,927.35	-34,461.76	0.22
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR					3.5	01 May 2045		
		Local	5,574,339.000	105.573800	5,885,041.48	102.738000	5,726,964.40	-158,077.08	0.30
Original Face:		Base	6,750,000.000	105.573800	5,885,041.48	102.738000	5,726,964.40	-158,077.08	0.30

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3138ER6F2	FNMA POOL AL9869 FN 10/31 FIXED VAR					2.5	01 Oct 2031		
		Local	4,948,495.000	100.560806	4,976,246.44	100.547346	4,975,580.39	-666.05	0.26
Original Face:		Base	5,000,000.000	100.560806	4,976,246.44	100.547346	4,975,580.39	-666.05	0.26
3138L95M0	FNMA POOL AM8951 FN 05/25 FIXED 2.76					2.76	01 May 2025		
		Local	4,855,887.780	99.026671	4,808,624.00	100.345000	4,872,640.59	64,016.59	0.26
Original Face:		Base	4,920,000.000	99.026671	4,808,624.00	100.345000	4,872,640.59	64,016.59	0.26
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.5	01 Nov 2027		
		Local	4,268,403.670	101.614014	4,337,296.32	101.163000	4,318,045.20	-19,251.12	0.23
Original Face:		Base	8,125,000.000	101.614014	4,337,296.32	101.163000	4,318,045.20	-19,251.12	0.23
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5					2.5	01 Oct 2032		
		Local	3,638,839.640	101.532997	3,694,622.93	97.602585	3,551,601.55	-143,021.38	0.19
Original Face:		Base	5,948,304.000	101.532997	3,694,622.93	97.602585	3,551,601.55	-143,021.38	0.19
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5					3.5	01 Sep 2033		
		Local	4,126,905.060	102.732022	4,239,653.03	104.441081	4,310,184.26	70,531.23	0.23
Original Face:		Base	6,000,000.000	102.732022	4,239,653.03	104.441081	4,310,184.26	70,531.23	0.23
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4					4.0	01 Jan 2034		
		Local	7,886,380.220	105.435940	8,315,079.15	106.280915	8,381,717.06	66,637.91	0.44
Original Face:		Base	11,523,254.000	105.435940	8,315,079.15	106.280915	8,381,717.06	66,637.91	0.44
31393T7D2	FANNIE MAE FNR 2003 125 AY					4.0	25 Dec 2018		
		Local	379,401.200	100.820825	382,515.42	101.248670	384,138.67	1,623.25	0.02
Original Face:		Base	5,000,000.000	100.820825	382,515.42	101.248670	384,138.67	1,623.25	0.02
31393XMJ3	FANNIE MAE FNR 2004 19 AY					4.0	25 Apr 2019		
		Local	493,203.950	101.026717	498,267.76	101.833790	502,248.27	3,980.51	0.03
Original Face:		Base	5,000,000.000	101.026717	498,267.76	101.833790	502,248.27	3,980.51	0.03
31394A3E4	FANNIE MAE FNR 2004 70 BD					4.5	25 Oct 2019		
		Local	253,943.000	101.294251	257,229.66	102.569110	260,467.08	3,237.42	0.01
Original Face:		Base	5,000,000.000	101.294251	257,229.66	102.569110	260,467.08	3,237.42	0.01
31394B6B5	FANNIE MAE FNR 2005 8 EY					5.0	25 Feb 2020		
		Local	998,299.560	102.448369	1,022,741.62	102.316250	1,021,422.67	-1,318.95	0.05
Original Face:		Base	10,127,769.000	102.448369	1,022,741.62	102.316250	1,021,422.67	-1,318.95	0.05

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31394GJC8	FREDDIE MAC FHR 2649 PJ					3.5	15 Jun 2033		
		Local	93,443.450	99.863672	93,316.06	104.001440	97,182.53	3,866.47	0.01
Original Face:		Base	5,000,000.000	99.863672	93,316.06	104.001440	97,182.53	3,866.47	0.01
31394MNR7	FREDDIE MAC FHR 2715 NG					4.5	15 Dec 2018		
		Local	104,642.440	101.274865	105,976.49	101.844700	106,572.78	596.29	0.01
Original Face:		Base	760,000.000	101.274865	105,976.49	101.844700	106,572.78	596.29	0.01
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2					7.0	25 Mar 2044		
		Local	5,418,691.200	119.401477	6,469,997.32	121.745110	6,596,991.56	126,994.24	0.35
Original Face:		Base	41,000,000.000	119.401477	6,469,997.32	121.745110	6,596,991.56	126,994.24	0.35
31395UEG2	FREDDIE MAC FHR 2980 QA					6.0	15 May 2035		
		Local	409,494.200	101.770198	416,743.06	113.674050	465,488.64	48,745.58	0.02
Original Face:		Base	5,000,000.000	101.770198	416,743.06	113.674050	465,488.64	48,745.58	0.02
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A					5.271	25 Oct 2032		
		Local	5,595,462.850	74.649455	4,176,982.55	104.511360	5,847,894.32	1,670,911.77	0.31
Original Face:		Base	5,855,000.000	74.649455	4,176,982.55	104.511360	5,847,894.32	1,670,911.77	0.31
31396Q5U9	FANNIE MAE FNR 2009 69 WA					6.0306	25 Sep 2039		
		Local	1,088,442.600	105.658051	1,150,027.24	114.022500	1,241,069.46	91,042.22	0.07
Original Face:		Base	5,000,000.000	105.658051	1,150,027.24	114.022500	1,241,069.46	91,042.22	0.07
31396QKJ7	FANNIE MAE FNR 2009 52 AJ					4.0	25 Jul 2024		
		Local	290,645.520	102.248615	297,181.02	102.050210	296,604.36	-576.66	0.02
Original Face:		Base	6,000,000.000	102.248615	297,181.02	102.050210	296,604.36	-576.66	0.02
31396QLE7	FANNIE MAE FNR 2009 52 KC					4.5	25 Jul 2024		
		Local	126,393.800	101.826142	128,701.93	101.488520	128,275.20	-426.73	0.01
Original Face:		Base	5,000,000.000	101.826142	128,701.93	101.488520	128,275.20	-426.73	0.01
31396QTR0	FANNIE MAE FNR 2009 62 WA					5.5704	25 Aug 2039		
		Local	2,797,742.000	103.038184	2,882,742.56	111.908310	3,130,905.79	248,163.23	0.16
Original Face:		Base	10,000,000.000	103.038184	2,882,742.56	111.908310	3,130,905.79	248,163.23	0.16
31397MD46	FANNIE MAE FNR 2008 92 AY					4.0	25 Dec 2023		
		Local	583,877.100	102.874177	600,658.76	102.718640	599,750.62	-908.14	0.03
Original Face:		Base	6,000,000.000	102.874177	600,658.76	102.718640	599,750.62	-908.14	0.03

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31397SFE9	FANNIE MAE FNR 2011 26 EB					3.0	25 Apr 2026		
		Local	5,000,000.000	99.369235	4,968,461.77	100.858770	5,042,938.50	74,476.73	0.26
Original Face:		Base	5,000,000.000	99.369235	4,968,461.77	100.858770	5,042,938.50	74,476.73	0.26
31397SGM0	FANNIE MAE FNR 2011 27 JQ					4.0	25 Sep 2039		
		Local	678,494.850	103.202875	700,226.19	101.805720	690,746.57	-9,479.62	0.04
Original Face:		Base	5,000,000.000	103.202875	700,226.19	101.805720	690,746.57	-9,479.62	0.04
31398NWN0	FANNIE MAE FNR 2010 111 WA					6.05954	25 Oct 2040		
		Local	1,576,918.050	109.336497	1,724,146.95	113.727270	1,793,385.85	69,238.90	0.09
Original Face:		Base	5,000,000.000	109.336497	1,724,146.95	113.727270	1,793,385.85	69,238.90	0.09
31401EBE8	FNMA POOL 705737 FN 06/18 FIXED 5					5.0	01 Jun 2018		
		Local	66,518.300	100.049385	66,551.15	102.770353	68,361.09	1,809.94	0.00
Original Face:		Base	10,000,000.000	100.049385	66,551.15	102.770353	68,361.09	1,809.94	0.00
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR					5.0	01 Apr 2034		
		Local	1,882,977.660	99.576341	1,875,000.26	111.555433	2,100,563.88	225,563.62	0.11
Original Face:		Base	11,959,998.000	99.576341	1,875,000.26	111.555433	2,100,563.88	225,563.62	0.11
31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.0	01 Nov 2019		
		Local	208,446.000	100.286966	209,044.17	103.090584	214,888.20	5,844.03	0.01
Original Face:		Base	10,000,000.000	100.286966	209,044.17	103.090584	214,888.20	5,844.03	0.01
31403DC72	FNMA POOL 745394 FN 11/20 FIXED VAR					4.5	01 Nov 2020		
		Local	107,254.570	102.191841	109,605.42	102.927183	110,394.11	788.69	0.01
Original Face:		Base	3,640,000.000	102.191841	109,605.42	102.927183	110,394.11	788.69	0.01
31403DE39	FNMA POOL 745454 FN 12/20 FIXED VAR					4.0	01 Dec 2020		
		Local	150,409.920	100.455156	151,094.52	103.373965	155,484.70	4,390.18	0.01
Original Face:		Base	4,300,000.000	100.455156	151,094.52	103.373965	155,484.70	4,390.18	0.01
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5					5.0	01 Feb 2035		
		Local	344,903.700	99.259077	342,348.23	109.245990	376,793.46	34,445.23	0.02
Original Face:		Base	5,000,000.000	99.259077	342,348.23	109.245990	376,793.46	34,445.23	0.02
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.5	01 Dec 2033		
		Local	294,772.730	100.717027	296,886.33	111.950960	330,000.90	33,114.57	0.02
Original Face:		Base	6,500,000.000	100.717027	296,886.33	111.950960	330,000.90	33,114.57	0.02

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31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.5	01 Feb 2034		
		Local	658,625.440	100.169855	659,744.15	112.093970	738,279.40	78,535.25	0.04
	Original Face:	Base	8,000,000.000	100.169855	659,744.15	112.093970	738,279.40	78,535.25	0.04
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5					5.5	01 Aug 2034		
		Local	424,964.760	100.555712	427,326.34	111.646791	474,459.52	47,133.18	0.02
	Original Face:	Base	5,457,127.000	100.555712	427,326.34	111.646791	474,459.52	47,133.18	0.02
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5					5.5	01 Nov 2034		
		Local	458,216.250	100.623326	461,072.43	112.153334	513,904.80	52,832.37	0.03
	Original Face:	Base	5,000,000.000	100.623326	461,072.43	112.153334	513,904.80	52,832.37	0.03
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5					5.5	01 Dec 2034		
		Local	1,219,024.890	101.143643	1,232,966.18	112.117785	1,366,743.71	133,777.53	0.07
	Original Face:	Base	10,547,657.000	101.143643	1,232,966.18	112.117785	1,366,743.71	133,777.53	0.07
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5					5.5	01 Sep 2034		
		Local	1,163,226.580	100.642467	1,170,699.93	111.245726	1,294,039.85	123,339.92	0.07
	Original Face:	Base	17,500,000.000	100.642467	1,170,699.93	111.245726	1,294,039.85	123,339.92	0.07
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5					5.5	01 Feb 2036		
		Local	556,834.950	103.969205	578,936.87	111.582336	621,329.44	42,392.57	0.03
	Original Face:	Base	9,397,749.000	103.969205	578,936.87	111.582336	621,329.44	42,392.57	0.03
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3					3.0	01 Nov 2036		
		Local	4,681,935.700	100.738744	4,716,523.24	98.759593	4,623,860.64	-92,662.60	0.24
	Original Face:	Base	4,744,826.000	100.738744	4,716,523.24	98.759593	4,623,860.64	-92,662.60	0.24
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3					3.0	01 Dec 2036		
		Local	4,070,446.030	100.769574	4,101,771.11	98.759667	4,019,958.94	-81,812.17	0.21
	Original Face:	Base	4,166,154.000	100.769574	4,101,771.11	98.759667	4,019,958.94	-81,812.17	0.21
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5					5.5	01 Aug 2039		
		Local	1,802,495.700	105.879918	1,908,480.97	112.013420	2,019,037.08	110,556.11	0.11
	Original Face:	Base	9,100,000.000	105.879918	1,908,480.97	112.013420	2,019,037.08	110,556.11	0.11
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4					4.0	01 Mar 2026		
		Local	1,507,182.280	101.715699	1,533,040.99	105.268930	1,586,594.66	53,553.67	0.08
	Original Face:	Base	7,060,000.000	101.715699	1,533,040.99	105.268930	1,586,594.66	53,553.67	0.08

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31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4					4.0	01 Jul 2026		
		Local	1,423,425.240	103.898682	1,478,920.06	104.742312	1,490,928.51	12,008.45	0.08
	Original Face:	Base	6,000,000.000	103.898682	1,478,920.06	104.742312	1,490,928.51	12,008.45	0.08
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4					4.0	01 Jan 2042		
		Local	2,223,975.650	104.746373	2,329,533.83	105.386052	2,343,760.13	14,226.30	0.12
	Original Face:	Base	5,000,000.000	104.746373	2,329,533.83	105.386052	2,343,760.13	14,226.30	0.12
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3					3.0	01 Apr 2043		
		Local	4,905,507.460	103.982399	5,100,864.34	99.685000	4,890,055.11	-210,809.23	0.26
	Original Face:	Base	7,000,000.000	103.982399	5,100,864.34	99.685000	4,890,055.11	-210,809.23	0.26
31417GWJ1	FNMA POOL AB9648 FN 06/28 FIXED 2.5					2.5	01 Jun 2028		
		Local	3,026,843.650	101.529832	3,073,149.28	101.163230	3,062,052.80	-11,096.48	0.16
	Original Face:	Base	5,000,000.000	101.529832	3,073,149.28	101.163230	3,062,052.80	-11,096.48	0.16
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.0	01 Jan 2025		
		Local	715,565.620	101.642073	727,315.73	105.107508	752,113.19	24,797.46	0.04
	Original Face:	Base	7,000,000.000	101.642073	727,315.73	105.107508	752,113.19	24,797.46	0.04
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4					4.0	01 Oct 2031		
		Local	1,922,271.160	107.099895	2,058,750.40	105.826000	2,034,262.68	-24,487.72	0.11
	Original Face:	Base	6,100,000.000	107.099895	2,058,750.40	105.826000	2,034,262.68	-24,487.72	0.11
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3					3.0	01 Sep 2028		
		Local	6,678,190.970	102.475271	6,843,494.27	102.657654	6,855,674.18	12,179.91	0.36
	Original Face:	Base	9,500,000.000	102.475271	6,843,494.27	102.657654	6,855,674.18	12,179.91	0.36
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5					3.5	01 Mar 2034		
		Local	2,843,101.350	103.419657	2,940,325.66	103.968861	2,955,940.09	15,614.43	0.16
	Original Face:	Base	5,000,000.000	103.419657	2,940,325.66	103.968861	2,955,940.09	15,614.43	0.16
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4					4.0	01 Mar 2034		
		Local	4,597,144.910	104.836840	4,819,501.46	105.906302	4,868,666.17	49,164.71	0.26
	Original Face:	Base	7,899,440.000	104.836840	4,819,501.46	105.906302	4,868,666.17	49,164.71	0.26
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5					4.5	01 Apr 2034		
		Local	4,980,015.520	107.345621	5,345,828.61	107.840424	5,370,469.85	24,641.24	0.28
	Original Face:	Base	8,000,000.000	107.345621	5,345,828.61	107.840424	5,370,469.85	24,641.24	0.28

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR					3.133	01 Feb 2037		
		Local	1,172,410.150	103.583068	1,214,418.40	106.211250	1,245,231.48	30,813.08	0.07
Original Face:		Base	5,000,000.000	103.583068	1,214,418.40	106.211250	1,245,231.48	30,813.08	0.07
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR					5.75	01 Sep 2032		
		Local	876,595.800	107.307796	940,655.63	109.171874	956,996.06	16,340.43	0.05
Original Face:		Base	3,262,241.000	107.307796	940,655.63	109.171874	956,996.06	16,340.43	0.05
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR					2.719	01 Jan 2037		
		Local	1,775,398.410	103.576083	1,838,888.13	106.132062	1,884,266.94	45,378.81	0.10
Original Face:		Base	6,271,091.000	103.576083	1,838,888.13	106.132062	1,884,266.94	45,378.81	0.10
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR					3.5	01 Dec 2025		
		Local	2,337,127.800	104.136841	2,433,811.05	104.182509	2,434,878.38	1,067.33	0.13
Original Face:		Base	12,000,000.000	104.136841	2,433,811.05	104.182509	2,434,878.38	1,067.33	0.13
31677QAV1	FIFTH THIRD BANK SR UNSECURED 02/18 1.45					1.45	28 Feb 2018		
		Local	15,000,000.000	99.969265	14,995,389.82	99.895100	14,984,265.00	-11,124.82	0.79
		Base		99.969265	14,995,389.82	99.895100	14,984,265.00	-11,124.82	0.79
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95					5.95	01 Feb 2038		
		Local	5,000,000.000	99.622735	4,981,136.74	127.742800	6,387,140.00	1,406,003.26	0.34
		Base		99.622735	4,981,136.74	127.742800	6,387,140.00	1,406,003.26	0.34
345397WD1	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/17 3					3.0	12 Jun 2017		
		Local	10,000,000.000	99.998545	9,999,854.50	99.998545	9,999,854.50	0.00	0.53
		Base		99.998545	9,999,854.50	99.998545	9,999,854.50	0.00	0.53
345397YF4	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/20 VAR					2.00928	09 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	101.068600	10,106,860.00	106,860.00	0.53
		Base		100.000000	10,000,000.00	101.068600	10,106,860.00	106,860.00	0.53
35671DAU9	FREEPORT MCMORAN INC COMPANY GUAR 03/22 3.55					3.55	01 Mar 2022		
		Local	5,000,000.000	99.879642	4,993,982.10	92.750000	4,637,500.00	-356,482.10	0.24
		Base		99.879642	4,993,982.10	92.750000	4,637,500.00	-356,482.10	0.24
357081AE8	FREMF MORTGAGE TRUST FREMF 2015 K720 B 144A					3.389158	25 Jul 2022		
		Local	5,000,000.000	98.961462	4,948,073.09	99.658130	4,982,906.50	34,833.41	0.26
Original Face:		Base	5,000,000.000	98.961462	4,948,073.09	99.658130	4,982,906.50	34,833.41	0.26

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6					6.0	20 Aug 2046		
		Local	6,877,291.740	112.065194	7,707,050.30	111.727000	7,683,791.74	-23,258.56	0.40
Original Face:		Base	8,707,929.000	112.065194	7,707,050.30	111.727000	7,683,791.74	-23,258.56	0.40
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5					5.5	20 Jun 2040		
		Local	3,777,238.680	110.540685	4,175,385.50	109.285033	4,127,956.54	-47,428.96	0.22
Original Face:		Base	6,000,000.000	110.540685	4,175,385.50	109.285033	4,127,956.54	-47,428.96	0.22
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4					4.0	20 Jan 2046		
		Local	5,332,136.310	106.427816	5,674,876.24	107.159791	5,713,906.13	39,029.89	0.30
Original Face:		Base	5,682,660.000	106.427816	5,674,876.24	107.159791	5,713,906.13	39,029.89	0.30
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5					5.5	15 Oct 2033		
		Local	336,167.790	101.113307	339,910.37	112.649773	378,692.25	38,781.88	0.02
Original Face:		Base	7,000,000.000	101.113307	339,910.37	112.649773	378,692.25	38,781.88	0.02
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4					4.0	20 Aug 2026		
		Local	4,972,838.640	105.985899	5,270,507.73	105.013000	5,222,127.04	-48,380.69	0.27
Original Face:		Base	22,821,698.000	105.985899	5,270,507.73	105.013000	5,222,127.04	-48,380.69	0.27
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5					3.5	20 Nov 2041		
		Local	1,100,833.350	103.069916	1,134,628.01	101.973980	1,122,563.58	-12,064.43	0.06
Original Face:		Base	5,000,000.000	103.069916	1,134,628.01	101.973980	1,122,563.58	-12,064.43	0.06
36206YCN9	GNMA POOL 424977 GN 10/18 FIXED 4					4.0	15 Oct 2018		
		Local	95,093.330	99.944854	95,040.89	100.662367	95,723.20	682.31	0.01
Original Face:		Base	7,500,000.000	99.944854	95,040.89	100.662367	95,723.20	682.31	0.01
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.5	20 Jun 2028		
		Local	7,545,043.070	101.513211	7,659,215.49	99.378000	7,498,112.90	-161,102.59	0.39
Original Face:		Base	13,640,889.000	101.513211	7,659,215.49	99.378000	7,498,112.90	-161,102.59	0.39
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5					5.0	20 Sep 2041		
		Local	3,000,090.300	109.327962	3,279,937.57	107.509386	3,225,378.66	-54,558.91	0.17
Original Face:		Base	5,000,000.000	109.327962	3,279,937.57	107.509386	3,225,378.66	-54,558.91	0.17
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4					4.0	15 Jul 2045		
		Local	7,974,787.700	107.117663	8,542,406.23	105.717364	8,430,735.34	-111,670.89	0.44
Original Face:		Base	10,000,000.000	107.117663	8,542,406.23	105.717364	8,430,735.34	-111,670.89	0.44

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36249KAA8	GS MORTGAGE SECURITIES TRUST GSMS 2010 C1 A1 144A					3.679	10 Aug 2043		
		Local	2,928,442.620	104.444230	3,058,589.35	102.340320	2,996,977.55	-61,611.80	0.16
	Original Face:	Base	14,082,000.000	104.444230	3,058,589.35	102.340320	2,996,977.55	-61,611.80	0.16
36290X3X6	GNMA POOL 621014 GN 09/18 FIXED 4					4.0	15 Sep 2018		
		Local	104,807.400	99.969182	104,775.10	103.118410	108,075.72	3,300.62	0.01
	Original Face:	Base	5,000,000.000	99.969182	104,775.10	103.118410	108,075.72	3,300.62	0.01
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5					5.5	15 Mar 2034		
		Local	287,704.450	101.044575	290,709.74	112.832536	324,624.23	33,914.49	0.02
	Original Face:	Base	7,322,535.000	101.044575	290,709.74	112.832536	324,624.23	33,914.49	0.02
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5					5.0	15 Jul 2039		
		Local	1,866,406.520	106.000464	1,978,399.57	111.056810	2,072,771.54	94,371.97	0.11
	Original Face:	Base	8,800,000.000	106.000464	1,978,399.57	111.056810	2,072,771.54	94,371.97	0.11
369604BC6	GENERAL ELECTRIC CO SR UNSECURED 12/17 5.25					5.25	06 Dec 2017		
		Local	5,000,000.000	99.945133	4,997,256.66	102.532500	5,126,625.00	129,368.34	0.27
		Base		99.945133	4,997,256.66	102.532500	5,126,625.00	129,368.34	0.27
36962G3H5	GENERAL ELECTRIC CO SR UNSECURED 09/17 5.625					5.625	15 Sep 2017		
		Local	5,000,000.000	99.984552	4,999,227.62	101.943800	5,097,190.00	97,962.38	0.27
		Base		99.984552	4,999,227.62	101.943800	5,097,190.00	97,962.38	0.27
36962G5W0	GENERAL ELECTRIC CO SR UNSECURED 04/17 2.3					2.3	27 Apr 2017		
		Local	5,000,000.000	100.002864	5,000,143.19	100.002864	5,000,143.19	0.00	0.26
		Base		100.002864	5,000,143.19	100.002864	5,000,143.19	0.00	0.26
36966THT2	GENERAL ELECTRIC CO SR UNSECURED 03/23 VAR					2.13122	15 Mar 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	102.546600	10,254,660.00	254,660.00	0.54
		Base		100.000000	10,000,000.00	102.546600	10,254,660.00	254,660.00	0.54
38141GFG4	GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 5.95					5.95	18 Jan 2018		
		Local	5,000,000.000	99.988641	4,999,432.06	103.267200	5,163,360.00	163,927.94	0.27
		Base		99.988641	4,999,432.06	103.267200	5,163,360.00	163,927.94	0.27
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					2.239	30 Apr 2018		
		Local	9,000,000.000	100.000000	9,000,000.00	100.885000	9,079,650.00	79,650.00	0.48
		Base		100.000000	9,000,000.00	100.885000	9,079,650.00	79,650.00	0.48

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38238QAM8	GOODRICH CORP SR UNSECURED 02/18 6.8					6.8	01 Feb 2018		
		Local	1,800,000.000	103.745232	1,867,414.18	102.476700	1,844,580.60	-22,833.58	0.10
		Base		103.745232	1,867,414.18	102.476700	1,844,580.60	-22,833.58	0.10
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA					3.5	16 Apr 2042		
		Local	1,222,616.600	107.340758	1,312,365.92	103.222830	1,262,019.45	-50,346.47	0.07
Original Face:		Base	2,500,000.000	107.340758	1,312,365.92	103.222830	1,262,019.45	-50,346.47	0.07
38375CWQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 JP					3.0	20 Jul 2039		
		Local	4,291,393.600	102.785715	4,410,939.59	102.424420	4,395,435.00	-15,504.59	0.23
Original Face:		Base	10,000,000.000	102.785715	4,410,939.59	102.424420	4,395,435.00	-15,504.59	0.23
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM					3.5	20 Apr 2042		
		Local	4,550,179.360	107.106673	4,873,545.74	101.248460	4,606,986.53	-266,559.21	0.24
Original Face:		Base	8,000,000.000	107.106673	4,873,545.74	101.248460	4,606,986.53	-266,559.21	0.24
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E					3.0	16 Oct 2039		
		Local	984,232.200	104.088374	1,024,471.29	102.632810	1,010,145.16	-14,326.13	0.05
Original Face:		Base	10,000,000.000	104.088374	1,024,471.29	102.632810	1,010,145.16	-14,326.13	0.05
38376CRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 77 KC					4.5	20 May 2038		
		Local	524,625.130	103.502181	542,998.45	102.315210	536,771.30	-6,227.15	0.03
Original Face:		Base	7,440,000.000	103.502181	542,998.45	102.315210	536,771.30	-6,227.15	0.03
38376FNL2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 66 UG					4.5	20 Jul 2038		
		Local	394,150.860	103.333287	407,289.04	103.171510	406,651.39	-637.65	0.02
Original Face:		Base	4,500,000.000	103.333287	407,289.04	103.171510	406,651.39	-637.65	0.02
38376GW30	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 86 B					3.0	16 Feb 2041		
		Local	2,178,097.940	102.664556	2,236,134.58	100.608060	2,191,342.08	-44,792.50	0.12
Original Face:		Base	6,500,000.000	102.664556	2,236,134.58	100.608060	2,191,342.08	-44,792.50	0.12
38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG					2.04	20 Dec 2066		
		Local	9,990,864.400	101.266469	10,117,395.57	100.454510	10,036,273.88	-81,121.69	0.53
Original Face:		Base	10,000,000.000	101.266469	10,117,395.57	100.454510	10,036,273.88	-81,121.69	0.53
38376TCB6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 12 MD					4.5	20 Jul 2037		
		Local	740,198.280	104.926492	776,664.09	102.491780	758,642.39	-18,021.70	0.04
Original Face:		Base	7,600,000.000	104.926492	776,664.09	102.491780	758,642.39	-18,021.70	0.04

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38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA					5.72148	20 Aug 2034		
		Local	1,353,908.250	108.627554	1,470,717.42	111.730770	1,512,732.11	42,014.69	0.08
	Original Face:	Base	5,000,000.000	108.627554	1,470,717.42	111.730770	1,512,732.11	42,014.69	0.08
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW					6.09812	20 Apr 2037		
		Local	2,917,391.600	109.711656	3,200,718.65	111.275030	3,246,328.38	45,609.73	0.17
	Original Face:	Base	10,000,000.000	109.711656	3,200,718.65	111.275030	3,246,328.38	45,609.73	0.17
38378BDT3	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 22 B					2.68692	16 Aug 2041		
		Local	3,250,000.000	103.564906	3,365,859.43	100.052070	3,251,692.28	-114,167.15	0.17
	Original Face:	Base	3,250,000.000	103.564906	3,365,859.43	100.052070	3,251,692.28	-114,167.15	0.17
38378BUA5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 67 B					2.67631	16 Oct 2047		
		Local	5,000,000.000	104.343126	5,217,156.32	100.351430	5,017,571.50	-199,584.82	0.26
	Original Face:	Base	5,000,000.000	104.343126	5,217,156.32	100.351430	5,017,571.50	-199,584.82	0.26
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK					3.0	16 Jan 2027		
		Local	1,633,295.370	103.322329	1,687,558.81	103.053730	1,683,171.80	-4,387.01	0.09
	Original Face:	Base	6,500,000.000	103.322329	1,687,558.81	103.053730	1,683,171.80	-4,387.01	0.09
38378KX79	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 139 AG					3.0	16 Oct 2051		
		Local	2,000,000.000	99.659440	1,993,188.80	96.993350	1,939,867.00	-53,321.80	0.10
	Original Face:	Base	2,000,000.000	99.659440	1,993,188.80	96.993350	1,939,867.00	-53,321.80	0.10
38378N5M1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 73 AG					3.2	16 Apr 2043		
		Local	5,000,000.000	103.777061	5,188,853.07	101.411980	5,070,599.00	-118,254.07	0.27
	Original Face:	Base	5,000,000.000	103.777061	5,188,853.07	101.411980	5,070,599.00	-118,254.07	0.27
38378NY56	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 64 AC					2.25	16 Dec 2047		
		Local	2,047,956.360	100.274708	2,053,582.27	99.938630	2,046,699.53	-6,882.74	0.11
	Original Face:	Base	3,000,000.000	100.274708	2,053,582.27	99.938630	2,046,699.53	-6,882.74	0.11
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE					3.5	20 Sep 2043		
		Local	5,429,000.000	97.588607	5,298,085.49	101.754650	5,524,259.95	226,174.46	0.29
	Original Face:	Base	5,429,000.000	97.588607	5,298,085.49	101.754650	5,524,259.95	226,174.46	0.29
38379GMY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 142 UQ					3.0	20 Nov 2043		
		Local	1,542,835.450	102.809235	1,586,177.33	102.068510	1,574,749.16	-11,428.17	0.08
	Original Face:	Base	5,000,000.000	102.809235	1,586,177.33	102.068510	1,574,749.16	-11,428.17	0.08

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38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV					2.95	16 Oct 2029		
		Local	2,647,295.190	103.228884	2,732,773.27	99.979320	2,646,747.73	-86,025.54	0.14
Original Face:		Base	3,000,000.000	103.228884	2,732,773.27	99.979320	2,646,747.73	-86,025.54	0.14
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.2	16 Aug 2055		
		Local	7,844,271.300	99.880049	7,834,862.04	98.815370	7,751,345.71	-83,516.33	0.41
Original Face:		Base	10,000,000.000	99.880049	7,834,862.04	98.815370	7,751,345.71	-83,516.33	0.41
38380BC45	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 156 VA					3.0	20 Dec 2030		
		Local	5,767,050.310	102.440581	5,907,799.82	101.516680	5,854,518.01	-53,281.81	0.31
Original Face:		Base	5,879,850.000	102.440581	5,907,799.82	101.516680	5,854,518.01	-53,281.81	0.31
38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB					6.12058	20 Nov 2042		
		Local	4,660,467.050	115.624711	5,388,651.56	114.811000	5,350,728.82	-37,922.74	0.28
Original Face:		Base	5,010,613.000	115.624711	5,388,651.56	114.811000	5,350,728.82	-37,922.74	0.28
41283LAP0	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 03/19 VAR					1.45622	08 Mar 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	100.200600	10,020,060.00	20,060.00	0.53
		Base		100.000000	10,000,000.00	100.200600	10,020,060.00	20,060.00	0.53
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2					3.2	21 Aug 2025		
		Local	5,000,000.000	99.703325	4,985,166.26	100.886300	5,044,315.00	59,148.74	0.27
		Base		99.703325	4,985,166.26	100.886300	5,044,315.00	59,148.74	0.27
459200AS0	IBM CORP SR UNSECURED 01/28 6.5					6.5	15 Jan 2028		
		Local	10,000,000.000	122.768874	12,276,887.40	126.777200	12,677,720.00	400,832.60	0.67
		Base		122.768874	12,276,887.40	126.777200	12,677,720.00	400,832.60	0.67
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4					6.4	15 May 2038		
		Local	5,000,000.000	99.187047	4,959,352.33	129.161400	6,458,070.00	1,498,717.67	0.34
		Base		99.187047	4,959,352.33	129.161400	6,458,070.00	1,498,717.67	0.34
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.7	18 May 2023		
		Local	10,000,000.000	99.767903	9,976,790.30	98.002000	9,800,200.00	-176,590.30	0.51
		Base		99.767903	9,976,790.30	98.002000	9,800,200.00	-176,590.30	0.51
46635TCG5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C3 A4 144A					4.7171	15 Feb 2046		
		Local	10,000,000.000	109.660116	10,966,011.59	107.776650	10,777,665.00	-188,346.59	0.57
Original Face:		Base	10,000,000.000	109.660116	10,966,011.59	107.776650	10,777,665.00	-188,346.59	0.57

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46636DAE6	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C4 A3 144A					4.1063	15 Jul 2046		
		Local	5,437,469.260	107.871816	5,865,496.81	102.255750	5,560,124.97	-305,371.84	0.29
	Original Face:	Base	5,775,000.000	107.871816	5,865,496.81	102.255750	5,560,124.97	-305,371.84	0.29
46637WAC7	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 CBX A3					3.1388	15 Jun 2045		
		Local	4,219,752.060	102.764893	4,336,423.69	101.418580	4,279,612.62	-56,811.07	0.22
	Original Face:	Base	10,000,000.000	102.764893	4,336,423.69	101.418580	4,279,612.62	-56,811.07	0.22
46638UAD8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 C8 ASB					2.3791	15 Oct 2045		
		Local	10,000,000.000	100.295979	10,029,597.89	100.548680	10,054,868.00	25,270.11	0.53
	Original Face:	Base	10,000,000.000	100.295979	10,029,597.89	100.548680	10,054,868.00	25,270.11	0.53
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95					4.95	15 May 2033		
		Local	5,000,000.000	98.036521	4,901,826.05	116.423200	5,821,160.00	919,333.95	0.31
		Base		98.036521	4,901,826.05	116.423200	5,821,160.00	919,333.95	0.31
48126DX53	JPMORGAN CHASE + CO SR UNSECURED 06/23 VAR					2.10178	21 Jun 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	98.889800	4,944,490.00	-55,510.00	0.26
		Base		100.000000	5,000,000.00	98.889800	4,944,490.00	-55,510.00	0.26
487836BP2	KELLOGG CO SR UNSECURED 04/26 3.25					3.25	01 Apr 2026		
		Local	5,000,000.000	99.907031	4,995,351.53	97.750000	4,887,500.00	-107,851.53	0.26
		Base		99.907031	4,995,351.53	97.750000	4,887,500.00	-107,851.53	0.26
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,500,000.000	99.983939	3,499,437.85	100.067200	3,502,352.00	2,914.15	0.18
		Base		99.983939	3,499,437.85	100.067200	3,502,352.00	2,914.15	0.18
55616XAF4	MACYS RETAIL HLDGS INC COMPANY GUAR 01/22 3.875					3.875	15 Jan 2022		
		Local	2,000,000.000	99.622934	1,992,458.68	99.416000	1,988,320.00	-4,138.68	0.10
		Base		99.622934	1,992,458.68	99.416000	1,988,320.00	-4,138.68	0.10
577081BA9	MATTEL INC SR UNSECURED 08/21 2.35					2.35	15 Aug 2021		
		Local	3,000,000.000	99.882000	2,996,460.00	97.727000	2,931,810.00	-64,650.00	0.15
		Base		99.882000	2,996,460.00	97.727000	2,931,810.00	-64,650.00	0.15
58013MEB6	MCDONALD S CORP SR UNSECURED 10/17 5.8					5.8	15 Oct 2017		
		Local	3,000,000.000	99.989096	2,999,672.89	102.288500	3,068,655.00	68,982.11	0.16
		Base		99.989096	2,999,672.89	102.288500	3,068,655.00	68,982.11	0.16

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58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3					6.3	01 Mar 2038		
		Local	5,000,000.000	99.673815	4,983,690.73	125.036500	6,251,825.00	1,268,134.27	0.33
		Base		99.673815	4,983,690.73	125.036500	6,251,825.00	1,268,134.27	0.33
58768FAE6	MERCEDES BENZ AUTO LEASE TRUST MBALT 2016 A A4					1.69	15 Nov 2021		
		Local	5,000,000.000	99.997779	4,999,888.95	100.085780	5,004,289.00	4,400.05	0.26
Original Face:		Base	5,000,000.000	99.997779	4,999,888.95	100.085780	5,004,289.00	4,400.05	0.26
594918AV6	MICROSOFT CORP SR UNSECURED 12/18 1.625					1.625	06 Dec 2018		
		Local	5,000,000.000	99.806299	4,990,314.97	100.418900	5,020,945.00	30,630.03	0.26
		Base		99.806299	4,990,314.97	100.418900	5,020,945.00	30,630.03	0.26
59562VAT4	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/18 5.75					5.75	01 Apr 2018		
		Local	10,000,000.000	99.981928	9,998,192.82	103.930900	10,393,090.00	394,897.18	0.55
		Base		99.981928	9,998,192.82	103.930900	10,393,090.00	394,897.18	0.55
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375					6.375	15 Feb 2028		
		Local	10,000,000.000	124.058626	12,405,862.55	129.011400	12,901,140.00	495,277.45	0.68
		Base		124.058626	12,405,862.55	129.011400	12,901,140.00	495,277.45	0.68
61747YCM5	MORGAN STANLEY SR UNSECURED 01/20 5.5					5.5	26 Jan 2020		
		Local	3,100,000.000	106.289464	3,294,973.39	108.496200	3,363,382.20	68,408.81	0.18
		Base		106.289464	3,294,973.39	108.496200	3,363,382.20	68,408.81	0.18
626717AD4	MURPHY OIL CORP SR UNSECURED 06/22 4					4.0	01 Jun 2022		
		Local	5,000,000.000	99.892432	4,994,621.60	95.500000	4,775,000.00	-219,621.60	0.25
		Base		99.892432	4,994,621.60	95.500000	4,775,000.00	-219,621.60	0.25
637432HT5	NATIONAL RURAL UTIL COOP COLLATERAL T 04/17 5.45					5.45	10 Apr 2017		
		Local	7,500,000.000	99.999212	7,499,940.87	99.999212	7,499,940.87	0.00	0.39
		Base		99.999212	7,499,940.87	99.999212	7,499,940.87	0.00	0.39
651229AG1	NEWELL BRANDS INC SR UNSECURED 04/18 6.25					6.25	15 Apr 2018		
		Local	3,000,000.000	99.969111	2,999,073.34	104.735200	3,142,056.00	142,982.66	0.17
		Base		99.969111	2,999,073.34	104.735200	3,142,056.00	142,982.66	0.17
651229AN6	NEWELL BRANDS INC SR UNSECURED 12/17 2.05					2.05	01 Dec 2017		
		Local	3,000,000.000	99.984875	2,999,546.26	100.319900	3,009,597.00	10,050.74	0.16
		Base		99.984875	2,999,546.26	100.319900	3,009,597.00	10,050.74	0.16

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651639AN6	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5					3.5	15 Mar 2022		
		8,000,000.000	Local	99.633771	7,970,701.71	102.826600	8,226,128.00	255,426.29	0.43
			Base	99.633771	7,970,701.71	102.826600	8,226,128.00	255,426.29	0.43
655844AZ1	NORFOLK SOUTHERN CORP SR UNSECURED 04/18 5.75					5.75	01 Apr 2018		
		5,000,000.000	Local	99.972296	4,998,614.82	104.059900	5,202,995.00	204,380.18	0.27
			Base	99.972296	4,998,614.82	104.059900	5,202,995.00	204,380.18	0.27
709599AE4	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 05/17 3.75					3.75	11 May 2017		
		4,000,000.000	Local	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.21
			Base	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.21
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6					3.6	01 Mar 2024		
		5,000,000.000	Local	99.880503	4,994,025.16	104.988500	5,249,425.00	255,399.84	0.28
			Base	99.880503	4,994,025.16	104.988500	5,249,425.00	255,399.84	0.28
717081DZ3	PFIZER INC SR UNSECURED 12/21 2.2					2.2	15 Dec 2021		
		5,000,000.000	Local	99.915444	4,995,772.19	99.874600	4,993,730.00	-2,042.19	0.26
			Base	99.915444	4,995,772.19	99.874600	4,993,730.00	-2,042.19	0.26
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75					6.75	15 Dec 2027		
		3,000,000.000	Local	122.626795	3,678,803.84	128.773000	3,863,190.00	184,386.16	0.20
			Base	122.626795	3,678,803.84	128.773000	3,863,190.00	184,386.16	0.20
718172AH2	PHILIP MORRIS INTL INC SR UNSECURED 03/20 4.5					4.5	26 Mar 2020		
		5,000,000.000	Local	99.617509	4,980,875.43	106.828000	5,341,400.00	360,524.57	0.28
			Base	99.617509	4,980,875.43	106.828000	5,341,400.00	360,524.57	0.28
737679DD9	POTOMAC ELECTRIC POWER 1ST MORTGAGE 04/22 3.05					3.05	01 Apr 2022		
		3,000,000.000	Local	99.855159	2,995,654.77	101.400500	3,042,015.00	46,360.23	0.16
			Base	99.855159	2,995,654.77	101.400500	3,042,015.00	46,360.23	0.16
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625					5.625	01 Oct 2038		
		9,800,000.000	Local	99.945297	9,794,639.14	129.454800	12,686,570.40	2,891,931.26	0.67
			Base	99.945297	9,794,639.14	129.454800	12,686,570.40	2,891,931.26	0.67
742651DS8	PRIVATE EXPORT FUNDING US GOVT GUAR 07/18 1.875					1.875	15 Jul 2018		
		3,000,000.000	Local	99.990502	2,999,715.06	100.677500	3,020,325.00	20,609.94	0.16
			Base	99.990502	2,999,715.06	100.677500	3,020,325.00	20,609.94	0.16

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742651DV1	PRIVATE EXPORT FUNDING US GOVT GUAR 09/20 2.3					2.3	15 Sep 2020		
		Local	10,000,000.000	100.878132	10,087,813.15	101.229200	10,122,920.00	35,106.85	0.53
		Base		100.878132	10,087,813.15	101.229200	10,122,920.00	35,106.85	0.53
7591EPAK6	REGIONS FINANCIAL CORP SR UNSECURED 02/21 3.2					3.2	08 Feb 2021		
		Local	3,000,000.000	101.028032	3,030,840.95	101.692000	3,050,760.00	19,919.05	0.16
		Base		101.028032	3,030,840.95	101.692000	3,050,760.00	19,919.05	0.16
771196BE1	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35					3.35	30 Sep 2024		
		Local	5,000,000.000	100.736995	5,036,849.76	102.760700	5,138,035.00	101,185.24	0.27
		Base		100.736995	5,036,849.76	102.760700	5,138,035.00	101,185.24	0.27
779382AP5	ROWAN COMPANIES INC COMPANY GUAR 06/22 4.875					4.875	01 Jun 2022		
		Local	4,000,000.000	99.665194	3,986,607.75	95.500000	3,820,000.00	-166,607.75	0.20
		Base		99.665194	3,986,607.75	95.500000	3,820,000.00	-166,607.75	0.20
78387GAM5	AT+T INC SR UNSECURED 06/34 6.45					6.45	15 Jun 2034		
		Local	5,000,000.000	100.000000	5,000,000.00	113.315500	5,665,775.00	665,775.00	0.30
		Base		100.000000	5,000,000.00	113.315500	5,665,775.00	665,775.00	0.30
822582BH4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 VAR					1.48372	11 May 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.634200	10,063,420.00	63,420.00	0.53
		Base		100.000000	10,000,000.00	100.634200	10,063,420.00	63,420.00	0.53
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95					2.95	01 Jul 2023		
		Local	5,000,000.000	99.925470	4,996,273.49	97.340000	4,867,000.00	-129,273.49	0.26
		Base		99.925470	4,996,273.49	97.340000	4,867,000.00	-129,273.49	0.26
844895AV4	SOUTHWEST GAS HOLDINGS SR UNSECURED 04/22 3.875					3.875	01 Apr 2022		
		Local	4,000,000.000	99.983485	3,999,339.38	102.526300	4,101,052.00	101,712.62	0.22
		Base		99.983485	3,999,339.38	102.526300	4,101,052.00	101,712.62	0.22
855244AG4	STARBUCKS CORP SR UNSECURED 06/22 2.7					2.7	15 Jun 2022		
		Local	5,000,000.000	99.986021	4,999,301.07	101.638700	5,081,935.00	82,633.93	0.27
		Base		99.986021	4,999,301.07	101.638700	5,081,935.00	82,633.93	0.27
857477AL7	STATE STREET CORP SUBORDINATED 05/23 3.1					3.1	15 May 2023		
		Local	5,000,000.000	99.901020	4,995,050.98	100.724700	5,036,235.00	41,184.02	0.26
		Base		99.901020	4,995,050.98	100.724700	5,036,235.00	41,184.02	0.26

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871829AL1	SYSCO CORPORATION COMPANY GUAR 02/18 5.25					5.25	12 Feb 2018		
		Local	4,000,000.000	99.940127	3,997,605.06	103.175400	4,127,016.00	129,410.94	0.22
		Base		99.940127	3,997,605.06	103.175400	4,127,016.00	129,410.94	0.22
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35					6.35	01 Nov 2032		
		Local	5,000,000.000	109.138698	5,456,934.89	126.963900	6,348,195.00	891,260.11	0.33
		Base		109.138698	5,456,934.89	126.963900	6,348,195.00	891,260.11	0.33
880591EC2	TENN VALLEY AUTHORITY SR UNSECURED 04/18 4.5					4.5	01 Apr 2018		
		Local	10,000,000.000	99.997317	9,999,731.72	103.283600	10,328,360.00	328,628.28	0.54
		Base		99.997317	9,999,731.72	103.283600	10,328,360.00	328,628.28	0.54
89233P5T9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3					3.3	12 Jan 2022		
		Local	5,000,000.000	99.822713	4,991,135.63	103.443200	5,172,160.00	181,024.37	0.27
		Base		99.822713	4,991,135.63	103.443200	5,172,160.00	181,024.37	0.27
89352HAN9	TRANSCANADA PIPELINES SR UNSECURED 01/18 1.875					1.875	12 Jan 2018		
		Local	5,000,000.000	99.944778	4,997,238.89	100.102500	5,005,125.00	7,886.11	0.26
		Base		99.944778	4,997,238.89	100.102500	5,005,125.00	7,886.11	0.26
902494AT0	TYSON FOODS INC COMPANY GUAR 06/22 4.5					4.5	15 Jun 2022		
		Local	3,000,000.000	99.725281	2,991,758.42	106.708900	3,201,267.00	209,508.58	0.17
		Base		99.725281	2,991,758.42	106.708900	3,201,267.00	209,508.58	0.17
90327QCY3	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2					2.0	01 Jun 2021		
		Local	15,000,000.000	99.909444	14,986,416.65	97.917000	14,687,550.00	-298,866.65	0.77
		Base		99.909444	14,986,416.65	97.917000	14,687,550.00	-298,866.65	0.77
90327QCZ0	USAA CAPITAL CORP SR UNSECURED 144A 02/19 VAR					1.26456	01 Feb 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	99.986200	6,999,034.00	-966.00	0.37
		Base		100.000000	7,000,000.00	99.986200	6,999,034.00	-966.00	0.37
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2					6.2	15 Jan 2038		
		Local	5,000,000.000	99.644472	4,982,223.62	130.646600	6,532,330.00	1,550,106.38	0.34
		Base		99.644472	4,982,223.62	130.646600	6,532,330.00	1,550,106.38	0.34
91159HHD5	US BANCORP SR UNSECURED 05/17 1.65					1.65	15 May 2017		
		Local	10,000,000.000	99.924393	9,992,439.25	99.924393	9,992,439.25	0.00	0.52
		Base		99.924393	9,992,439.25	99.924393	9,992,439.25	0.00	0.52

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911759LH9	HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/19 2.05					2.05	01 Aug 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.728000	5,036,400.00	36,400.00	0.26
		Base		100.000000	5,000,000.00	100.728000	5,036,400.00	36,400.00	0.26
912810DZ8	US TREASURY N/B 08/17 8.875					8.875	15 Aug 2017		
		Local	10,000,000.000	102.260034	10,226,003.37	102.937500	10,293,750.00	67,746.63	0.54
		Base		102.260034	10,226,003.37	102.937500	10,293,750.00	67,746.63	0.54
912810ED6	US TREASURY N/B 08/19 8.125					8.125	15 Aug 2019		
		Local	7,500,000.000	109.395797	8,204,684.77	115.714800	8,678,610.00	473,925.23	0.46
		Base		109.395797	8,204,684.77	115.714800	8,678,610.00	473,925.23	0.46
912810EM6	US TREASURY N/B 08/22 7.25					7.25	15 Aug 2022		
		Local	5,000,000.000	118.836966	5,941,848.29	126.593800	6,329,690.00	387,841.71	0.33
		Base		118.836966	5,941,848.29	126.593800	6,329,690.00	387,841.71	0.33
912810EN4	US TREASURY N/B 11/22 7.625					7.625	15 Nov 2022		
		Local	5,000,000.000	121.025360	6,051,268.01	129.582000	6,479,100.00	427,831.99	0.34
		Base		121.025360	6,051,268.01	129.582000	6,479,100.00	427,831.99	0.34
912810EP9	US TREASURY N/B 02/23 7.125					7.125	15 Feb 2023		
		Local	5,000,000.000	111.390893	5,569,544.65	127.976600	6,398,830.00	829,285.35	0.34
		Base		111.390893	5,569,544.65	127.976600	6,398,830.00	829,285.35	0.34
912810EV6	US TREASURY N/B 08/25 6.875					6.875	15 Aug 2025		
		Local	12,500,000.000	130.140944	16,267,618.04	134.886700	16,860,837.50	593,219.46	0.89
		Base		130.140944	16,267,618.04	134.886700	16,860,837.50	593,219.46	0.89
912810EW4	US TREASURY N/B 02/26 6					6.0	15 Feb 2026		
		Local	12,500,000.000	121.072727	15,134,090.93	129.261700	16,157,712.50	1,023,621.57	0.85
		Base		121.072727	15,134,090.93	129.261700	16,157,712.50	1,023,621.57	0.85
912810EX2	US TREASURY N/B 08/26 6.75					6.75	15 Aug 2026		
		Local	20,000,000.000	136.610326	27,322,065.25	136.878900	27,375,780.00	53,714.75	1.44
		Base		136.610326	27,322,065.25	136.878900	27,375,780.00	53,714.75	1.44
912810EY0	US TREASURY N/B 11/26 6.5					6.5	15 Nov 2026		
		Local	12,500,000.000	139.717754	17,464,719.31	135.371100	16,921,387.50	-543,331.81	0.89
		Base		139.717754	17,464,719.31	135.371100	16,921,387.50	-543,331.81	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
912810FA1	US TREASURY N/B 08/27 6.375					6.375	15 Aug 2027		
		10,000,000.000	Local	118.686558	11,868,655.79	136.246100	13,624,610.00	1,755,954.21	0.72
			Base	118.686558	11,868,655.79	136.246100	13,624,610.00	1,755,954.21	0.72
912810FB9	US TREASURY N/B 11/27 6.125					6.125	15 Nov 2027		
		15,000,000.000	Local	139.819715	20,972,957.24	134.543000	20,181,450.00	-791,507.24	1.06
			Base	139.819715	20,972,957.24	134.543000	20,181,450.00	-791,507.24	1.06
912810FE3	US TREASURY N/B 08/28 5.5					5.5	15 Aug 2028		
		7,500,000.000	Local	132.913313	9,968,498.45	129.843800	9,738,285.00	-230,213.45	0.51
			Base	132.913313	9,968,498.45	129.843800	9,738,285.00	-230,213.45	0.51
912810FF0	US TREASURY N/B 11/28 5.25					5.25	15 Nov 2028		
		7,500,000.000	Local	128.604420	9,645,331.49	127.785200	9,583,890.00	-61,441.49	0.50
			Base	128.604420	9,645,331.49	127.785200	9,583,890.00	-61,441.49	0.50
912810FG8	US TREASURY N/B 02/29 5.25					5.25	15 Feb 2029		
		5,000,000.000	Local	132.956007	6,647,800.37	128.207000	6,410,350.00	-237,450.37	0.34
			Base	132.956007	6,647,800.37	128.207000	6,410,350.00	-237,450.37	0.34
912810FJ2	US TREASURY N/B 08/29 6.125					6.125	15 Aug 2029		
		10,000,000.000	Local	139.475984	13,947,598.37	138.500000	13,850,000.00	-97,598.37	0.73
			Base	139.475984	13,947,598.37	138.500000	13,850,000.00	-97,598.37	0.73
912810FM5	US TREASURY N/B 05/30 6.25					6.25	15 May 2030		
		10,000,000.000	Local	149.955387	14,995,538.74	141.738000	14,173,800.00	-821,738.74	0.74
			Base	149.955387	14,995,538.74	141.738000	14,173,800.00	-821,738.74	0.74
912810PU6	US TREASURY N/B 05/37 5					5.0	15 May 2037		
		2,500,000.000	Local	120.427348	3,010,683.70	134.492200	3,362,305.00	351,621.30	0.18
			Base	120.427348	3,010,683.70	134.492200	3,362,305.00	351,621.30	0.18
912828B33	US TREASURY N/B 01/19 1.5					1.5	31 Jan 2019		
		5,000,000.000	Local	99.920931	4,996,046.54	100.464800	5,023,240.00	27,193.46	0.26
			Base	99.920931	4,996,046.54	100.464800	5,023,240.00	27,193.46	0.26
912828B58	US TREASURY N/B 01/21 2.125					2.125	31 Jan 2021		
		5,000,000.000	Local	99.857965	4,992,898.25	101.367200	5,068,360.00	75,461.75	0.27
			Base	99.857965	4,992,898.25	101.367200	5,068,360.00	75,461.75	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
912828FY1	US TREASURY N/B 11/16 4.625					4.625	15 Nov 2016		
		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
912828G38	US TREASURY N/B 11/24 2.25					2.25	15 Nov 2024		
		2,500,000.000	Local	103.914458	2,597,861.46	99.753900	2,493,847.50	-104,013.96	0.13
			Base	103.914458	2,597,861.46	99.753900	2,493,847.50	-104,013.96	0.13
912828JH4	US TREASURY N/B 08/18 4					4.0	15 Aug 2018		
		10,000,000.000	Local	100.900143	10,090,014.29	103.902300	10,390,230.00	300,215.71	0.55
			Base	100.900143	10,090,014.29	103.902300	10,390,230.00	300,215.71	0.55
912828KD1	US TREASURY N/B 02/19 2.75					2.75	15 Feb 2019		
		5,000,000.000	Local	102.217580	5,110,878.98	102.800800	5,140,040.00	29,161.02	0.27
			Base	102.217580	5,110,878.98	102.800800	5,140,040.00	29,161.02	0.27
912828M56	US TREASURY N/B 11/25 2.25					2.25	15 Nov 2025		
		5,000,000.000	Local	99.599019	4,979,950.94	99.137000	4,956,850.00	-23,100.94	0.26
			Base	99.599019	4,979,950.94	99.137000	4,956,850.00	-23,100.94	0.26
912828MD9	US TREASURY N/B 12/16 3.25					3.25	31 Dec 2016		
		0.000	Local	0.000000	-0.10	0.000000	0.00	0.10	0.00
			Base	0.000000	-0.10	0.000000	0.00	0.10	0.00
912828MK3	US TREASURY N/B 01/17 3.125					3.125	31 Jan 2017		
		0.000	Local	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
912828NR7	US TREASURY N/B 07/17 2.375					2.375	31 Jul 2017		
		7,500,000.000	Local	100.524209	7,539,315.67	100.507700	7,538,077.50	-1,238.17	0.40
			Base	100.524209	7,539,315.67	100.507700	7,538,077.50	-1,238.17	0.40
912828PK0	US TREASURY N/B 11/17 2.25					2.25	30 Nov 2017		
		5,000,000.000	Local	100.082788	5,004,139.40	100.816400	5,040,820.00	36,680.60	0.26
			Base	100.082788	5,004,139.40	100.816400	5,040,820.00	36,680.60	0.26
912828PT1	US TREASURY N/B 01/18 2.625					2.625	31 Jan 2018		
		5,000,000.000	Local	101.527867	5,076,393.33	101.304700	5,065,235.00	-11,158.33	0.27
			Base	101.527867	5,076,393.33	101.304700	5,065,235.00	-11,158.33	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
912828QN3	US TREASURY N/B 05/21 3.125					3.125	15 May 2021		
		5,000,000.000	Local	106.241239	5,312,061.97	105.203100	5,260,155.00	-51,906.97	0.28
			Base	106.241239	5,312,061.97	105.203100	5,260,155.00	-51,906.97	0.28
912828QQ6	US TREASURY N/B 05/18 2.375					2.375	31 May 2018		
		5,000,000.000	Local	101.190105	5,059,505.26	101.414100	5,070,705.00	11,199.74	0.27
			Base	101.190105	5,059,505.26	101.414100	5,070,705.00	11,199.74	0.27
912828TC4	US TREASURY N/B 06/19 1					1.0	30 Jun 2019		
		5,000,000.000	Local	99.645317	4,982,265.87	99.296900	4,964,845.00	-17,420.87	0.26
			Base	99.645317	4,982,265.87	99.296900	4,964,845.00	-17,420.87	0.26
912828TJ9	US TREASURY N/B 08/22 1.625					1.625	15 Aug 2022		
		5,000,000.000	Local	99.584406	4,979,220.31	97.960900	4,898,045.00	-81,175.31	0.26
			Base	99.584406	4,979,220.31	97.960900	4,898,045.00	-81,175.31	0.26
912828TR1	US TREASURY N/B 09/19 1					1.0	30 Sep 2019		
		5,000,000.000	Local	99.707714	4,985,385.69	99.039100	4,951,955.00	-33,430.69	0.26
			Base	99.707714	4,985,385.69	99.039100	4,951,955.00	-33,430.69	0.26
912828TW0	US TREASURY N/B 10/17 0.75					0.75	31 Oct 2017		
		5,000,000.000	Local	99.958302	4,997,915.12	99.882800	4,994,140.00	-3,775.12	0.26
			Base	99.958302	4,997,915.12	99.882800	4,994,140.00	-3,775.12	0.26
912828TY6	US TREASURY N/B 11/22 1.625					1.625	15 Nov 2022		
		5,000,000.000	Local	99.066678	4,953,333.92	97.703100	4,885,155.00	-68,178.92	0.26
			Base	99.066678	4,953,333.92	97.703100	4,885,155.00	-68,178.92	0.26
912828UB4	US TREASURY N/B 11/19 1					1.0	30 Nov 2019		
		7,500,000.000	Local	99.594992	7,469,624.38	98.914100	7,418,557.50	-51,066.88	0.39
			Base	99.594992	7,469,624.38	98.914100	7,418,557.50	-51,066.88	0.39
912828UX6	TSY INFL IX N/B 04/18 0.125					0.125	15 Apr 2018		
		105,033.000	Local	101.567545	106,679.44	100.841100	105,916.43	-763.01	0.01
Original Face:		100,000.000	Base	101.567545	106,679.44	100.841100	105,916.43	-763.01	0.01
912828WS5	US TREASURY N/B 06/19 1.625					1.625	30 Jun 2019		
		5,000,000.000	Local	99.959632	4,997,981.59	100.652300	5,032,615.00	34,633.41	0.26
			Base	99.959632	4,997,981.59	100.652300	5,032,615.00	34,633.41	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
92348NAA5	VERIZON OWNER TRUST VZOT 2017 1A A 144A					2.06	20 Sep 2021		
		Local	5,000,000.000	99.981949	4,999,097.45	100.322090	5,016,104.50	17,007.05	0.26
Original Face:		Base	5,000,000.000	99.981949	4,999,097.45	100.322090	5,016,104.50	17,007.05	0.26
927804FF6	VIRGINIA ELEC + POWER CO SR UNSECURED 04/18 5.4					5.4	30 Apr 2018		
		Local	7,000,000.000	99.975819	6,998,307.35	103.883900	7,271,873.00	273,565.65	0.38
		Base		99.975819	6,998,307.35	103.883900	7,271,873.00	273,565.65	0.38
92890FAT3	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4					3.723	15 May 2047		
		Local	9,250,000.000	107.553965	9,948,741.77	103.798950	9,601,402.88	-347,338.89	0.50
Original Face:		Base	9,250,000.000	107.553965	9,948,741.77	103.798950	9,601,402.88	-347,338.89	0.50
92936TAB8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 A2					3.431	15 Jun 2045		
		Local	5,000,000.000	101.701452	5,085,072.61	103.705930	5,185,296.50	100,223.89	0.27
Original Face:		Base	5,000,000.000	101.701452	5,085,072.61	103.705930	5,185,296.50	100,223.89	0.27
92937EAC8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 A3					2.695	15 Mar 2045		
		Local	5,000,000.000	102.610206	5,130,510.31	100.525990	5,026,299.50	-104,210.81	0.26
Original Face:		Base	5,000,000.000	102.610206	5,130,510.31	100.525990	5,026,299.50	-104,210.81	0.26
92937FAF8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C12 AS					3.56	15 Mar 2048		
		Local	7,400,000.000	101.044203	7,477,271.02	102.546160	7,588,415.84	111,144.82	0.40
Original Face:		Base	7,400,000.000	101.044203	7,477,271.02	102.546160	7,588,415.84	111,144.82	0.40
92938VAL9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C19 A1					1.233	15 Mar 2047		
		Local	900,249.730	99.999637	900,246.46	99.577790	896,448.79	-3,797.67	0.05
Original Face:		Base	2,000,000.000	99.999637	900,246.46	99.577790	896,448.79	-3,797.67	0.05
931142CG6	WAL MART STORES INC SR UNSECURED 04/17 5.375					5.375	05 Apr 2017		
		Local	5,000,000.000	99.999591	4,999,979.53	99.999591	4,999,979.53	0.00	0.26
		Base		99.999591	4,999,979.53	99.999591	4,999,979.53	0.00	0.26
931142CH4	WAL MART STORES INC SR UNSECURED 04/27 5.875					5.875	05 Apr 2027		
		Local	5,000,000.000	99.906411	4,995,320.56	123.355800	6,167,790.00	1,172,469.44	0.32
		Base		99.906411	4,995,320.56	123.355800	6,167,790.00	1,172,469.44	0.32
94106LBD0	WASTE MANAGEMENT INC COMPANY GUAR 05/23 2.4					2.4	15 May 2023		
		Local	5,000,000.000	99.911087	4,995,554.37	98.206000	4,910,300.00	-85,254.37	0.26
		Base		99.911087	4,995,554.37	98.206000	4,910,300.00	-85,254.37	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
94973VAX5	ANTHEM INC SR UNSECURED 05/22 3.125					3.125	15 May 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.512700	5,025,635.00	25,635.00	0.26
		Base		100.000000	5,000,000.00	100.512700	5,025,635.00	25,635.00	0.26
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.5	04 Mar 2021		
		Local	10,000,000.000	99.981950	9,998,195.01	99.714000	9,971,400.00	-26,795.01	0.52
		Base		99.981950	9,998,195.01	99.714000	9,971,400.00	-26,795.01	0.52
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR					2.44	04 Mar 2021		
		Local	15,000,000.000	100.000000	15,000,000.00	102.545000	15,381,750.00	381,750.00	0.81
		Base		100.000000	15,000,000.00	102.545000	15,381,750.00	381,750.00	0.81
94989JAW6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A1					1.531	15 May 2048		
		Local	2,553,744.840	99.997641	2,553,684.60	99.620530	2,544,054.14	-9,630.46	0.13
	Original Face:	Base	3,500,000.000	99.997641	2,553,684.60	99.620530	2,544,054.14	-9,630.46	0.13
94989JAZ9	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A4					3.54	15 May 2048		
		Local	5,000,000.000	103.716788	5,185,839.41	102.138580	5,106,929.00	-78,910.41	0.27
	Original Face:	Base	5,000,000.000	103.716788	5,185,839.41	102.138580	5,106,929.00	-78,910.41	0.27
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85					2.85	13 May 2026		
		Local	7,000,000.000	99.646317	6,975,242.16	96.519000	6,756,330.00	-218,912.16	0.35
		Base		99.646317	6,975,242.16	96.519000	6,756,330.00	-218,912.16	0.35
ACI080VT9	COOPERATIEVE RABOBANK UA SR UNSECURED 09/17 VAR					1.09178	26 Sep 2017		
		Local	10,000,000.000	99.503348	9,950,334.81	99.812140	9,981,214.00	30,879.19	0.52
		Base		99.503348	9,950,334.81	99.812140	9,981,214.00	30,879.19	0.52
US DOLLAR Total									
		Local	1,738,602,145.030		1,820,118,607.15		1,844,578,201.98	24,459,594.83	96.91
	Original Face:	Base	1,604,139,038.000		1,820,118,607.15		1,844,578,201.98	24,459,594.83	96.91
FIXED INCOME Total									
		Base	1,738,602,145.030		1,820,118,607.15		1,844,578,201.98	24,459,594.83	96.91
	Original Face:		1,604,139,038.000						

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Holdings

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

As of: *March 31, 2017*

View Date: *April 7, 2017*

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									
		1,797,432,961.670	Base		1,878,953,906.98		1,903,414,656.86	24,460,749.88	100.00
Original Face:		1,604,139,038.000							

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	322,900.870	1.000000	322,900.87	1.000000	322,900.87	0.00	0.11
		Base		1.000000	322,900.87	1.000000	322,900.87	0.00	0.11
US DOLLAR Total									
		Local	322,900.870		322,900.87		322,900.87	0.00	0.11
		Base			322,900.87		322,900.87	0.00	0.11
CASH Total									
		Base	322,900.870		322,900.87		322,900.87	0.00	0.11
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
21684BP65	COOPERATIEVE CENTRALE					1.55289	25 Sep 2017		
		Local	2,500,000.000	100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.82
		Base		100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.82
313313MM7	FED FARM CRD DISCOUNT NT DISCOUNT NOT 10/17 0.00000						03 Oct 2017		
		Local	3,000,000.000	99.635139	2,989,054.17	99.560200	2,986,806.00	-2,248.17	0.98
		Base		99.635139	2,989,054.17	99.560200	2,986,806.00	-2,248.17	0.98
345397WD1	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/17 3					3.0	12 Jun 2017		
		Local	1,670,000.000	100.283091	1,674,727.62	100.283091	1,674,727.62	0.00	0.55
		Base		100.283091	1,674,727.62	100.283091	1,674,727.62	0.00	0.55
8225X2V19	SHELL INTNL FNC B.V					1.1	01 Aug 2017		
		Local	4,000,000.000	99.627222	3,985,088.89	99.663333	3,986,533.32	1,444.43	1.30
		Base		99.627222	3,985,088.89	99.663333	3,986,533.32	1,444.43	1.30
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.84	03 Apr 2017		
		Local	18,000,000.000	100.000000	18,000,000.00	100.000000	18,000,000.00	0.00	5.88
		Base		100.000000	18,000,000.00	100.000000	18,000,000.00	0.00	5.88

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US DOLLAR Total									
			29,170,000.000	Local	29,148,870.68		29,148,066.94	-803.74	9.52
				Base	29,148,870.68		29,148,066.94	-803.74	9.52
CASH EQUIVALENT Total									
			29,170,000.000	Base	29,148,870.68		29,148,066.94	-803.74	9.52
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RCD2	AT+T INC SR UNSECURED 03/19 VAR					1.78956	11 Mar 2019		
			500,000.000	Local	100.000000	500,000.00	100.576700	502,883.50	2,883.50	0.16
				Base	100.000000	500,000.00	100.576700	502,883.50	2,883.50	0.16
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.8	17 Feb 2021		
			2,000,000.000	Local	101.831229	2,036,624.58	100.297100	2,005,942.00	-30,682.58	0.66
				Base	101.831229	2,036,624.58	100.297100	2,005,942.00	-30,682.58	0.66
02580ECC5	AMERICAN EXPRESS BK FSB SR UNSECURED 09/17 6					6.0	13 Sep 2017		
			500,000.000	Local	102.085520	510,427.60	101.986100	509,930.50	-497.10	0.17
				Base	102.085520	510,427.60	101.986100	509,930.50	-497.10	0.17
0258M0EC9	AMERICAN EXPRESS CREDIT SR UNSECURED 10/19 1.7					1.7	30 Oct 2019		
			2,000,000.000	Local	99.881000	1,997,620.00	99.390900	1,987,818.00	-9,802.00	0.65
				Base	99.881000	1,997,620.00	99.390900	1,987,818.00	-9,802.00	0.65
0258M0ED7	AMERICAN EXPRESS CREDIT SR UNSECURED 10/19 VAR					1.609	30 Oct 2019		
			2,000,000.000	Local	100.000000	2,000,000.00	100.216400	2,004,328.00	4,328.00	0.65
				Base	100.000000	2,000,000.00	100.216400	2,004,328.00	4,328.00	0.65
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					1.434	01 Feb 2019		
			2,000,000.000	Local	100.000000	2,000,000.00	100.341800	2,006,836.00	6,836.00	0.66
				Base	100.000000	2,000,000.00	100.341800	2,006,836.00	6,836.00	0.66
037833BE9	APPLE INC SR UNSECURED 05/20 VAR					1.33372	06 May 2020		
			5,000,000.000	Local	100.000000	5,000,000.00	100.394200	5,019,710.00	19,710.00	1.64
				Base	100.000000	5,000,000.00	100.394200	5,019,710.00	19,710.00	1.64

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05522RCT3	BANK OF AMERICA CREDIT CARD TR BACCT 2015 A1 A					1.24222	15 Jun 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.197330	3,005,919.90	5,919.90	0.98
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.197330	3,005,919.90	5,919.90	0.98
05581RAD8	BMW VEHICLE LEASE TRUST BMWLT 2016 1 A3					1.34	22 Jan 2019		
		Local	4,280,000.000	99.949219	4,277,826.57	99.926340	4,276,847.35	-979.22	1.40
Original Face:		Base	4,280,000.000	99.949219	4,277,826.57	99.926340	4,276,847.35	-979.22	1.40
06367THR4	BANK OF MONTREAL SR UNSECURED 07/19 VAR					1.67372	18 Jul 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.656300	3,019,689.00	19,689.00	0.99
		Base		100.000000	3,000,000.00	100.656300	3,019,689.00	19,689.00	0.99
06367TPX2	BANK OF MONTREAL SR UNSECURED 12/19 2.1					2.1	12 Dec 2019		
		Local	500,000.000	99.961320	499,806.60	100.361700	501,808.50	2,001.90	0.16
		Base		99.961320	499,806.60	100.361700	501,808.50	2,001.90	0.16
06741UQ31	BARCLAYS BANK PLC SR UNSECURED 10/17 VAR					1.339	30 Oct 2017		
		Local	1,000,000.000	99.963748	999,637.48	100.276500	1,002,765.00	3,127.52	0.33
		Base		99.963748	999,637.48	100.276500	1,002,765.00	3,127.52	0.33
06741VK76	BARCLAYS BANK PLC SR UNSECURED 02/20 VAR					2.25	21 Feb 2020		
		Local	4,000,000.000	100.000000	4,000,000.00	99.538900	3,981,556.00	-18,444.00	1.30
		Base		100.000000	4,000,000.00	99.538900	3,981,556.00	-18,444.00	1.30
084670BX5	BERKSHIRE HATHAWAY INC SR UNSECURED 08/18 1.15					1.15	15 Aug 2018		
		Local	2,000,000.000	99.991765	1,999,835.29	99.496800	1,989,936.00	-9,899.29	0.65
		Base		99.991765	1,999,835.29	99.496800	1,989,936.00	-9,899.29	0.65
110122AS7	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/17 0.875					0.875	01 Aug 2017		
		Local	2,000,000.000	99.899302	1,997,986.03	99.857200	1,997,144.00	-842.03	0.65
		Base		99.899302	1,997,986.03	99.857200	1,997,144.00	-842.03	0.65
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125	01 Jun 2021		
		Local	2,000,000.000	99.769152	1,995,383.03	98.088000	1,961,760.00	-33,623.03	0.64
		Base		99.769152	1,995,383.03	98.088000	1,961,760.00	-33,623.03	0.64
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.25	17 Jul 2023		
		Local	1,000,000.000	99.968729	999,687.29	100.308200	1,003,082.00	3,394.71	0.33
Original Face:		Base	1,000,000.000	99.968729	999,687.29	100.308200	1,003,082.00	3,394.71	0.33

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126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					1.58222	17 Jul 2023		
		Local	2,000,000.000	100.000000	2,000,000.00	100.960460	2,019,209.20	19,209.20	0.66
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	100.960460	2,019,209.20	19,209.20	0.66
13607RAC4	CANADIAN IMPERIAL BANK SR UNSECURED 09/19 VAR					1.62	06 Sep 2019		
		Local	4,000,000.000	100.000000	4,000,000.00	100.419900	4,016,796.00	16,796.00	1.31
		Base		100.000000	4,000,000.00	100.419900	4,016,796.00	16,796.00	1.31
14313VAB0	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2A					1.1	15 Nov 2018		
		Local	383,939.510	99.998362	383,933.22	99.960090	383,786.28	-146.94	0.13
Original Face:		Base	2,000,000.000	99.998362	383,933.22	99.960090	383,786.28	-146.94	0.13
14313VAH7	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2B					1.36222	15 Nov 2018		
		Local	383,939.510	100.000000	383,939.51	100.043230	384,105.49	165.98	0.13
Original Face:		Base	2,000,000.000	100.000000	383,939.51	100.043230	384,105.49	165.98	0.13
14313WAC6	CARMAX AUTO OWNER TRUST CARMX 2015 1 A3					1.38	15 Nov 2019		
		Local	1,896,957.790	99.989304	1,896,754.90	99.960740	1,896,213.04	-541.86	0.62
Original Face:		Base	2,500,000.000	99.989304	1,896,754.90	99.960740	1,896,213.04	-541.86	0.62
14912L5P2	CATERPILLAR FINANCIAL SE SR UNSECURED 03/18 1.3					1.3	01 Mar 2018		
		Local	500,000.000	99.964772	499,823.86	99.693100	498,465.50	-1,358.36	0.16
		Base		99.964772	499,823.86	99.693100	498,465.50	-1,358.36	0.16
161571FU3	CHASE ISSUANCE TRUST CHAIT 2013 A1 A1					1.3	18 Feb 2020		
		Local	1,040,000.000	100.189843	1,041,974.37	99.969160	1,039,679.26	-2,295.11	0.34
Original Face:		Base	1,040,000.000	100.189843	1,041,974.37	99.969160	1,039,679.26	-2,295.11	0.34
161571HG2	CHASE ISSUANCE TRUST CHAIT 2016 A6 A6					1.1	15 Jan 2020		
		Local	2,000,000.000	99.991506	1,999,830.11	99.777880	1,995,557.60	-4,272.51	0.65
Original Face:		Base	2,000,000.000	99.991506	1,999,830.11	99.777880	1,995,557.60	-4,272.51	0.65
166764AV2	CHEVRON CORP SR UNSECURED 03/18 1.365					1.365	02 Mar 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	99.942200	4,997,110.00	-2,890.00	1.63
		Base		100.000000	5,000,000.00	99.942200	4,997,110.00	-2,890.00	1.63
17275RBA9	CISCO SYSTEMS INC SR UNSECURED 02/18 1.4					1.4	28 Feb 2018		
		Local	3,000,000.000	100.000000	3,000,000.00	100.006200	3,000,186.00	186.00	0.98
		Base		100.000000	3,000,000.00	100.006200	3,000,186.00	186.00	0.98

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2027A0GL7	COMMONWEALTH BANK AUST SR UNSECURED 144A 10/17 VAR					1.639	30 Oct 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	98.875000	988,750.00	-11,250.00	0.32
		Base		100.000000	1,000,000.00	98.875000	988,750.00	-11,250.00	0.32
233851BX1	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/17 VAR					1.74456	03 Aug 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	100.224300	1,002,243.00	2,243.00	0.33
		Base		100.000000	1,000,000.00	100.224300	1,002,243.00	2,243.00	0.33
24422ERW1	JOHN DEERE CAPITAL CORP SR UNSECURED 10/17 1.2					1.2	10 Oct 2017		
		Local	500,000.000	99.978654	499,893.27	99.927500	499,637.50	-255.77	0.16
		Base		99.978654	499,893.27	99.927500	499,637.50	-255.77	0.16
24422ETN9	JOHN DEERE CAPITAL CORP SR UNSECURED 10/18 VAR					1.27511	15 Oct 2018		
		Local	4,000,000.000	100.000000	4,000,000.00	100.257000	4,010,280.00	10,280.00	1.31
		Base		100.000000	4,000,000.00	100.257000	4,010,280.00	10,280.00	1.31
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	1,000,000.000	99.990395	999,903.95	99.881200	998,812.00	-1,091.95	0.33
Original Face:		Base	1,000,000.000	99.990395	999,903.95	99.881200	998,812.00	-1,091.95	0.33
25468PCZ7	WALT DISNEY COMPANY/THE SR UNSECURED 05/17 0.875					0.875	30 May 2017		
		Local	500,000.000	99.990284	499,951.42	99.990284	499,951.42	0.00	0.16
		Base		99.990284	499,951.42	99.990284	499,951.42	0.00	0.16
25468PDG8	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 VAR					1.32928	08 Jan 2019		
		Local	1,000,000.000	100.000000	1,000,000.00	100.337400	1,003,374.00	3,374.00	0.33
		Base		100.000000	1,000,000.00	100.337400	1,003,374.00	3,374.00	0.33
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	1,674,154.350	99.988880	1,673,968.19	99.961120	1,673,503.44	-464.75	0.55
Original Face:		Base	2,000,000.000	99.988880	1,673,968.19	99.961120	1,673,503.44	-464.75	0.55
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.8	07 Feb 2020		
		Local	4,000,000.000	99.986653	3,999,466.13	100.091000	4,003,640.00	4,173.87	1.31
		Base		99.986653	3,999,466.13	100.091000	4,003,640.00	4,173.87	1.31
30231GAP7	EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.708					1.708	01 Mar 2019		
		Local	2,000,000.000	100.000000	2,000,000.00	100.171900	2,003,438.00	3,438.00	0.65
		Base		100.000000	2,000,000.00	100.171900	2,003,438.00	3,438.00	0.65

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31283K2K3	FED HM LN PC POOL G11678 FG 04/20 FIXED 4.5					4.5	01 Apr 2020		
		Local	28,137.430	100.932104	28,399.70	102.753358	28,912.15	512.45	0.01
Original Face:		Base	1,100,000.000	100.932104	28,399.70	102.753358	28,912.15	512.45	0.01
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4					4.0	01 Mar 2041		
		Local	951,308.160	103.794812	987,408.52	105.907325	1,007,505.02	20,096.50	0.33
Original Face:		Base	2,090,000.000	103.794812	987,408.52	105.907325	1,007,505.02	20,096.50	0.33
3128MBX28	FED HM LN PC POOL G13197 FG 01/19 FIXED 5.5					5.5	01 Jan 2019		
		Local	23,467.500	100.172792	23,508.05	101.447055	23,807.09	299.04	0.01
Original Face:		Base	1,500,000.000	100.172792	23,508.05	101.447055	23,807.09	299.04	0.01
3128MBZR1	FED HM LN PC POOL G13252 FG 02/19 FIXED 6					6.0	01 Feb 2019		
		Local	4,280.130	100.514704	4,302.16	100.346661	4,294.97	-7.19	0.00
Original Face:		Base	1,500,000.000	100.514704	4,302.16	100.346661	4,294.97	-7.19	0.00
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5					4.5	01 Mar 2023		
		Local	6,433.970	101.313808	6,518.50	106.553479	6,855.62	337.12	0.00
Original Face:		Base	250,000.000	101.313808	6,518.50	106.553479	6,855.62	337.12	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5					4.5	01 Jun 2024		
		Local	76,117.760	100.135684	76,221.04	106.562338	81,112.86	4,891.82	0.03
Original Face:		Base	1,000,000.000	100.135684	76,221.04	106.562338	81,112.86	4,891.82	0.03
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5					4.5	01 Feb 2024		
		Local	90,039.080	100.819311	90,776.78	105.779242	95,242.66	4,465.88	0.03
Original Face:		Base	2,206,300.000	100.819311	90,776.78	105.779242	95,242.66	4,465.88	0.03
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	1,211,242.400	101.724557	1,232,130.97	102.657178	1,243,427.27	11,296.30	0.41
Original Face:		Base	5,000,000.000	101.724557	1,232,130.97	102.657178	1,243,427.27	11,296.30	0.41
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	2,920,801.250	102.433584	2,991,881.41	101.195706	2,955,725.45	-36,155.96	0.97
Original Face:		Base	5,000,000.000	102.433584	2,991,881.41	101.195706	2,955,725.45	-36,155.96	0.97
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5					4.5	01 Jun 2024		
		Local	74,426.040	101.380364	75,453.39	106.549704	79,300.73	3,847.34	0.03
Original Face:		Base	1,000,000.000	101.380364	75,453.39	106.549704	79,300.73	3,847.34	0.03

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3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4					4.0	01 Jul 2025		
		Local	696,838.560	101.625475	708,165.50	105.215436	733,181.73	25,016.23	0.24
Original Face:		Base	6,000,000.000	101.625475	708,165.50	105.215436	733,181.73	25,016.23	0.24
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5					3.5	01 Sep 2025		
		Local	690,559.600	102.121204	705,207.78	104.234585	719,801.93	14,594.15	0.24
Original Face:		Base	5,000,000.000	102.121204	705,207.78	104.234585	719,801.93	14,594.15	0.24
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5					3.5	01 Feb 2042		
		Local	2,407,445.600	104.173562	2,507,921.83	102.725693	2,473,065.18	-34,856.65	0.81
Original Face:		Base	5,000,000.000	104.173562	2,507,921.83	102.725693	2,473,065.18	-34,856.65	0.81
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4					4.0	01 Oct 2039		
		Local	1,582,230.850	104.101331	1,647,123.38	105.240484	1,665,147.40	18,024.02	0.54
Original Face:		Base	5,700,000.000	104.101331	1,647,123.38	105.240484	1,665,147.40	18,024.02	0.54
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4					4.0	01 Dec 2040		
		Local	748,626.680	103.786332	776,972.17	105.911106	792,878.80	15,906.63	0.26
Original Face:		Base	2,000,000.000	103.786332	776,972.17	105.911106	792,878.80	15,906.63	0.26
3130A6SW8	FEDERAL HOME LOAN BANK BONDS 12/17 1					1.0	19 Dec 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	99.980300	999,803.00	-197.00	0.33
		Base		100.000000	1,000,000.00	99.980300	999,803.00	-197.00	0.33
3130AAHW1	FEDERAL HOME LOAN BANK BONDS 06/20 1.875					1.875	30 Jun 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.030600	5,001,530.00	1,530.00	1.63
		Base		100.000000	5,000,000.00	100.030600	5,001,530.00	1,530.00	1.63
3130AAL55	FEDERAL HOME LOAN BANK BONDS 07/21 2					2.0	26 Jul 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	100.029400	2,000,588.00	588.00	0.65
		Base		100.000000	2,000,000.00	100.029400	2,000,588.00	588.00	0.65
3133EEZ60	FEDERAL FARM CREDIT BANK BONDS 06/19 1.52					1.52	24 Jun 2019		
		Local	2,900,000.000	100.248872	2,907,217.29	100.308300	2,908,940.70	1,723.41	0.95
		Base		100.248872	2,907,217.29	100.308300	2,908,940.70	1,723.41	0.95
3134GAM68	FREDDIE MAC NOTES 01/20 VAR					1.0	27 Jan 2020		
		Local	4,000,000.000	100.000000	4,000,000.00	99.921400	3,996,856.00	-3,144.00	1.31
		Base		100.000000	4,000,000.00	99.921400	3,996,856.00	-3,144.00	1.31

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3135G0H63	FANNIE MAE NOTES 01/19 1.375					1.375	28 Jan 2019		
		Local	1,000,000.000	99.962944	999,629.44	100.114000	1,001,140.00	1,510.56	0.33
		Base		99.962944	999,629.44	100.114000	1,001,140.00	1,510.56	0.33
3135G0WJ8	FANNIE MAE NOTES 05/18 0.875					0.875	21 May 2018		
		Local	2,000,000.000	99.055210	1,981,104.19	99.658800	1,993,176.00	12,071.81	0.65
		Base		99.055210	1,981,104.19	99.658800	1,993,176.00	12,071.81	0.65
3136AK2A0	FANNIEMAE ACES FNA 2014 M10 ASQ2					2.17135	25 Sep 2019		
		Local	1,000,000.000	101.261772	1,012,617.72	100.764410	1,007,644.10	-4,973.62	0.33
Original Face:		Base	1,000,000.000	101.261772	1,012,617.72	100.764410	1,007,644.10	-4,973.62	0.33
3136AP3Z3	FANNIEMAE ACES FNA 2015 M12 FA					1.12	25 Apr 2020		
		Local	818,605.820	99.978328	818,428.41	100.016510	818,740.97	312.56	0.27
Original Face:		Base	1,000,000.000	99.978328	818,428.41	100.016510	818,740.97	312.56	0.27
31371LJV2	FNMA POOL 255076 FN 01/19 FIXED 4.5					4.5	01 Jan 2019		
		Local	36,241.710	99.768747	36,157.90	102.558015	37,168.78	1,010.88	0.01
Original Face:		Base	2,360,770.000	99.768747	36,157.90	102.558015	37,168.78	1,010.88	0.01
3137B1AZ5	FHLMC MULTIFAMILY STRUCTURED P FHMS K712 A2					1.869	25 Nov 2019		
		Local	2,500,000.000	100.300142	2,507,503.55	99.978890	2,499,472.25	-8,031.30	0.82
Original Face:		Base	2,500,000.000	100.300142	2,507,503.55	99.978890	2,499,472.25	-8,031.30	0.82
3137EAEC9	FREDDIE MAC NOTES 08/21 1.125					1.125	12 Aug 2021		
		Local	2,000,000.000	99.556543	1,991,130.86	96.563700	1,931,274.00	-59,856.86	0.63
		Base		99.556543	1,991,130.86	96.563700	1,931,274.00	-59,856.86	0.63
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.5	01 Nov 2027		
		Local	788,012.990	101.614014	800,731.63	101.163050	797,177.98	-3,553.65	0.26
Original Face:		Base	1,500,000.000	101.614014	800,731.63	101.163050	797,177.98	-3,553.65	0.26
31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR					6.0	01 May 2021		
		Local	77,890.980	100.669782	78,412.68	105.897210	82,484.37	4,071.69	0.03
Original Face:		Base	2,500,000.000	100.669782	78,412.68	105.897210	82,484.37	4,071.69	0.03
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.5	01 Jul 2039		
		Local	103,855.700	101.672301	105,592.48	107.454535	111,597.66	6,005.18	0.04
Original Face:		Base	983,845.000	101.672301	105,592.48	107.454535	111,597.66	6,005.18	0.04

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31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6					6.0	01 Aug 2022		
		Local	83,678.720	100.745434	84,302.49	106.347946	88,990.60	4,688.11	0.03
Original Face:		Base	1,800,000.000	100.745434	84,302.49	106.347946	88,990.60	4,688.11	0.03
31416B6K9	FNMA POOL 995574 FN 11/21 FIXED VAR					4.5	01 Nov 2021		
		Local	155,980.190	102.090003	159,240.18	103.185855	160,949.49	1,709.31	0.05
Original Face:		Base	3,350,000.000	102.090003	159,240.18	103.185855	160,949.49	1,709.31	0.05
31416BN38	FNMA POOL 995110 FN 11/18 FIXED VAR					5.5	01 Nov 2018		
		Local	11,494.830	100.450811	11,546.65	101.021798	11,612.28	65.63	0.00
Original Face:		Base	1,500,000.000	100.450811	11,546.65	101.021798	11,612.28	65.63	0.00
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.0	01 Dec 2040		
		Local	2,251,049.060	104.179208	2,345,125.08	105.250802	2,369,247.19	24,122.11	0.77
Original Face:		Base	5,200,000.000	104.179208	2,345,125.08	105.250802	2,369,247.19	24,122.11	0.77
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.5	01 Jan 2027		
		Local	1,107,112.520	101.861276	1,127,718.94	101.161830	1,119,975.29	-7,743.65	0.37
Original Face:		Base	2,680,283.000	101.861276	1,127,718.94	101.161830	1,119,975.29	-7,743.65	0.37
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.5	01 Aug 2027		
		Local	6,932,546.250	102.729435	7,121,765.61	101.162146	7,013,112.56	-108,653.05	2.29
Original Face:		Base	15,000,000.000	102.729435	7,121,765.61	101.162146	7,013,112.56	-108,653.05	2.29
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.0	01 Nov 2024		
		Local	306,843.260	102.713336	315,168.95	106.996033	328,310.12	13,141.17	0.11
Original Face:		Base	1,500,000.000	102.713336	315,168.95	106.996033	328,310.12	13,141.17	0.11
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.0	01 Jan 2025		
		Local	327,115.710	101.647903	332,506.26	105.107508	343,823.17	11,316.91	0.11
Original Face:		Base	3,200,000.000	101.647903	332,506.26	105.107508	343,823.17	11,316.91	0.11
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.5	01 Feb 2027		
		Local	270,179.390	103.609428	279,931.32	104.188084	281,494.73	1,563.41	0.09
Original Face:		Base	765,534.000	103.609428	279,931.32	104.188084	281,494.73	1,563.41	0.09
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.5	01 Aug 2027		
		Local	2,157,885.280	102.724450	2,216,675.79	101.161378	2,182,946.48	-33,729.31	0.71
Original Face:		Base	5,157,070.000	102.724450	2,216,675.79	101.161378	2,182,946.48	-33,729.31	0.71

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31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.5	01 Mar 2025		
		Local	382,154.950	101.936476	389,555.29	105.487214	403,124.61	13,569.32	0.13
Original Face:		Base	5,000,000.000	101.936476	389,555.29	105.487214	403,124.61	13,569.32	0.13
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.0	01 Aug 2025		
		Local	686,745.450	102.633325	704,829.69	105.318112	723,267.34	18,437.65	0.24
Original Face:		Base	5,000,000.000	102.633325	704,829.69	105.318112	723,267.34	18,437.65	0.24
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.0	01 Feb 2041		
		Local	581,984.580	103.935333	604,887.61	105.310425	612,890.43	8,002.82	0.20
Original Face:		Base	2,000,000.000	103.935333	604,887.61	105.310425	612,890.43	8,002.82	0.20
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5					4.5	01 Sep 2040		
		Local	527,072.200	103.753182	546,854.18	107.339988	565,759.24	18,905.06	0.18
Original Face:		Base	5,000,000.000	103.753182	546,854.18	107.339988	565,759.24	18,905.06	0.18
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5					4.5	01 Nov 2040		
		Local	3,161,128.990	107.422238	3,395,755.50	107.654587	3,403,100.36	7,344.86	1.11
Original Face:		Base	14,750,000.000	107.422238	3,395,755.50	107.654587	3,403,100.36	7,344.86	1.11
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3					3.0	01 Nov 2025		
		Local	409,912.480	101.475417	415,960.40	102.823355	421,485.76	5,525.36	0.14
Original Face:		Base	2,000,000.000	101.475417	415,960.40	102.823355	421,485.76	5,525.36	0.14
34528QDR2	FORD CREDIT FLOORPLAN MASTER O FORDF 2015 1 A1					1.42	15 Jan 2020		
		Local	5,000,000.000	99.987415	4,999,370.77	99.958410	4,997,920.50	-1,450.27	1.63
Original Face:		Base	5,000,000.000	99.987415	4,999,370.77	99.958410	4,997,920.50	-1,450.27	1.63
34528QDS0	FORD CREDIT FLOORPLAN MASTER O FORDF 2015 1 A2					1.31222	15 Jan 2020		
		Local	4,250,000.000	100.000000	4,250,000.00	100.203700	4,258,657.25	8,657.25	1.39
Original Face:		Base	4,250,000.000	100.000000	4,250,000.00	100.203700	4,258,657.25	8,657.25	1.39
345397XN8	FORD MOTOR CREDIT CO LLC SR UNSECURED 10/18 2.551					2.551	05 Oct 2018		
		Local	1,000,000.000	100.000000	1,000,000.00	100.793900	1,007,939.00	7,939.00	0.33
		Base		100.000000	1,000,000.00	100.793900	1,007,939.00	7,939.00	0.33
345397XS7	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/19 VAR					2.58928	08 Jan 2019		
		Local	1,000,000.000	100.000000	1,000,000.00	101.812400	1,018,124.00	18,124.00	0.33
		Base		100.000000	1,000,000.00	101.812400	1,018,124.00	18,124.00	0.33

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369550AV0	GENERAL DYNAMICS CORP COMPANY GUAR 11/17 1					1.0	15 Nov 2017		
		Local	500,000.000	99.922634	499,613.17	99.819600	499,098.00	-515.17	0.16
		Base		99.922634	499,613.17	99.819600	499,098.00	-515.17	0.16
36962G5W0	GENERAL ELECTRIC CO SR UNSECURED 04/17 2.3					2.3	27 Apr 2017		
		Local	500,000.000	99.999046	499,995.23	99.999046	499,995.23	0.00	0.16
		Base		99.999046	499,995.23	99.999046	499,995.23	0.00	0.16
36962G6L3	GENERAL ELECTRIC CO SR UNSECURED 12/17 VAR					1.60167	07 Dec 2017		
		Local	1,000,000.000	99.951198	999,511.98	99.873200	998,732.00	-779.98	0.33
		Base		99.951198	999,511.98	99.873200	998,732.00	-779.98	0.33
377372AD9	GLAXOSMITHKLINE CAP INC COMPANY GUAR 05/18 5.65					5.65	15 May 2018		
		Local	2,000,000.000	104.645999	2,092,919.97	104.620300	2,092,406.00	-513.97	0.68
		Base		104.645999	2,092,919.97	104.620300	2,092,406.00	-513.97	0.68
38141EB99	GOLDMAN SACHS GROUP INC SR UNSECURED 06/17 VAR					1.725	04 Jun 2017		
		Local	2,000,000.000	100.052500	2,001,050.00	100.052500	2,001,050.00	0.00	0.65
		Base		100.052500	2,001,050.00	100.052500	2,001,050.00	0.00	0.65
38141GRC0	GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 2.375					2.375	22 Jan 2018		
		Local	1,000,000.000	100.123402	1,001,234.02	100.548200	1,005,482.00	4,247.98	0.33
		Base		100.123402	1,001,234.02	100.548200	1,005,482.00	4,247.98	0.33
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	8,000,000.000	99.976370	7,998,109.59	99.569900	7,965,592.00	-32,517.59	2.60
		Base		99.976370	7,998,109.59	99.569900	7,965,592.00	-32,517.59	2.60
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	3,162,210.800	98.731986	3,122,113.54	98.015290	3,099,450.09	-22,663.45	1.01
Original Face:		Base	4,000,000.000	98.731986	3,122,113.54	98.015290	3,099,450.09	-22,663.45	1.01
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB					1.723	16 Aug 2042		
		Local	1,542,637.720	99.042760	1,527,870.97	96.895620	1,494,748.38	-33,122.59	0.49
Original Face:		Base	1,900,000.000	99.042760	1,527,870.97	96.895620	1,494,748.38	-33,122.59	0.49
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG					2.0	16 Aug 2048		
		Local	2,995,237.440	99.251633	2,972,822.06	98.897720	2,962,221.54	-10,600.52	0.97
Original Face:		Base	3,000,000.000	99.251633	2,972,822.06	98.897720	2,962,221.54	-10,600.52	0.97

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41283LAG0	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/19 2.25					2.25	15 Jan 2019		
		Local	1,000,000.000	99.992885	999,928.85	100.533400	1,005,334.00	5,405.15	0.33
		Base		99.992885	999,928.85	100.533400	1,005,334.00	5,405.15	0.33
427866AV0	HERSHEY COMPANY SR UNSECURED 08/18 1.6					1.6	21 Aug 2018		
		Local	6,000,000.000	100.453452	6,027,207.14	100.347900	6,020,874.00	-6,333.14	1.97
		Base		100.453452	6,027,207.14	100.347900	6,020,874.00	-6,333.14	1.97
459058FQ1	INTL BK RECON AND DEVELOP 09/19 1.2					1.2	30 Sep 2019		
		Local	4,000,000.000	99.045026	3,961,801.05	99.123600	3,964,944.00	3,142.95	1.29
		Base		99.045026	3,961,801.05	99.123600	3,964,944.00	3,142.95	1.29
459200HK0	IBM CORP SR UNSECURED 02/18 1.25					1.25	08 Feb 2018		
		Local	500,000.000	100.000000	500,000.00	99.952300	499,761.50	-238.50	0.16
		Base		100.000000	500,000.00	99.952300	499,761.50	-238.50	0.16
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					1.40372	12 Feb 2019		
		Local	500,000.000	100.000000	500,000.00	100.518500	502,592.50	2,592.50	0.16
		Base		100.000000	500,000.00	100.518500	502,592.50	2,592.50	0.16
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		Local	2,000,000.000	99.973106	1,999,462.11	100.440400	2,008,808.00	9,345.89	0.66
		Base		99.973106	1,999,462.11	100.440400	2,008,808.00	9,345.89	0.66
47787VAC5	JOHN DEERE OWNER TRUST JDOT 2014 A A3					0.92	16 Apr 2018		
		Local	406,466.630	100.016988	406,535.68	99.957430	406,293.60	-242.08	0.13
Original Face:		Base	3,800,000.000	100.016988	406,535.68	99.957430	406,293.60	-242.08	0.13
532457BK3	ELI LILLY + CO SR UNSECURED 03/18 1.25					1.25	01 Mar 2018		
		Local	5,000,000.000	99.973084	4,998,654.21	99.883000	4,994,150.00	-4,504.21	1.63
		Base		99.973084	4,998,654.21	99.883000	4,994,150.00	-4,504.21	1.63
548661DB0	LOWE S COS INC SR UNSECURED 09/19 VAR					1.529	10 Sep 2019		
		Local	500,000.000	100.000000	500,000.00	100.654600	503,273.00	3,273.00	0.16
		Base		100.000000	500,000.00	100.654600	503,273.00	3,273.00	0.16
585055BA3	MEDTRONIC INC COMPANY GUAR 04/18 1.375					1.375	01 Apr 2018		
		Local	1,000,000.000	99.970211	999,702.11	99.835200	998,352.00	-1,350.11	0.33
		Base		99.970211	999,702.11	99.835200	998,352.00	-1,350.11	0.33

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58933YAP0	MERCK + CO INC SR UNSECURED 02/20 VAR					1.40872	10 Feb 2020		
		Local	5,500,000.000	100.000000	5,500,000.00	100.882400	5,548,532.00	48,532.00	1.81
		Base		100.000000	5,500,000.00	100.882400	5,548,532.00	48,532.00	1.81
58933YAS4	MERCK + CO INC SR UNSECURED 02/20 1.85					1.85	10 Feb 2020		
		Local	3,000,000.000	99.989126	2,999,673.79	100.205100	3,006,153.00	6,479.21	0.98
		Base		99.989126	2,999,673.79	100.205100	3,006,153.00	6,479.21	0.98
59156RBE7	METLIFE INC SR UNSECURED 12/17 1.756					1.756	15 Dec 2017		
		Local	1,500,000.000	100.000000	1,500,000.00	100.004700	1,500,070.50	70.50	0.49
		Base		100.000000	1,500,000.00	100.004700	1,500,070.50	70.50	0.49
594918AY0	MICROSOFT CORP SR UNSECURED 02/20 1.85					1.85	12 Feb 2020		
		Local	8,000,000.000	100.590107	8,047,208.54	100.273000	8,021,840.00	-25,368.54	2.62
		Base		100.590107	8,047,208.54	100.273000	8,021,840.00	-25,368.54	2.62
594918BN3	MICROSOFT CORP SR UNSECURED 08/19 1.1					1.1	08 Aug 2019		
		Local	2,000,000.000	99.919199	1,998,383.98	98.907900	1,978,158.00	-20,225.98	0.65
		Base		99.919199	1,998,383.98	98.907900	1,978,158.00	-20,225.98	0.65
61761JVM8	MORGAN STANLEY SR UNSECURED 01/18 1.875					1.875	05 Jan 2018		
		Local	1,125,000.000	100.066046	1,125,743.02	100.175800	1,126,977.75	1,234.73	0.37
		Base		100.066046	1,125,743.02	100.175800	1,126,977.75	1,234.73	0.37
654740AJ8	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.5					1.5	02 Mar 2018		
		Local	5,000,000.000	99.986539	4,999,326.94	99.749200	4,987,460.00	-11,866.94	1.63
		Base		99.986539	4,999,326.94	99.749200	4,987,460.00	-11,866.94	1.63
65478UAD1	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 A A3					1.34	15 Oct 2020		
		Local	3,000,000.000	99.982810	2,999,484.31	99.637840	2,989,135.20	-10,349.11	0.98
Original Face:		Base	3,000,000.000	99.982810	2,999,484.31	99.637840	2,989,135.20	-10,349.11	0.98
717081DU4	PFIZER INC SR UNSECURED 06/19 1.45					1.45	03 Jun 2019		
		Local	3,000,000.000	100.317200	3,009,516.00	99.519500	2,985,585.00	-23,931.00	0.98
		Base		100.317200	3,009,516.00	99.519500	2,985,585.00	-23,931.00	0.98
718172BP3	PHILIP MORRIS INTL INC SR UNSECURED 08/17 1.25					1.25	11 Aug 2017		
		Local	1,000,000.000	99.954495	999,544.95	99.981500	999,815.00	270.05	0.33
		Base		99.954495	999,544.95	99.981500	999,815.00	270.05	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
78012KHR1	ROYAL BANK OF CANADA SR UNSECURED 04/19 VAR					1.75928	08 Apr 2019		
		Local	4,000,000.000	100.000000	4,000,000.00	100.434300	4,017,372.00	17,372.00	1.31
		Base		100.000000	4,000,000.00	100.434300	4,017,372.00	17,372.00	1.31
78012KWY9	ROYAL BANK OF CANADA SR UNSECURED 03/22 VAR					2.15	30 Mar 2022		
		Local	4,000,000.000	99.850164	3,994,006.57	100.027000	4,001,080.00	7,073.43	1.31
		Base		99.850164	3,994,006.57	100.027000	4,001,080.00	7,073.43	1.31
79604YAB5	SAMSUNG ELECTRON AMERICA COMPANY GUAR 144A 04/17 1.75					1.75	10 Apr 2017		
		Local	4,000,000.000	100.010238	4,000,409.53	100.010238	4,000,409.53	0.00	1.31
		Base		100.010238	4,000,409.53	100.010238	4,000,409.53	0.00	1.31
87165LBB6	SYNCHRONY CREDIT CARD MASTER N SYNCT 2016 2 A					2.21	15 May 2024		
		Local	500,000.000	99.996514	499,982.57	99.592160	497,960.80	-2,021.77	0.16
Original Face:		Base	500,000.000	99.996514	499,982.57	99.592160	497,960.80	-2,021.77	0.16
88579YAE1	3M COMPANY SR UNSECURED 06/17 1					1.0	26 Jun 2017		
		Local	500,000.000	100.028912	500,144.56	100.028912	500,144.56	0.00	0.16
		Base		100.028912	500,144.56	100.028912	500,144.56	0.00	0.16
88579YAG6	3M COMPANY SR UNSECURED 06/19 1.625					1.625	15 Jun 2019		
		Local	3,000,000.000	100.937099	3,028,112.97	100.391000	3,011,730.00	-16,382.97	0.98
		Base		100.937099	3,028,112.97	100.391000	3,011,730.00	-16,382.97	0.98
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	500,000.000	99.994068	499,970.34	99.963500	499,817.50	-152.84	0.16
		Base		99.994068	499,970.34	99.963500	499,817.50	-152.84	0.16
89236TBB0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1					2.1	17 Jan 2019		
		Local	500,000.000	99.969496	499,847.48	100.852000	504,260.00	4,412.52	0.16
		Base		99.969496	499,847.48	100.852000	504,260.00	4,412.52	0.16
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					1.5	13 Feb 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	98.204800	4,910,240.00	-89,760.00	1.60
		Base		100.000000	5,000,000.00	98.204800	4,910,240.00	-89,760.00	1.60
90327CAA8	USAA AUTO OWNER TRUST USAOT 2016 1 A1					0.68	15 Sep 2017		
		Local	294,888.110	100.000000	294,888.11	100.000040	294,888.23	0.12	0.10
Original Face:		Base	3,000,000.000	100.000000	294,888.11	100.000040	294,888.23	0.12	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
90327QCZ0	USAA CAPITAL CORP SR UNSECURED 144A 02/19 VAR					1.2646	01 Feb 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	99.986200	4,999,310.00	-690.00	1.63
		Base		100.000000	5,000,000.00	99.986200	4,999,310.00	-690.00	1.63
91159HHD5	US BANCORP SR UNSECURED 05/17 1.65					1.65	15 May 2017		
		Local	1,000,000.000	99.998548	999,985.48	99.998548	999,985.48	0.00	0.33
		Base		99.998548	999,985.48	99.998548	999,985.48	0.00	0.33
912828M72	US TREASURY N/B 11/17 0.875					0.875	30 Nov 2017		
		Local	1,000,000.000	99.917575	999,175.75	99.925800	999,258.00	82.25	0.33
		Base		99.917575	999,175.75	99.925800	999,258.00	82.25	0.33
91514AEZ4	UNIV OF TEXAS TX UNIV REVENUES UNIHGR 08/45 ADJUSTABLE VAR					0.86	01 Aug 2045		
		Local	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.31
		Base		100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.31
929903DU3	WACHOVIA CORP SR UNSECURED 06/17 VAR					1.40122	15 Jun 2017		
		Local	1,000,000.000	99.892785	998,927.85	99.892785	998,927.85	0.00	0.33
		Base		99.892785	998,927.85	99.892785	998,927.85	0.00	0.33
931142DJ9	WAL MART STORES INC SR UNSECURED 12/18 1.95					1.95	15 Dec 2018		
		Local	2,000,000.000	101.596148	2,031,922.95	100.829900	2,016,598.00	-15,324.95	0.66
		Base		101.596148	2,031,922.95	100.829900	2,016,598.00	-15,324.95	0.66
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.5	04 Mar 2021		
		Local	3,000,000.000	99.981950	2,999,458.50	99.713700	2,991,411.00	-8,047.50	0.98
		Base		99.981950	2,999,458.50	99.713700	2,991,411.00	-8,047.50	0.98
949746SA0	WELLS FARGO + COMPANY SR UNSECURED 07/21 2.1					2.1	26 Jul 2021		
		Local	1,000,000.000	97.860873	978,608.73	97.942200	979,422.00	813.27	0.32
		Base		97.860873	978,608.73	97.942200	979,422.00	813.27	0.32
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					1.96372	11 Feb 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.578300	3,017,349.00	17,349.00	0.99
		Base		100.000000	3,000,000.00	100.578300	3,017,349.00	17,349.00	0.99
94974BFD7	WELLS FARGO + COMPANY SR UNSECURED 05/17 2.1					2.1	08 May 2017		
		Local	1,000,000.000	100.006663	1,000,066.63	100.006663	1,000,066.63	0.00	0.33
		Base		100.006663	1,000,066.63	100.006663	1,000,066.63	0.00	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
94974BFG0	WELLS FARGO + COMPANY SR UNSECURED 01/18 1.5					1.5	16 Jan 2018		
		Local	1,000,000.000	99.971860	999,718.60	99.820000	998,200.00	-1,518.60	0.33
		Base		99.971860	999,718.60	99.820000	998,200.00	-1,518.60	0.33
94986RPR6	WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR					1.33622	14 May 2018		
		Local	2,000,000.000	100.000000	2,000,000.00	99.942600	1,998,852.00	-1,148.00	0.65
		Base		100.000000	2,000,000.00	99.942600	1,998,852.00	-1,148.00	0.65
94988J5H6	WELLS FARGO BANK NA SR UNSECURED 11/18 VAR					1.554	28 Nov 2018		
		Local	4,000,000.000	100.000000	4,000,000.00	100.430400	4,017,216.00	17,216.00	1.31
		Base		100.000000	4,000,000.00	100.430400	4,017,216.00	17,216.00	1.31
94989JAW6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A1					1.531	15 May 2048		
		Local	729,641.350	99.997643	729,624.15	99.620530	726,872.58	-2,751.57	0.24
Original Face:		Base	1,000,000.000	99.997643	729,624.15	99.620530	726,872.58	-2,751.57	0.24
981464EN6	WORLD FINANCIAL NETWORK CREDIT WFNMT 2014 C A					1.54	16 Aug 2021		
		Local	2,000,000.000	100.257013	2,005,140.25	100.081360	2,001,627.20	-3,513.05	0.65
Original Face:		Base	2,000,000.000	100.257013	2,005,140.25	100.081360	2,001,627.20	-3,513.05	0.65
981464FP0	WORLD FINANCIAL NETWORK CREDIT WFNMT 2016 B A					1.44	15 Jun 2022		
		Local	4,000,000.000	99.688717	3,987,548.69	99.727090	3,989,083.60	1,534.91	1.30
Original Face:		Base	4,000,000.000	99.688717	3,987,548.69	99.727090	3,989,083.60	1,534.91	1.30
US DOLLAR Total									
		Local	275,754,519.280		276,930,938.36		276,742,242.80	-188,695.56	90.38
Original Face:		Base	188,363,802.000		276,930,938.36		276,742,242.80	-188,695.56	90.38
FIXED INCOME Total									
		Base	275,754,519.280		276,930,938.36		276,742,242.80	-188,695.56	90.38
Original Face:			188,363,802.000						

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Holdings

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

As of: *March 31, 2017* *View Date:* *April 7, 2017*

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									
		305,247,420.150	Base		306,402,709.91		306,213,210.61	-189,499.30	100.00
Original Face:		188,363,802.000							

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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								
			393,894.450	Local	1.000000	393,894.45	1.000000	393,894.45	0.00	0.29
				Base	1.000000	393,894.45	1.000000	393,894.45	0.00	0.29
US DOLLAR Total									
			393,894.450	Local		393,894.45		393,894.45	0.00	0.29
				Base		393,894.45		393,894.45	0.00	0.29
CASH Total									
			393,894.450	Base		393,894.45		393,894.45	0.00	0.29
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
7426M4S16	PRIVATE EXP. FUNDING					1.07	17 May 2017		
			2,000,000.000	Local	99.910834	1,998,216.67	99.910834	1,998,216.67	0.00	1.48
				Base	99.910834	1,998,216.67	99.910834	1,998,216.67	0.00	1.48
923UKT003	FDIC WEST VALLEY NATL BK CD 12/49 VAR					0.65	30 Jun 2017		
			248,000.000	Local	100.000000	248,000.00	100.000000	248,000.00	0.00	0.18
				Base	100.000000	248,000.00	100.000000	248,000.00	0.00	0.18
923UNC007	FDIC PINNACLE BANK 12/49 VAR					0.8	30 Nov 2017		
			242,409.000	Local	100.000000	242,409.00	100.000000	242,409.00	0.00	0.18
				Base	100.000000	242,409.00	100.000000	242,409.00	0.00	0.18
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.84	03 Apr 2017		
			11,000,000.000	Local	100.000000	11,000,000.00	100.000000	11,000,000.00	0.00	8.12
				Base	100.000000	11,000,000.00	100.000000	11,000,000.00	0.00	8.12
US DOLLAR Total									
			13,490,409.000	Local		13,488,625.67		13,488,625.67	0.00	9.96
				Base		13,488,625.67		13,488,625.67	0.00	9.96

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT Total									
			13,490,409.000	Base	13,488,625.67		13,488,625.67	0.00	9.96
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
30218HAA5	EXPORT LEASING 2009 LLC US GOVT GUAR 08/21 1.859					1.859	28 Aug 2021		
			591,856.750	Local	596,431.38	99.416600	588,403.86	-8,027.52	0.43
				Base	596,431.38	99.416600	588,403.86	-8,027.52	0.43
31771KAA5	FICO STRIP PRIN SECURED 09/19 0.00000					0.01	26 Sep 2019		
			1,000,000.000	Local	958,036.76	96.263100	962,631.00	4,594.24	0.71
				Base	958,036.76	96.263100	962,631.00	4,594.24	0.71
36176S4T4	GNMA POOL 775134 GN 09/41 FIXED 4					4.0	15 Sep 2041		
			2,467,902.950	Local	2,616,896.05	107.023784	2,641,243.12	24,347.07	1.95
	Original Face:		5,000,000.000	Base	2,616,896.05	107.023784	2,641,243.12	24,347.07	1.95
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3					3.0	15 Aug 2027		
			2,114,972.900	Local	2,216,724.70	103.686164	2,192,934.27	-23,790.43	1.62
	Original Face:		5,000,000.000	Base	2,216,724.70	103.686164	2,192,934.27	-23,790.43	1.62
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5					2.5	20 Apr 2027		
			1,949,873.290	Local	2,023,277.16	101.277091	1,974,774.95	-48,502.21	1.46
	Original Face:		4,372,786.000	Base	2,023,277.16	101.277091	1,974,774.95	-48,502.21	1.46
36179MAG5	GNMA II POOL MA0007 G2 04/27 FIXED 3					3.0	20 Apr 2027		
			1,808,282.150	Local	1,889,260.43	103.199981	1,866,146.84	-23,113.59	1.38
	Original Face:		5,000,000.000	Base	1,889,260.43	103.199981	1,866,146.84	-23,113.59	1.38
36179MAH3	GNMA II POOL MA0008 G2 04/27 FIXED 3.5					3.5	20 Apr 2027		
			2,060,443.880	Local	2,156,568.29	104.680991	2,156,893.07	324.78	1.59
	Original Face:		7,500,000.000	Base	2,156,568.29	104.680991	2,156,893.07	324.78	1.59
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5					2.5	20 May 2027		
			2,228,217.200	Local	2,301,724.30	101.277435	2,256,681.23	-45,043.07	1.67
	Original Face:		5,000,000.000	Base	2,301,724.30	101.277435	2,256,681.23	-45,043.07	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
36179MGN4	GNMA II POOL MA0205 G2 07/27 FIXED 3					3.0	20 Jul 2027		
		Local	2,045,939.050	104.636663	2,140,802.35	103.202651	2,111,463.34	-29,339.01	1.56
Original Face:		Base	5,000,000.000	104.636663	2,140,802.35	103.202651	2,111,463.34	-29,339.01	1.56
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5					3.5	20 Jul 2027		
		Local	1,338,277.800	105.330946	1,409,620.67	104.701509	1,401,197.05	-8,423.62	1.03
Original Face:		Base	4,169,641.000	105.330946	1,409,620.67	104.701509	1,401,197.05	-8,423.62	1.03
36179MGW4	GNMA II POOL MA0213 G2 07/42 FIXED 3					3.0	20 Jul 2042		
		Local	4,286,476.200	102.273244	4,383,918.25	100.345795	4,301,298.62	-82,619.63	3.18
Original Face:		Base	7,500,000.000	102.273244	4,383,918.25	100.345795	4,301,298.62	-82,619.63	3.18
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3					3.0	20 May 2043		
		Local	990,548.960	101.324055	1,003,664.37	100.345818	993,974.46	-9,689.91	0.73
Original Face:		Base	2,000,000.000	101.324055	1,003,664.37	100.345818	993,974.46	-9,689.91	0.73
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5					3.5	20 Feb 2027		
		Local	615,383.900	103.612509	637,614.70	102.292176	629,489.58	-8,125.12	0.46
Original Face:		Base	2,910,888.000	103.612509	637,614.70	102.292176	629,489.58	-8,125.12	0.46
36202FL61	GNMA II POOL 004849 G2 11/40 FIXED 4					4.0	20 Nov 2040		
		Local	2,246,937.040	105.745226	2,376,028.64	104.606659	2,350,445.77	-25,582.87	1.74
Original Face:		Base	12,190,366.000	105.745226	2,376,028.64	104.606659	2,350,445.77	-25,582.87	1.74
3620C4U57	GNMA POOL 748604 GN 09/40 FIXED 4.5					4.5	15 Sep 2040		
		Local	1,186,363.950	107.878799	1,279,835.18	107.006334	1,269,484.57	-10,350.61	0.94
Original Face:		Base	5,000,000.000	107.878799	1,279,835.18	107.006334	1,269,484.57	-10,350.61	0.94
36225BWY0	GNMA POOL 781563 GN 02/18 FIXED 5					5.0	15 Feb 2018		
		Local	12,829.600	101.010554	12,959.25	102.518778	13,152.75	193.50	0.01
Original Face:		Base	2,255,000.000	101.010554	12,959.25	102.518778	13,152.75	193.50	0.01
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR					2.125	20 Sep 2040		
		Local	2,043,588.300	103.602717	2,117,213.01	102.772573	2,100,248.28	-16,964.73	1.55
Original Face:		Base	9,450,000.000	103.602717	2,117,213.01	102.772573	2,100,248.28	-16,964.73	1.55
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5					2.5	15 Dec 2027		
		Local	1,272,724.750	101.614102	1,293,267.82	101.194635	1,287,929.17	-5,338.65	0.95
Original Face:		Base	2,500,000.000	101.614102	1,293,267.82	101.194635	1,287,929.17	-5,338.65	0.95

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.5	20 Jun 2028		
		Local	829,679.400	101.513212	842,234.21	99.377997	824,518.77	-17,715.44	0.61
Original Face:		Base	1,500,000.000	101.513212	842,234.21	99.377997	824,518.77	-17,715.44	0.61
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4					4.0	15 Nov 2040		
		Local	1,333,698.520	106.302720	1,417,757.80	105.888437	1,412,232.52	-5,525.28	1.04
Original Face:		Base	5,872,458.000	106.302720	1,417,757.80	105.888437	1,412,232.52	-5,525.28	1.04
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5					5.5	15 Feb 2024		
		Local	67,791.920	103.665127	70,276.58	107.945219	73,178.14	2,901.56	0.05
Original Face:		Base	1,000,000.000	103.665127	70,276.58	107.945219	73,178.14	2,901.56	0.05
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5					5.0	15 Dec 2035		
		Local	71,144.640	105.655690	75,168.36	110.263438	78,446.53	3,278.17	0.06
Original Face:		Base	1,000,000.000	105.655690	75,168.36	110.263438	78,446.53	3,278.17	0.06
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5					5.0	15 Sep 2022		
		Local	704.130	102.404386	721.06	105.749434	744.61	23.55	0.00
Original Face:		Base	25,000.000	102.404386	721.06	105.749434	744.61	23.55	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5					5.0	15 Oct 2039		
		Local	168,387.240	103.781290	174,754.45	110.255052	185,655.44	10,900.99	0.14
Original Face:		Base	2,000,000.000	103.781290	174,754.45	110.255052	185,655.44	10,900.99	0.14
38374C5H0	GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD					4.0	20 Mar 2033		
		Local	15,100.680	100.000000	15,100.68	102.829530	15,527.96	427.28	0.01
Original Face:		Base	410,000.000	100.000000	15,100.68	102.829530	15,527.96	427.28	0.01
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	19,684.900	100.941280	19,870.19	101.012900	19,884.29	14.10	0.01
Original Face:		Base	500,000.000	100.941280	19,870.19	101.012900	19,884.29	14.10	0.01
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC					2.0	16 Aug 2039		
		Local	1,101,343.500	101.218476	1,114,763.11	99.820130	1,099,362.51	-15,400.60	0.81
Original Face:		Base	2,720,000.000	101.218476	1,114,763.11	99.820130	1,099,362.51	-15,400.60	0.81
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C					2.637	16 May 2051		
		Local	1,842,787.000	101.674284	1,873,640.48	99.367640	1,831,133.95	-42,506.53	1.35
Original Face:		Base	4,000,000.000	101.674284	1,873,640.48	99.367640	1,831,133.95	-42,506.53	1.35

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Base Currency: USD - US DOLLAR

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38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB					2.0	20 Jul 2042		
		Local	2,424,903.100	102.387834	2,482,805.76	98.884770	2,397,859.85	-84,945.91	1.77
Original Face:		Base	4,400,000.000	102.387834	2,482,805.76	98.884770	2,397,859.85	-84,945.91	1.77
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	2,371,658.100	99.257668	2,354,052.52	98.015290	2,324,587.56	-29,464.96	1.72
Original Face:		Base	3,000,000.000	99.257668	2,354,052.52	98.015290	2,324,587.56	-29,464.96	1.72
38378KES4	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 45 AB					1.45	16 Apr 2039		
		Local	890,120.280	99.700306	887,452.64	99.240160	883,356.79	-4,095.85	0.65
Original Face:		Base	2,000,000.000	99.700306	887,452.64	99.240160	883,356.79	-4,095.85	0.65
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF					2.42618	16 Mar 2048		
		Local	790,342.690	100.677884	795,700.30	98.601890	779,292.83	-16,407.47	0.58
Original Face:		Base	1,000,000.000	100.677884	795,700.30	98.601890	779,292.83	-16,407.47	0.58
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A					2.5	16 Dec 2044		
		Local	1,788,580.220	101.374976	1,813,172.76	100.189040	1,791,961.35	-21,211.41	1.32
Original Face:		Base	2,000,000.000	101.374976	1,813,172.76	100.189040	1,791,961.35	-21,211.41	1.32
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.0	16 Jul 2050		
		Local	647,817.540	101.436605	657,124.12	100.248090	649,424.71	-7,699.41	0.48
Original Face:		Base	1,000,000.000	101.436605	657,124.12	100.248090	649,424.71	-7,699.41	0.48
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028	16 Aug 2052		
		Local	721,278.410	100.798700	727,039.26	99.990670	721,211.11	-5,828.15	0.53
Original Face:		Base	1,000,000.000	100.798700	727,039.26	99.990670	721,211.11	-5,828.15	0.53
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.85	16 Feb 2049		
		Local	842,909.710	100.910634	850,585.53	99.501280	838,705.95	-11,879.58	0.62
Original Face:		Base	1,000,000.000	100.910634	850,585.53	99.501280	838,705.95	-11,879.58	0.62
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.2	16 Aug 2055		
		Local	784,427.130	99.880049	783,486.20	98.815370	775,134.57	-8,351.63	0.57
Original Face:		Base	1,000,000.000	99.880049	783,486.20	98.815370	775,134.57	-8,351.63	0.57
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A					2.1	15 Jun 2044		
		Local	951,256.000	100.349429	954,579.96	98.878150	940,584.33	-13,995.63	0.69
Original Face:		Base	1,000,000.000	100.349429	954,579.96	98.878150	940,584.33	-13,995.63	0.69

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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
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.6	16 Dec 2049		
		Local	935,674.490	100.994298	944,977.88	99.647930	932,380.26	-12,597.62	0.69
Original Face:		Base	1,000,000.000	100.994298	944,977.88	99.647930	932,380.26	-12,597.62	0.69
418097AC5	AID JORDAN US GOVT GUAR 10/20 2.503					2.503	30 Oct 2020		
		Local	1,280,000.000	102.484802	1,311,805.47	102.434000	1,311,155.20	-650.27	0.97
		Base		102.484802	1,311,805.47	102.434000	1,311,155.20	-650.27	0.97
465139UN1	AID ISRAEL US GOVT GUAR 05/17 0.00000						01 May 2017		
		Local	1,410,000.000	99.936504	1,409,104.71	99.936504	1,409,104.71	0.00	1.04
		Base		99.936504	1,409,104.71	99.936504	1,409,104.71	0.00	1.04
62889KAD3	NCUA GUARANTEED NOTES US GOVT GUAR 06/19 3					3.0	12 Jun 2019		
		Local	1,000,000.000	103.567495	1,035,674.95	103.354000	1,033,540.00	-2,134.95	0.76
		Base		103.567495	1,035,674.95	103.354000	1,033,540.00	-2,134.95	0.76
690353J24	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000					0.01	26 Jan 2021		
		Local	1,000,000.000	101.965200	1,019,652.00	101.926200	1,019,262.00	-390.00	0.75
		Base		101.965200	1,019,652.00	101.926200	1,019,262.00	-390.00	0.75
690353L54	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000						26 Jan 2021		
		Local	2,500,000.000	101.645198	2,541,129.95	104.110000	2,602,750.00	61,620.05	1.92
		Base		101.645198	2,541,129.95	104.110000	2,602,750.00	61,620.05	1.92
690353N86	OVERSEAS PRIVATE INV COR US GOVT GUAR 06/18 0.00000						21 Jun 2018		
		Local	4,500,000.000	100.000000	4,500,000.00	100.900000	4,540,500.00	40,500.00	3.35
		Base		100.000000	4,500,000.00	100.900000	4,540,500.00	40,500.00	3.35
690353P43	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/18 0.00000					0.01	15 Nov 2018		
		Local	2,000,000.000	100.000040	2,000,000.80	100.960000	2,019,200.00	19,199.20	1.49
		Base		100.000040	2,000,000.80	100.960000	2,019,200.00	19,199.20	1.49
690353R41	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/18 0.00000					0.01	15 Nov 2018		
		Local	3,000,000.000	100.000000	3,000,000.00	100.960000	3,028,800.00	28,800.00	2.24
		Base		100.000000	3,000,000.00	100.960000	3,028,800.00	28,800.00	2.24
690353R74	OVERSEAS PRIVATE INV COR US GOVT GUAR 07/18 0.00000					1.0	23 Jul 2018		
		Local	1,900,000.000	100.000000	1,900,000.00	100.650000	1,912,350.00	12,350.00	1.41
		Base		100.000000	1,900,000.00	100.650000	1,912,350.00	12,350.00	1.41

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690353UT2	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/17 0.00000						17 Nov 2017		
		Local	2,000,000.000	106.370161	2,127,403.21	107.406200	2,148,124.00	20,720.79	1.59
		Base		106.370161	2,127,403.21	107.406200	2,148,124.00	20,720.79	1.59
690353WF0	OVERSEAS PRIVATE INV COR US GOVT GUAR 06/17 0.57					0.57	15 Jun 2017		
		Local	236,842.030	100.005607	236,855.31	100.005607	236,855.31	0.00	0.17
Original Face:		Base	4,500,000.000	100.005607	236,855.31	100.005607	236,855.31	0.00	0.17
742651DK5	PRIVATE EXPORT FUNDING US GOVT GUAR 12/17 2.25					2.25	15 Dec 2017		
		Local	1,000,000.000	100.862098	1,008,620.98	100.745700	1,007,457.00	-1,163.98	0.74
		Base		100.862098	1,008,620.98	100.745700	1,007,457.00	-1,163.98	0.74
742651DU3	PRIVATE EXPORT FUNDING US GOVT GUAR 03/20 2.25					2.25	15 Mar 2020		
		Local	3,440,000.000	100.888551	3,470,566.14	101.443000	3,489,639.20	19,073.06	2.58
		Base		100.888551	3,470,566.14	101.443000	3,489,639.20	19,073.06	2.58
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1					2.766	10 Mar 2022		
		Local	662,838.230	102.190006	677,354.43	102.348100	678,402.33	1,047.90	0.50
Original Face:		Base	1,000,000.000	102.190006	677,354.43	102.348100	678,402.33	1,047.90	0.50
903724AK8	AID UKRAINE US GOVT GUAR 05/19 1.844					1.844	16 May 2019		
		Local	2,270,000.000	99.998772	2,269,972.13	101.000500	2,292,711.35	22,739.22	1.69
		Base		99.998772	2,269,972.13	101.000500	2,292,711.35	22,739.22	1.69
903724AL6	AID UKRAINE US GOVT GUAR 05/20 1.847					1.847	29 May 2020		
		Local	1,000,000.000	100.325512	1,003,255.12	100.142400	1,001,424.00	-1,831.12	0.74
		Base		100.325512	1,003,255.12	100.142400	1,001,424.00	-1,831.12	0.74
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471					1.471	29 Sep 2021		
		Local	3,000,000.000	98.440192	2,953,205.77	97.615900	2,928,477.00	-24,728.77	2.16
		Base		98.440192	2,953,205.77	97.615900	2,928,477.00	-24,728.77	2.16
911759LF3	HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/17 1.54					1.54	01 Aug 2017		
		Local	2,500,000.000	100.249158	2,506,228.96	100.150800	2,503,770.00	-2,458.96	1.85
		Base		100.249158	2,506,228.96	100.150800	2,503,770.00	-2,458.96	1.85
912828A34	US TREASURY N/B 11/18 1.25					1.25	30 Nov 2018		
		Local	5,000,000.000	100.027027	5,001,351.35	100.066400	5,003,320.00	1,968.65	3.69
		Base		100.027027	5,001,351.35	100.066400	5,003,320.00	1,968.65	3.69

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912828K66	US TREASURY N/B 04/17 0.5					0.5	30 Apr 2017		
		5,000,000.000	Local	100.000790	5,000,039.48	100.000790	5,000,039.48	0.00	3.69
			Base	100.000790	5,000,039.48	100.000790	5,000,039.48	0.00	3.69
912828M23	US TREASURY FRN 10/17 VAR					0.959580743	31 Oct 2017		
		1,000,000.000	Local	99.957595	999,575.95	100.104400	1,001,044.00	1,468.05	0.74
			Base	99.957595	999,575.95	100.104400	1,001,044.00	1,468.05	0.74
912828M64	US TREASURY N/B 11/18 1.25					1.25	15 Nov 2018		
		2,000,000.000	Local	100.193967	2,003,879.34	100.082000	2,001,640.00	-2,239.34	1.48
			Base	100.193967	2,003,879.34	100.082000	2,001,640.00	-2,239.34	1.48
912828M72	US TREASURY N/B 11/17 0.875					0.875	30 Nov 2017		
		1,000,000.000	Local	99.917575	999,175.75	99.925800	999,258.00	82.25	0.74
			Base	99.917575	999,175.75	99.925800	999,258.00	82.25	0.74
912828N97	US TREASURY FRN 01/18 VAR					1.063580743	31 Jan 2018		
		1,000,000.000	Local	100.035366	1,000,353.66	100.225000	1,002,250.00	1,896.34	0.74
			Base	100.035366	1,000,353.66	100.225000	1,002,250.00	1,896.34	0.74
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		1,000,000.000	Local	99.151825	991,518.25	97.562500	975,625.00	-15,893.25	0.72
			Base	99.151825	991,518.25	97.562500	975,625.00	-15,893.25	0.72
912828RX0	US TREASURY N/B 12/16 0.875					0.875	31 Dec 2016		
		0.000	Local	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
912828S68	US TREASURY N/B 07/18 0.75					0.75	31 Jul 2018		
		3,000,000.000	Local	99.840629	2,995,218.88	99.476600	2,984,298.00	-10,920.88	2.20
			Base	99.840629	2,995,218.88	99.476600	2,984,298.00	-10,920.88	2.20
912828TG5	US TREASURY N/B 07/17 0.5					0.5	31 Jul 2017		
		2,000,000.000	Local	99.933387	1,998,667.74	99.906000	1,998,120.00	-547.74	1.48
			Base	99.933387	1,998,667.74	99.906000	1,998,120.00	-547.74	1.48
912828TM2	US TREASURY N/B 08/17 0.625					0.625	31 Aug 2017		
		1,000,000.000	Local	99.926093	999,260.93	99.898400	998,984.00	-276.93	0.74
			Base	99.926093	999,260.93	99.898400	998,984.00	-276.93	0.74

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Holdings

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

As of: *March 31, 2017* *View Date:* *April 7, 2017*

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
912828TS9	US TREASURY N/B 09/17 0.625					0.625	30 Sep 2017		
		Local	2,000,000.000	99.963344	1,999,266.87	99.859400	1,997,188.00	-2,078.87	1.47
		Base		99.963344	1,999,266.87	99.859400	1,997,188.00	-2,078.87	1.47
912828TW0	US TREASURY N/B 10/17 0.75					0.75	31 Oct 2017		
		Local	5,000,000.000	100.021130	5,001,056.48	99.882800	4,994,140.00	-6,916.48	3.69
		Base		100.021130	5,001,056.48	99.882800	4,994,140.00	-6,916.48	3.69
912828U73	US TREASURY N/B 12/19 1.375					1.375	15 Dec 2019		
		Local	5,000,000.000	99.583059	4,979,152.96	99.812500	4,990,625.00	11,472.04	3.68
		Base		99.583059	4,979,152.96	99.812500	4,990,625.00	11,472.04	3.68
912828XJ4	US TREASURY N/B 06/17 0.625					0.625	30 Jun 2017		
		Local	2,000,000.000	99.953470	1,999,069.39	99.953100	1,999,062.00	-7.39	1.48
		Base		99.953470	1,999,069.39	99.953100	1,999,062.00	-7.39	1.48
92262BAB1	VENDEE MORTGAGE TRUST VENDE 2011 2 DG					2.75	15 Dec 2033		
		Local	755,809.580	102.574925	775,271.11	101.659860	768,354.96	-6,916.15	0.57
	Original Face:	Base	2,000,000.000	102.574925	775,271.11	101.659860	768,354.96	-6,916.15	0.57
US DOLLAR Total									
		Local	120,315,398.110		121,982,795.22		121,551,046.50	-431,748.72	89.75
	Original Face:	Base	129,776,139.000		121,982,795.22		121,551,046.50	-431,748.72	89.75
FIXED INCOME Total									
		Base	120,315,398.110		121,982,795.22		121,551,046.50	-431,748.72	89.75
	Original Face:		129,776,139.000						

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

Books Closed

Holdings

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

As of: *March 31, 2017* *View Date:* *April 7, 2017*

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									
		134,199,701.560	Base		135,865,315.34		135,433,566.62	-431,748.72	100.00
Original Face:		129,776,139.000							

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	-20.000	1.000000	-20.00	1.000000	-20.00	0.00	0.00
		Base		1.000000	-20.00	1.000000	-20.00	0.00	0.00
US DOLLAR Total									
		Local	-20.000		-20.00		-20.00	0.00	0.00
		Base			-20.00		-20.00	0.00	0.00
CASH Total									
		Base	-20.000		-20.00		-20.00	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					1.0113055	31 Dec 2030		
		Local	419,711.040	100.056772	419,949.32	100.050000	419,920.90	-28.42	0.02
		Base		100.056772	419,949.32	100.050000	419,920.90	-28.42	0.02
US DOLLAR Total									
		Local	419,711.040		419,949.32		419,920.90	-28.42	0.02
		Base			419,949.32		419,920.90	-28.42	0.02
CASH EQUIVALENT Total									
		Base	419,711.040		419,949.32		419,920.90	-28.42	0.02
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001055102	AFLAC INC COMMON STOCK USD.1								
		Local	40,174.000	39.599274	1,590,861.22	72.420000	2,909,401.08	1,318,539.86	0.15
		Base		39.599274	1,590,861.22	72.420000	2,909,401.08	1,318,539.86	0.15

& 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
00130H105	AES CORP COMMON STOCK USD.01								
		Local	64,889.000	19.957615	1,295,029.66	11.180000	725,459.02	-569,570.64	0.04
		Base		19.957615	1,295,029.66	11.180000	725,459.02	-569,570.64	0.04
00206R102	AT+T INC COMMON STOCK USD1.0								
		Local	604,521.000	34.718257	20,987,915.71	41.550000	25,117,847.55	4,129,931.84	1.25
		Base		34.718257	20,987,915.71	41.550000	25,117,847.55	4,129,931.84	1.25
002824100	ABBOTT LABORATORIES COMMON STOCK								
		Local	169,424.000	26.482939	4,486,845.41	44.410000	7,524,119.84	3,037,274.43	0.38
		Base		26.482939	4,486,845.41	44.410000	7,524,119.84	3,037,274.43	0.38
00287Y109	ABBVIE INC COMMON STOCK USD.01								
		Local	159,975.000	30.544928	4,886,424.88	65.160000	10,423,971.00	5,537,546.12	0.52
		Base		30.544928	4,886,424.88	65.160000	10,423,971.00	5,537,546.12	0.52
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001								
		Local	67,309.000	33.201005	2,234,726.45	49.860000	3,356,026.74	1,121,300.29	0.17
		Base		33.201005	2,234,726.45	49.860000	3,356,026.74	1,121,300.29	0.17
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01								
		Local	4,339.000	245.196126	1,063,905.99	204.000000	885,156.00	-178,749.99	0.04
		Base		245.196126	1,063,905.99	204.000000	885,156.00	-178,749.99	0.04
00724F101	ADOBE SYSTEMS INC COMMON STOCK USD.0001								
		Local	48,947.000	36.500653	1,786,597.44	130.130000	6,369,473.11	4,582,875.67	0.32
		Base		36.500653	1,786,597.44	130.130000	6,369,473.11	4,582,875.67	0.32
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001								
		Local	7,250.000	159.964561	1,159,743.07	148.260000	1,074,885.00	-84,858.07	0.05
		Base		159.964561	1,159,743.07	148.260000	1,074,885.00	-84,858.07	0.05
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
		Local	10,000.000	14.592500	145,925.00	14.592500	145,925.00	0.00	0.01
		Base		14.592500	145,925.00	14.592500	145,925.00	0.00	0.01
00817Y108	AETNA INC COMMON STOCK USD.01								
		Local	34,542.000	33.387776	1,153,280.56	127.550000	4,405,832.10	3,252,551.54	0.22
		Base		33.387776	1,153,280.56	127.550000	4,405,832.10	3,252,551.54	0.22

& 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
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01								
		Local	5,396.000	203.608668	1,098,672.37	163.940000	884,620.24	-214,052.13	0.04
		Base		203.608668	1,098,672.37	163.940000	884,620.24	-214,052.13	0.04
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	31,933.000	30.638661	978,384.37	52.870000	1,688,297.71	709,913.34	0.08
		Base		30.638661	978,384.37	52.870000	1,688,297.71	709,913.34	0.08
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0								
		Local	21,398.000	71.480985	1,529,550.11	135.290000	2,894,935.42	1,365,385.31	0.14
		Base		71.480985	1,529,550.11	135.290000	2,894,935.42	1,365,385.31	0.14
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	17,060.000	43.205946	737,093.44	59.700000	1,018,482.00	281,388.56	0.05
		Base		43.205946	737,093.44	59.700000	1,018,482.00	281,388.56	0.05
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01								
		Local	12,134.000	65.604510	796,045.13	92.220000	1,118,997.48	322,952.35	0.06
		Base		65.604510	796,045.13	92.220000	1,118,997.48	322,952.35	0.06
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
		Local	11,072.000	83.240246	921,636.00	105.640000	1,169,646.08	248,010.08	0.06
		Base		83.240246	921,636.00	105.640000	1,169,646.08	248,010.08	0.06
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	22,075.000	109.019478	2,406,604.98	121.240000	2,676,373.00	269,768.02	0.13
		Base		109.019478	2,406,604.98	121.240000	2,676,373.00	269,768.02	0.13
018581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01								
		Local	5,686.000	254.816687	1,448,887.68	249.000000	1,415,814.00	-33,073.68	0.07
		Base		254.816687	1,448,887.68	249.000000	1,415,814.00	-33,073.68	0.07
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
		Local	22,395.000	40.008447	895,989.18	39.610000	887,065.95	-8,923.23	0.04
		Base		40.008447	895,989.18	39.610000	887,065.95	-8,923.23	0.04
020002101	ALLSTATE CORP COMMON STOCK USD.01								
		Local	36,251.000	39.287034	1,424,194.26	81.490000	2,954,093.99	1,529,899.73	0.15
		Base		39.287034	1,424,194.26	81.490000	2,954,093.99	1,529,899.73	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
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
		Local	29,214.000	302.548613	8,838,655.17	829.560000	24,234,765.84	15,396,110.67	1.21
		Base		302.548613	8,838,655.17	829.560000	24,234,765.84	15,396,110.67	1.21
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
		Local	29,146.000	304.360796	8,870,899.76	847.800000	24,709,978.80	15,839,079.04	1.23
		Base		304.360796	8,870,899.76	847.800000	24,709,978.80	15,839,079.04	1.23
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								
		Local	191,985.000	18.254496	3,504,589.37	71.420000	13,711,568.70	10,206,979.33	0.68
		Base		18.254496	3,504,589.37	71.420000	13,711,568.70	10,206,979.33	0.68
023135106	AMAZON.COM INC COMMON STOCK USD.01								
		Local	38,823.000	152.186594	5,908,340.14	886.540000	34,418,142.42	28,509,802.28	1.72
		Base		152.186594	5,908,340.14	886.540000	34,418,142.42	28,509,802.28	1.72
023608102	AMEREN CORPORATION COMMON STOCK USD.01								
		Local	23,885.000	39.385195	940,715.39	54.590000	1,303,882.15	363,166.76	0.06
		Base		39.385195	940,715.39	54.590000	1,303,882.15	363,166.76	0.06
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK								
		Local	51,005.000	48.337789	2,465,468.93	42.300000	2,157,511.50	-307,957.43	0.11
		Base		48.337789	2,465,468.93	42.300000	2,157,511.50	-307,957.43	0.11
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5								
		Local	48,404.000	37.771485	1,828,290.97	67.130000	3,249,360.52	1,421,069.55	0.16
		Base		37.771485	1,828,290.97	67.130000	3,249,360.52	1,421,069.55	0.16
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
		Local	75,683.000	44.573538	3,373,459.08	79.110000	5,987,282.13	2,613,823.05	0.30
		Base		44.573538	3,373,459.08	79.110000	5,987,282.13	2,613,823.05	0.30
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
		Local	96,056.000	109.159123	10,485,388.71	62.430000	5,996,776.08	-4,488,612.63	0.30
		Base		109.159123	10,485,388.71	62.430000	5,996,776.08	-4,488,612.63	0.30
03027X100	AMERICAN TOWER CORP REIT USD.01								
		Local	41,905.000	53.040406	2,222,658.21	121.540000	5,093,133.70	2,870,475.49	0.25
		Base		53.040406	2,222,658.21	121.540000	5,093,133.70	2,870,475.49	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
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01								
		Local	17,522.000	68.172672	1,194,521.56	77.770000	1,362,685.94	168,164.38	0.07
		Base		68.172672	1,194,521.56	77.770000	1,362,685.94	168,164.38	0.07
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01								
		Local	16,466.000	26.641787	438,683.67	88.500000	1,457,241.00	1,018,557.33	0.07
		Base		26.641787	438,683.67	88.500000	1,457,241.00	1,018,557.33	0.07
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01								
		Local	15,559.000	38.872543	604,817.90	129.680000	2,017,691.12	1,412,873.22	0.10
		Base		38.872543	604,817.90	129.680000	2,017,691.12	1,412,873.22	0.10
031100100	AMETEK INC COMMON STOCK USD.01								
		Local	22,783.000	46.437829	1,057,993.06	54.080000	1,232,104.64	174,111.58	0.06
		Base		46.437829	1,057,993.06	54.080000	1,232,104.64	174,111.58	0.06
031162100	AMGEN INC COMMON STOCK USD.0001								
		Local	73,232.000	64.673959	4,736,203.40	164.070000	12,015,174.24	7,278,970.84	0.60
		Base		64.673959	4,736,203.40	164.070000	12,015,174.24	7,278,970.84	0.60
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001								
		Local	30,366.000	22.904746	695,525.53	71.170000	2,161,148.22	1,465,622.69	0.11
		Base		22.904746	695,525.53	71.170000	2,161,148.22	1,465,622.69	0.11
032511107	ANADARKO PETROLEUM CORP COMMON STOCK USD.1								
		Local	55,018.000	49.454325	2,720,878.07	62.000000	3,411,116.00	690,237.93	0.17
		Base		49.454325	2,720,878.07	62.000000	3,411,116.00	690,237.93	0.17
032654105	ANALOG DEVICES INC COMMON STOCK USD.167								
		Local	35,827.000	47.187851	1,690,599.13	81.950000	2,936,022.65	1,245,423.52	0.15
		Base		47.187851	1,690,599.13	81.950000	2,936,022.65	1,245,423.52	0.15
036752103	ANTHEM INC COMMON STOCK USD.01								
		Local	25,932.000	53.559317	1,388,900.20	165.380000	4,288,634.16	2,899,733.96	0.21
		Base		53.559317	1,388,900.20	165.380000	4,288,634.16	2,899,733.96	0.21
037411105	APACHE CORP COMMON STOCK USD.625								
		Local	37,351.000	67.327869	2,514,763.24	51.390000	1,919,467.89	-595,295.35	0.10
		Base		67.327869	2,514,763.24	51.390000	1,919,467.89	-595,295.35	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
03748R101	APARTMENT INVT + MGMT CO A REIT USD.01								
		Local	15,444.000	24.282865	375,024.57	44.350000	684,941.40	309,916.83	0.03
		Base		24.282865	375,024.57	44.350000	684,941.40	309,916.83	0.03
037833100	APPLE INC COMMON STOCK USD.00001								
		Local	524,915.000	24.029363	12,613,373.06	143.660000	75,409,288.90	62,795,915.84	3.76
		Base		24.029363	12,613,373.06	143.660000	75,409,288.90	62,795,915.84	3.76
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
		Local	106,403.000	19.976476	2,125,556.96	38.900000	4,139,076.70	2,013,519.74	0.21
		Base		19.976476	2,125,556.96	38.900000	4,139,076.70	2,013,519.74	0.21
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK								
		Local	56,643.000	24.087375	1,364,381.20	46.040000	2,607,843.72	1,243,462.52	0.13
		Base		24.087375	1,364,381.20	46.040000	2,607,843.72	1,243,462.52	0.13
03965L100	ARCONIC INC COMMON STOCK								
		Local	43,163.000	44.144817	1,905,422.72	26.340000	1,136,913.42	-768,509.30	0.06
		Base		44.144817	1,905,422.72	26.340000	1,136,913.42	-768,509.30	0.06
04621X108	ASSURANT INC COMMON STOCK USD.01								
		Local	5,613.000	53.872430	302,385.95	95.670000	536,995.71	234,609.76	0.03
		Base		53.872430	302,385.95	95.670000	536,995.71	234,609.76	0.03
052769106	AUTODESK INC COMMON STOCK USD.01								
		Local	19,279.000	27.370453	527,674.96	86.470000	1,667,055.13	1,139,380.17	0.08
		Base		27.370453	527,674.96	86.470000	1,667,055.13	1,139,380.17	0.08
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
		Local	44,414.000	40.812839	1,812,661.44	102.390000	4,547,549.46	2,734,888.02	0.23
		Base		40.812839	1,812,661.44	102.390000	4,547,549.46	2,734,888.02	0.23
05329W102	AUTONATION INC COMMON STOCK USD.01								
		Local	6,466.000	38.266907	247,433.82	42.290000	273,447.14	26,013.32	0.01
		Base		38.266907	247,433.82	42.290000	273,447.14	26,013.32	0.01
053332102	AUTOZONE INC COMMON STOCK USD.01								
		Local	2,842.000	216.748300	615,998.67	723.050000	2,054,908.10	1,438,909.43	0.10
		Base		216.748300	615,998.67	723.050000	2,054,908.10	1,438,909.43	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
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
		Local	13,518.000	131.546666	1,778,247.83	183.600000	2,481,904.80	703,656.97	0.12
		Base		131.546666	1,778,247.83	183.600000	2,481,904.80	703,656.97	0.12
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0								
		Local	8,760.000	49.785039	436,116.94	80.600000	706,056.00	269,939.06	0.04
		Base		49.785039	436,116.94	80.600000	706,056.00	269,939.06	0.04
054937107	BB+T CORP COMMON STOCK USD5.0								
		Local	79,877.000	32.561731	2,600,933.42	44.700000	3,570,501.90	969,568.48	0.18
		Base		32.561731	2,600,933.42	44.700000	3,570,501.90	969,568.48	0.18
057224107	BAKER HUGHES INC COMMON STOCK USD1.0								
		Local	41,620.000	57.142051	2,378,252.15	59.820000	2,489,708.40	111,456.25	0.12
		Base		57.142051	2,378,252.15	59.820000	2,489,708.40	111,456.25	0.12
058498106	BALL CORP COMMON STOCK								
		Local	17,207.000	30.962983	532,780.05	74.260000	1,277,791.82	745,011.77	0.06
		Base		30.962983	532,780.05	74.260000	1,277,791.82	745,011.77	0.06
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01								
		Local	994,744.000	23.785985	23,660,965.61	23.590000	23,466,010.96	-194,954.65	1.17
		Base		23.785985	23,660,965.61	23.590000	23,466,010.96	-194,954.65	1.17
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01								
		Local	104,085.000	35.368612	3,681,341.94	47.230000	4,915,934.55	1,234,592.61	0.25
		Base		35.368612	3,681,341.94	47.230000	4,915,934.55	1,234,592.61	0.25
067383109	CR BARD INC COMMON STOCK USD.25								
		Local	7,237.000	69.631899	503,926.05	248.540000	1,798,683.98	1,294,757.93	0.09
		Base		69.631899	503,926.05	248.540000	1,798,683.98	1,294,757.93	0.09
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	48,189.000	25.235181	1,216,058.13	51.860000	2,499,081.54	1,283,023.41	0.12
		Base		25.235181	1,216,058.13	51.860000	2,499,081.54	1,283,023.41	0.12
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0								
		Local	20,901.000	68.635416	1,434,548.82	183.440000	3,834,079.44	2,399,530.62	0.19
		Base		68.635416	1,434,548.82	183.440000	3,834,079.44	2,399,530.62	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
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01								
		Local	14,972.000	34.732280	520,011.70	39.460000	590,795.12	70,783.42	0.03
		Base		34.732280	520,011.70	39.460000	590,795.12	70,783.42	0.03
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033								
		Local	186,924.000	81.173431	15,173,262.40	166.680000	31,156,492.32	15,983,229.92	1.55
		Base		81.173431	15,173,262.40	166.680000	31,156,492.32	15,983,229.92	1.55
086516101	BEST BUY CO INC COMMON STOCK USD.1								
		Local	26,878.000	32.552181	874,937.53	49.150000	1,321,053.70	446,116.17	0.07
		Base		32.552181	874,937.53	49.150000	1,321,053.70	446,116.17	0.07
09062X103	BIOGEN INC COMMON STOCK USD.0005								
		Local	21,402.000	90.662376	1,940,356.18	273.420000	5,851,734.84	3,911,378.66	0.29
		Base		90.662376	1,940,356.18	273.420000	5,851,734.84	3,911,378.66	0.29
09247X101	BLACKROCK INC COMMON STOCK USD.01								
		Local	11,966.000	207.146245	2,478,711.97	383.510000	4,589,080.66	2,110,368.69	0.23
		Base		207.146245	2,478,711.97	383.510000	4,589,080.66	2,110,368.69	0.23
093671105	H+R BLOCK INC COMMON STOCK								
		Local	20,389.000	19.269557	392,887.00	23.250000	474,044.25	81,157.25	0.02
		Base		19.269557	392,887.00	23.250000	474,044.25	81,157.25	0.02
097023105	BOEING CO/THE COMMON STOCK USD5.0								
		Local	56,502.000	65.325809	3,691,038.86	176.860000	9,992,943.72	6,301,904.86	0.50
		Base		65.325809	3,691,038.86	176.860000	9,992,943.72	6,301,904.86	0.50
099724106	BORGWARNER INC COMMON STOCK USD.01								
		Local	19,709.000	33.566247	661,557.17	41.790000	823,639.11	162,081.94	0.04
		Base		33.566247	661,557.17	41.790000	823,639.11	162,081.94	0.04
101121101	BOSTON PROPERTIES INC REIT USD.01								
		Local	15,137.000	91.700854	1,388,075.82	132.410000	2,004,290.17	616,214.35	0.10
		Base		91.700854	1,388,075.82	132.410000	2,004,290.17	616,214.35	0.10
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
		Local	134,043.000	17.095127	2,291,482.17	24.870000	3,333,649.41	1,042,167.24	0.17
		Base		17.095127	2,291,482.17	24.870000	3,333,649.41	1,042,167.24	0.17

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110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		Local	164,516.000	40.652046	6,687,911.97	54.380000	8,946,380.08	2,258,468.11	0.45
		Base		40.652046	6,687,911.97	54.380000	8,946,380.08	2,258,468.11	0.45
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
		Local	17,954.000	18.565680	333,328.21	46.180000	829,115.72	495,787.51	0.04
		Base		18.565680	333,328.21	46.180000	829,115.72	495,787.51	0.04
124857202	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001								
		Local	36,609.000	37.621290	1,377,277.80	69.360000	2,539,200.24	1,161,922.44	0.13
		Base		37.621290	1,377,277.80	69.360000	2,539,200.24	1,161,922.44	0.13
12503M108	CBOE HOLDINGS INC COMMON STOCK								
		Local	9,000.000	78.057500	702,517.50	81.070000	729,630.00	27,112.50	0.04
		Base		78.057500	702,517.50	81.070000	729,630.00	27,112.50	0.04
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
		Local	29,549.000	21.465696	634,289.85	34.790000	1,028,009.71	393,719.86	0.05
		Base		21.465696	634,289.85	34.790000	1,028,009.71	393,719.86	0.05
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								
		Local	22,947.000	27.116994	622,253.67	29.350000	673,494.45	51,240.78	0.03
		Base		27.116994	622,253.67	29.350000	673,494.45	51,240.78	0.03
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
		Local	13,941.000	52.909420	737,610.23	77.290000	1,077,499.89	339,889.66	0.05
		Base		52.909420	737,610.23	77.290000	1,077,499.89	339,889.66	0.05
125509109	CIGNA CORP COMMON STOCK USD.25								
		Local	25,273.000	38.810594	980,860.15	146.490000	3,702,241.77	2,721,381.62	0.18
		Base		38.810594	980,860.15	146.490000	3,702,241.77	2,721,381.62	0.18
12572Q105	CME GROUP INC COMMON STOCK USD.01								
		Local	33,405.000	86.556263	2,891,411.97	118.800000	3,968,514.00	1,077,102.03	0.20
		Base		86.556263	2,891,411.97	118.800000	3,968,514.00	1,077,102.03	0.20
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
		Local	27,475.000	20.170486	554,184.09	44.740000	1,229,231.50	675,047.41	0.06
		Base		20.170486	554,184.09	44.740000	1,229,231.50	675,047.41	0.06

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126408103	CSX CORP COMMON STOCK USD1.0								
		Local	92,206.000	11.612413	1,070,734.15	46.550000	4,292,189.30	3,221,455.15	0.21
		Base		11.612413	1,070,734.15	46.550000	4,292,189.30	3,221,455.15	0.21
12650T104	CSRA INC COMMON STOCK USD.001								
		Local	14,318.000	27.370951	391,897.28	29.290000	419,374.22	27,476.94	0.02
		Base		27.370951	391,897.28	29.290000	419,374.22	27,476.94	0.02
126650100	CVS HEALTH CORP COMMON STOCK USD.01								
		Local	104,980.000	35.659793	3,743,565.10	78.500000	8,240,930.00	4,497,364.90	0.41
		Base		35.659793	3,743,565.10	78.500000	8,240,930.00	4,497,364.90	0.41
12673P105	CA INC COMMON STOCK USD.1								
		Local	30,849.000	31.571032	973,934.77	31.720000	978,530.28	4,595.51	0.05
		Base		31.571032	973,934.77	31.720000	978,530.28	4,595.51	0.05
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1								
		Local	45,789.000	17.050873	780,742.42	23.910000	1,094,814.99	314,072.57	0.05
		Base		17.050873	780,742.42	23.910000	1,094,814.99	314,072.57	0.05
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375								
		Local	19,074.000	36.980432	705,364.76	57.240000	1,091,795.76	386,431.00	0.05
		Base		36.980432	705,364.76	57.240000	1,091,795.76	386,431.00	0.05
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
		Local	47,478.000	55.580002	2,638,827.34	86.660000	4,114,443.48	1,475,616.14	0.21
		Base		55.580002	2,638,827.34	86.660000	4,114,443.48	1,475,616.14	0.21
14149Y108	CARDINAL HEALTH INC COMMON STOCK								
		Local	31,506.000	42.616278	1,342,668.46	81.550000	2,569,314.30	1,226,645.84	0.13
		Base		42.616278	1,342,668.46	81.550000	2,569,314.30	1,226,645.84	0.13
143130102	CARMAX INC COMMON STOCK USD.5								
		Local	18,737.000	24.595225	460,840.74	59.220000	1,109,605.14	648,764.40	0.06
		Base		24.595225	460,840.74	59.220000	1,109,605.14	648,764.40	0.06
143658300	CARNIVAL CORP COMMON STOCK USD.01								
		Local	41,279.000	38.510667	1,589,681.82	58.910000	2,431,745.89	842,064.07	0.12
		Base		38.510667	1,589,681.82	58.910000	2,431,745.89	842,064.07	0.12

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149123101	CATERPILLAR INC COMMON STOCK USD1.0								
		Local	57,594.000	54.911631	3,162,580.46	92.760000	5,342,419.44	2,179,838.98	0.27
		Base		54.911631	3,162,580.46	92.760000	5,342,419.44	2,179,838.98	0.27
151020104	CELGENE CORP COMMON STOCK USD.01								
		Local	76,311.000	33.385989	2,547,718.17	124.430000	9,495,377.73	6,947,659.56	0.47
		Base		33.385989	2,547,718.17	124.430000	9,495,377.73	6,947,659.56	0.47
15135B101	CENTENE CORP COMMON STOCK USD.001								
		Local	16,822.000	61.773226	1,039,149.21	71.260000	1,198,735.72	159,586.51	0.06
		Base		61.773226	1,039,149.21	71.260000	1,198,735.72	159,586.51	0.06
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01								
		Local	42,396.000	18.683639	792,111.55	27.570000	1,168,857.72	376,746.17	0.06
		Base		18.683639	792,111.55	27.570000	1,168,857.72	376,746.17	0.06
156700106	CENTURYLINK INC COMMON STOCK USD1.0								
		Local	53,816.000	62.383510	3,357,230.98	23.570000	1,268,443.12	-2,088,787.86	0.06
		Base		62.383510	3,357,230.98	23.570000	1,268,443.12	-2,088,787.86	0.06
156782104	CERNER CORP COMMON STOCK USD.01								
		Local	29,743.000	28.181644	838,206.64	58.850000	1,750,375.55	912,168.91	0.09
		Base		28.181644	838,206.64	58.850000	1,750,375.55	912,168.91	0.09
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001								
		Local	21,315.000	273.830858	5,836,704.74	327.320000	6,976,825.80	1,140,121.06	0.35
		Base		273.830858	5,836,704.74	327.320000	6,976,825.80	1,140,121.06	0.35
165167107	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01								
		Local	73,378.000	19.316094	1,417,376.32	5.940000	435,865.32	-981,511.00	0.02
		Base		19.316094	1,417,376.32	5.940000	435,865.32	-981,511.00	0.02
166764100	CHEVRON CORP COMMON STOCK USD.75								
		Local	185,832.000	64.381691	11,964,178.37	107.370000	19,952,781.84	7,988,603.47	0.99
		Base		64.381691	11,964,178.37	107.370000	19,952,781.84	7,988,603.47	0.99
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01								
		Local	2,850.000	302.913958	863,304.78	445.520000	1,269,732.00	406,427.22	0.06
		Base		302.913958	863,304.78	445.520000	1,269,732.00	406,427.22	0.06

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171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0								
		Local	25,457.000	43.255731	1,101,161.14	49.870000	1,269,540.59	168,379.45	0.06
		Base		43.255731	1,101,161.14	49.870000	1,269,540.59	168,379.45	0.06
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01								
		Local	9,348.000	137.474907	1,285,115.43	119.490000	1,116,992.52	-168,122.91	0.06
		Base		137.474907	1,285,115.43	119.490000	1,116,992.52	-168,122.91	0.06
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0								
		Local	14,758.000	37.461523	552,857.16	72.270000	1,066,560.66	513,703.50	0.05
		Base		37.461523	552,857.16	72.270000	1,066,560.66	513,703.50	0.05
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
		Local	494,146.000	28.336414	14,002,325.71	33.800000	16,702,134.80	2,699,809.09	0.83
		Base		28.336414	14,002,325.71	33.800000	16,702,134.80	2,699,809.09	0.83
172908105	CINTAS CORP COMMON STOCK								
		Local	8,470.000	38.961024	329,999.87	126.540000	1,071,793.80	741,793.93	0.05
		Base		38.961024	329,999.87	126.540000	1,071,793.80	741,793.93	0.05
172967424	CITIGROUP INC COMMON STOCK USD.01								
		Local	280,529.000	82.132038	23,040,418.56	59.820000	16,781,244.78	-6,259,173.78	0.84
		Base		82.132038	23,040,418.56	59.820000	16,781,244.78	-6,259,173.78	0.84
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	50,390.000	20.063596	1,011,004.62	34.550000	1,740,974.50	729,969.88	0.09
		Base		20.063596	1,011,004.62	34.550000	1,740,974.50	729,969.88	0.09
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001								
		Local	15,353.000	33.691961	517,272.68	83.390000	1,280,286.67	763,013.99	0.06
		Base		33.691961	517,272.68	83.390000	1,280,286.67	763,013.99	0.06
189054109	CLOROX COMPANY COMMON STOCK USD1.0								
		Local	12,674.000	59.823787	758,206.68	134.830000	1,708,835.42	950,628.74	0.09
		Base		59.823787	758,206.68	134.830000	1,708,835.42	950,628.74	0.09
189754104	COACH INC COMMON STOCK USD.01								
		Local	27,599.000	32.401733	894,255.43	41.330000	1,140,666.67	246,411.24	0.06
		Base		32.401733	894,255.43	41.330000	1,140,666.67	246,411.24	0.06

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191216100	COCA COLA CO/THE COMMON STOCK USD.25								
		Local	382,111.000	28.663177	10,952,515.38	42.440000	16,216,790.84	5,264,275.46	0.81
		Base		28.663177	10,952,515.38	42.440000	16,216,790.84	5,264,275.46	0.81
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01								
		Local	59,723.000	24.858436	1,484,620.37	59.520000	3,554,712.96	2,070,092.59	0.18
		Base		24.858436	1,484,620.37	59.520000	3,554,712.96	2,070,092.59	0.18
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0								
		Local	87,498.000	35.322040	3,090,607.89	73.190000	6,403,978.62	3,313,370.73	0.32
		Base		35.322040	3,090,607.89	73.190000	6,403,978.62	3,313,370.73	0.32
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
		Local	469,244.000	13.263839	6,223,976.67	37.590000	17,638,881.96	11,414,905.29	0.88
		Base		13.263839	6,223,976.67	37.590000	17,638,881.96	11,414,905.29	0.88
200340107	COMERICA INC COMMON STOCK USD5.0								
		Local	16,958.000	44.555229	755,567.58	68.580000	1,162,979.64	407,412.06	0.06
		Base		44.555229	755,567.58	68.580000	1,162,979.64	407,412.06	0.06
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0								
		Local	40,939.000	19.301540	790,185.73	40.340000	1,651,479.26	861,293.53	0.08
		Base		19.301540	790,185.73	40.340000	1,651,479.26	861,293.53	0.08
20605P101	CONCHO RESOURCES INC COMMON STOCK USD.001								
		Local	14,377.000	96.610620	1,388,970.88	128.340000	1,845,144.18	456,173.30	0.09
		Base		96.610620	1,388,970.88	128.340000	1,845,144.18	456,173.30	0.09
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01								
		Local	121,970.000	40.117567	4,893,139.68	49.870000	6,082,643.90	1,189,504.22	0.30
		Base		40.117567	4,893,139.68	49.870000	6,082,643.90	1,189,504.22	0.30
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1								
		Local	29,997.000	48.204007	1,445,975.61	77.660000	2,329,567.02	883,591.41	0.12
		Base		48.204007	1,445,975.61	77.660000	2,329,567.02	883,591.41	0.12
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01								
		Local	17,494.000	40.896535	715,443.99	162.070000	2,835,252.58	2,119,808.59	0.14
		Base		40.896535	715,443.99	162.070000	2,835,252.58	2,119,808.59	0.14

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216648402	COOPER COS INC/THE COMMON STOCK USD.1								
		Local	4,798.000	184.473091	885,101.89	199.890000	959,072.22	73,970.33	0.05
		Base		184.473091	885,101.89	199.890000	959,072.22	73,970.33	0.05
219350105	CORNING INC COMMON STOCK USD.5								
		Local	93,638.000	22.335073	2,091,411.56	27.000000	2,528,226.00	436,814.44	0.13
		Base		22.335073	2,091,411.56	27.000000	2,528,226.00	436,814.44	0.13
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
		Local	43,030.000	61.522051	2,647,293.87	167.690000	7,215,700.70	4,568,406.83	0.36
		Base		61.522051	2,647,293.87	167.690000	7,215,700.70	4,568,406.83	0.36
222070203	COTY INC CL A COMMON STOCK USD.01								
		Local	46,284.000	23.405190	1,083,285.83	18.130000	839,128.92	-244,156.91	0.04
		Base		23.405190	1,083,285.83	18.130000	839,128.92	-244,156.91	0.04
22822V101	CROWN CASTLE INTL CORP REIT USD.01								
		Local	35,498.000	62.150147	2,206,205.93	94.450000	3,352,786.10	1,146,580.17	0.17
		Base		62.150147	2,206,205.93	94.450000	3,352,786.10	1,146,580.17	0.17
231021106	CUMMINS INC COMMON STOCK USD2.5								
		Local	15,177.000	41.703385	632,932.27	151.200000	2,294,762.40	1,661,830.13	0.11
		Base		41.703385	632,932.27	151.200000	2,294,762.40	1,661,830.13	0.11
23331A109	DR HORTON INC COMMON STOCK USD.01								
		Local	33,407.000	27.470638	917,711.59	33.310000	1,112,787.17	195,075.58	0.06
		Base		27.470638	917,711.59	33.310000	1,112,787.17	195,075.58	0.06
233331107	DTE ENERGY COMPANY COMMON STOCK								
		Local	17,663.000	47.504808	839,077.43	102.110000	1,803,568.93	964,491.50	0.09
		Base		47.504808	839,077.43	102.110000	1,803,568.93	964,491.50	0.09
235851102	DANAHER CORP COMMON STOCK USD.01								
		Local	59,920.000	29.932203	1,793,537.59	85.530000	5,124,957.60	3,331,420.01	0.26
		Base		29.932203	1,793,537.59	85.530000	5,124,957.60	3,331,420.01	0.26
237194105	DARDEN RESTAURANTS INC COMMON STOCK								
		Local	12,117.000	32.468749	393,423.83	83.670000	1,013,829.39	620,405.56	0.05
		Base		32.468749	393,423.83	83.670000	1,013,829.39	620,405.56	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
23918K108	DAVITA INC COMMON STOCK USD.001								
		15,546.000	Local	35.972349	559,226.14	67.970000	1,056,661.62	497,435.48	0.05
			Base	35.972349	559,226.14	67.970000	1,056,661.62	497,435.48	0.05
244199105	DEERE + CO COMMON STOCK USD1.0								
		28,475.000	Local	42.509538	1,210,459.10	108.860000	3,099,788.50	1,889,329.40	0.15
			Base	42.509538	1,210,459.10	108.860000	3,099,788.50	1,889,329.40	0.15
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001								
		72,490.000	Local	22.986889	1,666,319.55	45.960000	3,331,640.40	1,665,320.85	0.17
			Base	22.986889	1,666,319.55	45.960000	3,331,640.40	1,665,320.85	0.17
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01								
		22,728.000	Local	45.484429	1,033,770.10	62.440000	1,419,136.32	385,366.22	0.07
			Base	45.484429	1,033,770.10	62.440000	1,419,136.32	385,366.22	0.07
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1								
		51,543.000	Local	44.132294	2,274,710.81	41.720000	2,150,373.96	-124,336.85	0.11
			Base	44.132294	2,274,710.81	41.720000	2,150,373.96	-124,336.85	0.11
253868103	DIGITAL REALTY TRUST INC REIT USD.01								
		15,646.000	Local	94.505398	1,478,631.45	106.390000	1,664,577.94	185,946.49	0.08
			Base	94.505398	1,478,631.45	106.390000	1,664,577.94	185,946.49	0.08
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
		144,131.000	Local	33.882481	4,883,515.84	113.390000	16,343,014.09	11,459,498.25	0.81
			Base	33.882481	4,883,515.84	113.390000	16,343,014.09	11,459,498.25	0.81
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01								
		38,825.000	Local	21.099850	819,201.69	68.390000	2,655,241.75	1,836,040.06	0.13
			Base	21.099850	819,201.69	68.390000	2,655,241.75	1,836,040.06	0.13
25470F104	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01								
		14,957.000	Local	18.889608	282,531.86	29.090000	435,099.13	152,567.27	0.02
			Base	18.889608	282,531.86	29.090000	435,099.13	152,567.27	0.02
25470F302	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01								
		21,715.000	Local	21.914229	475,867.48	28.310000	614,751.65	138,884.17	0.03
			Base	21.914229	475,867.48	28.310000	614,751.65	138,884.17	0.03

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25470M109	DISH NETWORK CORP A COMMON STOCK USD.01								
		Local	12,800.000	61.828300	791,402.24	63.490000	812,672.00	21,269.76	0.04
		Base		61.828300	791,402.24	63.490000	812,672.00	21,269.76	0.04
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875								
		Local	25,020.000	51.965041	1,300,165.32	69.730000	1,744,644.60	444,479.28	0.09
		Base		51.965041	1,300,165.32	69.730000	1,744,644.60	444,479.28	0.09
256746108	DOLLAR TREE INC COMMON STOCK USD.01								
		Local	23,238.000	48.583548	1,128,984.50	78.460000	1,823,253.48	694,268.98	0.09
		Base		48.583548	1,128,984.50	78.460000	1,823,253.48	694,268.98	0.09
25746U109	DOMINION RESOURCES INC/VA COMMON STOCK								
		Local	61,697.000	41.610853	2,567,264.81	77.570000	4,785,836.29	2,218,571.48	0.24
		Base		41.610853	2,567,264.81	77.570000	4,785,836.29	2,218,571.48	0.24
260003108	DOVER CORP COMMON STOCK USD1.0								
		Local	15,292.000	38.439470	587,816.37	80.350000	1,228,712.20	640,895.83	0.06
		Base		38.439470	587,816.37	80.350000	1,228,712.20	640,895.83	0.06
260543103	DOW CHEMICAL CO/THE COMMON STOCK USD2.5								
		Local	110,390.000	34.220829	3,777,637.31	63.540000	7,014,180.60	3,236,543.29	0.35
		Base		34.220829	3,777,637.31	63.540000	7,014,180.60	3,236,543.29	0.35
26138E109	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01								
		Local	18,085.000	27.062402	489,423.54	97.920000	1,770,883.20	1,281,459.66	0.09
		Base		27.062402	489,423.54	97.920000	1,770,883.20	1,281,459.66	0.09
263534109	DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3								
		Local	85,579.000	46.672612	3,994,195.48	80.330000	6,874,561.07	2,880,365.59	0.34
		Base		46.672612	3,994,195.48	80.330000	6,874,561.07	2,880,365.59	0.34
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001								
		Local	67,819.000	53.204155	3,608,252.58	82.010000	5,561,836.19	1,953,583.61	0.28
		Base		53.204155	3,608,252.58	82.010000	5,561,836.19	1,953,583.61	0.28
26483E100	DUN + BRADSTREET CORP COMMON STOCK USD.01								
		Local	3,621.000	80.186164	290,354.10	107.940000	390,850.74	100,496.64	0.02
		Base		80.186164	290,354.10	107.940000	390,850.74	100,496.64	0.02

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26875P101	EOG RESOURCES INC COMMON STOCK USD.01								
		Local	56,746.000	40.585933	2,303,089.35	97.550000	5,535,572.30	3,232,482.95	0.28
		Base		40.585933	2,303,089.35	97.550000	5,535,572.30	3,232,482.95	0.28
26884L109	EQT CORP COMMON STOCK								
		Local	17,006.000	44.502615	756,811.47	61.100000	1,039,066.60	282,255.13	0.05
		Base		44.502615	756,811.47	61.100000	1,039,066.60	282,255.13	0.05
269246401	E TRADE FINANCIAL CORP COMMON STOCK USD.01								
		Local	26,947.000	26.347560	709,987.69	34.890000	940,180.83	230,193.14	0.05
		Base		26.347560	709,987.69	34.890000	940,180.83	230,193.14	0.05
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01								
		Local	14,447.000	34.575472	499,511.84	80.800000	1,167,317.60	667,805.76	0.06
		Base		34.575472	499,511.84	80.800000	1,167,317.60	667,805.76	0.06
278642103	EBAY INC COMMON STOCK USD.001								
		Local	102,346.000	11.869330	1,214,778.45	33.570000	3,435,755.22	2,220,976.77	0.17
		Base		11.869330	1,214,778.45	33.570000	3,435,755.22	2,220,976.77	0.17
278865100	ECOLAB INC COMMON STOCK USD1.0								
		Local	25,830.000	49.270255	1,272,650.69	125.340000	3,237,532.20	1,964,881.51	0.16
		Base		49.270255	1,272,650.69	125.340000	3,237,532.20	1,964,881.51	0.16
281020107	EDISON INTERNATIONAL COMMON STOCK								
		Local	32,072.000	35.757366	1,146,810.23	79.610000	2,553,251.92	1,406,441.69	0.13
		Base		35.757366	1,146,810.23	79.610000	2,553,251.92	1,406,441.69	0.13
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0								
		Local	21,047.000	46.502417	978,736.37	94.070000	1,979,891.29	1,001,154.92	0.10
		Base		46.502417	978,736.37	94.070000	1,979,891.29	1,001,154.92	0.10
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01								
		Local	29,705.000	35.510903	1,054,851.37	89.520000	2,659,191.60	1,604,340.23	0.13
		Base		35.510903	1,054,851.37	89.520000	2,659,191.60	1,604,340.23	0.13
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5								
		Local	63,275.000	38.973140	2,466,025.41	59.860000	3,787,641.50	1,321,616.09	0.19
		Base		38.973140	2,466,025.41	59.860000	3,787,641.50	1,321,616.09	0.19

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29364G103	ENTERGY CORP COMMON STOCK USD.01								
		Local	17,633.000	60.913776	1,074,092.62	75.960000	1,339,402.68	265,310.06	0.07
		Base		60.913776	1,074,092.62	75.960000	1,339,402.68	265,310.06	0.07
29414D100	ENVISION HEALTHCARE CORP COMMON STOCK								
		Local	11,548.000	64.336293	742,955.51	61.320000	708,123.36	-34,832.15	0.04
		Base		64.336293	742,955.51	61.320000	708,123.36	-34,832.15	0.04
294429105	EQUIFAX INC COMMON STOCK USD1.25								
		Local	11,789.000	35.158086	414,478.67	136.740000	1,612,027.86	1,197,549.19	0.08
		Base		35.158086	414,478.67	136.740000	1,612,027.86	1,197,549.19	0.08
29444U700	EQUINIX INC REIT USD.001								
		Local	7,026.000	255.215534	1,793,144.34	400.370000	2,812,999.62	1,019,855.28	0.14
		Base		255.215534	1,793,144.34	400.370000	2,812,999.62	1,019,855.28	0.14
29476L107	EQUITY RESIDENTIAL REIT USD.01								
		Local	35,995.000	44.482817	1,601,158.98	62.220000	2,239,608.90	638,449.92	0.11
		Base		44.482817	1,601,158.98	62.220000	2,239,608.90	638,449.92	0.11
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001								
		Local	6,449.000	178.705816	1,152,473.81	231.530000	1,493,136.97	340,663.16	0.07
		Base		178.705816	1,152,473.81	231.530000	1,493,136.97	340,663.16	0.07
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0								
		Local	31,225.000	31.167960	973,219.56	58.780000	1,835,405.50	862,185.94	0.09
		Base		31.167960	973,219.56	58.780000	1,835,405.50	862,185.94	0.09
30161N101	EXELON CORP COMMON STOCK								
		Local	90,886.000	41.293041	3,752,959.35	35.980000	3,270,078.28	-482,881.07	0.16
		Base		41.293041	3,752,959.35	35.980000	3,270,078.28	-482,881.07	0.16
30212P303	EXPEDIA INC COMMON STOCK USD.001								
		Local	11,887.000	55.583972	660,726.67	126.170000	1,499,782.79	839,056.12	0.07
		Base		55.583972	660,726.67	126.170000	1,499,782.79	839,056.12	0.07
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01								
		Local	17,757.000	41.684688	740,195.00	56.490000	1,003,092.93	262,897.93	0.05
		Base		41.684688	740,195.00	56.490000	1,003,092.93	262,897.93	0.05

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30219G108	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01								
		Local	60,701.000	26.934399	1,634,944.95	65.910000	4,000,802.91	2,365,857.96	0.20
		Base		26.934399	1,634,944.95	65.910000	4,000,802.91	2,365,857.96	0.20
30225T102	EXTRA SPACE STORAGE INC REIT USD.01								
		Local	12,384.000	86.059078	1,065,755.62	74.390000	921,245.76	-144,509.86	0.05
		Base		86.059078	1,065,755.62	74.390000	921,245.76	-144,509.86	0.05
30231G102	EXXON MOBIL CORP COMMON STOCK								
		Local	408,201.000	58.755305	23,983,974.38	82.010000	33,476,564.01	9,492,589.63	1.67
		Base		58.755305	23,983,974.38	82.010000	33,476,564.01	9,492,589.63	1.67
302445101	FLIR SYSTEMS INC COMMON STOCK USD.01								
		Local	13,401.000	29.170285	390,910.99	36.280000	486,188.28	95,277.29	0.02
		Base		29.170285	390,910.99	36.280000	486,188.28	95,277.29	0.02
302491303	FMC CORP COMMON STOCK USD.1								
		Local	13,175.000	30.916480	407,324.62	69.590000	916,848.25	509,523.63	0.05
		Base		30.916480	407,324.62	69.590000	916,848.25	509,523.63	0.05
30303M102	FACEBOOK INC A COMMON STOCK USD.000006								
		Local	230,431.000	64.813789	14,935,106.21	142.050000	32,732,723.55	17,797,617.34	1.63
		Base		64.813789	14,935,106.21	142.050000	32,732,723.55	17,797,617.34	1.63
311900104	FASTENAL CO COMMON STOCK USD.01								
		Local	28,452.000	30.149503	857,813.65	51.500000	1,465,278.00	607,464.35	0.07
		Base		30.149503	857,813.65	51.500000	1,465,278.00	607,464.35	0.07
313747206	FEDERAL REALTY INVS TRUST REIT USD.01								
		Local	7,066.000	150.891875	1,066,201.99	133.500000	943,311.00	-122,890.99	0.05
		Base		150.891875	1,066,201.99	133.500000	943,311.00	-122,890.99	0.05
31428X106	FEDEX CORP COMMON STOCK USD.1								
		Local	24,068.000	79.864833	1,922,186.79	195.150000	4,696,870.20	2,774,683.41	0.23
		Base		79.864833	1,922,186.79	195.150000	4,696,870.20	2,774,683.41	0.23
315616102	F5 NETWORKS INC COMMON STOCK								
		Local	6,430.000	128.059552	823,422.92	142.570000	916,725.10	93,302.18	0.05
		Base		128.059552	823,422.92	142.570000	916,725.10	93,302.18	0.05

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31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01								
		Local	32,311.000	36.241912	1,171,012.43	79.620000	2,572,601.82	1,401,589.39	0.13
		Base		36.241912	1,171,012.43	79.620000	2,572,601.82	1,401,589.39	0.13
316773100	FIFTH THIRD BANCORP COMMON STOCK								
		Local	74,383.000	24.213390	1,801,064.58	25.400000	1,889,328.20	88,263.62	0.09
		Base		24.213390	1,801,064.58	25.400000	1,889,328.20	88,263.62	0.09
336433107	FIRST SOLAR INC COMMON STOCK USD.001								
		Local	7,671.000	102.470632	786,052.22	27.100000	207,884.10	-578,168.12	0.01
		Base		102.470632	786,052.22	27.100000	207,884.10	-578,168.12	0.01
337738108	FISERV INC COMMON STOCK USD.01								
		Local	21,368.000	22.119637	472,652.41	115.310000	2,463,944.08	1,991,291.67	0.12
		Base		22.119637	472,652.41	115.310000	2,463,944.08	1,991,291.67	0.12
337932107	FIRSTENERGY CORP COMMON STOCK USD.1								
		Local	41,910.000	44.938483	1,883,371.84	31.820000	1,333,576.20	-549,795.64	0.07
		Base		44.938483	1,883,371.84	31.820000	1,333,576.20	-549,795.64	0.07
343412102	FLUOR CORP COMMON STOCK USD.01								
		Local	13,707.000	41.781162	572,694.39	52.620000	721,262.34	148,567.95	0.04
		Base		41.781162	572,694.39	52.620000	721,262.34	148,567.95	0.04
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25								
		Local	12,841.000	24.617362	316,111.54	48.420000	621,761.22	305,649.68	0.03
		Base		24.617362	316,111.54	48.420000	621,761.22	305,649.68	0.03
344849104	FOOT LOCKER INC COMMON STOCK USD.01								
		Local	13,319.000	63.722304	848,717.37	74.810000	996,394.39	147,677.02	0.05
		Base		63.722304	848,717.37	74.810000	996,394.39	147,677.02	0.05
345370860	FORD MOTOR CO COMMON STOCK USD.01								
		Local	384,198.000	12.483011	4,795,947.81	11.640000	4,472,064.72	-323,883.09	0.22
		Base		12.483011	4,795,947.81	11.640000	4,472,064.72	-323,883.09	0.22
34959J108	FORTIVE CORP COMMON STOCK USD.01								
		Local	29,610.000	18.752780	555,269.83	60.220000	1,783,114.20	1,227,844.37	0.09
		Base		18.752780	555,269.83	60.220000	1,783,114.20	1,227,844.37	0.09

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01								
		Local	15,190.000	56.834092	863,309.86	60.850000	924,311.50	61,001.64	0.05
		Base		56.834092	863,309.86	60.850000	924,311.50	61,001.64	0.05
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1								
		Local	34,156.000	25.755572	879,707.33	42.140000	1,439,333.84	559,626.51	0.07
		Base		25.755572	879,707.33	42.140000	1,439,333.84	559,626.51	0.07
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1								
		Local	130,317.000	24.879682	3,242,245.48	13.360000	1,741,035.12	-1,501,210.36	0.09
		Base		24.879682	3,242,245.48	13.360000	1,741,035.12	-1,501,210.36	0.09
36174X101	GGP INC REIT USD.01								
		Local	57,481.000	21.904373	1,259,085.28	23.180000	1,332,409.58	73,324.30	0.07
		Base		21.904373	1,259,085.28	23.180000	1,332,409.58	73,324.30	0.07
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0								
		Local	17,516.000	48.254168	845,220.01	56.540000	990,354.64	145,134.63	0.05
		Base		48.254168	845,220.01	56.540000	990,354.64	145,134.63	0.05
364760108	GAP INC/THE COMMON STOCK USD.05								
		Local	21,596.000	27.306354	589,708.03	24.290000	524,566.84	-65,141.19	0.03
		Base		27.306354	589,708.03	24.290000	524,566.84	-65,141.19	0.03
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0								
		Local	28,178.000	58.268394	1,641,886.82	187.200000	5,274,921.60	3,633,034.78	0.26
		Base		58.268394	1,641,886.82	187.200000	5,274,921.60	3,633,034.78	0.26
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06								
		Local	870,841.000	31.792658	27,686,350.04	29.800000	25,951,061.80	-1,735,288.24	1.29
		Base		31.792658	27,686,350.04	29.800000	25,951,061.80	-1,735,288.24	1.29
370334104	GENERAL MILLS INC COMMON STOCK USD.1								
		Local	58,216.000	28.804601	1,676,888.64	59.010000	3,435,326.16	1,758,437.52	0.17
		Base		28.804601	1,676,888.64	59.010000	3,435,326.16	1,758,437.52	0.17
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01								
		Local	136,552.000	35.428050	4,837,771.12	35.360000	4,828,478.72	-9,292.40	0.24
		Base		35.428050	4,837,771.12	35.360000	4,828,478.72	-9,292.40	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
372460105	GENUINE PARTS CO COMMON STOCK USD1.0								
		Local	14,641.000	41.875688	613,101.95	92.410000	1,352,974.81	739,872.86	0.07
		Base		41.875688	613,101.95	92.410000	1,352,974.81	739,872.86	0.07
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001								
		Local	129,690.000	21.470621	2,784,524.85	67.920000	8,808,544.80	6,024,019.95	0.44
		Base		21.470621	2,784,524.85	67.920000	8,808,544.80	6,024,019.95	0.44
37940X102	GLOBAL PAYMENTS INC COMMON STOCK								
		Local	15,129.000	72.403817	1,095,397.35	80.680000	1,220,607.72	125,210.37	0.06
		Base		72.403817	1,095,397.35	80.680000	1,220,607.72	125,210.37	0.06
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01								
		Local	36,405.000	117.857420	4,290,599.36	229.720000	8,362,956.60	4,072,357.24	0.42
		Base		117.857420	4,290,599.36	229.720000	8,362,956.60	4,072,357.24	0.42
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK								
		Local	25,699.000	23.034264	591,957.54	36.000000	925,164.00	333,206.46	0.05
		Base		23.034264	591,957.54	36.000000	925,164.00	333,206.46	0.05
384802104	WW GRAINGER INC COMMON STOCK USD.5								
		Local	5,395.000	95.966955	517,741.72	232.760000	1,255,740.20	737,998.48	0.06
		Base		95.966955	517,741.72	232.760000	1,255,740.20	737,998.48	0.06
40412C101	HCA HOLDINGS INC COMMON STOCK USD.01								
		Local	28,770.000	72.944159	2,098,603.45	88.990000	2,560,242.30	461,638.85	0.13
		Base		72.944159	2,098,603.45	88.990000	2,560,242.30	461,638.85	0.13
40414L109	HCP INC REIT USD1.0								
		Local	46,028.000	36.016194	1,657,753.36	31.280000	1,439,755.84	-217,997.52	0.07
		Base		36.016194	1,657,753.36	31.280000	1,439,755.84	-217,997.52	0.07
40434L105	HP INC COMMON STOCK USD.01								
		Local	168,419.000	15.336191	2,582,906.00	17.880000	3,011,331.72	428,425.72	0.15
		Base		15.336191	2,582,906.00	17.880000	3,011,331.72	428,425.72	0.15
406216101	HALLIBURTON CO COMMON STOCK USD2.5								
		Local	85,096.000	32.038884	2,726,380.87	49.210000	4,187,574.16	1,461,193.29	0.21
		Base		32.038884	2,726,380.87	49.210000	4,187,574.16	1,461,193.29	0.21

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410345102	HANESBRANDS INC COMMON STOCK USD.01								
		Local	37,205.000	33.736147	1,255,153.35	20.760000	772,375.80	-482,777.55	0.04
		Base		33.736147	1,255,153.35	20.760000	772,375.80	-482,777.55	0.04
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01								
		Local	17,402.000	42.953496	747,476.73	60.500000	1,052,821.00	305,344.27	0.05
		Base		42.953496	747,476.73	60.500000	1,052,821.00	305,344.27	0.05
413875105	HARRIS CORP COMMON STOCK USD1.								
		Local	12,233.000	51.717293	632,657.65	111.270000	1,361,165.91	728,508.26	0.07
		Base		51.717293	632,657.65	111.270000	1,361,165.91	728,508.26	0.07
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01								
		Local	37,185.000	43.858784	1,630,888.88	48.070000	1,787,482.95	156,594.07	0.09
		Base		43.858784	1,630,888.88	48.070000	1,787,482.95	156,594.07	0.09
418056107	HASBRO INC COMMON STOCK USD.5								
		Local	11,056.000	29.963633	331,277.93	99.820000	1,103,609.92	772,331.99	0.06
		Base		29.963633	331,277.93	99.820000	1,103,609.92	772,331.99	0.06
423452101	HELMERICH + PAYNE COMMON STOCK USD.1								
		Local	10,648.000	47.034634	500,824.78	66.570000	708,837.36	208,012.58	0.04
		Base		47.034634	500,824.78	66.570000	708,837.36	208,012.58	0.04
427866108	HERSHEY CO/THE COMMON STOCK USD1.0								
		Local	13,731.000	44.727416	614,152.15	109.250000	1,500,111.75	885,959.60	0.07
		Base		44.727416	614,152.15	109.250000	1,500,111.75	885,959.60	0.07
42809H107	HESS CORP COMMON STOCK USD1.0								
		Local	26,251.000	51.762059	1,358,805.81	48.210000	1,265,560.71	-93,245.10	0.06
		Base		51.762059	1,358,805.81	48.210000	1,265,560.71	-93,245.10	0.06
42824C109	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01								
		Local	164,001.000	18.513027	3,036,154.91	23.700000	3,886,823.70	850,668.79	0.19
		Base		18.513027	3,036,154.91	23.700000	3,886,823.70	850,668.79	0.19
436440101	HOLOGIC INC COMMON STOCK USD.01								
		Local	27,387.000	35.192051	963,804.71	42.550000	1,165,316.85	201,512.14	0.06
		Base		35.192051	963,804.71	42.550000	1,165,316.85	201,512.14	0.06

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437076102	HOME DEPOT INC COMMON STOCK USD.05								
		Local	119,917.000	45.028644	5,399,699.89	146.830000	17,607,413.11	12,207,713.22	0.88
		Base		45.028644	5,399,699.89	146.830000	17,607,413.11	12,207,713.22	0.88
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	75,023.000	49.287547	3,697,699.63	124.870000	9,368,122.01	5,670,422.38	0.47
		Base		49.287547	3,697,699.63	124.870000	9,368,122.01	5,670,422.38	0.47
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465								
		Local	26,568.000	10.722076	284,864.11	34.630000	920,049.84	635,185.73	0.05
		Base		10.722076	284,864.11	34.630000	920,049.84	635,185.73	0.05
44107P104	HOST HOTELS + RESORTS INC REIT USD.01								
		Local	72,833.000	18.776955	1,367,581.95	18.660000	1,359,063.78	-8,518.17	0.07
		Base		18.776955	1,367,581.95	18.660000	1,359,063.78	-8,518.17	0.07
444859102	HUMANA INC COMMON STOCK USD.166								
		Local	14,677.000	45.487102	667,614.19	206.140000	3,025,516.78	2,357,902.59	0.15
		Base		45.487102	667,614.19	206.140000	3,025,516.78	2,357,902.59	0.15
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01								
		Local	8,614.000	82.097498	707,187.85	91.740000	790,248.36	83,060.51	0.04
		Base		82.097498	707,187.85	91.740000	790,248.36	83,060.51	0.04
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01								
		Local	106,786.000	10.157188	1,084,645.52	13.390000	1,429,864.54	345,219.02	0.07
		Base		10.157188	1,084,645.52	13.390000	1,429,864.54	345,219.02	0.07
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1								
		Local	8,822.000	116.107501	1,024,300.37	154.610000	1,363,969.42	339,669.05	0.07
		Base		116.107501	1,024,300.37	154.610000	1,363,969.42	339,669.05	0.07
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01								
		Local	31,098.000	44.885410	1,395,846.48	132.470000	4,119,552.06	2,723,705.58	0.21
		Base		44.885410	1,395,846.48	132.470000	4,119,552.06	2,723,705.58	0.21
452327109	ILLUMINA INC COMMON STOCK USD.01								
		Local	14,460.000	178.523580	2,581,450.96	170.640000	2,467,454.40	-113,996.56	0.12
		Base		178.523580	2,581,450.96	170.640000	2,467,454.40	-113,996.56	0.12

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45337C102	INCYTE CORP COMMON STOCK USD.001								
		Local	17,248.000	132.998000	2,293,949.50	133.670000	2,305,540.16	11,590.66	0.11
		Base		132.998000	2,293,949.50	133.670000	2,305,540.16	11,590.66	0.11
458140100	INTEL CORP COMMON STOCK USD.001								
		Local	466,508.000	28.781540	13,426,818.54	36.070000	16,826,943.56	3,400,125.02	0.84
		Base		28.781540	13,426,818.54	36.070000	16,826,943.56	3,400,125.02	0.84
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01								
		Local	58,638.000	29.562706	1,733,497.95	59.870000	3,510,657.06	1,777,159.11	0.17
		Base		29.562706	1,733,497.95	59.870000	3,510,657.06	1,777,159.11	0.17
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2								
		Local	85,179.000	116.686156	9,939,210.07	174.140000	14,833,071.06	4,893,860.99	0.74
		Base		116.686156	9,939,210.07	174.140000	14,833,071.06	4,893,860.99	0.74
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125								
		Local	7,818.000	45.780958	357,915.53	132.530000	1,036,119.54	678,204.01	0.05
		Base		45.780958	357,915.53	132.530000	1,036,119.54	678,204.01	0.05
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0								
		Local	40,479.000	34.538787	1,398,095.57	50.780000	2,055,523.62	657,428.05	0.10
		Base		34.538787	1,398,095.57	50.780000	2,055,523.62	657,428.05	0.10
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1								
		Local	39,082.000	17.591407	687,507.37	24.570000	960,244.74	272,737.37	0.05
		Base		17.591407	687,507.37	24.570000	960,244.74	272,737.37	0.05
461202103	INTUIT INC COMMON STOCK USD.01								
		Local	24,004.000	37.161730	892,030.17	115.990000	2,784,223.96	1,892,193.79	0.14
		Base		37.161730	892,030.17	115.990000	2,784,223.96	1,892,193.79	0.14
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
		Local	3,814.000	344.476143	1,313,832.01	766.470000	2,923,316.58	1,609,484.57	0.15
		Base		344.476143	1,313,832.01	766.470000	2,923,316.58	1,609,484.57	0.15
46284V101	IRON MOUNTAIN INC REIT USD.01								
		Local	24,118.000	29.855207	720,047.88	35.670000	860,289.06	140,241.18	0.04
		Base		29.855207	720,047.88	35.670000	860,289.06	140,241.18	0.04

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46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0								
		Local	352,246.000	42.380099	14,928,220.19	87.840000	30,941,288.64	16,013,068.45	1.54
		Base		42.380099	14,928,220.19	87.840000	30,941,288.64	16,013,068.45	1.54
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0								
		Local	11,887.000	74.729239	888,306.46	55.280000	657,113.36	-231,193.10	0.03
		Base		74.729239	888,306.46	55.280000	657,113.36	-231,193.10	0.03
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0								
		Local	267,810.000	61.009457	16,338,942.78	124.550000	33,355,735.50	17,016,792.72	1.66
		Base		61.009457	16,338,942.78	124.550000	33,355,735.50	17,016,792.72	1.66
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001								
		Local	37,440.000	19.974376	747,840.63	27.830000	1,041,955.20	294,114.57	0.05
		Base		19.974376	747,840.63	27.830000	1,041,955.20	294,114.57	0.05
482480100	KLA TENCOR CORP COMMON STOCK USD.001								
		Local	15,388.000	43.864117	674,981.04	95.070000	1,462,937.16	787,956.12	0.07
		Base		43.864117	674,981.04	95.070000	1,462,937.16	787,956.12	0.07
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD.01								
		Local	10,591.000	111.555921	1,181,488.76	85.760000	908,284.16	-273,204.60	0.05
		Base		111.555921	1,181,488.76	85.760000	908,284.16	-273,204.60	0.05
487836108	KELLOGG CO COMMON STOCK USD.25								
		Local	24,871.000	45.021460	1,119,728.74	72.610000	1,805,883.31	686,154.57	0.09
		Base		45.021460	1,119,728.74	72.610000	1,805,883.31	686,154.57	0.09
493267108	KEYCORP COMMON STOCK USD1.0								
		Local	106,385.000	13.267641	1,411,478.02	17.780000	1,891,525.30	480,047.28	0.09
		Base		13.267641	1,411,478.02	17.780000	1,891,525.30	480,047.28	0.09
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25								
		Local	35,257.000	61.519326	2,168,986.87	131.630000	4,640,878.91	2,471,892.04	0.23
		Base		61.519326	2,168,986.87	131.630000	4,640,878.91	2,471,892.04	0.23
49446R109	KIMCO REALTY CORP REIT USD.01								
		Local	41,839.000	23.928002	1,001,123.69	22.090000	924,223.51	-76,900.18	0.05
		Base		23.928002	1,001,123.69	22.090000	924,223.51	-76,900.18	0.05

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49456B101	KINDER MORGAN INC COMMON STOCK USD.01								
		Local	188,988.000	35.971510	6,798,183.77	21.740000	4,108,599.12	-2,689,584.65	0.20
		Base		35.971510	6,798,183.77	21.740000	4,108,599.12	-2,689,584.65	0.20
500255104	KOHLS CORP COMMON STOCK USD.01								
		Local	17,373.000	50.828069	883,036.05	39.810000	691,619.13	-191,416.92	0.03
		Base		50.828069	883,036.05	39.810000	691,619.13	-191,416.92	0.03
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01								
		Local	58,715.000	30.652594	1,799,767.06	90.810000	5,331,909.15	3,532,142.09	0.27
		Base		30.652594	1,799,767.06	90.810000	5,331,909.15	3,532,142.09	0.27
501044101	KROGER CO COMMON STOCK USD1.0								
		Local	92,945.000	13.539797	1,258,456.47	29.490000	2,740,948.05	1,482,491.58	0.14
		Base		13.539797	1,258,456.47	29.490000	2,740,948.05	1,482,491.58	0.14
501797104	L BRANDS INC COMMON STOCK USD.5								
		Local	23,645.000	30.794978	728,147.25	47.100000	1,113,679.50	385,532.25	0.06
		Base		30.794978	728,147.25	47.100000	1,113,679.50	385,532.25	0.06
501889208	LKQ CORP COMMON STOCK USD.01								
		Local	30,271.000	31.437043	951,630.73	29.270000	886,032.17	-65,598.56	0.04
		Base		31.437043	951,630.73	29.270000	886,032.17	-65,598.56	0.04
502413107	L3 TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	7,610.000	78.526109	597,583.69	165.290000	1,257,856.90	660,273.21	0.06
		Base		78.526109	597,583.69	165.290000	1,257,856.90	660,273.21	0.06
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1								
		Local	10,139.000	71.876686	728,757.72	143.470000	1,454,642.33	725,884.61	0.07
		Base		71.876686	728,757.72	143.470000	1,454,642.33	725,884.61	0.07
512807108	LAM RESEARCH CORP COMMON STOCK USD.001								
		Local	16,029.000	39.126332	627,155.97	128.360000	2,057,482.44	1,430,326.47	0.10
		Base		39.126332	627,155.97	128.360000	2,057,482.44	1,430,326.47	0.10
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01								
		Local	21,881.000	33.522202	733,499.31	84.790000	1,855,289.99	1,121,790.68	0.09
		Base		33.522202	733,499.31	84.790000	1,855,289.99	1,121,790.68	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
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01								
		Local	13,159.000	23.204142	305,343.30	50.320000	662,160.88	356,817.58	0.03
		Base		23.204142	305,343.30	50.320000	662,160.88	356,817.58	0.03
526057104	LENNAR CORP A COMMON STOCK USD.1								
		Local	19,343.000	39.011899	754,607.16	51.190000	990,168.17	235,561.01	0.05
		Base		39.011899	754,607.16	51.190000	990,168.17	235,561.01	0.05
527288104	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0								
		Local	31,896.000	31.441991	1,002,873.76	26.000000	829,296.00	-173,577.76	0.04
		Base		31.441991	1,002,873.76	26.000000	829,296.00	-173,577.76	0.04
52729N308	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01								
		Local	28,699.000	47.799044	1,371,784.76	57.220000	1,642,156.78	270,372.02	0.08
		Base		47.799044	1,371,784.76	57.220000	1,642,156.78	270,372.02	0.08
532457108	ELI LILLY + CO COMMON STOCK								
		Local	95,632.000	58.965823	5,639,019.63	84.110000	8,043,607.52	2,404,587.89	0.40
		Base		58.965823	5,639,019.63	84.110000	8,043,607.52	2,404,587.89	0.40
534187109	LINCOLN NATIONAL CORP COMMON STOCK								
		Local	22,500.000	39.916589	898,123.26	65.450000	1,472,625.00	574,501.74	0.07
		Base		39.916589	898,123.26	65.450000	1,472,625.00	574,501.74	0.07
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0								
		Local	24,803.000	68.576244	1,700,896.59	267.600000	6,637,282.80	4,936,386.21	0.33
		Base		68.576244	1,700,896.59	267.600000	6,637,282.80	4,936,386.21	0.33
540424108	LOEWS CORP COMMON STOCK USD.01								
		Local	27,199.000	28.629278	778,687.72	46.770000	1,272,097.23	493,409.51	0.06
		Base		28.629278	778,687.72	46.770000	1,272,097.23	493,409.51	0.06
548661107	LOWE S COS INC COMMON STOCK USD.5								
		Local	85,628.000	24.923834	2,134,178.04	82.210000	7,039,477.88	4,905,299.84	0.35
		Base		24.923834	2,134,178.04	82.210000	7,039,477.88	4,905,299.84	0.35
55261F104	M + T BANK CORP COMMON STOCK USD.5								
		Local	15,264.000	99.914211	1,525,090.51	154.730000	2,361,798.72	836,708.21	0.12
		Base		99.914211	1,525,090.51	154.730000	2,361,798.72	836,708.21	0.12

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
554382101	MACERICH CO/THE REIT USD.01								
		Local	11,884.000	70.323538	835,724.92	64.400000	765,329.60	-70,395.32	0.04
		Base		70.323538	835,724.92	64.400000	765,329.60	-70,395.32	0.04
55616P104	MACY S INC COMMON STOCK USD.01								
		Local	30,091.000	32.296239	971,826.14	29.640000	891,897.24	-79,928.90	0.04
		Base		32.296239	971,826.14	29.640000	891,897.24	-79,928.90	0.04
565849106	MARATHON OIL CORP COMMON STOCK USD1.0								
		Local	83,399.000	17.692570	1,475,542.65	15.800000	1,317,704.20	-157,838.45	0.07
		Base		17.692570	1,475,542.65	15.800000	1,317,704.20	-157,838.45	0.07
56585A102	MARATHON PETROLEUM CORP COMMON STOCK								
		Local	51,958.000	13.688697	711,237.31	50.540000	2,625,957.32	1,914,720.01	0.13
		Base		13.688697	711,237.31	50.540000	2,625,957.32	1,914,720.01	0.13
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0								
		Local	50,756.000	36.954228	1,875,648.82	73.890000	3,750,360.84	1,874,712.02	0.19
		Base		36.954228	1,875,648.82	73.890000	3,750,360.84	1,874,712.02	0.19
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01								
		Local	31,519.000	37.675849	1,187,505.10	94.180000	2,968,459.42	1,780,954.32	0.15
		Base		37.675849	1,187,505.10	94.180000	2,968,459.42	1,780,954.32	0.15
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
		Local	6,247.000	134.134823	837,940.24	218.250000	1,363,407.75	525,467.51	0.07
		Base		134.134823	837,940.24	218.250000	1,363,407.75	525,467.51	0.07
574599106	MASCO CORP COMMON STOCK USD1.0								
		Local	32,319.000	19.820015	640,563.05	33.990000	1,098,522.81	457,959.76	0.05
		Base		19.820015	640,563.05	33.990000	1,098,522.81	457,959.76	0.05
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001								
		Local	93,701.000	30.698774	2,876,505.82	112.470000	10,538,551.47	7,662,045.65	0.53
		Base		30.698774	2,876,505.82	112.470000	10,538,551.47	7,662,045.65	0.53
577081102	MATTEL INC COMMON STOCK USD1.0								
		Local	33,671.000	22.036849	742,002.74	25.610000	862,314.31	120,311.57	0.04
		Base		22.036849	742,002.74	25.610000	862,314.31	120,311.57	0.04

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK								
		Local	11,278.000	36.336739	409,805.74	97.550000	1,100,168.90	690,363.16	0.05
		Base		36.336739	409,805.74	97.550000	1,100,168.90	690,363.16	0.05
580135101	MCDONALD S CORP COMMON STOCK USD.01								
		Local	81,750.000	50.374090	4,118,081.89	129.610000	10,595,617.50	6,477,535.61	0.53
		Base		50.374090	4,118,081.89	129.610000	10,595,617.50	6,477,535.61	0.53
58155Q103	MCKESSON CORP COMMON STOCK USD.01								
		Local	20,860.000	62.016861	1,293,671.73	148.260000	3,092,703.60	1,799,031.87	0.15
		Base		62.016861	1,293,671.73	148.260000	3,092,703.60	1,799,031.87	0.15
582839106	MEAD JOHNSON NUTRITION CO COMMON STOCK USD.01								
		Local	18,183.000	51.635300	938,884.66	89.080000	1,619,741.64	680,856.98	0.08
		Base		51.635300	938,884.66	89.080000	1,619,741.64	680,856.98	0.08
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
		Local	271,414.000	46.275891	12,559,924.57	63.540000	17,245,645.56	4,685,720.99	0.86
		Base		46.275891	12,559,924.57	63.540000	17,245,645.56	4,685,720.99	0.86
59156R108	METLIFE INC COMMON STOCK USD.01								
		Local	108,199.000	40.642249	4,397,450.75	52.820000	5,715,071.18	1,317,620.43	0.28
		Base		40.642249	4,397,450.75	52.820000	5,715,071.18	1,317,620.43	0.28
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01								
		Local	2,584.000	407.480700	1,052,930.13	478.910000	1,237,503.44	184,573.31	0.06
		Base		407.480700	1,052,930.13	478.910000	1,237,503.44	184,573.31	0.06
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
		Local	765,407.000	33.748492	25,831,332.11	65.860000	50,409,705.02	24,578,372.91	2.51
		Base		33.748492	25,831,332.11	65.860000	50,409,705.02	24,578,372.91	2.51
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001								
		Local	21,265.000	33.607392	714,661.20	73.780000	1,568,931.70	854,270.50	0.08
		Base		33.607392	714,661.20	73.780000	1,568,931.70	854,270.50	0.08
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
		Local	101,615.000	16.596215	1,686,424.35	28.900000	2,936,673.50	1,250,249.15	0.15
		Base		16.596215	1,686,424.35	28.900000	2,936,673.50	1,250,249.15	0.15

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
59522J103	MID AMERICA APARTMENT COMM REIT USD.01								
		Local	11,175.000	88.938725	993,890.25	101.740000	1,136,944.50	143,054.25	0.06
		Base		88.938725	993,890.25	101.740000	1,136,944.50	143,054.25	0.06
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,205.000	78.981797	490,082.05	229.490000	1,423,985.45	933,903.40	0.07
		Base		78.981797	490,082.05	229.490000	1,423,985.45	933,903.40	0.07
60871R209	MOLSON COORS BREWING CO B COMMON STOCK USD.01								
		Local	18,141.000	51.522132	934,662.99	95.710000	1,736,275.11	801,612.12	0.09
		Base		51.522132	934,662.99	95.710000	1,736,275.11	801,612.12	0.09
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK								
		Local	152,033.000	17.527339	2,664,733.89	43.080000	6,549,581.64	3,884,847.75	0.33
		Base		17.527339	2,664,733.89	43.080000	6,549,581.64	3,884,847.75	0.33
61166W101	MONSANTO CO COMMON STOCK USD.01								
		Local	43,115.000	51.952540	2,239,933.78	113.200000	4,880,618.00	2,640,684.22	0.24
		Base		51.952540	2,239,933.78	113.200000	4,880,618.00	2,640,684.22	0.24
61174X109	MONSTER BEVERAGE CORP COMMON STOCK								
		Local	39,906.000	26.705970	1,065,728.44	46.170000	1,842,460.02	776,731.58	0.09
		Base		26.705970	1,065,728.44	46.170000	1,842,460.02	776,731.58	0.09
615369105	MOODY S CORP COMMON STOCK USD.01								
		Local	16,375.000	30.815593	504,605.33	112.040000	1,834,655.00	1,330,049.67	0.09
		Base		30.815593	504,605.33	112.040000	1,834,655.00	1,330,049.67	0.09
617446448	MORGAN STANLEY COMMON STOCK USD.01								
		Local	141,958.000	36.610259	5,197,119.15	42.840000	6,081,480.72	884,361.57	0.30
		Base		36.610259	5,197,119.15	42.840000	6,081,480.72	884,361.57	0.30
61945C103	MOSAIC CO/THE COMMON STOCK USD.01								
		Local	34,477.000	50.059809	1,725,912.02	29.180000	1,006,038.86	-719,873.16	0.05
		Base		50.059809	1,725,912.02	29.180000	1,006,038.86	-719,873.16	0.05
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01								
		Local	16,338.000	71.044419	1,160,723.72	86.220000	1,408,662.36	247,938.64	0.07
		Base		71.044419	1,160,723.72	86.220000	1,408,662.36	247,938.64	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
626717102	MURPHY OIL CORP COMMON STOCK USD1.0								
		15,934.000	Local	47.990945	764,687.72	28.590000	455,553.06	-309,134.66	0.02
			Base	47.990945	764,687.72	28.590000	455,553.06	-309,134.66	0.02
629377508	NRG ENERGY INC COMMON STOCK USD.01								
		31,051.000	Local	24.002725	745,308.61	18.700000	580,653.70	-164,654.91	0.03
			Base	24.002725	745,308.61	18.700000	580,653.70	-164,654.91	0.03
631103108	NASDAQ INC COMMON STOCK USD.01								
		11,221.000	Local	30.541811	342,709.66	69.450000	779,298.45	436,588.79	0.04
			Base	30.541811	342,709.66	69.450000	779,298.45	436,588.79	0.04
637071101	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01								
		37,179.000	Local	47.137701	1,752,532.60	40.090000	1,490,506.11	-262,026.49	0.07
			Base	47.137701	1,752,532.60	40.090000	1,490,506.11	-262,026.49	0.07
63938C108	NAVIENT CORP COMMON STOCK USD.01								
		29,838.000	Local	16.471969	491,490.62	14.760000	440,408.88	-51,081.74	0.02
			Base	16.471969	491,490.62	14.760000	440,408.88	-51,081.74	0.02
64110D104	NETAPP INC COMMON STOCK USD.001								
		27,109.000	Local	35.209655	954,498.54	41.850000	1,134,511.65	180,013.11	0.06
			Base	35.209655	954,498.54	41.850000	1,134,511.65	180,013.11	0.06
64110L106	NETFLIX INC COMMON STOCK USD.001								
		42,245.000	Local	30.119551	1,272,400.43	147.810000	6,244,233.45	4,971,833.02	0.31
			Base	30.119551	1,272,400.43	147.810000	6,244,233.45	4,971,833.02	0.31
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0								
		47,487.000	Local	34.129737	1,620,718.81	47.170000	2,239,961.79	619,242.98	0.11
			Base	34.129737	1,620,718.81	47.170000	2,239,961.79	619,242.98	0.11
651290108	NEWFIELD EXPLORATION CO COMMON STOCK USD.01								
		19,418.000	Local	52.898053	1,027,174.40	36.910000	716,718.38	-310,456.02	0.04
			Base	52.898053	1,027,174.40	36.910000	716,718.38	-310,456.02	0.04
651639106	NEWMONT MINING CORP COMMON STOCK USD1.6								
		52,247.000	Local	37.521373	1,960,379.16	32.960000	1,722,061.12	-238,318.04	0.09
			Base	37.521373	1,960,379.16	32.960000	1,722,061.12	-238,318.04	0.09

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65249B109	NEWS CORP CLASS A COMMON STOCK USD.01								
			37,597.000	Local 12.052053	453,121.05	13.000000	488,761.00	35,639.95	0.02
				Base 12.052053	453,121.05	13.000000	488,761.00	35,639.95	0.02
65249B208	NEWS CORP CLASS B COMMON STOCK								
			11,790.000	Local 12.991546	153,170.33	13.500000	159,165.00	5,994.67	0.01
				Base 12.991546	153,170.33	13.500000	159,165.00	5,994.67	0.01
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01								
			45,997.000	Local 54.242851	2,495,008.40	128.370000	5,904,634.89	3,409,626.49	0.29
				Base 54.242851	2,495,008.40	128.370000	5,904,634.89	3,409,626.49	0.29
654106103	NIKE INC CL B COMMON STOCK USD1.0								
			131,535.000	Local 15.538174	2,043,813.69	55.730000	7,330,445.55	5,286,631.86	0.37
				Base 15.538174	2,043,813.69	55.730000	7,330,445.55	5,286,631.86	0.37
65473P105	NISOURCE INC COMMON STOCK USD.01								
			31,770.000	Local 9.022025	286,629.72	23.790000	755,808.30	469,178.58	0.04
				Base 9.022025	286,629.72	23.790000	755,808.30	469,178.58	0.04
655044105	NOBLE ENERGY INC COMMON STOCK USD.01								
			42,199.000	Local 41.970529	1,771,114.37	34.340000	1,449,113.66	-322,000.71	0.07
				Base 41.970529	1,771,114.37	34.340000	1,449,113.66	-322,000.71	0.07
655664100	NORDSTROM INC COMMON STOCK								
			11,432.000	Local 28.817271	329,439.04	46.570000	532,388.24	202,949.20	0.03
				Base 28.817271	329,439.04	46.570000	532,388.24	202,949.20	0.03
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0								
			28,739.000	Local 42.906018	1,233,076.04	111.970000	3,217,905.83	1,984,829.79	0.16
				Base 42.906018	1,233,076.04	111.970000	3,217,905.83	1,984,829.79	0.16
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667								
			20,952.000	Local 57.500094	1,204,741.97	86.580000	1,814,024.16	609,282.19	0.09
				Base 57.500094	1,204,741.97	86.580000	1,814,024.16	609,282.19	0.09
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0								
			17,352.000	Local 51.557854	894,631.89	237.840000	4,126,999.68	3,232,367.79	0.21
				Base 51.557854	894,631.89	237.840000	4,126,999.68	3,232,367.79	0.21

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
670346105	NUCOR CORP COMMON STOCK USD.4								
		Local	31,351.000	34.990774	1,096,995.75	59.720000	1,872,281.72	775,285.97	0.09
		Base		34.990774	1,096,995.75	59.720000	1,872,281.72	775,285.97	0.09
67066G104	NVIDIA CORP COMMON STOCK USD.001								
		Local	53,059.000	19.813911	1,051,306.33	108.930000	5,779,716.87	4,728,410.54	0.29
		Base		19.813911	1,051,306.33	108.930000	5,779,716.87	4,728,410.54	0.29
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	9,299.000	48.553161	451,495.84	269.840000	2,509,242.16	2,057,746.32	0.13
		Base		48.553161	451,495.84	269.840000	2,509,242.16	2,057,746.32	0.13
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2								
		Local	75,226.000	45.091813	3,392,076.74	63.360000	4,766,319.36	1,374,242.62	0.24
		Base		45.091813	3,392,076.74	63.360000	4,766,319.36	1,374,242.62	0.24
681919106	OMNICOM GROUP COMMON STOCK USD.15								
		Local	23,221.000	42.867606	995,428.68	86.210000	2,001,882.41	1,006,453.73	0.10
		Base		42.867606	995,428.68	86.210000	2,001,882.41	1,006,453.73	0.10
682680103	ONEOK INC COMMON STOCK USD.01								
		Local	20,723.000	25.423527	526,851.74	55.440000	1,148,883.12	622,031.38	0.06
		Base		25.423527	526,851.74	55.440000	1,148,883.12	622,031.38	0.06
68389X105	ORACLE CORP COMMON STOCK USD.01								
		Local	295,032.000	21.772898	6,423,701.77	44.610000	13,161,377.52	6,737,675.75	0.66
		Base		21.772898	6,423,701.77	44.610000	13,161,377.52	6,737,675.75	0.66
69331C108	P G + E CORP COMMON STOCK								
		Local	49,777.000	38.508111	1,916,818.24	66.360000	3,303,201.72	1,386,383.48	0.16
		Base		38.508111	1,916,818.24	66.360000	3,303,201.72	1,386,383.48	0.16
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0								
		Local	47,892.000	80.550181	3,857,709.25	120.240000	5,758,534.08	1,900,824.83	0.29
		Base		80.550181	3,857,709.25	120.240000	5,758,534.08	1,900,824.83	0.29
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67								
		Local	25,988.000	36.046662	936,780.66	105.080000	2,730,819.04	1,794,038.38	0.14
		Base		36.046662	936,780.66	105.080000	2,730,819.04	1,794,038.38	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
69351T106	PPL CORP COMMON STOCK USD.01								
		Local	66,902.000	26.035069	1,741,798.21	37.390000	2,501,465.78	759,667.57	0.12
		Base		26.035069	1,741,798.21	37.390000	2,501,465.78	759,667.57	0.12
693656100	PVH CORP COMMON STOCK USD1.0								
		Local	7,803.000	119.459129	932,139.58	103.470000	807,376.41	-124,763.17	0.04
		Base		119.459129	932,139.58	103.470000	807,376.41	-124,763.17	0.04
693718108	PACCAR INC COMMON STOCK USD1.0								
		Local	34,506.000	30.633958	1,057,055.36	67.200000	2,318,803.20	1,261,747.84	0.12
		Base		30.633958	1,057,055.36	67.200000	2,318,803.20	1,261,747.84	0.12
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5								
		Local	13,132.000	50.730678	666,195.27	160.320000	2,105,322.24	1,439,126.97	0.10
		Base		50.730678	666,195.27	160.320000	2,105,322.24	1,439,126.97	0.10
703395103	PATTERSON COS INC COMMON STOCK USD.01								
		Local	8,202.000	37.245249	305,485.53	45.230000	370,976.46	65,490.93	0.02
		Base		37.245249	305,485.53	45.230000	370,976.46	65,490.93	0.02
704326107	PAYCHEX INC COMMON STOCK USD.01								
		Local	31,684.000	33.203597	1,052,022.76	58.900000	1,866,187.60	814,164.84	0.09
		Base		33.203597	1,052,022.76	58.900000	1,866,187.60	814,164.84	0.09
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001								
		Local	110,467.000	17.909486	1,978,407.21	43.020000	4,752,290.34	2,773,883.13	0.24
		Base		17.909486	1,978,407.21	43.020000	4,752,290.34	2,773,883.13	0.24
712704105	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01								
		Local	30,653.000	16.438119	503,877.66	18.200000	557,884.60	54,006.94	0.03
		Base		16.438119	503,877.66	18.200000	557,884.60	54,006.94	0.03
713448108	PEPSICO INC COMMON STOCK USD.017								
		Local	141,182.000	54.298164	7,665,923.32	111.860000	15,792,618.52	8,126,695.20	0.79
		Base		54.298164	7,665,923.32	111.860000	15,792,618.52	8,126,695.20	0.79
714046109	PERKINELMER INC COMMON STOCK USD1.0								
		Local	10,783.000	26.470751	285,434.11	58.060000	626,060.98	340,626.87	0.03
		Base		26.470751	285,434.11	58.060000	626,060.98	340,626.87	0.03

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717081103	PFIZER INC COMMON STOCK USD.05								
		597,370.000	Local	28.226601	16,861,724.42	34.210000	20,436,027.70	3,574,303.28	1.02
			Base	28.226601	16,861,724.42	34.210000	20,436,027.70	3,574,303.28	1.02
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK								
		152,715.000	Local	40.014653	6,110,837.70	112.900000	17,241,523.50	11,130,685.80	0.86
			Base	40.014653	6,110,837.70	112.900000	17,241,523.50	11,130,685.80	0.86
718546104	PHILLIPS 66 COMMON STOCK								
		43,582.000	Local	27.735722	1,208,778.24	79.220000	3,452,566.04	2,243,787.80	0.17
			Base	27.735722	1,208,778.24	79.220000	3,452,566.04	2,243,787.80	0.17
723484101	PINNACLE WEST CAPITAL COMMON STOCK								
		10,956.000	Local	42.512126	465,762.85	83.380000	913,511.28	447,748.43	0.05
			Base	42.512126	465,762.85	83.380000	913,511.28	447,748.43	0.05
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01								
		16,707.000	Local	91.707121	1,532,150.87	186.230000	3,111,344.61	1,579,193.74	0.16
			Base	91.707121	1,532,150.87	186.230000	3,111,344.61	1,579,193.74	0.16
74005P104	PRAXAIR INC COMMON STOCK USD.01								
		28,093.000	Local	57.577588	1,617,527.17	118.600000	3,331,829.80	1,714,302.63	0.17
			Base	57.577588	1,617,527.17	118.600000	3,331,829.80	1,714,302.63	0.17
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2								
		23,964.000	Local	41.092744	984,746.52	68.150000	1,633,146.60	648,400.08	0.08
			Base	41.092744	984,746.52	68.150000	1,633,146.60	648,400.08	0.08
741503403	PRICELINE GROUP INC/THE COMMON STOCK USD.008								
		4,858.000	Local	344.720064	1,674,650.07	1,779.970000	8,647,094.26	6,972,444.19	0.43
			Base	344.720064	1,674,650.07	1,779.970000	8,647,094.26	6,972,444.19	0.43
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01								
		26,337.000	Local	32.571282	857,829.86	63.110000	1,662,128.07	804,298.21	0.08
			Base	32.571282	857,829.86	63.110000	1,662,128.07	804,298.21	0.08
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK								
		252,082.000	Local	56.458559	14,232,186.53	89.850000	22,649,567.70	8,417,381.17	1.13
			Base	56.458559	14,232,186.53	89.850000	22,649,567.70	8,417,381.17	1.13

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743315103	PROGRESSIVE CORP COMMON STOCK USD1.0								
		Local	57,125.000	17.620045	1,006,545.08	39.180000	2,238,157.50	1,231,612.42	0.11
		Base		17.620045	1,006,545.08	39.180000	2,238,157.50	1,231,612.42	0.11
74340W103	PROLOGIS INC REIT USD.01								
		Local	52,036.000	41.969283	2,183,913.60	51.880000	2,699,627.68	515,714.08	0.13
		Base		41.969283	2,183,913.60	51.880000	2,699,627.68	515,714.08	0.13
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
		Local	42,330.000	50.091987	2,120,393.80	106.680000	4,515,764.40	2,395,370.60	0.23
		Base		50.091987	2,120,393.80	106.680000	4,515,764.40	2,395,370.60	0.23
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK								
		Local	49,800.000	29.607536	1,474,455.29	44.350000	2,208,630.00	734,174.71	0.11
		Base		29.607536	1,474,455.29	44.350000	2,208,630.00	734,174.71	0.11
74460D109	PUBLIC STORAGE REIT USD.1								
		Local	14,683.000	100.038292	1,468,862.24	218.910000	3,214,255.53	1,745,393.29	0.16
		Base		100.038292	1,468,862.24	218.910000	3,214,255.53	1,745,393.29	0.16
745867101	PULTEGROUP INC COMMON STOCK USD.01								
		Local	29,303.000	18.018767	528,003.92	23.550000	690,085.65	162,081.73	0.03
		Base		18.018767	528,003.92	23.550000	690,085.65	162,081.73	0.03
74736K101	QORVO INC COMMON STOCK USD.0001								
		Local	12,573.000	81.101442	1,019,688.43	68.560000	862,004.88	-157,683.55	0.04
		Base		81.101442	1,019,688.43	68.560000	862,004.88	-157,683.55	0.04
747525103	QUALCOMM INC COMMON STOCK USD.0001								
		Local	145,385.000	43.583744	6,336,422.63	57.340000	8,336,375.90	1,999,953.27	0.42
		Base		43.583744	6,336,422.63	57.340000	8,336,375.90	1,999,953.27	0.42
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001								
		Local	14,884.000	23.577049	350,920.80	37.110000	552,345.24	201,424.44	0.03
		Base		23.577049	350,920.80	37.110000	552,345.24	201,424.44	0.03
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01								
		Local	13,648.000	45.209097	617,013.75	98.190000	1,340,097.12	723,083.37	0.07
		Base		45.209097	617,013.75	98.190000	1,340,097.12	723,083.37	0.07

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751212101	RALPH LAUREN CORP COMMON STOCK USD.01								
		Local	5,543.000	96.089634	532,624.84	81.620000	452,419.66	-80,205.18	0.02
		Base		96.089634	532,624.84	81.620000	452,419.66	-80,205.18	0.02
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01								
		Local	18,490.000	51.824240	958,230.20	29.100000	538,059.00	-420,171.20	0.03
		Base		51.824240	958,230.20	29.100000	538,059.00	-420,171.20	0.03
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01								
		Local	12,623.000	77.900000	983,331.70	76.260000	962,629.98	-20,701.72	0.05
		Base		77.900000	983,331.70	76.260000	962,629.98	-20,701.72	0.05
755111507	RAYTHEON COMPANY COMMON STOCK USD.01								
		Local	28,907.000	45.897194	1,326,750.19	152.500000	4,408,317.50	3,081,567.31	0.22
		Base		45.897194	1,326,750.19	152.500000	4,408,317.50	3,081,567.31	0.22
756109104	REALTY INCOME CORP REIT USD1.0								
		Local	25,456.000	51.158068	1,302,279.78	59.530000	1,515,395.68	213,115.90	0.08
		Base		51.158068	1,302,279.78	59.530000	1,515,395.68	213,115.90	0.08
756577102	RED HAT INC COMMON STOCK USD.0001								
		Local	17,680.000	30.422130	537,863.26	86.500000	1,529,320.00	991,456.74	0.08
		Base		30.422130	537,863.26	86.500000	1,529,320.00	991,456.74	0.08
758849103	REGENCY CENTERS CORP REIT USD.01								
		Local	14,367.000	68.948200	990,578.79	66.390000	953,825.13	-36,753.66	0.05
		Base		68.948200	990,578.79	66.390000	953,825.13	-36,753.66	0.05
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								
		Local	7,441.000	247.529532	1,841,867.25	387.510000	2,883,461.91	1,041,594.66	0.14
		Base		247.529532	1,841,867.25	387.510000	2,883,461.91	1,041,594.66	0.14
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01								
		Local	121,178.000	12.746486	1,544,593.66	14.530000	1,760,716.34	216,122.68	0.09
		Base		12.746486	1,544,593.66	14.530000	1,760,716.34	216,122.68	0.09
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01								
		Local	22,757.000	24.013608	546,477.67	62.810000	1,429,367.17	882,889.50	0.07
		Base		24.013608	546,477.67	62.810000	1,429,367.17	882,889.50	0.07

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761713106	REYNOLDS AMERICAN INC COMMON STOCK USD.0001								
		Local	81,405.000	19.147919	1,558,736.37	63.020000	5,130,143.10	3,571,406.73	0.26
		Base		19.147919	1,558,736.37	63.020000	5,130,143.10	3,571,406.73	0.26
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001								
		Local	12,688.000	29.725526	377,157.47	48.830000	619,555.04	242,397.57	0.03
		Base		29.725526	377,157.47	48.830000	619,555.04	242,397.57	0.03
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0								
		Local	12,623.000	46.450864	586,349.25	155.710000	1,965,527.33	1,379,178.08	0.10
		Base		46.450864	586,349.25	155.710000	1,965,527.33	1,379,178.08	0.10
774341101	ROCKWELL COLLINS INC COMMON STOCK USD.01								
		Local	12,822.000	42.864709	549,611.30	97.160000	1,245,785.52	696,174.22	0.06
		Base		42.864709	549,611.30	97.160000	1,245,785.52	696,174.22	0.06
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	9,985.000	72.427101	723,184.60	206.490000	2,061,802.65	1,338,618.05	0.10
		Base		72.427101	723,184.60	206.490000	2,061,802.65	1,338,618.05	0.10
778296103	ROSS STORES INC COMMON STOCK USD.01								
		Local	39,039.000	14.645111	571,730.47	65.870000	2,571,498.93	1,999,768.46	0.13
		Base		14.645111	571,730.47	65.870000	2,571,498.93	1,999,768.46	0.13
783549108	RYDER SYSTEM INC COMMON STOCK USD.5								
		Local	5,263.000	41.092557	216,270.13	75.440000	397,040.72	180,770.59	0.02
		Base		41.092557	216,270.13	75.440000	397,040.72	180,770.59	0.02
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0								
		Local	25,506.000	41.333340	1,054,248.18	130.740000	3,334,654.44	2,280,406.26	0.17
		Base		41.333340	1,054,248.18	130.740000	3,334,654.44	2,280,406.26	0.17
78440X101	SL GREEN REALTY CORP REIT USD.01								
		Local	9,974.000	132.437156	1,320,928.19	106.620000	1,063,427.88	-257,500.31	0.05
		Base		132.437156	1,320,928.19	106.620000	1,063,427.88	-257,500.31	0.05
786CVR209	SAFEWAY CASA LEY CVR COMMON STOCK								
		Local	23,786.000	1.014900	24,140.41	1.014900	24,140.41	0.00	0.00
		Base		1.014900	24,140.41	1.014900	24,140.41	0.00	0.00

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786CVR308	SAFEWAY PDC LLC CVR COMMON STOCK								
		Local	23,786.000	0.048800	1,160.76	0.048800	1,160.76	0.00	0.00
		Base		0.048800	1,160.76	0.048800	1,160.76	0.00	0.00
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001								
		Local	62,840.000	31.040089	1,950,559.22	82.490000	5,183,671.60	3,233,112.38	0.26
		Base		31.040089	1,950,559.22	82.490000	5,183,671.60	3,233,112.38	0.26
80589M102	SCANA CORP COMMON STOCK								
		Local	14,068.000	40.786063	573,778.33	65.350000	919,343.80	345,565.47	0.05
		Base		40.786063	573,778.33	65.350000	919,343.80	345,565.47	0.05
806407102	HENRY SCHEIN INC COMMON STOCK USD.01								
		Local	7,924.000	139.472684	1,105,181.55	169.970000	1,346,842.28	241,660.73	0.07
		Base		139.472684	1,105,181.55	169.970000	1,346,842.28	241,660.73	0.07
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
		Local	136,960.000	85.633717	11,728,393.87	78.100000	10,696,576.00	-1,031,817.87	0.53
		Base		85.633717	11,728,393.87	78.100000	10,696,576.00	-1,031,817.87	0.53
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
		Local	118,754.000	21.197734	2,517,315.67	40.810000	4,846,350.74	2,329,035.07	0.24
		Base		21.197734	2,517,315.67	40.810000	4,846,350.74	2,329,035.07	0.24
811065101	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01								
		Local	9,377.000	49.992720	468,781.74	78.370000	734,875.49	266,093.75	0.04
		Base		49.992720	468,781.74	78.370000	734,875.49	266,093.75	0.04
81211K100	SEALED AIR CORP COMMON STOCK USD.1								
		Local	19,030.000	23.652996	450,116.51	43.580000	829,327.40	379,210.89	0.04
		Base		23.652996	450,116.51	43.580000	829,327.40	379,210.89	0.04
816851109	SEMPRA ENERGY COMMON STOCK								
		Local	24,615.000	52.227308	1,285,575.18	110.500000	2,719,957.50	1,434,382.32	0.14
		Base		52.227308	1,285,575.18	110.500000	2,719,957.50	1,434,382.32	0.14
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0								
		Local	7,956.000	66.262787	527,186.73	310.190000	2,467,871.64	1,940,684.91	0.12
		Base		66.262787	527,186.73	310.190000	2,467,871.64	1,940,684.91	0.12

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828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
		Local	30,932.000	83.284750	2,576,163.88	172.030000	5,321,231.96	2,745,068.08	0.27
		Base		83.284750	2,576,163.88	172.030000	5,321,231.96	2,745,068.08	0.27
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25								
		Local	18,292.000	92.588038	1,693,620.39	97.980000	1,792,250.16	98,629.77	0.09
		Base		92.588038	1,693,620.39	97.980000	1,792,250.16	98,629.77	0.09
832696405	JM SMUCKER CO/THE COMMON STOCK								
		Local	11,461.000	62.409935	715,280.27	131.080000	1,502,307.88	787,027.61	0.07
		Base		62.409935	715,280.27	131.080000	1,502,307.88	787,027.61	0.07
833034101	SNAP ON INC COMMON STOCK USD1.0								
		Local	5,711.000	48.690214	278,069.81	168.670000	963,274.37	685,204.56	0.05
		Base		48.690214	278,069.81	168.670000	963,274.37	685,204.56	0.05
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0								
		Local	96,471.000	33.742523	3,255,174.96	49.780000	4,802,326.38	1,547,151.42	0.24
		Base		33.742523	3,255,174.96	49.780000	4,802,326.38	1,547,151.42	0.24
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0								
		Local	60,600.000	14.089378	853,816.31	53.760000	3,257,856.00	2,404,039.69	0.16
		Base		14.089378	853,816.31	53.760000	3,257,856.00	2,404,039.69	0.16
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
		Local	48,313.000	33.764318	1,631,255.51	8.170000	394,717.21	-1,236,538.30	0.02
		Base		33.764318	1,631,255.51	8.170000	394,717.21	-1,236,538.30	0.02
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5								
		Local	14,833.000	53.661079	795,954.79	132.870000	1,970,860.71	1,174,905.92	0.10
		Base		53.661079	795,954.79	132.870000	1,970,860.71	1,174,905.92	0.10
855030102	STAPLES INC COMMON STOCK USD.0006								
		Local	64,040.000	17.456270	1,117,899.55	8.770000	561,630.80	-556,268.75	0.03
		Base		17.456270	1,117,899.55	8.770000	561,630.80	-556,268.75	0.03
855244109	STARBUCKS CORP COMMON STOCK USD.001								
		Local	143,270.000	14.250240	2,041,631.95	58.390000	8,365,535.30	6,323,903.35	0.42
		Base		14.250240	2,041,631.95	58.390000	8,365,535.30	6,323,903.35	0.42

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857477103	STATE STREET CORP COMMON STOCK USD1.0								
		Local	35,694.000	51.806113	1,849,167.39	79.610000	2,841,599.34	992,431.95	0.14
		Base		51.806113	1,849,167.39	79.610000	2,841,599.34	992,431.95	0.14
858912108	STERICYCLE INC COMMON STOCK USD.01								
		Local	8,375.000	69.077469	578,523.80	82.890000	694,203.75	115,679.95	0.03
		Base		69.077469	578,523.80	82.890000	694,203.75	115,679.95	0.03
863667101	STRYKER CORP COMMON STOCK USD.1								
		Local	30,594.000	50.819358	1,554,767.44	131.650000	4,027,700.10	2,472,932.66	0.20
		Base		50.819358	1,554,767.44	131.650000	4,027,700.10	2,472,932.66	0.20
867914103	SUNTRUST BANKS INC COMMON STOCK USD1.0								
		Local	48,315.000	42.743558	2,065,155.02	55.300000	2,671,819.50	606,664.48	0.13
		Base		42.743558	2,065,155.02	55.300000	2,671,819.50	606,664.48	0.13
871503108	SYMANTEC CORP COMMON STOCK USD.01								
		Local	61,369.000	28.938532	1,775,928.77	30.680000	1,882,800.92	106,872.15	0.09
		Base		28.938532	1,775,928.77	30.680000	1,882,800.92	106,872.15	0.09
871607107	SYNOPSYS INC COMMON STOCK USD.01								
		Local	14,886.000	70.250000	1,045,741.50	72.130000	1,073,727.18	27,985.68	0.05
		Base		70.250000	1,045,741.50	72.130000	1,073,727.18	27,985.68	0.05
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001								
		Local	77,197.000	31.788875	2,454,005.80	34.300000	2,647,857.10	193,851.30	0.13
		Base		31.788875	2,454,005.80	34.300000	2,647,857.10	193,851.30	0.13
871829107	SYSCO CORP COMMON STOCK USD1.0								
		Local	49,533.000	27.882975	1,381,127.39	51.920000	2,571,753.36	1,190,625.97	0.13
		Base		27.882975	1,381,127.39	51.920000	2,571,753.36	1,190,625.97	0.13
872540109	TJX COMPANIES INC COMMON STOCK USD1.0								
		Local	64,174.000	17.105020	1,097,697.53	79.080000	5,074,879.92	3,977,182.39	0.25
		Base		17.105020	1,097,697.53	79.080000	5,074,879.92	3,977,182.39	0.25
87612E106	TARGET CORP COMMON STOCK USD.0833								
		Local	55,294.000	46.308658	2,560,590.94	55.190000	3,051,675.86	491,084.92	0.15
		Base		46.308658	2,560,590.94	55.190000	3,051,675.86	491,084.92	0.15

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87901J105	TEGNA INC COMMON STOCK USD1.0								
		Local	21,107.000	38.053109	803,186.97	25.620000	540,761.34	-262,425.63	0.03
		Base		38.053109	803,186.97	25.620000	540,761.34	-262,425.63	0.03
88076W103	TERADATA CORP COMMON STOCK USD.01								
		Local	12,788.000	23.904245	305,687.49	31.120000	397,962.56	92,275.07	0.02
		Base		23.904245	305,687.49	31.120000	397,962.56	92,275.07	0.02
881609101	TESORO CORP COMMON STOCK USD.167								
		Local	11,506.000	39.937956	459,526.12	81.060000	932,676.36	473,150.24	0.05
		Base		39.937956	459,526.12	81.060000	932,676.36	473,150.24	0.05
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
		Local	98,390.000	35.443096	3,487,246.18	80.560000	7,926,298.40	4,439,052.22	0.40
		Base		35.443096	3,487,246.18	80.560000	7,926,298.40	4,439,052.22	0.40
883203101	TEXTRON INC COMMON STOCK USD.125								
		Local	26,599.000	32.101479	853,867.24	47.590000	1,265,846.41	411,979.17	0.06
		Base		32.101479	853,867.24	47.590000	1,265,846.41	411,979.17	0.06
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
		Local	38,886.000	54.799862	2,130,947.43	153.600000	5,972,889.60	3,841,942.17	0.30
		Base		54.799862	2,130,947.43	153.600000	5,972,889.60	3,841,942.17	0.30
88579Y101	3M CO COMMON STOCK USD.01								
		Local	59,209.000	73.681195	4,362,589.90	191.330000	11,328,457.97	6,965,868.07	0.56
		Base		73.681195	4,362,589.90	191.330000	11,328,457.97	6,965,868.07	0.56
886547108	TIFFANY + CO COMMON STOCK USD.01								
		Local	10,537.000	44.963610	473,781.56	95.300000	1,004,176.10	530,394.54	0.05
		Base		44.963610	473,781.56	95.300000	1,004,176.10	530,394.54	0.05
887317303	TIME WARNER INC COMMON STOCK USD.01								
		Local	75,911.000	59.409946	4,509,868.42	97.710000	7,417,263.81	2,907,395.39	0.37
		Base		59.409946	4,509,868.42	97.710000	7,417,263.81	2,907,395.39	0.37
891027104	TORCHMARK CORP COMMON STOCK USD1.0								
		Local	10,863.000	21.063429	228,812.03	77.040000	836,885.52	608,073.49	0.04
		Base		21.063429	228,812.03	77.040000	836,885.52	608,073.49	0.04

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891906109	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1								
		Local	16,285.000	27.073928	440,898.91	53.460000	870,596.10	429,697.19	0.04
		Base		27.073928	440,898.91	53.460000	870,596.10	429,697.19	0.04
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008								
		Local	12,921.000	72.130961	932,004.15	68.970000	891,161.37	-40,842.78	0.04
		Base		72.130961	932,004.15	68.970000	891,161.37	-40,842.78	0.04
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01								
		Local	4,936.000	264.926625	1,307,677.82	220.160000	1,086,709.76	-220,968.06	0.05
		Base		264.926625	1,307,677.82	220.160000	1,086,709.76	-220,968.06	0.05
89417E109	TRAVELERS COS INC/THE COMMON STOCK								
		Local	27,963.000	44.906145	1,255,710.54	120.540000	3,370,660.02	2,114,949.48	0.17
		Base		44.906145	1,255,710.54	120.540000	3,370,660.02	2,114,949.48	0.17
896945201	TRIPADVISOR INC COMMON STOCK USD.001								
		Local	11,251.000	36.776181	413,768.81	43.160000	485,593.16	71,824.35	0.02
		Base		36.776181	413,768.81	43.160000	485,593.16	71,824.35	0.02
90130A101	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01								
		Local	104,230.000	16.291431	1,698,055.85	32.390000	3,376,009.70	1,677,953.85	0.17
		Base		16.291431	1,698,055.85	32.390000	3,376,009.70	1,677,953.85	0.17
90130A200	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01								
		Local	47,950.000	26.820624	1,286,048.93	31.780000	1,523,851.00	237,802.07	0.08
		Base		26.820624	1,286,048.93	31.780000	1,523,851.00	237,802.07	0.08
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
		Local	28,603.000	21.694972	620,541.27	61.710000	1,765,091.13	1,144,549.86	0.09
		Base		21.694972	620,541.27	61.710000	1,765,091.13	1,144,549.86	0.09
902653104	UDR INC REIT USD.01								
		Local	26,307.000	35.885005	944,026.83	36.260000	953,891.82	9,864.99	0.05
		Base		35.885005	944,026.83	36.260000	953,891.82	9,864.99	0.05
902973304	US BANCORP COMMON STOCK USD.01								
		Local	157,278.000	26.563739	4,177,891.75	51.500000	8,099,817.00	3,921,925.25	0.40
		Base		26.563739	4,177,891.75	51.500000	8,099,817.00	3,921,925.25	0.40

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90384S303	ULTA BEAUTY INC COMMON STOCK USD.01								
		Local	5,771.000	207.221553	1,195,875.58	285.230000	1,646,062.33	450,186.75	0.08
		Base		207.221553	1,195,875.58	285.230000	1,646,062.33	450,186.75	0.08
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333								
		Local	18,087.000	28.528230	515,990.10	19.780000	357,760.86	-158,229.24	0.02
		Base		28.528230	515,990.10	19.780000	357,760.86	-158,229.24	0.02
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333								
		Local	18,188.000	26.138250	475,402.50	18.300000	332,840.40	-142,562.10	0.02
		Base		26.138250	475,402.50	18.300000	332,840.40	-142,562.10	0.02
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
		Local	81,126.000	27.098693	2,198,408.57	105.920000	8,592,865.92	6,394,457.35	0.43
		Base		27.098693	2,198,408.57	105.920000	8,592,865.92	6,394,457.35	0.43
910047109	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01								
		Local	28,423.000	56.790600	1,614,159.22	70.640000	2,007,800.72	393,641.50	0.10
		Base		56.790600	1,614,159.22	70.640000	2,007,800.72	393,641.50	0.10
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
		Local	67,861.000	69.688942	4,729,161.28	107.300000	7,281,485.30	2,552,324.02	0.36
		Base		69.688942	4,729,161.28	107.300000	7,281,485.30	2,552,324.02	0.36
911363109	UNITED RENTALS INC COMMON STOCK USD.01								
		Local	8,292.000	114.440860	948,943.61	125.050000	1,036,914.60	87,970.99	0.05
		Base		114.440860	948,943.61	125.050000	1,036,914.60	87,970.99	0.05
913017109	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0								
		Local	75,383.000	56.754164	4,278,299.12	112.210000	8,458,726.43	4,180,427.31	0.42
		Base		56.754164	4,278,299.12	112.210000	8,458,726.43	4,180,427.31	0.42
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
		Local	93,697.000	40.239639	3,770,333.44	164.010000	15,367,244.97	11,596,911.53	0.77
		Base		40.239639	3,770,333.44	164.010000	15,367,244.97	11,596,911.53	0.77
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01								
		Local	8,828.000	114.379067	1,009,738.40	124.450000	1,098,644.60	88,906.20	0.05
		Base		114.379067	1,009,738.40	124.450000	1,098,644.60	88,906.20	0.05

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91529Y106	UNUM GROUP COMMON STOCK USD.1								
		Local	22,850.000	23.918265	546,532.35	46.890000	1,071,436.50	524,904.15	0.05
		Base		23.918265	546,532.35	46.890000	1,071,436.50	524,904.15	0.05
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001								
		Local	8,697.000	31.716439	275,837.87	23.760000	206,640.72	-69,197.15	0.01
		Base		31.716439	275,837.87	23.760000	206,640.72	-69,197.15	0.01
918204108	VF CORP COMMON STOCK								
		Local	32,580.000	20.466108	666,785.79	54.970000	1,790,922.60	1,124,136.81	0.09
		Base		20.466108	666,785.79	54.970000	1,790,922.60	1,124,136.81	0.09
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01								
		Local	44,561.000	30.756211	1,370,527.51	66.290000	2,953,948.69	1,583,421.18	0.15
		Base		30.756211	1,370,527.51	66.290000	2,953,948.69	1,583,421.18	0.15
92220P105	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.0								
		Local	9,195.000	44.931129	413,141.73	91.130000	837,940.35	424,798.62	0.04
		Base		44.931129	413,141.73	91.130000	837,940.35	424,798.62	0.04
92276F100	VENTAS INC REIT USD.25								
		Local	34,858.000	43.047432	1,500,547.40	65.040000	2,267,164.32	766,616.92	0.11
		Base		43.047432	1,500,547.40	65.040000	2,267,164.32	766,616.92	0.11
92343E102	VERISIGN INC COMMON STOCK USD.001								
		Local	8,957.000	27.533297	246,615.74	87.110000	780,244.27	533,628.53	0.04
		Base		27.533297	246,615.74	87.110000	780,244.27	533,628.53	0.04
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
		Local	401,304.000	42.397045	17,014,103.74	48.750000	19,563,570.00	2,549,466.26	0.98
		Base		42.397045	17,014,103.74	48.750000	19,563,570.00	2,549,466.26	0.98
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001								
		Local	15,331.000	81.337838	1,246,990.40	81.140000	1,243,957.34	-3,033.06	0.06
		Base		81.337838	1,246,990.40	81.140000	1,243,957.34	-3,033.06	0.06
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	24,416.000	79.836157	1,949,279.62	109.350000	2,669,889.60	720,609.98	0.13
		Base		79.836157	1,949,279.62	109.350000	2,669,889.60	720,609.98	0.13

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92553P201	VIACOM INC CLASS B COMMON STOCK USD.001								
		Local	34,196.000	44.367092	1,517,177.07	46.620000	1,594,217.52	77,040.45	0.08
		Base		44.367092	1,517,177.07	46.620000	1,594,217.52	77,040.45	0.08
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
		Local	183,846.000	26.088509	4,796,268.11	88.870000	16,338,394.02	11,542,125.91	0.81
		Base		26.088509	4,796,268.11	88.870000	16,338,394.02	11,542,125.91	0.81
929042109	VORNADO REALTY TRUST REIT USD.04								
		Local	16,929.000	73.627745	1,246,444.09	100.310000	1,698,147.99	451,703.90	0.08
		Base		73.627745	1,246,444.09	100.310000	1,698,147.99	451,703.90	0.08
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0								
		Local	13,025.000	57.558957	749,705.42	120.480000	1,569,252.00	819,546.58	0.08
		Base		57.558957	749,705.42	120.480000	1,569,252.00	819,546.58	0.08
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01								
		Local	31,069.000	35.749097	1,110,688.70	60.630000	1,883,713.47	773,024.77	0.09
		Base		35.749097	1,110,688.70	60.630000	1,883,713.47	773,024.77	0.09
931142103	WAL MART STORES INC COMMON STOCK USD.1								
		Local	148,238.000	54.679998	8,105,653.49	72.080000	10,684,995.04	2,579,341.55	0.53
		Base		54.679998	8,105,653.49	72.080000	10,684,995.04	2,579,341.55	0.53
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01								
		Local	84,244.000	38.991936	3,284,836.64	83.050000	6,996,464.20	3,711,627.56	0.35
		Base		38.991936	3,284,836.64	83.050000	6,996,464.20	3,711,627.56	0.35
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01								
		Local	40,030.000	30.280481	1,212,127.65	72.920000	2,918,987.60	1,706,859.95	0.15
		Base		30.280481	1,212,127.65	72.920000	2,918,987.60	1,706,859.95	0.15
941848103	WATERS CORP COMMON STOCK USD.01								
		Local	7,932.000	53.163207	421,690.56	156.310000	1,239,850.92	818,160.36	0.06
		Base		53.163207	421,690.56	156.310000	1,239,850.92	818,160.36	0.06
949746101	WELLS FARGO + CO COMMON STOCK USD1.666								
		Local	444,957.000	38.442121	17,105,091.00	55.660000	24,766,306.62	7,661,215.62	1.23
		Base		38.442121	17,105,091.00	55.660000	24,766,306.62	7,661,215.62	1.23

& 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
95040Q104	WELLTOWER INC REIT USD1.0								
		Local	35,687.000	54.986007	1,962,285.62	70.820000	2,527,353.34	565,067.72	0.13
		Base		54.986007	1,962,285.62	70.820000	2,527,353.34	565,067.72	0.13
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01								
		Local	28,102.000	38.129403	1,071,512.49	82.530000	2,319,258.06	1,247,745.57	0.12
		Base		38.129403	1,071,512.49	82.530000	2,319,258.06	1,247,745.57	0.12
959802109	WESTERN UNION CO COMMON STOCK USD.01								
		Local	47,730.000	17.337614	827,524.34	20.350000	971,305.50	143,781.16	0.05
		Base		17.337614	827,524.34	20.350000	971,305.50	143,781.16	0.05
96145D105	WESTROCK CO COMMON STOCK								
		Local	24,717.000	43.926645	1,085,734.89	52.030000	1,286,025.51	200,290.62	0.06
		Base		43.926645	1,085,734.89	52.030000	1,286,025.51	200,290.62	0.06
962166104	WEYERHAEUSER CO REIT USD1.25								
		Local	73,639.000	27.751682	2,043,606.11	33.980000	2,502,253.22	458,647.11	0.12
		Base		27.751682	2,043,606.11	33.980000	2,502,253.22	458,647.11	0.12
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0								
		Local	7,394.000	92.441745	683,514.26	171.330000	1,266,814.02	583,299.76	0.06
		Base		92.441745	683,514.26	171.330000	1,266,814.02	583,299.76	0.06
966837106	WHOLE FOODS MARKET INC COMMON STOCK								
		Local	31,344.000	33.760898	1,058,201.60	29.720000	931,543.68	-126,657.92	0.05
		Base		33.760898	1,058,201.60	29.720000	931,543.68	-126,657.92	0.05
969457100	WILLIAMS COS INC COMMON STOCK USD1.0								
		Local	80,289.000	28.217532	2,265,557.40	29.590000	2,375,751.51	110,194.11	0.12
		Base		28.217532	2,265,557.40	29.590000	2,375,751.51	110,194.11	0.12
98310W108	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01								
		Local	10,610.000	33.589811	356,387.90	84.290000	894,316.90	537,929.00	0.04
		Base		33.589811	356,387.90	84.290000	894,316.90	537,929.00	0.04
983134107	WYNN RESORTS LTD COMMON STOCK USD.01								
		Local	7,811.000	73.178904	571,600.42	114.610000	895,218.71	323,618.29	0.04
		Base		73.178904	571,600.42	114.610000	895,218.71	323,618.29	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
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5								
		Local	50,003.000	23.336280	1,166,884.00	44.450000	2,222,633.35	1,055,749.35	0.11
		Base		23.336280	1,166,884.00	44.450000	2,222,633.35	1,055,749.35	0.11
983919101	XILINX INC COMMON STOCK USD.01								
		Local	24,858.000	37.339909	928,195.47	57.890000	1,439,029.62	510,834.15	0.07
		Base		37.339909	928,195.47	57.890000	1,439,029.62	510,834.15	0.07
984121103	XEROX CORP COMMON STOCK USD1.0								
		Local	83,829.000	9.221675	773,043.83	7.340000	615,304.86	-157,738.97	0.03
		Base		9.221675	773,043.83	7.340000	615,304.86	-157,738.97	0.03
98419M100	XYLEM INC COMMON STOCK								
		Local	17,659.000	27.417722	484,169.56	50.220000	886,834.98	402,665.42	0.04
		Base		27.417722	484,169.56	50.220000	886,834.98	402,665.42	0.04
984332106	YAHOO INC COMMON STOCK USD.001								
		Local	86,410.000	29.315769	2,533,175.59	46.410000	4,010,288.10	1,477,112.51	0.20
		Base		29.315769	2,533,175.59	46.410000	4,010,288.10	1,477,112.51	0.20
988498101	YUM BRANDS INC COMMON STOCK								
		Local	34,321.000	20.356220	698,645.82	63.900000	2,193,111.90	1,494,466.08	0.11
		Base		20.356220	698,645.82	63.900000	2,193,111.90	1,494,466.08	0.11
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01								
		Local	19,717.000	68.950066	1,359,488.45	122.110000	2,407,642.87	1,048,154.42	0.12
		Base		68.950066	1,359,488.45	122.110000	2,407,642.87	1,048,154.42	0.12
989701107	ZIONS BANCORPORATION COMMON STOCK								
		Local	20,055.000	37.037804	742,793.15	42.000000	842,310.00	99,516.85	0.04
		Base		37.037804	742,793.15	42.000000	842,310.00	99,516.85	0.04
98978V103	ZOETIS INC COMMON STOCK USD.01								
		Local	48,612.000	33.018725	1,605,106.27	53.370000	2,594,422.44	989,316.17	0.13
		Base		33.018725	1,605,106.27	53.370000	2,594,422.44	989,316.17	0.13
G0176J109	ALLEGION PLC COMMON STOCK USD.01								
		Local	9,440.000	29.675090	280,132.85	75.700000	714,608.00	434,475.15	0.04
		Base		29.675090	280,132.85	75.700000	714,608.00	434,475.15	0.04

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G0177J108	ALLERGAN PLC COMMON STOCK USD.0033								
		Local	32,975.000	170.101952	5,609,111.87	238.920000	7,878,387.00	2,269,275.13	0.39
		Base		170.101952	5,609,111.87	238.920000	7,878,387.00	2,269,275.13	0.39
G0408V102	AON PLC COMMON STOCK USD.01								
		Local	25,900.000	41.617993	1,077,906.03	118.690000	3,074,071.00	1,996,164.97	0.15
		Base		41.617993	1,077,906.03	118.690000	3,074,071.00	1,996,164.97	0.15
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
		Local	61,064.000	64.359160	3,930,027.75	119.880000	7,320,352.32	3,390,324.57	0.36
		Base		64.359160	3,930,027.75	119.880000	7,320,352.32	3,390,324.57	0.36
G27823106	DELPHI AUTOMOTIVE PLC COMMON STOCK USD.01								
		Local	26,662.000	39.662294	1,057,476.08	80.490000	2,146,024.38	1,088,548.30	0.11
		Base		39.662294	1,057,476.08	80.490000	2,146,024.38	1,088,548.30	0.11
G29183103	EATON CORP PLC COMMON STOCK USD.01								
		Local	44,466.000	36.564624	1,625,882.55	74.150000	3,297,153.90	1,671,271.35	0.16
		Base		36.564624	1,625,882.55	74.150000	3,297,153.90	1,671,271.35	0.16
G47791101	INGERSOLL RAND PLC COMMON STOCK USD1.0								
		Local	25,430.000	36.216181	920,977.49	81.320000	2,067,967.60	1,146,990.11	0.10
		Base		36.216181	920,977.49	81.320000	2,067,967.60	1,146,990.11	0.10
G491BT108	INVESCO LTD COMMON STOCK USD.2								
		Local	40,217.000	23.645379	950,946.22	30.630000	1,231,846.71	280,900.49	0.06
		Base		23.645379	950,946.22	30.630000	1,231,846.71	280,900.49	0.06
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01								
		Local	78,800.000	37.157619	2,928,020.39	42.120000	3,319,056.00	391,035.61	0.17
		Base		37.157619	2,928,020.39	42.120000	3,319,056.00	391,035.61	0.17
G5785G107	MALLINCKRODT PLC COMMON STOCK USD.2								
		Local	10,421.000	73.721943	768,256.37	44.570000	464,463.97	-303,792.40	0.02
		Base		73.721943	768,256.37	44.570000	464,463.97	-303,792.40	0.02
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1								
		Local	135,164.000	74.808899	10,111,469.97	80.560000	10,888,811.84	777,341.87	0.54
		Base		74.808899	10,111,469.97	80.560000	10,888,811.84	777,341.87	0.54

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G60754101	MICHAEL KORS HOLDINGS LTD COMMON STOCK								
		Local	16,169.000	80.961498	1,309,066.46	38.110000	616,200.59	-692,865.87	0.03
		Base		80.961498	1,309,066.46	38.110000	616,200.59	-692,865.87	0.03
G6518L108	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07								
		Local	33,074.000	39.231482	1,297,542.04	41.310000	1,366,286.94	68,744.90	0.07
		Base		39.231482	1,297,542.04	41.310000	1,366,286.94	68,744.90	0.07
G7945M107	SEAGATE TECHNOLOGY COMMON STOCK USD.00001								
		Local	28,993.000	28.273271	819,726.95	45.930000	1,331,648.49	511,921.54	0.07
		Base		28.273271	819,726.95	45.930000	1,331,648.49	511,921.54	0.07
G7S00T104	PENTAIR PLC COMMON STOCK USD.01								
		Local	16,459.000	39.130992	644,057.00	62.780000	1,033,296.02	389,239.02	0.05
		Base		39.130992	644,057.00	62.780000	1,033,296.02	389,239.02	0.05
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18								
		Local	6,850.000	120.319552	824,188.93	69.270000	474,499.50	-349,689.43	0.02
		Base		120.319552	824,188.93	69.270000	474,499.50	-349,689.43	0.02
G87110105	TECHNIPFMC PLC COMMON STOCK USD1.0								
		Local	46,280.000	35.013463	1,620,423.08	32.500000	1,504,100.00	-116,323.08	0.07
		Base		35.013463	1,620,423.08	32.500000	1,504,100.00	-116,323.08	0.07
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635								
		Local	12,654.000	124.908005	1,580,585.90	130.890000	1,656,282.06	75,696.16	0.08
		Base		124.908005	1,580,585.90	130.890000	1,656,282.06	75,696.16	0.08
G97822103	PERRIGO CO PLC COMMON STOCK EUR.001								
		Local	14,113.000	123.545843	1,743,602.48	66.390000	936,962.07	-806,640.41	0.05
		Base		123.545843	1,743,602.48	66.390000	936,962.07	-806,640.41	0.05
G98294104	XL GROUP LTD COMMON STOCK								
		Local	26,487.000	37.032723	980,885.74	39.860000	1,055,771.82	74,886.08	0.05
		Base		37.032723	980,885.74	39.860000	1,055,771.82	74,886.08	0.05
H1467J104	CHUBB LTD COMMON STOCK								
		Local	45,808.000	76.384855	3,499,037.45	136.250000	6,241,340.00	2,742,302.55	0.31
		Base		76.384855	3,499,037.45	136.250000	6,241,340.00	2,742,302.55	0.31

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
H2906T109	GARMIN LTD COMMON STOCK CHF10.0								
		Local	11,315.000	42.762212	483,854.43	51.110000	578,309.65	94,455.22	0.03
		Base		42.762212	483,854.43	51.110000	578,309.65	94,455.22	0.03
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57								
		Local	34,980.000	36.499819	1,276,763.68	74.550000	2,607,759.00	1,330,995.32	0.13
		Base		36.499819	1,276,763.68	74.550000	2,607,759.00	1,330,995.32	0.13
H8817H100	TRANSOCEAN LTD COMMON STOCK CHF.1								
		Local	38,321.000	41.822901	1,602,695.38	12.450000	477,096.45	-1,125,598.93	0.02
		Base		41.822901	1,602,695.38	12.450000	477,096.45	-1,125,598.93	0.02
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04								
		Local	32,896.000	55.350529	1,820,811.00	91.190000	2,999,786.24	1,178,975.24	0.15
		Base		55.350529	1,820,811.00	91.190000	2,999,786.24	1,178,975.24	0.15
N59465109	MYLAN NV COMMON STOCK EUR.01								
		Local	45,301.000	56.259302	2,548,602.62	38.990000	1,766,285.99	-782,316.63	0.09
		Base		56.259302	2,548,602.62	38.990000	1,766,285.99	-782,316.63	0.09
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01								
		Local	16,477.000	78.295279	1,290,071.32	98.110000	1,616,558.47	326,487.15	0.08
		Base		78.295279	1,290,071.32	98.110000	1,616,558.47	326,487.15	0.08
Y09827109	BROADCOM LTD COMMON STOCK								
		Local	64,922.000	146.197207	9,491,415.06	218.960000	14,215,321.12	4,723,906.06	0.71
		Base		146.197207	9,491,415.06	218.960000	14,215,321.12	4,723,906.06	0.71
US DOLLAR Total									
		Local	29,209,297.000		1,146,237,767.26		2,005,741,339.78	859,503,572.52	99.98
		Base			1,146,237,767.26		2,005,741,339.78	859,503,572.52	99.98
EQUITY Total									
		Base	29,209,297.000		1,146,237,767.26		2,005,741,339.78	859,503,572.52	99.98

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Holdings

ST OF AZ POOL 201 S&P 500
STATE OF ARIZONA
FUND: ATZ9

As of: *March 31, 2017* *View Date:* *April 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		29,628,988.040	Base	1,146,657,696.58		2,006,161,240.68	859,503,544.10	100.00

& Issue has redenominated but Local is not converted
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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	2,493,749.990	1.000000	2,493,749.99	1.000000	2,493,749.99	0.00	0.20
		Base		1.000000	2,493,749.99	1.000000	2,493,749.99	0.00	0.20
US DOLLAR Total									
		Local	2,493,749.990		2,493,749.99		2,493,749.99	0.00	0.20
		Base			2,493,749.99		2,493,749.99	0.00	0.20
CASH Total									
		Base	2,493,749.990		2,493,749.99		2,493,749.99	0.00	0.20
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796KT5	TREASURY BILL 04/17 0.00000					0.74	20 Apr 2017		
		Local	30,000,000.000	99.960944	29,988,283.33	99.960944	29,988,283.33	0.00	2.35
		Base		99.960944	29,988,283.33	99.960944	29,988,283.33	0.00	2.35
912796LA5	TREASURY BILL 06/17 0.00000					0.6415	01 Jun 2017		
		Local	30,000,000.000	99.891301	29,967,390.42	99.891301	29,967,390.42	0.00	2.35
		Base		99.891301	29,967,390.42	99.891301	29,967,390.42	0.00	2.35
912796LF4	TREASURY BILL 06/17 0.00000					0.775	29 Jun 2017		
		Local	10,000,000.000	99.808403	9,980,840.28	99.808403	9,980,840.28	0.00	0.78
		Base		99.808403	9,980,840.28	99.808403	9,980,840.28	0.00	0.78
978UHK000	DAIWA CAPITAL MARKETS REPO					0.85	03 Apr 2017		
		Local	200,000,000.000	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	15.67
		Base		100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	15.67
979QHR003	SOUTH STREET REPO					0.45	03 Apr 2017		
		Local	130,000,000.000	100.000000	130,000,000.00	100.000000	130,000,000.00	0.00	10.19
		Base		100.000000	130,000,000.00	100.000000	130,000,000.00	0.00	10.19

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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
979QHR003	SOUTH STREET REPO					0.96	03 Apr 2017		
		59,925,415.560	Local	100.000000	59,925,415.56	100.000000	59,925,415.56	0.00	4.70
			Base	100.000000	59,925,415.56	100.000000	59,925,415.56	0.00	4.70
US DOLLAR Total									
		459,925,415.560	Local		459,861,929.59		459,861,929.59	0.00	36.03
			Base		459,861,929.59		459,861,929.59	0.00	36.03
CASH EQUIVALENT Total									
		459,925,415.560	Base		459,861,929.59		459,861,929.59	0.00	36.03
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
30218HAA5	EXPORT LEASING 2009 LLC US GOVT GUAR 08/21 1.859					1.859	28 Aug 2021		
		6,510,424.040	Local	100.772927	6,560,744.86	99.416600	6,472,442.23	-88,302.63	0.51
			Base	100.772927	6,560,744.86	99.416600	6,472,442.23	-88,302.63	0.51
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.5	20 Apr 2042		
		3,961,180.950	Local	103.099681	4,083,964.93	103.460424	4,098,254.61	14,289.68	0.32
Original Face:		15,000,000.000	Base	103.099681	4,083,964.93	103.460424	4,098,254.61	14,289.68	0.32
36202D4H1	GNMA II POOL 003524 G2 03/19 FIXED 5					5.0	20 Mar 2019		
		4,117.620	Local	101.879727	4,195.02	105.610526	4,348.64	153.62	0.00
Original Face:		159,822.000	Base	101.879727	4,195.02	105.610526	4,348.64	153.62	0.00
36202D6M8	GNMA II POOL 003576 G2 07/19 FIXED 5					5.0	20 Jul 2019		
		5,937.580	Local	102.107761	6,062.73	106.242812	6,308.25	245.52	0.00
Original Face:		200,000.000	Base	102.107761	6,062.73	106.242812	6,308.25	245.52	0.00
36202DUP4	GNMA II POOL 003290 G2 10/17 FIXED 5					5.0	20 Oct 2017		
		3,243.070	Local	100.646918	3,264.05	103.660952	3,361.80	97.75	0.00
Original Face:		1,170,550.000	Base	100.646918	3,264.05	103.660952	3,361.80	97.75	0.00
36202DW64	GNMA II POOL 003369 G2 04/18 FIXED 5					5.0	20 Apr 2018		
		23,121.640	Local	101.146718	23,386.78	103.423944	23,913.31	526.53	0.00
Original Face:		3,070,737.000	Base	101.146718	23,386.78	103.423944	23,913.31	526.53	0.00

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Base Currency: USD - US DOLLAR

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36202DX30	GNMA II POOL 003398 G2 06/18 FIXED 5					5.0	20 Jun 2018		
		Local	25,796.670	101.287104	26,128.70	104.233045	26,888.65	759.95	0.00
Original Face:		Base	2,150,000.000	101.287104	26,128.70	104.233045	26,888.65	759.95	0.00
36202DYF2	GNMA II POOL 003410 G2 07/18 FIXED 5					5.0	20 Jul 2018		
		Local	33,332.340	101.355890	33,784.29	104.232373	34,743.09	958.80	0.00
Original Face:		Base	3,000,000.000	101.355890	33,784.29	104.232373	34,743.09	958.80	0.00
36202DYT2	GNMA II POOL 003422 G2 08/18 FIXED 5					5.0	20 Aug 2018		
		Local	75,082.720	101.438041	76,162.44	104.280224	78,296.43	2,133.99	0.01
Original Face:		Base	6,427,055.000	101.438041	76,162.44	104.280224	78,296.43	2,133.99	0.01
36202DZ79	GNMA II POOL 003466 G2 11/18 FIXED 5					5.0	20 Nov 2018		
		Local	836.010	101.636344	849.69	105.906960	885.39	35.70	0.00
Original Face:		Base	50,000.000	101.636344	849.69	105.906960	885.39	35.70	0.00
36202DZC8	GNMA II POOL 003439 G2 09/18 FIXED 5					5.0	20 Sep 2018		
		Local	54,811.810	101.513926	55,641.62	105.251175	57,690.07	2,048.45	0.00
Original Face:		Base	2,975,426.000	101.513926	55,641.62	105.251175	57,690.07	2,048.45	0.00
36202EDL0	GNMA II POOL 003707 G2 05/20 FIXED 5					5.0	20 May 2020		
		Local	124,856.280	102.608255	128,112.85	106.093506	132,464.40	4,351.55	0.01
Original Face:		Base	2,793,101.000	102.608255	128,112.85	106.093506	132,464.40	4,351.55	0.01
36202EEC9	GNMA II POOL 003731 G2 07/20 FIXED 5					5.0	20 Jul 2020		
		Local	88,693.880	102.731654	91,116.69	106.376106	94,349.10	3,232.41	0.01
Original Face:		Base	1,680,083.000	102.731654	91,116.69	106.376106	94,349.10	3,232.41	0.01
36202EJP5	GNMA II POOL 003870 G2 07/21 FIXED 5					5.0	20 Jul 2021		
		Local	48,311.040	103.165964	49,840.55	105.679197	51,054.72	1,214.17	0.00
Original Face:		Base	754,224.000	103.165964	49,840.55	105.679197	51,054.72	1,214.17	0.00
36202EK32	GNMA II POOL 003914 G2 10/21 FIXED 5					5.0	20 Oct 2021		
		Local	6,613.960	102.719400	6,793.82	105.839003	7,000.15	206.33	0.00
Original Face:		Base	300,000.000	102.719400	6,793.82	105.839003	7,000.15	206.33	0.00
36202EL31	GNMA II POOL 003946 G2 02/22 FIXED 5					5.0	20 Feb 2022		
		Local	48,592.580	103.397679	50,243.60	105.453208	51,242.43	998.83	0.00
Original Face:		Base	300,000.000	103.397679	50,243.60	105.453208	51,242.43	998.83	0.00

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36202ELP2	GNMA II POOL 003934 G2 01/22 FIXED 5					5.0	20 Jan 2022		
		Local	34,014.930	103.449456	35,188.26	105.502563	35,886.62	698.36	0.00
Original Face:		Base	1,297,789.000	103.449456	35,188.26	105.502563	35,886.62	698.36	0.00
36202EM48	GNMA II POOL 003979 G2 05/22 FIXED 5					5.0	20 May 2022		
		Local	25,485.810	103.494925	26,376.52	106.041929	27,025.64	649.12	0.00
Original Face:		Base	1,048,917.000	103.494925	26,376.52	106.041929	27,025.64	649.12	0.00
36202EMT3	GNMA II POOL 003970 G2 04/22 FIXED 5					5.0	20 Apr 2022		
		Local	45,622.100	103.458609	47,199.99	105.906061	48,316.57	1,116.58	0.00
Original Face:		Base	438,038.000	103.458609	47,199.99	105.906061	48,316.57	1,116.58	0.00
36241LTJ5	GNMA POOL 783253 GN 05/25 FIXED 4.5					4.5	15 May 2025		
		Local	2,323,239.000	103.805846	2,411,657.91	106.411825	2,472,201.02	60,543.11	0.19
Original Face:		Base	10,000,000.000	103.805846	2,411,657.91	106.411825	2,472,201.02	60,543.11	0.19
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ					4.0	16 Jul 2039		
		Local	1,279,257.230	106.125160	1,357,613.78	104.762100	1,340,176.74	-17,437.04	0.11
Original Face:		Base	17,600,000.000	106.125160	1,357,613.78	104.762100	1,340,176.74	-17,437.04	0.11
38373V5B2	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 76 TA					4.5	16 Dec 2029		
		Local	336,064.920	100.918608	339,152.04	107.445330	361,086.06	21,934.02	0.03
Original Face:		Base	16,300,000.000	100.918608	339,152.04	107.445330	361,086.06	21,934.02	0.03
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA					4.0	20 May 2039		
		Local	3,952,731.000	106.079229	4,193,026.56	104.751230	4,140,534.34	-52,492.22	0.32
Original Face:		Base	50,000,000.000	106.079229	4,193,026.56	104.751230	4,140,534.34	-52,492.22	0.32
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF					1.37833	20 Jun 2042		
		Local	2,168,404.900	100.133210	2,171,293.44	99.988790	2,168,161.82	-3,131.62	0.17
Original Face:		Base	10,000,000.000	100.133210	2,171,293.44	99.988790	2,168,161.82	-3,131.62	0.17
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB					2.0	16 May 2042		
		Local	21,653,616.370	102.610915	22,218,973.88	97.722620	21,160,481.24	-1,058,492.64	1.66
Original Face:		Base	41,570,000.000	102.610915	22,218,973.88	97.722620	21,160,481.24	-1,058,492.64	1.66
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF					1.22833	16 Jun 2037		
		Local	2,819,976.320	100.207379	2,825,824.36	99.625960	2,809,428.48	-16,395.88	0.22
Original Face:		Base	32,313,742.000	100.207379	2,825,824.36	99.625960	2,809,428.48	-16,395.88	0.22

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38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA					4.5	16 Aug 2039		
		Local	1,525,728.390	107.133654	1,634,568.57	107.081660	1,633,775.29	-793.28	0.13
Original Face:		Base	10,300,000.000	107.133654	1,634,568.57	107.081660	1,633,775.29	-793.28	0.13
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	393,697.900	100.446248	395,454.77	101.012900	397,685.67	2,230.90	0.03
Original Face:		Base	10,000,000.000	100.446248	395,454.77	101.012900	397,685.67	2,230.90	0.03
38376PN97	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 116 JG					4.0	20 Dec 2038		
		Local	773,465.500	103.775713	802,669.34	103.807030	802,911.56	242.22	0.06
Original Face:		Base	5,000,000.000	103.775713	802,669.34	103.807030	802,911.56	242.22	0.06
38376TPK2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 7 BG					3.0	16 Sep 2024		
		Local	982,538.560	101.513949	997,413.69	102.381340	1,005,936.14	8,522.45	0.08
Original Face:		Base	8,000,000.000	101.513949	997,413.69	102.381340	1,005,936.14	8,522.45	0.08
38376XQY2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 29 CG					3.5	20 Dec 2038		
		Local	1,332,744.700	104.137410	1,387,885.81	102.535830	1,366,540.84	-21,344.97	0.11
Original Face:		Base	10,000,000.000	104.137410	1,387,885.81	102.535830	1,366,540.84	-21,344.97	0.11
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA					4.0	20 Aug 2039		
		Local	897,585.970	106.155544	952,837.27	104.526480	938,215.02	-14,622.25	0.07
Original Face:		Base	7,350,000.000	106.155544	952,837.27	104.526480	938,215.02	-14,622.25	0.07
38377JCU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 109 MH					3.0	20 Oct 2037		
		Local	302,731.220	100.462417	304,131.10	100.812510	305,190.94	1,059.84	0.02
Original Face:		Base	4,400,000.000	100.462417	304,131.10	100.812510	305,190.94	1,059.84	0.02
38377KA26	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 112 BG					2.0	16 Mar 2035		
		Local	2,228,827.800	100.968573	2,250,415.63	99.996540	2,228,750.68	-21,664.95	0.17
Original Face:		Base	10,000,000.000	100.968573	2,250,415.63	99.996540	2,228,750.68	-21,664.95	0.17
38377MTJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 144 BA					3.0	16 Sep 2037		
		Local	573,113.050	100.194143	574,225.71	101.483450	581,614.90	7,389.19	0.05
Original Face:		Base	3,600,000.000	100.194143	574,225.71	101.483450	581,614.90	7,389.19	0.05
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	1,354,301.150	99.962973	1,353,799.69	101.817710	1,378,918.42	25,118.73	0.11
Original Face:		Base	5,000,000.000	99.962973	1,353,799.69	101.817710	1,378,918.42	25,118.73	0.11

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38377QTC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 25 AB					3.5	16 Dec 2025		
		Local	452,159.750	101.745788	460,053.50	101.876320	460,643.71	590.21	0.04
Original Face:		Base	5,000,000.000	101.745788	460,053.50	101.876320	460,643.71	590.21	0.04
38377RET8	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HJ					3.0	20 Oct 2039		
		Local	2,521,579.200	99.777643	2,515,972.28	101.819450	2,567,458.07	51,485.79	0.20
Original Face:		Base	10,000,000.000	99.777643	2,515,972.28	101.819450	2,567,458.07	51,485.79	0.20
38377REV3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HA					3.5	20 Oct 2039		
		Local	2,521,579.200	101.153332	2,550,661.39	103.179240	2,601,746.25	51,084.86	0.20
Original Face:		Base	10,000,000.000	101.153332	2,550,661.39	103.179240	2,601,746.25	51,084.86	0.20
38377RUW3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 166 PM					2.75	20 Mar 2038		
		Local	1,939,320.500	99.951016	1,938,370.55	100.321940	1,945,563.95	7,193.40	0.15
Original Face:		Base	10,000,000.000	99.951016	1,938,370.55	100.321940	1,945,563.95	7,193.40	0.15
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ					4.5	20 Feb 2026		
		Local	507,452.050	102.846421	521,896.27	107.488120	545,450.67	23,554.40	0.04
Original Face:		Base	5,000,000.000	102.846421	521,896.27	107.488120	545,450.67	23,554.40	0.04
38377TGH8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 11 PA					3.0	20 Apr 2040		
		Local	919,822.400	99.900587	918,907.98	101.858650	936,918.68	18,010.70	0.07
Original Face:		Base	5,000,000.000	99.900587	918,907.98	101.858650	936,918.68	18,010.70	0.07
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
		Local	2,580,193.410	99.800579	2,575,047.95	100.786510	2,600,486.89	25,438.94	0.20
Original Face:		Base	10,815,142.000	99.800579	2,575,047.95	100.786510	2,600,486.89	25,438.94	0.20
38377UJH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CA					3.0	16 Dec 2025		
		Local	572,918.050	101.843957	583,482.41	101.785040	583,144.87	-337.54	0.05
Original Face:		Base	5,000,000.000	101.843957	583,482.41	101.785040	583,144.87	-337.54	0.05
38377UKT4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CE					2.5	16 Dec 2025		
		Local	1,145,836.100	100.633428	1,153,094.15	101.106080	1,158,509.96	5,415.81	0.09
Original Face:		Base	10,000,000.000	100.633428	1,153,094.15	101.106080	1,158,509.96	5,415.81	0.09
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA					4.0	20 Aug 2039		
		Local	954,338.470	102.641879	979,550.94	103.575090	988,456.93	8,905.99	0.08
Original Face:		Base	5,648,629.000	102.641879	979,550.94	103.575090	988,456.93	8,905.99	0.08

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38377WL77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 94 AB					2.0	20 Jan 2039		
		Local	2,915,805.000	101.269575	2,952,823.32	99.963260	2,914,733.73	-38,089.59	0.23
Original Face:		Base	30,000,000.000	101.269575	2,952,823.32	99.963260	2,914,733.73	-38,089.59	0.23
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA					1.27833	20 Nov 2042		
		Local	15,341,018.810	100.000000	15,341,018.81	99.566730	15,274,550.78	-66,468.03	1.20
Original Face:		Base	25,333,333.000	100.000000	15,341,018.81	99.566730	15,274,550.78	-66,468.03	1.20
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF					1.27833	16 Nov 2041		
		Local	4,304,433.700	100.157741	4,311,223.54	99.653560	4,289,521.42	-21,702.12	0.34
Original Face:		Base	10,000,000.000	100.157741	4,311,223.54	99.653560	4,289,521.42	-21,702.12	0.34
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ					3.5	20 Jun 2041		
		Local	2,303,800.100	104.959473	2,418,056.45	103.700840	2,389,060.06	-28,996.39	0.19
Original Face:		Base	10,359,452.000	104.959473	2,418,056.45	103.700840	2,389,060.06	-28,996.39	0.19
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF					1.27833	16 Dec 2041		
		Local	6,927,602.970	100.157824	6,938,536.39	99.609450	6,900,547.22	-37,989.17	0.54
Original Face:		Base	12,911,372.000	100.157824	6,938,536.39	99.609450	6,900,547.22	-37,989.17	0.54
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	15,000,000.000	101.673177	15,250,976.51	99.395560	14,909,334.00	-341,642.51	1.17
Original Face:		Base	15,000,000.000	101.673177	15,250,976.51	99.395560	14,909,334.00	-341,642.51	1.17
38378BWG0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 79 A					1.8	16 Apr 2039		
		Local	14,561,445.600	101.404067	14,765,898.01	98.341590	14,319,957.13	-445,940.88	1.12
Original Face:		Base	20,000,000.000	101.404067	14,765,898.01	98.341590	14,319,957.13	-445,940.88	1.12
38378CRA7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 7 ML					3.0	20 Feb 2038		
		Local	2,827,380.400	104.311790	2,949,291.10	101.363350	2,865,927.49	-83,363.61	0.22
Original Face:		Base	10,000,000.000	104.311790	2,949,291.10	101.363350	2,865,927.49	-83,363.61	0.22
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA					1.5	20 Sep 2040		
		Local	11,967,180.500	101.088411	12,097,432.56	97.504770	11,668,571.82	-428,860.74	0.91
Original Face:		Base	25,000,000.000	101.088411	12,097,432.56	97.504770	11,668,571.82	-428,860.74	0.91
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB					1.75	16 Mar 2041		
		Local	5,295,482.700	100.195779	5,305,850.12	96.745510	5,123,141.75	-182,708.37	0.40
Original Face:		Base	10,000,000.000	100.195779	5,305,850.12	96.745510	5,123,141.75	-182,708.37	0.40

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38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	5,295,482.700	100.937679	5,345,137.33	98.027620	5,191,035.66	-154,101.67	0.41
Original Face:		Base	10,000,000.000	100.937679	5,345,137.33	98.027620	5,191,035.66	-154,101.67	0.41
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA					2.0	20 Jan 2042		
		Local	7,384,769.510	101.995548	7,532,136.13	96.940970	7,158,867.20	-373,268.93	0.56
Original Face:		Base	18,249,312.000	101.995548	7,532,136.13	96.940970	7,158,867.20	-373,268.93	0.56
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD					1.5	20 Oct 2042		
		Local	5,890,527.400	100.000000	5,890,527.38	96.394120	5,678,122.05	-212,405.33	0.44
Original Face:		Base	10,000,000.000	100.000000	5,890,527.38	96.394120	5,678,122.05	-212,405.33	0.44
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA					2.0	20 Oct 2042		
		Local	5,890,527.400	101.786976	5,995,789.74	96.456460	5,681,794.21	-313,995.53	0.45
Original Face:		Base	10,000,000.000	101.786976	5,995,789.74	96.456460	5,681,794.21	-313,995.53	0.45
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE					2.0	16 Oct 2042		
		Local	5,681,469.500	101.949318	5,792,219.40	98.761210	5,611,088.02	-181,131.38	0.44
Original Face:		Base	10,000,000.000	101.949318	5,792,219.40	98.761210	5,611,088.02	-181,131.38	0.44
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	14,229,948.600	99.082253	14,099,353.66	98.015290	13,947,525.39	-151,828.27	1.09
Original Face:		Base	18,000,000.000	99.082253	14,099,353.66	98.015290	13,947,525.39	-151,828.27	1.09
38378KP78	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 125 AB					1.36748	16 Nov 2041		
		Local	4,124,599.450	98.935718	4,080,702.09	97.785390	4,033,255.66	-47,446.43	0.32
Original Face:		Base	5,000,000.000	98.935718	4,080,702.09	97.785390	4,033,255.66	-47,446.43	0.32
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB					2.0	16 Jun 2045		
		Local	11,628,432.300	99.274709	11,544,092.32	96.237980	11,190,968.35	-353,123.97	0.88
Original Face:		Base	15,000,000.000	99.274709	11,544,092.32	96.237980	11,190,968.35	-353,123.97	0.88
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A					2.5	16 Dec 2044		
		Local	2,678,239.500	101.527929	2,719,161.09	100.189040	2,683,302.44	-35,858.65	0.21
Original Face:		Base	3,000,000.000	101.527929	2,719,161.09	100.189040	2,683,302.44	-35,858.65	0.21
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.0	16 Jul 2050		
		Local	647,817.540	101.436605	657,124.12	100.248090	649,424.71	-7,699.41	0.05
Original Face:		Base	1,000,000.000	101.436605	657,124.12	100.248090	649,424.71	-7,699.41	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
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028	16 Aug 2052		
		Local	1,442,556.810	100.798700	1,454,078.51	99.990670	1,442,422.22	-11,656.29	0.11
Original Face:		Base	2,000,000.000	100.798700	1,454,078.51	99.990670	1,442,422.22	-11,656.29	0.11
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.85	16 Feb 2049		
		Local	842,909.710	100.910634	850,585.53	99.501280	838,705.95	-11,879.58	0.07
Original Face:		Base	1,000,000.000	100.910634	850,585.53	99.501280	838,705.95	-11,879.58	0.07
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG					2.5	20 May 2045		
		Local	3,106,381.000	101.204520	3,143,797.97	100.600010	3,125,019.60	-18,778.37	0.24
Original Face:		Base	5,000,000.000	101.204520	3,143,797.97	100.600010	3,125,019.60	-18,778.37	0.24
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.6	16 Dec 2049		
		Local	5,608,012.970	100.863983	5,656,465.27	99.647930	5,588,268.84	-68,196.43	0.44
Original Face:		Base	5,985,000.000	100.863983	5,656,465.27	99.647930	5,588,268.84	-68,196.43	0.44
465138QP3	AID ISRAEL US GOVT GUAR 02/18 0.00000						15 Feb 2018		
		Local	12,679,000.000	99.165598	12,573,206.20	98.956700	12,546,719.99	-26,486.21	0.98
		Base		99.165598	12,573,206.20	98.956700	12,546,719.99	-26,486.21	0.98
465139GA5	AID ISRAEL US GOVT GUAR 02/18 0.00000						15 Feb 2018		
		Local	15,151,000.000	99.110435	15,016,221.97	98.963000	14,993,884.13	-22,337.84	1.17
		Base		99.110435	15,016,221.97	98.963000	14,993,884.13	-22,337.84	1.17
62889CAA7	NCUA GUARANTEED NOTES NGN 2011 R2 1A					1.2544	06 Feb 2020		
		Local	1,579,053.200	97.285062	1,536,182.88	100.041760	1,579,712.61	43,529.73	0.12
Original Face:		Base	4,000,000.000	97.285062	1,536,182.88	100.041760	1,579,712.61	43,529.73	0.12
62889KAC5	NCUA GUARANTEED NOTES US GOVT GUAR 06/17 2.35					2.35	12 Jun 2017		
		Local	10,000,000.000	100.311319	10,031,131.91	100.311319	10,031,131.91	0.00	0.79
		Base		100.311319	10,031,131.91	100.311319	10,031,131.91	0.00	0.79
62889KAD3	NCUA GUARANTEED NOTES US GOVT GUAR 06/19 3					3.0	12 Jun 2019		
		Local	4,700,000.000	103.567495	4,867,672.25	103.354000	4,857,638.00	-10,034.25	0.38
		Base		103.567495	4,867,672.25	103.354000	4,857,638.00	-10,034.25	0.38
690353L54	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000						26 Jan 2021		
		Local	1,200,000.000	101.645198	1,219,742.37	104.110000	1,249,320.00	29,577.63	0.10
		Base		101.645198	1,219,742.37	104.110000	1,249,320.00	29,577.63	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
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1					5.32	01 Apr 2027		
		Local	5,356,850.300	110.114019	5,898,643.16	107.829860	5,776,284.18	-122,358.98	0.45
Original Face:		Base	28,600,000.000	110.114019	5,898,643.16	107.829860	5,776,284.18	-122,358.98	0.45
83164LK83	SBA POOL 509319 SBA 12/18 VARIABLE					3.575	25 Dec 2018		
		Local	371,943.150	101.837555	378,777.81	101.150135	376,221.00	-2,556.81	0.03
Original Face:		Base	2,152,855.000	101.837555	378,777.81	101.150135	376,221.00	-2,556.81	0.03
83164LLC3	SBA POOL 509323 SBA 09/22 VARIABLE					3.325	25 Sep 2022		
		Local	845,344.520	104.441797	882,893.01	102.404850	865,673.79	-17,219.22	0.07
Original Face:		Base	2,348,960.000	104.441797	882,893.01	102.404850	865,673.79	-17,219.22	0.07
83164LLM1	SBA POOL 509332 SBA 08/24 VARIABLE					3.075	25 Aug 2024		
		Local	1,665,148.400	105.080527	1,749,746.71	103.276816	1,719,712.25	-30,034.46	0.13
Original Face:		Base	4,240,960.000	105.080527	1,749,746.71	103.276816	1,719,712.25	-30,034.46	0.13
83164LLS8	SBA POOL 509337 SBA 02/24 VARIABLE					3.325	25 Feb 2024		
		Local	2,668,098.190	105.477714	2,814,248.98	103.908596	2,772,383.37	-41,865.61	0.22
Original Face:		Base	6,113,646.000	105.477714	2,814,248.98	103.908596	2,772,383.37	-41,865.61	0.22
83164LLT6	SBA POOL 509338 SBA 07/24 VARIABLE					4.575	25 Jul 2024		
		Local	1,996,671.270	108.884258	2,174,060.69	106.967954	2,135,798.41	-38,262.28	0.17
Original Face:		Base	4,650,545.000	108.884258	2,174,060.69	106.967954	2,135,798.41	-38,262.28	0.17
83165ABF0	SBA POOL 521638 SBA 08/19 VARIABLE					4.808	25 Aug 2019		
		Local	517,065.110	103.304276	534,150.37	101.983082	527,318.94	-6,831.43	0.04
Original Face:		Base	5,080,000.000	103.304276	534,150.37	101.983082	527,318.94	-6,831.43	0.04
83165ALC6	SBA POOL 521923 SBA 11/24 VARIABLE					4.68	25 Nov 2024		
		Local	6,269,916.220	109.598884	6,871,758.19	108.224678	6,785,596.64	-86,161.55	0.53
Original Face:		Base	12,180,140.000	109.598884	6,871,758.19	108.224678	6,785,596.64	-86,161.55	0.53
83165ALV4	SBA POOL 521940 SBA 01/25 VARIABLE					4.545	25 Jan 2025		
		Local	5,527,933.180	109.258894	6,039,758.65	107.243860	5,928,368.92	-111,389.73	0.46
Original Face:		Base	10,243,765.000	109.258894	6,039,758.65	107.243860	5,928,368.92	-111,389.73	0.46
83165AW91	SBA POOL 522272 SBA 01/29 VARIABLE					5.054	25 Jan 2029		
		Local	4,689,295.350	113.411903	5,318,219.10	113.460931	5,320,518.16	2,299.06	0.42
Original Face:		Base	5,000,000.000	113.411903	5,318,219.10	113.460931	5,320,518.16	2,299.06	0.42

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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
912796QG7	CASH MGMT BILL 03/17 0.00000					0.01	15 Mar 2017		
		0.000	Local	0.000000	-0.07	0.000000	0.00	0.07	0.00
			Base	0.000000	-0.07	0.000000	0.00	0.07	0.00
912828A91	UNITED STATES OF AMER TREAS NO 01/17 0.75					0.75	15 Jan 2017		
		0.000	Local	0.000000	-23,859.83	0.000000	0.00	23,859.83	0.00
			Base	0.000000	-23,859.83	0.000000	0.00	23,859.83	0.00
912828B58	US TREASURY N/B 01/21 2.125					2.125	31 Jan 2021		
		5,000,000.000	Local	102.721075	5,136,053.77	101.367200	5,068,360.00	-67,693.77	0.40
			Base	102.721075	5,136,053.77	101.367200	5,068,360.00	-67,693.77	0.40
912828D49	US TREASURY N/B 08/17 0.875					0.875	15 Aug 2017		
		20,000,000.000	Local	100.052646	20,010,529.28	99.999600	19,999,920.00	-10,609.28	1.57
			Base	100.052646	20,010,529.28	99.999600	19,999,920.00	-10,609.28	1.57
912828GS3	US TREASURY N/B 05/17 4.5					4.5	15 May 2017		
		60,000,000.000	Local	100.467358	60,280,414.97	100.467358	60,280,414.97	0.00	4.72
			Base	100.467358	60,280,414.97	100.467358	60,280,414.97	0.00	4.72
912828K25	US TREASURY N/B 04/18 0.75					0.75	15 Apr 2018		
		5,000,000.000	Local	99.750986	4,987,549.28	99.640600	4,982,030.00	-5,519.28	0.39
			Base	99.750986	4,987,549.28	99.640600	4,982,030.00	-5,519.28	0.39
912828K41	US TREASURY FRN 04/17 VAR					0.8555409	30 Apr 2017		
		40,000,000.000	Local	100.000060	40,000,024.14	100.000060	40,000,024.14	0.00	3.13
			Base	100.000060	40,000,024.14	100.000060	40,000,024.14	0.00	3.13
912828K66	US TREASURY N/B 04/17 0.5					0.5	30 Apr 2017		
		15,000,000.000	Local	100.000790	15,000,118.43	100.000790	15,000,118.43	0.00	1.18
			Base	100.000790	15,000,118.43	100.000790	15,000,118.43	0.00	1.18
912828M23	US TREASURY FRN 10/17 VAR					0.9495409	31 Oct 2017		
		19,000,000.000	Local	99.957595	18,991,943.05	100.104400	19,019,836.00	27,892.95	1.49
			Base	99.957595	18,991,943.05	100.104400	19,019,836.00	27,892.95	1.49
912828M64	US TREASURY N/B 11/18 1.25					1.25	15 Nov 2018		
		4,000,000.000	Local	100.395887	4,015,835.46	100.082000	4,003,280.00	-12,555.46	0.31
			Base	100.395887	4,015,835.46	100.082000	4,003,280.00	-12,555.46	0.31

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828N97	US TREASURY FRN 01/18 VAR					1.0535409	31 Jan 2018		
		19,000,000.000	Local	100.035365	19,006,719.42	100.225000	19,042,750.00	36,030.58	1.49
			Base	100.035365	19,006,719.42	100.225000	19,042,750.00	36,030.58	1.49
912828NG1	US TREASURY N/B 05/17 2.75					2.75	31 May 2017		
		30,000,000.000	Local	100.364583	30,109,375.00	100.364583	30,109,375.00	0.00	2.36
			Base	100.364583	30,109,375.00	100.364583	30,109,375.00	0.00	2.36
912828P20	US TREASURY N/B 01/18 0.75					0.75	31 Jan 2018		
		10,000,000.000	Local	99.981671	9,998,167.07	99.757800	9,975,780.00	-22,387.07	0.78
			Base	99.981671	9,998,167.07	99.757800	9,975,780.00	-22,387.07	0.78
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		5,000,000.000	Local	99.286944	4,964,347.22	97.562500	4,878,125.00	-86,222.22	0.38
			Base	99.286944	4,964,347.22	97.562500	4,878,125.00	-86,222.22	0.38
912828Q45	US TREASURY N/B 03/18 0.875					0.875	31 Mar 2018		
		10,000,000.000	Local	100.074307	10,007,430.71	99.796900	9,979,690.00	-27,740.71	0.78
			Base	100.074307	10,007,430.71	99.796900	9,979,690.00	-27,740.71	0.78
912828Q94	US TREASURY N/B 04/18 0.75					0.75	30 Apr 2018		
		10,000,000.000	Local	99.890067	9,989,006.69	99.613300	9,961,330.00	-27,676.69	0.78
			Base	99.890067	9,989,006.69	99.613300	9,961,330.00	-27,676.69	0.78
912828S84	US TREASURY FRN 07/18 VAR					0.9555409	31 Jul 2018		
		15,000,000.000	Local	100.017429	15,002,614.37	100.168600	15,025,290.00	22,675.63	1.18
			Base	100.017429	15,002,614.37	100.168600	15,025,290.00	22,675.63	1.18
912828T75	US TREASURY FRN 10/18 VAR					0.9515409	31 Oct 2018		
		10,000,000.000	Local	99.988029	9,998,802.93	100.144000	10,014,400.00	15,597.07	0.78
			Base	99.988029	9,998,802.93	100.144000	10,014,400.00	15,597.07	0.78
912828T83	US TREASURY N/B 10/18 0.75					0.75	31 Oct 2018		
		5,000,000.000	Local	99.407524	4,970,376.22	99.296900	4,964,845.00	-5,531.22	0.39
			Base	99.407524	4,970,376.22	99.296900	4,964,845.00	-5,531.22	0.39
912828TB6	US TREASURY N/B 06/17 0.75					0.75	30 Jun 2017		
		40,000,000.000	Local	100.030591	40,012,236.33	99.976600	39,990,640.00	-21,596.33	3.13
			Base	100.030591	40,012,236.33	99.976600	39,990,640.00	-21,596.33	3.13

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Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828TR1	US TREASURY N/B 09/19 1					1.0	30 Sep 2019		
		10,000,000.000	Local	99.994336	9,999,433.62	99.039100	9,903,910.00	-95,523.62	0.78
			Base	99.994336	9,999,433.62	99.039100	9,903,910.00	-95,523.62	0.78
912828UU2	US TREASURY N/B 03/18 0.75					0.75	31 Mar 2018		
		20,000,000.000	Local	99.978156	19,995,631.11	99.671900	19,934,380.00	-61,251.11	1.56
			Base	99.978156	19,995,631.11	99.671900	19,934,380.00	-61,251.11	1.56
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		5,000,000.000	Local	99.730408	4,986,520.40	99.480500	4,974,025.00	-12,495.40	0.39
			Base	99.730408	4,986,520.40	99.480500	4,974,025.00	-12,495.40	0.39
912828VP2	US TREASURY N/B 07/20 2					2.0	31 Jul 2020		
		5,000,000.000	Local	102.170262	5,108,513.08	101.257800	5,062,890.00	-45,623.08	0.40
			Base	102.170262	5,108,513.08	101.257800	5,062,890.00	-45,623.08	0.40
912828WH9	US TREASURY N/B 05/17 0.875					0.875	15 May 2017		
		30,000,000.000	Local	100.044245	30,013,273.51	100.044245	30,013,273.51	0.00	2.35
			Base	100.044245	30,013,273.51	100.044245	30,013,273.51	0.00	2.35
912828WT3	US TREASURY N/B 07/17 0.875					0.875	15 Jul 2017		
		70,000,000.000	Local	100.068281	70,047,796.48	100.007800	70,005,460.00	-42,336.48	5.49
			Base	100.068281	70,047,796.48	100.007800	70,005,460.00	-42,336.48	5.49
912828XJ4	US TREASURY N/B 06/17 0.625					0.625	30 Jun 2017		
		50,000,000.000	Local	100.017090	50,008,544.93	99.953100	49,976,550.00	-31,994.93	3.92
			Base	100.017090	50,008,544.93	99.953100	49,976,550.00	-31,994.93	3.92
US DOLLAR Total									
		813,246,441.200	Local		819,293,127.53		813,842,586.29	-5,450,541.24	63.77
	Original Face:	738,162,595.000	Base		819,293,127.53		813,842,586.29	-5,450,541.24	63.77
FIXED INCOME Total									
		813,246,441.200	Base		819,293,127.53		813,842,586.29	-5,450,541.24	63.77
	Original Face:	738,162,595.000							

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Holdings

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

As of: *March 31, 2017* *View Date:* *April 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

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

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Books Closed

Prepared by State Street

Holdings

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

As of: *March 31, 2017* *View Date:* *April 7, 2017*

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								
		1,275,665,606.750	Base	1,281,648,807.11		1,276,198,265.87	-5,450,541.24	100.00
Original Face:		738,162,595.000						

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Books Closed

Prepared by State Street

Holdings

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

As of: *March 31, 2017* *View Date:* *April 7, 2017*

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								
		2,000,000.000	Local	1.000000	2,000,000.00	1.000000	2,000,000.00	0.00	0.14
			Base	1.000000	2,000,000.00	1.000000	2,000,000.00	0.00	0.14
US DOLLAR Total									
		2,000,000.000	Local		2,000,000.00		2,000,000.00	0.00	0.14
			Base		2,000,000.00		2,000,000.00	0.00	0.14
CASH Total									
		2,000,000.000	Base		2,000,000.00		2,000,000.00	0.00	0.14
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
04821TR31	ATLANTIC ASSET SECUR					0.82	03 Apr 2017		
		20,000,000.000	Local	99.995444	19,999,088.89	99.995444	19,999,088.89	0.00	1.44
			Base	99.995444	19,999,088.89	99.995444	19,999,088.89	0.00	1.44
05253AR36	AUST & NEW ZEA					0.98	03 Apr 2017		
		25,000,000.000	Local	99.994556	24,998,638.89	99.994556	24,998,638.89	0.00	1.80
			Base	99.994556	24,998,638.89	99.994556	24,998,638.89	0.00	1.80
06538BU76	BANK TOKYO MIT UFJ NY					1.25	07 Jul 2017		
		30,000,000.000	Local	99.663194	29,898,958.33	99.702597	29,910,779.10	11,820.77	2.16
			Base	99.663194	29,898,958.33	99.702597	29,910,779.10	11,820.77	2.16
13606JP29	CANADIAN IMPERIAL BK BBA LIBOR USD 3 MONTH					1.334	02 Jun 2017		
		30,000,000.000	Local	99.996598	29,998,979.42	99.996598	29,998,979.42	0.00	2.16
			Base	99.996598	29,998,979.42	99.996598	29,998,979.42	0.00	2.16
22534HVP3	CREDIT AGRICOLE					1.22	20 Jun 2017		
		30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	2.16
			Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	2.16

& Issue has redenominated but Local is not converted
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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
24023GRR0	DCAT, LLC					1.28	25 Apr 2017		
		29,600,000.000	Local	99.914667	29,574,741.34	99.914667	29,574,741.34	0.00	2.13
			Base	99.914667	29,574,741.34	99.914667	29,574,741.34	0.00	2.13
38346LTT3	GOTHAM FDG CORP					1.15	27 Jun 2017		
		25,657,000.000	Local	99.722083	25,585,694.93	99.722083	25,585,694.93	0.00	1.84
			Base	99.722083	25,585,694.93	99.722083	25,585,694.93	0.00	1.84
44931PAA4	HYUNDAI AUTO RECEIVABLES TRUST HART 2017 A A1					1.1	16 Apr 2018		
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.44
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.44
4497W0TW8	ING (US) FUNDING LLC					1.19	30 Jun 2017		
		30,000,000.000	Local	99.702500	29,910,750.00	99.696889	29,909,066.70	-1,683.30	2.16
			Base	99.702500	29,910,750.00	99.696889	29,909,066.70	-1,683.30	2.16
45779PTP3	INSTITUTIONAL SECURED					1.17	23 Jun 2017		
		10,000,000.000	Local	99.730250	9,973,025.00	99.730250	9,973,025.00	0.00	0.72
			Base	99.730250	9,973,025.00	99.730250	9,973,025.00	0.00	0.72
53127TTU7	LIBERTY FUNDING LLC					1.14	28 Jun 2017		
		20,000,000.000	Local	99.721333	19,944,266.67	99.721333	19,944,266.67	0.00	1.44
			Base	99.721333	19,944,266.67	99.721333	19,944,266.67	0.00	1.44
60689FRS9	MIZUHO BANK LTD					1.03	26 Apr 2017		
		30,000,000.000	Local	99.928472	29,978,541.67	99.928472	29,978,541.67	0.00	2.16
			Base	99.928472	29,978,541.67	99.928472	29,978,541.67	0.00	2.16
64105RX21	NESTLE FIN FRANCE S.					0.93	02 Oct 2017		
		25,000,000.000	Local	99.524667	24,881,166.67	99.460572	24,865,143.00	-16,023.67	1.79
			Base	99.524667	24,881,166.67	99.460572	24,865,143.00	-16,023.67	1.79
67983TSN7	OLD LINE FUNDING LLC					1.1	22 May 2017		
		40,000,000.000	Local	99.844167	39,937,666.67	99.844167	39,937,666.67	0.00	2.88
			Base	99.844167	39,937,666.67	99.844167	39,937,666.67	0.00	2.88
71708EU52	PFIZER INC					1.02	05 Jul 2017		
		20,000,000.000	Local	99.730833	19,946,166.66	99.757683	19,951,536.60	5,369.94	1.44
			Base	99.730833	19,946,166.66	99.757683	19,951,536.60	5,369.94	1.44

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78009NHT6	ROYAL BK OF CANADA				1.38622	14 Aug 2017		
	13,057,966.000	Local	100.000000	13,057,966.00	100.283000	13,094,920.04	36,954.04	0.94
		Base	100.000000	13,057,966.00	100.283000	13,094,920.04	36,954.04	0.94
82124LTT9	SHEFFIELD RECEIVABLE				1.22	27 Jun 2017		
	20,000,000.000	Local	99.705167	19,941,033.33	99.705167	19,941,033.33	0.00	1.44
		Base	99.705167	19,941,033.33	99.705167	19,941,033.33	0.00	1.44
82124LTU6	SHEFFIELD RECEIVABLE				1.35	28 Jun 2017		
	10,000,000.000	Local	99.670000	9,967,000.00	99.670000	9,967,000.00	0.00	0.72
		Base	99.670000	9,967,000.00	99.670000	9,967,000.00	0.00	0.72
8225X2S13	SHELL INTNL FNC B.V				0.95	01 May 2017		
	20,000,000.000	Local	99.920833	19,984,166.66	99.920833	19,984,166.66	0.00	1.44
		Base	99.920833	19,984,166.66	99.920833	19,984,166.66	0.00	1.44
912796LF4	TREASURY BILL 06/17 0.00000				0.775	29 Jun 2017		
	10,000,000.000	Local	99.808403	9,980,840.28	99.808403	9,980,840.28	0.00	0.72
		Base	99.808403	9,980,840.28	99.808403	9,980,840.28	0.00	0.72
9612C0RR2	WESTPAC BANKING CORP.				1.13	25 Apr 2017		
	25,000,000.000	Local	99.924667	24,981,166.66	99.924667	24,981,166.66	0.00	1.80
		Base	99.924667	24,981,166.66	99.924667	24,981,166.66	0.00	1.80
979QHR003	SOUTH STREET REPO				0.98	03 Apr 2017		
	117,146,443.720	Local	100.000000	117,146,443.72	100.000000	117,146,443.72	0.00	8.45
		Base	100.000000	117,146,443.72	100.000000	117,146,443.72	0.00	8.45
US DOLLAR Total								
	600,461,409.720	Local		599,686,301.79		599,722,739.57	36,437.78	43.24
		Base		599,686,301.79		599,722,739.57	36,437.78	43.24
CASH EQUIVALENT Total								
	600,461,409.720	Base		599,686,301.79		599,722,739.57	36,437.78	43.24

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
0258M0EF2	AMERICAN EXPRESS CREDIT SR UNSECURED 03/20 VAR					1.52278	03 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	99.907400	4,995,370.00	-4,630.00	0.36
		Base		100.000000	5,000,000.00	99.907400	4,995,370.00	-4,630.00	0.36
031162BQ2	AMGEN INC SR UNSECURED 05/17 2.125					2.125	15 May 2017		
		Local	3,000,000.000	100.120853	3,003,625.60	100.120853	3,003,625.60	0.00	0.22
		Base		100.120853	3,003,625.60	100.120853	3,003,625.60	0.00	0.22
037833AP5	APPLE INC SR UNSECURED 05/19 VAR					1.33372	06 May 2019		
		Local	5,000,000.000	100.234953	5,011,747.67	100.498400	5,024,920.00	13,172.33	0.36
		Base		100.234953	5,011,747.67	100.498400	5,024,920.00	13,172.33	0.36
05581RAC0	BMW VEHICLE LEASE TRUST BMWLT 2016 1 A2B					1.47833	22 Jan 2018		
		Local	5,157,841.080	100.000000	5,157,841.08	100.090520	5,162,509.96	4,668.88	0.37
Original Face:		Base	10,000,000.000	100.000000	5,157,841.08	100.090520	5,162,509.96	4,668.88	0.37
06367TRS1	BANK OF MONTREAL SR UNSECURED 02/22 VAR					2.25	10 Feb 2022		
		Local	10,000,000.000	100.000000	10,000,000.00	99.510100	9,951,010.00	-48,990.00	0.72
		Base		100.000000	10,000,000.00	99.510100	9,951,010.00	-48,990.00	0.72
06741UQ31	BARCLAYS BANK PLC SR UNSECURED 10/17 VAR					1.339	30 Oct 2017		
		Local	14,000,000.000	99.963748	13,994,924.76	100.276500	14,038,710.00	43,785.24	1.01
		Base		99.963748	13,994,924.76	100.276500	14,038,710.00	43,785.24	1.01
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR					1.48178	15 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.216900	10,021,690.00	21,690.00	0.72
		Base		100.000000	10,000,000.00	100.216900	10,021,690.00	21,690.00	0.72
084664CP4	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/19 VAR					1.26789	11 Jan 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.244800	5,012,240.00	12,240.00	0.36
		Base		100.000000	5,000,000.00	100.244800	5,012,240.00	12,240.00	0.36
084670BH0	BERKSHIRE HATHAWAY INC SR UNSECURED 02/18 1.55					1.55	09 Feb 2018		
		Local	2,838,688.000	100.000000	2,838,688.00	100.072000	2,840,731.86	2,043.86	0.20
		Base		100.000000	2,838,688.00	100.072000	2,840,731.86	2,043.86	0.20
09247XAC5	BLACKROCK INC SR UNSECURED 09/17 6.25					6.25	15 Sep 2017		
		Local	3,747,068.000	102.290450	3,832,892.72	102.238400	3,830,942.37	-1,950.35	0.28
		Base		102.290450	3,832,892.72	102.238400	3,830,942.37	-1,950.35	0.28

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					1.35344	23 May 2017		
		Local	10,948,820.000	99.950848	10,943,438.47	99.950848	10,943,438.47	0.00	0.79
		Base		99.950848	10,943,438.47	99.950848	10,943,438.47	0.00	0.79
14313LAD8	CARMAX AUTO OWNER TRUST CARMX 2013 1 A4					0.89	17 Aug 2018		
		Local	2,536,625.260	100.000012	2,536,625.56	99.990700	2,536,389.35	-236.21	0.18
	Original Face:	Base	7,948,327.000	100.000012	2,536,625.56	99.990700	2,536,389.35	-236.21	0.18
14313YAB4	CARMAX AUTO OWNER TRUST CARMX 2016 1 A2A					1.3	15 Apr 2019		
		Local	4,951,941.980	99.996748	4,951,780.93	99.984640	4,951,181.36	-599.57	0.36
	Original Face:	Base	10,000,000.000	99.996748	4,951,780.93	99.984640	4,951,181.36	-599.57	0.36
14313YAC2	CARMAX AUTO OWNER TRUST CARMX 2016 1 A3					1.61	16 Nov 2020		
		Local	4,000,000.000	99.981626	3,999,265.03	99.972690	3,998,907.60	-357.43	0.29
	Original Face:	Base	4,000,000.000	99.981626	3,999,265.03	99.972690	3,998,907.60	-357.43	0.29
14313YAH1	CARMAX AUTO OWNER TRUST CARMX 2016 1 A2B					1.44222	15 Apr 2019		
		Local	2,228,373.890	100.000000	2,228,373.89	100.137580	2,231,439.69	3,065.80	0.16
	Original Face:	Base	4,500,000.000	100.000000	2,228,373.89	100.137580	2,231,439.69	3,065.80	0.16
2027A0GN3	COMMONWEALTH BANK AUST SR UNSECURED 144A 11/17 VAR					1.41233	16 Nov 2017		
		Local	11,354,753.000	100.000000	11,354,753.00	100.000000	11,354,753.00	0.00	0.82
		Base		100.000000	11,354,753.00	100.000000	11,354,753.00	0.00	0.82
254683AW5	DISCOVER CARD EXECUTION NOTE T DCENT 2012 A4 A4					1.28222	15 Nov 2019		
		Local	4,541,901.000	100.000000	4,541,901.00	100.036280	4,543,548.80	1,647.80	0.33
	Original Face:	Base	4,541,901.000	100.000000	4,541,901.00	100.036280	4,543,548.80	1,647.80	0.33
25468PDG8	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 VAR					1.32928	08 Jan 2019		
		Local	4,000,000.000	100.000000	4,000,000.00	100.337400	4,013,496.00	13,496.00	0.29
		Base		100.000000	4,000,000.00	100.337400	4,013,496.00	13,496.00	0.29
29372EBH0	ENTERPRISE FLEET FINANCING LLC EFF 2015 1 A2 144A					1.3	20 Sep 2020		
		Local	3,128,386.750	99.989544	3,128,059.65	99.886620	3,124,839.79	-3,219.86	0.23
	Original Face:	Base	8,000,000.000	99.989544	3,128,059.65	99.886620	3,124,839.79	-3,219.86	0.23
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.8	07 Feb 2020		
		Local	3,000,000.000	99.986653	2,999,599.60	100.091000	3,002,730.00	3,130.40	0.22
		Base		99.986653	2,999,599.60	100.091000	3,002,730.00	3,130.40	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
3128GVTY6	FED HM LN PC POOL E91467 FG 09/17 FIXED 5					5.0	01 Sep 2017		
		Local	0.540	100.000000	0.54	102.906398	0.56	0.02	0.00
Original Face:		Base	18.000	100.000000	0.54	102.906398	0.56	0.02	0.00
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	1,090,654.510	102.020165	1,112,687.53	102.657178	1,119,635.14	6,947.61	0.08
Original Face:		Base	2,752,950.000	102.020165	1,112,687.53	102.657178	1,119,635.14	6,947.61	0.08
31294KTB1	FED HM LN PC POOL E01446 FG 09/18 FIXED 4.5					4.5	01 Sep 2018		
		Local	40,135.170	102.004352	40,939.62	102.395033	41,096.42	156.80	0.00
Original Face:		Base	3,000,000.000	102.004352	40,939.62	102.395033	41,096.42	156.80	0.00
3130A6SW8	FEDERAL HOME LOAN BANK BONDS 12/17 1					1.0	19 Dec 2017		
		Local	4,000,000.000	100.000000	4,000,000.00	99.980300	3,999,212.00	-788.00	0.29
		Base		100.000000	4,000,000.00	99.980300	3,999,212.00	-788.00	0.29
3130A8PZ0	FEDERAL HOME LOAN BANK BONDS 07/18 0.84					0.84	12 Jul 2018		
		Local	11,750,000.000	99.936027	11,742,483.22	99.567600	11,699,193.00	-43,290.22	0.84
		Base		99.936027	11,742,483.22	99.567600	11,699,193.00	-43,290.22	0.84
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	6,440,605.300	105.345000	6,784,855.65	102.805577	6,621,301.44	-163,554.21	0.48
Original Face:		Base	11,354,753.000	105.345000	6,784,855.65	102.805577	6,621,301.44	-163,554.21	0.48
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	2,696,313.660	105.235164	2,837,470.09	102.726081	2,769,817.35	-67,652.74	0.20
Original Face:		Base	5,677,376.000	105.235164	2,837,470.09	102.726081	2,769,817.35	-67,652.74	0.20
3132X0EY3	FARMER MAC UNSECURED 02/20 VAR					1.2565	19 Feb 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	101.048600	10,104,860.00	104,860.00	0.73
		Base		100.000000	10,000,000.00	101.048600	10,104,860.00	104,860.00	0.73
313385BC9	FED HOME LN DISCOUNT NT DISCOUNT NOT 01/17 0.00000					0.01	27 Jan 2017		
		Local	0.000	0.000000	-0.18	0.000000	0.00	0.18	0.00
		Base		0.000000	-0.18	0.000000	0.00	0.18	0.00
3133ECNZ3	FEDERAL FARM CREDIT BANK BONDS 02/18 0.84					0.84	09 Feb 2018		
		Local	11,354,753.000	100.000000	11,354,753.00	99.591200	11,308,334.77	-46,418.23	0.82
		Base		100.000000	11,354,753.00	99.591200	11,308,334.77	-46,418.23	0.82

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3133EFQJ9	FEDERAL FARM CREDIT BANK BONDS 11/18 VAR					1.09722	23 Nov 2018		
		Local	15,000,000.000	99.899637	14,984,945.48	100.396600	15,059,490.00	74,544.52	1.09
		Base		99.899637	14,984,945.48	100.396600	15,059,490.00	74,544.52	1.09
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					1.31722	22 Jan 2021		
		Local	20,000,000.000	99.984762	19,996,952.38	101.046700	20,209,340.00	212,387.62	1.46
		Base		99.984762	19,996,952.38	101.046700	20,209,340.00	212,387.62	1.46
3133EFYS0	FEDERAL FARM CREDIT BANK BONDS 02/19 1.15					1.15	22 Feb 2019		
		Local	24,900,000.000	100.000000	24,900,000.00	99.492100	24,773,532.90	-126,467.10	1.79
		Base		100.000000	24,900,000.00	99.492100	24,773,532.90	-126,467.10	1.79
3134G8L98	FREDDIE MAC NOTES 02/18 1.05					1.05	26 Feb 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	99.907400	9,990,740.00	-9,260.00	0.72
		Base		100.000000	10,000,000.00	99.907400	9,990,740.00	-9,260.00	0.72
3134G8LV9	FREDDIE MAC NOTES 11/18 1					1.0	23 Nov 2018		
		Local	11,000,000.000	100.000000	11,000,000.00	99.411700	10,935,287.00	-64,713.00	0.79
		Base		100.000000	11,000,000.00	99.411700	10,935,287.00	-64,713.00	0.79
3134G8LW7	FREDDIE MAC NOTES 08/17 0.81					0.81	25 Aug 2017		
		Local	30,000,000.000	100.000000	30,000,000.00	99.938200	29,981,460.00	-18,540.00	2.16
		Base		100.000000	30,000,000.00	99.938200	29,981,460.00	-18,540.00	2.16
3135G0TM5	FANNIE MAE NOTES 01/18 1.02					1.02	30 Jan 2018		
		Local	14,193,441.000	100.000000	14,193,441.00	99.824700	14,168,559.90	-24,881.10	1.02
		Base		100.000000	14,193,441.00	99.824700	14,168,559.90	-24,881.10	1.02
3135G0XD0	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		Local	22,709,506.000	100.000000	22,709,506.00	99.799900	22,664,064.28	-45,441.72	1.63
		Base		100.000000	22,709,506.00	99.799900	22,664,064.28	-45,441.72	1.63
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.5	25 Jul 2040		
		Local	623,992.700	103.220820	644,090.38	101.284020	632,004.89	-12,085.49	0.05
Original Face:		Base	2,838,688.000	103.220820	644,090.38	101.284020	632,004.89	-12,085.49	0.05
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	1,356,353.630	100.150621	1,358,396.59	100.717050	1,366,079.36	7,682.77	0.10
Original Face:		Base	5,677,376.000	100.150621	1,358,396.59	100.717050	1,366,079.36	7,682.77	0.10

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3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.0	25 Apr 2042		
		Local	2,660,856.910	101.698481	2,706,051.07	97.660190	2,598,597.91	-107,453.16	0.19
Original Face:		Base	5,677,376.000	101.698481	2,706,051.07	97.660190	2,598,597.91	-107,453.16	0.19
3136A76N7	FANNIE MAE FNR 2012 101 B					2.0	25 May 2039		
		Local	5,342,455.550	101.792406	5,438,214.04	99.570510	5,319,510.24	-118,703.80	0.38
Original Face:		Base	11,275,256.000	101.792406	5,438,214.04	99.570510	5,319,510.24	-118,703.80	0.38
3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.75	25 May 2039		
		Local	2,757,114.550	100.909193	2,782,182.03	100.991350	2,784,447.21	2,265.18	0.20
Original Face:		Base	7,317,571.000	100.909193	2,782,182.03	100.991350	2,784,447.21	2,265.18	0.20
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.0	25 May 2040		
		Local	2,147,340.700	101.625597	2,182,247.81	97.570940	2,095,180.51	-87,067.30	0.15
Original Face:		Base	5,677,376.000	101.625597	2,182,247.81	97.570940	2,095,180.51	-87,067.30	0.15
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.75	25 Jul 2041		
		Local	4,208,227.270	100.915056	4,246,734.92	96.252740	4,050,534.05	-196,200.87	0.29
Original Face:		Base	6,713,909.000	100.915056	4,246,734.92	96.252740	4,050,534.05	-196,200.87	0.29
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		Local	3,023,769.660	99.650329	3,013,196.42	95.818160	2,897,320.45	-115,875.97	0.21
Original Face:		Base	5,677,376.000	99.650329	3,013,196.42	95.818160	2,897,320.45	-115,875.97	0.21
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		Local	4,215,098.650	101.728849	4,287,971.32	97.404610	4,105,700.40	-182,270.92	0.30
Original Face:		Base	6,995,663.000	101.728849	4,287,971.32	97.404610	4,105,700.40	-182,270.92	0.30
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	3,023,769.660	100.338390	3,034,001.80	96.290840	2,911,613.21	-122,388.59	0.21
Original Face:		Base	5,677,376.000	100.338390	3,034,001.80	96.290840	2,911,613.21	-122,388.59	0.21
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	5,303,758.340	100.780379	5,345,147.78	95.200280	5,049,192.79	-295,954.99	0.36
Original Face:		Base	11,354,753.000	100.780379	5,345,147.78	95.200280	5,049,192.79	-295,954.99	0.36
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	3,065,322.380	100.464092	3,079,548.30	98.885130	3,031,148.02	-48,400.28	0.22
Original Face:		Base	5,677,376.000	100.464092	3,079,548.30	98.885130	3,031,148.02	-48,400.28	0.22

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3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.5	25 Aug 2041		
		Local	1,241,691.200	98.398169	1,221,801.40	97.789900	1,214,248.58	-7,552.82	0.09
Original Face:		Base	2,000,000.000	98.398169	1,221,801.40	97.789900	1,214,248.58	-7,552.82	0.09
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	3,932,220.030	101.844133	4,004,735.39	97.877440	3,848,756.30	-155,979.09	0.28
Original Face:		Base	8,516,065.000	101.844133	4,004,735.39	97.877440	3,848,756.30	-155,979.09	0.28
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		Local	2,882,465.740	99.837020	2,877,767.89	96.649870	2,785,899.39	-91,868.50	0.20
Original Face:		Base	5,677,376.000	99.837020	2,877,767.89	96.649870	2,785,899.39	-91,868.50	0.20
3136AJ2X3	FANNIE MAE FNR 2014 25 WA					1.5	25 May 2029		
		Local	4,377,478.230	97.931361	4,286,924.01	96.346350	4,217,540.50	-69,383.51	0.30
Original Face:		Base	6,060,416.000	97.931361	4,286,924.01	96.346350	4,217,540.50	-69,383.51	0.30
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	724,427.670	97.985023	709,830.62	98.348070	712,460.63	2,630.01	0.05
Original Face:		Base	2,838,688.000	97.985023	709,830.62	98.348070	712,460.63	2,630.01	0.05
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		Local	68,362.980	102.009845	69,736.97	101.526620	69,406.62	-330.35	0.01
Original Face:		Base	648,587.000	102.009845	69,736.97	101.526620	69,406.62	-330.35	0.01
3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		Local	1,751,362.320	100.151901	1,754,022.65	99.393130	1,740,733.83	-13,288.82	0.13
Original Face:		Base	5,946,910.000	100.151901	1,754,022.65	99.393130	1,740,733.83	-13,288.82	0.13
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		Local	257,108.480	105.066290	270,134.34	103.583240	266,321.29	-3,813.05	0.02
Original Face:		Base	500,000.000	105.066290	270,134.34	103.583240	266,321.29	-3,813.05	0.02
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	365,134.360	101.899539	372,070.23	101.917840	372,137.05	66.82	0.03
Original Face:		Base	5,677,376.000	101.899539	372,070.23	101.917840	372,137.05	66.82	0.03
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		Local	2,134,855.370	101.577167	2,168,525.60	100.683620	2,149,449.67	-19,075.93	0.15
Original Face:		Base	11,354,753.000	101.577167	2,168,525.60	100.683620	2,149,449.67	-19,075.93	0.15

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3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	1,078,366.220	99.315526	1,070,985.08	99.751220	1,075,683.46	4,698.38	0.08
Original Face:		Base	2,838,688.000	99.315526	1,070,985.08	99.751220	1,075,683.46	4,698.38	0.08
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	1,151,277.610	99.974388	1,150,982.74	98.933010	1,138,993.59	-11,989.15	0.08
Original Face:		Base	2,838,688.000	99.974388	1,150,982.74	98.933010	1,138,993.59	-11,989.15	0.08
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
		Local	1,017,063.570	99.948850	1,016,543.34	98.536780	1,002,181.69	-14,361.65	0.07
Original Face:		Base	3,247,459.000	99.948850	1,016,543.34	98.536780	1,002,181.69	-14,361.65	0.07
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	1,430,542.510	100.291429	1,434,711.53	97.782760	1,398,823.95	-35,887.58	0.10
Original Face:		Base	5,677,376.000	100.291429	1,434,711.53	97.782760	1,398,823.95	-35,887.58	0.10
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	4,159,396.970	100.417353	4,176,756.33	98.622480	4,102,100.44	-74,655.89	0.30
Original Face:		Base	8,516,065.000	100.417353	4,176,756.33	98.622480	4,102,100.44	-74,655.89	0.30
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
		Local	4,000,401.530	100.091720	4,004,070.69	96.392090	3,856,070.64	-148,000.05	0.28
Original Face:		Base	7,380,589.000	100.091720	4,004,070.69	96.392090	3,856,070.64	-148,000.05	0.28
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
		Local	3,753,676.400	101.438451	3,807,671.19	94.973540	3,564,999.36	-242,671.83	0.26
Original Face:		Base	5,677,376.000	101.438451	3,807,671.19	94.973540	3,564,999.36	-242,671.83	0.26
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
		Local	3,302,595.310	100.027114	3,303,490.79	96.178110	3,176,373.75	-127,117.04	0.23
Original Face:		Base	5,677,376.000	100.027114	3,303,490.79	96.178110	3,176,373.75	-127,117.04	0.23
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
		Local	8,256,488.850	100.840706	8,325,901.63	96.922900	8,002,428.43	-323,473.20	0.58
Original Face:		Base	14,193,441.000	100.840706	8,325,901.63	96.922900	8,002,428.43	-323,473.20	0.58
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	6,654,866.900	100.534859	6,690,461.03	98.233660	6,537,319.32	-153,141.71	0.47
Original Face:		Base	14,193,441.000	100.534859	6,690,461.03	98.233660	6,537,319.32	-153,141.71	0.47

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3137B1EM0	FREDDIE MAC FHR 4191 AP					2.0	15 Mar 2043		
		Local	1,883,992.920	99.879927	1,881,730.76	97.820350	1,842,928.47	-38,802.29	0.13
Original Face:		Base	3,250,000.000	99.879927	1,881,730.76	97.820350	1,842,928.47	-38,802.29	0.13
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	3,706,825.270	100.602268	3,729,150.29	100.172890	3,713,234.00	-15,916.29	0.27
Original Face:		Base	5,677,376.000	100.602268	3,729,150.29	100.172890	3,713,234.00	-15,916.29	0.27
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	5,324,612.580	99.891494	5,318,835.08	95.745580	5,098,081.20	-220,753.88	0.37
Original Face:		Base	8,516,065.000	99.891494	5,318,835.08	95.745580	5,098,081.20	-220,753.88	0.37
3137BUFZ6	FREDDIE MAC FHR 4646 TB					3.5	15 Apr 2028		
		Local	8,834,990.900	103.787390	9,169,606.47	103.912480	9,180,658.15	11,051.68	0.66
Original Face:		Base	10,000,000.000	103.787390	9,169,606.47	103.912480	9,180,658.15	11,051.68	0.66
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.0	15 Oct 2040		
		Local	4,950,239.650	102.023718	5,050,418.54	101.940490	5,046,298.56	-4,119.98	0.36
Original Face:		Base	5,000,000.000	102.023718	5,050,418.54	101.940490	5,046,298.56	-4,119.98	0.36
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.0	01 Oct 2026		
		Local	206,445.120	104.086398	214,881.29	102.896081	212,423.94	-2,457.35	0.02
Original Face:		Base	495,228.000	104.086398	214,881.29	102.896081	212,423.94	-2,457.35	0.02
3138L33G8	FNMA POOL AM3498 FN 06/20 FIXED 2.01					2.01	01 Jun 2020		
		Local	1,000,000.000	102.129088	1,021,290.88	99.735798	997,357.98	-23,932.90	0.07
Original Face:		Base	1,000,000.000	102.129088	1,021,290.88	99.735798	997,357.98	-23,932.90	0.07
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	5,007,402.450	103.601752	5,187,756.68	101.163008	5,065,638.94	-122,117.74	0.37
Original Face:		Base	8,516,065.000	103.601752	5,187,756.68	101.163008	5,065,638.94	-122,117.74	0.37
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	1,123,059.390	101.445943	1,139,298.19	101.979630	1,145,291.81	5,993.62	0.08
Original Face:		Base	44,567,405.000	101.445943	1,139,298.19	101.979630	1,145,291.81	5,993.62	0.08
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.5	25 Jun 2027		
		Local	57,307.700	110.509373	63,330.38	111.182490	63,716.13	385.75	0.00
Original Face:		Base	1,000,000.000	110.509373	63,330.38	111.182490	63,716.13	385.75	0.00

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31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	1,031,143.020	106.437333	1,097,521.13	107.313610	1,106,556.80	9,035.67	0.08
Original Face:		Base	24,898,134.000	106.437333	1,097,521.13	107.313610	1,106,556.80	9,035.67	0.08
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	1,252,711.250	99.105857	1,241,510.22	102.359770	1,282,272.35	40,762.13	0.09
Original Face:		Base	5,677,376.000	99.105857	1,241,510.22	102.359770	1,282,272.35	40,762.13	0.09
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	740,348.370	105.811725	783,375.38	106.506850	788,521.73	5,146.35	0.06
Original Face:		Base	8,516,065.000	105.811725	783,375.38	106.506850	788,521.73	5,146.35	0.06
34531EAA4	FORD CREDIT AUTO OWNER TRUST FORDO 2017 A A1					0.84	15 Feb 2018		
		Local	3,323,642.170	100.000000	3,323,642.17	99.952440	3,322,061.45	-1,580.72	0.24
Original Face:		Base	5,000,000.000	100.000000	3,323,642.17	99.952440	3,322,061.45	-1,580.72	0.24
34531PAB7	FORD CREDIT AUTO OWNER TRUST FORDO 2016 A A2A					1.12	15 Dec 2018		
		Local	1,842,665.050	99.996706	1,842,604.36	100.015810	1,842,956.38	352.02	0.13
Original Face:		Base	4,250,000.000	99.996706	1,842,604.36	100.015810	1,842,956.38	352.02	0.13
34531PAC5	FORD CREDIT AUTO OWNER TRUST FORDO 2016 A A2B					1.31222	15 Dec 2018		
		Local	1,951,057.110	100.000000	1,951,057.11	100.064050	1,952,306.76	1,249.65	0.14
Original Face:		Base	4,500,000.000	100.000000	1,951,057.11	100.064050	1,952,306.76	1,249.65	0.14
345397XS7	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/19 VAR					2.58928	08 Jan 2019		
		Local	9,000,000.000	100.000000	9,000,000.00	101.812400	9,163,116.00	163,116.00	0.66
		Base		100.000000	9,000,000.00	101.812400	9,163,116.00	163,116.00	0.66
345397YE7	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/20 2.681					2.681	09 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.711900	5,035,595.00	35,595.00	0.36
		Base		100.000000	5,000,000.00	100.711900	5,035,595.00	35,595.00	0.36
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		Local	83,186.850	103.710671	86,273.64	103.431354	86,041.29	-232.35	0.01
Original Face:		Base	1,675,000.000	103.710671	86,273.64	103.431354	86,041.29	-232.35	0.01
36250QAC7	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2015 3 A2B					1.55833	20 Jun 2018		
		Local	3,110,270.610	100.000000	3,110,270.61	100.123660	3,114,116.77	3,846.16	0.22
Original Face:		Base	7,000,000.000	100.000000	3,110,270.61	100.123660	3,114,116.77	3,846.16	0.22

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38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					2.239	30 Apr 2018		
		Local	5,677,376.000	100.202046	5,688,846.90	100.885000	5,727,620.78	38,773.88	0.41
		Base		100.202046	5,688,846.90	100.885000	5,727,620.78	38,773.88	0.41
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	10,000,000.000	99.952740	9,995,273.97	99.569900	9,956,990.00	-38,283.97	0.72
		Base		99.952740	9,995,273.97	99.569900	9,956,990.00	-38,283.97	0.72
38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	4,429.110	100.125759	4,434.68	100.270290	4,441.08	6.40	0.00
Original Face:		Base	2,469,659.000	100.125759	4,434.68	100.270290	4,441.08	6.40	0.00
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.0	16 Nov 2039		
		Local	118,627.830	106.207961	125,992.20	106.908930	126,823.74	831.54	0.01
Original Face:		Base	877,500.000	106.207961	125,992.20	106.908930	126,823.74	831.54	0.01
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	15,747.920	101.904124	16,047.78	101.012900	15,907.43	-140.35	0.00
Original Face:		Base	400,000.000	101.904124	16,047.78	101.012900	15,907.43	-140.35	0.00
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	10,000,000.000	101.678427	10,167,842.74	99.395560	9,939,556.00	-228,286.74	0.72
Original Face:		Base	10,000,000.000	101.678427	10,167,842.74	99.395560	9,939,556.00	-228,286.74	0.72
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC					1.7185	16 May 2045		
		Local	2,448,685.890	98.731107	2,417,614.68	94.982930	2,325,833.60	-91,781.08	0.17
Original Face:		Base	3,000,000.000	98.731107	2,417,614.68	94.982930	2,325,833.60	-91,781.08	0.17
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	5,556,812.120	102.394420	5,689,865.55	98.027620	5,447,210.67	-242,654.88	0.39
Original Face:		Base	10,493,495.000	102.394420	5,689,865.55	98.027620	5,447,210.67	-242,654.88	0.39
39154TAG3	GREAT AMERICA LEASING RECEIVAB GALC 2017 1 A1 144A					1.0	20 Feb 2018		
		Local	13,688,075.920	100.000000	13,688,075.92	99.997940	13,687,793.95	-281.97	0.99
Original Face:		Base	15,500,000.000	100.000000	13,688,075.92	99.997940	13,687,793.95	-281.97	0.99
459058FC2	INTL BK RECON + DEVELOP 04/19 1.25					1.25	26 Apr 2019		
		Local	20,000,000.000	100.000000	20,000,000.00	99.219700	19,843,940.00	-156,060.00	1.43
		Base		100.000000	20,000,000.00	99.219700	19,843,940.00	-156,060.00	1.43

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					1.40372	12 Feb 2019		
		Local	1,987,082.000	100.000000	1,987,082.00	100.518500	1,997,385.02	10,303.02	0.14
		Base		100.000000	1,987,082.00	100.518500	1,997,385.02	10,303.02	0.14
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		Local	15,000,000.000	99.973106	14,995,965.85	100.440400	15,066,060.00	70,094.15	1.09
		Base		99.973106	14,995,965.85	100.440400	15,066,060.00	70,094.15	1.09
459200JP7	IBM CORP SR UNSECURED 01/20 VAR					1.26733	27 Jan 2020		
		Local	30,000,000.000	100.000000	30,000,000.00	100.464500	30,139,350.00	139,350.00	2.17
		Base		100.000000	30,000,000.00	100.464500	30,139,350.00	139,350.00	2.17
46625HJF8	JPMORGAN CHASE + CO SR UNSECURED 01/18 VAR					1.93789	25 Jan 2018		
		Local	4,610,030.000	100.056431	4,612,631.47	100.601400	4,637,754.72	25,123.25	0.33
		Base		100.056431	4,612,631.47	100.601400	4,637,754.72	25,123.25	0.33
478160BG8	JOHNSON + JOHNSON SR UNSECURED 12/18 1.65					1.65	05 Dec 2018		
		Local	10,000,000.000	101.098267	10,109,826.68	100.508000	10,050,800.00	-59,026.68	0.72
		Base		101.098267	10,109,826.68	100.508000	10,050,800.00	-59,026.68	0.72
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,974,164.000	99.983930	3,973,525.34	100.067200	3,976,834.64	3,309.30	0.29
		Base		99.983930	3,973,525.34	100.067200	3,976,834.64	3,309.30	0.29
50116WAA3	KUBOTA CREDIT OWNER TRUST KCOT 2016 1A A1 144A					0.63	15 Aug 2017		
		Local	563,946.590	100.000000	563,946.59	99.978310	563,824.27	-122.32	0.04
Original Face:		Base	10,500,000.000	100.000000	563,946.59	99.978310	563,824.27	-122.32	0.04
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	2,838,688.000	99.918946	2,836,387.12	99.825000	2,833,720.30	-2,666.82	0.20
		Base		99.918946	2,836,387.12	99.825000	2,833,720.30	-2,666.82	0.20
63254AAT5	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/20 2.25					2.25	10 Jan 2020		
		Local	10,000,000.000	99.991666	9,999,166.57	100.124000	10,012,400.00	13,233.43	0.72
		Base		99.991666	9,999,166.57	100.124000	10,012,400.00	13,233.43	0.72
63534PAH0	PNC BANK NA SUBORDINATED 06/17 VAR					1.47167	07 Jun 2017		
		Local	10,645,081.000	99.965579	10,641,416.88	99.965579	10,641,416.88	0.00	0.77
		Base		99.965579	10,641,416.88	99.965579	10,641,416.88	0.00	0.77

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
637432KT1	NATIONAL RURAL UTIL COOP COLLATERAL T 02/18 5.45					5.45	01 Feb 2018		
		Local	10,000,000.000	103.388684	10,338,868.38	103.216400	10,321,640.00	-17,228.38	0.74
		Base		103.388684	10,338,868.38	103.216400	10,321,640.00	-17,228.38	0.74
64952WCE1	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 04/21 2					2.0	13 Apr 2021		
		Local	3,000,000.000	99.881418	2,996,442.53	98.428200	2,952,846.00	-43,596.53	0.21
		Base		99.881418	2,996,442.53	98.428200	2,952,846.00	-43,596.53	0.21
654740AN9	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55					2.55	08 Mar 2021		
		Local	10,000,000.000	99.904725	9,990,472.49	99.740000	9,974,000.00	-16,472.49	0.72
		Base		99.904725	9,990,472.49	99.740000	9,974,000.00	-16,472.49	0.72
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		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
717081DF7	PFIZER INC SR UNSECURED 06/18 VAR					1.43122	15 Jun 2018		
		Local	5,677,376.000	100.000000	5,677,376.00	100.372600	5,698,529.90	21,153.90	0.41
		Base		100.000000	5,677,376.00	100.372600	5,698,529.90	21,153.90	0.41
78008SWK8	ROYAL BANK OF CANADA SR UNSECURED 04/18 VAR					1.539	30 Apr 2018		
		Local	11,354,753.000	99.919657	11,345,630.29	99.635500	11,313,364.93	-32,265.36	0.82
		Base		99.919657	11,345,630.29	99.635500	11,313,364.93	-32,265.36	0.82
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					1.68167	25 Jan 2029		
		Local	1,386,480.610	100.000000	1,386,480.61	99.242650	1,375,980.10	-10,500.51	0.10
	Original Face:	Base	2,838,688.000	100.000000	1,386,480.61	99.242650	1,375,980.10	-10,500.51	0.10
81379JAA9	SECURITIZED TERM AUTO RECEIVAB SSTRT 2017 1A A1 144A					0.88	26 Feb 2018		
		Local	9,119,797.640	100.000000	9,119,797.64	100.000340	9,119,828.65	31.01	0.66
	Original Face:	Base	13,000,000.000	100.000000	9,119,797.64	100.000340	9,119,828.65	31.01	0.66
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	2,838,688.000	99.994070	2,838,519.66	99.963500	2,837,651.88	-867.78	0.20
		Base		99.994070	2,838,519.66	99.963500	2,837,651.88	-867.78	0.20
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					1.289	30 Oct 2017		
		Local	2,838,688.000	99.935168	2,836,847.62	100.050900	2,840,132.89	3,285.27	0.20
		Base		99.935168	2,836,847.62	100.050900	2,840,132.89	3,285.27	0.20

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89236TAJ4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/18 VAR					1.289	30 Apr 2018		
		Local	11,354,753.000	100.000000	11,354,753.00	100.074100	11,363,166.87	8,413.87	0.82
		Base		100.000000	11,354,753.00	100.074100	11,363,166.87	8,413.87	0.82
89236TDM4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 1.7					1.7	09 Jan 2019		
		Local	10,000,000.000	99.968932	9,996,893.15	100.187400	10,018,740.00	21,846.85	0.72
		Base		99.968932	9,996,893.15	100.187400	10,018,740.00	21,846.85	0.72
912828K25	US TREASURY N/B 04/18 0.75					0.75	15 Apr 2018		
		Local	5,000,000.000	99.750986	4,987,549.28	99.640600	4,982,030.00	-5,519.28	0.36
		Base		99.750986	4,987,549.28	99.640600	4,982,030.00	-5,519.28	0.36
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		Local	5,000,000.000	99.286944	4,964,347.22	97.562500	4,878,125.00	-86,222.22	0.35
		Base		99.286944	4,964,347.22	97.562500	4,878,125.00	-86,222.22	0.35
912828T75	US TREASURY FRN 10/18 VAR					0.9515409	31 Oct 2018		
		Local	10,000,000.000	99.988029	9,998,802.93	100.144000	10,014,400.00	15,597.07	0.72
		Base		99.988029	9,998,802.93	100.144000	10,014,400.00	15,597.07	0.72
912828T83	US TREASURY N/B 10/18 0.75					0.75	31 Oct 2018		
		Local	5,000,000.000	99.407524	4,970,376.22	99.296900	4,964,845.00	-5,531.22	0.36
		Base		99.407524	4,970,376.22	99.296900	4,964,845.00	-5,531.22	0.36
912828TB6	US TREASURY N/B 06/17 0.75					0.75	30 Jun 2017		
		Local	10,000,000.000	100.026307	10,002,630.74	99.976600	9,997,660.00	-4,970.74	0.72
		Base		100.026307	10,002,630.74	99.976600	9,997,660.00	-4,970.74	0.72
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		Local	2,838,688.000	99.730408	2,831,035.13	99.480500	2,823,941.02	-7,094.11	0.20
		Base		99.730408	2,831,035.13	99.480500	2,823,941.02	-7,094.11	0.20
928670AP3	VOLKSWAGEN INTL FIN NV COMPANY GUAR 144A 11/17 1.6					1.6	20 Nov 2017		
		Local	4,000,000.000	99.654048	3,986,161.93	99.912000	3,996,480.00	10,318.07	0.29
		Base		99.654048	3,986,161.93	99.912000	3,996,480.00	10,318.07	0.29
92887KAA8	VOLVO FINANCIAL EQUIPMENT LLC VFET 2017 1A A1 144A					0.9	15 Mar 2018		
		Local	17,096,271.220	100.000000	17,096,271.22	100.000500	17,096,356.70	85.48	1.23
Original Face:		Base	20,000,000.000	100.000000	17,096,271.22	100.000500	17,096,356.70	85.48	1.23

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92976WBH8	WACHOVIA CORP COMPANY GUAR 02/18 5.75					5.75	01 Feb 2018		
		Local	5,677,376.000	103.355317	5,867,869.95	103.142500	5,855,787.54	-12,082.41	0.42
		Base		103.355317	5,867,869.95	103.142500	5,855,787.54	-12,082.41	0.42
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					1.96372	11 Feb 2022		
		Local	4,000,000.000	100.000000	4,000,000.00	100.578300	4,023,132.00	23,132.00	0.29
		Base		100.000000	4,000,000.00	100.578300	4,023,132.00	23,132.00	0.29
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					1.67122	23 Apr 2018		
		Local	5,677,376.000	100.000000	5,677,376.00	100.467400	5,703,912.06	26,536.06	0.41
		Base		100.000000	5,677,376.00	100.467400	5,703,912.06	26,536.06	0.41
94986RPR6	WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR					1.33622	14 May 2018		
		Local	4,541,901.000	100.000000	4,541,901.00	99.942600	4,539,293.95	-2,607.05	0.33
		Base		100.000000	4,541,901.00	99.942600	4,539,293.95	-2,607.05	0.33
94988J5G8	WELLS FARGO BANK NA SR UNSECURED 12/19 2.15					2.15	06 Dec 2019		
		Local	5,000,000.000	99.876393	4,993,819.67	100.336800	5,016,840.00	23,020.33	0.36
		Base		99.876393	4,993,819.67	100.336800	5,016,840.00	23,020.33	0.36
96328DAS3	WHEELS SPV LLC WHLS 2016 1A A1 144A					0.85	20 Aug 2017		
		Local	4,450,587.150	100.000000	4,450,587.15	99.980200	4,449,705.93	-881.22	0.32
Original Face:		Base	20,000,000.000	100.000000	4,450,587.15	99.980200	4,449,705.93	-881.22	0.32
98160YAC9	WORLD OMNI AUTO RECEIVABLES TR WOART 2015 B A2B					1.31222	15 Jul 2019		
		Local	4,046,520.000	100.000000	4,046,520.00	100.069020	4,049,312.91	2,792.91	0.29
Original Face:		Base	12,000,000.000	100.000000	4,046,520.00	100.069020	4,049,312.91	2,792.91	0.29
US DOLLAR Total									
		Local	786,335,552.800		789,040,283.08		785,364,196.26	-3,676,086.82	56.62
Original Face:		Base	542,414,147.000		789,040,283.08		785,364,196.26	-3,676,086.82	56.62
FIXED INCOME Total									
		Base	786,335,552.800		789,040,283.08		785,364,196.26	-3,676,086.82	56.62
Original Face:			542,414,147.000						

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Holdings

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

As of: *March 31, 2017* *View Date:* *April 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

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

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Books Closed

Prepared by State Street

Holdings

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

As of: *March 31, 2017* *View Date:* *April 7, 2017*

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									
		1,388,796,962.520	Base		1,390,726,584.87		1,387,086,935.83	-3,639,649.04	100.00
Original Face:		542,414,147.000							

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	198,761.720	1.000000	198,761.72	1.000000	198,761.72	0.00	0.19
		Base		1.000000	198,761.72	1.000000	198,761.72	0.00	0.19
US DOLLAR Total									
		Local	198,761.720		198,761.72		198,761.72	0.00	0.19
		Base			198,761.72		198,761.72	0.00	0.19
CASH Total									
		Base	198,761.720		198,761.72		198,761.72	0.00	0.19
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					1.040396	31 Dec 2030		
		Local	149,306.450	100.000007	149,306.46	100.050000	149,381.10	74.64	0.14
		Base		100.000007	149,306.46	100.050000	149,381.10	74.64	0.14
06417GMJ4	BANK OF NOVA SCOTIA					1.29	16 May 2017		
		Local	1,000,000.000	99.986128	999,861.28	99.986128	999,861.28	0.00	0.96
		Base		99.986128	999,861.28	99.986128	999,861.28	0.00	0.96
3135G0N58	FANNIE MAE NOTES 08/19 1.2					1.2	16 Aug 2019		
		Local	3,000,000.000	99.948534	2,998,456.03	99.313900	2,979,417.00	-19,039.03	2.87
		Base		99.948534	2,998,456.03	99.313900	2,979,417.00	-19,039.03	2.87
3135G0P23	FANNIE MAE NOTES 08/19 1.25					1.25	23 Aug 2019		
		Local	2,000,000.000	99.987951	1,999,759.01	99.495900	1,989,918.00	-9,841.01	1.92
		Base		99.987951	1,999,759.01	99.495900	1,989,918.00	-9,841.01	1.92
459200HX2	IBM CORP SR UNSECURED 11/21 VAR					1.61372	06 Nov 2021		
		Local	1,000,000.000	100.286738	1,002,867.38	100.757400	1,007,574.00	4,706.62	0.97
		Base		100.286738	1,002,867.38	100.757400	1,007,574.00	4,706.62	0.97

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78009NA48	ROYAL BK OF CANADA BBA LIBOR USD 3 MONTH					1.85622	22 Mar 2018		
		Local	550,000.000	100.171922	550,945.57	100.162000	550,891.00	-54.57	0.53
		Base		100.171922	550,945.57	100.162000	550,891.00	-54.57	0.53
86958JJG5	SVENSKA HANDLSBNKN A					1.439	12 Feb 2019		
		Local	1,500,000.000	100.000000	1,500,000.00	99.963000	1,499,445.00	-555.00	1.45
		Base		100.000000	1,500,000.00	99.963000	1,499,445.00	-555.00	1.45
US DOLLAR Total									
		Local	9,199,306.450		9,201,195.73		9,176,487.38	-24,708.35	8.84
		Base			9,201,195.73		9,176,487.38	-24,708.35	8.84
CASH EQUIVALENT Total									
		Base	9,199,306.450		9,201,195.73		9,176,487.38	-24,708.35	8.84
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
02582JGS3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 2 A					1.26	15 Jan 2020		
		Local	540,000.000	99.998983	539,994.51	100.018690	540,100.93	106.42	0.52
Original Face:		Base	540,000.000	99.998983	539,994.51	100.018690	540,100.93	106.42	0.52
02582JGU8	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 3 A					1.49	15 Apr 2020		
		Local	325,000.000	99.997846	324,993.00	100.104230	325,338.75	345.75	0.31
Original Face:		Base	325,000.000	99.997846	324,993.00	100.104230	325,338.75	345.75	0.31
02582JGW4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 4 A					1.43	15 Jun 2020		
		Local	485,000.000	99.995431	484,977.84	100.071950	485,348.96	371.12	0.47
Original Face:		Base	485,000.000	99.995431	484,977.84	100.071950	485,348.96	371.12	0.47
0258M0EA3	AMERICAN EXPRESS CREDIT SR UNSECURED 11/18 VAR					1.81372	05 Nov 2018		
		Local	1,105,000.000	100.075119	1,105,830.07	100.735000	1,113,121.75	7,291.68	1.07
		Base		100.075119	1,105,830.07	100.735000	1,113,121.75	7,291.68	1.07
02665WBE0	AMERICAN HONDA FINANCE SR UNSECURED 07/19 1.2					1.2	12 Jul 2019		
		Local	475,000.000	99.924017	474,639.08	98.654200	468,607.45	-6,031.63	0.45
		Base		99.924017	474,639.08	98.654200	468,607.45	-6,031.63	0.45

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037833AJ9	APPLE INC SR UNSECURED 05/18 1					1.0	03 May 2018		
		Local	1,400,000.000	99.605859	1,394,482.02	99.697600	1,395,766.40	1,284.38	1.35
		Base		99.605859	1,394,482.02	99.697600	1,395,766.40	1,284.38	1.35
037833CL2	APPLE INC SR UNSECURED 02/20 VAR					1.23817	07 Feb 2020		
		Local	1,000,000.000	100.000000	1,000,000.00	100.174000	1,001,740.00	1,740.00	0.97
		Base		100.000000	1,000,000.00	100.174000	1,001,740.00	1,740.00	0.97
05522RCU0	BANK OF AMERICA CREDIT CARD TR BACCT 2015 A2 A					1.36	15 Sep 2020		
		Local	650,000.000	99.992292	649,949.90	99.897970	649,336.81	-613.09	0.63
Original Face:		Base	650,000.000	99.992292	649,949.90	99.897970	649,336.81	-613.09	0.63
05582QAD9	BMW VEHICLE OWNER TRUST BMWOT 2016 A A3					1.16	25 Nov 2020		
		Local	1,185,000.000	99.285785	1,176,536.55	99.079170	1,174,088.16	-2,448.39	1.13
Original Face:		Base	1,185,000.000	99.285785	1,176,536.55	99.079170	1,174,088.16	-2,448.39	1.13
06050TLY6	BANK OF AMERICA NA SR UNSECURED 03/18 1.65					1.65	26 Mar 2018		
		Local	1,290,000.000	100.005545	1,290,071.53	100.039100	1,290,504.39	432.86	1.24
		Base		100.005545	1,290,071.53	100.039100	1,290,504.39	432.86	1.24
06406HCM9	BANK OF NEW YORK MELLON SR UNSECURED 08/18 VAR					1.594	01 Aug 2018		
		Local	1,150,000.000	100.012136	1,150,139.56	100.616200	1,157,086.30	6,946.74	1.12
		Base		100.012136	1,150,139.56	100.616200	1,157,086.30	6,946.74	1.12
06406HDC0	BANK OF NY MELLON CORP SR UNSECURED 05/18 VAR					1.43011	22 May 2018		
		Local	1,000,000.000	99.860682	998,606.82	100.308400	1,003,084.00	4,477.18	0.97
		Base		99.860682	998,606.82	100.308400	1,003,084.00	4,477.18	0.97
07330NAK1	BRANCH BANKING + TRUST SR UNSECURED 10/17 1.35					1.35	01 Oct 2017		
		Local	600,000.000	100.094405	600,566.43	100.002500	600,015.00	-551.43	0.58
		Base		100.094405	600,566.43	100.002500	600,015.00	-551.43	0.58
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR					1.48178	15 Jan 2020		
		Local	1,850,000.000	100.000000	1,850,000.00	100.216900	1,854,012.65	4,012.65	1.79
		Base		100.000000	1,850,000.00	100.216900	1,854,012.65	4,012.65	1.79
084664CG4	BERKSHIRE HATHAWAY FIN COMPANY GUAR 03/19 1.7					1.7	15 Mar 2019		
		Local	590,000.000	99.950514	589,708.03	100.173000	591,020.70	1,312.67	0.57
		Base		99.950514	589,708.03	100.173000	591,020.70	1,312.67	0.57

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084664CH2	BERKSHIRE HATHAWAY FIN COMPANY GUAR 03/19 VAR					1.82122	15 Mar 2019		
		Local	1,100,000.000	100.597964	1,106,577.60	101.169600	1,112,865.60	6,288.00	1.07
		Base		100.597964	1,106,577.60	101.169600	1,112,865.60	6,288.00	1.07
09658UAC3	BMW VEHICLE OWNER TRUST BMWOT 2014 A A3					0.97	26 Nov 2018		
		Local	352,930.710	100.008891	352,962.09	99.964880	352,806.76	-155.33	0.34
Original Face:		Base	1,390,000.000	100.008891	352,962.09	99.964880	352,806.76	-155.33	0.34
12594BAD4	CNH EQUIPMENT TRUST CNH 2016 A A3					1.48	15 Apr 2021		
		Local	290,000.000	99.980355	289,943.03	99.608900	288,865.81	-1,077.22	0.28
Original Face:		Base	290,000.000	99.980355	289,943.03	99.608900	288,865.81	-1,077.22	0.28
12594DAD0	CNH EQUIPMENT TRUST CNH 2016 B A3					1.63	15 Aug 2021		
		Local	260,000.000	99.978958	259,945.29	99.873020	259,669.85	-275.44	0.25
Original Face:		Base	260,000.000	99.978958	259,945.29	99.873020	259,669.85	-275.44	0.25
12623PAC0	CNH EQUIPMENT TRUST CNH 2014 B A3					0.91	15 May 2019		
		Local	236,304.480	99.981033	236,259.66	99.958450	236,206.30	-53.36	0.23
Original Face:		Base	1,210,000.000	99.981033	236,259.66	99.958450	236,206.30	-53.36	0.23
12632XAC2	CNH EQUIPMENT TRUST CNH 2014 C A3					1.05	15 Nov 2019		
		Local	800,366.390	99.850269	799,167.99	99.879900	799,405.15	237.16	0.77
Original Face:		Base	1,500,000.000	99.850269	799,167.99	99.879900	799,405.15	237.16	0.77
12635YAD5	CNH EQUIPMENT TRUST CNH 2016 C A3					1.44	15 Dec 2021		
		Local	190,000.000	99.981889	189,965.59	99.092240	188,275.26	-1,690.33	0.18
Original Face:		Base	190,000.000	99.981889	189,965.59	99.092240	188,275.26	-1,690.33	0.18
14041NEU1	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A1 A1					1.39	15 Jan 2021		
		Local	1,000,000.000	100.340871	1,003,408.71	99.954860	999,548.60	-3,860.11	0.96
Original Face:		Base	1,000,000.000	100.340871	1,003,408.71	99.954860	999,548.60	-3,860.11	0.96
14041NFH9	CAPITAL ONE MULTI ASSET EXECUT COMET 2016 A6 A6					1.82	15 Sep 2022		
		Local	935,000.000	99.986332	934,872.20	99.950310	934,535.40	-336.80	0.90
Original Face:		Base	935,000.000	99.986332	934,872.20	99.950310	934,535.40	-336.80	0.90
14041NFK2	CAPITAL ONE MULTI ASSET EXECUT COMET 2017 A1 A1					2.0	17 Jan 2023		
		Local	500,000.000	99.978092	499,890.46	100.329860	501,649.30	1,758.84	0.48
Original Face:		Base	500,000.000	99.978092	499,890.46	100.329860	501,649.30	1,758.84	0.48

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14912L6L0	CATERPILLAR FINANCIAL SE SR UNSECURED 06/18 1.7					1.7	16 Jun 2018		
		Local	665,000.000	99.996377	664,975.91	100.038400	665,255.36	279.45	0.64
		Base		99.996377	664,975.91	100.038400	665,255.36	279.45	0.64
14912L6M8	CATERPILLAR FINL SERVICE SR UNSECURED 11/18 1.8					1.8	13 Nov 2018		
		Local	1,300,000.000	100.204532	1,302,658.91	100.100500	1,301,306.50	-1,352.41	1.25
		Base		100.204532	1,302,658.91	100.100500	1,301,306.50	-1,352.41	1.25
166764AA8	CHEVRON CORP SR UNSECURED 12/17 1.104					1.104	05 Dec 2017		
		Local	1,000,000.000	100.042341	1,000,423.41	99.833400	998,334.00	-2,089.41	0.96
		Base		100.042341	1,000,423.41	99.833400	998,334.00	-2,089.41	0.96
166764AL4	CHEVRON CORP SR UNSECURED 11/17 1.345					1.345	15 Nov 2017		
		Local	370,000.000	100.000000	370,000.00	100.006800	370,025.16	25.16	0.36
		Base		100.000000	370,000.00	100.006800	370,025.16	25.16	0.36
166764BH2	CHEVRON CORP SR UNSECURED 05/19 1.561					1.561	16 May 2019		
		Local	1,100,000.000	100.000000	1,100,000.00	99.670800	1,096,378.80	-3,621.20	1.06
		Base		100.000000	1,100,000.00	99.670800	1,096,378.80	-3,621.20	1.06
17275RAY8	CISCO SYSTEMS INC SR UNSECURED 06/18 VAR					1.44122	15 Jun 2018		
		Local	1,400,000.000	100.000000	1,400,000.00	100.367900	1,405,150.60	5,150.60	1.35
		Base		100.000000	1,400,000.00	100.367900	1,405,150.60	5,150.60	1.35
172967LE9	CITIGROUP INC SR UNSECURED 01/20 VAR					1.80011	10 Jan 2020		
		Local	710,000.000	100.000000	710,000.00	100.335400	712,381.34	2,381.34	0.69
		Base		100.000000	710,000.00	100.335400	712,381.34	2,381.34	0.69
17401QAC5	CITIZENS BANK NA/RI SR UNSECURED 12/18 2.3					2.3	03 Dec 2018		
		Local	590,000.000	99.929146	589,581.96	100.499000	592,944.10	3,362.14	0.57
		Base		99.929146	589,581.96	100.499000	592,944.10	3,362.14	0.57
17401QAH4	CITIZENS BANK NA/RI SR UNSECURED 03/20 VAR					1.604	02 Mar 2020		
		Local	560,000.000	100.000000	560,000.00	100.220500	561,234.80	1,234.80	0.54
		Base		100.000000	560,000.00	100.220500	561,234.80	1,234.80	0.54
191216BV1	COCA COLA CO/THE SR UNSECURED 05/19 1.375					1.375	30 May 2019		
		Local	660,000.000	99.949515	659,666.80	99.553300	657,051.78	-2,615.02	0.63
		Base		99.949515	659,666.80	99.553300	657,051.78	-2,615.02	0.63

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19416QEF3	COLGATE PALMOLIVE CO SR UNSECURED 03/19 1.75					1.75	15 Mar 2019		
		Local	440,000.000	100.320123	441,408.54	100.389800	441,715.12	306.58	0.43
		Base		100.320123	441,408.54	100.389800	441,715.12	306.58	0.43
235851AN2	DANAHER CORP SR UNSECURED 09/18 1.65					1.65	15 Sep 2018		
		Local	710,000.000	99.934956	709,538.19	100.028600	710,203.06	664.87	0.68
		Base		99.934956	709,538.19	100.028600	710,203.06	664.87	0.68
254683BV6	DISCOVER CARD EXECUTION NOTE T DCENT 2016 A4 A4					1.39	15 Mar 2022		
		Local	2,120,000.000	99.992216	2,119,834.98	99.102130	2,100,965.16	-18,869.82	2.02
	Original Face:	Base	2,120,000.000	99.992216	2,119,834.98	99.102130	2,100,965.16	-18,869.82	2.02
25468PDC7	WALT DISNEY COMPANY/THE SR UNSECURED 05/19 VAR					1.364	30 May 2019		
		Local	1,100,000.000	99.969866	1,099,668.53	100.493500	1,105,428.50	5,759.97	1.07
		Base		99.969866	1,099,668.53	100.493500	1,105,428.50	5,759.97	1.07
25468PDH6	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 1.65					1.65	08 Jan 2019		
		Local	305,000.000	99.920895	304,758.73	100.198100	305,604.21	845.48	0.29
		Base		99.920895	304,758.73	100.198100	305,604.21	845.48	0.29
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.8	07 Feb 2020		
		Local	305,000.000	99.986652	304,959.29	100.091000	305,277.55	318.26	0.29
		Base		99.986652	304,959.29	100.091000	305,277.55	318.26	0.29
30231GAD4	EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.819					1.819	15 Mar 2019		
		Local	1,200,000.000	100.311000	1,203,732.00	100.380300	1,204,563.60	831.60	1.16
		Base		100.311000	1,203,732.00	100.380300	1,204,563.60	831.60	1.16
30231GAL6	EXXON MOBIL CORPORATION SR UNSECURED 03/18 1.305					1.305	06 Mar 2018		
		Local	1,000,000.000	99.940647	999,406.47	99.920100	999,201.00	-205.47	0.96
		Base		99.940647	999,406.47	99.920100	999,201.00	-205.47	0.96
3128MDND1	FED HM LN PC POOL G14688 FG 03/23 FIXED 2					2.0	01 Mar 2023		
		Local	560,020.090	101.607144	569,020.42	100.303083	561,717.42	-7,303.00	0.54
	Original Face:	Base	1,419,000.000	101.607144	569,020.42	100.303083	561,717.42	-7,303.00	0.54
3134G9Q75	FREDDIE MAC NOTES 07/19 1.25					1.25	26 Jul 2019		
		Local	2,800,000.000	99.897000	2,797,116.00	99.396500	2,783,102.00	-14,014.00	2.68
		Base		99.897000	2,797,116.00	99.396500	2,783,102.00	-14,014.00	2.68

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3134GABN3	FREDDIE MAC NOTES 08/19 1.3					1.3	23 Aug 2019		
		Local	1,100,000.000	100.000000	1,100,000.00	99.338100	1,092,719.10	-7,280.90	1.05
		Base		100.000000	1,100,000.00	99.338100	1,092,719.10	-7,280.90	1.05
3136A5KR6	FANNIE MAE FNR 2012 31 AD					1.75	25 Oct 2022		
		Local	243,863.650	100.927457	246,125.38	99.883400	243,579.30	-2,546.08	0.23
Original Face:		Base	1,000,000.000	100.927457	246,125.38	99.883400	243,579.30	-2,546.08	0.23
3137A4WA1	FREDDIE MAC FHR 3775 LH					2.25	15 Dec 2020		
		Local	109,431.830	101.327804	110,884.87	100.730260	110,230.97	-653.90	0.11
Original Face:		Base	1,000,000.000	101.327804	110,884.87	100.730260	110,230.97	-653.90	0.11
3138NYD28	FNMA POOL AR1920 FN 01/23 FIXED 2.5					2.5	01 Jan 2023		
		Local	238,014.830	101.690239	242,037.85	101.462396	241,495.55	-542.30	0.23
Original Face:		Base	485,000.000	101.690239	242,037.85	101.462396	241,495.55	-542.30	0.23
31394DZR4	FANNIE MAE FNR 2005 48 MD					5.0	25 Apr 2034		
		Local	24,814.530	103.491059	25,680.82	100.920970	25,043.06	-637.76	0.02
Original Face:		Base	281,000.000	103.491059	25,680.82	100.920970	25,043.06	-637.76	0.02
31398VAH9	FREDDIE MAC FHR 3649 HB					2.0	15 Nov 2018		
		Local	21,407.780	100.533031	21,521.89	100.150610	21,440.02	-81.87	0.02
Original Face:		Base	550,000.000	100.533031	21,521.89	100.150610	21,440.02	-81.87	0.02
31418AS90	FNMA POOL MA1443 FN 05/23 FIXED 2					2.0	01 May 2023		
		Local	2,199,347.900	101.387015	2,229,853.19	100.529114	2,210,984.96	-18,868.23	2.13
Original Face:		Base	5,000,000.000	101.387015	2,229,853.19	100.529114	2,210,984.96	-18,868.23	2.13
31677QBA6	FIFTH THIRD BANK SR UNSECURED 06/17 1.35					1.35	01 Jun 2017		
		Local	1,200,000.000	99.998747	1,199,984.96	99.998747	1,199,984.96	0.00	1.16
		Base		99.998747	1,199,984.96	99.998747	1,199,984.96	0.00	1.16
31677QBJ7	FIFTH THIRD BANK SR UNSECURED 09/19 VAR					1.74289	27 Sep 2019		
		Local	360,000.000	100.000000	360,000.00	100.024100	360,086.76	86.76	0.35
		Base		100.000000	360,000.00	100.024100	360,086.76	86.76	0.35
31679MAD8	FIFTH THIRD AUTO TRUST FITAT 2014 3 A3					0.96	15 Mar 2019		
		Local	178,939.310	99.999827	178,939.00	99.911650	178,781.22	-157.78	0.17
Original Face:		Base	500,000.000	99.999827	178,939.00	99.911650	178,781.22	-157.78	0.17

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34530VAD1	FORD CREDIT AUTO OWNER TRUST FORDO 2015 B A3					1.16	15 Nov 2019		
		Local	839,518.900	100.000000	839,518.90	99.915960	838,813.37	-705.53	0.81
Original Face:		Base	1,050,000.000	100.000000	839,518.90	99.915960	838,813.37	-705.53	0.81
34530YAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2015 C A3					1.41	15 Feb 2020		
		Local	995,000.000	99.987284	994,873.48	99.963660	994,638.42	-235.06	0.96
Original Face:		Base	995,000.000	99.987284	994,873.48	99.963660	994,638.42	-235.06	0.96
36966THX3	GENERAL ELECTRIC CO SR UNSECURED 04/20 VAR					1.82178	15 Apr 2020		
		Local	750,000.000	100.066312	750,497.34	101.370000	760,275.00	9,777.66	0.73
		Base		100.066312	750,497.34	101.370000	760,275.00	9,777.66	0.73
375558BE2	GILEAD SCIENCES INC SR UNSECURED 09/18 1.85					1.85	04 Sep 2018		
		Local	1,000,000.000	100.053148	1,000,531.48	100.307600	1,003,076.00	2,544.52	0.97
		Base		100.053148	1,000,531.48	100.307600	1,003,076.00	2,544.52	0.97
38377XPJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 115 PD					2.0	20 Oct 2038		
		Local	262,884.990	101.483371	266,784.55	100.451030	264,070.68	-2,713.87	0.25
Original Face:		Base	2,750,000.000	101.483371	266,784.55	100.451030	264,070.68	-2,713.87	0.25
40428HPW6	HSBC USA INC SR UNSECURED 08/18 VAR					1.804	07 Aug 2018		
		Local	680,000.000	100.000000	680,000.00	100.354600	682,411.28	2,411.28	0.66
		Base		100.000000	680,000.00	100.354600	682,411.28	2,411.28	0.66
40434CAA3	HSBC USA INC SR UNSECURED 06/17 1.3					1.3	23 Jun 2017		
		Local	630,000.000	99.988489	629,927.48	99.988489	629,927.48	0.00	0.61
		Base		99.988489	629,927.48	99.988489	629,927.48	0.00	0.61
43813NAC0	HONDA AUTO RECEIVABLES OWNER T HAROT 2015 2 A3					1.04	21 Feb 2019		
		Local	551,441.120	99.850969	550,619.30	99.850330	550,615.78	-3.52	0.53
Original Face:		Base	800,000.000	99.850969	550,619.30	99.850330	550,615.78	-3.52	0.53
43814GAC4	HONDA AUTO RECEIVABLES OWNER T HAROT 2014 2 A3					0.77	19 Mar 2018		
		Local	60,471.620	99.993700	60,467.81	99.928830	60,428.58	-39.23	0.06
Original Face:		Base	440,000.000	99.993700	60,467.81	99.928830	60,428.58	-39.23	0.06
43814QAC2	HONDA AUTO RECEIVABLES OWNER T HAROT 2016 2 A3					1.39	15 Apr 2020		
		Local	435,000.000	99.998593	434,993.88	99.801640	434,137.13	-856.75	0.42
Original Face:		Base	435,000.000	99.998593	434,993.88	99.801640	434,137.13	-856.75	0.42

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438516BJ4	HONEYWELL INTERNATIONAL SR UNSECURED 10/19 1.4					1.4	30 Oct 2019		
		Local	1,500,000.000	99.931976	1,498,979.64	99.241300	1,488,619.50	-10,360.14	1.43
		Base		99.931976	1,498,979.64	99.241300	1,488,619.50	-10,360.14	1.43
446438RL9	HUNTINGTON NATIONAL BANK SR UNSECURED 02/18 1.7					1.7	26 Feb 2018		
		Local	1,000,000.000	99.960563	999,605.63	100.044200	1,000,442.00	836.37	0.96
		Base		99.960563	999,605.63	100.044200	1,000,442.00	836.37	0.96
446438RV7	HUNTINGTON NATIONAL BANK SR UNSECURED 03/20 VAR					1.619	10 Mar 2020		
		Local	1,000,000.000	100.000000	1,000,000.00	100.048800	1,000,488.00	488.00	0.96
		Base		100.000000	1,000,000.00	100.048800	1,000,488.00	488.00	0.96
44890RAC5	HYUNDAI AUTO RECEIVABLES TRUST HART 2014 A A3					0.79	16 Jul 2018		
		Local	10,323.910	99.990992	10,322.98	99.976460	10,321.48	-1.50	0.01
Original Face:		Base	305,000.000	99.990992	10,322.98	99.976460	10,321.48	-1.50	0.01
44890WAC4	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 A A3					1.05	15 Apr 2019		
		Local	247,049.380	99.996029	247,039.57	99.888620	246,774.22	-265.35	0.24
Original Face:		Base	460,000.000	99.996029	247,039.57	99.888620	246,774.22	-265.35	0.24
44890YAD8	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 B A3					1.12	15 Nov 2019		
		Local	492,460.730	99.994132	492,431.83	99.786640	491,410.02	-1,021.81	0.47
Original Face:		Base	565,000.000	99.994132	492,431.83	99.786640	491,410.02	-1,021.81	0.47
44918LAB8	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 C A2A					0.99	15 Nov 2018		
		Local	285,320.910	99.942724	285,157.49	99.919500	285,091.23	-66.26	0.27
Original Face:		Base	950,000.000	99.942724	285,157.49	99.919500	285,091.23	-66.26	0.27
44918LAD4	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 C A3					1.46	18 Feb 2020		
		Local	395,000.000	99.988094	394,952.97	99.942520	394,772.95	-180.02	0.38
Original Face:		Base	395,000.000	99.988094	394,952.97	99.942520	394,772.95	-180.02	0.38
44930UAD8	HYUNDAI AUTO RECEIVABLES TRUST HART 2016 A A3					1.56	15 Sep 2020		
		Local	900,000.000	99.968750	899,718.75	99.889900	899,009.10	-709.65	0.87
Original Face:		Base	900,000.000	99.968750	899,718.75	99.889900	899,009.10	-709.65	0.87
458140AL4	INTEL CORP SR UNSECURED 12/17 1.35					1.35	15 Dec 2017		
		Local	500,000.000	100.109402	500,547.01	100.064500	500,322.50	-224.51	0.48
		Base		100.109402	500,547.01	100.064500	500,322.50	-224.51	0.48

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459200HZ7	IBM CORP SR UNSECURED 02/18 1.125					1.125	06 Feb 2018		
		Local	1,000,000.000	99.913453	999,134.53	99.861200	998,612.00	-522.53	0.96
		Base		99.913453	999,134.53	99.861200	998,612.00	-522.53	0.96
46625HJS0	JPMORGAN CHASE + CO SR UNSECURED 01/19 VAR					1.669	28 Jan 2019		
		Local	1,251,000.000	99.163733	1,240,538.30	100.630100	1,258,882.55	18,344.25	1.21
		Base		99.163733	1,240,538.30	100.630100	1,258,882.55	18,344.25	1.21
46625HNY2	JPMORGAN CHASE + CO SR UNSECURED 10/20 VAR					2.244	29 Oct 2020		
		Local	500,000.000	102.159044	510,795.22	102.164200	510,821.00	25.78	0.49
		Base		102.159044	510,795.22	102.164200	510,821.00	25.78	0.49
47787VAC5	JOHN DEERE OWNER TRUST JDOT 2014 A A3					0.92	16 Apr 2018		
		Local	171,143.840	99.983149	171,115.00	99.957430	171,070.98	-44.02	0.16
Original Face:		Base	1,600,000.000	99.983149	171,115.00	99.957430	171,070.98	-44.02	0.16
47787WAC3	JOHN DEERE OWNER TRUST JDOT 2015 B A3					1.44	15 Oct 2019		
		Local	1,400,000.000	100.000000	1,400,000.00	99.994900	1,399,928.60	-71.40	1.35
Original Face:		Base	1,400,000.000	100.000000	1,400,000.00	99.994900	1,399,928.60	-71.40	1.35
47787XAB3	JOHN DEERE OWNER TRUST JDOT 2017 A A2					1.5	15 Oct 2019		
		Local	740,000.000	99.999612	739,997.13	99.975980	739,822.25	-174.88	0.71
Original Face:		Base	740,000.000	99.999612	739,997.13	99.975980	739,822.25	-174.88	0.71
478160BL7	JOHNSON + JOHNSON SR UNSECURED 11/17 1.125					1.125	21 Nov 2017		
		Local	340,000.000	99.983132	339,942.65	99.892600	339,634.84	-307.81	0.33
		Base		99.983132	339,942.65	99.892600	339,634.84	-307.81	0.33
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	1,250,000.000	100.182778	1,252,284.73	100.067200	1,250,840.00	-1,444.73	1.21
		Base		100.182778	1,252,284.73	100.067200	1,250,840.00	-1,444.73	1.21
494368BT9	KIMBERLY CLARK CORP SR UNSECURED 02/19 1.4					1.4	15 Feb 2019		
		Local	900,000.000	99.996226	899,966.03	99.660600	896,945.40	-3,020.63	0.86
		Base		99.996226	899,966.03	99.660600	896,945.40	-3,020.63	0.86
548661DL8	LOWE S COS INC SR UNSECURED 04/19 1.15					1.15	15 Apr 2019		
		Local	1,370,000.000	99.926282	1,368,990.07	98.837400	1,354,072.38	-14,917.69	1.30
		Base		99.926282	1,368,990.07	98.837400	1,354,072.38	-14,917.69	1.30

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55279HAF7	MANUF + TRADERS TRUST CO SR UNSECURED 07/17 1.4					1.4	25 Jul 2017		
		Local	590,000.000	99.996968	589,982.11	99.936500	589,625.35	-356.76	0.57
		Base		99.996968	589,982.11	99.936500	589,625.35	-356.76	0.57
585055BA3	MEDTRONIC INC COMPANY GUAR 04/18 1.375					1.375	01 Apr 2018		
		Local	1,000,000.000	100.099388	1,000,993.88	99.835200	998,352.00	-2,641.88	0.96
		Base		100.099388	1,000,993.88	99.835200	998,352.00	-2,641.88	0.96
58769BAD6	MERCEDES BENZ AUTO RECEIVABLES MBART 2016 1 A3					1.26	16 Feb 2021		
		Local	840,000.000	99.989311	839,910.21	99.452980	835,405.03	-4,505.18	0.81
Original Face:		Base	840,000.000	99.989311	839,910.21	99.452980	835,405.03	-4,505.18	0.81
587729AC8	MERCEDES BENZ AUTO RECEIVABLES MBART 2014 1 A3					0.87	15 Oct 2018		
		Local	365,247.930	99.996167	365,233.93	99.918610	364,950.65	-283.28	0.35
Original Face:		Base	1,530,000.000	99.996167	365,233.93	99.918610	364,950.65	-283.28	0.35
58772PAD0	MERCEDES BENZ AUTO RECEIVABLES MBART 2015 1 A3					1.34	16 Dec 2019		
		Local	600,000.000	99.898915	599,393.49	99.931630	599,589.78	196.29	0.58
Original Face:		Base	600,000.000	99.898915	599,393.49	99.931630	599,589.78	196.29	0.58
58933YAH8	MERCK + CO INC SR UNSECURED 05/18 VAR					1.41233	18 May 2018		
		Local	1,000,000.000	100.066546	1,000,665.46	100.360400	1,003,604.00	2,938.54	0.97
		Base		100.066546	1,000,665.46	100.360400	1,003,604.00	2,938.54	0.97
594918BF0	MICROSOFT CORP SR UNSECURED 11/18 1.3					1.3	03 Nov 2018		
		Local	990,000.000	99.946989	989,475.19	99.977500	989,777.25	302.06	0.95
		Base		99.946989	989,475.19	99.977500	989,777.25	302.06	0.95
594918BN3	MICROSOFT CORP SR UNSECURED 08/19 1.1					1.1	08 Aug 2019		
		Local	660,000.000	99.919198	659,466.71	98.907900	652,792.14	-6,674.57	0.63
		Base		99.919198	659,466.71	98.907900	652,792.14	-6,674.57	0.63
61761JVM8	MORGAN STANLEY SR UNSECURED 01/18 1.875					1.875	05 Jan 2018		
		Local	1,000,000.000	100.042798	1,000,427.98	100.175800	1,001,758.00	1,330.02	0.97
		Base		100.042798	1,000,427.98	100.175800	1,001,758.00	1,330.02	0.97
654747AD6	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 A A3					1.74	16 Aug 2021		
		Local	420,000.000	99.989410	419,955.52	99.989410	419,955.52	0.00	0.40
Original Face:		Base	420,000.000	99.989410	419,955.52	99.989410	419,955.52	0.00	0.40

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65477MAC2	NISSAN AUTO RECEIVABLES OWNER NAROT 2013 C A3					0.67	15 Aug 2018		
		Local	74,064.430	99.916100	74,002.29	99.959310	74,034.29	32.00	0.07
Original Face:		Base	1,500,000.000	99.916100	74,002.29	99.959310	74,034.29	32.00	0.07
65477PAC5	NISSAN AUTO RECEIVABLES OWNER NAROT 2014 A A3					0.72	15 Aug 2018		
		Local	85,605.740	99.994685	85,601.19	99.929270	85,545.19	-56.00	0.08
Original Face:		Base	785,000.000	99.994685	85,601.19	99.929270	85,545.19	-56.00	0.08
65477UAC4	NISSAN AUTO RECEIVABLES OWNER NAROT 2015 A A3					1.05	15 Oct 2019		
		Local	792,008.170	99.909597	791,292.17	99.773040	790,210.63	-1,081.54	0.76
Original Face:		Base	1,150,000.000	99.909597	791,292.17	99.773040	790,210.63	-1,081.54	0.76
65477WAC0	NISSAN AUTO RECEIVABLES OWNER NAROT 2014 B A3					1.11	15 May 2019		
		Local	710,312.690	99.996620	710,288.68	99.890680	709,536.18	-752.50	0.68
Original Face:		Base	1,400,000.000	99.996620	710,288.68	99.890680	709,536.18	-752.50	0.68
68389XAN5	ORACLE CORP SR UNSECURED 10/17 1.2					1.2	15 Oct 2017		
		Local	1,000,000.000	99.958405	999,584.05	99.974000	999,740.00	155.95	0.96
		Base		99.958405	999,584.05	99.974000	999,740.00	155.95	0.96
68389XAR6	ORACLE CORP SR UNSECURED 01/19 VAR					1.60178	15 Jan 2019		
		Local	500,000.000	100.323702	501,618.51	100.865400	504,327.00	2,708.49	0.49
		Base		100.323702	501,618.51	100.865400	504,327.00	2,708.49	0.49
69353RDY1	PNC BANK NA SR UNSECURED 10/17 1.5					1.5	18 Oct 2017		
		Local	500,000.000	99.997052	499,985.26	100.036200	500,181.00	195.74	0.48
		Base		99.997052	499,985.26	100.036200	500,181.00	195.74	0.48
69353REN4	PNC BANK NA SR UNSECURED 06/18 VAR					1.47456	01 Jun 2018		
		Local	1,400,000.000	99.939143	1,399,148.00	100.304600	1,404,264.40	5,116.40	1.35
		Base		99.939143	1,399,148.00	100.304600	1,404,264.40	5,116.40	1.35
69353REX2	PNC BANK NA SR UNSECURED 07/19 1.45					1.45	29 Jul 2019		
		Local	250,000.000	99.891452	249,728.63	98.847300	247,118.25	-2,610.38	0.24
		Base		99.891452	249,728.63	98.847300	247,118.25	-2,610.38	0.24
69371RL87	PACCAR FINANCIAL CORP SR UNSECURED 06/17 1.1					1.1	06 Jun 2017		
		Local	795,000.000	99.992231	794,938.24	99.992231	794,938.24	0.00	0.77
		Base		99.992231	794,938.24	99.992231	794,938.24	0.00	0.77

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69371RM45	PACCAR FINANCIAL CORP SR UNSECURED 03/18 1.45					1.45	09 Mar 2018		
		Local	385,000.000	99.970668	384,887.07	100.060600	385,233.31	346.24	0.37
		Base		99.970668	384,887.07	100.060600	385,233.31	346.24	0.37
69371RM52	PACCAR FINANCIAL CORP SR UNSECURED 05/18 1.4					1.4	18 May 2018		
		Local	555,000.000	99.950380	554,724.61	99.924700	554,582.09	-142.52	0.53
		Base		99.950380	554,724.61	99.924700	554,582.09	-142.52	0.53
69371RN36	PACCAR FINANCIAL CORP SR UNSECURED 08/19 1.2					1.2	12 Aug 2019		
		Local	270,000.000	100.000000	270,000.00	98.576300	266,156.01	-3,843.99	0.26
		Base		100.000000	270,000.00	98.576300	266,156.01	-3,843.99	0.26
74005PBC7	PRAXAIR INC SR UNSECURED 11/17 1.05					1.05	07 Nov 2017		
		Local	500,000.000	99.855934	499,279.67	99.844000	499,220.00	-59.67	0.48
		Base		99.855934	499,279.67	99.844000	499,220.00	-59.67	0.48
74005PBH6	PRAXAIR INC SR UNSECURED 11/18 1.25					1.25	07 Nov 2018		
		Local	1,000,000.000	99.670789	996,707.89	99.599900	995,999.00	-708.89	0.96
		Base		99.670789	996,707.89	99.599900	995,999.00	-708.89	0.96
857477AK9	STATE STREET CORP SR UNSECURED 05/18 1.35					1.35	15 May 2018		
		Local	705,000.000	99.978579	704,848.98	99.783800	703,475.79	-1,373.19	0.68
		Base		99.978579	704,848.98	99.783800	703,475.79	-1,373.19	0.68
88579YAP6	3M COMPANY SR UNSECURED 08/18 1.375					1.375	07 Aug 2018		
		Local	1,535,000.000	99.940147	1,534,081.26	100.071200	1,536,092.92	2,011.66	1.48
		Base		99.940147	1,534,081.26	100.071200	1,536,092.92	2,011.66	1.48
89190AAC4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 C A3					0.93	16 Jul 2018		
		Local	329,957.550	99.998160	329,951.48	99.923530	329,705.23	-246.25	0.32
Original Face:		Base	1,120,000.000	99.998160	329,951.48	99.923530	329,705.23	-246.25	0.32
89231LAD9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2016 D A3					1.23	15 Oct 2020		
		Local	320,000.000	99.988944	319,964.62	99.294800	317,743.36	-2,221.26	0.31
Original Face:		Base	320,000.000	99.988944	319,964.62	99.294800	317,743.36	-2,221.26	0.31
89236TBH7	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/17 1.125					1.125	16 May 2017		
		Local	1,000,000.000	99.997823	999,978.23	99.997823	999,978.23	0.00	0.96
		Base		99.997823	999,978.23	99.997823	999,978.23	0.00	0.96

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89237KAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2016 A A3					1.25	16 Mar 2020		
		Local	750,000.000	99.713472	747,851.04	99.744120	748,080.90	229.86	0.72
Original Face:		Base	750,000.000	99.713472	747,851.04	99.744120	748,080.90	229.86	0.72
911312AP1	UNITED PARCEL SERVICE SR UNSECURED 10/17 1.125					1.125	01 Oct 2017		
		Local	700,000.000	99.950451	699,653.16	99.867800	699,074.60	-578.56	0.67
		Base		99.950451	699,653.16	99.867800	699,074.60	-578.56	0.67
913017BU2	UNITED TECHNOLOGIES CORP SR UNSECURED 06/17 1.8					1.8	01 Jun 2017		
		Local	800,000.000	100.118478	800,947.82	100.118478	800,947.82	0.00	0.77
		Base		100.118478	800,947.82	100.118478	800,947.82	0.00	0.77
913017CK3	UNITED TECHNOLOGIES CORP SR UNSECURED 11/19 VAR					1.384	01 Nov 2019		
		Local	685,000.000	100.000000	685,000.00	100.648100	689,439.49	4,439.49	0.66
		Base		100.000000	685,000.00	100.648100	689,439.49	4,439.49	0.66
91324PCF7	UNITEDHEALTH GROUP INC SR UNSECURED 12/17 1.4					1.4	15 Dec 2017		
		Local	205,000.000	99.967722	204,933.83	100.000800	205,001.64	67.81	0.20
		Base		99.967722	204,933.83	100.000800	205,001.64	67.81	0.20
91324PCK6	UNITEDHEALTH GROUP INC SR UNSECURED 07/17 1.45					1.45	17 Jul 2017		
		Local	1,000,000.000	100.109218	1,001,092.18	100.067500	1,000,675.00	-417.18	0.96
		Base		100.109218	1,001,092.18	100.067500	1,000,675.00	-417.18	0.96
92343VBF0	VERIZON COMMUNICATIONS SR UNSECURED 11/17 1.1					1.1	01 Nov 2017		
		Local	1,037,000.000	99.897858	1,035,940.79	99.861000	1,035,558.57	-382.22	1.00
		Base		99.897858	1,035,940.79	99.861000	1,035,558.57	-382.22	1.00
92826CAA0	VISA INC SR UNSECURED 12/17 1.2					1.2	14 Dec 2017		
		Local	1,285,000.000	99.998415	1,284,979.63	99.906300	1,283,795.96	-1,183.67	1.24
		Base		99.998415	1,284,979.63	99.906300	1,283,795.96	-1,183.67	1.24
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR					2.44	04 Mar 2021		
		Local	500,000.000	102.660664	513,303.32	102.544700	512,723.50	-579.82	0.49
		Base		102.660664	513,303.32	102.544700	512,723.50	-579.82	0.49
94974BFG0	WELLS FARGO + COMPANY SR UNSECURED 01/18 1.5					1.5	16 Jan 2018		
		Local	723,000.000	99.925924	722,464.43	99.820000	721,698.60	-765.83	0.70
		Base		99.925924	722,464.43	99.820000	721,698.60	-765.83	0.70

& 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
94974BFW5	WELLS FARGO + COMPANY SR UNSECURED 06/17 1.15					1.15	02 Jun 2017		
			1,200,000.000	Local	100.002655	1,200,031.86	100.002655	1,200,031.86	0.00	1.16
				Base	100.002655	1,200,031.86	100.002655	1,200,031.86	0.00	1.16
US DOLLAR Total									
			94,394,253.410	Local		94,447,313.18		94,392,379.74	-54,933.44	90.97
	Original Face:		47,015,000.000	Base		94,447,313.18		94,392,379.74	-54,933.44	90.97
FIXED INCOME Total									
			94,394,253.410	Base		94,447,313.18		94,392,379.74	-54,933.44	90.97
	Original Face:		47,015,000.000						

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Holdings

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

As of: *March 31, 2017* *View Date:* *April 7, 2017*

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									
		103,792,321.580	Base		103,847,270.63		103,767,628.84	-79,641.79	100.00
Original Face:		47,015,000.000							

& Issue has redenominated but Local is not converted
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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	221,874.980	1.000000	221,874.98	1.000000	221,874.98	0.00	0.02
		Base		1.000000	221,874.98	1.000000	221,874.98	0.00	0.02
US DOLLAR Total									
		Local	221,874.980		221,874.98		221,874.98	0.00	0.02
		Base			221,874.98		221,874.98	0.00	0.02
CASH Total									
		Base	221,874.980		221,874.98		221,874.98	0.00	0.02
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796KT5	TREASURY BILL 04/17 0.00000					0.74	20 Apr 2017		
		Local	20,000,000.000	99.960944	19,992,188.89	99.960944	19,992,188.89	0.00	1.81
		Base		99.960944	19,992,188.89	99.960944	19,992,188.89	0.00	1.81
912796LF4	TREASURY BILL 06/17 0.00000					0.775	29 Jun 2017		
		Local	10,000,000.000	99.808403	9,980,840.28	99.808403	9,980,840.28	0.00	0.90
		Base		99.808403	9,980,840.28	99.808403	9,980,840.28	0.00	0.90
926NKW009	AMHERST PIERPONT 04/15 VAR					0.95	03 Apr 2017		
		Local	175,000,000.000	100.000000	175,000,000.00	100.000000	175,000,000.00	0.00	15.80
		Base		100.000000	175,000,000.00	100.000000	175,000,000.00	0.00	15.80
979QHR003	SOUTH STREET REPO					0.98	03 Apr 2017		
		Local	80,432,209.680	100.000000	80,432,209.68	100.000000	80,432,209.68	0.00	7.26
		Base		100.000000	80,432,209.68	100.000000	80,432,209.68	0.00	7.26
US DOLLAR Total									
		Local	285,432,209.680		285,405,238.85		285,405,238.85	0.00	25.77
		Base			285,405,238.85		285,405,238.85	0.00	25.77

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT Total									
			285,432,209.680	Base	285,405,238.85		285,405,238.85	0.00	25.77
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
31315KA42	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 08/16 0.00000					0.34	01 Aug 2016		
			0.000	Local	0.000000	-0.18	0.000000	0.00	0.18	0.00
				Base	0.000000	-0.18	0.000000	0.00	0.18	0.00
31315KC24	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 08/16 0.00000					0.01	15 Aug 2016		
			0.000	Local	0.000000	-0.18	0.000000	0.00	0.18	0.00
				Base	0.000000	-0.18	0.000000	0.00	0.18	0.00
31315KJ35	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 10/16 0.00000					0.01	03 Oct 2016		
			0.000	Local	0.000000	-0.07	0.000000	0.00	0.07	0.00
				Base	0.000000	-0.07	0.000000	0.00	0.07	0.00
31315KN22	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 11/16 0.00000						03 Nov 2016		
			0.000	Local	0.000000	-0.16	0.000000	0.00	0.16	0.00
				Base	0.000000	-0.16	0.000000	0.00	0.16	0.00
31315KYV6	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 07/16 0.00000					0.01	01 Jul 2016		
			0.000	Local	0.000000	-0.13	0.000000	0.00	0.13	0.00
				Base	0.000000	-0.13	0.000000	0.00	0.13	0.00
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
			13,889,998.090	Local	105.345000	14,632,418.45	102.805577	14,279,692.68	-352,725.77	1.29
		Original Face:	24,487,993.000	Base	105.345000	14,632,418.45	102.805577	14,279,692.68	-352,725.77	1.29
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
			4,749,225.100	Local	105.235163	4,997,854.79	102.726081	4,878,692.82	-119,161.97	0.44
		Original Face:	10,000,000.000	Base	105.235163	4,997,854.79	102.726081	4,878,692.82	-119,161.97	0.44
3132X0EY3	FARMER MAC UNSECURED 02/20 VAR					1.2565	19 Feb 2020		
			20,000,000.000	Local	100.000000	20,000,000.00	101.048600	20,209,720.00	209,720.00	1.82
				Base	100.000000	20,000,000.00	101.048600	20,209,720.00	209,720.00	1.82

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
313313HF8	FED FARM CRD DISCOUNT NT DISCOUNT NOT 06/17 0.00000					0.01	23 Jun 2017		
		Local	10,000,000.000	99.875500	9,987,550.00	99.875500	9,987,550.00	0.00	0.90
		Base		99.875500	9,987,550.00	99.875500	9,987,550.00	0.00	0.90
313381C29	FEDERAL HOME LOAN BANK BONDS 06/18 1.05					1.05	04 Jun 2018		
		Local	9,000,000.000	100.000000	9,000,000.00	99.344700	8,941,023.00	-58,977.00	0.81
		Base		100.000000	9,000,000.00	99.344700	8,941,023.00	-58,977.00	0.81
313384K99	FED HOME LN DISCOUNT NT DISCOUNT NOT 10/16 0.00000					0.01	17 Oct 2016		
		Local	0.000	0.000000	-0.27	0.000000	0.00	0.27	0.00
		Base		0.000000	-0.27	0.000000	0.00	0.27	0.00
313384L31	FED HOME LN DISCOUNT NT DISCOUNT NOT 10/16 0.00000					0.01	19 Oct 2016		
		Local	0.000	0.000000	-0.09	0.000000	0.00	0.09	0.00
		Base		0.000000	-0.09	0.000000	0.00	0.09	0.00
313384N88	FED HOME LN DISCOUNT NT DISCOUNT NOT 11/16 0.00000					0.01	09 Nov 2016		
		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
313384U98	FED HOME LN DISCOUNT NT DISCOUNT NOT 12/16 0.00000					0.01	28 Dec 2016		
		Local	0.000	0.000000	-0.17	0.000000	0.00	0.17	0.00
		Base		0.000000	-0.17	0.000000	0.00	0.17	0.00
313384YU7	FED HOME LN DISCOUNT NT DISCOUNT NOT 06/16 0.00000					0.01	30 Jun 2016		
		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
313384ZS1	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/16 0.00000					0.01	22 Jul 2016		
		Local	0.000	0.000000	-0.17	0.000000	0.00	0.17	0.00
		Base		0.000000	-0.17	0.000000	0.00	0.17	0.00
313385AS5	FED HOME LN DISCOUNT NT DISCOUNT NOT 01/17 0.00000					0.01	17 Jan 2017		
		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
313385AT3	FED HOME LN DISCOUNT NT DISCOUNT NOT 01/17 0.00000					0.01	18 Jan 2017		
		Local	0.000	0.000000	-0.17	0.000000	0.00	0.17	0.00
		Base		0.000000	-0.17	0.000000	0.00	0.17	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
313385BA3	FED HOME LN DISCOUNT NT DISCOUNT NOT 01/17 0.00000					0.2624952	25 Jan 2017		
		Local	0.000	0.000000	17,158.32	0.000000	0.00	-17,158.32	0.00
		Base		0.000000	17,158.32	0.000000	0.00	-17,158.32	0.00
313385BC9	FED HOME LN DISCOUNT NT DISCOUNT NOT 01/17 0.00000					0.01	27 Jan 2017		
		Local	0.000	0.000000	-0.27	0.000000	0.00	0.27	0.00
		Base		0.000000	-0.27	0.000000	0.00	0.27	0.00
313385CS3	FED HOME LN DISCOUNT NT DISCOUNT NOT 03/17 0.00000					0.01	06 Mar 2017		
		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
313385DT0	FED HOME LN DISCOUNT NT DISCOUNT NOT 03/17 0.00000					0.01	31 Mar 2017		
		Local	0.000	0.000000	-0.10	0.000000	0.00	0.10	0.00
		Base		0.000000	-0.10	0.000000	0.00	0.10	0.00
313385DW3	FED HOME LN DISCOUNT NT DISCOUNT NOT 04/17 0.00000					0.01	03 Apr 2017		
		Local	30,000,000.000	99.997056	29,999,116.67	100.000000	30,000,000.00	883.33	2.71
		Base		99.997056	29,999,116.67	100.000000	30,000,000.00	883.33	2.71
313385FA9	FED HOME LN DISCOUNT NT DISCOUNT NOT 05/17 0.00000					0.01	01 May 2017		
		Local	10,000,000.000	99.947083	9,994,708.33	99.947083	9,994,708.33	0.00	0.90
		Base		99.947083	9,994,708.33	99.947083	9,994,708.33	0.00	0.90
313385FX9	FED HOME LN DISCOUNT NT DISCOUNT NOT 05/17 0.00000					0.01	22 May 2017		
		Local	30,000,000.000	99.924208	29,977,262.50	99.924208	29,977,262.50	0.00	2.71
		Base		99.924208	29,977,262.50	99.924208	29,977,262.50	0.00	2.71
313385GH3	FED HOME LN DISCOUNT NT DISCOUNT NOT 06/17 0.00000					0.01	01 Jun 2017		
		Local	23,500,000.000	99.910194	23,478,895.69	99.910194	23,478,895.69	0.00	2.12
		Base		99.910194	23,478,895.69	99.910194	23,478,895.69	0.00	2.12
313385HU3	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/17 0.00000					0.01	06 Jul 2017		
		Local	30,000,000.000	99.853333	29,956,000.00	99.796300	29,938,890.00	-17,110.00	2.70
		Base		99.853333	29,956,000.00	99.796300	29,938,890.00	-17,110.00	2.70
313397HR5	FREDDIE MAC DISCOUNT NT DISCOUNT NOT 07/17 0.00000					0.01	03 Jul 2017		
		Local	20,000,000.000	99.863083	19,972,616.67	99.802800	19,960,560.00	-12,056.67	1.80
		Base		99.863083	19,972,616.67	99.802800	19,960,560.00	-12,056.67	1.80

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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
3133ECE34	FEDERAL FARM CREDIT BANK BONDS 01/18 VAR					1.04222	30 Jan 2018		
		Local	20,000,000.000	100.000000	20,000,000.00	100.197300	20,039,460.00	39,460.00	1.81
		Base		100.000000	20,000,000.00	100.197300	20,039,460.00	39,460.00	1.81
3133ECNZ3	FEDERAL FARM CREDIT BANK BONDS 02/18 0.84					0.84	09 Feb 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	99.591200	9,959,120.00	-40,880.00	0.90
		Base		100.000000	10,000,000.00	99.591200	9,959,120.00	-40,880.00	0.90
3133EFJP3	FEDERAL FARM CREDIT BANK BONDS 10/18 1.1					1.1	15 Oct 2018		
		Local	20,000,000.000	99.984617	19,996,923.34	99.677100	19,935,420.00	-61,503.34	1.80
		Base		99.984617	19,996,923.34	99.677100	19,935,420.00	-61,503.34	1.80
3133EFQJ9	FEDERAL FARM CREDIT BANK BONDS 11/18 VAR					1.09722	23 Nov 2018		
		Local	20,000,000.000	99.899637	19,979,927.31	100.396600	20,079,320.00	99,392.69	1.81
		Base		99.899637	19,979,927.31	100.396600	20,079,320.00	99,392.69	1.81
3133EFUE5	FEDERAL FARM CREDIT BANK BONDS 12/18 1.42					1.42	28 Dec 2018		
		Local	6,875,000.000	100.000000	6,875,000.00	100.001000	6,875,068.75	68.75	0.62
		Base		100.000000	6,875,000.00	100.001000	6,875,068.75	68.75	0.62
3133EFUS4	FEDERAL FARM CREDIT BANK BONDS 01/19 1.47					1.47	25 Jan 2019		
		Local	7,350,000.000	100.000000	7,350,000.00	99.953700	7,346,596.95	-3,403.05	0.66
		Base		100.000000	7,350,000.00	99.953700	7,346,596.95	-3,403.05	0.66
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					1.31722	22 Jan 2021		
		Local	10,000,000.000	99.984762	9,998,476.19	101.046700	10,104,670.00	106,193.81	0.91
		Base		99.984762	9,998,476.19	101.046700	10,104,670.00	106,193.81	0.91
3133EGMU6	FEDERAL FARM CREDIT BANK BONDS 01/19 VAR					1.14722	22 Jan 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.501800	5,025,090.00	25,090.00	0.45
		Base		100.000000	5,000,000.00	100.501800	5,025,090.00	25,090.00	0.45
3133EGUP8	FEDERAL FARM CREDIT BANK BONDS 03/19 VAR					1.06222	15 Mar 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	100.479400	10,047,940.00	47,940.00	0.91
		Base		100.000000	10,000,000.00	100.479400	10,047,940.00	47,940.00	0.91
3133EGZS7	FEDERAL FARM CREDIT BANK BONDS 10/19 VAR					1.16389	24 Oct 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	100.581200	10,058,120.00	58,120.00	0.91
		Base		100.000000	10,000,000.00	100.581200	10,058,120.00	58,120.00	0.91

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3134G8KY4	FREDDIE MAC NOTES 02/19 1.25					1.25	26 Feb 2019		
		Local	5,700,000.000	100.000000	5,700,000.00	99.760300	5,686,337.10	-13,662.90	0.51
		Base		100.000000	5,700,000.00	99.760300	5,686,337.10	-13,662.90	0.51
3134G8L56	FREDDIE MAC NOTES 02/19 VAR					1.25	26 Feb 2019		
		Local	4,100,000.000	100.000000	4,100,000.00	99.975200	4,098,983.20	-1,016.80	0.37
		Base		100.000000	4,100,000.00	99.975200	4,098,983.20	-1,016.80	0.37
3134G8L98	FREDDIE MAC NOTES 02/18 1.05					1.05	26 Feb 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	99.907400	9,990,740.00	-9,260.00	0.90
		Base		100.000000	10,000,000.00	99.907400	9,990,740.00	-9,260.00	0.90
3134G8LW7	FREDDIE MAC NOTES 08/17 0.81					0.81	25 Aug 2017		
		Local	20,000,000.000	100.000000	20,000,000.00	99.938200	19,987,640.00	-12,360.00	1.80
		Base		100.000000	20,000,000.00	99.938200	19,987,640.00	-12,360.00	1.80
3134G9P43	FREDDIE MAC NOTES 01/18 0.75					0.75	26 Jan 2018		
		Local	15,000,000.000	100.000000	15,000,000.00	99.589200	14,938,380.00	-61,620.00	1.35
		Base		100.000000	15,000,000.00	99.589200	14,938,380.00	-61,620.00	1.35
313588YV1	FANNIE DISCOUNT NOTE DISCOUNT NOT 07/16 0.00000					0.26	01 Jul 2016		
		Local	0.000	0.000000	-0.07	0.000000	0.00	0.07	0.00
		Base		0.000000	-0.07	0.000000	0.00	0.07	0.00
3135G0H63	FANNIE MAE NOTES 01/19 1.375					1.375	28 Jan 2019		
		Local	9,000,000.000	99.962944	8,996,665.00	100.114000	9,010,260.00	13,595.00	0.81
		Base		99.962944	8,996,665.00	100.114000	9,010,260.00	13,595.00	0.81
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.7	27 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	99.991500	9,999,150.00	-850.00	0.90
		Base		100.000000	10,000,000.00	99.991500	9,999,150.00	-850.00	0.90
3135G0XD0	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	99.799900	9,979,990.00	-20,010.00	0.90
		Base		100.000000	10,000,000.00	99.799900	9,979,990.00	-20,010.00	0.90
3135G0XG3	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		Local	19,726,000.000	100.000000	19,726,000.00	99.777600	19,682,129.38	-43,870.62	1.78
		Base		100.000000	19,726,000.00	99.777600	19,682,129.38	-43,870.62	1.78

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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
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	1,194,525.100	100.150615	1,196,324.23	100.717050	1,203,090.44	6,766.21	0.11
Original Face:		Base	5,000,000.000	100.150615	1,196,324.23	100.717050	1,203,090.44	6,766.21	0.11
3136A8PR5	FANNIE MAE FNR 2012 100 TA					1.75	25 Apr 2042		
		Local	6,175,391.400	99.735857	6,159,079.52	95.202590	5,879,132.56	-279,946.96	0.53
Original Face:		Base	11,452,445.000	99.735857	6,159,079.52	95.202590	5,879,132.56	-279,946.96	0.53
3136ACHX2	FANNIE MAE FNR 2013 17 WB					1.75	25 Aug 2042		
		Local	7,184,938.470	100.325037	7,208,292.20	93.828160	6,741,495.56	-466,796.64	0.61
Original Face:		Base	11,058,708.000	100.325037	7,208,292.20	93.828160	6,741,495.56	-466,796.64	0.61
3136AM6C8	FANNIE MAE FNR 2015 24 A					3.0	25 Jun 2039		
		Local	16,954,736.160	102.146360	17,318,645.80	102.137190	17,317,091.09	-1,554.71	1.56
Original Face:		Base	38,900,000.000	102.146360	17,318,645.80	102.137190	17,317,091.09	-1,554.71	1.56
3136ANMF1	FANNIEMAE ACES FNA 2015 M8 FA					0.909	25 Nov 2018		
		Local	19,957,081.870	99.792778	19,915,726.42	100.011270	19,959,331.03	43,604.61	1.80
Original Face:		Base	26,125,000.000	99.792778	19,915,726.42	100.011270	19,959,331.03	43,604.61	1.80
3136AP3Z3	FANNIEMAE ACES FNA 2015 M12 FA					1.12	25 Apr 2020		
		Local	4,093,029.100	99.978328	4,092,142.07	100.016510	4,093,704.86	1,562.79	0.37
Original Face:		Base	5,000,000.000	99.978328	4,092,142.07	100.016510	4,093,704.86	1,562.79	0.37
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		Local	1,244,562.200	98.386895	1,224,486.10	101.312240	1,260,893.84	36,407.74	0.11
Original Face:		Base	5,000,000.000	98.386895	1,224,486.10	101.312240	1,260,893.84	36,407.74	0.11
3137A6DT6	FREDDIE MAC FHR 3815 GD					4.0	15 Sep 2025		
		Local	303,959.200	102.112662	310,380.83	102.182080	310,591.83	211.00	0.03
Original Face:		Base	5,000,000.000	102.112662	310,380.83	102.182080	310,591.83	211.00	0.03
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	321,569.650	101.899539	327,677.99	101.917840	327,736.84	58.85	0.03
Original Face:		Base	5,000,000.000	101.899539	327,677.99	101.917840	327,736.84	58.85	0.03
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	4,055,668.000	99.974391	4,054,629.37	98.933010	4,012,394.43	-42,234.94	0.36
Original Face:		Base	10,000,000.000	99.974391	4,054,629.37	98.933010	4,012,394.43	-42,234.94	0.36

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137APS27	FREDDIE MAC FHR 4053 PA					3.0	15 Apr 2040		
		Local	2,605,738.600	103.337889	2,692,715.27	101.321380	2,640,170.31	-52,544.96	0.24
Original Face:		Base	10,000,000.000	103.337889	2,692,715.27	101.321380	2,640,170.31	-52,544.96	0.24
3137AQTX6	FREDDIE MAC FHR 4048 CA					2.0	15 Sep 2041		
		Local	4,615,362.530	100.837993	4,654,038.94	98.959740	4,567,350.76	-86,688.18	0.41
Original Face:		Base	12,022,600.000	100.837993	4,654,038.94	98.959740	4,567,350.76	-86,688.18	0.41
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	7,503,899.260	100.417353	7,535,217.01	98.622480	7,400,531.55	-134,685.46	0.67
Original Face:		Base	15,363,692.000	100.417353	7,535,217.01	98.622480	7,400,531.55	-134,685.46	0.67
3137ARV78	FREDDIE MAC FHR 4079 AH					2.0	15 Jul 2027		
		Local	11,225,780.400	101.903121	11,439,420.59	98.615910	11,070,405.50	-369,015.09	1.00
Original Face:		Base	24,000,000.000	101.903121	11,439,420.59	98.615910	11,070,405.50	-369,015.09	1.00
3137ASUV4	FREDDIE MAC FHR 4094 CA					2.0	15 Aug 2039		
		Local	3,954,044.800	100.388376	3,969,401.35	99.217000	3,923,084.63	-46,316.72	0.35
Original Face:		Base	10,000,000.000	100.388376	3,969,401.35	99.217000	3,923,084.63	-46,316.72	0.35
3137AUBR9	FREDDIE MAC FHR 4111 AG					1.75	15 Aug 2039		
		Local	11,832,817.220	100.871791	11,935,974.64	99.166560	11,734,197.79	-201,776.85	1.06
Original Face:		Base	29,723,368.000	100.871791	11,935,974.64	99.166560	11,734,197.79	-201,776.85	1.06
3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.0	15 Feb 2042		
		Local	2,207,157.840	101.872587	2,248,488.79	98.106420	2,165,363.54	-83,125.25	0.20
Original Face:		Base	9,815,000.000	101.872587	2,248,488.79	98.106420	2,165,363.54	-83,125.25	0.20
3137BMUC8	FHLMC MULTIFAMILY STRUCTURED P FHMS KJ03 A1					1.669	25 Jan 2021		
		Local	3,204,990.100	100.231622	3,212,413.56	98.723810	3,164,088.34	-48,325.22	0.29
Original Face:		Base	4,690,000.000	100.231622	3,212,413.56	98.723810	3,164,088.34	-48,325.22	0.29
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.0	15 Oct 2040		
		Local	9,900,479.300	102.023718	10,100,837.10	101.940490	10,092,597.11	-8,239.99	0.91
Original Face:		Base	10,000,000.000	102.023718	10,100,837.10	101.940490	10,092,597.11	-8,239.99	0.91
3137GACU9	FREDDIE MAC FHR 3721 DB					3.0	15 Sep 2030		
		Local	1,879,889.000	102.187529	1,921,012.11	100.389440	1,887,210.04	-33,802.07	0.17
Original Face:		Base	10,000,000.000	102.187529	1,921,012.11	100.389440	1,887,210.04	-33,802.07	0.17

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
313921FR4	FANNIE MAE FNR 2001 56 KZ					6.5	25 Oct 2031		
		Local	1,823,937.800	111.333130	2,030,647.05	111.399020	2,031,848.83	1,201.78	0.18
	Original Face:	Base	12,777,000.000	111.333130	2,030,647.05	111.399020	2,031,848.83	1,201.78	0.18
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	414,144.700	106.437332	440,804.57	107.313610	444,433.63	3,629.06	0.04
	Original Face:	Base	10,000,000.000	106.437332	440,804.57	107.313610	444,433.63	3,629.06	0.04
31397UG52	FANNIE MAE FNR 2011 64 DB					4.0	25 Jul 2041		
		Local	588,704.550	104.768784	616,778.60	106.122530	624,748.16	7,969.56	0.06
	Original Face:	Base	5,000,000.000	104.768784	616,778.60	106.122530	624,748.16	7,969.56	0.06
31398CD47	FREDDIE MAC FHR 3527 DA					4.0	15 Apr 2029		
		Local	1,001,376.960	103.468367	1,036,108.39	103.551050	1,036,936.36	827.97	0.09
	Original Face:	Base	16,000,000.000	103.468367	1,036,108.39	103.551050	1,036,936.36	827.97	0.09
31398RXD2	FANNIE MAE FNR 2010 58 BA					4.0	25 Dec 2024		
		Local	57,824.400	101.549657	58,720.48	100.121940	57,894.91	-825.57	0.01
	Original Face:	Base	10,000,000.000	101.549657	58,720.48	100.121940	57,894.91	-825.57	0.01
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	434,677.500	105.811720	459,939.74	106.506850	462,961.31	3,021.57	0.04
	Original Face:	Base	5,000,000.000	105.811720	459,939.74	106.506850	462,961.31	3,021.57	0.04
31771EAB7	FICO STRIP PRN 2 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	9,650,000.000	99.367704	9,588,983.44	99.282900	9,580,799.85	-8,183.59	0.87
		Base		99.367704	9,588,983.44	99.282900	9,580,799.85	-8,183.59	0.87
31771EAC5	FICO STRIP PRN 3 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	99.367704	9,936,770.40	99.281600	9,928,160.00	-8,610.40	0.90
		Base		99.367704	9,936,770.40	99.281600	9,928,160.00	-8,610.40	0.90
31771EAD3	FICO STRIP PRN 4 DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	99.532475	9,953,247.51	99.497500	9,949,750.00	-3,497.51	0.90
		Base		99.532475	9,953,247.51	99.497500	9,949,750.00	-3,497.51	0.90
31771EAJ0	FICO STRIP PRN 9 DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	5,810,000.000	99.532475	5,782,836.80	99.542500	5,783,419.25	582.45	0.52
		Base		99.532475	5,782,836.80	99.542500	5,783,419.25	582.45	0.52

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31771EAK7	FICO STRIP PRN10 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	99.367704	9,936,770.40	99.321600	9,932,160.00	-4,610.40	0.90
		Base		99.367704	9,936,770.40	99.321600	9,932,160.00	-4,610.40	0.90
31771EAL5	FICO STRIP PRN11 DEBENTURES 02/18 0.00000						08 Feb 2018		
		Local	10,000,000.000	99.130215	9,913,021.46	99.027300	9,902,730.00	-10,291.46	0.89
		Base		99.130215	9,913,021.46	99.027300	9,902,730.00	-10,291.46	0.89
31771KAB3	FICO STRIP PRIN DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	99.522634	9,952,263.38	99.428500	9,942,850.00	-9,413.38	0.90
		Base		99.522634	9,952,263.38	99.428500	9,942,850.00	-9,413.38	0.90
31771KAC1	FICO STRIP PRIN DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	99.532475	9,953,247.51	99.497600	9,949,760.00	-3,487.51	0.90
		Base		99.532475	9,953,247.51	99.497600	9,949,760.00	-3,487.51	0.90
31771KAD9	FICO STRIP PRIN DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	99.351954	9,935,195.41	99.243600	9,924,360.00	-10,835.41	0.90
		Base		99.351954	9,935,195.41	99.243600	9,924,360.00	-10,835.41	0.90
31771KAE7	FICO STRIP PRN DEBENTURES 02/18 0.00000						08 Feb 2018		
		Local	10,000,000.000	99.142237	9,914,223.66	98.884200	9,888,420.00	-25,803.66	0.89
		Base		99.142237	9,914,223.66	98.884200	9,888,420.00	-25,803.66	0.89
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.5	20 Apr 2042		
		Local	2,607,995.320	103.099638	2,688,833.74	103.460424	2,698,243.02	9,409.28	0.24
Original Face:		Base	9,875,825.000	103.099638	2,688,833.74	103.460424	2,698,243.02	9,409.28	0.24
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA					2.0	20 Aug 2041		
		Local	5,701,525.600	101.129343	5,765,915.39	99.152440	5,653,201.75	-112,713.64	0.51
Original Face:		Base	10,000,000.000	101.129343	5,765,915.39	99.152440	5,653,201.75	-112,713.64	0.51
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	10,000,000.000	101.678427	10,167,842.74	99.395560	9,939,556.00	-228,286.74	0.90
Original Face:		Base	10,000,000.000	101.678427	10,167,842.74	99.395560	9,939,556.00	-228,286.74	0.90
912796QG7	CASH MGMT BILL 03/17 0.00000					0.01	15 Mar 2017		
		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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Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828NG1	US TREASURY N/B 05/17 2.75					2.75	31 May 2017		
		20,000,000.000	Local	100.364583	20,072,916.67	100.364583	20,072,916.67	0.00	1.81
			Base	100.364583	20,072,916.67	100.364583	20,072,916.67	0.00	1.81
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		5,000,000.000	Local	99.286944	4,964,347.22	97.562500	4,878,125.00	-86,222.22	0.44
			Base	99.286944	4,964,347.22	97.562500	4,878,125.00	-86,222.22	0.44
912828Q45	US TREASURY N/B 03/18 0.875					0.875	31 Mar 2018		
		5,000,000.000	Local	100.074307	5,003,715.35	99.796900	4,989,845.00	-13,870.35	0.45
			Base	100.074307	5,003,715.35	99.796900	4,989,845.00	-13,870.35	0.45
912828S84	US TREASURY FRN 07/18 VAR					0.9555409	31 Jul 2018		
		15,000,000.000	Local	100.017429	15,002,614.37	100.168600	15,025,290.00	22,675.63	1.36
			Base	100.017429	15,002,614.37	100.168600	15,025,290.00	22,675.63	1.36
912828T75	US TREASURY FRN 10/18 VAR					0.9515409	31 Oct 2018		
		10,000,000.000	Local	99.988029	9,998,802.93	100.144000	10,014,400.00	15,597.07	0.90
			Base	99.988029	9,998,802.93	100.144000	10,014,400.00	15,597.07	0.90
912828T83	US TREASURY N/B 10/18 0.75					0.75	31 Oct 2018		
		5,000,000.000	Local	99.407524	4,970,376.22	99.296900	4,964,845.00	-5,531.22	0.45
			Base	99.407524	4,970,376.22	99.296900	4,964,845.00	-5,531.22	0.45
912828TB6	US TREASURY N/B 06/17 0.75					0.75	30 Jun 2017		
		30,000,000.000	Local	100.030026	30,009,007.70	99.976600	29,992,980.00	-16,027.70	2.71
			Base	100.030026	30,009,007.70	99.976600	29,992,980.00	-16,027.70	2.71
912828UU2	US TREASURY N/B 03/18 0.75					0.75	31 Mar 2018		
		10,000,000.000	Local	99.978156	9,997,815.56	99.671900	9,967,190.00	-30,625.56	0.90
			Base	99.978156	9,997,815.56	99.671900	9,967,190.00	-30,625.56	0.90
912828WH9	US TREASURY N/B 05/17 0.875					0.875	15 May 2017		
		20,000,000.000	Local	100.044245	20,008,849.01	100.044245	20,008,849.01	0.00	1.81
			Base	100.044245	20,008,849.01	100.044245	20,008,849.01	0.00	1.81
912828WT3	US TREASURY N/B 07/17 0.875					0.875	15 Jul 2017		
		40,000,000.000	Local	100.075406	40,030,162.20	100.007800	40,003,120.00	-27,042.20	3.61
			Base	100.075406	40,030,162.20	100.007800	40,003,120.00	-27,042.20	3.61

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Holdings

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

As of: *March 31, 2017* *View Date:* *April 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		822,396,030.220	Local		824,444,232.87		821,891,666.20	-2,552,566.67	74.21
	Original Face:	381,291,631.000	Base		824,444,232.87		821,891,666.20	-2,552,566.67	74.21
FIXED INCOME Total									
		822,396,030.220	Base		824,444,232.87		821,891,666.20	-2,552,566.67	74.21
	Original Face:	381,291,631.000							

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Books Closed

Prepared by State Street

Holdings

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

As of: *March 31, 2017* *View Date:* *April 7, 2017*

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								
		1,108,050,114.880	Base	1,110,071,346.70		1,107,518,780.03	-2,552,566.67	100.00
Original Face:		381,291,631.000						

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	-29,691.670	1.000000	-29,691.67	1.000000	-29,691.67	0.00	0.00
		Base		1.000000	-29,691.67	1.000000	-29,691.67	0.00	0.00
US DOLLAR Total									
		Local	-29,691.670		-29,691.67		-29,691.67	0.00	0.00
		Base			-29,691.67		-29,691.67	0.00	0.00
CASH Total									
		Base	-29,691.670		-29,691.67		-29,691.67	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
02665JR69	AMERICAN HONDA FINAN					0.8	06 Apr 2017		
		Local	10,000,000.000	99.988889	9,998,888.89	99.988889	9,998,888.89	0.00	0.79
		Base		99.988889	9,998,888.89	99.988889	9,998,888.89	0.00	0.79
02665JRK8	AMERICAN HONDA FINAN					0.74	19 Apr 2017		
		Local	7,100,000.000	99.963000	7,097,373.00	99.963000	7,097,373.00	0.00	0.56
		Base		99.963000	7,097,373.00	99.963000	7,097,373.00	0.00	0.56
03785DRB4	APPLE INC					0.8	11 Apr 2017		
		Local	30,000,000.000	99.977778	29,993,333.33	99.977778	29,993,333.33	0.00	2.38
		Base		99.977778	29,993,333.33	99.977778	29,993,333.33	0.00	2.38
03785DRT5	APPLE INC					0.7	27 Apr 2017		
		Local	20,000,000.000	99.949444	19,989,888.89	99.949444	19,989,888.89	0.00	1.58
		Base		99.949444	19,989,888.89	99.949444	19,989,888.89	0.00	1.58
04821TSN6	ATLANTIC ASSET SECUR					1.0	22 May 2017		
		Local	9,450,000.000	99.858333	9,436,612.50	99.858333	9,436,612.50	0.00	0.75
		Base		99.858333	9,436,612.50	99.858333	9,436,612.50	0.00	0.75

& 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
04821TTG0	ATLANTIC ASSET SECUR				1.14	16 Jun 2017		
	25,000,000.000	Local	99.759333	24,939,833.34	99.759333	24,939,833.34	0.00	1.98
		Base	99.759333	24,939,833.34	99.759333	24,939,833.34	0.00	1.98
06406WT97	BANK NEW YORK MELLON CORP				1.0	09 Jun 2017		
	40,000,000.000	Local	99.808333	39,923,333.33	99.808333	39,923,333.33	0.00	3.16
		Base	99.808333	39,923,333.33	99.808333	39,923,333.33	0.00	3.16
06417GJS8	BANK OF NOVA SCOTIA				1.13	03 May 2017		
	5,000,000.000	Local	100.010685	5,000,534.23	100.010685	5,000,534.23	0.00	0.40
		Base	100.010685	5,000,534.23	100.010685	5,000,534.23	0.00	0.40
06538BRJ4	BANK TOKYO MIT UFJ NY				0.94	18 Apr 2017		
	20,000,000.000	Local	99.955611	19,991,122.22	99.955611	19,991,122.22	0.00	1.58
		Base	99.955611	19,991,122.22	99.955611	19,991,122.22	0.00	1.58
13738JR69	CAN AST + CAN LTD JT				0.74	06 Apr 2017		
	25,000,000.000	Local	99.989722	24,997,430.56	99.989722	24,997,430.56	0.00	1.98
		Base	99.989722	24,997,430.56	99.989722	24,997,430.56	0.00	1.98
14178LR77	CARGILL INC				0.75	07 Apr 2017		
	25,000,000.000	Local	99.987500	24,996,875.00	99.987500	24,996,875.00	0.00	1.98
		Base	99.987500	24,996,875.00	99.987500	24,996,875.00	0.00	1.98
17177LSG0	CIESCO LLC				0.98	16 May 2017		
	15,000,000.000	Local	99.877500	14,981,625.00	99.877500	14,981,625.00	0.00	1.19
		Base	99.877500	14,981,625.00	99.877500	14,981,625.00	0.00	1.19
19121AT92	COCA-COLA COMPANY				0.92	09 Jun 2017		
	15,000,000.000	Local	99.823667	14,973,550.00	99.823667	14,973,550.00	0.00	1.19
		Base	99.823667	14,973,550.00	99.823667	14,973,550.00	0.00	1.19
19121ATL5	COCA-COLA COMPANY				0.87	20 Jun 2017		
	24,500,000.000	Local	99.806667	24,452,633.34	99.806667	24,452,633.34	0.00	1.94
		Base	99.806667	24,452,633.34	99.806667	24,452,633.34	0.00	1.94
2063C0T69	CONCORD MIN CPTL CO				1.15	06 Jun 2017		
	25,000,000.000	Local	99.789167	24,947,291.67	99.789167	24,947,291.67	0.00	1.98
		Base	99.789167	24,947,291.67	99.789167	24,947,291.67	0.00	1.98

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
21684BP65	COOPERATIEVE CENTRALE					1.55289	25 Sep 2017		
		Local	2,500,000.000	100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.20
		Base		100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.20
24023GR66	DCAT, LLC					0.98	06 Apr 2017		
		Local	20,000,000.000	99.986389	19,997,277.78	99.986389	19,997,277.78	0.00	1.58
		Base		99.986389	19,997,277.78	99.986389	19,997,277.78	0.00	1.58
24023GRA7	DCAT, LLC					1.15	10 Apr 2017		
		Local	10,520,000.000	99.971250	10,516,975.50	99.971250	10,516,975.50	0.00	0.83
		Base		99.971250	10,516,975.50	99.971250	10,516,975.50	0.00	0.83
2546R2RU2	WALT DISNEY CO					0.79	28 Apr 2017		
		Local	25,000,000.000	99.940750	24,985,187.50	99.940750	24,985,187.50	0.00	1.98
		Base		99.940750	24,985,187.50	99.940750	24,985,187.50	0.00	1.98
30215GSR4	EXPORT DEVELMT CORP					0.82	25 May 2017		
		Local	21,480,000.000	99.877000	21,453,579.60	99.877000	21,453,579.60	0.00	1.70
		Base		99.877000	21,453,579.60	99.877000	21,453,579.60	0.00	1.70
30229ASN0	EXXON MOBIL CORP					0.79	22 May 2017		
		Local	25,000,000.000	99.888083	24,972,020.84	99.888083	24,972,020.84	0.00	1.98
		Base		99.888083	24,972,020.84	99.888083	24,972,020.84	0.00	1.98
30601VSN2	FAIRWAY FINANCE CORP					0.98	22 May 2017		
		Local	10,000,000.000	99.861167	9,986,116.67	99.861167	9,986,116.67	0.00	0.79
		Base		99.861167	9,986,116.67	99.861167	9,986,116.67	0.00	0.79
36253WAA5	GM FINANCIAL AUTOMOBILE LEASI 03/18 1					1.0	20 Mar 2018		
		Local	36,050,000.000	100.000000	36,050,000.00	100.000530	36,050,191.07	191.07	2.86
		Base		100.000000	36,050,000.00	100.000530	36,050,191.07	191.07	2.86
44931PAA4	HYUNDAI AUTO RECEIVABLES TRUST HART 2017 A A1					1.1	16 Apr 2018		
		Local	7,000,000.000	100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	0.55
		Base		100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	0.55
45779PS33	INSTITUTIONAL SECURED					1.1	03 May 2017		
		Local	25,000,000.000	99.902222	24,975,555.56	99.902222	24,975,555.56	0.00	1.98
		Base		99.902222	24,975,555.56	99.902222	24,975,555.56	0.00	1.98

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
48803TCM4	KELLS FDG LLC				0.01	03 Apr 2017		
	25,000,000.000	Local	99.994722	24,998,680.56	99.994722	24,998,680.56	0.00	1.98
		Base	99.994722	24,998,680.56	99.994722	24,998,680.56	0.00	1.98
48803TCQ5	KELLS FDG LLC				0.98	20 Apr 2017		
	5,100,000.000	Local	99.948278	5,097,362.17	99.948278	5,097,362.17	0.00	0.40
		Base	99.948278	5,097,362.17	99.948278	5,097,362.17	0.00	0.40
52952LR38	LEXINGTN PKR CAP CO LL				0.82	03 Apr 2017		
	30,000,000.000	Local	99.995444	29,998,633.33	99.995444	29,998,633.33	0.00	2.38
		Base	99.995444	29,998,633.33	99.995444	29,998,633.33	0.00	2.38
62455ASX6	MOUNTCLIFF				1.15	31 May 2017		
	20,000,000.000	Local	99.808333	19,961,666.67	99.808333	19,961,666.67	0.00	1.58
		Base	99.808333	19,961,666.67	99.808333	19,961,666.67	0.00	1.58
64105GSG0	NESTLE CAP CORP				0.73	16 May 2017		
	20,000,000.000	Local	99.908750	19,981,750.00	99.908750	19,981,750.00	0.00	1.58
		Base	99.908750	19,981,750.00	99.908750	19,981,750.00	0.00	1.58
65409RRK8	NIEUW AMSTERDAM RECV				0.83	19 Apr 2017		
	20,000,000.000	Local	99.958500	19,991,700.00	99.958500	19,991,700.00	0.00	1.58
		Base	99.958500	19,991,700.00	99.958500	19,991,700.00	0.00	1.58
66844CRM8	NORTHWESTERN UNIVERS				0.85	21 Apr 2017		
	15,000,000.000	Local	99.952778	14,992,916.67	99.952778	14,992,916.67	0.00	1.19
		Base	99.952778	14,992,916.67	99.952778	14,992,916.67	0.00	1.19
66844CTE4	NORTHWESTERN UNIVERS				0.97	14 Jun 2017		
	14,250,000.000	Local	99.800611	14,221,587.08	99.800611	14,221,587.08	0.00	1.13
		Base	99.800611	14,221,587.08	99.800611	14,221,587.08	0.00	1.13
67983TT55	OLD LINE FUNDING LLC				1.06	05 Jun 2017		
	23,000,000.000	Local	99.808611	22,955,980.56	99.808611	22,955,980.56	0.00	1.82
		Base	99.808611	22,955,980.56	99.808611	22,955,980.56	0.00	1.82
67983TTU0	OLD LINE FUNDING LLC				1.1	28 Jun 2017		
	20,000,000.000	Local	99.731111	19,946,222.22	99.731111	19,946,222.22	0.00	1.58
		Base	99.731111	19,946,222.22	99.731111	19,946,222.22	0.00	1.58

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
71344TRU8	PEPSICO INC					0.7	28 Apr 2017		
		15,000,000.000	Local	99.947500	14,992,125.00	99.947500	14,992,125.00	0.00	1.19
			Base	99.947500	14,992,125.00	99.947500	14,992,125.00	0.00	1.19
71708ET70	PFIZER INC					0.84	07 Jun 2017		
		12,300,000.000	Local	99.843667	12,280,771.00	99.843667	12,280,771.00	0.00	0.97
			Base	99.843667	12,280,771.00	99.843667	12,280,771.00	0.00	0.97
77119LR43	ROCHE HOLDING INC					0.66	04 Apr 2017		
		15,000,000.000	Local	99.994500	14,999,175.00	99.994500	14,999,175.00	0.00	1.19
			Base	99.994500	14,999,175.00	99.994500	14,999,175.00	0.00	1.19
77119LS18	ROCHE HOLDING INC					0.67	01 May 2017		
		20,000,000.000	Local	99.944167	19,988,833.33	99.944167	19,988,833.33	0.00	1.58
			Base	99.944167	19,988,833.33	99.944167	19,988,833.33	0.00	1.58
77119LS26	ROCHE HOLDING INC					0.72	02 May 2017		
		5,690,000.000	Local	99.938000	5,686,472.20	99.938000	5,686,472.20	0.00	0.45
			Base	99.938000	5,686,472.20	99.938000	5,686,472.20	0.00	0.45
8225X2V19	SHELL INTNL FNC B.V					1.1	01 Aug 2017		
		2,000,000.000	Local	99.627223	1,992,544.45	99.663333	1,993,266.66	722.21	0.16
			Base	99.627223	1,992,544.45	99.663333	1,993,266.66	722.21	0.16
87019RRQ1	SWEDBANK					0.72	24 Apr 2017		
		20,000,000.000	Local	99.954000	19,990,800.00	99.954000	19,990,800.00	0.00	1.58
			Base	99.954000	19,990,800.00	99.954000	19,990,800.00	0.00	1.58
87019RSX5	SWEDBANK					0.98	31 May 2017		
		10,000,000.000	Local	99.836667	9,983,666.67	99.836667	9,983,666.67	0.00	0.79
			Base	99.836667	9,983,666.67	99.836667	9,983,666.67	0.00	0.79
89232LRB4	TOYOTA INDUSTRIES COMM					0.79	11 Apr 2017		
		9,250,000.000	Local	99.978056	9,247,970.14	99.978056	9,247,970.14	0.00	0.73
			Base	99.978056	9,247,970.14	99.978056	9,247,970.14	0.00	0.73
912796LQ0	TREASURY BILL 08/17 0.00000					0.82	24 Aug 2017		
		10,000,000.000	Local	99.669722	9,966,972.23	99.687300	9,968,730.00	1,757.77	0.79
			Base	99.669722	9,966,972.23	99.687300	9,968,730.00	1,757.77	0.79

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91411SSR2	RGTS OF UNIV OF CA					0.85	25 May 2017		
		Local	10,800,000.000	99.872500	10,786,230.00	99.872500	10,786,230.00	0.00	0.85
		Base		99.872500	10,786,230.00	99.872500	10,786,230.00	0.00	0.85
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.6	13 Apr 2017		
		Local	2,365,802.980	100.000000	2,365,802.98	100.000000	2,365,802.98	0.00	0.19
		Base		100.000000	2,365,802.98	100.000000	2,365,802.98	0.00	0.19
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.6	04 May 2017		
		Local	7,125,095.850	100.000000	7,125,095.85	100.000000	7,125,095.85	0.00	0.56
		Base		100.000000	7,125,095.85	100.000000	7,125,095.85	0.00	0.56
92646KR38	VICTORY RECEIVABLES					0.85	03 Apr 2017		
		Local	10,000,000.000	99.995278	9,999,527.78	99.995278	9,999,527.78	0.00	0.79
		Base		99.995278	9,999,527.78	99.995278	9,999,527.78	0.00	0.79
92646KRC8	VICTORY RECEIVABLES					0.82	12 Apr 2017		
		Local	10,000,000.000	99.974944	9,997,494.44	99.974944	9,997,494.44	0.00	0.79
		Base		99.974944	9,997,494.44	99.974944	9,997,494.44	0.00	0.79
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR					0.76	03 Apr 2017		
		Local	8,068,187.880	100.000000	8,068,187.88	100.000000	8,068,187.88	0.00	0.64
		Base		100.000000	8,068,187.88	100.000000	8,068,187.88	0.00	0.64
930ABD003	FIDELITY INVESTMENTS MONEY					0.85	01 Apr 2017		
		Local	50,263,611.290	100.000000	50,263,611.29	100.000000	50,263,611.29	0.00	3.98
		Base		100.000000	50,263,611.29	100.000000	50,263,611.29	0.00	3.98
94989RJH2	WELLS FARGO BANK NA					1.2	26 Sep 2017		
		Local	25,000,000.000	100.000000	25,000,000.00	99.986333	24,996,583.25	-3,416.75	1.98
		Base		100.000000	25,000,000.00	99.986333	24,996,583.25	-3,416.75	1.98
96327RS54	WHEELS INC					0.93	05 May 2017		
		Local	25,000,000.000	99.912167	24,978,041.67	99.912167	24,978,041.67	0.00	1.98
		Base		99.912167	24,978,041.67	99.912167	24,978,041.67	0.00	1.98
979QHT009	WELLS FARGO REPO					0.81	03 Apr 2017		
		Local	220,000,000.000	100.000000	220,000,000.00	100.000000	220,000,000.00	0.00	17.42
		Base		100.000000	220,000,000.00	100.000000	220,000,000.00	0.00	17.42

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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
979QRC005	BANK OF AMERICA REPO					0.75	03 Apr 2017		
		100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	7.92
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	7.92
US DOLLAR Total									
		1,258,812,698.000	Local		1,258,016,859.92		1,258,016,114.22	-745.70	99.63
			Base		1,258,016,859.92		1,258,016,114.22	-745.70	99.63
CASH EQUIVALENT Total									
		1,258,812,698.000	Base		1,258,016,859.92		1,258,016,114.22	-745.70	99.63
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
24422ESZ3	JOHN DEERE CAPITAL CORP SR UNSECURED 07/17 VAR					1.46483	11 Jul 2017		
		4,000,000.000	Local	100.150869	4,006,034.75	100.133000	4,005,320.00	-714.75	0.32
			Base	100.150869	4,006,034.75	100.133000	4,005,320.00	-714.75	0.32
24703EAA7	DELL EQUIPMENT FINANCE TRUST DEFT 2016 1 A1 144A					0.85	24 Jul 2017		
		615,414.190	Local	100.000000	615,414.19	99.984510	615,318.86	-95.33	0.05
	Original Face:	15,000,000.000	Base	100.000000	615,414.19	99.984510	615,318.86	-95.33	0.05
US DOLLAR Total									
		4,615,414.190	Local		4,621,448.94		4,620,638.86	-810.08	0.37
	Original Face:	15,000,000.000	Base		4,621,448.94		4,620,638.86	-810.08	0.37
FIXED INCOME Total									
		4,615,414.190	Base		4,621,448.94		4,620,638.86	-810.08	0.37
	Original Face:	15,000,000.000							

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Holdings

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

As of: *March 31, 2017* *View Date:* *April 7, 2017*

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								
		1,263,398,420.520	Base	1,262,608,617.19		1,262,607,061.41	-1,555.78	100.00
Original Face:		15,000,000.000						

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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								
		Local	29,236.950	1.000000	29,236.95	1.000000	29,236.95	0.00	0.00
		Base		1.000000	29,236.95	1.000000	29,236.95	0.00	0.00
US DOLLAR Total									
		Local	29,236.950		29,236.95		29,236.95	0.00	0.00
		Base			29,236.95		29,236.95	0.00	0.00
CASH Total									
		Base	29,236.950		29,236.95		29,236.95	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796JP5	TREASURY BILL 04/17 0.00000					0.5	27 Apr 2017		
		Local	90,000,000.000	99.962436	89,966,192.78	99.962436	89,966,192.78	0.00	7.88
		Base		99.962436	89,966,192.78	99.962436	89,966,192.78	0.00	7.88
912796JX8	TREASURY BILL 06/17 0.00000					0.53	22 Jun 2017		
		Local	90,000,000.000	99.883099	89,894,789.44	99.883099	89,894,789.44	0.00	7.87
		Base		99.883099	89,894,789.44	99.883099	89,894,789.44	0.00	7.87
912796KB4	TREASURY BILL 07/17 0.00000					0.6	20 Jul 2017		
		Local	65,000,000.000	99.828936	64,888,808.34	99.769300	64,850,045.00	-38,763.34	5.68
		Base		99.828936	64,888,808.34	99.769300	64,850,045.00	-38,763.34	5.68
912796KL2	TREASURY BILL 09/17 0.00000					0.85	14 Sep 2017		
		Local	80,000,000.000	99.607825	79,686,259.99	99.607200	79,685,760.00	-499.99	6.98
		Base		99.607825	79,686,259.99	99.607200	79,685,760.00	-499.99	6.98
912796KQ1	TREASURY BILL 04/17 0.00000					0.4025	06 Apr 2017		
		Local	10,000,000.000	99.994410	9,999,440.97	99.994410	9,999,440.97	0.00	0.88
		Base		99.994410	9,999,440.97	99.994410	9,999,440.97	0.00	0.88

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796KR9	TREASURY BILL 10/17 0.00000					0.8855	12 Oct 2017		
		40,000,000.000	Local	99.522814	39,809,125.56	99.529100	39,811,640.00	2,514.44	3.49
			Base	99.522814	39,809,125.56	99.529100	39,811,640.00	2,514.44	3.49
912796KS7	TREASURY BILL 04/17 0.00000					0.43	13 Apr 2017		
		25,000,000.000	Local	99.985667	24,996,416.67	99.985667	24,996,416.67	0.00	2.19
			Base	99.985667	24,996,416.67	99.985667	24,996,416.67	0.00	2.19
912796KT5	TREASURY BILL 04/17 0.00000					0.74	20 Apr 2017		
		40,000,000.000	Local	99.960944	39,984,377.78	99.960944	39,984,377.78	0.00	3.50
			Base	99.960944	39,984,377.78	99.960944	39,984,377.78	0.00	3.50
912796KU2	TREASURY BILL 05/17 0.00000					0.496	04 May 2017		
		40,000,000.000	Local	99.954533	39,981,813.33	99.954533	39,981,813.33	0.00	3.50
			Base	99.954533	39,981,813.33	99.954533	39,981,813.33	0.00	3.50
912796KY4	TREASURY BILL 05/17 0.00000					0.502	11 May 2017		
		80,000,000.000	Local	99.944056	79,955,244.45	99.944056	79,955,244.45	0.00	7.00
			Base	99.944056	79,955,244.45	99.944056	79,955,244.45	0.00	7.00
912796KZ1	TREASURY BILL 05/17 0.00000					0.521	18 May 2017		
		105,000,000.000	Local	99.934082	104,930,785.97	99.934082	104,930,785.97	0.00	9.19
			Base	99.934082	104,930,785.97	99.934082	104,930,785.97	0.00	9.19
912796LK3	TREASURY BILL 07/17 0.00000					0.5905	13 Jul 2017		
		40,000,000.000	Local	99.831051	39,932,420.56	99.785400	39,914,160.00	-18,260.56	3.49
			Base	99.831051	39,932,420.56	99.785400	39,914,160.00	-18,260.56	3.49
912796LL1	TREASURY BILL 07/17 0.00000					0.726	27 Jul 2017		
		40,000,000.000	Local	99.764050	39,905,620.00	99.755800	39,902,320.00	-3,300.00	3.49
			Base	99.764050	39,905,620.00	99.755800	39,902,320.00	-3,300.00	3.49
912796LQ0	TREASURY BILL 08/17 0.00000					0.82	24 Aug 2017		
		80,000,000.000	Local	99.669118	79,735,294.45	99.687300	79,749,840.00	14,545.55	6.98
			Base	99.669118	79,735,294.45	99.687300	79,749,840.00	14,545.55	6.98
912796LR8	TREASURY BILL 08/17 0.00000					0.841	31 Aug 2017		
		40,000,000.000	Local	99.644911	39,857,964.45	99.650900	39,860,360.00	2,395.55	3.49
			Base	99.644911	39,857,964.45	99.650900	39,860,360.00	2,395.55	3.49

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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
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.6	13 Apr 2017		
		Local	5,653,322.460	100.000000	5,653,322.46	100.000000	5,653,322.46	0.00	0.49
		Base		100.000000	5,653,322.46	100.000000	5,653,322.46	0.00	0.49
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.6	04 May 2017		
		Local	6,109,890.680	100.000000	6,109,890.68	100.000000	6,109,890.68	0.00	0.53
		Base		100.000000	6,109,890.68	100.000000	6,109,890.68	0.00	0.53
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR					0.76	03 Apr 2017		
		Local	91,931,812.120	100.000000	91,931,812.12	100.000000	91,931,812.12	0.00	8.05
		Base		100.000000	91,931,812.12	100.000000	91,931,812.12	0.00	8.05
930ABD003	FIDELITY INVESTMENTS MONEY					0.44	01 Apr 2017		
		Local	40,098,265.510	100.000000	40,098,265.51	100.000000	40,098,265.51	0.00	3.51
		Base		100.000000	40,098,265.51	100.000000	40,098,265.51	0.00	3.51
979QHR003	SOUTH STREET REPO					0.96	03 Apr 2017		
		Local	40,074,584.440	100.000000	40,074,584.44	100.000000	40,074,584.44	0.00	3.51
		Base		100.000000	40,074,584.44	100.000000	40,074,584.44	0.00	3.51
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					0.57	01 Apr 2017		
		Local	2,413,765.880	100.000000	2,413,765.88	100.000000	2,413,765.88	0.00	0.21
		Base		100.000000	2,413,765.88	100.000000	2,413,765.88	0.00	0.21
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.84	03 Apr 2017		
		Local	47,380,852.380	100.000000	47,380,852.38	100.000000	47,380,852.38	0.00	4.15
		Base		100.000000	47,380,852.38	100.000000	47,380,852.38	0.00	4.15
US DOLLAR Total									
		Local	1,098,662,493.470		1,097,187,048.21		1,097,145,679.86	-41,368.35	96.06
		Base			1,097,187,048.21		1,097,145,679.86	-41,368.35	96.06
CASH EQUIVALENT Total									
		Base	1,098,662,493.470		1,097,187,048.21		1,097,145,679.86	-41,368.35	96.06

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

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

Holdings

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

As of: *March 31, 2017* *View Date:* *April 7, 2017*

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
912828K66	US TREASURY N/B 04/17 0.5					0.5	30 Apr 2017		
		25,000,000.000	Local	100.001186	25,000,296.55	100.001186	25,000,296.55	0.00	2.19
			Base	100.001186	25,000,296.55	100.001186	25,000,296.55	0.00	2.19
912828MD9	US TREASURY N/B 12/16 3.25					3.25	31 Dec 2016		
		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
912828WH9	US TREASURY N/B 05/17 0.875					0.875	15 May 2017		
		20,000,000.000	Local	100.038194	20,007,638.89	100.038194	20,007,638.89	0.00	1.75
			Base	100.038194	20,007,638.89	100.038194	20,007,638.89	0.00	1.75
US DOLLAR Total									
		45,000,000.000	Local		45,007,935.41		45,007,935.44	0.03	3.94
			Base		45,007,935.41		45,007,935.44	0.03	3.94
FIXED INCOME Total									
		45,000,000.000	Base		45,007,935.41		45,007,935.44	0.03	3.94

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Books Closed

Holdings

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

As of: *March 31, 2017* *View Date:* *April 7, 2017*

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								
		1,143,691,730.420	Base	1,142,224,220.57		1,142,182,852.25	-41,368.32	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								
		-94,195.620	Local	1.000000	-94,195.62	1.000000	-94,195.62	0.00	0.03
			Base	1.000000	-94,195.62	1.000000	-94,195.62	0.00	0.03
US DOLLAR Total									
		-94,195.620	Local		-94,195.62		-94,195.62	0.00	0.03
			Base		-94,195.62		-94,195.62	0.00	0.03
CASH Total									
		-94,195.620	Base		-94,195.62		-94,195.62	0.00	0.03
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
264474GS0	DULUTH MN INDEP SCH DIST 709C DULEDU 02/19 FIXED 3					3.0	01 Feb 2019		
		2,125,000.000	Local	103.559737	2,200,644.42	103.028000	2,189,345.00	-11,299.42	0.75
			Base	103.559737	2,200,644.42	103.028000	2,189,345.00	-11,299.42	0.75
451434BW3	IDAHO ST IDS 06/17 FIXED 2					2.0	30 Jun 2017		
		10,000,000.000	Local	100.313269	10,031,326.92	100.247000	10,024,700.00	-6,626.92	3.43
			Base	100.313269	10,031,326.92	100.247000	10,024,700.00	-6,626.92	3.43
61334MXK1	MONTGOMERY CNTY MD HSG OPPORTU MONMFH 01/49 ADJUSTABLE					0.91	01 Jan 2049		
		6,690,000.000	Local	100.000000	6,690,000.00	100.000000	6,690,000.00	0.00	2.29
			Base	100.000000	6,690,000.00	100.000000	6,690,000.00	0.00	2.29
657883CQ5	NORTH BROWARD FL HOSP DIST NBWMED 12/20 ADJUSTABLE VAR					0.9	16 Dec 2020		
		14,000,000.000	Local	100.000000	14,000,000.00	100.000000	14,000,000.00	0.00	4.79
			Base	100.000000	14,000,000.00	100.000000	14,000,000.00	0.00	4.79
803820KL2	SARTELL MN INDEP SCH DIST 748 SARSCD 02/18 FIXED 3					3.0	01 Feb 2018		
		1,000,000.000	Local	101.863568	1,018,635.68	101.735000	1,017,350.00	-1,285.68	0.35
			Base	101.863568	1,018,635.68	101.735000	1,017,350.00	-1,285.68	0.35

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
8500004D9	SPRING TX INDEP SCH DIST SPGSCD 08/18 FIXED 4					4.0	15 Aug 2018		
		Local	1,000,000.000	104.258500	1,042,585.00	104.120000	1,041,200.00	-1,385.00	0.36
		Base		104.258500	1,042,585.00	104.120000	1,041,200.00	-1,385.00	0.36
9151153V9	UNIV OF TEXAS TX PERMANENT UNI UNIHGR 07/38 ADJUSTABLE VAR					0.85	01 Jul 2038		
		Local	6,200,000.000	100.000000	6,200,000.00	100.000000	6,200,000.00	0.00	2.12
		Base		100.000000	6,200,000.00	100.000000	6,200,000.00	0.00	2.12
919TFTII0	DREYFUS TAX EXEMPT CASH MGT DREYFUS TAX EX CASH MGT FD 264					0.4996485	31 Dec 2030		
		Local	805,422.150	100.000000	805,422.15	100.000000	805,422.15	0.00	0.28
		Base		100.000000	805,422.15	100.000000	805,422.15	0.00	0.28
924166CK5	VERMONT ST EDUCTNL HLTH BLDG VTSEDU 09/38 ADJUSTABLE VAR					0.92	01 Sep 2038		
		Local	5,670,000.000	100.000000	5,670,000.00	100.000000	5,670,000.00	0.00	1.94
		Base		100.000000	5,670,000.00	100.000000	5,670,000.00	0.00	1.94
US DOLLAR Total									
		Local	47,490,422.150		47,658,614.17		47,638,017.15	-20,597.02	16.31
		Base			47,658,614.17		47,638,017.15	-20,597.02	16.31

CASH EQUIVALENT Total

		Base	47,490,422.150		47,658,614.17		47,638,017.15	-20,597.02	16.31

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

03588HKT2	ANNE ARUNDEL CNTY MD AAR 04/17 FIXED 5					5.0	01 Apr 2017		
		Local	2,440,000.000	100.000000	2,440,000.00	100.000000	2,440,000.00	0.00	0.84
		Base		100.000000	2,440,000.00	100.000000	2,440,000.00	0.00	0.84
05914FK82	BALTIMORE CNTY MD BAL 03/18 FIXED 3					3.0	16 Mar 2018		
		Local	12,000,000.000	101.897627	12,227,715.21	101.867000	12,224,040.00	-3,675.21	4.19
		Base		101.897627	12,227,715.21	101.867000	12,224,040.00	-3,675.21	4.19
100853UF5	BOSTON MA BOS 04/18 FIXED 5					5.0	01 Apr 2018		
		Local	7,175,000.000	104.000680	7,462,048.77	104.058000	7,466,161.50	4,112.73	2.56
		Base		104.000680	7,462,048.77	104.058000	7,466,161.50	4,112.73	2.56

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
100853VA5	BOSTON MA BOS 04/17 FIXED 4					4.0	01 Apr 2017		
		Local	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.37
		Base		100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.37
161045MC0	CHARLOTTE NC WTR SWR SYS REV CHAUTL 07/17 FIXED 5					5.0	01 Jul 2017		
		Local	4,160,000.000	101.090515	4,205,365.42	101.011000	4,202,057.60	-3,307.82	1.44
		Base		101.090515	4,205,365.42	101.011000	4,202,057.60	-3,307.82	1.44
181059PH3	CLARK CNTY NV SCH DIST CLASCD 06/23 FIXED 5					5.0	15 Jun 2023		
		Local	7,000,000.000	104.654533	7,325,817.28	104.797000	7,335,790.00	9,972.72	2.51
		Base		104.654533	7,325,817.28	104.797000	7,335,790.00	9,972.72	2.51
181234L37	CLARK CNTY WA SCH DIST 114 EV CLASCD 12/17 FIXED 5					5.0	01 Dec 2017		
		Local	4,810,000.000	102.856554	4,947,400.26	102.713000	4,940,495.30	-6,904.96	1.69
		Base		102.856554	4,947,400.26	102.713000	4,940,495.30	-6,904.96	1.69
30382AED0	FAIRFAX CNTY VA FAI 10/17 FIXED 2					2.0	01 Oct 2017		
		Local	5,020,000.000	100.682285	5,054,250.71	100.599000	5,050,069.80	-4,180.91	1.73
		Base		100.682285	5,054,250.71	100.599000	5,050,069.80	-4,180.91	1.73
373384UN4	GEORGIA ST GAS 07/18 FIXED 5					5.0	01 Jul 2018		
		Local	2,200,000.000	105.065421	2,311,439.26	105.039000	2,310,858.00	-581.26	0.79
		Base		105.065421	2,311,439.26	105.039000	2,310,858.00	-581.26	0.79
4073245G3	HAMILTON CNTY TN HAM 05/17 FIXED 5					5.0	01 May 2017		
		Local	4,000,000.000	100.362690	4,014,507.59	100.362690	4,014,507.59	0.00	1.37
		Base		100.362690	4,014,507.59	100.362690	4,014,507.59	0.00	1.37
45200FSW0	ILLINOIS ST FIN AUTH REVENUE ILSGEN 07/33 FIXED OID 5.75					5.75	01 Jul 2033		
		Local	7,750,000.000	105.751056	8,195,706.87	105.883000	8,205,932.50	10,225.63	2.81
		Base		105.751056	8,195,706.87	105.883000	8,205,932.50	10,225.63	2.81
478700V61	JOHNSON CNTY KS UNIF SCH DIST JOHSCD 10/17 FIXED 5					5.0	01 Oct 2017		
		Local	2,850,000.000	102.128908	2,910,673.89	102.050000	2,908,425.00	-2,248.89	1.00
		Base		102.128908	2,910,673.89	102.050000	2,908,425.00	-2,248.89	1.00
478700Y27	JOHNSON CNTY KS UNIF SCH DIST JOHSCD 10/17 FIXED 4					4.0	01 Oct 2017		
		Local	8,985,000.000	101.632731	9,131,700.84	101.563000	9,125,435.55	-6,265.29	3.12
		Base		101.632731	9,131,700.84	101.563000	9,125,435.55	-6,265.29	3.12

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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
512606K94	LAKEWOOD OH LKW 04/17 FIXED 1.25					1.25	04 Apr 2017		
		3,200,000.000	Local	100.004731	3,200,151.39	100.004731	3,200,151.39	0.00	1.10
			Base	100.004731	3,200,151.39	100.004731	3,200,151.39	0.00	1.10
5223643M8	LEAWOOD KS LWD 09/17 FIXED 2					2.0	01 Sep 2017		
		10,350,000.000	Local	100.574263	10,409,436.20	100.436000	10,395,126.00	-14,310.20	3.56
			Base	100.574263	10,409,436.20	100.436000	10,395,126.00	-14,310.20	3.56
546593AE4	LOUISVILLE JEFFERSON CNTY KY LOUMED 02/37 FIXED OID 6.125					6.125	01 Feb 2037		
		13,980,000.000	Local	104.185242	14,565,096.84	104.311000	14,582,677.80	17,580.96	4.99
			Base	104.185242	14,565,096.84	104.311000	14,582,677.80	17,580.96	4.99
55844RJV7	MADISON WI MAD 10/17 FIXED 3					3.0	01 Oct 2017		
		10,030,000.000	Local	101.192077	10,149,565.37	101.081000	10,138,424.30	-11,141.07	3.47
			Base	101.192077	10,149,565.37	101.081000	10,138,424.30	-11,141.07	3.47
592112PW0	MET GOVT NASHVILLE DAVIDSONC MET 07/18 FIXED 5					5.0	01 Jul 2018		
		3,000,000.000	Local	104.905740	3,147,172.19	105.026000	3,150,780.00	3,607.81	1.08
			Base	104.905740	3,147,172.19	105.026000	3,150,780.00	3,607.81	1.08
6133404U9	MONTGOMERY CNTY MD MON 12/17 FIXED 5					5.0	01 Dec 2017		
		7,500,000.000	Local	102.824525	7,711,839.40	102.699000	7,702,425.00	-9,414.40	2.64
			Base	102.824525	7,711,839.40	102.699000	7,702,425.00	-9,414.40	2.64
6136646S5	MONTGOMERY CNTY TN MON 04/17 FIXED 5					5.0	01 Apr 2017		
		1,115,000.000	Local	100.000000	1,115,000.00	100.000000	1,115,000.00	0.00	0.38
			Base	100.000000	1,115,000.00	100.000000	1,115,000.00	0.00	0.38
625517EF0	MULTNOMAH CNTY OR SCH DIST 1J MULSCD 06/17 FIXED 5					5.0	15 Jun 2017		
		10,000,000.000	Local	100.875965	10,087,596.53	100.875965	10,087,596.53	0.00	3.45
			Base	100.875965	10,087,596.53	100.875965	10,087,596.53	0.00	3.45
658256V90	NORTH CAROLINA ST NCS 06/17 FIXED 5					5.0	01 Jun 2017		
		5,000,000.000	Local	100.733424	5,036,671.21	100.733424	5,036,671.21	0.00	1.72
			Base	100.733424	5,036,671.21	100.733424	5,036,671.21	0.00	1.72
662523ZW2	NORTH SLOPE BORO AK NOR 06/17 FIXED 3					3.0	30 Jun 2017		
		10,000,000.000	Local	100.577973	10,057,797.34	100.529000	10,052,900.00	-4,897.34	3.44
			Base	100.577973	10,057,797.34	100.529000	10,052,900.00	-4,897.34	3.44

& 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
665250AP1	NTHRN IL MUNI PWR AGY PWR PROJ NORPWR 01/25 FIXED 5					5.0	01 Jan 2025		
		Local	4,600,000.000	103.687937	4,769,645.09	103.026000	4,739,196.00	-30,449.09	1.62
		Base		103.687937	4,769,645.09	103.026000	4,739,196.00	-30,449.09	1.62
709193LW4	PENNSYLVANIA ST INDL DEV AUTH PASDEV 07/23 FIXED 5.5					5.5	01 Jul 2023		
		Local	10,000,000.000	105.442380	10,544,237.95	105.640000	10,564,000.00	19,762.05	3.62
		Base		105.442380	10,544,237.95	105.640000	10,564,000.00	19,762.05	3.62
720424YM6	PIERCE CNTY WA SCH DIST 10 TA PIESCD 12/17 FIXED 5					5.0	01 Dec 2017		
		Local	2,130,000.000	102.881018	2,191,365.68	102.713000	2,187,786.90	-3,578.78	0.75
		Base		102.881018	2,191,365.68	102.713000	2,187,786.90	-3,578.78	0.75
721663ZF2	PIMA CNTY AZ PIM 07/18 FIXED 2					2.0	01 Jul 2018		
		Local	3,000,000.000	101.383724	3,041,511.72	101.290000	3,038,700.00	-2,811.72	1.04
		Base		101.383724	3,041,511.72	101.290000	3,038,700.00	-2,811.72	1.04
736688JQ6	PORTLAND OR CMNTY CLG DIST PORHGR 06/17 FIXED 5					5.0	15 Jun 2017		
		Local	11,750,000.000	100.898892	11,855,619.77	100.898892	11,855,619.77	0.00	4.06
		Base		100.898892	11,855,619.77	100.898892	11,855,619.77	0.00	4.06
736742WG8	PORTLAND OR SWR SYS REVENUE PORUTL 06/17 FIXED 5					5.0	01 Jun 2017		
		Local	11,000,000.000	100.721960	11,079,415.56	100.721960	11,079,415.56	0.00	3.79
		Base		100.721960	11,079,415.56	100.721960	11,079,415.56	0.00	3.79
789457LP1	SAINT FRANCIS MN SFR 11/18 FIXED 2					2.0	01 Nov 2018		
		Local	2,530,000.000	100.567444	2,544,356.34	100.073000	2,531,846.90	-12,509.44	0.87
		Base		100.567444	2,544,356.34	100.073000	2,531,846.90	-12,509.44	0.87
8104537M6	SCOTTSDALE AZ SCO 07/17 FIXED 4					4.0	01 Jul 2017		
		Local	1,000,000.000	100.847597	1,008,475.97	100.773000	1,007,730.00	-745.97	0.35
		Base		100.847597	1,008,475.97	100.773000	1,007,730.00	-745.97	0.35
8104537N4	SCOTTSDALE AZ SCO 07/18 FIXED 4					4.0	01 Jul 2018		
		Local	3,940,000.000	103.766422	4,088,397.01	103.810000	4,090,114.00	1,716.99	1.40
		Base		103.766422	4,088,397.01	103.810000	4,090,114.00	1,716.99	1.40
848712QB4	SPOKANE CNTY WA SCH DIST 81 S SPOSCD 12/17 FIXED 5					5.0	01 Dec 2017		
		Local	9,105,000.000	102.768605	9,357,081.46	102.720000	9,352,656.00	-4,425.46	3.20
		Base		102.768605	9,357,081.46	102.720000	9,352,656.00	-4,425.46	3.20

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
88283LHV1	TEXAS ST TRANSPRTN COMMISSION TXSTRN 04/17 FIXED 4.75					4.75	01 Apr 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.71
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.71
89453PUN7	TRAVIS CNTY TX TRA 03/18 FIXED 1.5					1.5	01 Mar 2018		
		Local	3,035,000.000	100.317376	3,044,632.35	100.567000	3,052,208.45	7,576.10	1.05
		Base		100.317376	3,044,632.35	100.567000	3,052,208.45	7,576.10	1.05
91514AGG4	UNIV OF TEXAS TX UNIV REVENUES UNIHGR 08/18 FIXED 5					5.0	15 Aug 2018		
		Local	2,140,000.000	105.031301	2,247,669.84	105.491000	2,257,507.40	9,837.56	0.77
		Base		105.031301	2,247,669.84	105.491000	2,257,507.40	9,837.56	0.77
927734C84	VIRGINIA BEACH VA VBH 02/18 FIXED 5					5.0	01 Feb 2018		
		Local	10,000,000.000	103.594125	10,359,412.45	103.400000	10,340,000.00	-19,412.45	3.54
		Base		103.594125	10,359,412.45	103.400000	10,340,000.00	-19,412.45	3.54
928172H57	VIRGINIA ST PUBLIC BLDG AUTH P VASFAC 08/17 FIXED 5					5.0	01 Aug 2017		
		Local	7,505,000.000	101.386661	7,609,068.89	101.364000	7,607,368.20	-1,700.69	2.60
		Base		101.386661	7,609,068.89	101.364000	7,607,368.20	-1,700.69	2.60
977123K64	WISCONSIN ST TRANSPRTN REVENUE WISTRN 07/17 FIXED 5					5.0	01 Jul 2017		
		Local	5,850,000.000	101.076049	5,912,948.88	101.006000	5,908,851.00	-4,097.88	2.02
		Base		101.076049	5,912,948.88	101.006000	5,908,851.00	-4,097.88	2.02
US DOLLAR Total									
		Local	239,150,000.000		244,360,791.53		244,298,525.25	-62,266.28	83.66
		Base			244,360,791.53		244,298,525.25	-62,266.28	83.66
FIXED INCOME Total									
		Base	239,150,000.000		244,360,791.53		244,298,525.25	-62,266.28	83.66

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Holdings

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

As of: *March 31, 2017* *View Date:* *April 7, 2017*

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								
		286,546,226.530	Base	291,925,210.08		291,842,346.78	-82,863.30	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	3,413,651.160	1.000000	3,413,651.16	1.000000	3,413,651.16	0.00	1.00
		Base		1.000000	3,413,651.16	1.000000	3,413,651.16	0.00	1.00
US DOLLAR Total									
		Local	3,413,651.160		3,413,651.16		3,413,651.16	0.00	1.00
		Base			3,413,651.16		3,413,651.16	0.00	1.00
CASH Total									
		Base	3,413,651.160		3,413,651.16		3,413,651.16	0.00	1.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0347M2R57	ANGLESEA FDG PLC & ANG					0.9	05 Apr 2017		
		Local	5,000,000.000	99.990000	4,999,500.00	99.990000	4,999,500.00	0.00	1.46
		Base		99.990000	4,999,500.00	99.990000	4,999,500.00	0.00	1.46
04821TR31	ATLANTIC ASSET SECUR					0.82	03 Apr 2017		
		Local	5,000,000.000	99.995444	4,999,772.22	99.995444	4,999,772.22	0.00	1.46
		Base		99.995444	4,999,772.22	99.995444	4,999,772.22	0.00	1.46
06427KMM6	BANK OF MONTREAL					1.12	21 Apr 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.46
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.46
06538BU76	BANK TOKYO MIT UFJ NY					1.25	07 Jul 2017		
		Local	5,000,000.000	99.663194	4,983,159.72	99.702597	4,985,129.85	1,970.13	1.46
		Base		99.663194	4,983,159.72	99.702597	4,985,129.85	1,970.13	1.46
06538M5J4	BNK OF TKYO MTBSHI L					1.47	15 Aug 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.076412	5,003,820.60	3,820.60	1.46
		Base		100.000000	5,000,000.00	100.076412	5,003,820.60	3,820.60	1.46

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
24023GRD1	DCAT, LLC					1.25	13 Apr 2017		
		3,500,000.000	Local	99.958333	3,498,541.66	99.958333	3,498,541.66	0.00	1.02
			Base	99.958333	3,498,541.66	99.958333	3,498,541.66	0.00	1.02
24023GRS8	DCAT, LLC					1.27	26 Apr 2017		
		5,000,000.000	Local	99.911806	4,995,590.28	99.911806	4,995,590.28	0.00	1.46
			Base	99.911806	4,995,590.28	99.911806	4,995,590.28	0.00	1.46
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.5	01 Mar 2031		
		4,867,770.100	Local	100.747646	4,904,163.80	101.049508	4,918,857.74	14,693.94	1.44
			Base	100.747646	4,904,163.80	101.049508	4,918,857.74	14,693.94	1.44
38346LTT3	GOTHAM FDG CORP					1.15	27 Jun 2017		
		5,000,000.000	Local	99.722083	4,986,104.17	99.722083	4,986,104.17	0.00	1.46
			Base	99.722083	4,986,104.17	99.722083	4,986,104.17	0.00	1.46
45779PTP3	INSTITUTIONAL SECURED					1.17	23 Jun 2017		
		5,000,000.000	Local	99.730250	4,986,512.50	99.730250	4,986,512.50	0.00	1.46
			Base	99.730250	4,986,512.50	99.730250	4,986,512.50	0.00	1.46
53127TTU7	LIBERTY FUNDING LLC					1.14	28 Jun 2017		
		5,000,000.000	Local	99.721333	4,986,066.67	99.721333	4,986,066.67	0.00	1.46
			Base	99.721333	4,986,066.67	99.721333	4,986,066.67	0.00	1.46
60689FRS9	MIZUHO BANK LTD					1.03	26 Apr 2017		
		7,400,000.000	Local	99.928472	7,394,706.94	99.928472	7,394,706.94	0.00	2.16
			Base	99.928472	7,394,706.94	99.928472	7,394,706.94	0.00	2.16
67983TRM0	OLD LINE FUNDING LLC					0.9	21 Apr 2017		
		5,000,000.000	Local	99.950000	4,997,500.00	99.950000	4,997,500.00	0.00	1.46
			Base	99.950000	4,997,500.00	99.950000	4,997,500.00	0.00	1.46
8225X2S13	SHELL INTNL FNC B.V					0.95	01 May 2017		
		5,000,000.000	Local	99.920833	4,996,041.67	99.920833	4,996,041.67	0.00	1.46
			Base	99.920833	4,996,041.67	99.920833	4,996,041.67	0.00	1.46
88602TSN4	THUNDER BAY FNDNG LLC					0.99	22 May 2017		
		5,000,000.000	Local	99.859750	4,992,987.50	99.859750	4,992,987.50	0.00	1.46
			Base	99.859750	4,992,987.50	99.859750	4,992,987.50	0.00	1.46

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.84	03 Apr 2017		
		12,040,494.210	Local	100.000000	12,040,494.21	100.000000	12,040,494.21	0.00	3.52
			Base	100.000000	12,040,494.21	100.000000	12,040,494.21	0.00	3.52
US DOLLAR Total									
		87,808,264.310	Local		87,761,141.34		87,781,626.01	20,484.67	25.64
			Base		87,761,141.34		87,781,626.01	20,484.67	25.64
CASH EQUIVALENT Total									
		87,808,264.310	Base		87,761,141.34		87,781,626.01	20,484.67	25.64
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.8	17 Feb 2021		
		2,000,000.000	Local	101.831229	2,036,624.58	100.297100	2,005,942.00	-30,682.58	0.59
			Base	101.831229	2,036,624.58	100.297100	2,005,942.00	-30,682.58	0.59
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.25	05 May 2021		
		2,000,000.000	Local	99.950249	1,999,004.97	99.105200	1,982,104.00	-16,900.97	0.58
			Base	99.950249	1,999,004.97	99.105200	1,982,104.00	-16,900.97	0.58
035229CS0	ANHEUSER BUSCH COS LLC COMPANY GUAR 04/18 4.5					4.5	01 Apr 2018		
		2,100,000.000	Local	99.555168	2,090,658.53	102.798900	2,158,776.90	68,118.37	0.63
			Base	99.555168	2,090,658.53	102.798900	2,158,776.90	68,118.37	0.63
037411AX3	APACHE CORP SR UNSECURED 02/21 3.625					3.625	01 Feb 2021		
		1,000,000.000	Local	99.628819	996,288.19	103.299800	1,032,998.00	36,709.81	0.30
			Base	99.628819	996,288.19	103.299800	1,032,998.00	36,709.81	0.30
037833BQ2	APPLE INC SR UNSECURED 02/19 1.7					1.7	22 Feb 2019		
		5,000,000.000	Local	99.989257	4,999,462.83	100.396000	5,019,800.00	20,337.17	1.47
			Base	99.989257	4,999,462.83	100.396000	5,019,800.00	20,337.17	1.47
05522RCQ9	BANK OF AMERICA CREDIT CARD TR BACCT 2014 A1 A					1.29222	15 Jun 2021		
		3,000,000.000	Local	100.000000	3,000,000.00	100.427330	3,012,819.90	12,819.90	0.88
Original Face:		3,000,000.000	Base	100.000000	3,000,000.00	100.427330	3,012,819.90	12,819.90	0.88

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06367TRS1	BANK OF MONTREAL SR UNSECURED 02/22 VAR					2.25	10 Feb 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	99.510100	4,975,505.00	-24,495.00	1.45
		Base		100.000000	5,000,000.00	99.510100	4,975,505.00	-24,495.00	1.45
06741UQ31	BARCLAYS BANK PLC SR UNSECURED 10/17 VAR					1.339	30 Oct 2017		
		Local	5,000,000.000	99.963748	4,998,187.41	100.276500	5,013,825.00	15,637.59	1.46
		Base		99.963748	4,998,187.41	100.276500	5,013,825.00	15,637.59	1.46
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR					1.48178	15 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.216900	5,010,845.00	10,845.00	1.46
		Base		100.000000	5,000,000.00	100.216900	5,010,845.00	10,845.00	1.46
126802CF2	CABELA S MASTER CREDIT CARD TR CABMT 2012 2A A2 144A					1.39222	15 Jun 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.050550	3,001,516.50	1,516.50	0.88
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.050550	3,001,516.50	1,516.50	0.88
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					1.58222	17 Jul 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	100.960460	3,028,813.80	28,813.80	0.88
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.960460	3,028,813.80	28,813.80	0.88
14041NEW7	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3					1.31222	15 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.621220	5,031,061.00	31,061.00	1.47
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	100.621220	5,031,061.00	31,061.00	1.47
14313VAB0	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2A					1.1	15 Nov 2018		
		Local	575,909.270	99.998436	575,900.26	99.960090	575,679.42	-220.84	0.17
Original Face:		Base	3,000,000.000	99.998436	575,900.26	99.960090	575,679.42	-220.84	0.17
14313VAH7	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2B					1.36222	15 Nov 2018		
		Local	575,909.270	100.000000	575,909.27	100.043230	576,158.24	248.97	0.17
Original Face:		Base	3,000,000.000	100.000000	575,909.27	100.043230	576,158.24	248.97	0.17
166764AK6	CHEVRON CORP SR UNSECURED 11/17 VAR					1.209	15 Nov 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.089300	5,004,465.00	4,465.00	1.46
		Base		100.000000	5,000,000.00	100.089300	5,004,465.00	4,465.00	1.46
166764BQ2	CHEVRON CORP SR UNSECURED 03/20 VAR					1.30278	03 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.042700	5,002,135.00	2,135.00	1.46
		Base		100.000000	5,000,000.00	100.042700	5,002,135.00	2,135.00	1.46

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
17120CAC6	CHRYSLER CAPITAL AUTO RECEIVAB CCART 2016 AA A3 144A					1.77	15 Oct 2020		
		Local	5,000,000.000	99.989530	4,999,476.49	100.177820	5,008,891.00	9,414.51	1.46
Original Face:		Base	5,000,000.000	99.989530	4,999,476.49	100.177820	5,008,891.00	9,414.51	1.46
17275RBK7	CISCO SYSTEMS INC SR UNSECURED 09/19 VAR					1.49178	20 Sep 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.490400	5,024,520.00	24,520.00	1.47
		Base		100.000000	5,000,000.00	100.490400	5,024,520.00	24,520.00	1.47
191216BT6	COCA COLA CO/THE SR UNSECURED 10/20 1.875					1.875	27 Oct 2020		
		Local	3,000,000.000	99.874286	2,996,228.57	99.965000	2,998,950.00	2,721.43	0.88
		Base		99.874286	2,996,228.57	99.965000	2,998,950.00	2,721.43	0.88
233851BX1	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/17 VAR					1.74456	03 Aug 2017		
		Local	2,000,000.000	100.000000	2,000,000.00	100.224300	2,004,486.00	4,486.00	0.59
		Base		100.000000	2,000,000.00	100.224300	2,004,486.00	4,486.00	0.59
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	4,000,000.000	99.990395	3,999,615.80	99.881200	3,995,248.00	-4,367.80	1.17
Original Face:		Base	4,000,000.000	99.990395	3,999,615.80	99.881200	3,995,248.00	-4,367.80	1.17
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	3,348,308.690	99.988880	3,347,936.35	99.961120	3,347,006.87	-929.48	0.98
Original Face:		Base	4,000,000.000	99.988880	3,347,936.35	99.961120	3,347,006.87	-929.48	0.98
30231GAP7	EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.708					1.708	01 Mar 2019		
		Local	4,000,000.000	100.000000	4,000,000.00	100.171900	4,006,876.00	6,876.00	1.17
		Base		100.000000	4,000,000.00	100.171900	4,006,876.00	6,876.00	1.17
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222					2.222	01 Mar 2021		
		Local	1,500,000.000	100.000000	1,500,000.00	100.193400	1,502,901.00	2,901.00	0.44
		Base		100.000000	1,500,000.00	100.193400	1,502,901.00	2,901.00	0.44
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.5	15 Aug 2042		
		Local	3,092,784.900	101.442759	3,137,406.32	96.783379	2,993,301.73	-144,104.59	0.87
Original Face:		Base	5,000,000.000	101.442759	3,137,406.32	96.783379	2,993,301.73	-144,104.59	0.87
312962EA7	FED HM LN PC POOL B10129 FG 10/18 FIXED 3.5					3.5	01 Oct 2018		
		Local	52,388.670	100.594766	52,700.26	104.149729	54,562.66	1,862.40	0.02
Original Face:		Base	3,158,366.000	100.594766	52,700.26	104.149729	54,562.66	1,862.40	0.02

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312969QJ0	FED HM LN PC POOL B16757 FG 10/19 FIXED 5					5.0	01 Oct 2019		
		Local	71,059.400	100.231919	71,224.20	103.409801	73,482.38	2,258.18	0.02
	Original Face:	Base	2,500,000.000	100.231919	71,224.20	103.409801	73,482.38	2,258.18	0.02
313381C29	FEDERAL HOME LOAN BANK BONDS 06/18 1.05					1.05	04 Jun 2018		
		Local	4,000,000.000	100.000000	4,000,000.00	99.344700	3,973,788.00	-26,212.00	1.16
		Base		100.000000	4,000,000.00	99.344700	3,973,788.00	-26,212.00	1.16
3133EG6J9	FEDERAL FARM CREDIT BANK BONDS 02/24 VAR					1.16444	07 Feb 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.478000	4,973,900.00	-26,100.00	1.45
		Base		100.000000	5,000,000.00	99.478000	4,973,900.00	-26,100.00	1.45
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.7	27 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	99.991500	4,999,575.00	-425.00	1.46
		Base		100.000000	5,000,000.00	99.991500	4,999,575.00	-425.00	1.46
3136A53R5	FANNIE MAE FNR 2012 55 PD					3.0	25 May 2042		
		Local	2,366,117.360	102.938069	2,435,635.51	99.958950	2,365,146.07	-70,489.44	0.69
	Original Face:	Base	5,100,000.000	102.938069	2,435,635.51	99.958950	2,365,146.07	-70,489.44	0.69
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					1.48167	25 Jun 2022		
		Local	2,674,095.480	100.000000	2,674,095.48	99.709520	2,666,327.77	-7,767.71	0.78
	Original Face:	Base	3,000,000.000	100.000000	2,674,095.48	99.709520	2,666,327.77	-7,767.71	0.78
3136A9LG1	FANNIE MAE FNR 2012 114 GB					1.75	25 Mar 2040		
		Local	3,506,208.090	100.444332	3,521,787.28	98.655650	3,459,072.38	-62,714.90	1.01
	Original Face:	Base	7,000,000.000	100.444332	3,521,787.28	98.655650	3,459,072.38	-62,714.90	1.01
3136ACJY8	FANNIE MAE FNR 2013 17 PC					2.0	25 Mar 2039		
		Local	2,699,594.300	100.239284	2,706,053.99	100.016780	2,700,047.29	-6,006.70	0.79
	Original Face:	Base	5,000,000.000	100.239284	2,706,053.99	100.016780	2,700,047.29	-6,006.70	0.79
3136AEFZ5	FANNIE MAE FNR 2013 53 JL					3.0	25 Jun 2043		
		Local	3,698,535.420	99.345775	3,674,338.66	106.013020	3,920,929.09	246,590.43	1.15
	Original Face:	Base	9,000,000.000	99.345775	3,674,338.66	106.013020	3,920,929.09	246,590.43	1.15
3136FTR68	FANNIE MAE NOTES 02/19 1.65					1.65	28 Feb 2019		
		Local	5,370,000.000	100.000000	5,370,000.00	100.532900	5,398,616.73	28,616.73	1.58
		Base		100.000000	5,370,000.00	100.532900	5,398,616.73	28,616.73	1.58

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3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		Local	1,244,562.200	98.386895	1,224,486.10	101.312240	1,260,893.84	36,407.74	0.37
	Original Face:	Base	5,000,000.000	98.386895	1,224,486.10	101.312240	1,260,893.84	36,407.74	0.37
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	1,275,990.300	97.985022	1,250,279.37	98.348070	1,254,911.83	4,632.46	0.37
	Original Face:	Base	5,000,000.000	97.985022	1,250,279.37	98.348070	1,254,911.83	4,632.46	0.37
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		Local	421,611.760	100.670555	424,438.90	101.526620	428,048.17	3,609.27	0.13
	Original Face:	Base	4,000,000.000	100.670555	424,438.90	101.526620	428,048.17	3,609.27	0.13
3137A6DT6	FREDDIE MAC FHR 3815 GD					4.0	15 Sep 2025		
		Local	182,375.520	102.112646	186,228.47	102.182080	186,355.10	126.63	0.05
	Original Face:	Base	3,000,000.000	102.112646	186,228.47	102.182080	186,355.10	126.63	0.05
3137A6KT8	FREDDIE MAC FHR 3814 A					3.0	15 Oct 2023		
		Local	121,177.200	99.839599	120,982.83	100.788840	122,133.09	1,150.26	0.04
	Original Face:	Base	2,000,000.000	99.839599	120,982.83	100.788840	122,133.09	1,150.26	0.04
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		Local	1,028,433.920	102.761003	1,056,829.01	103.583240	1,065,285.18	8,456.17	0.31
	Original Face:	Base	2,000,000.000	102.761003	1,056,829.01	103.583240	1,065,285.18	8,456.17	0.31
3137A8Q92	FREDDIE MAC FHR 3841 AB					4.0	15 Jan 2037		
		Local	670,019.100	102.268298	685,217.13	102.798340	688,768.51	3,551.38	0.20
	Original Face:	Base	3,000,000.000	102.268298	685,217.13	102.798340	688,768.51	3,551.38	0.20
3137A8QA9	FREDDIE MAC FHR 3841 AV					4.0	15 Mar 2024		
		Local	2,870,938.380	102.816078	2,951,786.24	104.775690	3,008,045.50	56,259.26	0.88
	Original Face:	Base	4,750,000.000	102.816078	2,951,786.24	104.775690	3,008,045.50	56,259.26	0.88
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	759,763.820	99.315537	754,563.52	99.751220	757,873.68	3,310.16	0.22
	Original Face:	Base	2,000,000.000	99.315537	754,563.52	99.751220	757,873.68	3,310.16	0.22
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		Local	2,000,000.000	104.216805	2,084,336.10	105.762010	2,115,240.20	30,904.10	0.62
	Original Face:	Base	2,000,000.000	104.216805	2,084,336.10	105.762010	2,115,240.20	30,904.10	0.62

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3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	503,944.960	100.291431	505,413.61	97.782760	492,771.29	-12,642.32	0.14
Original Face:		Base	2,000,000.000	100.291431	505,413.61	97.782760	492,771.29	-12,642.32	0.14
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.5	15 Apr 2028		
		Local	4,417,495.450	103.843542	4,587,283.76	103.696900	4,580,805.84	-6,477.92	1.34
Original Face:		Base	5,000,000.000	103.843542	4,587,283.76	103.696900	4,580,805.84	-6,477.92	1.34
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.0	01 Oct 2026		
		Local	208,434.420	102.004088	212,611.63	102.896081	214,470.85	1,859.22	0.06
Original Face:		Base	500,000.000	102.004088	212,611.63	102.896081	214,470.85	1,859.22	0.06
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4					4.0	01 Mar 2034		
		Local	4,924,605.140	105.562997	5,198,560.80	106.234627	5,231,635.90	33,075.10	1.53
Original Face:		Base	7,000,000.000	105.562997	5,198,560.80	106.234627	5,231,635.90	33,075.10	1.53
31393C4C4	FANNIE MAE FNR 2003 66 PA					3.5	25 Feb 2033		
		Local	84,917.520	100.064062	84,971.92	101.701290	86,362.21	1,390.29	0.03
Original Face:		Base	6,000,000.000	100.064062	84,971.92	101.701290	86,362.21	1,390.29	0.03
31393MGQ8	FREDDIE MAC FHR 2585 CJ					4.5	15 Dec 2032		
		Local	119,462.700	102.000541	121,852.60	103.909270	124,132.82	2,280.22	0.04
Original Face:		Base	10,000,000.000	102.000541	121,852.60	103.909270	124,132.82	2,280.22	0.04
31395BY72	FANNIEMAE ACES FNA 2006 M1 D					5.385	25 Jun 2019		
		Local	57,645.230	103.323172	59,560.88	100.030460	57,662.79	-1,898.09	0.02
Original Face:		Base	1,625,000.000	103.323172	59,560.88	100.030460	57,662.79	-1,898.09	0.02
31397M2U0	FANNIE MAE FNR 2009 3 HL					5.0	25 Feb 2039		
		Local	8,121.050	103.647188	8,417.24	100.270290	8,143.00	-274.24	0.00
Original Face:		Base	2,500,000.000	103.647188	8,417.24	100.270290	8,143.00	-274.24	0.00
31398RXD2	FANNIE MAE FNR 2010 58 BA					4.0	25 Dec 2024		
		Local	11,564.880	101.549692	11,744.10	100.121940	11,578.98	-165.12	0.00
Original Face:		Base	2,000,000.000	101.549692	11,744.10	100.121940	11,578.98	-165.12	0.00
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	661,949.070	99.105859	656,030.31	102.359770	677,569.55	21,539.24	0.20
Original Face:		Base	3,000,000.000	99.105859	656,030.31	102.359770	677,569.55	21,539.24	0.20

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31398SQU0	FANNIE MAE FNR 2010 137 MC					3.0	25 Oct 2038		
		Local	884,348.370	97.996875	866,633.77	100.032420	884,635.08	18,001.31	0.26
Original Face:		Base	4,867,385.000	97.996875	866,633.77	100.032420	884,635.08	18,001.31	0.26
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	434,677.500	105.811720	459,939.74	106.506850	462,961.31	3,021.57	0.14
Original Face:		Base	5,000,000.000	105.811720	459,939.74	106.506850	462,961.31	3,021.57	0.14
31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.0	01 Nov 2019		
		Local	62,533.800	100.299182	62,720.89	103.090584	64,466.46	1,745.57	0.02
Original Face:		Base	3,000,000.000	100.299182	62,720.89	103.090584	64,466.46	1,745.57	0.02
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5					3.5	01 Jan 2034		
		Local	3,839,190.180	102.936129	3,951,913.77	104.440625	4,009,674.22	57,760.45	1.17
Original Face:		Base	7,000,000.000	102.936129	3,951,913.77	104.440625	4,009,674.22	57,760.45	1.17
34530KAB9	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A3					0.9	15 Oct 2018		
		Local	808,205.420	99.999984	808,205.29	99.940860	807,727.45	-477.84	0.24
Original Face:		Base	4,500,000.000	99.999984	808,205.29	99.940860	807,727.45	-477.84	0.24
34531EAA4	FORD CREDIT AUTO OWNER TRUST FORDO 2017 A A1					0.84	15 Feb 2018		
		Local	3,323,642.170	100.000000	3,323,642.17	99.952440	3,322,061.45	-1,580.72	0.97
Original Face:		Base	5,000,000.000	100.000000	3,323,642.17	99.952440	3,322,061.45	-1,580.72	0.97
34531PAD3	FORD CREDIT AUTO OWNER TRUST FORDO 2016 A A3					1.39	15 Jul 2020		
		Local	1,750,000.000	99.998440	1,749,972.70	99.734490	1,745,353.58	-4,619.12	0.51
Original Face:		Base	1,750,000.000	99.998440	1,749,972.70	99.734490	1,745,353.58	-4,619.12	0.51
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		Local	89,805.890	101.216379	90,898.27	103.431354	92,887.45	1,989.18	0.03
Original Face:		Base	1,808,277.000	101.216379	90,898.27	103.431354	92,887.45	1,989.18	0.03
36250UAD6	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2016 1 A3					1.64	20 Jul 2019		
		Local	10,000,000.000	99.997956	9,999,795.58	100.067180	10,006,718.00	6,922.42	2.92
Original Face:		Base	10,000,000.000	99.997956	9,999,795.58	100.067180	10,006,718.00	6,922.42	2.92
36966THT2	GENERAL ELECTRIC CO SR UNSECURED 03/23 VAR					2.13122	15 Mar 2023		
		Local	4,000,000.000	100.000000	4,000,000.00	102.546600	4,101,864.00	101,864.00	1.20
		Base		100.000000	4,000,000.00	102.546600	4,101,864.00	101,864.00	1.20

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38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					2.239	30 Apr 2018		
		Local	5,000,000.000	100.202046	5,010,102.29	100.885000	5,044,250.00	34,147.71	1.47
		Base		100.202046	5,010,102.29	100.885000	5,044,250.00	34,147.71	1.47
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	5,000,000.000	99.952740	4,997,636.99	99.569900	4,978,495.00	-19,141.99	1.45
		Base		99.952740	4,997,636.99	99.569900	4,978,495.00	-19,141.99	1.45
38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	10,132.750	100.113197	10,144.22	100.270290	10,160.14	15.92	0.00
Original Face:		Base	5,650,000.000	100.113197	10,144.22	100.270290	10,160.14	15.92	0.00
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	1,354,301.150	99.962955	1,353,799.45	101.817710	1,378,918.42	25,118.97	0.40
Original Face:		Base	5,000,000.000	99.962955	1,353,799.45	101.817710	1,378,918.42	25,118.97	0.40
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
		Local	715,716.930	99.800533	714,289.31	100.786510	721,346.12	7,056.81	0.21
Original Face:		Base	3,000,000.000	99.800533	714,289.31	100.786510	721,346.12	7,056.81	0.21
38378XAW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 92 AB					1.78	16 Jun 2040		
		Local	1,256,364.240	101.964063	1,281,040.02	100.675270	1,264,848.09	-16,191.93	0.37
Original Face:		Base	2,289,667.000	101.964063	1,281,040.02	100.675270	1,264,848.09	-16,191.93	0.37
43814NAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2016 1 A3					1.22	18 Dec 2019		
		Local	6,000,000.000	99.989884	5,999,393.01	99.680930	5,980,855.80	-18,537.21	1.75
Original Face:		Base	6,000,000.000	99.989884	5,999,393.01	99.680930	5,980,855.80	-18,537.21	1.75
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					1.40372	12 Feb 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.518500	3,015,555.00	15,555.00	0.88
		Base		100.000000	3,000,000.00	100.518500	3,015,555.00	15,555.00	0.88
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		Local	3,000,000.000	99.973106	2,999,193.17	100.440400	3,013,212.00	14,018.83	0.88
		Base		99.973106	2,999,193.17	100.440400	3,013,212.00	14,018.83	0.88
47787XAB3	JOHN DEERE OWNER TRUST JDOT 2017 A A2					1.5	15 Oct 2019		
		Local	2,500,000.000	99.999612	2,499,990.31	99.975980	2,499,399.50	-590.81	0.73
Original Face:		Base	2,500,000.000	99.999612	2,499,990.31	99.975980	2,499,399.50	-590.81	0.73

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478160AQ7	JOHNSON + JOHNSON SR UNSECURED 08/17 5.55					5.55	15 Aug 2017		
		Local	3,000,000.000	101.620790	3,048,623.69	101.654300	3,049,629.00	1,005.31	0.89
		Base		101.620790	3,048,623.69	101.654300	3,049,629.00	1,005.31	0.89
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4					2.4	01 Mar 2022		
		Local	1,000,000.000	99.254629	992,546.29	99.219600	992,196.00	-350.29	0.29
		Base		99.254629	992,546.29	99.219600	992,196.00	-350.29	0.29
494368BT9	KIMBERLY CLARK CORP SR UNSECURED 02/19 1.4					1.4	15 Feb 2019		
		Local	4,000,000.000	99.996226	3,999,849.03	99.660600	3,986,424.00	-13,425.03	1.16
		Base		99.996226	3,999,849.03	99.660600	3,986,424.00	-13,425.03	1.16
63534PAH0	PNC BANK NA SUBORDINATED 06/17 VAR					1.47167	07 Jun 2017		
		Local	4,050,000.000	99.757106	4,040,162.79	99.757106	4,040,162.79	0.00	1.18
		Base		99.757106	4,040,162.79	99.757106	4,040,162.79	0.00	1.18
637432HT5	NATIONAL RURAL UTIL COOP COLLATERAL T 04/17 5.45					5.45	10 Apr 2017		
		Local	800,000.000	99.999210	799,993.68	99.999210	799,993.68	0.00	0.23
		Base		99.999210	799,993.68	99.999210	799,993.68	0.00	0.23
65478UAD1	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 A A3					1.34	15 Oct 2020		
		Local	2,000,000.000	99.982811	1,999,656.21	99.637840	1,992,756.80	-6,899.41	0.58
Original Face:		Base	2,000,000.000	99.982811	1,999,656.21	99.637840	1,992,756.80	-6,899.41	0.58
69371RN69	PACCAR FINANCIAL CORP SR UNSECURED 02/20 1.95					1.95	27 Feb 2020		
		Local	3,000,000.000	99.825425	2,994,762.74	100.133900	3,004,017.00	9,254.26	0.88
		Base		99.825425	2,994,762.74	100.133900	3,004,017.00	9,254.26	0.88
74256LAR0	PRINCIPAL LFE GLB FND II SR SECURED 144A 04/19 1.5					1.5	18 Apr 2019		
		Local	4,000,000.000	99.787156	3,991,486.25	99.154300	3,966,172.00	-25,314.25	1.16
		Base		99.787156	3,991,486.25	99.154300	3,966,172.00	-25,314.25	1.16
78012KMT1	ROYAL BANK OF CANADA SR UNSECURED 04/24 VAR					2.0	19 Apr 2024		
		Local	2,000,000.000	100.000000	2,000,000.00	95.716100	1,914,322.00	-85,678.00	0.56
		Base		100.000000	2,000,000.00	95.716100	1,914,322.00	-85,678.00	0.56
80851QDA9	CHARLES SCHWAB CORP SR UNSECURED 09/17 6.375					6.375	01 Sep 2017		
		Local	1,000,000.000	100.054100	1,000,541.00	101.987200	1,019,872.00	19,331.00	0.30
		Base		100.054100	1,000,541.00	101.987200	1,019,872.00	19,331.00	0.30

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
871829AL1	SYSCO CORPORATION COMPANY GUAR 02/18 5.25					5.25	12 Feb 2018		
		Local	1,000,000.000	99.940142	999,401.42	103.175400	1,031,754.00	32,352.58	0.30
		Base		99.940142	999,401.42	103.175400	1,031,754.00	32,352.58	0.30
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	5,000,000.000	99.994070	4,999,703.50	99.963500	4,998,175.00	-1,528.50	1.46
		Base		99.994070	4,999,703.50	99.963500	4,998,175.00	-1,528.50	1.46
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					1.5	13 Feb 2020		
		Local	2,750,000.000	98.932065	2,720,631.79	98.204800	2,700,632.00	-19,999.79	0.79
		Base		98.932065	2,720,631.79	98.204800	2,700,632.00	-19,999.79	0.79
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625					2.625	24 Jan 2022		
		Local	2,500,000.000	99.834311	2,495,857.78	100.377400	2,509,435.00	13,577.22	0.73
		Base		99.834311	2,495,857.78	100.377400	2,509,435.00	13,577.22	0.73
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR					1.68344	24 Jan 2022		
		Local	2,500,000.000	100.000000	2,500,000.00	100.436600	2,510,915.00	10,915.00	0.73
		Base		100.000000	2,500,000.00	100.436600	2,510,915.00	10,915.00	0.73
912828VE7	US TREASURY N/B 05/18 1					1.0	31 May 2018		
		Local	5,000,000.000	100.090391	5,004,519.56	99.859400	4,992,970.00	-11,549.56	1.46
		Base		100.090391	5,004,519.56	99.859400	4,992,970.00	-11,549.56	1.46
928668AA0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/17 1.25					1.25	23 May 2017		
		Local	5,000,000.000	99.997058	4,999,852.91	99.997058	4,999,852.91	0.00	1.46
		Base		99.997058	4,999,852.91	99.997058	4,999,852.91	0.00	1.46
931142CG6	WAL MART STORES INC SR UNSECURED 04/17 5.375					5.375	05 Apr 2017		
		Local	1,000,000.000	99.999590	999,995.90	99.999590	999,995.90	0.00	0.29
		Base		99.999590	999,995.90	99.999590	999,995.90	0.00	0.29
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					1.96372	11 Feb 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.578300	3,017,349.00	17,349.00	0.88
		Base		100.000000	3,000,000.00	100.578300	3,017,349.00	17,349.00	0.88
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					1.67122	23 Apr 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	100.467400	5,023,370.00	23,370.00	1.47
		Base		100.000000	5,000,000.00	100.467400	5,023,370.00	23,370.00	1.47

& Issue has redenominated but Local is not converted
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Holdings

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

As of: *March 31, 2017* *View Date:* *April 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		249,832,841.870	Local		250,711,024.96		251,228,144.21	517,119.25	73.37
	Original Face:	214,498,695.000	Base		250,711,024.96		251,228,144.21	517,119.25	73.37
FIXED INCOME Total									
		249,832,841.870	Base		250,711,024.96		251,228,144.21	517,119.25	73.37
	Original Face:	214,498,695.000							

& Issue has redenominated but Local is not converted
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Books Closed

Holdings

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

As of: *March 31, 2017* *View Date:* *April 7, 2017*

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								
		341,054,757.340	Base	341,885,817.46		342,423,421.38	537,603.92	100.00
Original Face:		214,498,695.000						

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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: *March 31, 2017* *View Date:* *April 7, 2017*

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								
		13,780.780	Local	1.000000	13,780.78	1.000000	13,780.78	0.00	100.00
			Base	1.000000	13,780.78	1.000000	13,780.78	0.00	100.00
US DOLLAR Total									
		13,780.780	Local		13,780.78		13,780.78	0.00	100.00
			Base		13,780.78		13,780.78	0.00	100.00
CASH Total									
		13,780.780	Base		13,780.78		13,780.78	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: *March 31, 2017* *View Date:* *April 7, 2017*

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								
		13,780.780	Base	13,780.78		13,780.78	0.00	100.00

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	451,818.070	1.000000	451,818.07	1.000000	451,818.07	0.00	0.13
		Base		1.000000	451,818.07	1.000000	451,818.07	0.00	0.13
US DOLLAR Total									
		Local	451,818.070		451,818.07		451,818.07	0.00	0.13
		Base			451,818.07		451,818.07	0.00	0.13
CASH Total									
		Base	451,818.070		451,818.07		451,818.07	0.00	0.13
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
06427KMM6	BANK OF MONTREAL					1.12	21 Apr 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.43
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.43
06538BU76	BANK TOKYO MIT UFJ NY					1.25	07 Jul 2017		
		Local	5,000,000.000	99.663194	4,983,159.72	99.702597	4,985,129.85	1,970.13	1.42
		Base		99.663194	4,983,159.72	99.702597	4,985,129.85	1,970.13	1.42
06538M5J4	BNK OF TKYO MTBSHI L					1.47	15 Aug 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.076412	5,003,820.60	3,820.60	1.43
		Base		100.000000	5,000,000.00	100.076412	5,003,820.60	3,820.60	1.43
24023GRD1	DCAT, LLC					1.25	13 Apr 2017		
		Local	3,500,000.000	99.958333	3,498,541.66	99.958333	3,498,541.66	0.00	1.00
		Base		99.958333	3,498,541.66	99.958333	3,498,541.66	0.00	1.00
24023GRS8	DCAT, LLC					1.27	26 Apr 2017		
		Local	5,000,000.000	99.911806	4,995,590.28	99.911806	4,995,590.28	0.00	1.42
		Base		99.911806	4,995,590.28	99.911806	4,995,590.28	0.00	1.42

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.5	01 Mar 2031		
		Local	4,867,770.100	100.747646	4,904,163.80	101.049508	4,918,857.74	14,693.94	1.40
		Base		100.747646	4,904,163.80	101.049508	4,918,857.74	14,693.94	1.40
38346LTT3	GOTHAM FDG CORP					1.15	27 Jun 2017		
		Local	5,000,000.000	99.722083	4,986,104.17	99.722083	4,986,104.17	0.00	1.42
		Base		99.722083	4,986,104.17	99.722083	4,986,104.17	0.00	1.42
45779PTP3	INSTITUTIONAL SECURED					1.17	23 Jun 2017		
		Local	5,000,000.000	99.730250	4,986,512.50	99.730250	4,986,512.50	0.00	1.42
		Base		99.730250	4,986,512.50	99.730250	4,986,512.50	0.00	1.42
53127TTU7	LIBERTY FUNDING LLC					1.14	28 Jun 2017		
		Local	5,000,000.000	99.721333	4,986,066.67	99.721333	4,986,066.67	0.00	1.42
		Base		99.721333	4,986,066.67	99.721333	4,986,066.67	0.00	1.42
78009NHT6	ROYAL BK OF CANADA					1.38622	14 Aug 2017		
		Local	2,000,000.000	100.000000	2,000,000.00	100.283000	2,005,660.00	5,660.00	0.57
		Base		100.000000	2,000,000.00	100.283000	2,005,660.00	5,660.00	0.57
8225X2S13	SHELL INTNL FNC B.V					0.95	01 May 2017		
		Local	5,000,000.000	99.920833	4,996,041.67	99.920833	4,996,041.67	0.00	1.42
		Base		99.920833	4,996,041.67	99.920833	4,996,041.67	0.00	1.42
88602TSN4	THUNDER BAY FNDNG LLC					0.99	22 May 2017		
		Local	5,000,000.000	99.859750	4,992,987.50	99.859750	4,992,987.50	0.00	1.42
		Base		99.859750	4,992,987.50	99.859750	4,992,987.50	0.00	1.42
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.84	03 Apr 2017		
		Local	8,000,000.000	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	2.28
		Base		100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	2.28
US DOLLAR Total									
		Local	63,367,770.100		63,329,167.97		63,355,312.64	26,144.67	18.06
		Base			63,329,167.97		63,355,312.64	26,144.67	18.06
CASH EQUIVALENT Total									
		Base	63,367,770.100		63,329,167.97		63,355,312.64	26,144.67	18.06

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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
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.8	17 Feb 2021		
			2,000,000.000	Local	101.831229	2,036,624.58	100.297100	2,005,942.00	-30,682.58	0.57
				Base	101.831229	2,036,624.58	100.297100	2,005,942.00	-30,682.58	0.57
025816BH1	AMERICAN EXPRESS CO SR UNSECURED 05/18 VAR					1.64011	22 May 2018		
			5,000,000.000	Local	100.008966	5,000,448.29	100.379300	5,018,965.00	18,516.71	1.43
				Base	100.008966	5,000,448.29	100.379300	5,018,965.00	18,516.71	1.43
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.25	05 May 2021		
			3,000,000.000	Local	99.950248	2,998,507.45	99.105200	2,973,156.00	-25,351.45	0.85
				Base	99.950248	2,998,507.45	99.105200	2,973,156.00	-25,351.45	0.85
0258M0EF2	AMERICAN EXPRESS CREDIT SR UNSECURED 03/20 VAR					1.52278	03 Mar 2020		
			5,000,000.000	Local	100.000000	5,000,000.00	99.907400	4,995,370.00	-4,630.00	1.42
				Base	100.000000	5,000,000.00	99.907400	4,995,370.00	-4,630.00	1.42
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					1.434	01 Feb 2019		
			5,000,000.000	Local	100.000000	5,000,000.00	100.341800	5,017,090.00	17,090.00	1.43
				Base	100.000000	5,000,000.00	100.341800	5,017,090.00	17,090.00	1.43
039483AY8	ARCHER DANIELS MIDLAND C SR UNSECURED 03/18 5.45					5.45	15 Mar 2018		
			1,996,000.000	Local	103.442696	2,064,716.22	103.722000	2,070,291.12	5,574.90	0.59
				Base	103.442696	2,064,716.22	103.722000	2,070,291.12	5,574.90	0.59
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR					1.48178	15 Jan 2020		
			5,000,000.000	Local	100.000000	5,000,000.00	100.216900	5,010,845.00	10,845.00	1.43
				Base	100.000000	5,000,000.00	100.216900	5,010,845.00	10,845.00	1.43
084670BQ0	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2					2.2	15 Mar 2021		
			3,000,000.000	Local	99.833041	2,994,991.23	100.074600	3,002,238.00	7,246.77	0.86
				Base	99.833041	2,994,991.23	100.074600	3,002,238.00	7,246.77	0.86
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					1.35344	23 May 2017		
			2,530,000.000	Local	99.810402	2,525,203.17	99.810402	2,525,203.17	0.00	0.72
				Base	99.810402	2,525,203.17	99.810402	2,525,203.17	0.00	0.72

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
126802CF2	CABELA S MASTER CREDIT CARD TR CABMT 2012 2A A2 144A					1.39222	15 Jun 2020		
		3,000,000.000	Local	100.000000	3,000,000.00	100.050550	3,001,516.50	1,516.50	0.86
	Original Face:	3,000,000.000	Base	100.000000	3,000,000.00	100.050550	3,001,516.50	1,516.50	0.86
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					1.58222	17 Jul 2023		
		3,000,000.000	Local	100.000000	3,000,000.00	100.960460	3,028,813.80	28,813.80	0.86
	Original Face:	3,000,000.000	Base	100.000000	3,000,000.00	100.960460	3,028,813.80	28,813.80	0.86
14041NEW7	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3					1.31222	15 Mar 2023		
		5,000,000.000	Local	100.000000	5,000,000.00	100.621220	5,031,061.00	31,061.00	1.43
	Original Face:	5,000,000.000	Base	100.000000	5,000,000.00	100.621220	5,031,061.00	31,061.00	1.43
140420NL0	CAPITAL ONE BANK USA NA SR UNSECURED 06/17 1.3					1.3	05 Jun 2017		
		2,000,000.000	Local	99.999617	1,999,992.34	99.999617	1,999,992.34	0.00	0.57
			Base	99.999617	1,999,992.34	99.999617	1,999,992.34	0.00	0.57
14313VAB0	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2A					1.1	15 Nov 2018		
		959,848.780	Local	99.998405	959,833.47	99.960090	959,465.70	-367.77	0.27
	Original Face:	5,000,000.000	Base	99.998405	959,833.47	99.960090	959,465.70	-367.77	0.27
14313VAH7	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2B					1.36222	15 Nov 2018		
		959,848.780	Local	100.000000	959,848.78	100.043230	960,263.72	414.94	0.27
	Original Face:	5,000,000.000	Base	100.000000	959,848.78	100.043230	960,263.72	414.94	0.27
161571HE7	CHASE ISSUANCE TRUST CHAIT 2016 A4 A4					1.49	15 Jul 2022		
		5,000,000.000	Local	99.985196	4,999,259.80	98.522010	4,926,100.50	-73,159.30	1.40
	Original Face:	5,000,000.000	Base	99.985196	4,999,259.80	98.522010	4,926,100.50	-73,159.30	1.40
166764AK6	CHEVRON CORP SR UNSECURED 11/17 VAR					1.209	15 Nov 2017		
		5,000,000.000	Local	100.000000	5,000,000.00	100.089300	5,004,465.00	4,465.00	1.43
			Base	100.000000	5,000,000.00	100.089300	5,004,465.00	4,465.00	1.43
166764AV2	CHEVRON CORP SR UNSECURED 03/18 1.365					1.365	02 Mar 2018		
		5,000,000.000	Local	100.000000	5,000,000.00	99.942200	4,997,110.00	-2,890.00	1.42
			Base	100.000000	5,000,000.00	99.942200	4,997,110.00	-2,890.00	1.42
166764BQ2	CHEVRON CORP SR UNSECURED 03/20 VAR					1.30278	03 Mar 2020		
		5,000,000.000	Local	100.000000	5,000,000.00	100.042700	5,002,135.00	2,135.00	1.43
			Base	100.000000	5,000,000.00	100.042700	5,002,135.00	2,135.00	1.43

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17275RBK7	CISCO SYSTEMS INC SR UNSECURED 09/19 VAR					1.49178	20 Sep 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.490400	5,024,520.00	24,520.00	1.43
		Base		100.000000	5,000,000.00	100.490400	5,024,520.00	24,520.00	1.43
2027A0GL7	COMMONWEALTH BANK AUST SR UNSECURED 144A 10/17 VAR					1.639	30 Oct 2017		
		Local	2,000,000.000	100.000000	2,000,000.00	98.875000	1,977,500.00	-22,500.00	0.56
		Base		100.000000	2,000,000.00	98.875000	1,977,500.00	-22,500.00	0.56
233851BX1	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/17 VAR					1.74456	03 Aug 2017		
		Local	2,000,000.000	100.000000	2,000,000.00	100.224300	2,004,486.00	4,486.00	0.57
		Base		100.000000	2,000,000.00	100.224300	2,004,486.00	4,486.00	0.57
24703EAA7	DELL EQUIPMENT FINANCE TRUST DEFT 2016 1 A1 144A					0.85	24 Jul 2017		
		Local	205,138.070	100.000000	205,138.07	99.984510	205,106.29	-31.78	0.06
	Original Face:	Base	5,000,000.000	100.000000	205,138.07	99.984510	205,106.29	-31.78	0.06
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	4,000,000.000	99.990395	3,999,615.80	99.881200	3,995,248.00	-4,367.80	1.14
	Original Face:	Base	4,000,000.000	99.990395	3,999,615.80	99.881200	3,995,248.00	-4,367.80	1.14
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	3,348,308.690	99.988880	3,347,936.35	99.961120	3,347,006.87	-929.48	0.95
	Original Face:	Base	4,000,000.000	99.988880	3,347,936.35	99.961120	3,347,006.87	-929.48	0.95
30231GAP7	EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.708					1.708	01 Mar 2019		
		Local	4,000,000.000	100.000000	4,000,000.00	100.171900	4,006,876.00	6,876.00	1.14
		Base		100.000000	4,000,000.00	100.171900	4,006,876.00	6,876.00	1.14
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222					2.222	01 Mar 2021		
		Local	1,500,000.000	100.000000	1,500,000.00	100.193400	1,502,901.00	2,901.00	0.43
		Base		100.000000	1,500,000.00	100.193400	1,502,901.00	2,901.00	0.43
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22					1.26222	15 May 2036		
		Local	585,082.720	100.034383	585,283.89	99.704926	583,356.29	-1,927.60	0.17
	Original Face:	Base	16,000,000.000	100.034383	585,283.89	99.704926	583,356.29	-1,927.60	0.17
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.5	15 Aug 2042		
		Local	3,092,784.900	101.442759	3,137,406.32	96.783379	2,993,301.73	-144,104.59	0.85
	Original Face:	Base	5,000,000.000	101.442759	3,137,406.32	96.783379	2,993,301.73	-144,104.59	0.85

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3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.0	15 Aug 2042		
		6,434,316.100	Local	105.177562	6,767,456.80	98.566284	6,342,066.28	-425,390.52	1.81
	Original Face:	10,000,000.000	Base	105.177562	6,767,456.80	98.566284	6,342,066.28	-425,390.52	1.81
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.3	25 Jan 2027		
		2,500,000.000	Local	117.172426	2,929,310.64	120.754700	3,018,867.50	89,556.86	0.86
			Base	117.172426	2,929,310.64	120.754700	3,018,867.50	89,556.86	0.86
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25					5.25	22 Mar 2027		
		2,500,000.000	Local	116.238416	2,905,960.41	119.558600	2,988,965.00	83,004.59	0.85
			Base	116.238416	2,905,960.41	119.558600	2,988,965.00	83,004.59	0.85
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.7	27 Jan 2020		
		5,000,000.000	Local	100.000000	5,000,000.00	99.991500	4,999,575.00	-425.00	1.43
			Base	100.000000	5,000,000.00	99.991500	4,999,575.00	-425.00	1.43
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					1.48167	25 Jun 2022		
		2,674,095.480	Local	100.000000	2,674,095.48	99.709520	2,666,327.77	-7,767.71	0.76
	Original Face:	3,000,000.000	Base	100.000000	2,674,095.48	99.709520	2,666,327.77	-7,767.71	0.76
3136A6UL6	FANNIE MAE FNR 2012 63 BT					3.0	25 Mar 2039		
		5,000,000.000	Local	101.217218	5,060,860.92	99.923820	4,996,191.00	-64,669.92	1.42
	Original Face:	5,000,000.000	Base	101.217218	5,060,860.92	99.923820	4,996,191.00	-64,669.92	1.42
3136A9MN5	FANNIEMAE ACES FNA 2012 M14 A2					2.301	25 Sep 2022		
		2,000,000.000	Local	100.691071	2,013,821.42	97.750190	1,955,003.80	-58,817.62	0.56
	Original Face:	2,000,000.000	Base	100.691071	2,013,821.42	97.750190	1,955,003.80	-58,817.62	0.56
3137AJ6H2	FREDDIE MAC FHR 3955 BK					2.0	15 Feb 2041		
		1,734,047.550	Local	100.848848	1,748,766.97	97.667450	1,693,600.02	-55,166.95	0.48
	Original Face:	5,000,000.000	Base	100.848848	1,748,766.97	97.667450	1,693,600.02	-55,166.95	0.48
3137AJMF8	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2					2.9676	25 Oct 2021		
		5,000,000.000	Local	103.198602	5,159,930.10	102.898460	5,144,923.00	-15,007.10	1.47
	Original Face:	5,000,000.000	Base	103.198602	5,159,930.10	102.898460	5,144,923.00	-15,007.10	1.47
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		3,000,000.000	Local	104.220657	3,126,619.72	105.762010	3,172,860.30	46,240.58	0.90
	Original Face:	3,000,000.000	Base	104.220657	3,126,619.72	105.762010	3,172,860.30	46,240.58	0.90

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3137AL2X6	FREDDIE MAC FHR 3990 BH					3.5	15 Jan 2032		
		Local	4,065,185.480	101.596116	4,130,070.56	104.058850	4,230,185.26	100,114.70	1.21
Original Face:		Base	5,565,000.000	101.596116	4,130,070.56	104.058850	4,230,185.26	100,114.70	1.21
3137AMMY0	FREDDIE MAC FHR 4012 GC					3.5	15 Jun 2040		
		Local	4,494,000.000	106.394877	4,781,385.75	102.247340	4,594,995.46	-186,390.29	1.31
Original Face:		Base	4,494,000.000	106.394877	4,781,385.75	102.247340	4,594,995.46	-186,390.29	1.31
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	503,944.960	100.291431	505,413.61	97.782760	492,771.29	-12,642.32	0.14
Original Face:		Base	2,000,000.000	100.291431	505,413.61	97.782760	492,771.29	-12,642.32	0.14
3137APJG6	FREDDIE MAC FHR 4030 BC					2.0	15 Jan 2042		
		Local	1,683,396.150	100.417898	1,690,431.03	98.270260	1,654,277.77	-36,153.26	0.47
Original Face:		Base	5,000,000.000	100.417898	1,690,431.03	98.270260	1,654,277.77	-36,153.26	0.47
3137ATR20	FREDDIE MAC FHR 4097 VH					1.5	15 Oct 2041		
		Local	4,894,463.790	100.422624	4,915,148.96	97.402850	4,767,347.22	-147,801.74	1.36
Original Face:		Base	14,878,168.000	100.422624	4,915,148.96	97.402850	4,767,347.22	-147,801.74	1.36
3137AYK42	FREDDIE MAC FHR 4172 PE					3.0	15 Feb 2043		
		Local	5,000,000.000	98.999751	4,949,987.56	98.527590	4,926,379.50	-23,608.06	1.40
Original Face:		Base	5,000,000.000	98.999751	4,949,987.56	98.527590	4,926,379.50	-23,608.06	1.40
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	2,344,345.850	99.581116	2,334,525.75	98.233660	2,302,936.73	-31,589.02	0.66
Original Face:		Base	5,000,000.000	99.581116	2,334,525.75	98.233660	2,302,936.73	-31,589.02	0.66
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.5	15 Apr 2028		
		Local	4,417,495.450	103.843542	4,587,283.76	103.696900	4,580,805.84	-6,477.92	1.31
Original Face:		Base	5,000,000.000	103.843542	4,587,283.76	103.696900	4,580,805.84	-6,477.92	1.31
3137GAWQ6	FREDDIE MAC FHR 3738 BH					3.0	15 Dec 2038		
		Local	3,650,225.850	101.392571	3,701,057.82	101.904080	3,719,729.07	18,671.25	1.06
Original Face:		Base	5,000,000.000	101.392571	3,701,057.82	101.904080	3,719,729.07	18,671.25	1.06
3137GAWS2	FREDDIE MAC FHR 3738 BJ					3.5	15 Dec 2038		
		Local	3,650,225.850	103.367472	3,773,146.17	102.631330	3,746,275.34	-26,870.83	1.07
Original Face:		Base	5,000,000.000	103.367472	3,773,146.17	102.631330	3,746,275.34	-26,870.83	1.07

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3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.5	01 Apr 2042		
		Local	2,759,346.300	104.071095	2,871,681.91	102.820797	2,837,181.86	-34,500.05	0.81
Original Face:		Base	5,000,000.000	104.071095	2,871,681.91	102.820797	2,837,181.86	-34,500.05	0.81
3138L0WA5	FNMA POOL AM0640 FN 05/21 FIXED 2.21					2.21	01 May 2021		
		Local	1,711,650.170	101.183190	1,731,902.25	99.920479	1,710,289.05	-21,613.20	0.49
Original Face:		Base	1,800,000.000	101.183190	1,731,902.25	99.920479	1,710,289.05	-21,613.20	0.49
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	414,144.700	106.436852	440,802.58	107.313610	444,433.63	3,631.05	0.13
Original Face:		Base	10,000,000.000	106.436852	440,802.58	107.313610	444,433.63	3,631.05	0.13
31398NY24	FANNIE MAE FNR 2010 123 PM					4.0	25 Jul 2040		
		Local	6,000,000.000	107.998506	6,479,910.38	105.917890	6,355,073.40	-124,836.98	1.81
Original Face:		Base	6,000,000.000	107.998506	6,479,910.38	105.917890	6,355,073.40	-124,836.98	1.81
31398T7A3	FANNIE MAE FNR 2010 113 LV					4.0	25 Jun 2030		
		Local	4,179,505.840	106.392749	4,446,691.15	102.579260	4,287,306.16	-159,384.99	1.22
Original Face:		Base	5,568,000.000	106.392749	4,446,691.15	102.579260	4,287,306.16	-159,384.99	1.22
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	434,677.500	105.811718	459,939.73	106.506850	462,961.31	3,021.58	0.13
Original Face:		Base	5,000,000.000	105.811718	459,939.73	106.506850	462,961.31	3,021.58	0.13
36962G5Y6	GENERAL ELECTRIC CO SR UNSECURED 05/17 VAR					2.054	30 May 2017		
		Local	5,000,000.000	99.993419	4,999,670.94	99.993419	4,999,670.94	0.00	1.43
		Base		99.993419	4,999,670.94	99.993419	4,999,670.94	0.00	1.43
36966THT2	GENERAL ELECTRIC CO SR UNSECURED 03/23 VAR					2.13122	15 Mar 2023		
		Local	4,000,000.000	100.000000	4,000,000.00	102.546600	4,101,864.00	101,864.00	1.17
		Base		100.000000	4,000,000.00	102.546600	4,101,864.00	101,864.00	1.17
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	5,000,000.000	99.952740	4,997,636.99	99.569900	4,978,495.00	-19,141.99	1.42
		Base		99.952740	4,997,636.99	99.569900	4,978,495.00	-19,141.99	1.42
38377XC75	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 133 MN					3.5	16 Apr 2035		
		Local	5,000,000.000	103.609828	5,180,491.42	102.923010	5,146,150.50	-34,340.92	1.47
Original Face:		Base	5,000,000.000	103.609828	5,180,491.42	102.923010	5,146,150.50	-34,340.92	1.47

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437076AW2	HOME DEPOT INC SR UNSECURED 04/21 4.4					4.4	01 Apr 2021		
		Local	3,000,000.000	106.144054	3,184,321.63	108.376500	3,251,295.00	66,973.37	0.93
		Base		106.144054	3,184,321.63	108.376500	3,251,295.00	66,973.37	0.93
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					1.40372	12 Feb 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.518500	3,015,555.00	15,555.00	0.86
		Base		100.000000	3,000,000.00	100.518500	3,015,555.00	15,555.00	0.86
47787XAB3	JOHN DEERE OWNER TRUST JDOT 2017 A A2					1.5	15 Oct 2019		
		Local	2,500,000.000	99.999612	2,499,990.31	99.975980	2,499,399.50	-590.81	0.71
Original Face:		Base	2,500,000.000	99.999612	2,499,990.31	99.975980	2,499,399.50	-590.81	0.71
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.25	03 Mar 2022		
		Local	3,500,000.000	99.728000	3,490,480.00	100.130300	3,504,560.50	14,080.50	1.00
		Base		99.728000	3,490,480.00	100.130300	3,504,560.50	14,080.50	1.00
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	5,000,000.000	99.918946	4,995,947.29	99.825000	4,991,250.00	-4,697.29	1.42
		Base		99.918946	4,995,947.29	99.825000	4,991,250.00	-4,697.29	1.42
63534PAH0	PNC BANK NA SUBORDINATED 06/17 VAR					1.47167	07 Jun 2017		
		Local	7,000,000.000	99.757409	6,983,018.66	99.757409	6,983,018.66	0.00	1.99
		Base		99.757409	6,983,018.66	99.757409	6,983,018.66	0.00	1.99
64952WBK8	NEW YORK LIFE GLOBAL FDG SECURED 144A 10/17 1.3					1.3	30 Oct 2017		
		Local	5,000,000.000	99.978834	4,998,941.72	99.938400	4,996,920.00	-2,021.72	1.42
		Base		99.978834	4,998,941.72	99.938400	4,996,920.00	-2,021.72	1.42
654740AJ8	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.5					1.5	02 Mar 2018		
		Local	5,000,000.000	99.986539	4,999,326.94	99.749200	4,987,460.00	-11,866.94	1.42
		Base		99.986539	4,999,326.94	99.749200	4,987,460.00	-11,866.94	1.42
713448BH0	PEPSICO INC SR UNSECURED 06/18 5					5.0	01 Jun 2018		
		Local	1,635,000.000	103.449703	1,691,402.65	104.216100	1,703,933.24	12,530.59	0.49
		Base		103.449703	1,691,402.65	104.216100	1,703,933.24	12,530.59	0.49
713448BY3	PEPSICO INC SR UNSECURED 03/22 2.75					2.75	05 Mar 2022		
		Local	3,000,000.000	99.914360	2,997,430.81	101.423800	3,042,714.00	45,283.19	0.87
		Base		99.914360	2,997,430.81	101.423800	3,042,714.00	45,283.19	0.87

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718172BP3	PHILIP MORRIS INTL INC SR UNSECURED 08/17 1.25					1.25	11 Aug 2017		
		Local	5,000,000.000	99.954495	4,997,724.76	99.981500	4,999,075.00	1,350.24	1.43
		Base		99.954495	4,997,724.76	99.981500	4,999,075.00	1,350.24	1.43
742718DY2	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3					2.3	06 Feb 2022		
		Local	3,000,000.000	99.657041	2,989,711.23	100.608200	3,018,246.00	28,534.77	0.86
		Base		99.657041	2,989,711.23	100.608200	3,018,246.00	28,534.77	0.86
78008SVU7	ROYAL BANK OF CANADA SR UNSECURED 05/20 VAR					1.43844	08 May 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	98.451400	2,953,542.00	-46,458.00	0.84
		Base		100.000000	3,000,000.00	98.451400	2,953,542.00	-46,458.00	0.84
78012KMT1	ROYAL BANK OF CANADA SR UNSECURED 04/24 VAR					2.0	19 Apr 2024		
		Local	2,000,000.000	100.000000	2,000,000.00	95.716100	1,914,322.00	-85,678.00	0.55
		Base		100.000000	2,000,000.00	95.716100	1,914,322.00	-85,678.00	0.55
79604YAB5	SAMSUNG ELECTRON AMERICA COMPANY GUAR 144A 04/17 1.75					1.75	10 Apr 2017		
		Local	3,000,000.000	99.998203	2,999,946.08	99.998203	2,999,946.08	0.00	0.86
		Base		99.998203	2,999,946.08	99.998203	2,999,946.08	0.00	0.86
87165LAX9	SYNCHRONY CREDIT CARD MASTER N SYNCT 2016 1 A					2.04	15 Mar 2022		
		Local	4,500,000.000	99.982638	4,499,218.69	100.367300	4,516,528.50	17,309.81	1.29
Original Face:		Base	4,500,000.000	99.982638	4,499,218.69	100.367300	4,516,528.50	17,309.81	1.29
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	5,000,000.000	99.994070	4,999,703.50	99.963500	4,998,175.00	-1,528.50	1.42
		Base		99.994070	4,999,703.50	99.963500	4,998,175.00	-1,528.50	1.42
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					1.289	30 Oct 2017		
		Local	4,000,000.000	99.967584	3,998,703.36	100.050900	4,002,036.00	3,332.64	1.14
		Base		99.967584	3,998,703.36	100.050900	4,002,036.00	3,332.64	1.14
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					1.5	13 Feb 2020		
		Local	2,000,000.000	98.932065	1,978,641.30	98.204800	1,964,096.00	-14,545.30	0.56
		Base		98.932065	1,978,641.30	98.204800	1,964,096.00	-14,545.30	0.56
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625					2.625	24 Jan 2022		
		Local	2,500,000.000	99.828000	2,495,700.00	100.377400	2,509,435.00	13,735.00	0.72
		Base		99.828000	2,495,700.00	100.377400	2,509,435.00	13,735.00	0.72

& 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
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR					1.68344	24 Jan 2022		
		Local	2,500,000.000	100.000000	2,500,000.00	100.436600	2,510,915.00	10,915.00	0.72
		Base		100.000000	2,500,000.00	100.436600	2,510,915.00	10,915.00	0.72
92343VBC7	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5					3.5	01 Nov 2021		
		Local	3,000,000.000	102.061790	3,061,853.71	102.600600	3,078,018.00	16,164.29	0.88
		Base		102.061790	3,061,853.71	102.600600	3,078,018.00	16,164.29	0.88
929903CJ9	WACHOVIA CORP SUBORDINATED 10/16 VAR					1.0501	15 Oct 2016		
		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
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					1.96372	11 Feb 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.578300	3,017,349.00	17,349.00	0.86
		Base		100.000000	3,000,000.00	100.578300	3,017,349.00	17,349.00	0.86
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					1.67122	23 Apr 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	100.467400	5,023,370.00	23,370.00	1.43
		Base		100.000000	5,000,000.00	100.467400	5,023,370.00	23,370.00	1.43
US DOLLAR Total									
		Local	284,357,078.960		288,040,869.16		286,968,994.51	-1,071,874.65	81.81
	Original Face:	Base	195,305,168.000		288,040,869.16		286,968,994.51	-1,071,874.65	81.81
FIXED INCOME Total									
		Base	284,357,078.960		288,040,869.16		286,968,994.51	-1,071,874.65	81.81
	Original Face:		195,305,168.000						

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Holdings

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

As of: *March 31, 2017* *View Date:* *April 7, 2017*

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									
		348,176,667.130	Base		351,821,855.20		350,776,125.22	-1,045,729.98	100.00
Original Face:		195,305,168.000							

& Issue has redenominated but Local is not converted
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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	886,951.170	1.000000	886,951.17	1.000000	886,951.17	0.00	0.09
		Base		1.000000	886,951.17	1.000000	886,951.17	0.00	0.09
US DOLLAR Total									
		Local	886,951.170		886,951.17		886,951.17	0.00	0.09
		Base			886,951.17		886,951.17	0.00	0.09
CASH Total									
		Base	886,951.170		886,951.17		886,951.17	0.00	0.09
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
06427KMM6	BANK OF MONTREAL					1.12	21 Apr 2017		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.13
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.13
06538BU76	BANK TOKYO MIT UFJ NY					1.25	07 Jul 2017		
		Local	10,000,000.000	99.663194	9,966,319.44	99.702597	9,970,259.70	3,940.26	1.06
		Base		99.663194	9,966,319.44	99.702597	9,970,259.70	3,940.26	1.06
06538NCE5	BNK OF TKYO MTBSHI L					1.38	19 Jun 2017		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.13
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.13
06741CAB0	BARCLAYS BANK PLC COVERED 144A 05/17 2.25					2.25	10 May 2017		
		Local	12,500,000.000	100.113803	12,514,225.41	100.113803	12,514,225.41	0.00	1.33
		Base		100.113803	12,514,225.41	100.113803	12,514,225.41	0.00	1.33
07644AU36	BEDFORD ROW FDG CORP					1.27	03 Jul 2017		
		Local	20,000,000.000	99.671917	19,934,383.33	99.718658	19,943,731.60	9,348.27	2.12
		Base		99.671917	19,934,383.33	99.718658	19,943,731.60	9,348.27	2.12

& 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
2063C0TE2	CONCORD MIN CPTL CO				1.2	14 Jun 2017		
	17,074,000.000	Local	99.753333	17,031,884.14	99.753333	17,031,884.14	0.00	1.81
		Base	99.753333	17,031,884.14	99.753333	17,031,884.14	0.00	1.81
24023GRC3	DCAT, LLC				1.2	12 Apr 2017		
	24,919,000.000	Local	99.963333	24,909,863.03	99.963333	24,909,863.03	0.00	2.65
		Base	99.963333	24,909,863.03	99.963333	24,909,863.03	0.00	2.65
24023GRS8	DCAT, LLC				1.27	26 Apr 2017		
	5,000,000.000	Local	99.911806	4,995,590.28	99.911806	4,995,590.28	0.00	0.53
		Base	99.911806	4,995,590.28	99.911806	4,995,590.28	0.00	0.53
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.5	01 Mar 2031		
	14,005,583.180	Local	100.747646	14,110,295.38	101.049508	14,152,572.90	42,277.52	1.50
		Base	100.747646	14,110,295.38	101.049508	14,152,572.90	42,277.52	1.50
38102JTK1	GOLDEN FUNDING CORP				1.2	19 Jun 2017		
	10,000,000.000	Local	99.736667	9,973,666.67	99.736667	9,973,666.67	0.00	1.06
		Base	99.736667	9,973,666.67	99.736667	9,973,666.67	0.00	1.06
38346LTT3	GOTHAM FDG CORP				1.15	27 Jun 2017		
	20,000,000.000	Local	99.722083	19,944,416.67	99.722083	19,944,416.67	0.00	2.12
		Base	99.722083	19,944,416.67	99.722083	19,944,416.67	0.00	2.12
45779PTP3	INSTITUTIONAL SECURED				1.17	23 Jun 2017		
	30,000,000.000	Local	99.730250	29,919,075.00	99.730250	29,919,075.00	0.00	3.18
		Base	99.730250	29,919,075.00	99.730250	29,919,075.00	0.00	3.18
64105RX21	NESTLE FIN FRANCE S.				0.93	02 Oct 2017		
	25,000,000.000	Local	99.524667	24,881,166.67	99.460572	24,865,143.00	-16,023.67	2.64
		Base	99.524667	24,881,166.67	99.460572	24,865,143.00	-16,023.67	2.64
67983TRM0	OLD LINE FUNDING LLC				0.9	21 Apr 2017		
	20,000,000.000	Local	99.950000	19,990,000.00	99.950000	19,990,000.00	0.00	2.12
		Base	99.950000	19,990,000.00	99.950000	19,990,000.00	0.00	2.12
71708EU52	PFIZER INC				1.02	05 Jul 2017		
	20,000,000.000	Local	99.730833	19,946,166.66	99.757683	19,951,536.60	5,369.94	2.12
		Base	99.730833	19,946,166.66	99.757683	19,951,536.60	5,369.94	2.12

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78009NHT6	ROYAL BK OF CANADA					1.38622	14 Aug 2017		
		Local	9,942,034.000	100.000000	9,942,034.03	100.283000	9,970,169.96	28,135.93	1.06
		Base		100.000000	9,942,034.03	100.283000	9,970,169.96	28,135.93	1.06
8225X2S13	SHELL INTNL FNC B.V					0.95	01 May 2017		
		Local	20,000,000.000	99.920833	19,984,166.66	99.920833	19,984,166.66	0.00	2.12
		Base		99.920833	19,984,166.66	99.920833	19,984,166.66	0.00	2.12
88602TSN4	THUNDER BAY FNDNG LLC					0.99	22 May 2017		
		Local	15,000,000.000	99.859750	14,978,962.50	99.859750	14,978,962.50	0.00	1.59
		Base		99.859750	14,978,962.50	99.859750	14,978,962.50	0.00	1.59
9612C0RR2	WESTPAC BANKING CORP.					1.13	25 Apr 2017		
		Local	25,000,000.000	99.924667	24,981,166.66	99.924667	24,981,166.66	0.00	2.65
		Base		99.924667	24,981,166.66	99.924667	24,981,166.66	0.00	2.65
979QHR003	SOUTH STREET REPO					0.98	03 Apr 2017		
		Local	12,421,346.590	100.000000	12,421,346.59	100.000000	12,421,346.59	0.00	1.32
		Base		100.000000	12,421,346.59	100.000000	12,421,346.59	0.00	1.32
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.84	03 Apr 2017		
		Local	3,578,653.410	100.000000	3,578,653.41	100.000000	3,578,653.41	0.00	0.38
		Base		100.000000	3,578,653.41	100.000000	3,578,653.41	0.00	0.38
US DOLLAR Total									
		Local	354,440,617.180		354,003,382.53		354,076,430.78	73,048.25	37.62
		Base			354,003,382.53		354,076,430.78	73,048.25	37.62
CASH EQUIVALENT Total									
		Base	354,440,617.180		354,003,382.53		354,076,430.78	73,048.25	37.62
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.8	17 Feb 2021		
		Local	4,000,000.000	101.831229	4,073,249.16	100.297100	4,011,884.00	-61,365.16	0.43
		Base		101.831229	4,073,249.16	100.297100	4,011,884.00	-61,365.16	0.43

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.25	05 May 2021		
		Local	5,000,000.000	99.950248	4,997,512.42	99.105200	4,955,260.00	-42,252.42	0.53
		Base		99.950248	4,997,512.42	99.105200	4,955,260.00	-42,252.42	0.53
05581QAB4	BMW VEHICLE LEASE TRUST BMWLT 2015 2 A2A					1.07	22 Jan 2018		
		Local	5,065,648.260	99.999828	5,065,639.55	99.983140	5,064,794.19	-845.36	0.54
Original Face:		Base	19,000,000.000	99.999828	5,065,639.55	99.983140	5,064,794.19	-845.36	0.54
06051GFW4	BANK OF AMERICA CORP SR UNSECURED 04/21 2.625					2.625	19 Apr 2021		
		Local	3,000,000.000	99.981371	2,999,441.12	99.754400	2,992,632.00	-6,809.12	0.32
		Base		99.981371	2,999,441.12	99.754400	2,992,632.00	-6,809.12	0.32
084664CP4	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/19 VAR					1.26789	11 Jan 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.244800	5,012,240.00	12,240.00	0.53
		Base		100.000000	5,000,000.00	100.244800	5,012,240.00	12,240.00	0.53
084670BH0	BERKSHIRE HATHAWAY INC SR UNSECURED 02/18 1.55					1.55	09 Feb 2018		
		Local	2,161,312.000	99.999998	2,161,311.95	100.072000	2,162,868.14	1,556.19	0.23
		Base		99.999998	2,161,311.95	100.072000	2,162,868.14	1,556.19	0.23
09247XAC5	BLACKROCK INC SR UNSECURED 09/17 6.25					6.25	15 Sep 2017		
		Local	2,852,932.000	102.290448	2,918,276.91	102.238400	2,916,792.03	-1,484.88	0.31
		Base		102.290448	2,918,276.91	102.238400	2,916,792.03	-1,484.88	0.31
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					1.35344	23 May 2017		
		Local	8,336,180.000	99.950848	8,332,082.60	99.950848	8,332,082.60	0.00	0.89
		Base		99.950848	8,332,082.60	99.950848	8,332,082.60	0.00	0.89
110122BA5	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/19 1.6					1.6	27 Feb 2019		
		Local	5,000,000.000	99.923616	4,996,180.82	99.898100	4,994,905.00	-1,275.82	0.53
		Base		99.923616	4,996,180.82	99.898100	4,994,905.00	-1,275.82	0.53
14313LAD8	CARMAX AUTO OWNER TRUST CARMX 2013 1 A4					0.89	17 Aug 2018		
		Local	1,931,328.010	99.999958	1,931,327.20	99.990700	1,931,148.40	-178.80	0.21
Original Face:		Base	6,051,673.000	99.999958	1,931,327.20	99.990700	1,931,148.40	-178.80	0.21
161571HE7	CHASE ISSUANCE TRUST CHAIT 2016 A4 A4					1.49	15 Jul 2022		
		Local	5,000,000.000	99.985196	4,999,259.80	98.522010	4,926,100.50	-73,159.30	0.52
Original Face:		Base	5,000,000.000	99.985196	4,999,259.80	98.522010	4,926,100.50	-73,159.30	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
166764AK6	CHEVRON CORP SR UNSECURED 11/17 VAR					1.209	15 Nov 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.089300	5,004,465.00	4,465.00	0.53
		Base		100.000000	5,000,000.00	100.089300	5,004,465.00	4,465.00	0.53
2027A0GN3	COMMONWEALTH BANK AUST SR UNSECURED 144A 11/17 VAR					1.41233	16 Nov 2017		
		Local	8,645,247.000	100.000000	8,645,247.03	100.000000	8,645,247.00	-0.03	0.92
		Base		100.000000	8,645,247.03	100.000000	8,645,247.00	-0.03	0.92
24422ESN0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/17 1.125					1.125	12 Jun 2017		
		Local	10,000,000.000	99.996912	9,999,691.24	99.996912	9,999,691.24	0.00	1.06
		Base		99.996912	9,999,691.24	99.996912	9,999,691.24	0.00	1.06
24703EAA7	DELL EQUIPMENT FINANCE TRUST DEFT 2016 1 A1 144A					0.85	24 Jul 2017		
		Local	410,276.120	100.000000	410,276.12	99.984510	410,212.57	-63.55	0.04
	Original Face:	Base	10,000,000.000	100.000000	410,276.12	99.984510	410,212.57	-63.55	0.04
254683AW5	DISCOVER CARD EXECUTION NOTE T DCENT 2012 A4 A4					1.28222	15 Nov 2019		
		Local	3,458,098.840	100.000000	3,458,098.84	100.036280	3,459,353.44	1,254.60	0.37
	Original Face:	Base	3,458,099.000	100.000000	3,458,098.84	100.036280	3,459,353.44	1,254.60	0.37
254683BX2	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A2 A2					2.39	15 Jul 2024		
		Local	10,000,000.000	99.954445	9,995,444.50	100.511650	10,051,165.00	55,720.50	1.07
	Original Face:	Base	10,000,000.000	99.954445	9,995,444.50	100.511650	10,051,165.00	55,720.50	1.07
25468PDH6	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 1.65					1.65	08 Jan 2019		
		Local	5,000,000.000	99.920896	4,996,044.80	100.198100	5,009,905.00	13,860.20	0.53
		Base		99.920896	4,996,044.80	100.198100	5,009,905.00	13,860.20	0.53
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	8,370,771.730	99.988882	8,369,841.10	99.961120	8,367,517.17	-2,323.93	0.89
	Original Face:	Base	10,000,000.000	99.988882	8,369,841.10	99.961120	8,367,517.17	-2,323.93	0.89
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	830,398.940	102.020165	847,174.37	102.657178	852,464.12	5,289.75	0.09
	Original Face:	Base	2,096,032.000	102.020165	847,174.37	102.657178	852,464.12	5,289.75	0.09
3130A8PK3	FEDERAL HOME LOAN BANK BONDS 08/18 0.625					0.625	07 Aug 2018		
		Local	10,000,000.000	99.865074	9,986,507.37	99.240900	9,924,090.00	-62,417.37	1.05
		Base		99.865074	9,986,507.37	99.240900	9,924,090.00	-62,417.37	1.05

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	4,903,728.300	105.344998	5,165,832.48	102.805577	5,041,306.17	-124,526.31	0.54
Original Face:		Base	8,645,247.000	105.344998	5,165,832.48	102.805577	5,041,306.17	-124,526.31	0.54
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	2,052,911.440	105.235164	2,160,384.72	102.726081	2,108,875.47	-51,509.25	0.22
Original Face:		Base	4,322,624.000	105.235164	2,160,384.72	102.726081	2,108,875.47	-51,509.25	0.22
3133ECNZ3	FEDERAL FARM CREDIT BANK BONDS 02/18 0.84					0.84	09 Feb 2018		
		Local	8,645,247.000	100.000001	8,645,247.10	99.591200	8,609,905.23	-35,341.87	0.91
		Base		100.000001	8,645,247.10	99.591200	8,609,905.23	-35,341.87	0.91
3133EFF51	FEDERAL FARM CREDIT BANK BONDS 02/18 0.85					0.85	26 Feb 2018		
		Local	12,500,000.000	99.977204	12,497,150.48	99.755800	12,469,475.00	-27,675.48	1.32
		Base		99.977204	12,497,150.48	99.755800	12,469,475.00	-27,675.48	1.32
3134G8L98	FREDDIE MAC NOTES 02/18 1.05					1.05	26 Feb 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	99.907400	9,990,740.00	-9,260.00	1.06
		Base		100.000000	10,000,000.00	99.907400	9,990,740.00	-9,260.00	1.06
313586RC5	FANNIE MAE SUBORDINATED 10/19 0.00000					0.01	09 Oct 2019		
		Local	5,000,000.000	94.932386	4,746,619.31	95.448000	4,772,400.00	25,780.69	0.51
		Base		94.932386	4,746,619.31	95.448000	4,772,400.00	25,780.69	0.51
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.7	27 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	99.991500	9,999,150.00	-850.00	1.06
		Base		100.000000	10,000,000.00	99.991500	9,999,150.00	-850.00	1.06
3135G0TM5	FANNIE MAE NOTES 01/18 1.02					1.02	30 Jan 2018		
		Local	10,806,559.000	99.999999	10,806,558.89	99.824700	10,787,615.10	-18,943.79	1.15
		Base		99.999999	10,806,558.89	99.824700	10,787,615.10	-18,943.79	1.15
3135G0XD0	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		Local	17,290,494.000	100.000000	17,290,494.00	99.799900	17,255,895.72	-34,598.28	1.83
		Base		100.000000	17,290,494.00	99.799900	17,255,895.72	-34,598.28	1.83
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.5	25 Jul 2040		
		Local	475,093.750	103.220819	490,395.66	101.284020	481,194.05	-9,201.61	0.05
Original Face:		Base	2,161,312.000	103.220819	490,395.66	101.284020	481,194.05	-9,201.61	0.05

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3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	1,032,696.570	100.150620	1,034,252.02	100.717050	1,040,101.52	5,849.50	0.11
Original Face:		Base	4,322,624.000	100.150620	1,034,252.02	100.717050	1,040,101.52	5,849.50	0.11
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.0	25 Apr 2042		
		Local	2,025,915.490	101.698481	2,060,325.28	97.660190	1,978,512.92	-81,812.36	0.21
Original Face:		Base	4,322,624.000	101.698481	2,060,325.28	97.660190	1,978,512.92	-81,812.36	0.21
3136A76N7	FANNIE MAE FNR 2012 101 B					2.0	25 May 2039		
		Local	4,067,622.500	101.792405	4,140,530.78	99.570510	4,050,152.47	-90,378.31	0.43
Original Face:		Base	8,584,720.000	101.792405	4,140,530.78	99.570510	4,050,152.47	-90,378.31	0.43
3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.75	25 May 2039		
		Local	2,099,203.130	100.909192	2,118,288.91	100.991350	2,120,013.58	1,724.67	0.23
Original Face:		Base	5,571,429.000	100.909192	2,118,288.91	100.991350	2,120,013.58	1,724.67	0.23
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.0	25 May 2040		
		Local	1,634,936.000	101.625595	1,661,513.44	97.570940	1,595,222.42	-66,291.02	0.17
Original Face:		Base	4,322,624.000	101.625595	1,661,513.44	97.570940	1,595,222.42	-66,291.02	0.17
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.75	25 Jul 2041		
		Local	3,204,047.520	100.915056	3,233,366.35	96.252740	3,083,983.53	-149,382.82	0.33
Original Face:		Base	5,111,816.000	100.915056	3,233,366.35	96.252740	3,083,983.53	-149,382.82	0.33
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		Local	2,302,228.940	99.650330	2,294,178.73	95.818160	2,205,953.41	-88,225.32	0.23
Original Face:		Base	4,322,624.000	99.650330	2,294,178.73	95.818160	2,205,953.41	-88,225.32	0.23
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		Local	3,209,279.220	101.728848	3,264,762.78	97.404610	3,125,985.91	-138,776.87	0.33
Original Face:		Base	5,326,337.000	101.728848	3,264,762.78	97.404610	3,125,985.91	-138,776.87	0.33
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	2,302,228.940	100.338390	2,310,019.45	96.290840	2,216,835.59	-93,183.86	0.24
Original Face:		Base	4,322,624.000	100.338390	2,310,019.45	96.290840	2,216,835.59	-93,183.86	0.24
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	4,038,159.260	100.780380	4,069,672.24	95.200280	3,844,338.92	-225,333.32	0.41
Original Face:		Base	8,645,247.000	100.780380	4,069,672.24	95.200280	3,844,338.92	-225,333.32	0.41

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3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	2,333,866.220	100.464093	2,344,697.52	98.885130	2,307,846.65	-36,850.87	0.25
Original Face:		Base	4,322,624.000	100.464093	2,344,697.52	98.885130	2,307,846.65	-36,850.87	0.25
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	2,993,901.420	101.844132	3,049,112.90	97.877440	2,930,354.07	-118,758.83	0.31
Original Face:		Base	6,483,935.000	101.844132	3,049,112.90	97.877440	2,930,354.07	-118,758.83	0.31
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		Local	2,194,643.360	99.837018	2,191,066.49	96.649870	2,121,119.95	-69,946.54	0.23
Original Face:		Base	4,322,624.000	99.837018	2,191,066.49	96.649870	2,121,119.95	-69,946.54	0.23
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	551,562.630	97.985021	540,448.76	98.348070	542,451.20	2,002.44	0.06
Original Face:		Base	2,161,312.000	97.985021	540,448.76	98.348070	542,451.20	2,002.44	0.06
3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		Local	1,333,446.840	100.151900	1,335,472.35	99.393130	1,325,354.55	-10,117.80	0.14
Original Face:		Base	4,527,840.000	100.151900	1,335,472.35	99.393130	1,325,354.55	-10,117.80	0.14
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	278,004.940	101.899538	283,285.75	101.917840	283,336.63	50.88	0.03
Original Face:		Base	4,322,624.000	101.899538	283,285.75	101.917840	283,336.63	50.88	0.03
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		Local	1,625,429.630	101.577166	1,651,065.36	100.683620	1,636,541.39	-14,523.97	0.17
Original Face:		Base	8,645,247.000	101.577166	1,651,065.36	100.683620	1,636,541.39	-14,523.97	0.17
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	821,043.330	99.315526	815,423.50	99.751220	819,000.74	3,577.24	0.09
Original Face:		Base	2,161,312.000	99.315526	815,423.50	99.751220	819,000.74	3,577.24	0.09
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	876,556.390	99.974370	876,331.73	98.933010	867,203.62	-9,128.11	0.09
Original Face:		Base	2,161,312.000	99.974370	876,331.73	98.933010	867,203.62	-9,128.11	0.09
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
		Local	774,368.930	99.948850	773,972.84	98.536780	763,038.21	-10,934.63	0.08
Original Face:		Base	2,472,541.000	99.948850	773,972.84	98.536780	763,038.21	-10,934.63	0.08

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3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	1,089,182.290	100.291420	1,092,356.39	97.782760	1,065,032.50	-27,323.89	0.11
Original Face:		Base	4,322,624.000	100.291420	1,092,356.39	97.782760	1,065,032.50	-27,323.89	0.11
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	3,166,868.680	100.417352	3,180,085.66	98.622480	3,123,244.43	-56,841.23	0.33
Original Face:		Base	6,483,935.000	100.417352	3,180,085.66	98.622480	3,123,244.43	-56,841.23	0.33
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
		Local	3,045,813.880	100.091719	3,048,607.46	96.392090	2,935,923.66	-112,683.80	0.31
Original Face:		Base	5,619,411.000	100.091719	3,048,607.46	96.392090	2,935,923.66	-112,683.80	0.31
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
		Local	2,857,963.200	101.438452	2,899,073.62	94.973540	2,714,308.82	-184,764.80	0.29
Original Face:		Base	4,322,624.000	101.438452	2,899,073.62	94.973540	2,714,308.82	-184,764.80	0.29
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
		Local	2,514,520.390	100.027115	2,515,202.19	96.178110	2,418,418.19	-96,784.00	0.26
Original Face:		Base	4,322,624.000	100.027115	2,515,202.19	96.178110	2,418,418.19	-96,784.00	0.26
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
		Local	6,286,300.400	100.840705	6,339,149.67	96.922900	6,092,864.65	-246,285.02	0.65
Original Face:		Base	10,806,559.000	100.840705	6,339,149.67	96.922900	6,092,864.65	-246,285.02	0.65
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	5,066,862.350	100.534858	5,093,962.88	98.233660	4,977,364.33	-116,598.55	0.53
Original Face:		Base	10,806,559.000	100.534858	5,093,962.88	98.233660	4,977,364.33	-116,598.55	0.53
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	2,822,291.830	100.602267	2,839,289.57	100.172890	2,827,171.29	-12,118.28	0.30
Original Face:		Base	4,322,624.000	100.602267	2,839,289.57	100.172890	2,827,171.29	-12,118.28	0.30
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	4,054,036.920	99.891493	4,049,638.00	95.745580	3,881,561.16	-168,076.84	0.41
Original Face:		Base	6,483,935.000	99.891493	4,049,638.00	95.745580	3,881,561.16	-168,076.84	0.41
3137B2CM0	FREDDIE MAC FHR 4203 DM					3.0	15 Apr 2033		
		Local	3,363,105.900	102.981676	3,463,382.83	102.869350	3,459,605.18	-3,777.65	0.37
Original Face:		Base	6,000,000.000	102.981676	3,463,382.83	102.869350	3,459,605.18	-3,777.65	0.37

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3137BUFY9	FREDDIE MAC FHR 4646 TA					3.5	15 Apr 2028		
		Local	8,834,990.900	103.843542	9,174,567.53	103.696900	9,161,611.68	-12,955.85	0.97
Original Face:		Base	10,000,000.000	103.843542	9,174,567.53	103.696900	9,161,611.68	-12,955.85	0.97
3137BUFZ6	FREDDIE MAC FHR 4646 TB					3.5	15 Apr 2028		
		Local	8,834,990.900	103.787390	9,169,606.47	103.912480	9,180,658.15	11,051.68	0.98
Original Face:		Base	10,000,000.000	103.787390	9,169,606.47	103.912480	9,180,658.15	11,051.68	0.98
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.0	15 Oct 2040		
		Local	4,950,239.650	102.023718	5,050,418.54	101.940490	5,046,298.56	-4,119.98	0.54
Original Face:		Base	5,000,000.000	102.023718	5,050,418.54	101.940490	5,046,298.56	-4,119.98	0.54
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	3,812,520.450	103.601751	3,949,837.94	101.163008	3,856,860.37	-92,977.57	0.41
Original Face:		Base	6,483,935.000	103.601751	3,949,837.94	101.163008	3,856,860.37	-92,977.57	0.41
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	855,071.530	101.445945	867,435.39	101.979630	871,998.78	4,563.39	0.09
Original Face:		Base	33,932,595.000	101.445945	867,435.39	101.979630	871,998.78	4,563.39	0.09
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	785,088.560	106.437330	835,627.30	107.313610	842,506.88	6,879.58	0.09
Original Face:		Base	18,956,866.000	106.437330	835,627.30	107.313610	842,506.88	6,879.58	0.09
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	953,785.650	99.105856	945,257.43	102.359770	976,292.80	31,035.37	0.10
Original Face:		Base	4,322,624.000	99.105856	945,257.43	102.359770	976,292.80	31,035.37	0.10
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	563,684.130	105.811723	596,443.89	106.506850	600,362.21	3,918.32	0.06
Original Face:		Base	6,483,935.000	105.811723	596,443.89	106.506850	600,362.21	3,918.32	0.06
34530KAB9	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A3					0.9	15 Oct 2018		
		Local	1,796,012.040	99.999998	1,796,012.00	99.940860	1,794,949.88	-1,062.12	0.19
Original Face:		Base	10,000,000.000	99.999998	1,796,012.00	99.940860	1,794,949.88	-1,062.12	0.19
34530KAC7	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A4					1.42	15 Aug 2019		
		Local	8,000,000.000	100.000000	7,999,999.99	100.018730	8,001,498.40	1,498.41	0.85
Original Face:		Base	8,000,000.000	100.000000	7,999,999.99	100.018730	8,001,498.40	1,498.41	0.85

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34532EAD7	FORD CREDIT AUTO OWNER TRUST FORDO 2016 B A3					1.33	15 Oct 2020		
		Local	3,000,000.000	99.993493	2,999,804.80	99.523560	2,985,706.80	-14,098.00	0.32
Original Face:		Base	3,000,000.000	99.993493	2,999,804.80	99.523560	2,985,706.80	-14,098.00	0.32
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					2.239	30 Apr 2018		
		Local	4,322,624.000	100.202043	4,331,357.55	100.885000	4,360,879.22	29,521.67	0.46
		Base		100.202043	4,331,357.55	100.885000	4,360,879.22	29,521.67	0.46
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	10,000,000.000	99.952740	9,995,273.97	99.569900	9,956,990.00	-38,283.97	1.06
		Base		99.952740	9,995,273.97	99.569900	9,956,990.00	-38,283.97	1.06
38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	3,372.220	100.125733	3,376.46	100.270290	3,381.33	4.87	0.00
Original Face:		Base	1,880,341.000	100.125733	3,376.46	100.270290	3,381.33	4.87	0.00
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	7,000,000.000	101.678427	7,117,489.92	99.395560	6,957,689.20	-159,800.72	0.74
Original Face:		Base	7,000,000.000	101.678427	7,117,489.92	99.395560	6,957,689.20	-159,800.72	0.74
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	4,230,828.550	102.394420	4,332,132.35	98.027620	4,147,380.53	-184,751.82	0.44
Original Face:		Base	7,989,505.000	102.394420	4,332,132.35	98.027620	4,147,380.53	-184,751.82	0.44
39154TAJ7	GREAT AMERICA LEASING RECEIVAB GALC 2017 1 A3 144A					2.06	22 Jun 2020		
		Local	4,000,000.000	99.999692	3,999,987.66	99.783810	3,991,352.40	-8,635.26	0.42
Original Face:		Base	4,000,000.000	99.999692	3,999,987.66	99.783810	3,991,352.40	-8,635.26	0.42
41283LAG0	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/19 2.25					2.25	15 Jan 2019		
		Local	4,000,000.000	99.992885	3,999,715.39	100.533400	4,021,336.00	21,620.61	0.43
		Base		99.992885	3,999,715.39	100.533400	4,021,336.00	21,620.61	0.43
437076BE1	HOME DEPOT INC SR UNSECURED 06/19 2					2.0	15 Jun 2019		
		Local	7,000,000.000	99.835127	6,988,458.87	100.775800	7,054,306.00	65,847.13	0.75
		Base		99.835127	6,988,458.87	100.775800	7,054,306.00	65,847.13	0.75
44891FAA4	HYUNDAI AUTO LEASE SECURITIZAT HALST 2017 A A1 144A					0.82	16 Jan 2018		
		Local	5,714,353.040	100.000000	5,714,353.04	99.907000	5,709,038.69	-5,314.35	0.61
Original Face:		Base	8,000,000.000	100.000000	5,714,353.04	99.907000	5,709,038.69	-5,314.35	0.61

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
458140AH3	INTEL CORP SR UNSECURED 10/16 1.95					1.95	01 Oct 2016		
		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
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					1.40372	12 Feb 2019		
		Local	1,512,918.000	100.000007	1,512,918.11	100.518500	1,520,762.48	7,844.37	0.16
		Base		100.000007	1,512,918.11	100.518500	1,520,762.48	7,844.37	0.16
46513BR75	STATE OF ISRAEL 03/20 0					2.291	01 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.53
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.53
46513CSW7	ISRAEL ST SVG BD 05/21 2.72					2.72	01 May 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	96.318000	4,815,900.00	-184,100.00	0.51
		Base		100.000000	5,000,000.00	96.318000	4,815,900.00	-184,100.00	0.51
46625HJF8	JPMORGAN CHASE + CO SR UNSECURED 01/18 VAR					1.93789	25 Jan 2018		
		Local	3,509,970.000	100.056433	3,511,950.77	100.601400	3,531,078.96	19,128.19	0.38
		Base		100.056433	3,511,950.77	100.601400	3,531,078.96	19,128.19	0.38
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.25	03 Mar 2022		
		Local	3,500,000.000	99.728000	3,490,480.00	100.130300	3,504,560.50	14,080.50	0.37
		Base		99.728000	3,490,480.00	100.130300	3,504,560.50	14,080.50	0.37
478375AC2	JOHNSON CONTROLS INTL PL SR UNSECURED 11/17 1.4					1.4	02 Nov 2017		
		Local	4,000,000.000	100.106665	4,004,266.60	99.797600	3,991,904.00	-12,362.60	0.42
		Base		100.106665	4,004,266.60	99.797600	3,991,904.00	-12,362.60	0.42
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,025,836.000	99.983934	3,025,349.86	100.067200	3,027,869.36	2,519.50	0.32
		Base		99.983934	3,025,349.86	100.067200	3,027,869.36	2,519.50	0.32
494368BP7	KIMBERLY CLARK CORP SR UNSECURED 03/20 1.85					1.85	01 Mar 2020		
		Local	3,000,000.000	99.963898	2,998,916.94	99.982700	2,999,481.00	564.06	0.32
		Base		99.963898	2,998,916.94	99.982700	2,999,481.00	564.06	0.32
58013MEQ3	MCDONALD S CORP SR UNSECURED 05/19 1.875					1.875	29 May 2019		
		Local	7,500,000.000	99.956947	7,496,771.02	100.353100	7,526,482.50	29,711.48	0.80
		Base		99.956947	7,496,771.02	100.353100	7,526,482.50	29,711.48	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
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	2,161,312.000	99.918943	2,159,560.11	99.825000	2,157,529.70	-2,030.41	0.23
		Base		99.918943	2,159,560.11	99.825000	2,157,529.70	-2,030.41	0.23
63254AAT5	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/20 2.25					2.25	10 Jan 2020		
		Local	5,000,000.000	99.991666	4,999,583.29	100.124000	5,006,200.00	6,616.71	0.53
		Base		99.991666	4,999,583.29	100.124000	5,006,200.00	6,616.71	0.53
63534PAH0	PNC BANK NA SUBORDINATED 06/17 VAR					1.47167	07 Jun 2017		
		Local	8,104,919.000	99.965579	8,102,129.22	99.965579	8,102,129.22	0.00	0.86
		Base		99.965579	8,102,129.22	99.965579	8,102,129.22	0.00	0.86
637432KT1	NATIONAL RURAL UTIL COOP COLLATERAL T 02/18 5.45					5.45	01 Feb 2018		
		Local	10,000,000.000	103.388684	10,338,868.38	103.216400	10,321,640.00	-17,228.38	1.10
		Base		103.388684	10,338,868.38	103.216400	10,321,640.00	-17,228.38	1.10
654740AJ8	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.5					1.5	02 Mar 2018		
		Local	5,000,000.000	99.986539	4,999,326.94	99.749200	4,987,460.00	-11,866.94	0.53
		Base		99.986539	4,999,326.94	99.749200	4,987,460.00	-11,866.94	0.53
65478VAD9	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 B A3					1.32	15 Jan 2021		
		Local	2,000,000.000	99.987540	1,999,750.80	99.447180	1,988,943.60	-10,807.20	0.21
Original Face:		Base	2,000,000.000	99.987540	1,999,750.80	99.447180	1,988,943.60	-10,807.20	0.21
713448DA3	PEPSICO INC SR UNSECURED 10/17 VAR					1.37178	13 Oct 2017		
		Local	10,000,000.000	100.000000	10,000,000.00	100.168800	10,016,880.00	16,880.00	1.06
		Base		100.000000	10,000,000.00	100.168800	10,016,880.00	16,880.00	1.06
717081DF7	PFIZER INC SR UNSECURED 06/18 VAR					1.43122	15 Jun 2018		
		Local	4,322,624.000	99.999997	4,322,623.86	100.372600	4,338,730.10	16,106.24	0.46
		Base		99.999997	4,322,623.86	100.372600	4,338,730.10	16,106.24	0.46
78008SWK8	ROYAL BANK OF CANADA SR UNSECURED 04/18 VAR					1.539	30 Apr 2018		
		Local	8,645,247.000	99.919658	8,638,301.20	99.635500	8,613,735.07	-24,566.13	0.92
		Base		99.919658	8,638,301.20	99.635500	8,613,735.07	-24,566.13	0.92
78012KZG5	ROYAL BANK OF CANADA SR UNSECURED 02/22 2.75					2.75	01 Feb 2022		
		Local	7,000,000.000	99.977755	6,998,442.87	100.915500	7,064,085.00	65,642.13	0.75
		Base		99.977755	6,998,442.87	100.915500	7,064,085.00	65,642.13	0.75

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					1.68167	25 Jan 2029		
		Local	1,055,634.570	100.000001	1,055,634.58	99.242650	1,047,639.72	-7,994.86	0.11
Original Face:		Base	2,161,312.000	100.000001	1,055,634.58	99.242650	1,047,639.72	-7,994.86	0.11
81379JAD3	SECURITIZED TERM AUTO RECEIVAB SSTRT 2017 1A A3 144A					1.89	25 Aug 2020		
		Local	12,500,000.000	100.000000	12,500,000.00	99.759410	12,469,926.25	-30,073.75	1.32
Original Face:		Base	12,500,000.000	100.000000	12,500,000.00	99.759410	12,469,926.25	-30,073.75	1.32
86787EAR8	SUNTRUST BANK SR UNSECURED 01/20 2.25					2.25	31 Jan 2020		
		Local	3,000,000.000	99.962000	2,998,860.00	100.324800	3,009,744.00	10,884.00	0.32
		Base		99.962000	2,998,860.00	100.324800	3,009,744.00	10,884.00	0.32
87612EBB1	TARGET CORP SR UNSECURED 06/19 2.3					2.3	26 Jun 2019		
		Local	7,000,000.000	99.899452	6,992,961.66	101.275000	7,089,250.00	96,288.34	0.75
		Base		99.899452	6,992,961.66	101.275000	7,089,250.00	96,288.34	0.75
88579YAG6	3M COMPANY SR UNSECURED 06/19 1.625					1.625	15 Jun 2019		
		Local	7,000,000.000	99.405383	6,958,376.79	100.391000	7,027,370.00	68,993.21	0.75
		Base		99.405383	6,958,376.79	100.391000	7,027,370.00	68,993.21	0.75
89231RAC8	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 B A3					0.76	15 Mar 2018		
		Local	563,808.820	99.999828	563,807.85	99.966820	563,621.75	-186.10	0.06
Original Face:		Base	6,000,000.000	99.999828	563,807.85	99.966820	563,621.75	-186.10	0.06
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	2,161,312.000	99.994068	2,161,183.79	99.963500	2,160,523.12	-660.67	0.23
		Base		99.994068	2,161,183.79	99.963500	2,160,523.12	-660.67	0.23
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					1.289	30 Oct 2017		
		Local	2,161,312.000	99.935166	2,159,910.74	100.050900	2,162,412.11	2,501.37	0.23
		Base		99.935166	2,159,910.74	100.050900	2,162,412.11	2,501.37	0.23
89236TAJ4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/18 VAR					1.289	30 Apr 2018		
		Local	8,645,247.000	100.000000	8,645,247.03	100.074100	8,651,653.13	6,406.10	0.92
		Base		100.000000	8,645,247.03	100.074100	8,651,653.13	6,406.10	0.92
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					1.5	13 Feb 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	98.204800	4,910,240.00	-89,760.00	0.52
		Base		100.000000	5,000,000.00	98.204800	4,910,240.00	-89,760.00	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
89236TDM4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 1.7					1.7	09 Jan 2019		
		Local	10,000,000.000	99.968932	9,996,893.15	100.187400	10,018,740.00	21,846.85	1.06
		Base		99.968932	9,996,893.15	100.187400	10,018,740.00	21,846.85	1.06
89236WAC2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2015 A A3					1.12	15 Feb 2019		
		Local	3,377,551.580	99.995504	3,377,399.72	99.902760	3,374,267.25	-3,132.47	0.36
Original Face:		Base	5,500,000.000	99.995504	3,377,399.72	99.902760	3,374,267.25	-3,132.47	0.36
912828D23	US TREASURY N/B 04/19 1.625					1.625	30 Apr 2019		
		Local	10,000,000.000	100.021581	10,002,158.07	100.691400	10,069,140.00	66,981.93	1.07
		Base		100.021581	10,002,158.07	100.691400	10,069,140.00	66,981.93	1.07
912828TB6	US TREASURY N/B 06/17 0.75					0.75	30 Jun 2017		
		Local	10,000,000.000	99.967582	9,996,758.19	99.976600	9,997,660.00	901.81	1.06
		Base		99.967582	9,996,758.19	99.976600	9,997,660.00	901.81	1.06
912828UR9	US TREASURY N/B 02/18 0.75					0.75	28 Feb 2018		
		Local	5,000,000.000	99.969625	4,998,481.23	99.718800	4,985,940.00	-12,541.23	0.53
		Base		99.969625	4,998,481.23	99.718800	4,985,940.00	-12,541.23	0.53
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		Local	2,161,312.000	99.730405	2,155,485.21	99.480500	2,150,083.98	-5,401.23	0.23
		Base		99.730405	2,155,485.21	99.480500	2,150,083.98	-5,401.23	0.23
912828WL0	US TREASURY N/B 05/19 1.5					1.5	31 May 2019		
		Local	20,000,000.000	99.642253	19,928,450.54	100.433600	20,086,720.00	158,269.46	2.13
		Base		99.642253	19,928,450.54	100.433600	20,086,720.00	158,269.46	2.13
92347XAA4	VERIZON OWNER TRUST VZOT 2016 1A A 144A					1.42	20 Jan 2021		
		Local	4,250,000.000	99.985770	4,249,395.24	99.386690	4,223,934.33	-25,460.91	0.45
Original Face:		Base	4,250,000.000	99.985770	4,249,395.24	99.386690	4,223,934.33	-25,460.91	0.45
92887KAC4	VOLVO FINANCIAL EQUIPMENT LLC VFET 2017 1A A3 144A					1.92	15 Mar 2021		
		Local	4,000,000.000	99.995236	3,999,809.42	100.106310	4,004,252.40	4,442.98	0.43
Original Face:		Base	4,000,000.000	99.995236	3,999,809.42	100.106310	4,004,252.40	4,442.98	0.43
92976WBH8	WACHOVIA CORP COMPANY GUAR 02/18 5.75					5.75	01 Feb 2018		
		Local	4,322,624.000	103.355314	4,467,661.61	103.142500	4,458,462.46	-9,199.15	0.47
		Base		103.355314	4,467,661.61	103.142500	4,458,462.46	-9,199.15	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
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					1.67122	23 Apr 2018		
		Local	4,322,624.000	99.999997	4,322,623.87	100.467400	4,342,827.94	20,204.07	0.46
		Base		99.999997	4,322,623.87	100.467400	4,342,827.94	20,204.07	0.46
94986RPR6	WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR					1.33622	14 May 2018		
		Local	3,458,099.000	99.999999	3,458,098.95	99.942600	3,456,114.05	-1,984.90	0.37
		Base		99.999999	3,458,098.95	99.942600	3,456,114.05	-1,984.90	0.37
94988J5G8	WELLS FARGO BANK NA SR UNSECURED 12/19 2.15					2.15	06 Dec 2019		
		Local	5,000,000.000	99.876393	4,993,819.67	100.336800	5,016,840.00	23,020.33	0.53
		Base		99.876393	4,993,819.67	100.336800	5,016,840.00	23,020.33	0.53
US DOLLAR Total									
		Local	586,622,226.080		589,003,238.74		586,208,047.49	-2,795,191.25	62.28
	Original Face:	Base	422,121,035.000		589,003,238.74		586,208,047.49	-2,795,191.25	62.28
FIXED INCOME Total									
		Base	586,622,226.080		589,003,238.74		586,208,047.49	-2,795,191.25	62.28
	Original Face:		422,121,035.000						

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Holdings

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

As of: *March 31, 2017* *View Date:* *April 7, 2017*

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								
		941,949,794.430	Base	943,893,572.44		941,171,429.44	-2,722,143.00	100.00
Original Face:		422,121,035.000						

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					1.0113055	31 Dec 2030		
			45,056,847.170	Local 100.047527	45,078,261.39	100.050000	45,079,375.59	1,114.20	58.05
				Base 100.047527	45,078,261.39	100.050000	45,079,375.59	1,114.20	58.05
2284K0RU1	CROWN POINT CAP CO.					1.22	28 Apr 2017		
			10,000,000.000	Local 99.908500	9,990,850.00	99.908500	9,990,850.00	0.00	12.86
				Base 99.908500	9,990,850.00	99.908500	9,990,850.00	0.00	12.86
US DOLLAR Total									
			55,056,847.170	Local	55,069,111.39		55,070,225.59	1,114.20	70.91
				Base	55,069,111.39		55,070,225.59	1,114.20	70.91
CASH EQUIVALENT Total									
			55,056,847.170	Base	55,069,111.39		55,070,225.59	1,114.20	70.91
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
			22,592,487.790	Local 1.000000	22,592,487.79	1.000000	22,592,487.79	0.00	29.09
				Base 1.000000	22,592,487.79	1.000000	22,592,487.79	0.00	29.09
US DOLLAR Total									
			22,592,487.790	Local	22,592,487.79		22,592,487.79	0.00	29.09
				Base	22,592,487.79		22,592,487.79	0.00	29.09
EQUITY Total									
			22,592,487.790	Base	22,592,487.79		22,592,487.79	0.00	29.09

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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
FUND Total								
		77,649,334.960	Base	77,661,599.18		77,662,713.38	1,114.20	100.00

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Holdings

Currency Summary

As of: *March 31, 2017*

ST OF AZ POOL 203 S&P 400
STATE OF ARIZONA
FUND: ATZ4

View Date: *April 7, 2017*

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								
	2,048,563.750	Local	2,048,563.75	2,048,563.75	0.24	0.00		0.00
		Base	2,048,563.75	2,048,563.75	0.24	0.00	0.00	0.00
CASH EQUIVALENT								
	5,548,529.270	Local	5,551,388.81	5,551,303.53	0.64	-85.28		-85.28
		Base	5,551,388.81	5,551,303.53	0.64	-85.28	0.00	-85.28
EQUITY								
	20,336,726.720	Local	604,028,385.21	863,649,951.37	99.13	259,621,566.16		259,621,566.16
		Base	604,028,385.21	863,649,951.37	99.13	259,621,566.16	0.00	259,621,566.16
US DOLLAR Total								
	27,933,819.740	Local	611,628,337.77	871,249,818.65	100.00	259,621,480.88		259,621,480.88
		Base	611,628,337.77	871,249,818.65	100.00	259,621,480.88	0.00	259,621,480.88
FUND Total								
	27,933,819.740	Base	611,628,337.77	871,249,818.65	100.00	259,621,480.88	0.00	259,621,480.88

Holdings

Currency Summary

As of: *March 31, 2017*

ST OF AZ POOL 204 S&P 600
STATE OF ARIZONA
FUND: ATZ5

View Date: *April 7, 2017*

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								
	-60,236.400	Local	-60,236.40	-60,236.40	0.01	0.00		0.00
		Base	-60,236.40	-60,236.40	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	11,160,217.180	Local	11,165,800.87	11,165,797.29	1.87	-3.58		-3.58
		Base	11,165,800.87	11,165,797.29	1.87	-3.58	0.00	-3.58
EQUITY								
	19,843,274.000	Local	437,091,132.42	585,221,829.98	98.08	148,130,697.56		148,130,697.56
		Base	437,091,132.42	585,221,829.98	98.08	148,130,697.56	0.00	148,130,697.56
FIXED INCOME								
	225,000.000	Local	225,000.00	223,312.50	0.04	-1,687.50		-1,687.50
		Base	225,000.00	223,312.50	0.04	-1,687.50	0.00	-1,687.50
US DOLLAR Total								
	31,168,254.780	Local	448,421,696.89	596,550,703.37	100.00	148,129,006.48		148,129,006.48
		Base	448,421,696.89	596,550,703.37	100.00	148,129,006.48	0.00	148,129,006.48
FUND Total								
	31,168,254.780	Base	448,421,696.89	596,550,703.37	100.00	148,129,006.48	0.00	148,129,006.48

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								
	104,342.940	Local	104,342.94	104,342.94	0.01	0.00		0.00
		Base	104,342.94	104,342.94	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	58,726,473.700	Local	58,730,956.89	58,732,111.94	3.09	1,155.05		1,155.05
		Base	58,730,956.89	58,732,111.94	3.09	1,155.05	0.00	1,155.05
FIXED INCOME								
	1,738,602,145.030	Local	1,820,118,607.15	1,844,578,201.98	96.91	24,459,594.83		24,459,594.83
Original Face:	1,604,139,038.000	Base	1,820,118,607.15	1,844,578,201.98	96.91	24,459,594.83	0.00	24,459,594.83
US DOLLAR Total								
	1,797,432,961.670	Local	1,878,953,906.98	1,903,414,656.86	100.00	24,460,749.88		24,460,749.88
Original Face:	1,604,139,038.000	Base	1,878,953,906.98	1,903,414,656.86	100.00	24,460,749.88	0.00	24,460,749.88
FUND Total								
	1,797,432,961.670	Base	1,878,953,906.98	1,903,414,656.86	100.00	24,460,749.88	0.00	24,460,749.88
Original Face:	1,604,139,038.000							

Holdings

Currency Summary

As of: *March 31, 2017*

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

View Date: *April 7, 2017*

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								
	322,900.870	Local	322,900.87	322,900.87	0.11	0.00		0.00
		Base	322,900.87	322,900.87	0.11	0.00	0.00	0.00
CASH EQUIVALENT								
	29,170,000.000	Local	29,148,870.68	29,148,066.94	9.52	-803.74		-803.74
		Base	29,148,870.68	29,148,066.94	9.52	-803.74	0.00	-803.74
FIXED INCOME								
	275,754,519.280	Local	276,930,938.36	276,742,242.80	90.38	-188,695.56		-188,695.56
Original Face:	188,363,802.000	Base	276,930,938.36	276,742,242.80	90.38	-188,695.56	0.00	-188,695.56
US DOLLAR Total								
	305,247,420.150	Local	306,402,709.91	306,213,210.61	100.00	-189,499.30		-189,499.30
Original Face:	188,363,802.000	Base	306,402,709.91	306,213,210.61	100.00	-189,499.30	0.00	-189,499.30
FUND Total								
	305,247,420.150	Base	306,402,709.91	306,213,210.61	100.00	-189,499.30	0.00	-189,499.30
Original Face:	188,363,802.000							

Holdings

Currency Summary

As of: *March 31, 2017*

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

View Date: *April 7, 2017*

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								
	393,894.450	Local	393,894.45	393,894.45	0.29	0.00		0.00
		Base	393,894.45	393,894.45	0.29	0.00	0.00	0.00
CASH EQUIVALENT								
	13,490,409.000	Local	13,488,625.67	13,488,625.67	9.96	0.00		0.00
		Base	13,488,625.67	13,488,625.67	9.96	0.00	0.00	0.00
FIXED INCOME								
	120,315,398.110	Local	121,982,795.22	121,551,046.50	89.75	-431,748.72		-431,748.72
Original Face:	129,776,139.000	Base	121,982,795.22	121,551,046.50	89.75	-431,748.72	0.00	-431,748.72
US DOLLAR Total								
	134,199,701.560	Local	135,865,315.34	135,433,566.62	100.00	-431,748.72		-431,748.72
Original Face:	129,776,139.000	Base	135,865,315.34	135,433,566.62	100.00	-431,748.72	0.00	-431,748.72
FUND Total								
	134,199,701.560	Base	135,865,315.34	135,433,566.62	100.00	-431,748.72	0.00	-431,748.72
Original Face:	129,776,139.000							

Holdings

Currency Summary

As of: *March 31, 2017*

ST OF AZ POOL 201 S&P 500
STATE OF ARIZONA
FUND: ATZ9

View Date: *April 7, 2017*

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								
	-20.000	Local	-20.00	-20.00	0.00	0.00		0.00
		Base	-20.00	-20.00	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	419,711.040	Local	419,949.32	419,920.90	0.02	-28.42		-28.42
		Base	419,949.32	419,920.90	0.02	-28.42	0.00	-28.42
EQUITY								
	29,209,297.000	Local	1,146,237,767.26	2,005,741,339.78	99.98	859,503,572.52		859,503,572.52
		Base	1,146,237,767.26	2,005,741,339.78	99.98	859,503,572.52	0.00	859,503,572.52
US DOLLAR Total								
	29,628,988.040	Local	1,146,657,696.58	2,006,161,240.68	100.00	859,503,544.10		859,503,544.10
		Base	1,146,657,696.58	2,006,161,240.68	100.00	859,503,544.10	0.00	859,503,544.10
FUND Total								
	29,628,988.040	Base	1,146,657,696.58	2,006,161,240.68	100.00	859,503,544.10	0.00	859,503,544.10

Holdings

Currency Summary

As of: *March 31, 2017*

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

View Date: *April 7, 2017*

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								
	2,493,749.990	Local	2,493,749.99	2,493,749.99	0.20	0.00		0.00
		Base	2,493,749.99	2,493,749.99	0.20	0.00	0.00	0.00
CASH EQUIVALENT								
	459,925,415.560	Local	459,861,929.59	459,861,929.59	36.03	0.00		0.00
		Base	459,861,929.59	459,861,929.59	36.03	0.00	0.00	0.00
FIXED INCOME								
	813,246,441.200	Local	819,293,127.53	813,842,586.29	63.77	-5,450,541.24		-5,450,541.24
Original Face:	738,162,595.000	Base	819,293,127.53	813,842,586.29	63.77	-5,450,541.24	0.00	-5,450,541.24
US DOLLAR Total								
	1,275,665,606.750	Local	1,281,648,807.11	1,276,198,265.87	100.00	-5,450,541.24		-5,450,541.24
Original Face:	738,162,595.000	Base	1,281,648,807.11	1,276,198,265.87	100.00	-5,450,541.24	0.00	-5,450,541.24
FUND Total								
	1,275,665,606.750	Base	1,281,648,807.11	1,276,198,265.87	100.00	-5,450,541.24	0.00	-5,450,541.24
Original Face:	738,162,595.000							

Holdings

Currency Summary

As of: *March 31, 2017*

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

View Date: *April 7, 2017*

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								
	2,000,000.000	Local	2,000,000.00	2,000,000.00	0.14	0.00		0.00
		Base	2,000,000.00	2,000,000.00	0.14	0.00	0.00	0.00
CASH EQUIVALENT								
	600,461,409.720	Local	599,686,301.79	599,722,739.57	43.24	36,437.78		36,437.78
		Base	599,686,301.79	599,722,739.57	43.24	36,437.78	0.00	36,437.78
FIXED INCOME								
	786,335,552.800	Local	789,040,283.08	785,364,196.26	56.62	-3,676,086.82		-3,676,086.82
Original Face:	542,414,147.000	Base	789,040,283.08	785,364,196.26	56.62	-3,676,086.82	0.00	-3,676,086.82
US DOLLAR Total								
	1,388,796,962.520	Local	1,390,726,584.87	1,387,086,935.83	100.00	-3,639,649.04		-3,639,649.04
Original Face:	542,414,147.000	Base	1,390,726,584.87	1,387,086,935.83	100.00	-3,639,649.04	0.00	-3,639,649.04
FUND Total								
	1,388,796,962.520	Base	1,390,726,584.87	1,387,086,935.83	100.00	-3,639,649.04	0.00	-3,639,649.04
Original Face:	542,414,147.000							

Holdings

Currency Summary

As of: *March 31, 2017*

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

View Date: *April 7, 2017*

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								
	198,761.720	Local	198,761.72	198,761.72	0.19	0.00		0.00
		Base	198,761.72	198,761.72	0.19	0.00	0.00	0.00
CASH EQUIVALENT								
	9,199,306.450	Local	9,201,195.73	9,176,487.38	8.84	-24,708.35		-24,708.35
		Base	9,201,195.73	9,176,487.38	8.84	-24,708.35	0.00	-24,708.35
FIXED INCOME								
	94,394,253.410	Local	94,447,313.18	94,392,379.74	90.97	-54,933.44		-54,933.44
Original Face:	47,015,000.000	Base	94,447,313.18	94,392,379.74	90.97	-54,933.44	0.00	-54,933.44
US DOLLAR Total								
	103,792,321.580	Local	103,847,270.63	103,767,628.84	100.00	-79,641.79		-79,641.79
Original Face:	47,015,000.000	Base	103,847,270.63	103,767,628.84	100.00	-79,641.79	0.00	-79,641.79
FUND Total								
	103,792,321.580	Base	103,847,270.63	103,767,628.84	100.00	-79,641.79	0.00	-79,641.79
Original Face:	47,015,000.000							

Holdings

Currency Summary

As of: *March 31, 2017*

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

View Date: *April 7, 2017*

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								
	221,874.980	Local	221,874.98	221,874.98	0.02	0.00		0.00
		Base	221,874.98	221,874.98	0.02	0.00	0.00	0.00
CASH EQUIVALENT								
	285,432,209.680	Local	285,405,238.85	285,405,238.85	25.77	0.00		0.00
		Base	285,405,238.85	285,405,238.85	25.77	0.00	0.00	0.00
FIXED INCOME								
	822,396,030.220	Local	824,444,232.87	821,891,666.20	74.21	-2,552,566.67		-2,552,566.67
Original Face:	381,291,631.000	Base	824,444,232.87	821,891,666.20	74.21	-2,552,566.67	0.00	-2,552,566.67
US DOLLAR Total								
	1,108,050,114.880	Local	1,110,071,346.70	1,107,518,780.03	100.00	-2,552,566.67		-2,552,566.67
Original Face:	381,291,631.000	Base	1,110,071,346.70	1,107,518,780.03	100.00	-2,552,566.67	0.00	-2,552,566.67
FUND Total								
	1,108,050,114.880	Base	1,110,071,346.70	1,107,518,780.03	100.00	-2,552,566.67	0.00	-2,552,566.67
Original Face:	381,291,631.000							

Holdings

Currency Summary

As of: *March 31, 2017*

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

View Date: *April 7, 2017*

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								
	-29,691.670	Local	-29,691.67	-29,691.67	0.00	0.00		0.00
		Base	-29,691.67	-29,691.67	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,258,812,698.000	Local	1,258,016,859.92	1,258,016,114.22	99.63	-745.70		-745.70
		Base	1,258,016,859.92	1,258,016,114.22	99.63	-745.70	0.00	-745.70
FIXED INCOME								
	4,615,414.190	Local	4,621,448.94	4,620,638.86	0.37	-810.08		-810.08
Original Face:	15,000,000.000	Base	4,621,448.94	4,620,638.86	0.37	-810.08	0.00	-810.08
US DOLLAR Total								
	1,263,398,420.520	Local	1,262,608,617.19	1,262,607,061.41	100.00	-1,555.78		-1,555.78
Original Face:	15,000,000.000	Base	1,262,608,617.19	1,262,607,061.41	100.00	-1,555.78	0.00	-1,555.78
FUND Total								
	1,263,398,420.520	Base	1,262,608,617.19	1,262,607,061.41	100.00	-1,555.78	0.00	-1,555.78
Original Face:	15,000,000.000							

Holdings

Currency Summary

As of: *March 31, 2017*

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

View Date: *April 7, 2017*

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								
	29,236.950	Local	29,236.95	29,236.95	0.00	0.00		0.00
		Base	29,236.95	29,236.95	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,098,662,493.470	Local	1,097,187,048.21	1,097,145,679.86	96.06	-41,368.35		-41,368.35
		Base	1,097,187,048.21	1,097,145,679.86	96.06	-41,368.35	0.00	-41,368.35
FIXED INCOME								
	45,000,000.000	Local	45,007,935.41	45,007,935.44	3.94	0.03		0.03
		Base	45,007,935.41	45,007,935.44	3.94	0.03	0.00	0.03
US DOLLAR Total								
	1,143,691,730.420	Local	1,142,224,220.57	1,142,182,852.25	100.00	-41,368.32		-41,368.32
		Base	1,142,224,220.57	1,142,182,852.25	100.00	-41,368.32	0.00	-41,368.32
FUND Total								
	1,143,691,730.420	Base	1,142,224,220.57	1,142,182,852.25	100.00	-41,368.32	0.00	-41,368.32

Holdings

Currency Summary

As of: *March 31, 2017*

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

View Date: *April 7, 2017*

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								
	-94,195.620	Local	-94,195.62	-94,195.62	0.03	0.00		0.00
		Base	-94,195.62	-94,195.62	0.03	0.00	0.00	0.00
CASH EQUIVALENT								
	47,490,422.150	Local	47,658,614.17	47,638,017.15	16.31	-20,597.02		-20,597.02
		Base	47,658,614.17	47,638,017.15	16.31	-20,597.02	0.00	-20,597.02
FIXED INCOME								
	239,150,000.000	Local	244,360,791.53	244,298,525.25	83.66	-62,266.28		-62,266.28
		Base	244,360,791.53	244,298,525.25	83.66	-62,266.28	0.00	-62,266.28
US DOLLAR Total								
	286,546,226.530	Local	291,925,210.08	291,842,346.78	100.00	-82,863.30		-82,863.30
		Base	291,925,210.08	291,842,346.78	100.00	-82,863.30	0.00	-82,863.30
FUND Total								
	286,546,226.530	Base	291,925,210.08	291,842,346.78	100.00	-82,863.30	0.00	-82,863.30

Holdings

Currency Summary

As of: *March 31, 2017*

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

View Date: *April 7, 2017*

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								
	3,413,651.160	Local	3,413,651.16	3,413,651.16	1.00	0.00		0.00
		Base	3,413,651.16	3,413,651.16	1.00	0.00	0.00	0.00
CASH EQUIVALENT								
	87,808,264.310	Local	87,761,141.34	87,781,626.01	25.64	20,484.67		20,484.67
		Base	87,761,141.34	87,781,626.01	25.64	20,484.67	0.00	20,484.67
FIXED INCOME								
	249,832,841.870	Local	250,711,024.96	251,228,144.21	73.37	517,119.25		517,119.25
Original Face:	214,498,695.000	Base	250,711,024.96	251,228,144.21	73.37	517,119.25	0.00	517,119.25
US DOLLAR Total								
	341,054,757.340	Local	341,885,817.46	342,423,421.38	100.00	537,603.92		537,603.92
Original Face:	214,498,695.000	Base	341,885,817.46	342,423,421.38	100.00	537,603.92	0.00	537,603.92
FUND Total								
	341,054,757.340	Base	341,885,817.46	342,423,421.38	100.00	537,603.92	0.00	537,603.92
Original Face:	214,498,695.000							

Holdings

Currency Summary

As of: *March 31, 2017*

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

View Date: *April 7, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	13,780.780	Local	13,780.78	13,780.78	100.00	0.00		0.00
		Base	13,780.78	13,780.78	100.00	0.00	0.00	0.00
US DOLLAR Total								
	13,780.780	Local	13,780.78	13,780.78	100.00	0.00		0.00
		Base	13,780.78	13,780.78	100.00	0.00	0.00	0.00
FUND Total								
	13,780.780	Base	13,780.78	13,780.78	100.00	0.00	0.00	0.00

Holdings

Currency Summary

As of: *March 31, 2017*

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

View Date: *April 7, 2017*

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								
	451,818.070	Local	451,818.07	451,818.07	0.13	0.00		0.00
		Base	451,818.07	451,818.07	0.13	0.00	0.00	0.00
CASH EQUIVALENT								
	63,367,770.100	Local	63,329,167.97	63,355,312.64	18.06	26,144.67		26,144.67
		Base	63,329,167.97	63,355,312.64	18.06	26,144.67	0.00	26,144.67
FIXED INCOME								
	284,357,078.960	Local	288,040,869.16	286,968,994.51	81.81	-1,071,874.65		-1,071,874.65
Original Face:	195,305,168.000	Base	288,040,869.16	286,968,994.51	81.81	-1,071,874.65	0.00	-1,071,874.65
US DOLLAR Total								
	348,176,667.130	Local	351,821,855.20	350,776,125.22	100.00	-1,045,729.98		-1,045,729.98
Original Face:	195,305,168.000	Base	351,821,855.20	350,776,125.22	100.00	-1,045,729.98	0.00	-1,045,729.98
FUND Total								
	348,176,667.130	Base	351,821,855.20	350,776,125.22	100.00	-1,045,729.98	0.00	-1,045,729.98
Original Face:	195,305,168.000							

Holdings

Currency Summary

As of: *March 31, 2017*

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

View Date: *April 7, 2017*

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								
	886,951.170	Local	886,951.17	886,951.17	0.09	0.00		0.00
		Base	886,951.17	886,951.17	0.09	0.00	0.00	0.00
CASH EQUIVALENT								
	354,440,617.180	Local	354,003,382.53	354,076,430.78	37.62	73,048.25		73,048.25
		Base	354,003,382.53	354,076,430.78	37.62	73,048.25	0.00	73,048.25
FIXED INCOME								
	586,622,226.080	Local	589,003,238.74	586,208,047.49	62.28	-2,795,191.25		-2,795,191.25
Original Face:	422,121,035.000	Base	589,003,238.74	586,208,047.49	62.28	-2,795,191.25	0.00	-2,795,191.25
US DOLLAR Total								
	941,949,794.430	Local	943,893,572.44	941,171,429.44	100.00	-2,722,143.00		-2,722,143.00
Original Face:	422,121,035.000	Base	943,893,572.44	941,171,429.44	100.00	-2,722,143.00	0.00	-2,722,143.00
FUND Total								
	941,949,794.430	Base	943,893,572.44	941,171,429.44	100.00	-2,722,143.00	0.00	-2,722,143.00
Original Face:	422,121,035.000							

Holdings

Currency Summary

As of: *March 31, 2017*

STOFAZPOOL123STFIXEDINC
STATE OF ARIZONA
FUND: ATZN

View Date: *April 7, 2017*

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								
	55,056,847.170	Local	55,069,111.39	55,070,225.59	70.91	1,114.20		1,114.20
		Base	55,069,111.39	55,070,225.59	70.91	1,114.20	0.00	1,114.20
EQUITY								
	22,592,487.790	Local	22,592,487.79	22,592,487.79	29.09	0.00		0.00
		Base	22,592,487.79	22,592,487.79	29.09	0.00	0.00	0.00
US DOLLAR Total								
	77,649,334.960	Local	77,661,599.18	77,662,713.38	100.00	1,114.20		1,114.20
		Base	77,661,599.18	77,662,713.38	100.00	1,114.20	0.00	1,114.20
FUND Total								
	77,649,334.960	Base	77,661,599.18	77,662,713.38	100.00	1,114.20	0.00	1,114.20

Holdings

Asset Summary

As of: *March 31, 2017*

ST OF AZ POOL 203 S&P 400
STATE OF ARIZONA
FUND: ATZ4

View Date: *April 7, 2017*

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	2,048,563.750	2,048,563.75	2,048,563.75	0.24	0.00	0.00	0.00
CASH Total	2,048,563.750	2,048,563.75	2,048,563.75	0.24	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	5,548,529.270	5,551,388.81	5,551,303.53	0.64	-85.28	0.00	-85.28
CASH EQUIVALENT Total	5,548,529.270	5,551,388.81	5,551,303.53	0.64	-85.28	0.00	-85.28

Holdings

Asset Summary

As of: *March 31, 2017*

ST OF AZ POOL 203 S&P 400
STATE OF ARIZONA
FUND: ATZ4

View Date: *April 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	20,336,726.720	604,028,385.21	863,649,951.37	99.13	259,621,566.16	0.00	259,621,566.16
EQUITY Total	20,336,726.720	604,028,385.21	863,649,951.37	99.13	259,621,566.16	0.00	259,621,566.16

Holdings

Asset Summary

As of: *March 31, 2017*

ST OF AZ POOL 203 S&P 400
STATE OF ARIZONA
FUND: ATZ4

View Date: *April 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	27,933,819.740	611,628,337.77	871,249,818.65	100.00	259,621,480.88	0.00	259,621,480.88

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	-60,236.400	-60,236.40	-60,236.40	0.01	0.00	0.00	0.00
CASH Total	-60,236.400	-60,236.40	-60,236.40	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	11,160,217.180	11,165,800.87	11,165,797.29	1.87	-3.58	0.00	-3.58
CASH EQUIVALENT Total	11,160,217.180	11,165,800.87	11,165,797.29	1.87	-3.58	0.00	-3.58

Holdings

Asset Summary

As of: *March 31, 2017*

ST OF AZ POOL 204 S&P 600
STATE OF ARIZONA
FUND: ATZ5

View Date: *April 7, 2017*

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	19,843,274.000	437,091,132.42	585,221,829.98	98.08	148,130,697.56	0.00	148,130,697.56
EQUITY Total	19,843,274.000	437,091,132.42	585,221,829.98	98.08	148,130,697.56	0.00	148,130,697.56

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	225,000.000	225,000.00	223,312.50	0.04	-1,687.50	0.00	-1,687.50
FIXED INCOME Total							
	225,000.000	225,000.00	223,312.50	0.04	-1,687.50	0.00	-1,687.50

Holdings

Asset Summary

As of: *March 31, 2017*

ST OF AZ POOL 204 S&P 600
STATE OF ARIZONA
FUND: ATZ5

View Date: *April 7, 2017*

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	31,168,254.780	448,421,696.89	596,550,703.37	100.00	148,129,006.48	0.00	148,129,006.48

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	104,342.940	104,342.94	104,342.94	0.01	0.00	0.00	0.00
CASH Total	104,342.940	104,342.94	104,342.94	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	58,726,473.700	58,730,956.89	58,732,111.94	3.09	1,155.05	0.00	1,155.05
CASH EQUIVALENT Total	58,726,473.700	58,730,956.89	58,732,111.94	3.09	1,155.05	0.00	1,155.05

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	1,738,602,145.030	1,820,118,607.15	1,844,578,201.98	96.91	24,459,594.83	0.00	24,459,594.83
FIXED INCOME Total	1,738,602,145.030	1,820,118,607.15	1,844,578,201.98	96.91	24,459,594.83	0.00	24,459,594.83

Holdings

Asset Summary

As of: *March 31, 2017*

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

View Date: *April 7, 2017*

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	1,797,432,961.670	1,878,953,906.98	1,903,414,656.86	100.00	24,460,749.88	0.00	24,460,749.88

Holdings

Asset Summary

As of: *March 31, 2017*

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

View Date: *April 7, 2017*

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	322,900.870	322,900.87	322,900.87	0.11	0.00	0.00	0.00
CASH Total	322,900.870	322,900.87	322,900.87	0.11	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	29,170,000.000	29,148,870.68	29,148,066.94	9.52	-803.74	0.00	-803.74
CASH EQUIVALENT Total	29,170,000.000	29,148,870.68	29,148,066.94	9.52	-803.74	0.00	-803.74

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	275,754,519.280	276,930,938.36	276,742,242.80	90.38	-188,695.56	0.00	-188,695.56
FIXED INCOME Total							
	275,754,519.280	276,930,938.36	276,742,242.80	90.38	-188,695.56	0.00	-188,695.56

Holdings

Asset Summary

As of: *March 31, 2017*

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

View Date: *April 7, 2017*

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	305,247,420.150	306,402,709.91	306,213,210.61	100.00	-189,499.30	0.00	-189,499.30

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	393,894.450	393,894.45	393,894.45	0.29	0.00	0.00	0.00
CASH Total	393,894.450	393,894.45	393,894.45	0.29	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	13,490,409.000	13,488,625.67	13,488,625.67	9.96	0.00	0.00	0.00
CASH EQUIVALENT Total	13,490,409.000	13,488,625.67	13,488,625.67	9.96	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							
	120,315,398.110	121,982,795.22	121,551,046.50	89.75	-431,748.72	0.00	-431,748.72
FIXED INCOME Total							
	120,315,398.110	121,982,795.22	121,551,046.50	89.75	-431,748.72	0.00	-431,748.72

Holdings

Asset Summary

As of: *March 31, 2017*

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

View Date: *April 7, 2017*

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	134,199,701.560	135,865,315.34	135,433,566.62	100.00	-431,748.72	0.00	-431,748.72

Holdings

Asset Summary

As of: *March 31, 2017*

ST OF AZ POOL 201 S&P 500
STATE OF ARIZONA
FUND: ATZ9

View Date: *April 7, 2017*

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	-20.000	-20.00	-20.00	0.00	0.00	0.00	0.00
CASH Total	-20.000	-20.00	-20.00	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	419,711.040	419,949.32	419,920.90	0.02	-28.42	0.00	-28.42
CASH EQUIVALENT Total	419,711.040	419,949.32	419,920.90	0.02	-28.42	0.00	-28.42

Holdings

Asset Summary

As of: *March 31, 2017*

ST OF AZ POOL 201 S&P 500
STATE OF ARIZONA
FUND: ATZ9

View Date: *April 7, 2017*

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	29,209,297.000	1,146,237,767.26	2,005,741,339.78	99.98	859,503,572.52	0.00	859,503,572.52
EQUITY Total	29,209,297.000	1,146,237,767.26	2,005,741,339.78	99.98	859,503,572.52	0.00	859,503,572.52

Holdings

Asset Summary

As of: *March 31, 2017*

ST OF AZ POOL 201 S&P 500
STATE OF ARIZONA
FUND: ATZ9

View Date: *April 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	29,628,988.040	1,146,657,696.58	2,006,161,240.68	100.00	859,503,544.10	0.00	859,503,544.10

Holdings

Asset Summary

As of: *March 31, 2017*

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

View Date: *April 7, 2017*

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	2,493,749.990	2,493,749.99	2,493,749.99	0.20	0.00	0.00	0.00
CASH Total	2,493,749.990	2,493,749.99	2,493,749.99	0.20	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	459,925,415.560	459,861,929.59	459,861,929.59	36.03	0.00	0.00	0.00
CASH EQUIVALENT Total	459,925,415.560	459,861,929.59	459,861,929.59	36.03	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	813,246,441.200	819,293,127.53	813,842,586.29	63.77	-5,450,541.24	0.00	-5,450,541.24
FIXED INCOME Total	813,246,441.200	819,293,127.53	813,842,586.29	63.77	-5,450,541.24	0.00	-5,450,541.24

Holdings

Asset Summary

As of: *March 31, 2017*

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

View Date: *April 7, 2017*

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	1,275,665,606.750	1,281,648,807.11	1,276,198,265.87	100.00	-5,450,541.24	0.00	-5,450,541.24

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	2,000,000.000	2,000,000.00	2,000,000.00	0.14	0.00	0.00	0.00
CASH Total	2,000,000.000	2,000,000.00	2,000,000.00	0.14	0.00	0.00	0.00

Holdings

Asset Summary

As of: *March 31, 2017*

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

View Date: *April 7, 2017*

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	600,461,409.720	599,686,301.79	599,722,739.57	43.24	36,437.78	0.00	36,437.78
CASH EQUIVALENT Total	600,461,409.720	599,686,301.79	599,722,739.57	43.24	36,437.78	0.00	36,437.78

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	786,335,552.800	789,040,283.08	785,364,196.26	56.62	-3,676,086.82	0.00	-3,676,086.82
FIXED INCOME Total	786,335,552.800	789,040,283.08	785,364,196.26	56.62	-3,676,086.82	0.00	-3,676,086.82

Holdings

Asset Summary

As of: *March 31, 2017*

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

View Date: *April 7, 2017*

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	1,388,796,962.520	1,390,726,584.87	1,387,086,935.83	100.00	-3,639,649.04	0.00	-3,639,649.04

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	198,761.720	198,761.72	198,761.72	0.19	0.00	0.00	0.00
CASH Total	198,761.720	198,761.72	198,761.72	0.19	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
CASH EQUIVALENT							
US DOLLAR	9,199,306.450	9,201,195.73	9,176,487.38	8.84	-24,708.35	0.00	-24,708.35
CASH EQUIVALENT Total	9,199,306.450	9,201,195.73	9,176,487.38	8.84	-24,708.35	0.00	-24,708.35

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	94,394,253.410	94,447,313.18	94,392,379.74	90.97	-54,933.44	0.00	-54,933.44
FIXED INCOME Total	94,394,253.410	94,447,313.18	94,392,379.74	90.97	-54,933.44	0.00	-54,933.44

Holdings

Asset Summary

As of: *March 31, 2017*

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

View Date: *April 7, 2017*

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	103,792,321.580	103,847,270.63	103,767,628.84	100.00	-79,641.79	0.00	-79,641.79

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	221,874.980	221,874.98	221,874.98	0.02	0.00	0.00	0.00
CASH Total	221,874.980	221,874.98	221,874.98	0.02	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	285,432,209.680	285,405,238.85	285,405,238.85	25.77	0.00	0.00	0.00
CASH EQUIVALENT Total	285,432,209.680	285,405,238.85	285,405,238.85	25.77	0.00	0.00	0.00

Holdings

Asset Summary

As of: *March 31, 2017*

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

View Date: *April 7, 2017*

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							
	822,396,030.220	824,444,232.87	821,891,666.20	74.21	-2,552,566.67	0.00	-2,552,566.67
FIXED INCOME Total							
	822,396,030.220	824,444,232.87	821,891,666.20	74.21	-2,552,566.67	0.00	-2,552,566.67

Holdings

Asset Summary

As of: *March 31, 2017*

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

View Date: *April 7, 2017*

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	1,108,050,114.880	1,110,071,346.70	1,107,518,780.03	100.00	-2,552,566.67	0.00	-2,552,566.67

Holdings

Asset Summary

As of: *March 31, 2017*

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

View Date: *April 7, 2017*

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	-29,691.670	-29,691.67	-29,691.67	0.00	0.00	0.00	0.00
CASH Total	-29,691.670	-29,691.67	-29,691.67	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *March 31, 2017*

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

View Date: *April 7, 2017*

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	1,258,812,698.000	1,258,016,859.92	1,258,016,114.22	99.63	-745.70	0.00	-745.70
CASH EQUIVALENT Total	1,258,812,698.000	1,258,016,859.92	1,258,016,114.22	99.63	-745.70	0.00	-745.70

Holdings

Asset Summary

As of: *March 31, 2017*

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

View Date: *April 7, 2017*

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							
	4,615,414.190	4,621,448.94	4,620,638.86	0.37	-810.08	0.00	-810.08
FIXED INCOME Total							
	4,615,414.190	4,621,448.94	4,620,638.86	0.37	-810.08	0.00	-810.08

Holdings

Asset Summary

As of: *March 31, 2017*

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

View Date: *April 7, 2017*

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	1,263,398,420.520	1,262,608,617.19	1,262,607,061.41	100.00	-1,555.78	0.00	-1,555.78

Holdings

Asset Summary

As of: *March 31, 2017*

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

View Date: *April 7, 2017*

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	29,236.950	29,236.95	29,236.95	0.00	0.00	0.00	0.00
CASH Total	29,236.950	29,236.95	29,236.95	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	1,098,662,493.470	1,097,187,048.21	1,097,145,679.86	96.06	-41,368.35	0.00	-41,368.35
CASH EQUIVALENT Total	1,098,662,493.470	1,097,187,048.21	1,097,145,679.86	96.06	-41,368.35	0.00	-41,368.35

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	45,000,000.000	45,007,935.41	45,007,935.44	3.94	0.03	0.00	0.03
FIXED INCOME Total	45,000,000.000	45,007,935.41	45,007,935.44	3.94	0.03	0.00	0.03

Holdings

Asset Summary

As of: *March 31, 2017*

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

View Date: *April 7, 2017*

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	1,143,691,730.420	1,142,224,220.57	1,142,182,852.25	100.00	-41,368.32	0.00	-41,368.32

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	-94,195.620	-94,195.62	-94,195.62	0.03	0.00	0.00	0.00
CASH Total	-94,195.620	-94,195.62	-94,195.62	0.03	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	47,490,422.150	47,658,614.17	47,638,017.15	16.31	-20,597.02	0.00	-20,597.02
CASH EQUIVALENT Total	47,490,422.150	47,658,614.17	47,638,017.15	16.31	-20,597.02	0.00	-20,597.02

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							
	239,150,000.000	244,360,791.53	244,298,525.25	83.66	-62,266.28	0.00	-62,266.28
FIXED INCOME Total							
	239,150,000.000	244,360,791.53	244,298,525.25	83.66	-62,266.28	0.00	-62,266.28

Holdings

Asset Summary

As of: *March 31, 2017*

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

View Date: *April 7, 2017*

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	286,546,226.530	291,925,210.08	291,842,346.78	100.00	-82,863.30	0.00	-82,863.30

Holdings

Asset Summary

As of: *March 31, 2017*

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

View Date: *April 7, 2017*

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	3,413,651.160	3,413,651.16	3,413,651.16	1.00	0.00	0.00	0.00
CASH Total	3,413,651.160	3,413,651.16	3,413,651.16	1.00	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	87,808,264.310	87,761,141.34	87,781,626.01	25.64	20,484.67	0.00	20,484.67
CASH EQUIVALENT Total	87,808,264.310	87,761,141.34	87,781,626.01	25.64	20,484.67	0.00	20,484.67

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							
	249,832,841.870	250,711,024.96	251,228,144.21	73.37	517,119.25	0.00	517,119.25
FIXED INCOME Total							
	249,832,841.870	250,711,024.96	251,228,144.21	73.37	517,119.25	0.00	517,119.25

Holdings

Asset Summary

As of: *March 31, 2017*

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

View Date: *April 7, 2017*

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	341,054,757.340	341,885,817.46	342,423,421.38	100.00	537,603.92	0.00	537,603.92

Holdings

Asset Summary

As of: *March 31, 2017*

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

View Date: *April 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	13,780.780	13,780.78	13,780.78	100.00	0.00	0.00	0.00
CASH Total	13,780.780	13,780.78	13,780.78	100.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *March 31, 2017*

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

View Date: *April 7, 2017*

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	13,780.780	13,780.78	13,780.78	100.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *March 31, 2017*

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

View Date: *April 7, 2017*

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	451,818.070	451,818.07	451,818.07	0.13	0.00	0.00	0.00
CASH Total	451,818.070	451,818.07	451,818.07	0.13	0.00	0.00	0.00

Holdings

Asset Summary

As of: *March 31, 2017*

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

View Date: *April 7, 2017*

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	63,367,770.100	63,329,167.97	63,355,312.64	18.06	26,144.67	0.00	26,144.67
CASH EQUIVALENT Total	63,367,770.100	63,329,167.97	63,355,312.64	18.06	26,144.67	0.00	26,144.67

Holdings

Asset Summary

As of: *March 31, 2017*

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

View Date: *April 7, 2017*

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							
	284,357,078.960	288,040,869.16	286,968,994.51	81.81	-1,071,874.65	0.00	-1,071,874.65
FIXED INCOME Total							
	284,357,078.960	288,040,869.16	286,968,994.51	81.81	-1,071,874.65	0.00	-1,071,874.65

Holdings

Asset Summary

As of: *March 31, 2017*

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

View Date: *April 7, 2017*

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	348,176,667.130	351,821,855.20	350,776,125.22	100.00	-1,045,729.98	0.00	-1,045,729.98

Holdings

Asset Summary

As of: *March 31, 2017*

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

View Date: *April 7, 2017*

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	886,951.170	886,951.17	886,951.17	0.09	0.00	0.00	0.00
CASH Total	886,951.170	886,951.17	886,951.17	0.09	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	354,440,617.180	354,003,382.53	354,076,430.78	37.62	73,048.25	0.00	73,048.25
CASH EQUIVALENT Total	354,440,617.180	354,003,382.53	354,076,430.78	37.62	73,048.25	0.00	73,048.25

Holdings

Asset Summary

As of: *March 31, 2017*

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

View Date: *April 7, 2017*

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							
	586,622,226.080	589,003,238.74	586,208,047.49	62.28	-2,795,191.25	0.00	-2,795,191.25
FIXED INCOME Total							
	586,622,226.080	589,003,238.74	586,208,047.49	62.28	-2,795,191.25	0.00	-2,795,191.25

Holdings

Asset Summary

As of: *March 31, 2017*

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

View Date: *April 7, 2017*

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	941,949,794.430	943,893,572.44	941,171,429.44	100.00	-2,722,143.00	0.00	-2,722,143.00

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	55,056,847.170	55,069,111.39	55,070,225.59	70.91	1,114.20	0.00	1,114.20
CASH EQUIVALENT Total	55,056,847.170	55,069,111.39	55,070,225.59	70.91	1,114.20	0.00	1,114.20

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	22,592,487.790	22,592,487.79	22,592,487.79	29.09	0.00	0.00	0.00
EQUITY Total	22,592,487.790	22,592,487.79	22,592,487.79	29.09	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
FUND Total	77,649,334.960	77,661,599.18	77,662,713.38	100.00	1,114.20	0.00	1,114.20

Holdings

Fund Summary

As of: *March 31, 2017*

ST OF AZ POOL 203 S&P 400
STATE OF ARIZONA
FUND: ATZ4

View Date: *April 7, 2017*

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							
	2,048,563.750	2,048,563.75	2,048,563.75	0.24	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	5,548,529.270	5,551,388.81	5,551,303.53	0.64	-85.28	0.00	-85.28
					0.00 GN	0.00 GN	0.00 GN
					-85.28 LS	0.00 LS	-85.28 LS
EQUITY							
	20,336,726.720	604,028,385.21	863,649,951.37	99.13	259,621,566.16	0.00	259,621,566.16
					293,243,495.02 GN	0.00 GN	293,243,495.02 GN
					-33,621,928.86 LS	0.00 LS	-33,621,928.86 LS
FUND Total							
0.000	27,933,819.740	611,628,337.77	871,249,818.65	100.00	259,621,480.88	0.00	259,621,480.88
					293,243,495.02 GN	0.00 GN	293,243,495.02 GN
					-33,622,014.14 LS	0.00 LS	-33,622,014.14 LS

Holdings

Fund Summary

As of: *March 31, 2017*

ST OF AZ POOL 204 S&P 600
STATE OF ARIZONA
FUND: ATZ5

View Date: *April 7, 2017*

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							
	-60,236.400	-60,236.40	-60,236.40	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							
	11,160,217.180	11,165,800.87	11,165,797.29	1.87	-3.58	0.00	-3.58
					0.00 GN	0.00 GN	0.00 GN
					-3.58 LS	0.00 LS	-3.58 LS
EQUITY							
	19,843,274.000	437,091,132.42	585,221,829.98	98.08	148,130,697.56	0.00	148,130,697.56
					182,342,397.65 GN	0.00 GN	182,342,397.65 GN
					-34,211,700.09 LS	0.00 LS	-34,211,700.09 LS
FIXED INCOME							
	225,000.000	225,000.00	223,312.50	0.04	-1,687.50	0.00	-1,687.50
					0.00 GN	0.00 GN	0.00 GN
					-1,687.50 LS	0.00 LS	-1,687.50 LS
FUND Total							
0.000	31,168,254.780	448,421,696.89	596,550,703.37	100.00	148,129,006.48	0.00	148,129,006.48
					182,342,397.65 GN	0.00 GN	182,342,397.65 GN
					-34,213,391.17 LS	0.00 LS	-34,213,391.17 LS

Holdings

Fund Summary

As of: *March 31, 2017*

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

View Date: *April 7, 2017*

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							
	104,342.940	104,342.94	104,342.94	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							
	58,726,473.700	58,730,956.89	58,732,111.94	3.09	1,155.05	0.00	1,155.05
					1,155.05 GN	0.00 GN	1,155.05 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	1,738,602,145.030	1,820,118,607.15	1,844,578,201.98	96.91	24,459,594.83	0.00	24,459,594.83
					39,662,450.54 GN	0.00 GN	39,662,450.54 GN
					-15,202,855.71 LS	0.00 LS	-15,202,855.71 LS
Original Face: 1,604,139,038.000							
FUND Total							
0.000	1,797,432,961.670	1,878,953,906.98	1,903,414,656.86	100.00	24,460,749.88	0.00	24,460,749.88
					39,663,605.59 GN	0.00 GN	39,663,605.59 GN
					-15,202,855.71 LS	0.00 LS	-15,202,855.71 LS
Original Face: 1,604,139,038.000							

Holdings

Fund Summary

As of: *March 31, 2017*

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

View Date: *April 7, 2017*

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							
	322,900.870	322,900.87	322,900.87	0.11	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	29,170,000.000	29,148,870.68	29,148,066.94	9.52	-803.74	0.00	-803.74
					1,444.43 GN	0.00 GN	1,444.43 GN
					-2,248.17 LS	0.00 LS	-2,248.17 LS
FIXED INCOME							
	275,754,519.280	276,930,938.36	276,742,242.80	90.38	-188,695.56	0.00	-188,695.56
					589,427.58 GN	0.00 GN	589,427.58 GN
					-778,123.14 LS	0.00 LS	-778,123.14 LS
Original Face:	188,363,802.000						
FUND Total							
0.000	305,247,420.150	306,402,709.91	306,213,210.61	100.00	-189,499.30	0.00	-189,499.30
					590,872.01 GN	0.00 GN	590,872.01 GN
					-780,371.31 LS	0.00 LS	-780,371.31 LS
Original Face:	188,363,802.000						

Holdings

Fund Summary

As of: *March 31, 2017*

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

View Date: *April 7, 2017*

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							
	393,894.450	393,894.45	393,894.45	0.29	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							
	13,490,409.000	13,488,625.67	13,488,625.67	9.96	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							
	120,315,398.110	121,982,795.22	121,551,046.50	89.75	-431,748.72	0.00	-431,748.72
					289,942.80 GN	0.00 GN	289,942.80 GN
					-721,691.52 LS	0.00 LS	-721,691.52 LS
Original Face:	129,776,139.000						
FUND Total							
0.000	134,199,701.560	135,865,315.34	135,433,566.62	100.00	-431,748.72	0.00	-431,748.72
					289,942.80 GN	0.00 GN	289,942.80 GN
					-721,691.52 LS	0.00 LS	-721,691.52 LS
Original Face:	129,776,139.000						

Holdings

Fund Summary

As of: *March 31, 2017*

ST OF AZ POOL 201 S&P 500
STATE OF ARIZONA
FUND: ATZ9

View Date: *April 7, 2017*

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							
	-20.000	-20.00	-20.00	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	419,711.040	419,949.32	419,920.90	0.02	-28.42	0.00	-28.42
					0.00 GN	0.00 GN	0.00 GN
					-28.42 LS	0.00 LS	-28.42 LS
EQUITY							
	29,209,297.000	1,146,237,767.26	2,005,741,339.78	99.98	859,503,572.52	0.00	859,503,572.52
					898,947,116.48 GN	0.00 GN	898,947,116.48 GN
					-39,443,543.96 LS	0.00 LS	-39,443,543.96 LS
FUND Total							
0.000	29,628,988.040	1,146,657,696.58	2,006,161,240.68	100.00	859,503,544.10	0.00	859,503,544.10
					898,947,116.48 GN	0.00 GN	898,947,116.48 GN
					-39,443,572.38 LS	0.00 LS	-39,443,572.38 LS

Holdings

Fund Summary

As of: *March 31, 2017*

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

View Date: *April 7, 2017*

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							
	2,493,749.990	2,493,749.99	2,493,749.99	0.20	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	459,925,415.560	459,861,929.59	459,861,929.59	36.03	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							
	813,246,441.200	819,293,127.53	813,842,586.29	63.77	-5,450,541.24	0.00	-5,450,541.24
					553,900.45 GN	0.00 GN	553,900.45 GN
					-6,004,441.69 LS	0.00 LS	-6,004,441.69 LS
Original Face:	738,162,595.000						
FUND Total							
0.000	1,275,665,606.750	1,281,648,807.11	1,276,198,265.87	100.00	-5,450,541.24	0.00	-5,450,541.24
					553,900.45 GN	0.00 GN	553,900.45 GN
					-6,004,441.69 LS	0.00 LS	-6,004,441.69 LS
Original Face:	738,162,595.000						

Holdings

Fund Summary

As of: *March 31, 2017*

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

View Date: *April 7, 2017*

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							
	2,000,000.000	2,000,000.00	2,000,000.00	0.14	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	600,461,409.720	599,686,301.79	599,722,739.57	43.24	36,437.78	0.00	36,437.78
					54,144.75 GN	0.00 GN	54,144.75 GN
					-17,706.97 LS	0.00 LS	-17,706.97 LS
FIXED INCOME							
	786,335,552.800	789,040,283.08	785,364,196.26	56.62	-3,676,086.82	0.00	-3,676,086.82
					1,268,952.07 GN	0.00 GN	1,268,952.07 GN
					-4,945,038.89 LS	0.00 LS	-4,945,038.89 LS
Original Face:	542,414,147.000						
FUND Total							
0.000	1,388,796,962.520	1,390,726,584.87	1,387,086,935.83	100.00	-3,639,649.04	0.00	-3,639,649.04
					1,323,096.82 GN	0.00 GN	1,323,096.82 GN
					-4,962,745.86 LS	0.00 LS	-4,962,745.86 LS
Original Face:	542,414,147.000						

Holdings

Fund Summary

As of: *March 31, 2017*

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

View Date: *April 7, 2017*

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							
	198,761.720	198,761.72	198,761.72	0.19	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	9,199,306.450	9,201,195.73	9,176,487.38	8.84	-24,708.35	0.00	-24,708.35
					4,781.26 GN	0.00 GN	4,781.26 GN
					-29,489.61 LS	0.00 LS	-29,489.61 LS
FIXED INCOME							
	94,394,253.410	94,447,313.18	94,392,379.74	90.97	-54,933.44	0.00	-54,933.44
					112,350.87 GN	0.00 GN	112,350.87 GN
					-167,284.31 LS	0.00 LS	-167,284.31 LS
Original Face:	47,015,000.000						
FUND Total							
0.000	103,792,321.580	103,847,270.63	103,767,628.84	100.00	-79,641.79	0.00	-79,641.79
					117,132.13 GN	0.00 GN	117,132.13 GN
					-196,773.92 LS	0.00 LS	-196,773.92 LS
Original Face:	47,015,000.000						

Holdings

Fund Summary

As of: *March 31, 2017*

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

View Date: *April 7, 2017*

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							
	221,874.980	221,874.98	221,874.98	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							
	285,432,209.680	285,405,238.85	285,405,238.85	25.77	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							
	822,396,030.220	824,444,232.87	821,891,666.20	74.21	-2,552,566.67	0.00	-2,552,566.67
					753,991.33 GN	0.00 GN	753,991.33 GN
					-3,306,558.00 LS	0.00 LS	-3,306,558.00 LS
Original Face:	381,291,631.000						
FUND Total							
0.000	1,108,050,114.880	1,110,071,346.70	1,107,518,780.03	100.00	-2,552,566.67	0.00	-2,552,566.67
					753,991.33 GN	0.00 GN	753,991.33 GN
					-3,306,558.00 LS	0.00 LS	-3,306,558.00 LS
Original Face:	381,291,631.000						

Holdings

Fund Summary

As of: *March 31, 2017*

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

View Date: *April 7, 2017*

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							
	-29,691.670	-29,691.67	-29,691.67	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							
	1,258,812,698.000	1,258,016,859.92	1,258,016,114.22	99.63	-745.70	0.00	-745.70
					2,671.05 GN	0.00 GN	2,671.05 GN
					-3,416.75 LS	0.00 LS	-3,416.75 LS
FIXED INCOME							
	4,615,414.190	4,621,448.94	4,620,638.86	0.37	-810.08	0.00	-810.08
					0.00 GN	0.00 GN	0.00 GN
					-810.08 LS	0.00 LS	-810.08 LS
Original Face:	15,000,000.000						
FUND Total							
0.000	1,263,398,420.520	1,262,608,617.19	1,262,607,061.41	100.00	-1,555.78	0.00	-1,555.78
					2,671.05 GN	0.00 GN	2,671.05 GN
					-4,226.83 LS	0.00 LS	-4,226.83 LS
Original Face:	15,000,000.000						

Holdings

Fund Summary

As of: *March 31, 2017*

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

View Date: *April 7, 2017*

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							
	29,236.950	29,236.95	29,236.95	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	1,098,662,493.470	1,097,187,048.21	1,097,145,679.86	96.06	-41,368.35	0.00	-41,368.35
					19,455.54 GN	0.00 GN	19,455.54 GN
					-60,823.89 LS	0.00 LS	-60,823.89 LS
FIXED INCOME							
	45,000,000.000	45,007,935.41	45,007,935.44	3.94	0.03	0.00	0.03
					0.03 GN	0.00 GN	0.03 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	1,143,691,730.420	1,142,224,220.57	1,142,182,852.25	100.00	-41,368.32	0.00	-41,368.32
					19,455.57 GN	0.00 GN	19,455.57 GN
					-60,823.89 LS	0.00 LS	-60,823.89 LS

Holdings

Fund Summary

As of: *March 31, 2017*

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

View Date: *April 7, 2017*

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							
	-94,195.620	-94,195.62	-94,195.62	0.03	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							
	47,490,422.150	47,658,614.17	47,638,017.15	16.31	-20,597.02	0.00	-20,597.02
					0.00 GN	0.00 GN	0.00 GN
					-20,597.02 LS	0.00 LS	-20,597.02 LS
FIXED INCOME							
	239,150,000.000	244,360,791.53	244,298,525.25	83.66	-62,266.28	0.00	-62,266.28
					84,392.55 GN	0.00 GN	84,392.55 GN
					-146,658.83 LS	0.00 LS	-146,658.83 LS
FUND Total							
0.000	286,546,226.530	291,925,210.08	291,842,346.78	100.00	-82,863.30	0.00	-82,863.30
					84,392.55 GN	0.00 GN	84,392.55 GN
					-167,255.85 LS	0.00 LS	-167,255.85 LS

Holdings

Fund Summary

As of: *March 31, 2017*

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

View Date: *April 7, 2017*

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							
	3,413,651.160	3,413,651.16	3,413,651.16	1.00	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							
	87,808,264.310	87,761,141.34	87,781,626.01	25.64	20,484.67	0.00	20,484.67
					20,484.67 GN	0.00 GN	20,484.67 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	249,832,841.870	250,711,024.96	251,228,144.21	73.37	517,119.25	0.00	517,119.25
					1,185,878.40 GN	0.00 GN	1,185,878.40 GN
					-668,759.15 LS	0.00 LS	-668,759.15 LS
Original Face:	214,498,695.000						
FUND Total							
0.000	341,054,757.340	341,885,817.46	342,423,421.38	100.00	537,603.92	0.00	537,603.92
					1,206,363.07 GN	0.00 GN	1,206,363.07 GN
					-668,759.15 LS	0.00 LS	-668,759.15 LS
Original Face:	214,498,695.000						

Holdings

Fund Summary

As of: *March 31, 2017*

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

View Date: *April 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	13,780.780	13,780.78	13,780.78	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	13,780.780	13,780.78	13,780.78	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: *March 31, 2017*

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

View Date: *April 7, 2017*

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							
	451,818.070	451,818.07	451,818.07	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							
	63,367,770.100	63,329,167.97	63,355,312.64	18.06	26,144.67	0.00	26,144.67
					26,144.67 GN	0.00 GN	26,144.67 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	284,357,078.960	288,040,869.16	286,968,994.51	81.81	-1,071,874.65	0.00	-1,071,874.65
					899,050.65 GN	0.00 GN	899,050.65 GN
					-1,970,925.30 LS	0.00 LS	-1,970,925.30 LS
Original Face:	195,305,168.000						
FUND Total							
0.000	348,176,667.130	351,821,855.20	350,776,125.22	100.00	-1,045,729.98	0.00	-1,045,729.98
					925,195.32 GN	0.00 GN	925,195.32 GN
					-1,970,925.30 LS	0.00 LS	-1,970,925.30 LS
Original Face:	195,305,168.000						

Holdings

Fund Summary

As of: *March 31, 2017*

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

View Date: *April 7, 2017*

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							
	886,951.170	886,951.17	886,951.17	0.09	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	354,440,617.180	354,003,382.53	354,076,430.78	37.62	73,048.25	0.00	73,048.25
					89,071.92 GN	0.00 GN	89,071.92 GN
					-16,023.67 LS	0.00 LS	-16,023.67 LS
FIXED INCOME							
	586,622,226.080	589,003,238.74	586,208,047.49	62.28	-2,795,191.25	0.00	-2,795,191.25
					969,146.34 GN	0.00 GN	969,146.34 GN
					-3,764,337.59 LS	0.00 LS	-3,764,337.59 LS
Original Face:	422,121,035.000						
FUND Total							
0.000	941,949,794.430	943,893,572.44	941,171,429.44	100.00	-2,722,143.00	0.00	-2,722,143.00
					1,058,218.26 GN	0.00 GN	1,058,218.26 GN
					-3,780,361.26 LS	0.00 LS	-3,780,361.26 LS
Original Face:	422,121,035.000						

Holdings

Fund Summary

As of: *March 31, 2017*

STOFAZPOOL123STFIXEDINC
STATE OF ARIZONA
FUND: ATZN

View Date: *April 7, 2017*

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							
	55,056,847.170	55,069,111.39	55,070,225.59	70.91	1,114.20	0.00	1,114.20
					1,114.20 GN	0.00 GN	1,114.20 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	22,592,487.790	22,592,487.79	22,592,487.79	29.09	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	77,649,334.960	77,661,599.18	77,662,713.38	100.00	1,114.20	0.00	1,114.20
					1,114.20 GN	0.00 GN	1,114.20 GN
					0.00 LS	0.00 LS	0.00 LS