Holdings

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

As of: *May 31, 2017* *View Date:* *June 8, 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								
		Local	-2,034.270	1.000000	-2,034.27	1.000000	-2,034.27	0.00	0.00
		Base		1.000000	-2,034.27	1.000000	-2,034.27	0.00	0.00
US DOLLAR Total									
		Local	-2,034.270		-2,034.27		-2,034.27	0.00	0.00
		Base			-2,034.27		-2,034.27	0.00	0.00
CASH Total									
		Base	-2,034.270		-2,034.27		-2,034.27	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					1.010028	31 Dec 2030		
		Local	1,758,607.650	100.058818	1,759,642.03	100.060000	1,759,662.81	20.78	0.21
		Base		100.058818	1,759,642.03	100.060000	1,759,662.81	20.78	0.21
US DOLLAR Total									
		Local	1,758,607.650		1,759,642.03		1,759,662.81	20.78	0.21
		Base			1,759,642.03		1,759,662.81	20.78	0.21
CASH EQUIVALENT Total									
		Base	1,758,607.650		1,759,642.03		1,759,662.81	20.78	0.21
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001084102	AGCO CORP COMMON STOCK USD.01								
		Local	33,036.000	38.632726	1,276,270.72	64.030000	2,115,295.08	839,024.36	0.25
		Base		38.632726	1,276,270.72	64.030000	2,115,295.08	839,024.36	0.25

& 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	27,848.000	48.871947	1,360,985.97	52.980000	1,475,387.04	114,401.07	0.18
		Base		48.871947	1,360,985.97	52.980000	1,475,387.04	114,401.07	0.18
002535300	AARON S INC COMMON STOCK USD.5								
		Local	31,505.000	21.196355	667,791.18	36.520000	1,150,562.60	482,771.42	0.14
		Base		21.196355	667,791.18	36.520000	1,150,562.60	482,771.42	0.14
003654100	ABIOMED INC COMMON STOCK USD.01								
		Local	20,044.000	93.755659	1,879,238.42	137.430000	2,754,646.92	875,408.50	0.33
		Base		93.755659	1,879,238.42	137.430000	2,754,646.92	875,408.50	0.33
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01								
		Local	37,684.000	42.388947	1,597,385.07	41.340000	1,557,856.56	-39,528.51	0.19
		Base		42.388947	1,597,385.07	41.340000	1,557,856.56	-39,528.51	0.19
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005								
		Local	58,061.000	10.115586	587,321.01	22.860000	1,327,274.46	739,953.45	0.16
		Base		10.115586	587,321.01	22.860000	1,327,274.46	739,953.45	0.16
005125109	ACXIOM CORP COMMON STOCK USD.1								
		Local	38,643.000	16.671324	644,229.97	26.200000	1,012,446.60	368,216.63	0.12
		Base		16.671324	644,229.97	26.200000	1,012,446.60	368,216.63	0.12
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01								
		Local	28,328.000	25.019116	708,741.52	37.400000	1,059,467.20	350,725.68	0.13
		Base		25.019116	708,741.52	37.400000	1,059,467.20	350,725.68	0.13
00766T100	AECOM COMMON STOCK USD.01								
		Local	28,134.000	28.295442	796,063.97	32.110000	903,382.74	107,318.77	0.11
		Base		28.295442	796,063.97	32.110000	903,382.74	107,318.77	0.11
009728106	AKORN INC COMMON STOCK								
		Local	43,112.000	41.688516	1,797,275.31	33.270000	1,434,336.24	-362,939.07	0.17
		Base		41.688516	1,797,275.31	33.270000	1,434,336.24	-362,939.07	0.17
014491104	ALEXANDER + BALDWIN INC COMMON STOCK								
		Local	22,839.000	20.730004	473,452.56	40.020000	914,016.78	440,564.22	0.11
		Base		20.730004	473,452.56	40.020000	914,016.78	440,564.22	0.11

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016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	37,354.000	63.006193	2,353,533.32	145.200000	5,423,800.80	3,070,267.48	0.65
		Base		63.006193	2,353,533.32	145.200000	5,423,800.80	3,070,267.48	0.65
017175100	ALLEGHANY CORP COMMON STOCK USD1.0								
		Local	7,643.000	347.933793	2,659,257.98	587.340000	4,489,039.62	1,829,781.64	0.54
		Base		347.933793	2,659,257.98	587.340000	4,489,039.62	1,829,781.64	0.54
01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	53,842.000	28.386563	1,528,389.35	15.430000	830,782.06	-697,607.29	0.10
		Base		28.386563	1,528,389.35	15.430000	830,782.06	-697,607.29	0.10
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01								
		Local	89,358.000	15.929412	1,423,420.36	11.410000	1,019,574.78	-403,845.58	0.12
		Base		15.929412	1,423,420.36	11.410000	1,019,574.78	-403,845.58	0.12
024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01								
		Local	65,982.000	41.617624	2,746,014.06	47.460000	3,131,505.72	385,491.66	0.38
		Base		41.617624	2,746,014.06	47.460000	3,131,505.72	385,491.66	0.38
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01								
		Local	84,632.000	17.716920	1,499,418.41	11.500000	973,268.00	-526,150.41	0.12
		Base		17.716920	1,499,418.41	11.500000	973,268.00	-526,150.41	0.12
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK								
		Local	36,182.000	35.490597	1,284,120.78	99.850000	3,612,772.70	2,328,651.92	0.43
		Base		35.490597	1,284,120.78	99.850000	3,612,772.70	2,328,651.92	0.43
03662Q105	ANSYS INC COMMON STOCK USD.01								
		Local	42,262.000	49.894227	2,108,629.84	126.330000	5,338,958.46	3,230,328.62	0.64
		Base		49.894227	2,108,629.84	126.330000	5,338,958.46	3,230,328.62	0.64
038336103	APTARGROUP INC COMMON STOCK USD.01								
		Local	30,855.000	44.203118	1,363,887.21	85.010000	2,622,983.55	1,259,096.34	0.32
		Base		44.203118	1,363,887.21	85.010000	2,622,983.55	1,259,096.34	0.32
03836W103	AQUA AMERICA INC COMMON STOCK USD.5								
		Local	87,839.000	16.919656	1,486,205.62	32.690000	2,871,456.91	1,385,251.29	0.35
		Base		16.919656	1,486,205.62	32.690000	2,871,456.91	1,385,251.29	0.35

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042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0								
		Local	44,022.000	31.346569	1,379,938.67	75.590000	3,327,622.98	1,947,684.31	0.40
		Base		31.346569	1,379,938.67	75.590000	3,327,622.98	1,947,684.31	0.40
044186104	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK								
		Local	30,799.000	24.303054	748,509.75	66.540000	2,049,365.46	1,300,855.71	0.25
		Base		24.303054	748,509.75	66.540000	2,049,365.46	1,300,855.71	0.25
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01								
		Local	75,148.000	17.600839	1,322,667.86	23.850000	1,792,279.80	469,611.94	0.22
		Base		17.600839	1,322,667.86	23.850000	1,792,279.80	469,611.94	0.22
049560105	ATMOS ENERGY CORP COMMON STOCK								
		Local	52,064.000	34.823031	1,813,026.27	83.310000	4,337,451.84	2,524,425.57	0.52
		Base		34.823031	1,813,026.27	83.310000	4,337,451.84	2,524,425.57	0.52
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01								
		Local	42,568.000	36.438473	1,551,112.93	22.890000	974,381.52	-576,731.41	0.12
		Base		36.438473	1,551,112.93	22.890000	974,381.52	-576,731.41	0.12
053807103	AVNET INC COMMON STOCK USD1.0								
		Local	63,806.000	29.047725	1,853,419.11	36.680000	2,340,404.08	486,984.97	0.28
		Base		29.047725	1,853,419.11	36.680000	2,340,404.08	486,984.97	0.28
054303102	AVON PRODUCTS INC COMMON STOCK USD.25								
		Local	216,816.000	7.802577	1,691,723.48	3.400000	737,174.40	-954,549.08	0.09
		Base		7.802577	1,691,723.48	3.400000	737,174.40	-954,549.08	0.09
059692103	BANCORPSOUTH INC COMMON STOCK USD2.5								
		Local	42,223.000	17.764881	750,086.58	28.700000	1,211,800.10	461,713.52	0.15
		Base		17.764881	750,086.58	28.700000	1,211,800.10	461,713.52	0.15
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01								
		Local	21,110.000	52.600202	1,110,390.26	77.730000	1,640,880.30	530,490.04	0.20
		Base		52.600202	1,110,390.26	77.730000	1,640,880.30	530,490.04	0.20
063904106	BANK OF THE OZARKS COMMON STOCK USD.01								
		Local	45,129.000	43.999405	1,985,649.16	44.200000	1,994,701.80	9,052.64	0.24
		Base		43.999405	1,985,649.16	44.200000	1,994,701.80	9,052.64	0.24

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077454106	BELDEN INC COMMON STOCK USD.01								
		Local	20,882.000	78.259655	1,634,218.12	71.000000	1,482,622.00	-151,596.12	0.18
		Base		78.259655	1,634,218.12	71.000000	1,482,622.00	-151,596.12	0.18
081437105	BEMIS COMPANY COMMON STOCK USD.1								
		Local	45,765.000	45.062799	2,062,298.99	44.640000	2,042,949.60	-19,349.39	0.25
		Base		45.062799	2,062,298.99	44.640000	2,042,949.60	-19,349.39	0.25
084423102	WR BERKLEY CORP COMMON STOCK USD.2								
		Local	48,003.000	26.911139	1,291,815.41	68.990000	3,311,726.97	2,019,911.56	0.40
		Base		26.911139	1,291,815.41	68.990000	3,311,726.97	2,019,911.56	0.40
089302103	BIG LOTS INC COMMON STOCK USD.01								
		Local	22,058.000	35.205494	776,562.79	48.830000	1,077,092.14	300,529.35	0.13
		Base		35.205494	776,562.79	48.830000	1,077,092.14	300,529.35	0.13
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001								
		Local	10,292.000	97.931230	1,007,908.22	223.480000	2,300,056.16	1,292,147.94	0.28
		Base		97.931230	1,007,908.22	223.480000	2,300,056.16	1,292,147.94	0.28
09073M104	BIO TECHNE CORP COMMON STOCK USD.01								
		Local	18,470.000	72.846661	1,345,477.82	112.080000	2,070,117.60	724,639.78	0.25
		Base		72.846661	1,345,477.82	112.080000	2,070,117.60	724,639.78	0.25
09075E100	BIOVERATIV INC COMMON STOCK USD.001								
		Local	53,439.000	43.843000	2,342,926.09	55.090000	2,943,954.51	601,028.42	0.35
		Base		43.843000	2,342,926.09	55.090000	2,943,954.51	601,028.42	0.35
092113109	BLACK HILLS CORP COMMON STOCK USD1.0								
		Local	26,426.000	35.397768	935,421.43	69.540000	1,837,664.04	902,242.61	0.22
		Base		35.397768	935,421.43	69.540000	1,837,664.04	902,242.61	0.22
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01								
		Local	4,607.000	304.844745	1,404,419.74	142.750000	657,649.25	-746,770.49	0.08
		Base		304.844745	1,404,419.74	142.750000	657,649.25	-746,770.49	0.08
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		Local	24,196.000	20.746879	501,991.48	39.230000	949,209.08	447,217.60	0.11
		Base		20.746879	501,991.48	39.230000	949,209.08	447,217.60	0.11

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11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01								
		Local	58,549.000	25.216761	1,476,416.14	75.890000	4,443,283.61	2,966,867.47	0.53
		Base		25.216761	1,476,416.14	75.890000	4,443,283.61	2,966,867.47	0.53
111621306	BROCADE COMMUNICATIONS SYS COMMON STOCK USD.001								
		Local	201,822.000	9.066165	1,829,751.63	12.630000	2,549,011.86	719,260.23	0.31
		Base		9.066165	1,829,751.63	12.630000	2,549,011.86	719,260.23	0.31
115236101	BROWN + BROWN INC COMMON STOCK USD.1								
		Local	56,823.000	22.226829	1,262,995.10	43.430000	2,467,822.89	1,204,827.79	0.30
		Base		22.226829	1,262,995.10	43.430000	2,467,822.89	1,204,827.79	0.30
117043109	BRUNSWICK CORP COMMON STOCK USD.75								
		Local	44,317.000	24.541187	1,087,591.79	55.260000	2,448,957.42	1,361,365.63	0.29
		Base		24.541187	1,087,591.79	55.260000	2,448,957.42	1,361,365.63	0.29
119848109	BUFFALO WILD WINGS INC COMMON STOCK								
		Local	7,990.000	188.623484	1,507,101.64	143.700000	1,148,163.00	-358,938.64	0.14
		Base		188.623484	1,507,101.64	143.700000	1,148,163.00	-358,938.64	0.14
12508E101	CDK GLOBAL INC COMMON STOCK USD.01								
		Local	71,782.000	31.540637	2,264,050.03	61.460000	4,411,721.72	2,147,671.69	0.53
		Base		31.540637	2,264,050.03	61.460000	4,411,721.72	2,147,671.69	0.53
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	86,033.000	17.674475	1,520,588.14	20.490000	1,762,816.17	242,228.03	0.21
		Base		17.674475	1,520,588.14	20.490000	1,762,816.17	242,228.03	0.21
12646R105	CST BRANDS INC COMMON STOCK USD.01								
		Local	37,469.000	31.945639	1,196,971.13	48.330000	1,810,876.77	613,905.64	0.22
		Base		31.945639	1,196,971.13	48.330000	1,810,876.77	613,905.64	0.22
126804301	CABELA S INC COMMON STOCK USD.01								
		Local	25,439.000	55.642230	1,415,482.70	52.830000	1,343,942.37	-71,540.33	0.16
		Base		55.642230	1,415,482.70	52.830000	1,343,942.37	-71,540.33	0.16
12685J105	CABLE ONE INC COMMON STOCK USD.01								
		Local	2,322.000	374.284638	869,088.93	718.600000	1,668,589.20	799,500.27	0.20
		Base		374.284638	869,088.93	718.600000	1,668,589.20	799,500.27	0.20

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127055101	CABOT CORP COMMON STOCK USD1.0								
		30,786.000	Local	30.429962	936,816.82	52.230000	1,607,952.78	671,135.96	0.19
			Base	30.429962	936,816.82	52.230000	1,607,952.78	671,135.96	0.19
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01								
		137,997.000	Local	9.455061	1,304,770.09	35.140000	4,849,214.58	3,544,444.49	0.58
			Base	9.455061	1,304,770.09	35.140000	4,849,214.58	3,544,444.49	0.58
128195104	CALATLANTIC GROUP INC COMMON STOCK USD.01								
		35,700.000	Local	41.116525	1,467,859.94	36.040000	1,286,628.00	-181,231.94	0.15
			Base	41.116525	1,467,859.94	36.040000	1,286,628.00	-181,231.94	0.15
133131102	CAMDEN PROPERTY TRUST REIT USD.01								
		43,327.000	Local	46.545632	2,016,682.58	83.310000	3,609,572.37	1,592,889.79	0.43
			Base	46.545632	2,016,682.58	83.310000	3,609,572.37	1,592,889.79	0.43
141624106	CARE CAPITAL PROPERTIES INC REIT USD.01								
		41,608.000	Local	33.003262	1,373,199.74	26.290000	1,093,874.32	-279,325.42	0.13
			Base	33.003262	1,373,199.74	26.290000	1,093,874.32	-279,325.42	0.13
142339100	CARLISLE COS INC COMMON STOCK USD1.0								
		31,962.000	Local	46.833648	1,496,897.06	101.330000	3,238,709.46	1,741,812.40	0.39
			Base	46.833648	1,496,897.06	101.330000	3,238,709.46	1,741,812.40	0.39
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0								
		23,128.000	Local	40.793283	943,467.05	36.470000	843,478.16	-99,988.89	0.10
			Base	40.793283	943,467.05	36.470000	843,478.16	-99,988.89	0.10
146229109	CARTER S INC COMMON STOCK USD.01								
		24,059.000	Local	51.103536	1,229,499.97	82.160000	1,976,687.44	747,187.47	0.24
			Base	51.103536	1,229,499.97	82.160000	1,976,687.44	747,187.47	0.24
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV								
		19,395.000	Local	97.729662	1,895,466.79	116.390000	2,257,384.05	361,917.26	0.27
			Base	97.729662	1,895,466.79	116.390000	2,257,384.05	361,917.26	0.27
148806102	CATALENT INC COMMON STOCK USD.01								
		61,751.000	Local	31.932494	1,971,863.42	35.530000	2,194,013.03	222,149.61	0.26
			Base	31.932494	1,971,863.42	35.530000	2,194,013.03	222,149.61	0.26

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149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01								
		Local	37,049.000	14.106140	522,618.38	35.500000	1,315,239.50	792,621.12	0.16
		Base		14.106140	522,618.38	35.500000	1,315,239.50	792,621.12	0.16
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01								
		Local	23,451.000	39.274584	921,028.28	92.050000	2,158,664.55	1,237,636.27	0.26
		Base		39.274584	921,028.28	92.050000	2,158,664.55	1,237,636.27	0.26
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01								
		Local	21,972.000	26.857182	590,106.01	58.980000	1,295,908.56	705,802.55	0.16
		Base		26.857182	590,106.01	58.980000	1,295,908.56	705,802.55	0.16
163731102	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0								
		Local	35,180.000	43.798356	1,540,826.15	44.970000	1,582,044.60	41,218.45	0.19
		Base		43.798356	1,540,826.15	44.970000	1,582,044.60	41,218.45	0.19
163851108	CHEMOURS CO/THE COMMON STOCK								
		Local	90,665.000	22.210000	2,013,669.65	39.990000	3,625,693.35	1,612,023.70	0.44
		Base		22.210000	2,013,669.65	39.990000	3,625,693.35	1,612,023.70	0.44
168615102	CHICO S FAS INC COMMON STOCK USD.01								
		Local	63,960.000	11.351734	726,056.91	9.460000	605,061.60	-120,995.31	0.07
		Base		11.351734	726,056.91	9.460000	605,061.60	-120,995.31	0.07
171484108	CHURCHILL DOWNS INC COMMON STOCK								
		Local	6,100.000	121.699521	742,367.08	167.650000	1,022,665.00	280,297.92	0.12
		Base		121.699521	742,367.08	167.650000	1,022,665.00	280,297.92	0.12
171779309	CIENA CORP COMMON STOCK USD.01								
		Local	69,919.000	17.489869	1,222,874.15	23.480000	1,641,698.12	418,823.97	0.20
		Base		17.489869	1,222,874.15	23.480000	1,641,698.12	418,823.97	0.20
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001								
		Local	52,349.000	24.687581	1,292,370.19	39.570000	2,071,449.93	779,079.74	0.25
		Base		24.687581	1,292,370.19	39.570000	2,071,449.93	779,079.74	0.25
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001								
		Local	31,796.000	55.899847	1,777,391.55	65.950000	2,096,946.20	319,554.65	0.25
		Base		55.899847	1,777,391.55	65.950000	2,096,946.20	319,554.65	0.25

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184496107	CLEAN HARBORS INC COMMON STOCK USD.01								
		Local	25,802.000	41.074223	1,059,797.09	58.410000	1,507,094.82	447,297.73	0.18
		Base		41.074223	1,059,797.09	58.410000	1,507,094.82	447,297.73	0.18
192422103	COGNEX CORP COMMON STOCK USD.002								
		Local	42,598.000	43.487788	1,852,492.78	91.510000	3,898,142.98	2,045,650.20	0.47
		Base		43.487788	1,852,492.78	91.510000	3,898,142.98	2,045,650.20	0.47
192479103	COHERENT INC COMMON STOCK USD.01								
		Local	12,155.000	192.940000	2,345,185.70	248.150000	3,016,263.25	671,077.55	0.36
		Base		192.940000	2,345,185.70	248.150000	3,016,263.25	671,077.55	0.36
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0								
		Local	43,258.000	28.505670	1,233,098.26	53.530000	2,315,600.74	1,082,502.48	0.28
		Base		28.505670	1,233,098.26	53.530000	2,315,600.74	1,082,502.48	0.28
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01								
		Local	57,208.000	14.333804	820,008.28	18.100000	1,035,464.80	215,456.52	0.12
		Base		14.333804	820,008.28	18.100000	1,035,464.80	215,456.52	0.12
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01								
		Local	20,754.000	74.031544	1,536,450.66	56.125000	1,164,818.25	-371,632.41	0.14
		Base		74.031544	1,536,450.66	56.125000	1,164,818.25	-371,632.41	0.14
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01								
		Local	16,730.000	87.310807	1,460,709.80	64.150000	1,073,229.50	-387,480.30	0.13
		Base		87.310807	1,460,709.80	64.150000	1,073,229.50	-387,480.30	0.13
20854P109	CONSOL ENERGY INC COMMON STOCK USD.01								
		Local	87,456.000	11.457649	1,002,040.11	14.510000	1,268,986.56	266,946.45	0.15
		Base		11.457649	1,002,040.11	14.510000	1,268,986.56	266,946.45	0.15
212485106	CONVERGYS CORP COMMON STOCK								
		Local	46,761.000	11.613418	543,055.03	24.310000	1,136,759.91	593,704.88	0.14
		Base		11.613418	543,055.03	24.310000	1,136,759.91	593,704.88	0.14
216831107	COOPER TIRE + RUBBER COMMON STOCK USD1.0								
		Local	26,073.000	40.288100	1,050,431.63	36.000000	938,628.00	-111,803.63	0.11
		Base		40.288100	1,050,431.63	36.000000	938,628.00	-111,803.63	0.11

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217204106	COPART INC COMMON STOCK								
		Local	101,197.000	12.084123	1,222,876.95	31.190000	3,156,334.43	1,933,457.48	0.38
		Base		12.084123	1,222,876.95	31.190000	3,156,334.43	1,933,457.48	0.38
21871D103	CORELOGIC INC COMMON STOCK USD1.0								
		Local	41,764.000	18.941849	791,087.39	43.300000	1,808,381.20	1,017,293.81	0.22
		Base		18.941849	791,087.39	43.300000	1,808,381.20	1,017,293.81	0.22
21871N101	CORECIVIC INC REIT USD.01								
		Local	66,408.000	30.100648	1,998,923.85	28.750000	1,909,230.00	-89,693.85	0.23
		Base		30.100648	1,998,923.85	28.750000	1,909,230.00	-89,693.85	0.23
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01								
		Local	48,845.000	31.906588	1,558,477.27	33.730000	1,647,541.85	89,064.58	0.20
		Base		31.906588	1,558,477.27	33.730000	1,647,541.85	89,064.58	0.20
222795106	COUSINS PROPERTIES INC REIT USD1.0								
		Local	207,100.000	9.892394	2,048,714.84	8.560000	1,772,776.00	-275,938.84	0.21
		Base		9.892394	2,048,714.84	8.560000	1,772,776.00	-275,938.84	0.21
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01								
		Local	11,902.000	151.559893	1,803,865.85	166.810000	1,985,372.62	181,506.77	0.24
		Base		151.559893	1,803,865.85	166.810000	1,985,372.62	181,506.77	0.24
224399105	CRANE CO COMMON STOCK USD1.0								
		Local	24,887.000	37.884437	942,829.98	77.580000	1,930,733.46	987,903.48	0.23
		Base		37.884437	942,829.98	77.580000	1,930,733.46	987,903.48	0.23
225447101	CREE INC COMMON STOCK USD.00125								
		Local	48,218.000	34.138720	1,646,100.82	23.845000	1,149,758.21	-496,342.61	0.14
		Base		34.138720	1,646,100.82	23.845000	1,149,758.21	-496,342.61	0.14
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01								
		Local	28,088.000	58.910495	1,654,677.97	91.660000	2,574,546.08	919,868.11	0.31
		Base		58.910495	1,654,677.97	91.660000	2,574,546.08	919,868.11	0.31
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0								
		Local	22,042.000	69.000000	1,520,898.00	90.030000	1,984,441.26	463,543.26	0.24
		Base		69.000000	1,520,898.00	90.030000	1,984,441.26	463,543.26	0.24

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232806109	CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01								
		Local	162,315.000	15.338037	2,489,593.40	13.990000	2,270,786.85	-218,806.55	0.27
		Base		15.338037	2,489,593.40	13.990000	2,270,786.85	-218,806.55	0.27
23283R100	CYRUSONE INC REIT USD.01								
		Local	38,703.000	49.765521	1,926,074.97	56.260000	2,177,430.78	251,355.81	0.26
		Base		49.765521	1,926,074.97	56.260000	2,177,430.78	251,355.81	0.26
233153204	DCT INDUSTRIAL TRUST INC REIT USD.01								
		Local	45,491.000	39.810412	1,811,015.44	52.710000	2,397,830.61	586,815.17	0.29
		Base		39.810412	1,811,015.44	52.710000	2,397,830.61	586,815.17	0.29
233326107	DST SYSTEMS INC COMMON STOCK USD.01								
		Local	15,616.000	61.799745	965,064.82	120.820000	1,886,725.12	921,660.30	0.23
		Base		61.799745	965,064.82	120.820000	1,886,725.12	921,660.30	0.23
235825205	DANA INC COMMON STOCK USD.01								
		Local	71,291.000	21.398157	1,525,496.02	21.120000	1,505,665.92	-19,830.10	0.18
		Base		21.398157	1,525,496.02	21.120000	1,505,665.92	-19,830.10	0.18
242370203	DEAN FOODS CO COMMON STOCK USD.01								
		Local	44,927.000	19.931679	895,470.52	18.240000	819,468.48	-76,002.04	0.10
		Base		19.931679	895,470.52	18.240000	819,468.48	-76,002.04	0.10
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01								
		Local	15,810.000	63.896835	1,010,208.96	69.360000	1,096,581.60	86,372.64	0.13
		Base		63.896835	1,010,208.96	69.360000	1,096,581.60	86,372.64	0.13
248019101	DELUXE CORP COMMON STOCK USD1.0								
		Local	24,014.000	25.241953	606,160.27	68.160000	1,636,794.24	1,030,633.97	0.20
		Base		25.241953	606,160.27	68.160000	1,636,794.24	1,030,633.97	0.20
25271C102	DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01								
		Local	31,914.000	17.595258	561,535.05	11.550000	368,606.70	-192,928.35	0.04
		Base		17.595258	561,535.05	11.550000	368,606.70	-192,928.35	0.04
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01								
		Local	43,530.000	32.588850	1,418,592.64	41.130000	1,790,388.90	371,796.26	0.22
		Base		32.588850	1,418,592.64	41.130000	1,790,388.90	371,796.26	0.22

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253651103	DIEBOLD NIXDORF INC COMMON STOCK USD1.25								
		Local	37,346.000	29.154117	1,088,789.66	26.450000	987,801.70	-100,987.96	0.12
		Base		29.154117	1,088,789.66	26.450000	987,801.70	-100,987.96	0.12
254067101	DILLARDS INC CL A COMMON STOCK								
		Local	11,698.000	54.410900	636,498.71	51.480000	602,213.04	-34,285.67	0.07
		Base		54.410900	636,498.71	51.480000	602,213.04	-34,285.67	0.07
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01								
		Local	23,786.000	63.760572	1,516,608.97	211.720000	5,035,971.92	3,519,362.95	0.61
		Base		63.760572	1,516,608.97	211.720000	5,035,971.92	3,519,362.95	0.61
257559203	DOMTAR CORP COMMON STOCK USD.01								
		Local	30,983.000	49.939091	1,547,262.86	36.380000	1,127,161.54	-420,101.32	0.14
		Base		49.939091	1,547,262.86	36.380000	1,127,161.54	-420,101.32	0.14
257651109	DONALDSON CO INC COMMON STOCK USD5.0								
		Local	65,371.000	26.221840	1,714,147.93	47.960000	3,135,193.16	1,421,045.23	0.38
		Base		26.221840	1,714,147.93	47.960000	3,135,193.16	1,421,045.23	0.38
25960P109	DOUGLAS EMMETT INC REIT USD.01								
		Local	71,996.000	29.976538	2,158,190.83	37.960000	2,732,968.16	574,777.33	0.33
		Base		29.976538	2,158,190.83	37.960000	2,732,968.16	574,777.33	0.33
262037104	DRIL QUIP INC COMMON STOCK USD.01								
		Local	18,715.000	74.574400	1,395,659.89	49.600000	928,264.00	-467,395.89	0.11
		Base		74.574400	1,395,659.89	49.600000	928,264.00	-467,395.89	0.11
264411505	DUKE REALTY CORP REIT USD.01								
		Local	176,009.000	13.294012	2,339,865.75	28.670000	5,046,178.03	2,706,312.28	0.61
		Base		13.294012	2,339,865.75	28.670000	5,046,178.03	2,706,312.28	0.61
26483E100	DUN + BRADSTREET CORP COMMON STOCK USD.01								
		Local	18,227.000	110.042694	2,005,748.18	104.710000	1,908,549.17	-97,199.01	0.23
		Base		110.042694	2,005,748.18	104.710000	1,908,549.17	-97,199.01	0.23
265504100	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001								
		Local	45,511.000	52.497529	2,389,215.02	58.510000	2,662,848.61	273,633.59	0.32
		Base		52.497529	2,389,215.02	58.510000	2,662,848.61	273,633.59	0.32

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267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333								
		Local	15,555.000	87.715198	1,364,409.91	84.190000	1,309,575.45	-54,834.46	0.16
		Base		87.715198	1,364,409.91	84.190000	1,309,575.45	-54,834.46	0.16
26884U109	EPR PROPERTIES REIT USD.01								
		Local	31,734.000	54.625578	1,733,488.10	70.910000	2,250,257.94	516,769.84	0.27
		Base		54.625578	1,733,488.10	70.910000	2,250,257.94	516,769.84	0.27
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01								
		Local	23,964.000	70.335489	1,685,519.65	94.300000	2,259,805.20	574,285.55	0.27
		Base		70.335489	1,685,519.65	94.300000	2,259,805.20	574,285.55	0.27
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001								
		Local	71,367.000	22.537007	1,608,398.60	54.730000	3,905,915.91	2,297,517.31	0.47
		Base		22.537007	1,608,398.60	54.730000	3,905,915.91	2,297,517.31	0.47
278265103	EATON VANCE CORP COMMON STOCK USD.00390625								
		Local	56,814.000	27.842544	1,581,846.31	46.570000	2,645,827.98	1,063,981.67	0.32
		Base		27.842544	1,581,846.31	46.570000	2,645,827.98	1,063,981.67	0.32
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01								
		Local	28,424.000	46.609213	1,324,820.26	73.140000	2,078,931.36	754,111.10	0.25
		Base		46.609213	1,324,820.26	73.140000	2,078,931.36	754,111.10	0.25
28140H203	EDUCATION REALTY TRUST INC REIT USD.01								
		Local	36,214.000	42.788282	1,549,534.83	38.310000	1,387,358.34	-162,176.49	0.17
		Base		42.788282	1,549,534.83	38.310000	1,387,358.34	-162,176.49	0.17
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01								
		Local	29,533.000	49.028441	1,447,956.95	63.020000	1,861,169.66	413,212.71	0.22
		Base		49.028441	1,447,956.95	63.020000	1,861,169.66	413,212.71	0.22
29265N108	ENERGEN CORP COMMON STOCK USD.01								
		Local	48,050.000	53.406980	2,566,205.38	57.040000	2,740,772.00	174,566.62	0.33
		Base		53.406980	2,566,205.38	57.040000	2,740,772.00	174,566.62	0.33
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK								
		Local	30,659.000	25.047417	767,928.76	53.600000	1,643,322.40	875,393.64	0.20
		Base		25.047417	767,928.76	53.600000	1,643,322.40	875,393.64	0.20

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29275Y102	ENERSYS COMMON STOCK USD.01								
		21,499.000	Local	67.878713	1,459,324.46	74.060000	1,592,215.94	132,891.48	0.19
			Base	67.878713	1,459,324.46	74.060000	1,592,215.94	132,891.48	0.19
297425100	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2								
		14,696.000	Local	81.536068	1,198,254.05	97.450000	1,432,125.20	233,871.15	0.17
			Base	81.536068	1,198,254.05	97.450000	1,432,125.20	233,871.15	0.17
302520101	FNB CORP COMMON STOCK USD.01								
		158,635.000	Local	12.783640	2,027,932.71	13.200000	2,093,982.00	66,049.29	0.25
			Base	12.783640	2,027,932.71	13.200000	2,093,982.00	66,049.29	0.25
302941109	FTI CONSULTING INC COMMON STOCK USD.01								
		20,393.000	Local	42.225081	861,096.08	34.530000	704,170.29	-156,925.79	0.08
			Base	42.225081	861,096.08	34.530000	704,170.29	-156,925.79	0.08
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01								
		19,586.000	Local	67.534139	1,322,723.65	165.690000	3,245,204.34	1,922,480.69	0.39
			Base	67.534139	1,322,723.65	165.690000	3,245,204.34	1,922,480.69	0.39
303250104	FAIR ISAAC CORP COMMON STOCK USD.01								
		15,375.000	Local	30.734459	472,542.31	132.660000	2,039,647.50	1,567,105.19	0.25
			Base	30.734459	472,542.31	132.660000	2,039,647.50	1,567,105.19	0.25
314211103	FEDERATED INVESTORS INC CL B COMMON STOCK								
		45,812.000	Local	21.839321	1,000,502.96	26.560000	1,216,766.72	216,263.76	0.15
			Base	21.839321	1,000,502.96	26.560000	1,216,766.72	216,263.76	0.15
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001								
		54,436.000	Local	16.802718	914,672.76	43.520000	2,369,054.72	1,454,381.96	0.29
			Base	16.802718	914,672.76	43.520000	2,369,054.72	1,454,381.96	0.29
320517105	FIRST HORIZON NATIONAL CORP COMMON STOCK USD.625								
		115,677.000	Local	11.170564	1,292,177.33	16.940000	1,959,568.38	667,391.05	0.24
			Base	11.170564	1,292,177.33	16.940000	1,959,568.38	667,391.05	0.24
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01								
		58,053.000	Local	22.933499	1,331,358.39	28.880000	1,676,570.64	345,212.25	0.20
			Base	22.933499	1,331,358.39	28.880000	1,676,570.64	345,212.25	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
336433107	FIRST SOLAR INC COMMON STOCK USD.001								
		Local	38,629.000	29.984653	1,158,277.18	38.510000	1,487,602.79	329,325.61	0.18
		Base		29.984653	1,158,277.18	38.510000	1,487,602.79	329,325.61	0.18
343498101	FLOWERS FOODS INC COMMON STOCK USD.01								
		Local	91,002.000	13.385505	1,218,107.71	18.480000	1,681,716.96	463,609.25	0.20
		Base		13.385505	1,218,107.71	18.480000	1,681,716.96	463,609.25	0.20
34959E109	FORTINET INC COMMON STOCK USD.001								
		Local	73,769.000	23.221856	1,713,053.07	39.340000	2,902,072.46	1,189,019.39	0.35
		Base		23.221856	1,713,053.07	39.340000	2,902,072.46	1,189,019.39	0.35
35906A108	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25								
		Local	580,700.000	2.209465	1,283,036.18	1.310000	760,717.00	-522,319.18	0.09
		Base		2.209465	1,283,036.18	1.310000	760,717.00	-522,319.18	0.09
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5								
		Local	86,182.000	9.992868	861,205.33	17.500000	1,508,185.00	646,979.67	0.18
		Base		9.992868	861,205.33	17.500000	1,508,185.00	646,979.67	0.18
361448103	GATX CORP COMMON STOCK USD.625								
		Local	19,504.000	31.654134	617,382.23	59.480000	1,160,097.92	542,715.69	0.14
		Base		31.654134	617,382.23	59.480000	1,160,097.92	542,715.69	0.14
36162J106	GEO GROUP INC/THE REIT USD.01								
		Local	60,823.000	29.885313	1,817,714.37	29.940000	1,821,040.62	3,326.25	0.22
		Base		29.885313	1,817,714.37	29.940000	1,821,040.62	3,326.25	0.22
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001								
		Local	50,430.000	32.769373	1,652,559.50	22.140000	1,116,520.20	-536,039.30	0.13
		Base		32.769373	1,652,559.50	22.140000	1,116,520.20	-536,039.30	0.13
371559105	GENESEE + WYOMING INC CL A COMMON STOCK USD.01								
		Local	30,345.000	75.885660	2,302,750.34	65.500000	1,987,597.50	-315,152.84	0.24
		Base		75.885660	2,302,750.34	65.500000	1,987,597.50	-315,152.84	0.24
371901109	GENTEX CORP COMMON STOCK USD.06								
		Local	142,219.000	9.903116	1,408,411.24	18.980000	2,699,316.62	1,290,905.38	0.32
		Base		9.903116	1,408,411.24	18.980000	2,699,316.62	1,290,905.38	0.32

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37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001								
		Local	246,731.000	5.020096	1,238,613.19	3.660000	903,035.46	-335,577.73	0.11
		Base		5.020096	1,238,613.19	3.660000	903,035.46	-335,577.73	0.11
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001								
		Local	35,606.000	24.686128	878,974.28	30.750000	1,094,884.50	215,910.22	0.13
		Base		24.686128	878,974.28	30.750000	1,094,884.50	215,910.22	0.13
384109104	GRACO INC COMMON STOCK USD1.0								
		Local	27,723.000	37.153260	1,029,999.82	109.870000	3,045,926.01	2,015,926.19	0.37
		Base		37.153260	1,029,999.82	109.870000	3,045,926.01	2,015,926.19	0.37
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0								
		Local	2,303.000	434.711680	1,001,141.00	598.800000	1,379,036.40	377,895.40	0.17
		Base		434.711680	1,001,141.00	598.800000	1,379,036.40	377,895.40	0.17
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01								
		Local	19,615.000	26.803430	525,749.27	46.860000	919,158.90	393,409.63	0.11
		Base		26.803430	525,749.27	46.860000	919,158.90	393,409.63	0.11
391164100	GREAT PLAINS ENERGY INC COMMON STOCK								
		Local	106,621.000	24.746205	2,638,465.10	28.730000	3,063,221.33	424,756.23	0.37
		Base		24.746205	2,638,465.10	28.730000	3,063,221.33	424,756.23	0.37
397624107	GREIF INC CL A COMMON STOCK								
		Local	12,780.000	52.467943	670,540.31	59.450000	759,771.00	89,230.69	0.09
		Base		52.467943	670,540.31	59.450000	759,771.00	89,230.69	0.09
402635304	GULFPORT ENERGY CORP COMMON STOCK USD.01								
		Local	79,114.000	47.709976	3,774,527.03	14.350000	1,135,285.90	-2,639,241.13	0.14
		Base		47.709976	3,774,527.03	14.350000	1,135,285.90	-2,639,241.13	0.14
404251100	HNI CORP COMMON STOCK USD1.0								
		Local	21,773.000	31.027743	675,567.05	43.020000	936,674.46	261,107.41	0.11
		Base		31.027743	675,567.05	43.020000	936,674.46	261,107.41	0.11
404303109	HSN INC COMMON STOCK USD.01								
		Local	15,813.000	40.893081	646,642.29	33.150000	524,200.95	-122,441.34	0.06
		Base		40.893081	646,642.29	33.150000	524,200.95	-122,441.34	0.06

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405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01								
		Local	51,209.000	24.911286	1,275,682.03	34.930000	1,788,730.37	513,048.34	0.22
		Base		24.911286	1,275,682.03	34.930000	1,788,730.37	513,048.34	0.22
40650V100	HALYARD HEALTH INC COMMON STOCK USD.01								
		Local	23,103.000	38.843216	897,394.83	35.940000	830,321.82	-67,073.01	0.10
		Base		38.843216	897,394.83	35.940000	830,321.82	-67,073.01	0.10
410120109	HANCOCK HOLDING CO COMMON STOCK USD3.33								
		Local	41,710.000	32.246960	1,345,020.71	46.200000	1,927,002.00	581,981.29	0.23
		Base		32.246960	1,345,020.71	46.200000	1,927,002.00	581,981.29	0.23
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01								
		Local	21,060.000	46.642802	982,297.41	83.390000	1,756,193.40	773,895.99	0.21
		Base		46.642802	982,297.41	83.390000	1,756,193.40	773,895.99	0.21
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK								
		Local	53,831.000	24.430719	1,315,130.05	33.140000	1,783,959.34	468,829.29	0.21
		Base		24.430719	1,315,130.05	33.140000	1,783,959.34	468,829.29	0.21
421924309	HEALTHSOUTH CORP COMMON STOCK USD.01								
		Local	44,083.000	40.455893	1,783,417.11	45.330000	1,998,282.39	214,865.28	0.24
		Base		40.455893	1,783,417.11	45.330000	1,998,282.39	214,865.28	0.24
421946104	HEALTHCARE REALTY TRUST INC REIT USD.01								
		Local	57,641.000	30.088680	1,734,341.60	33.260000	1,917,139.66	182,798.06	0.23
		Base		30.088680	1,734,341.60	33.260000	1,917,139.66	182,798.06	0.23
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01								
		Local	38,429.000	30.216994	1,161,208.88	106.210000	4,081,544.09	2,920,335.21	0.49
		Base		30.216994	1,161,208.88	106.210000	4,081,544.09	2,920,335.21	0.49
431284108	HIGHWOODS PROPERTIES INC REIT USD.01								
		Local	50,328.000	33.014736	1,661,565.65	50.400000	2,536,531.20	874,965.55	0.31
		Base		33.014736	1,661,565.65	50.400000	2,536,531.20	874,965.55	0.31
431475102	HILL ROM HOLDINGS INC COMMON STOCK								
		Local	29,441.000	34.172491	1,006,072.31	77.360000	2,277,555.76	1,271,483.45	0.27
		Base		34.172491	1,006,072.31	77.360000	2,277,555.76	1,271,483.45	0.27

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436106108	HOLLYFRONTIER CORP COMMON STOCK USD.01								
		Local	87,797.000	28.626864	2,513,352.79	23.900000	2,098,348.30	-415,004.49	0.25
		Base		28.626864	2,513,352.79	23.900000	2,098,348.30	-415,004.49	0.25
44106M102	HOSPITALITY PROPERTIES TRUST REIT USD.01								
		Local	81,316.000	22.774838	1,851,958.69	28.920000	2,351,658.72	499,700.03	0.28
		Base		22.774838	1,851,958.69	28.920000	2,351,658.72	499,700.03	0.28
443510607	HUBBELL INC COMMON STOCK USD.01								
		Local	25,526.000	55.305114	1,411,718.33	115.910000	2,958,718.66	1,547,000.33	0.36
		Base		55.305114	1,411,718.33	115.910000	2,958,718.66	1,547,000.33	0.36
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01								
		Local	22,786.000	42.586004	970,364.68	195.810000	4,461,726.66	3,491,361.98	0.54
		Base		42.586004	970,364.68	195.810000	4,461,726.66	3,491,361.98	0.54
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001								
		Local	18,545.000	75.005569	1,390,978.28	139.040000	2,578,496.80	1,187,518.52	0.31
		Base		75.005569	1,390,978.28	139.040000	2,578,496.80	1,187,518.52	0.31
45073V108	ITT INC COMMON STOCK USD1.0								
		Local	43,661.000	21.447293	936,410.26	38.010000	1,659,554.61	723,144.35	0.20
		Base		21.447293	936,410.26	38.010000	1,659,554.61	723,144.35	0.20
451107106	IDACORP INC COMMON STOCK								
		Local	24,948.000	38.355123	956,883.61	87.300000	2,177,960.40	1,221,076.79	0.26
		Base		38.355123	956,883.61	87.300000	2,177,960.40	1,221,076.79	0.26
45167R104	IDEX CORP COMMON STOCK USD.01								
		Local	37,745.000	38.828311	1,465,574.59	108.470000	4,094,200.15	2,628,625.56	0.49
		Base		38.828311	1,465,574.59	108.470000	4,094,200.15	2,628,625.56	0.49
45329R109	INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01								
		Local	26,542.000	44.794120	1,188,925.53	56.850000	1,508,912.70	319,987.17	0.18
		Base		44.794120	1,188,925.53	56.850000	1,508,912.70	319,987.17	0.18
457187102	INGREDION INC COMMON STOCK USD.01								
		Local	35,538.000	44.734142	1,589,761.94	114.090000	4,054,530.42	2,464,768.48	0.49
		Base		44.734142	1,589,761.94	114.090000	4,054,530.42	2,464,768.48	0.49

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458118106	INTEGRATED DEVICE TECH INC COMMON STOCK USD.001								
		Local	66,046.000	7.677617	507,075.88	25.580000	1,689,456.68	1,182,380.80	0.20
		Base		7.677617	507,075.88	25.580000	1,689,456.68	1,182,380.80	0.20
45867G101	INTERDIGITAL INC COMMON STOCK USD.01								
		Local	16,983.000	38.559727	654,859.85	81.000000	1,375,623.00	720,763.15	0.17
		Base		38.559727	654,859.85	81.000000	1,375,623.00	720,763.15	0.17
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0								
		Local	28,747.000	19.167406	551,005.43	33.150000	952,963.05	401,957.62	0.11
		Base		19.167406	551,005.43	33.150000	952,963.05	401,957.62	0.11
460335201	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01								
		Local	12,534.000	27.356911	342,891.52	35.300000	442,450.20	99,558.68	0.05
		Base		27.356911	342,891.52	35.300000	442,450.20	99,558.68	0.05
466313103	JABIL INC COMMON STOCK USD.001								
		Local	90,139.000	21.093529	1,901,349.59	29.920000	2,696,958.88	795,609.29	0.32
		Base		21.093529	1,901,349.59	29.920000	2,696,958.88	795,609.29	0.32
466367109	JACK IN THE BOX INC COMMON STOCK USD.01								
		Local	15,664.000	88.824529	1,391,347.42	106.580000	1,669,469.12	278,121.70	0.20
		Base		88.824529	1,391,347.42	106.580000	1,669,469.12	278,121.70	0.20
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01								
		Local	166,841.000	11.772325	1,964,106.53	22.420000	3,740,575.22	1,776,468.69	0.45
		Base		11.772325	1,964,106.53	22.420000	3,740,575.22	1,776,468.69	0.45
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01								
		Local	22,399.000	68.199852	1,527,608.49	115.470000	2,586,412.53	1,058,804.04	0.31
		Base		68.199852	1,527,608.49	115.470000	2,586,412.53	1,058,804.04	0.31
48123V102	J2 GLOBAL INC COMMON STOCK USD.01								
		Local	23,843.000	77.198754	1,840,649.88	84.620000	2,017,594.66	176,944.78	0.24
		Base		77.198754	1,840,649.88	84.620000	2,017,594.66	176,944.78	0.24
48242W106	KBR INC COMMON STOCK USD.001								
		Local	70,728.000	26.099761	1,845,983.89	13.630000	964,022.64	-881,961.25	0.12
		Base		26.099761	1,845,983.89	13.630000	964,022.64	-881,961.25	0.12

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482539103	KLX INC COMMON STOCK USD.01								
		25,993.000	Local	19.560538	508,437.07	48.390000	1,257,801.27	749,364.20	0.15
			Base	19.560538	508,437.07	48.390000	1,257,801.27	749,364.20	0.15
485865109	KATE SPADE + CO COMMON STOCK USD1.0								
		63,507.000	Local	37.873616	2,405,239.72	18.420000	1,169,798.94	-1,235,440.78	0.14
			Base	37.873616	2,405,239.72	18.420000	1,169,798.94	-1,235,440.78	0.14
48666K109	KB HOME COMMON STOCK USD1.0								
		41,168.000	Local	13.190297	543,018.16	20.980000	863,704.64	320,686.48	0.10
			Base	13.190297	543,018.16	20.980000	863,704.64	320,686.48	0.10
488401100	KEMPER CORP COMMON STOCK USD.1								
		24,122.000	Local	27.859207	672,019.78	38.150000	920,254.30	248,234.52	0.11
			Base	27.859207	672,019.78	38.150000	920,254.30	248,234.52	0.11
489170100	KENNAMETAL INC COMMON STOCK USD1.25								
		39,698.000	Local	29.473726	1,170,047.98	38.470000	1,527,182.06	357,134.08	0.18
			Base	29.473726	1,170,047.98	38.470000	1,527,182.06	357,134.08	0.18
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK								
		90,575.000	Local	31.621910	2,864,154.52	38.640000	3,499,818.00	635,663.48	0.42
			Base	31.621910	2,864,154.52	38.640000	3,499,818.00	635,663.48	0.42
49427F108	KILROY REALTY CORP REIT USD.01								
		48,400.000	Local	56.858331	2,751,943.23	73.220000	3,543,848.00	791,904.77	0.43
			Base	56.858331	2,751,943.23	73.220000	3,543,848.00	791,904.77	0.43
497266106	KIRBY CORP COMMON STOCK USD.1								
		26,660.000	Local	49.319111	1,314,847.51	66.250000	1,766,225.00	451,377.49	0.21
			Base	49.319111	1,314,847.51	66.250000	1,766,225.00	451,377.49	0.21
49926D109	KNOWLES CORP COMMON STOCK USD.01								
		43,905.000	Local	30.471116	1,337,834.36	17.130000	752,092.65	-585,741.71	0.09
			Base	30.471116	1,337,834.36	17.130000	752,092.65	-585,741.71	0.09
512816109	LAMAR ADVERTISING CO A REIT USD.001								
		41,000.000	Local	36.779787	1,507,971.26	70.010000	2,870,410.00	1,362,438.74	0.35
			Base	36.779787	1,507,971.26	70.010000	2,870,410.00	1,362,438.74	0.35

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513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0								
		Local	68,687.000	33.690926	2,314,128.64	46.410000	3,187,763.67	873,635.03	0.38
		Base		33.690926	2,314,128.64	46.410000	3,187,763.67	873,635.03	0.38
513847103	LANCASTER COLONY CORP COMMON STOCK								
		Local	9,641.000	61.187630	589,909.94	123.830000	1,193,845.03	603,935.09	0.14
		Base		61.187630	589,909.94	123.830000	1,193,845.03	603,935.09	0.14
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01								
		Local	20,680.000	43.205005	893,479.50	83.550000	1,727,814.00	834,334.50	0.21
		Base		43.205005	893,479.50	83.550000	1,727,814.00	834,334.50	0.21
517942108	LASALLE HOTEL PROPERTIES REIT USD.01								
		Local	55,967.000	35.794920	2,003,334.28	28.450000	1,592,261.15	-411,073.13	0.19
		Base		35.794920	2,003,334.28	28.450000	1,592,261.15	-411,073.13	0.19
524901105	LEGG MASON INC COMMON STOCK USD.1								
		Local	42,932.000	31.362500	1,346,454.85	36.870000	1,582,902.84	236,447.99	0.19
		Base		31.362500	1,346,454.85	36.870000	1,582,902.84	236,447.99	0.19
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001								
		Local	70,706.000	42.579210	3,010,605.62	55.560000	3,928,425.36	917,819.74	0.47
		Base		42.579210	3,010,605.62	55.560000	3,928,425.36	917,819.74	0.47
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01								
		Local	19,149.000	52.430099	1,003,983.96	177.100000	3,391,287.90	2,387,303.94	0.41
		Base		52.430099	1,003,983.96	177.100000	3,391,287.90	2,387,303.94	0.41
531172104	LIBERTY PROPERTY TRUST REIT USD.001								
		Local	72,764.000	34.489714	2,509,609.57	41.090000	2,989,872.76	480,263.19	0.36
		Base		34.489714	2,509,609.57	41.090000	2,989,872.76	480,263.19	0.36
53219L109	LIFEPOINT HEALTH INC COMMON STOCK USD.01								
		Local	19,773.000	37.356176	738,643.66	60.800000	1,202,198.40	463,554.74	0.14
		Base		37.356176	738,643.66	60.800000	1,202,198.40	463,554.74	0.14
53223X107	LIFE STORAGE INC REIT USD.01								
		Local	23,012.000	102.010299	2,347,460.99	74.900000	1,723,598.80	-623,862.19	0.21
		Base		102.010299	2,347,460.99	74.900000	1,723,598.80	-623,862.19	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
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK								
		Local	30,573.000	32.764668	1,001,714.21	89.380000	2,732,614.74	1,730,900.53	0.33
		Base		32.764668	1,001,714.21	89.380000	2,732,614.74	1,730,900.53	0.33
537008104	LITTELFUSE INC COMMON STOCK USD.01								
		Local	11,204.000	150.119044	1,681,933.77	161.950000	1,814,487.80	132,554.03	0.22
		Base		150.119044	1,681,933.77	161.950000	1,814,487.80	132,554.03	0.22
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01								
		Local	65,459.000	24.692531	1,616,348.38	34.490000	2,257,680.91	641,332.53	0.27
		Base		24.692531	1,616,348.38	34.490000	2,257,680.91	641,332.53	0.27
54142L109	LOGMEIN INC COMMON STOCK USD.01								
		Local	26,024.000	104.925291	2,730,575.78	111.000000	2,888,664.00	158,088.22	0.35
		Base		104.925291	2,730,575.78	111.000000	2,888,664.00	158,088.22	0.35
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0								
		Local	71,440.000	9.302730	664,587.05	22.280000	1,591,683.20	927,096.15	0.19
		Base		9.302730	664,587.05	22.280000	1,591,683.20	927,096.15	0.19
55264U108	MB FINANCIAL INC COMMON STOCK USD.01								
		Local	35,229.000	38.412901	1,353,248.08	41.180000	1,450,730.22	97,482.14	0.17
		Base		38.412901	1,353,248.08	41.180000	1,450,730.22	97,482.14	0.17
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0								
		Local	96,680.000	20.409839	1,973,223.21	27.230000	2,632,596.40	659,373.19	0.32
		Base		20.409839	1,973,223.21	27.230000	2,632,596.40	659,373.19	0.32
553498106	MSA SAFETY INC COMMON STOCK								
		Local	15,514.000	30.902068	479,414.69	81.100000	1,258,185.40	778,770.71	0.15
		Base		30.902068	479,414.69	81.100000	1,258,185.40	778,770.71	0.15
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001								
		Local	22,201.000	63.168128	1,402,395.61	83.940000	1,863,551.94	461,156.33	0.22
		Base		63.168128	1,402,395.61	83.940000	1,863,551.94	461,156.33	0.22
55354G100	MSCI INC COMMON STOCK USD.01								
		Local	44,822.000	37.821394	1,695,230.52	101.730000	4,559,742.06	2,864,511.54	0.55
		Base		37.821394	1,695,230.52	101.730000	4,559,742.06	2,864,511.54	0.55

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554489104	MACK CALI REALTY CORP REIT USD.01								
		Local	44,475.000	26.260736	1,167,946.24	26.610000	1,183,479.75	15,533.51	0.14
		Base		26.260736	1,167,946.24	26.610000	1,183,479.75	15,533.51	0.14
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01								
		Local	34,849.000	57.551213	2,005,602.21	46.840000	1,632,327.16	-373,275.05	0.20
		Base		57.551213	2,005,602.21	46.840000	1,632,327.16	-373,275.05	0.20
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01								
		Local	33,484.000	49.009002	1,641,017.43	101.870000	3,411,015.08	1,769,997.65	0.41
		Base		49.009002	1,641,017.43	101.870000	3,411,015.08	1,769,997.65	0.41
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003								
		Local	18,626.000	101.636613	1,893,083.56	190.580000	3,549,743.08	1,656,659.52	0.43
		Base		101.636613	1,893,083.56	190.580000	3,549,743.08	1,656,659.52	0.43
574795100	MASIMO CORP COMMON STOCK USD.001								
		Local	22,213.000	93.220000	2,070,695.86	87.040000	1,933,419.52	-137,276.34	0.23
		Base		93.220000	2,070,695.86	87.040000	1,933,419.52	-137,276.34	0.23
577933104	MAXIMUS INC COMMON STOCK								
		Local	32,084.000	62.868278	2,017,065.84	62.080000	1,991,774.72	-25,291.12	0.24
		Base		62.868278	2,017,065.84	62.080000	1,991,774.72	-25,291.12	0.24
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001								
		Local	177,379.000	14.126678	2,505,776.06	12.950000	2,297,058.05	-208,718.01	0.28
		Base		14.126678	2,505,776.06	12.950000	2,297,058.05	-208,718.01	0.28
58502B106	MEDNAX INC COMMON STOCK USD.01								
		Local	46,430.000	33.174119	1,540,274.33	54.300000	2,521,149.00	980,874.67	0.30
		Base		33.174119	1,540,274.33	54.300000	2,521,149.00	980,874.67	0.30
589400100	MERCURY GENERAL CORP COMMON STOCK								
		Local	18,064.000	43.478509	785,395.79	56.000000	1,011,584.00	226,188.21	0.12
		Base		43.478509	785,395.79	56.000000	1,011,584.00	226,188.21	0.12
589433101	MEREDITH CORP COMMON STOCK USD1.0								
		Local	18,109.000	37.696962	682,654.29	54.100000	979,696.90	297,042.61	0.12
		Base		37.696962	682,654.29	54.100000	979,696.90	297,042.61	0.12

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
59408Q106	MICHAELS COS INC/THE COMMON STOCK USD.06775								
		Local	52,364.000	23.866632	1,249,752.31	19.330000	1,012,196.12	-237,556.19	0.12
		Base		23.866632	1,249,752.31	19.330000	1,012,196.12	-237,556.19	0.12
595137100	MICROSEMI CORP COMMON STOCK USD.2								
		Local	57,079.000	30.161614	1,721,594.79	49.110000	2,803,149.69	1,081,554.90	0.34
		Base		30.161614	1,721,594.79	49.110000	2,803,149.69	1,081,554.90	0.34
600544100	HERMAN MILLER INC COMMON STOCK USD.2								
		Local	29,656.000	21.190710	628,431.69	31.550000	935,646.80	307,215.11	0.11
		Base		21.190710	628,431.69	31.550000	935,646.80	307,215.11	0.11
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	17,344.000	30.934584	536,529.42	71.950000	1,247,900.80	711,371.38	0.15
		Base		30.934584	536,529.42	71.950000	1,247,900.80	711,371.38	0.15
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001								
		Local	21,069.000	69.725104	1,469,038.21	64.570000	1,360,425.33	-108,612.88	0.16
		Base		69.725104	1,469,038.21	64.570000	1,360,425.33	-108,612.88	0.16
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001								
		Local	18,751.000	77.405968	1,451,439.30	98.200000	1,841,348.20	389,908.90	0.22
		Base		77.405968	1,451,439.30	98.200000	1,841,348.20	389,908.90	0.22
626755102	MURPHY USA INC COMMON STOCK								
		Local	17,170.000	38.984484	669,363.59	68.030000	1,168,075.10	498,711.51	0.14
		Base		38.984484	669,363.59	68.030000	1,168,075.10	498,711.51	0.14
62886E108	NCR CORPORATION COMMON STOCK USD.01								
		Local	61,680.000	17.267415	1,065,054.13	38.530000	2,376,530.40	1,311,476.27	0.29
		Base		17.267415	1,065,054.13	38.530000	2,376,530.40	1,311,476.27	0.29
62944T105	NVR INC COMMON STOCK USD.01								
		Local	1,705.000	777.789191	1,326,130.57	2,282.380000	3,891,457.90	2,565,327.33	0.47
		Base		777.789191	1,326,130.57	2,282.380000	3,891,457.90	2,565,327.33	0.47
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0								
		Local	42,241.000	44.836786	1,893,950.69	56.760000	2,397,599.16	503,648.47	0.29
		Base		44.836786	1,893,950.69	56.760000	2,397,599.16	503,648.47	0.29

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636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01								
		Local	52,578.000	24.180721	1,271,373.93	38.150000	2,005,850.70	734,476.77	0.24
		Base		24.180721	1,271,373.93	38.150000	2,005,850.70	734,476.77	0.24
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01								
		Local	72,885.000	30.664876	2,235,009.52	38.370000	2,796,597.45	561,587.93	0.34
		Base		30.664876	2,235,009.52	38.370000	2,796,597.45	561,587.93	0.34
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001								
		Local	45,437.000	38.624402	1,754,976.96	36.600000	1,662,994.20	-91,982.76	0.20
		Base		38.624402	1,754,976.96	36.600000	1,662,994.20	-91,982.76	0.20
64126X201	NEUSTAR INC CLASS A COMMON STOCK USD.001								
		Local	27,301.000	24.002289	655,286.48	33.150000	905,028.15	249,741.67	0.11
		Base		24.002289	655,286.48	33.150000	905,028.15	249,741.67	0.11
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5								
		Local	42,727.000	33.946354	1,450,425.85	41.900000	1,790,261.30	339,835.45	0.22
		Base		33.946354	1,450,425.85	41.900000	1,790,261.30	339,835.45	0.22
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01								
		Local	241,800.000	16.023495	3,874,481.01	12.920000	3,124,056.00	-750,425.01	0.38
		Base		16.023495	3,874,481.01	12.920000	3,124,056.00	-750,425.01	0.38
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1								
		Local	60,339.000	10.281879	620,398.32	17.600000	1,061,966.40	441,568.08	0.13
		Base		10.281879	620,398.32	17.600000	1,061,966.40	441,568.08	0.13
651587107	NEWMARKET CORP COMMON STOCK								
		Local	4,577.000	155.507557	711,758.09	465.350000	2,129,906.95	1,418,148.86	0.26
		Base		155.507557	711,758.09	465.350000	2,129,906.95	1,418,148.86	0.26
655663102	NORDSON CORP COMMON STOCK								
		Local	26,492.000	42.280408	1,120,092.58	115.880000	3,069,892.96	1,949,800.38	0.37
		Base		42.280408	1,120,092.58	115.880000	3,069,892.96	1,949,800.38	0.37
668074305	NORTHWESTERN CORP COMMON STOCK USD.01								
		Local	23,936.000	60.085812	1,438,214.00	61.960000	1,483,074.56	44,860.56	0.18
		Base		60.085812	1,438,214.00	61.960000	1,483,074.56	44,860.56	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
67011P100	NOW INC COMMON STOCK USD.01								
		Local	53,203.000	31.524598	1,677,203.21	16.510000	878,381.53	-798,821.68	0.11
		Base		31.524598	1,677,203.21	16.510000	878,381.53	-798,821.68	0.11
67018T105	NU SKIN ENTERPRISES INC A COMMON STOCK USD.001								
		Local	24,462.000	52.028422	1,272,719.26	54.880000	1,342,474.56	69,755.30	0.16
		Base		52.028422	1,272,719.26	54.880000	1,342,474.56	69,755.30	0.16
670704105	NUVASIVE INC COMMON STOCK USD.001								
		Local	25,048.000	68.052773	1,704,585.87	75.030000	1,879,351.44	174,765.57	0.23
		Base		68.052773	1,704,585.87	75.030000	1,879,351.44	174,765.57	0.23
670837103	OGE ENERGY CORP COMMON STOCK USD.01								
		Local	98,858.000	20.190480	1,995,990.47	35.630000	3,522,310.54	1,526,320.07	0.42
		Base		20.190480	1,995,990.47	35.630000	3,522,310.54	1,526,320.07	0.42
675232102	OCEANEERING INTL INC COMMON STOCK USD.25								
		Local	48,548.000	27.420423	1,331,206.69	24.380000	1,183,600.24	-147,606.45	0.14
		Base		27.420423	1,331,206.69	24.380000	1,183,600.24	-147,606.45	0.14
676220106	OFFICE DEPOT INC COMMON STOCK USD.01								
		Local	254,848.000	5.255141	1,339,262.05	5.110000	1,302,273.28	-36,988.77	0.16
		Base		5.255141	1,339,262.05	5.110000	1,302,273.28	-36,988.77	0.16
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01								
		Local	25,431.000	45.265077	1,151,136.18	29.250000	743,856.75	-407,279.43	0.09
		Base		45.265077	1,151,136.18	29.250000	743,856.75	-407,279.43	0.09
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1								
		Local	34,291.000	30.113364	1,032,617.38	89.320000	3,062,872.12	2,030,254.74	0.37
		Base		30.113364	1,032,617.38	89.320000	3,062,872.12	2,030,254.74	0.37
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0								
		Local	120,992.000	14.665122	1,774,362.49	19.780000	2,393,221.76	618,859.27	0.29
		Base		14.665122	1,774,362.49	19.780000	2,393,221.76	618,859.27	0.29
680665205	OLIN CORP COMMON STOCK USD1.0								
		Local	81,877.000	18.654058	1,527,338.31	29.340000	2,402,271.18	874,932.87	0.29
		Base		18.654058	1,527,338.31	29.340000	2,402,271.18	874,932.87	0.29

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681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1								
		Local	97,392.000	28.377371	2,763,728.90	31.320000	3,050,317.44	286,588.54	0.37
		Base		28.377371	2,763,728.90	31.320000	3,050,317.44	286,588.54	0.37
68235P108	ONE GAS INC COMMON STOCK								
		Local	25,861.000	35.052868	906,502.22	70.650000	1,827,079.65	920,577.43	0.22
		Base		35.052868	906,502.22	70.650000	1,827,079.65	920,577.43	0.22
68557N103	ORBITAL ATK INC COMMON STOCK USD.01								
		Local	28,487.000	52.023128	1,481,982.85	101.660000	2,895,988.42	1,414,005.57	0.35
		Base		52.023128	1,481,982.85	101.660000	2,895,988.42	1,414,005.57	0.35
688239201	OSHKOSH CORP COMMON STOCK USD.01								
		Local	36,934.000	35.238486	1,301,498.25	63.120000	2,331,274.08	1,029,775.83	0.28
		Base		35.238486	1,301,498.25	63.120000	2,331,274.08	1,029,775.83	0.28
690732102	OWENS + MINOR INC COMMON STOCK USD2.0								
		Local	30,215.000	29.443534	889,636.37	31.880000	963,254.20	73,617.83	0.12
		Base		29.443534	889,636.37	31.880000	963,254.20	73,617.83	0.12
690768403	OWENS ILLINOIS INC COMMON STOCK USD.01								
		Local	80,291.000	17.785055	1,427,979.83	22.570000	1,812,167.87	384,188.04	0.22
		Base		17.785055	1,427,979.83	22.570000	1,812,167.87	384,188.04	0.22
69318G106	PBF ENERGY INC CLASS A COMMON STOCK USD.001								
		Local	53,911.000	20.919353	1,127,783.26	19.320000	1,041,560.52	-86,222.74	0.13
		Base		20.919353	1,127,783.26	19.320000	1,041,560.52	-86,222.74	0.13
69349H107	PNM RESOURCES INC COMMON STOCK								
		Local	39,431.000	14.389614	567,396.88	38.500000	1,518,093.50	950,696.62	0.18
		Base		14.389614	567,396.88	38.500000	1,518,093.50	950,696.62	0.18
69370C100	PTC INC COMMON STOCK USD.01								
		Local	57,285.000	19.885684	1,139,151.42	57.580000	3,298,470.30	2,159,318.88	0.40
		Base		19.885684	1,139,151.42	57.580000	3,298,470.30	2,159,318.88	0.40
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01								
		Local	46,634.000	28.480538	1,328,161.40	102.160000	4,764,129.44	3,435,968.04	0.57
		Base		28.480538	1,328,161.40	102.160000	4,764,129.44	3,435,968.04	0.57

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695263103	PACWEST BANCORP COMMON STOCK								
		Local	59,338.000	43.386734	2,574,482.02	46.670000	2,769,304.46	194,822.44	0.33
		Base		43.386734	2,574,482.02	46.670000	2,769,304.46	194,822.44	0.33
69840W108	PANERA BREAD COMPANY CLASS A COMMON STOCK USD.0001								
		Local	10,565.000	85.559049	903,931.35	314.490000	3,322,586.85	2,418,655.50	0.40
		Base		85.559049	903,931.35	314.490000	3,322,586.85	2,418,655.50	0.40
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01								
		Local	13,100.000	87.308823	1,143,745.58	80.570000	1,055,467.00	-88,278.58	0.13
		Base		87.308823	1,143,745.58	80.570000	1,055,467.00	-88,278.58	0.13
699462107	PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01								
		Local	25,224.000	68.278532	1,722,257.70	80.820000	2,038,603.68	316,345.98	0.25
		Base		68.278532	1,722,257.70	80.820000	2,038,603.68	316,345.98	0.25
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01								
		Local	82,555.000	16.497122	1,361,919.87	21.320000	1,760,072.60	398,152.73	0.21
		Base		16.497122	1,361,919.87	21.320000	1,760,072.60	398,152.73	0.21
708160106	J.C. PENNEY CO INC COMMON STOCK USD.5								
		Local	152,616.000	9.654778	1,473,473.64	4.700000	717,295.20	-756,178.44	0.09
		Base		9.654778	1,473,473.64	4.700000	717,295.20	-756,178.44	0.09
724479100	PITNEY BOWES INC COMMON STOCK USD1.0								
		Local	92,272.000	13.614123	1,256,202.32	14.870000	1,372,084.64	115,882.32	0.17
		Base		13.614123	1,256,202.32	14.870000	1,372,084.64	115,882.32	0.17
727493108	PLANTRONICS INC COMMON STOCK USD.01								
		Local	16,426.000	33.767315	554,661.92	52.920000	869,263.92	314,602.00	0.10
		Base		33.767315	554,661.92	52.920000	869,263.92	314,602.00	0.10
731068102	POLARIS INDUSTRIES INC COMMON STOCK USD.01								
		Local	28,975.000	56.667883	1,641,951.90	83.600000	2,422,310.00	780,358.10	0.29
		Base		56.667883	1,641,951.90	83.600000	2,422,310.00	780,358.10	0.29
73179P106	POLYONE CORPORATION COMMON STOCK USD.01								
		Local	40,675.000	37.528376	1,526,466.69	37.340000	1,518,804.50	-7,662.19	0.18
		Base		37.528376	1,526,466.69	37.340000	1,518,804.50	-7,662.19	0.18

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
73278L105	POOL CORP COMMON STOCK USD.001								
		Local	20,373.000	77.360000	1,576,055.28	119.130000	2,427,035.49	850,980.21	0.29
		Base		77.360000	1,576,055.28	119.130000	2,427,035.49	850,980.21	0.29
737446104	POST HOLDINGS INC COMMON STOCK USD.01								
		Local	31,820.000	40.402079	1,285,594.15	80.340000	2,556,418.80	1,270,824.65	0.31
		Base		40.402079	1,285,594.15	80.340000	2,556,418.80	1,270,824.65	0.31
737630103	POTLATCH CORP REIT USD1.0								
		Local	20,072.000	34.168445	685,829.02	45.750000	918,294.00	232,464.98	0.11
		Base		34.168445	685,829.02	45.750000	918,294.00	232,464.98	0.11
74112D101	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01								
		Local	26,205.000	56.424174	1,478,595.47	50.380000	1,320,207.90	-158,387.57	0.16
		Base		56.424174	1,478,595.47	50.380000	1,320,207.90	-158,387.57	0.16
74164M108	PRIMERICA INC COMMON STOCK								
		Local	22,623.000	34.904682	789,648.63	72.200000	1,633,380.60	843,731.97	0.20
		Base		34.904682	789,648.63	72.200000	1,633,380.60	843,731.97	0.20
742962103	PRIVATEBANCORP INC COMMON STOCK								
		Local	39,615.000	34.496896	1,366,594.54	59.590000	2,360,657.85	994,063.31	0.28
		Base		34.496896	1,366,594.54	59.590000	2,360,657.85	994,063.31	0.28
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0								
		Local	34,393.000	44.895221	1,544,081.32	62.640000	2,154,377.52	610,296.20	0.26
		Base		44.895221	1,544,081.32	62.640000	2,154,377.52	610,296.20	0.26
74733V100	QEP RESOURCES INC COMMON STOCK USD.01								
		Local	118,611.000	17.408449	2,064,833.55	10.000000	1,186,110.00	-878,723.55	0.14
		Base		17.408449	2,064,833.55	10.000000	1,186,110.00	-878,723.55	0.14
747545101	QUALITY CARE PROPERTIES REIT USD.01								
		Local	46,331.000	13.667023	633,206.86	16.920000	783,920.52	150,713.66	0.09
		Base		13.667023	633,206.86	16.920000	783,920.52	150,713.66	0.09
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01								
		Local	66,123.000	25.287513	1,672,086.20	54.230000	3,585,850.29	1,913,764.09	0.43
		Base		25.287513	1,672,086.20	54.230000	3,585,850.29	1,913,764.09	0.43

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754907103	RAYONIER INC REIT								
		60,865.000	Local	22.681128	1,380,486.86	28.090000	1,709,697.85	329,210.99	0.21
			Base	22.681128	1,380,486.86	28.090000	1,709,697.85	329,210.99	0.21
758750103	REGAL BELOIT CORP COMMON STOCK USD.01								
		22,172.000	Local	65.088654	1,443,145.64	79.200000	1,756,022.40	312,876.76	0.21
			Base	65.088654	1,443,145.64	79.200000	1,756,022.40	312,876.76	0.21
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01								
		31,847.000	Local	47.547813	1,514,255.21	124.510000	3,965,269.97	2,451,014.76	0.48
			Base	47.547813	1,514,255.21	124.510000	3,965,269.97	2,451,014.76	0.48
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK								
		36,066.000	Local	38.133578	1,375,325.64	72.950000	2,631,014.70	1,255,689.06	0.32
			Base	38.133578	1,375,325.64	72.950000	2,631,014.70	1,255,689.06	0.32
761152107	RESMED INC COMMON STOCK USD.004								
		70,124.000	Local	30.838005	2,162,484.23	71.100000	4,985,816.40	2,823,332.17	0.60
			Base	30.838005	2,162,484.23	71.100000	4,985,816.40	2,823,332.17	0.60
775711104	ROLLINS INC COMMON STOCK USD1.0								
		47,490.000	Local	12.020049	570,832.11	43.070000	2,045,394.30	1,474,562.19	0.25
			Base	12.020049	570,832.11	43.070000	2,045,394.30	1,474,562.19	0.25
780287108	ROYAL GOLD INC COMMON STOCK USD.01								
		32,341.000	Local	75.695380	2,448,064.27	80.420000	2,600,863.22	152,798.95	0.31
			Base	75.695380	2,448,064.27	80.420000	2,600,863.22	152,798.95	0.31
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01								
		66,188.000	Local	24.750026	1,638,154.74	50.090000	3,315,356.92	1,677,202.18	0.40
			Base	24.750026	1,638,154.74	50.090000	3,315,356.92	1,677,202.18	0.40
78442P106	SLM CORP COMMON STOCK USD.2								
		212,415.000	Local	9.473815	2,012,380.34	10.390000	2,206,991.85	194,611.51	0.27
			Base	9.473815	2,012,380.34	10.390000	2,206,991.85	194,611.51	0.27
78454L100	SM ENERGY CO COMMON STOCK USD.01								
		48,466.000	Local	51.689011	2,505,159.63	16.970000	822,468.02	-1,682,691.61	0.10
			Base	51.689011	2,505,159.63	16.970000	822,468.02	-1,682,691.61	0.10

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78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST								
		Local	49,450.000	273.873257	13,543,032.55	313.370000	15,496,146.50	1,953,113.95	1.87
		Base		273.873257	13,543,032.55	313.370000	15,496,146.50	1,953,113.95	1.87
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001								
		Local	25,895.000	62.039976	1,606,525.17	170.500000	4,415,097.50	2,808,572.33	0.53
		Base		62.039976	1,606,525.17	170.500000	4,415,097.50	2,808,572.33	0.53
78573M104	SABRE CORP COMMON STOCK USD.01								
		Local	101,517.000	23.405500	2,376,056.15	22.430000	2,277,026.31	-99,029.84	0.27
		Base		23.405500	2,376,056.15	22.430000	2,277,026.31	-99,029.84	0.27
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01								
		Local	71,068.000	25.820900	1,835,039.73	18.020000	1,280,645.36	-554,394.37	0.15
		Base		25.820900	1,835,039.73	18.020000	1,280,645.36	-554,394.37	0.15
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001								
		Local	21,722.000	38.427312	834,718.08	75.990000	1,650,654.78	815,936.70	0.20
		Base		38.427312	834,718.08	75.990000	1,650,654.78	815,936.70	0.20
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01								
		Local	21,921.000	48.131057	1,055,080.89	86.610000	1,898,577.81	843,496.92	0.23
		Base		48.131057	1,055,080.89	86.610000	1,898,577.81	843,496.92	0.23
81721M109	SENIOR HOUSING PROP TRUST REIT USD.01								
		Local	117,590.000	22.277729	2,619,638.15	21.140000	2,485,852.60	-133,785.55	0.30
		Base		22.277729	2,619,638.15	21.140000	2,485,852.60	-133,785.55	0.30
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1								
		Local	21,959.000	31.089932	682,703.82	80.290000	1,763,088.11	1,080,384.29	0.21
		Base		31.089932	682,703.82	80.290000	1,763,088.11	1,080,384.29	0.21
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0								
		Local	93,177.000	9.607135	895,164.01	31.880000	2,970,482.76	2,075,318.75	0.36
		Base		9.607135	895,164.01	31.880000	2,970,482.76	2,075,318.75	0.36
82669G104	SIGNATURE BANK COMMON STOCK USD.01								
		Local	26,574.000	75.192596	1,998,168.05	143.020000	3,800,613.48	1,802,445.43	0.46
		Base		75.192596	1,998,168.05	143.020000	3,800,613.48	1,802,445.43	0.46

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826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001								
			20,737.000	Local	43.894817	910,246.83	74.800000	1,551,127.60	640,880.77	0.19
				Base	43.894817	910,246.83	74.800000	1,551,127.60	640,880.77	0.19
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
			37,062.000	Local	16.307193	604,377.19	31.810000	1,178,942.22	574,565.03	0.14
				Base	16.307193	604,377.19	31.810000	1,178,942.22	574,565.03	0.14
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001								
			66,220.000	Local	36.582066	2,422,464.44	25.520000	1,689,934.40	-732,530.04	0.20
				Base	36.582066	2,422,464.44	25.520000	1,689,934.40	-732,530.04	0.20
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0								
			72,905.000	Local	26.532494	1,934,351.46	54.870000	4,000,297.35	2,065,945.89	0.48
				Base	26.532494	1,934,351.46	54.870000	4,000,297.35	2,065,945.89	0.48
833551104	SNYDERS LANCE INC COMMON STOCK USD.833								
			42,433.000	Local	31.921224	1,354,513.31	36.750000	1,559,412.75	204,899.44	0.19
				Base	31.921224	1,354,513.31	36.750000	1,559,412.75	204,899.44	0.19
835495102	SONOCO PRODUCTS CO COMMON STOCK								
			49,129.000	Local	31.098902	1,527,857.96	50.710000	2,491,331.59	963,473.63	0.30
				Base	31.098902	1,527,857.96	50.710000	2,491,331.59	963,473.63	0.30
835898107	SOTHEBY S COMMON STOCK USD.01								
			22,815.000	Local	27.584360	629,337.17	52.590000	1,199,840.85	570,503.68	0.14
				Base	27.584360	629,337.17	52.590000	1,199,840.85	570,503.68	0.14
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0								
			23,537.000	Local	78.572895	1,849,370.22	79.570000	1,872,839.09	23,468.87	0.23
				Base	78.572895	1,849,370.22	79.570000	1,872,839.09	23,468.87	0.23
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
			246,499.000	Local	7.665417	1,889,517.72	6.060000	1,493,783.94	-395,733.78	0.18
				Base	7.665417	1,889,517.72	6.060000	1,493,783.94	-395,733.78	0.18
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001								
			63,503.000	Local	21.699757	1,377,999.64	23.960000	1,521,531.88	143,532.24	0.18
				Base	21.699757	1,377,999.64	23.960000	1,521,531.88	143,532.24	0.18

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858119100	STEEL DYNAMICS INC COMMON STOCK USD.005								
		Local	119,969.000	13.462745	1,615,112.04	33.990000	4,077,746.31	2,462,634.27	0.49
		Base		13.462745	1,615,112.04	33.990000	4,077,746.31	2,462,634.27	0.49
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15								
		Local	33,734.000	48.444501	1,634,226.79	42.630000	1,438,080.42	-196,146.37	0.17
		Base		48.444501	1,634,226.79	42.630000	1,438,080.42	-196,146.37	0.17
868157108	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001								
		Local	75,655.000	24.950020	1,887,593.77	10.370000	784,542.35	-1,103,051.42	0.09
		Base		24.950020	1,887,593.77	10.370000	784,542.35	-1,103,051.42	0.09
87157D109	SYNAPTICS INC COMMON STOCK USD.001								
		Local	17,503.000	82.714145	1,447,745.68	55.560000	972,466.68	-475,279.00	0.12
		Base		82.714145	1,447,745.68	55.560000	972,466.68	-475,279.00	0.12
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0								
		Local	60,541.000	19.625623	1,188,154.85	40.880000	2,474,916.08	1,286,761.23	0.30
		Base		19.625623	1,188,154.85	40.880000	2,474,916.08	1,286,761.23	0.30
87162W100	SYNNEX CORP COMMON STOCK USD.001								
		Local	14,427.000	90.966897	1,312,379.42	111.260000	1,605,148.02	292,768.60	0.19
		Base		90.966897	1,312,379.42	111.260000	1,605,148.02	292,768.60	0.19
872275102	TCF FINANCIAL CORP COMMON STOCK USD.01								
		Local	84,555.000	15.851562	1,340,328.83	15.060000	1,273,398.30	-66,930.53	0.15
		Base		15.851562	1,340,328.83	15.060000	1,273,398.30	-66,930.53	0.15
87265H109	TRI POINTE GROUP INC COMMON STOCK USD.01								
		Local	78,524.000	14.442041	1,134,046.84	12.370000	971,341.88	-162,704.96	0.12
		Base		14.442041	1,134,046.84	12.370000	971,341.88	-162,704.96	0.12
874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01								
		Local	50,200.000	58.010000	2,912,102.00	76.740000	3,852,348.00	940,246.00	0.46
		Base		58.010000	2,912,102.00	76.740000	3,852,348.00	940,246.00	0.46
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01								
		Local	47,650.000	33.955750	1,617,991.50	26.060000	1,241,759.00	-376,232.50	0.15
		Base		33.955750	1,617,991.50	26.060000	1,241,759.00	-376,232.50	0.15

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876664103	TAUBMAN CENTERS INC REIT USD.01								
		Local	29,956.000	57.727964	1,729,298.90	61.150000	1,831,809.40	102,510.50	0.22
		Base		57.727964	1,729,298.90	61.150000	1,831,809.40	102,510.50	0.22
878237106	TECH DATA CORP COMMON STOCK USD.0015								
		Local	17,121.000	41.090297	703,506.98	96.970000	1,660,223.37	956,716.39	0.20
		Base		41.090297	703,506.98	96.970000	1,660,223.37	956,716.39	0.20
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	17,433.000	100.410702	1,750,459.76	131.510000	2,292,613.83	542,154.07	0.28
		Base		100.410702	1,750,459.76	131.510000	2,292,613.83	542,154.07	0.28
879369106	TELEFLEX INC COMMON STOCK USD1.0								
		Local	22,229.000	67.780244	1,506,687.04	200.020000	4,446,244.58	2,939,557.54	0.54
		Base		67.780244	1,506,687.04	200.020000	4,446,244.58	2,939,557.54	0.54
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01								
		Local	46,370.000	33.948198	1,574,177.93	28.530000	1,322,936.10	-251,241.83	0.16
		Base		33.948198	1,574,177.93	28.530000	1,322,936.10	-251,241.83	0.16
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01								
		Local	23,169.000	49.356565	1,143,542.25	46.440000	1,075,968.36	-67,573.89	0.13
		Base		49.356565	1,143,542.25	46.440000	1,075,968.36	-67,573.89	0.13
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05								
		Local	39,528.000	31.657151	1,251,343.85	16.540000	653,793.12	-597,550.73	0.08
		Base		31.657151	1,251,343.85	16.540000	653,793.12	-597,550.73	0.08
880770102	TERADYNE INC COMMON STOCK USD.125								
		Local	99,154.000	20.218099	2,004,705.41	35.550000	3,524,924.70	1,520,219.29	0.42
		Base		20.218099	2,004,705.41	35.550000	3,524,924.70	1,520,219.29	0.42
880779103	TEREX CORP COMMON STOCK USD.01								
		Local	48,305.000	23.705276	1,145,083.38	32.780000	1,583,437.90	438,354.52	0.19
		Base		23.705276	1,145,083.38	32.780000	1,583,437.90	438,354.52	0.19
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01								
		Local	24,513.000	80.750000	1,979,424.75	73.400000	1,799,254.20	-180,170.55	0.22
		Base		80.750000	1,979,424.75	73.400000	1,799,254.20	-180,170.55	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
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001								
		Local	31,861.000	44.537160	1,418,998.45	48.920000	1,558,640.12	139,641.67	0.19
		Base		44.537160	1,418,998.45	48.920000	1,558,640.12	139,641.67	0.19
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1								
		Local	23,688.000	33.910147	803,263.57	90.530000	2,144,474.64	1,341,211.07	0.26
		Base		33.910147	803,263.57	90.530000	2,144,474.64	1,341,211.07	0.26
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001								
		Local	53,217.000	43.333189	2,306,062.31	20.450000	1,088,287.65	-1,217,774.66	0.13
		Base		43.333189	2,306,062.31	20.450000	1,088,287.65	-1,217,774.66	0.13
887228104	TIME INC COMMON STOCK USD.01								
		Local	49,104.000	22.894497	1,124,211.38	12.500000	613,800.00	-510,411.38	0.07
		Base		22.894497	1,124,211.38	12.500000	613,800.00	-510,411.38	0.07
887389104	TIMKEN CO COMMON STOCK								
		Local	34,557.000	25.358018	876,297.03	46.150000	1,594,805.55	718,508.52	0.19
		Base		25.358018	876,297.03	46.150000	1,594,805.55	718,508.52	0.19
889478103	TOLL BROTHERS INC COMMON STOCK USD.01								
		Local	73,185.000	27.587565	2,018,995.91	36.910000	2,701,258.35	682,262.44	0.33
		Base		27.587565	2,018,995.91	36.910000	2,701,258.35	682,262.44	0.33
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694								
		Local	8,859.720	20.875527	184,951.32	34.700000	307,432.28	122,480.96	0.04
		Base		20.875527	184,951.32	34.700000	307,432.28	122,480.96	0.04
891092108	TORO CO COMMON STOCK USD1.0								
		Local	53,564.000	35.780821	1,916,563.92	68.490000	3,668,598.36	1,752,034.44	0.44
		Base		35.780821	1,916,563.92	68.490000	3,668,598.36	1,752,034.44	0.44
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01								
		Local	28,116.000	82.294177	2,313,783.07	77.180000	2,169,992.88	-143,790.19	0.26
		Base		82.294177	2,313,783.07	77.180000	2,169,992.88	-143,790.19	0.26
896239100	TRIMBLE INC COMMON STOCK								
		Local	124,886.000	19.812286	2,474,277.21	36.040000	4,500,891.44	2,026,614.23	0.54
		Base		19.812286	2,474,277.21	36.040000	4,500,891.44	2,026,614.23	0.54

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01								
		Local	75,337.000	12.900217	971,863.65	25.520000	1,922,600.24	950,736.59	0.23
		Base		12.900217	971,863.65	25.520000	1,922,600.24	950,736.59	0.23
898402102	TRUSTMARK CORP COMMON STOCK								
		Local	33,507.000	21.766379	729,326.06	30.410000	1,018,947.87	289,621.81	0.12
		Base		21.766379	729,326.06	30.410000	1,018,947.87	289,621.81	0.12
899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01								
		Local	25,082.000	37.118052	930,994.99	71.910000	1,803,646.62	872,651.63	0.22
		Base		37.118052	930,994.99	71.910000	1,803,646.62	872,651.63	0.22
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	16,590.000	113.687315	1,886,072.55	170.880000	2,834,899.20	948,826.65	0.34
		Base		113.687315	1,886,072.55	170.880000	2,834,899.20	948,826.65	0.34
902681105	UGI CORP COMMON STOCK								
		Local	85,605.000	19.359329	1,657,255.36	51.180000	4,381,263.90	2,724,008.54	0.53
		Base		19.359329	1,657,255.36	51.180000	4,381,263.90	2,724,008.54	0.53
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0								
		Local	21,698.000	78.306293	1,699,089.95	70.030000	1,519,510.94	-179,579.01	0.18
		Base		78.306293	1,699,089.95	70.030000	1,519,510.94	-179,579.01	0.18
90385D107	ULTIMATE SOFTWARE GROUP INC COMMON STOCK USD.01								
		Local	14,684.000	147.728917	2,169,251.41	220.740000	3,241,346.16	1,072,094.75	0.39
		Base		147.728917	2,169,251.41	220.740000	3,241,346.16	1,072,094.75	0.39
904214103	UMPQUA HOLDINGS CORP COMMON STOCK								
		Local	109,075.000	18.044576	1,968,212.15	16.945000	1,848,275.88	-119,936.27	0.22
		Base		18.044576	1,968,212.15	16.945000	1,848,275.88	-119,936.27	0.22
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5								
		Local	51,744.000	41.090900	2,126,207.53	38.250000	1,979,208.00	-146,999.53	0.24
		Base		41.090900	2,126,207.53	38.250000	1,979,208.00	-146,999.53	0.24
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01								
		Local	25,040.000	57.238377	1,433,248.95	39.940000	1,000,097.60	-433,151.35	0.12
		Base		57.238377	1,433,248.95	39.940000	1,000,097.60	-433,151.35	0.12

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Base Currency: USD - US DOLLAR

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912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0								
		Local	86,278.000	30.111962	2,597,999.86	20.850000	1,798,896.30	-799,103.56	0.22
		Base		30.111962	2,597,999.86	20.850000	1,798,896.30	-799,103.56	0.22
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01								
		Local	22,257.000	61.621475	1,371,509.18	120.890000	2,690,648.73	1,319,139.55	0.32
		Base		61.621475	1,371,509.18	120.890000	2,690,648.73	1,319,139.55	0.32
91325V108	UNITI GROUP INC REIT USD.0001								
		Local	76,971.000	28.429309	2,188,232.31	25.010000	1,925,044.71	-263,187.60	0.23
		Base		28.429309	2,188,232.31	25.010000	1,925,044.71	-263,187.60	0.23
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001								
		Local	43,729.000	23.178152	1,013,557.42	18.870000	825,166.23	-188,391.19	0.10
		Base		23.178152	1,013,557.42	18.870000	825,166.23	-188,391.19	0.10
91704F104	URBAN EDGE PROPERTIES REIT USD.01								
		Local	48,929.000	23.916602	1,170,215.42	23.840000	1,166,467.36	-3,748.06	0.14
		Base		23.916602	1,170,215.42	23.840000	1,166,467.36	-3,748.06	0.14
918194101	VCA INC COMMON STOCK USD.001								
		Local	40,214.000	28.391528	1,141,736.89	92.130000	3,704,915.82	2,563,178.93	0.45
		Base		28.391528	1,141,736.89	92.130000	3,704,915.82	2,563,178.93	0.45
919794107	VALLEY NATIONAL BANCORP COMMON STOCK								
		Local	130,606.000	11.151655	1,456,472.99	11.280000	1,473,235.68	16,762.69	0.18
		Base		11.151655	1,456,472.99	11.280000	1,473,235.68	16,762.69	0.18
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0								
		Local	11,148.000	94.355840	1,051,878.90	146.400000	1,632,067.20	580,188.30	0.20
		Base		94.355840	1,051,878.90	146.400000	1,632,067.20	580,188.30	0.20
920355104	VALSPAR CORP/THE COMMON STOCK USD.5								
		Local	36,185.000	31.700112	1,147,068.57	112.990000	4,088,543.15	2,941,474.58	0.49
		Base		31.700112	1,147,068.57	112.990000	4,088,543.15	2,941,474.58	0.49
92047W101	VALVOLINE INC COMMON STOCK USD.01								
		Local	101,211.000	11.505432	1,164,476.30	22.370000	2,264,090.07	1,099,613.77	0.27
		Base		11.505432	1,164,476.30	22.370000	2,264,090.07	1,099,613.77	0.27

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92240G101	VECTREN CORP COMMON STOCK								
		41,048.000	Local	26.866507	1,102,816.36	61.340000	2,517,884.32	1,415,067.96	0.30
			Base	26.866507	1,102,816.36	61.340000	2,517,884.32	1,415,067.96	0.30
92342Y109	VERIFONE SYSTEMS INC COMMON STOCK USD.01								
		55,233.000	Local	35.345886	1,952,259.32	18.290000	1,010,211.57	-942,047.75	0.12
			Base	35.345886	1,952,259.32	18.290000	1,010,211.57	-942,047.75	0.12
92532W103	VERSUM MATERIALS INC COMMON STOCK USD1.0								
		53,797.000	Local	23.624754	1,270,940.91	31.040000	1,669,858.88	398,917.97	0.20
			Base	23.624754	1,270,940.91	31.040000	1,669,858.88	398,917.97	0.20
92552V100	VIASAT INC COMMON STOCK USD.0001								
		26,227.000	Local	74.609415	1,956,781.13	65.250000	1,711,311.75	-245,469.38	0.21
			Base	74.609415	1,956,781.13	65.250000	1,711,311.75	-245,469.38	0.21
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1								
		66,306.000	Local	8.833301	585,700.83	16.350000	1,084,103.10	498,402.27	0.13
			Base	8.833301	585,700.83	16.350000	1,084,103.10	498,402.27	0.13
92924F106	WGL HOLDINGS INC COMMON STOCK								
		25,355.000	Local	37.594295	953,203.35	82.740000	2,097,872.70	1,144,669.35	0.25
			Base	37.594295	953,203.35	82.740000	2,097,872.70	1,144,669.35	0.25
929740108	WABTEC CORP COMMON STOCK USD.01								
		42,675.000	Local	31.004439	1,323,114.45	81.750000	3,488,681.25	2,165,566.80	0.42
			Base	31.004439	1,323,114.45	81.750000	3,488,681.25	2,165,566.80	0.42
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0								
		44,192.000	Local	17.072262	754,457.40	31.950000	1,411,934.40	657,477.00	0.17
			Base	17.072262	754,457.40	31.950000	1,411,934.40	657,477.00	0.17
93964W108	WASHINGTON PRIME GROUP INC REIT USD.0001								
		91,747.000	Local	19.243631	1,765,545.44	7.630000	700,029.61	-1,065,515.83	0.08
			Base	19.243631	1,765,545.44	7.630000	700,029.61	-1,065,515.83	0.08
942622200	WATSCO INC COMMON STOCK USD.5								
		15,030.000	Local	78.626751	1,181,760.07	141.120000	2,121,033.60	939,273.53	0.26
			Base	78.626751	1,181,760.07	141.120000	2,121,033.60	939,273.53	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
94770V102	WEBMD HEALTH CORP COMMON STOCK USD.01								
		Local	18,678.000	61.557545	1,149,771.83	55.980000	1,045,594.44	-104,177.39	0.13
		Base		61.557545	1,149,771.83	55.980000	1,045,594.44	-104,177.39	0.13
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01								
		Local	45,550.000	21.683748	987,694.73	48.720000	2,219,196.00	1,231,501.27	0.27
		Base		21.683748	987,694.73	48.720000	2,219,196.00	1,231,501.27	0.27
948741103	WEINGARTEN REALTY INVESTORS REIT USD.03								
		Local	58,328.000	23.806059	1,388,559.83	30.090000	1,755,089.52	366,529.69	0.21
		Base		23.806059	1,388,559.83	30.090000	1,755,089.52	366,529.69	0.21
94946T106	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01								
		Local	21,931.000	36.415449	798,627.22	171.800000	3,767,745.80	2,969,118.58	0.45
		Base		36.415449	798,627.22	171.800000	3,767,745.80	2,969,118.58	0.45
95058W100	WENDY S CO/THE COMMON STOCK USD.1								
		Local	95,343.000	5.033260	479,886.12	16.170000	1,541,696.31	1,061,810.19	0.19
		Base		5.033260	479,886.12	16.170000	1,541,696.31	1,061,810.19	0.19
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01								
		Local	22,157.000	22.934006	508,148.76	27.250000	603,778.25	95,629.49	0.07
		Base		22.934006	508,148.76	27.250000	603,778.25	95,629.49	0.07
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25								
		Local	36,265.000	60.566799	2,196,454.96	97.020000	3,518,430.30	1,321,975.34	0.42
		Base		60.566799	2,196,454.96	97.020000	3,518,430.30	1,321,975.34	0.42
95709T100	WESTAR ENERGY INC COMMON STOCK USD5.0								
		Local	70,316.000	26.504013	1,863,656.21	52.950000	3,723,232.20	1,859,575.99	0.45
		Base		26.504013	1,863,656.21	52.950000	3,723,232.20	1,859,575.99	0.45
959319104	WESTERN REFINING INC COMMON STOCK USD.01								
		Local	39,280.000	38.830933	1,525,279.05	36.200000	1,421,936.00	-103,343.05	0.17
		Base		38.830933	1,525,279.05	36.200000	1,421,936.00	-103,343.05	0.17
96208T104	WEX INC COMMON STOCK USD.01								
		Local	19,039.000	70.476866	1,341,809.06	102.160000	1,945,024.24	603,215.18	0.23
		Base		70.476866	1,341,809.06	102.160000	1,945,024.24	603,215.18	0.23

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968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0								
		Local	22,249.000	42.861120	953,617.07	50.700000	1,128,024.30	174,407.23	0.14
		Base		42.861120	953,617.07	50.700000	1,128,024.30	174,407.23	0.14
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01								
		Local	40,007.000	30.591600	1,223,878.13	48.660000	1,946,740.62	722,862.49	0.23
		Base		30.591600	1,223,878.13	48.660000	1,946,740.62	722,862.49	0.23
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK								
		Local	27,551.000	71.914691	1,981,321.65	68.760000	1,894,406.76	-86,914.89	0.23
		Base		71.914691	1,981,321.65	68.760000	1,894,406.76	-86,914.89	0.23
980745103	WOODWARD INC COMMON STOCK USD.00292								
		Local	27,373.000	30.662550	839,325.99	68.120000	1,864,648.76	1,025,322.77	0.22
		Base		30.662550	839,325.99	68.120000	1,864,648.76	1,025,322.77	0.22
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01								
		Local	34,618.000	41.331710	1,430,821.12	35.340000	1,223,400.12	-207,421.00	0.15
		Base		41.331710	1,430,821.12	35.340000	1,223,400.12	-207,421.00	0.15
981811102	WORTHINGTON INDUSTRIES COMMON STOCK								
		Local	21,749.000	16.599884	361,030.88	41.970000	912,805.53	551,774.65	0.11
		Base		16.599884	361,030.88	41.970000	912,805.53	551,774.65	0.11
98212B103	WPX ENERGY INC COMMON STOCK								
		Local	196,189.000	14.687882	2,881,600.81	10.820000	2,122,764.98	-758,835.83	0.26
		Base		14.687882	2,881,600.81	10.820000	2,122,764.98	-758,835.83	0.26
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01								
		Local	26,175.000	36.928326	966,598.93	104.340000	2,731,099.50	1,764,500.57	0.33
		Base		36.928326	966,598.93	104.340000	2,731,099.50	1,764,500.57	0.33
G05384105	ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456								
		Local	29,619.000	31.643576	937,251.08	50.800000	1,504,645.20	567,394.12	0.18
		Base		31.643576	937,251.08	50.800000	1,504,645.20	567,394.12	0.18
G0551A103	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001								
		Local	94,167.000	29.471230	2,775,217.35	28.040000	2,640,442.68	-134,774.67	0.32
		Base		29.471230	2,775,217.35	28.040000	2,640,442.68	-134,774.67	0.32

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G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001								
		Local	98,229.000	12.458500	1,223,786.00	13.180000	1,294,658.22	70,872.22	0.16
		Base		12.458500	1,223,786.00	13.180000	1,294,658.22	70,872.22	0.16
G3157S106	ENSCO PLC CL A COMMON STOCK USD.1								
		Local	150,016.000	10.255693	1,538,518.00	6.240000	936,099.84	-602,418.16	0.11
		Base		10.255693	1,538,518.00	6.240000	936,099.84	-602,418.16	0.11
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01								
		Local	20,240.000	87.751941	1,776,099.29	254.650000	5,154,116.00	3,378,016.71	0.62
		Base		87.751941	1,776,099.29	254.650000	5,154,116.00	3,378,016.71	0.62
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1								
		Local	13,359.000	102.742897	1,372,542.36	91.000000	1,215,669.00	-156,873.36	0.15
		Base		102.742897	1,372,542.36	91.000000	1,215,669.00	-156,873.36	0.15
G4474Y214	JANUS HENDERSON GROUP PLC COMMON STOCK								
		Local	33,581.000	15.577555	523,109.86	31.280000	1,050,413.68	527,303.82	0.13
		Base		15.577555	523,109.86	31.280000	1,050,413.68	527,303.82	0.13
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0								
		Local	21,464.000	67.160150	1,441,525.45	56.840000	1,220,013.76	-221,511.69	0.15
		Base		67.160150	1,441,525.45	56.840000	1,220,013.76	-221,511.69	0.15
G6359F103	NABORS INDUSTRIES LTD COMMON STOCK USD.001								
		Local	141,253.000	13.373314	1,889,020.79	8.800000	1,243,026.40	-645,994.39	0.15
		Base		13.373314	1,889,020.79	8.800000	1,243,026.40	-645,994.39	0.15
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0								
		Local	20,268.000	93.643524	1,897,966.95	142.860000	2,895,486.48	997,519.53	0.35
		Base		93.643524	1,897,966.95	142.860000	2,895,486.48	997,519.53	0.35
G7665A101	ROWAN COMPANIES PLC A COMMON STOCK USD.125								
		Local	62,123.000	28.986319	1,800,717.08	12.040000	747,960.92	-1,052,756.16	0.09
		Base		28.986319	1,800,717.08	12.040000	747,960.92	-1,052,756.16	0.09
G84720104	STERIS PLC COMMON STOCK								
		Local	42,044.000	74.530216	3,133,548.39	77.560000	3,260,932.64	127,384.25	0.39
		Base		74.530216	3,133,548.39	77.560000	3,260,932.64	127,384.25	0.39

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

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		20,391,687.720	Local		586,949,207.93		828,822,088.07	241,872,880.14	99.79
			Base		586,949,207.93		828,822,088.07	241,872,880.14	99.79
EQUITY Total									
		20,391,687.720	Base		586,949,207.93		828,822,088.07	241,872,880.14	99.79

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Holdings

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

As of: *May 31, 2017* *View Date:* *June 8, 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								
		22,148,261.100	Base	588,706,815.69		830,579,716.61	241,872,900.92	100.00

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# 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								
		-411,204.480	Local	1.000000	-411,204.48	1.000000	-411,204.48	0.00	0.07
			Base	1.000000	-411,204.48	1.000000	-411,204.48	0.00	0.07
US DOLLAR Total									
		-411,204.480	Local		-411,204.48		-411,204.48	0.00	0.07
			Base		-411,204.48		-411,204.48	0.00	0.07
CASH Total									
		-411,204.480	Base		-411,204.48		-411,204.48	0.00	0.07
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24				1.0160505	31 Dec 2030		
		1,283,987.350	Local	100.058099	1,284,733.33	100.060000	1,284,757.74	24.41	0.23
			Base	100.058099	1,284,733.33	100.060000	1,284,757.74	24.41	0.23
US DOLLAR Total									
		1,283,987.350	Local		1,284,733.33		1,284,757.74	24.41	0.23
			Base		1,284,733.33		1,284,757.74	24.41	0.23
CASH EQUIVALENT Total									
		1,283,987.350	Base		1,284,733.33		1,284,757.74	24.41	0.23
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
000360206	AAON INC COMMON STOCK USD.004								
		30,732.000	Local	11.898872	365,676.13	36.175000	1,111,730.10	746,053.97	0.20
			Base	11.898872	365,676.13	36.175000	1,111,730.10	746,053.97	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
000361105	AAR CORP COMMON STOCK USD1.0								
		Local	24,852.000	24.309739	604,145.63	34.940000	868,328.88	264,183.25	0.16
		Base		24.309739	604,145.63	34.940000	868,328.88	264,183.25	0.16
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01								
		Local	43,234.000	24.443834	1,056,804.71	43.040000	1,860,791.36	803,986.65	0.34
		Base		24.443834	1,056,804.71	43.040000	1,860,791.36	803,986.65	0.34
001547108	AK STEEL HOLDING CORP COMMON STOCK USD.01								
		Local	245,036.000	6.110842	1,497,376.37	6.100000	1,494,719.60	-2,656.77	0.27
		Base		6.110842	1,497,376.37	6.100000	1,494,719.60	-2,656.77	0.27
00163U106	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	26,730.000	26.250437	701,674.19	17.300000	462,429.00	-239,245.19	0.08
		Base		26.250437	701,674.19	17.300000	462,429.00	-239,245.19	0.08
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01								
		Local	37,149.000	11.740672	436,154.24	36.250000	1,346,651.25	910,497.01	0.25
		Base		11.740672	436,154.24	36.250000	1,346,651.25	910,497.01	0.25
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	6,184.000	65.320527	403,942.14	43.690000	270,178.96	-133,763.18	0.05
		Base		65.320527	403,942.14	43.690000	270,178.96	-133,763.18	0.05
00215F107	ATN INTERNATIONAL INC COMMON STOCK USD.01								
		Local	8,294.000	46.554846	386,125.89	65.440000	542,759.36	156,633.47	0.10
		Base		46.554846	386,125.89	65.440000	542,759.36	156,633.47	0.10
002474104	AZZ INC COMMON STOCK USD1.0								
		Local	20,203.000	29.934680	604,770.35	54.250000	1,096,012.75	491,242.40	0.20
		Base		29.934680	604,770.35	54.250000	1,096,012.75	491,242.40	0.20
002567105	ABAXIS INC COMMON STOCK								
		Local	17,545.000	33.612063	589,723.64	48.400000	849,178.00	259,454.36	0.15
		Base		33.612063	589,723.64	48.400000	849,178.00	259,454.36	0.15
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01								
		Local	52,679.000	15.480007	815,471.28	13.190000	694,836.01	-120,635.27	0.13
		Base		15.480007	815,471.28	13.190000	694,836.01	-120,635.27	0.13

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
004239109	ACADIA REALTY TRUST REIT USD.001								
		Local	65,936.000	26.715440	1,761,509.24	27.150000	1,790,162.40	28,653.16	0.33
		Base		26.715440	1,761,509.24	27.150000	1,790,162.40	28,653.16	0.33
004446100	ACETO CORP COMMON STOCK USD.01								
		Local	23,445.000	20.805019	487,773.68	14.150000	331,746.75	-156,026.93	0.06
		Base		20.805019	487,773.68	14.150000	331,746.75	-156,026.93	0.06
00484M106	ACORDA THERAPEUTICS INC COMMON STOCK USD.001								
		Local	36,125.000	28.708154	1,037,082.08	13.800000	498,525.00	-538,557.08	0.09
		Base		28.708154	1,037,082.08	13.800000	498,525.00	-538,557.08	0.09
00508X203	ACTUANT CORP A COMMON STOCK USD.2								
		Local	46,070.000	25.961881	1,196,063.88	25.950000	1,195,516.50	-547.38	0.22
		Base		25.961881	1,196,063.88	25.950000	1,195,516.50	-547.38	0.22
00738A106	ADTRAN INC COMMON STOCK USD.01								
		Local	37,769.000	20.960060	791,640.49	19.250000	727,053.25	-64,587.24	0.13
		Base		20.960060	791,640.49	19.250000	727,053.25	-64,587.24	0.13
00770F104	AEGION CORP COMMON STOCK USD.01								
		Local	26,303.000	20.012115	526,378.66	19.790000	520,536.37	-5,842.29	0.09
		Base		20.012115	526,378.66	19.790000	520,536.37	-5,842.29	0.09
00773T101	ADVANSIX INC COMMON STOCK USD.01								
		Local	23,691.000	16.478436	390,390.62	28.770000	681,590.07	291,199.45	0.12
		Base		16.478436	390,390.62	28.770000	681,590.07	291,199.45	0.12
007800105	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1								
		Local	58,225.000	10.567744	615,306.87	21.900000	1,275,127.50	659,820.63	0.23
		Base		10.567744	615,306.87	21.900000	1,275,127.50	659,820.63	0.23
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001								
		Local	30,928.000	16.875315	521,919.74	76.930000	2,379,291.04	1,857,371.30	0.43
		Base		16.875315	521,919.74	76.930000	2,379,291.04	1,857,371.30	0.43
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001								
		Local	16,021.000	28.776185	461,023.26	31.040000	497,291.84	36,268.58	0.09
		Base		28.776185	461,023.26	31.040000	497,291.84	36,268.58	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
00847J105	AGILYSYS INC COMMON STOCK USD.3								
		Local	11,753.000	8.571597	100,741.98	9.910000	116,472.23	15,730.25	0.02
		Base		8.571597	100,741.98	9.910000	116,472.23	15,730.25	0.02
008492100	AGREE REALTY CORP REIT USD.0001								
		Local	20,359.000	34.758587	707,650.07	45.530000	926,945.27	219,295.20	0.17
		Base		34.758587	707,650.07	45.530000	926,945.27	219,295.20	0.17
011311107	ALAMO GROUP INC COMMON STOCK USD.1								
		Local	7,347.000	61.178078	449,475.34	85.130000	625,450.11	175,974.77	0.11
		Base		61.178078	449,475.34	85.130000	625,450.11	175,974.77	0.11
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001								
		Local	22,496.000	27.020755	607,858.91	48.300000	1,086,556.80	478,697.89	0.20
		Base		27.020755	607,858.91	48.300000	1,086,556.80	478,697.89	0.20
012423109	ALBANY MOLECULAR RESEARCH COMMON STOCK USD.01								
		Local	17,361.000	17.450204	302,952.99	19.460000	337,845.06	34,892.07	0.06
		Base		17.450204	302,952.99	19.460000	337,845.06	34,892.07	0.06
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001								
		Local	10,230.000	70.082440	716,943.36	137.000000	1,401,510.00	684,566.64	0.26
		Base		70.082440	716,943.36	137.000000	1,401,510.00	684,566.64	0.26
018522300	ALLETE INC COMMON STOCK								
		Local	38,959.000	45.782356	1,783,634.79	73.390000	2,859,201.01	1,075,566.22	0.52
		Base		45.782356	1,783,634.79	73.390000	2,859,201.01	1,075,566.22	0.52
020409108	ALMOST FAMILY INC COMMON STOCK USD.1								
		Local	9,280.000	33.234218	308,413.54	57.400000	532,672.00	224,258.46	0.10
		Base		33.234218	308,413.54	57.400000	532,672.00	224,258.46	0.10
023436108	AMEDISYS INC COMMON STOCK USD.001								
		Local	21,713.000	23.632319	513,128.55	59.920000	1,301,042.96	787,914.41	0.24
		Base		23.632319	513,128.55	59.920000	1,301,042.96	787,914.41	0.24
024013104	AMERICAN ASSETS TRUST INC REIT USD.01								
		Local	31,805.000	33.512667	1,065,870.38	39.050000	1,241,985.25	176,114.87	0.23
		Base		33.512667	1,065,870.38	39.050000	1,241,985.25	176,114.87	0.23

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01								
		Local	64,113.000	16.542462	1,060,586.88	15.110000	968,747.43	-91,839.45	0.18
		Base		16.542462	1,060,586.88	15.110000	968,747.43	-91,839.45	0.18
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0								
		Local	68,718.000	25.079056	1,723,382.56	25.060000	1,722,073.08	-1,309.48	0.31
		Base		25.079056	1,723,382.56	25.060000	1,722,073.08	-1,309.48	0.31
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01								
		Local	12,615.000	37.829747	477,222.26	22.000000	277,530.00	-199,692.26	0.05
		Base		37.829747	477,222.26	22.000000	277,530.00	-199,692.26	0.05
029899101	AMERICAN STATES WATER CO COMMON STOCK								
		Local	28,480.000	21.865981	622,743.15	45.790000	1,304,099.20	681,356.05	0.24
		Base		21.865981	622,743.15	45.790000	1,304,099.20	681,356.05	0.24
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1								
		Local	20,112.000	14.344699	288,500.58	16.850000	338,887.20	50,386.62	0.06
		Base		14.344699	288,500.58	16.850000	338,887.20	50,386.62	0.06
030506109	AMERICAN WOODMARK CORP COMMON STOCK								
		Local	10,867.000	42.817538	465,298.19	92.800000	1,008,457.60	543,159.41	0.18
		Base		42.817538	465,298.19	92.800000	1,008,457.60	543,159.41	0.18
03071H100	AMERISAFE INC COMMON STOCK USD.01								
		Local	14,969.000	28.308217	423,745.70	51.800000	775,394.20	351,648.50	0.14
		Base		28.308217	423,745.70	51.800000	775,394.20	351,648.50	0.14
03076K108	AMERIS BANCORP COMMON STOCK USD1.0								
		Local	28,544.000	33.374035	952,628.45	43.350000	1,237,382.40	284,753.95	0.23
		Base		33.374035	952,628.45	43.350000	1,237,382.40	284,753.95	0.23
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001								
		Local	27,944.000	20.305360	567,412.99	17.070000	477,004.08	-90,408.91	0.09
		Base		20.305360	567,412.99	17.070000	477,004.08	-90,408.91	0.09
032657207	ANALOGIC CORP COMMON STOCK USD.05								
		Local	9,696.000	61.340499	594,757.48	71.900000	697,142.40	102,384.92	0.13
		Base		61.340499	594,757.48	71.900000	697,142.40	102,384.92	0.13

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
034164103	ANDERSONS INC/THE COMMON STOCK								
		Local	20,415.000	32.675266	667,065.55	35.100000	716,566.50	49,500.95	0.13
		Base		32.675266	667,065.55	35.100000	716,566.50	49,500.95	0.13
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01								
		Local	26,892.000	16.606447	446,580.58	15.080000	405,531.36	-41,049.22	0.07
		Base		16.606447	446,580.58	15.080000	405,531.36	-41,049.22	0.07
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01								
		Local	11,395.000	36.343519	414,134.40	46.270000	527,246.65	113,112.25	0.10
		Base		36.343519	414,134.40	46.270000	527,246.65	113,112.25	0.10
035290105	ANIXTER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	22,169.000	66.660619	1,477,799.27	75.500000	1,673,759.50	195,960.23	0.30
		Base		66.660619	1,477,799.27	75.500000	1,673,759.50	195,960.23	0.30
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333								
		Local	22,298.000	19.970425	445,300.53	53.280000	1,188,037.44	742,736.91	0.22
		Base		19.970425	445,300.53	53.280000	1,188,037.44	742,736.91	0.22
03762U105	APOLLO COMMERCIAL REAL ESTAT REIT USD.01								
		Local	61,056.000	18.814061	1,148,711.28	18.460000	1,127,093.76	-21,617.52	0.21
		Base		18.814061	1,148,711.28	18.460000	1,127,093.76	-21,617.52	0.21
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK								
		Local	30,349.000	36.245593	1,100,017.51	61.750000	1,874,050.75	774,033.24	0.34
		Base		36.245593	1,100,017.51	61.750000	1,874,050.75	774,033.24	0.34
03823U102	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001								
		Local	13,521.000	49.378701	667,649.41	69.820000	944,036.22	276,386.81	0.17
		Base		49.378701	667,649.41	69.820000	944,036.22	276,386.81	0.17
03937C105	ARCBEST CORP COMMON STOCK USD.01								
		Local	18,540.000	23.410110	434,023.44	18.800000	348,552.00	-85,471.44	0.06
		Base		23.410110	434,023.44	18.800000	348,552.00	-85,471.44	0.06
03957W106	ARCHROCK INC COMMON STOCK USD.01								
		Local	54,908.000	10.741317	589,784.24	10.500000	576,534.00	-13,250.24	0.11
		Base		10.741317	589,784.24	10.500000	576,534.00	-13,250.24	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	14,650.000	47.749385	699,528.49	55.950000	819,667.50	120,139.01	0.15
		Base		47.749385	699,528.49	55.950000	819,667.50	120,139.01	0.15
04351G101	ASCENA RETAIL GROUP INC COMMON STOCK USD.01								
		Local	131,898.000	5.949971	784,789.24	1.770000	233,459.46	-551,329.78	0.04
		Base		5.949971	784,789.24	1.770000	233,459.46	-551,329.78	0.04
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2								
		Local	14,890.000	37.022672	551,267.58	55.970000	833,393.30	282,125.72	0.15
		Base		37.022672	551,267.58	55.970000	833,393.30	282,125.72	0.15
046265104	ASTORIA FINANCIAL CORP COMMON STOCK USD.01								
		Local	70,918.000	12.753559	904,456.91	18.520000	1,313,401.36	408,944.45	0.24
		Base		12.753559	904,456.91	18.520000	1,313,401.36	408,944.45	0.24
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01								
		Local	19,559.000	45.742609	894,679.68	48.700000	952,523.30	57,843.62	0.17
		Base		45.742609	894,679.68	48.700000	952,523.30	57,843.62	0.17
050095108	ATWOOD OCEANICS INC COMMON STOCK USD1.0								
		Local	58,254.000	7.654955	445,931.74	10.040000	584,870.16	138,938.42	0.11
		Base		7.654955	445,931.74	10.040000	584,870.16	138,938.42	0.11
05379B107	AVISTA CORP COMMON STOCK								
		Local	50,061.000	27.565872	1,379,975.13	42.840000	2,144,613.24	764,638.11	0.39
		Base		27.565872	1,379,975.13	42.840000	2,144,613.24	764,638.11	0.39
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001								
		Local	40,697.000	19.211849	781,864.60	24.010000	977,134.97	195,270.37	0.18
		Base		19.211849	781,864.60	24.010000	977,134.97	195,270.37	0.18
05508R106	B+G FOODS INC COMMON STOCK USD.01								
		Local	51,744.000	26.141736	1,352,678.00	40.550000	2,098,219.20	745,541.20	0.38
		Base		26.141736	1,352,678.00	40.550000	2,098,219.20	745,541.20	0.38
05566U108	BOFI HOLDING INC COMMON STOCK USD.01								
		Local	44,883.000	18.911541	848,806.71	22.200000	996,402.60	147,595.89	0.18
		Base		18.911541	848,806.71	22.200000	996,402.60	147,595.89	0.18

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Base Currency: USD - US DOLLAR

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056525108	BADGER METER INC COMMON STOCK USD1.0								
		Local	22,661.000	20.744438	470,089.72	39.200000	888,311.20	418,221.48	0.16
		Base		20.744438	470,089.72	39.200000	888,311.20	418,221.48	0.16
057665200	BALCHEM CORP COMMON STOCK USD.0667								
		Local	24,731.000	43.920167	1,086,189.66	78.720000	1,946,824.32	860,634.66	0.35
		Base		43.920167	1,086,189.66	78.720000	1,946,824.32	860,634.66	0.35
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01								
		Local	38,594.000	17.747431	684,944.36	20.300000	783,458.20	98,513.84	0.14
		Base		17.747431	684,944.36	20.300000	783,458.20	98,513.84	0.14
063750103	BANK MUTUAL CORP COMMON STOCK USD.01								
		Local	32,722.000	4.532753	148,320.74	8.850000	289,589.70	141,268.96	0.05
		Base		4.532753	148,320.74	8.850000	289,589.70	141,268.96	0.05
06652V208	BANNER CORPORATION COMMON STOCK USD.01								
		Local	20,412.000	36.340817	741,788.75	53.690000	1,095,920.28	354,131.53	0.20
		Base		36.340817	741,788.75	53.690000	1,095,920.28	354,131.53	0.20
067774109	BARNES + NOBLE INC COMMON STOCK USD.001								
		Local	42,998.000	11.934329	513,152.28	6.700000	288,086.60	-225,065.68	0.05
		Base		11.934329	513,152.28	6.700000	288,086.60	-225,065.68	0.05
06777U101	BARNES + NOBLE EDUCATION INC COMMON STOCK								
		Local	30,009.000	11.758248	352,853.26	9.490000	284,785.41	-68,067.85	0.05
		Base		11.758248	352,853.26	9.490000	284,785.41	-68,067.85	0.05
067806109	BARNES GROUP INC COMMON STOCK USD.01								
		Local	38,964.000	27.487086	1,071,006.83	56.590000	2,204,972.76	1,133,965.93	0.40
		Base		27.487086	1,071,006.83	56.590000	2,204,972.76	1,133,965.93	0.40
06846N104	BILL BARRETT CORP COMMON STOCK USD.001								
		Local	58,942.000	15.102849	890,192.13	3.460000	203,939.32	-686,252.81	0.04
		Base		15.102849	890,192.13	3.460000	203,939.32	-686,252.81	0.04
077347300	BEL FUSE INC CL B COMMON STOCK USD.1								
		Local	6,761.000	19.755854	133,569.33	24.000000	162,264.00	28,694.67	0.03
		Base		19.755854	133,569.33	24.000000	162,264.00	28,694.67	0.03

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08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1								
		Local	38,632.000	17.394589	671,987.75	32.300000	1,247,813.60	575,825.85	0.23
		Base		17.394589	671,987.75	32.300000	1,247,813.60	575,825.85	0.23
08915P101	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01								
		Local	13,888.000	10.240225	142,216.24	13.900000	193,043.20	50,826.96	0.04
		Base		10.240225	142,216.24	13.900000	193,043.20	50,826.96	0.04
08986R101	BIGLARI HOLDINGS INC COMMON STOCK USD.5								
		Local	788.000	385.262640	303,586.96	380.210000	299,605.48	-3,981.48	0.05
		Base		385.262640	303,586.96	380.210000	299,605.48	-3,981.48	0.05
090672106	BIOTELEMETRY INC COMMON STOCK USD.001								
		Local	22,084.000	18.542290	409,487.93	28.850000	637,123.40	227,635.47	0.12
		Base		18.542290	409,487.93	28.850000	637,123.40	227,635.47	0.12
09180C106	BJ S RESTAURANTS INC COMMON STOCK								
		Local	14,123.000	44.628475	630,287.95	44.800000	632,710.40	2,422.45	0.12
		Base		44.628475	630,287.95	44.800000	632,710.40	2,422.45	0.12
091826107	BLACK BOX CORP COMMON STOCK USD.001								
		Local	11,791.000	27.307176	321,978.91	8.200000	96,686.20	-225,292.71	0.02
		Base		27.307176	321,978.91	8.200000	96,686.20	-225,292.71	0.02
09227Q100	BLACKBAUD INC COMMON STOCK USD.001								
		Local	37,000.000	32.603475	1,206,328.57	82.730000	3,061,010.00	1,854,681.43	0.56
		Base		32.603475	1,206,328.57	82.730000	3,061,010.00	1,854,681.43	0.56
095229100	BLUCORA INC COMMON STOCK USD.0001								
		Local	30,139.000	11.139828	335,743.29	20.500000	617,849.50	282,106.21	0.11
		Base		11.139828	335,743.29	20.500000	617,849.50	282,106.21	0.11
096761101	BOB EVANS FARMS COMMON STOCK USD.01								
		Local	15,385.000	48.807042	750,896.34	70.410000	1,083,257.85	332,361.51	0.20
		Base		48.807042	750,896.34	70.410000	1,083,257.85	332,361.51	0.20
09739D100	BOISE CASCADE CO COMMON STOCK USD.01								
		Local	29,853.000	30.335481	905,605.12	26.950000	804,538.35	-101,066.77	0.15
		Base		30.335481	905,605.12	26.950000	804,538.35	-101,066.77	0.15

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101119105	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0								
		Local	65,282.000	8.571519	559,565.90	14.500000	946,589.00	387,023.10	0.17
		Base		8.571519	559,565.90	14.500000	946,589.00	387,023.10	0.17
101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001								
		Local	29,437.000	25.269092	743,846.27	25.010000	736,219.37	-7,626.90	0.13
		Base		25.269092	743,846.27	25.010000	736,219.37	-7,626.90	0.13
103304101	BOYD GAMING CORP COMMON STOCK USD.01								
		Local	64,241.000	10.378443	666,721.56	25.410000	1,632,363.81	965,642.25	0.30
		Base		10.378443	666,721.56	25.410000	1,632,363.81	965,642.25	0.30
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01								
		Local	37,065.000	30.601583	1,134,247.66	35.900000	1,330,633.50	196,385.84	0.24
		Base		30.601583	1,134,247.66	35.900000	1,330,633.50	196,385.84	0.24
109043109	BRIGGS + STRATTON COMMON STOCK USD.01								
		Local	33,322.000	18.786319	625,997.73	23.780000	792,397.16	166,399.43	0.14
		Base		18.786319	625,997.73	23.780000	792,397.16	166,399.43	0.14
109696104	BRINK S CO/THE COMMON STOCK USD1.0								
		Local	35,057.000	28.293526	991,886.14	63.100000	2,212,096.70	1,220,210.56	0.40
		Base		28.293526	991,886.14	63.100000	2,212,096.70	1,220,210.56	0.40
110394103	BRISTOW GROUP INC COMMON STOCK USD.01								
		Local	24,860.000	48.296654	1,200,654.81	6.550000	162,833.00	-1,037,821.81	0.03
		Base		48.296654	1,200,654.81	6.550000	162,833.00	-1,037,821.81	0.03
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01								
		Local	58,919.000	9.610627	566,248.56	13.800000	813,082.20	246,833.64	0.15
		Base		9.610627	566,248.56	13.800000	813,082.20	246,833.64	0.15
114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01								
		Local	54,116.000	10.922302	591,071.30	27.550000	1,490,895.80	899,824.50	0.27
		Base		10.922302	591,071.30	27.550000	1,490,895.80	899,824.50	0.27
118440106	BUCKLE INC/THE COMMON STOCK USD.01								
		Local	21,952.000	42.215829	926,721.87	17.000000	373,184.00	-553,537.87	0.07
		Base		42.215829	926,721.87	17.000000	373,184.00	-553,537.87	0.07

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124830100	CBL + ASSOCIATES PROPERTIES REIT USD.01								
		Local	132,948.000	9.641800	1,281,858.03	7.690000	1,022,370.12	-259,487.91	0.19
		Base		9.641800	1,281,858.03	7.690000	1,022,370.12	-259,487.91	0.19
125071100	CDI CORP COMMON STOCK USD.1								
		Local	10,746.000	13.779418	148,073.63	6.050000	65,013.30	-83,060.33	0.01
		Base		13.779418	148,073.63	6.050000	65,013.30	-83,060.33	0.01
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01								
		Local	25,566.000	20.289909	518,731.82	39.890000	1,019,827.74	501,095.92	0.19
		Base		20.289909	518,731.82	39.890000	1,019,827.74	501,095.92	0.19
126501105	CTS CORP COMMON STOCK								
		Local	25,502.000	11.756921	299,824.99	21.050000	536,817.10	236,992.11	0.10
		Base		11.756921	299,824.99	21.050000	536,817.10	236,992.11	0.10
126600105	CVB FINANCIAL CORP COMMON STOCK								
		Local	78,484.000	13.032146	1,022,814.91	20.300000	1,593,225.20	570,410.29	0.29
		Base		13.032146	1,022,814.91	20.300000	1,593,225.20	570,410.29	0.29
12709P103	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001								
		Local	19,483.000	44.965249	876,057.95	75.490000	1,470,771.67	594,713.72	0.27
		Base		44.965249	876,057.95	75.490000	1,470,771.67	594,713.72	0.27
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1								
		Local	18,989.000	65.352635	1,240,981.19	123.100000	2,337,545.90	1,096,564.71	0.43
		Base		65.352635	1,240,981.19	123.100000	2,337,545.90	1,096,564.71	0.43
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01								
		Local	23,147.000	23.371746	540,985.81	37.200000	861,068.40	320,082.59	0.16
		Base		23.371746	540,985.81	37.200000	861,068.40	320,082.59	0.16
128126109	CALAMP CORP COMMON STOCK USD.01								
		Local	27,565.000	15.296959	421,660.67	18.900000	520,978.50	99,317.83	0.09
		Base		15.296959	421,660.67	18.900000	520,978.50	99,317.83	0.09
128246105	CALAVO GROWERS INC COMMON STOCK USD.001								
		Local	11,946.000	31.352831	374,540.92	67.700000	808,744.20	434,203.28	0.15
		Base		31.352831	374,540.92	67.700000	808,744.20	434,203.28	0.15

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129500104	CALERES INC COMMON STOCK USD.01								
		Local	33,427.000	15.341104	512,807.09	27.340000	913,894.18	401,087.09	0.17
		Base		15.341104	512,807.09	27.340000	913,894.18	401,087.09	0.17
129603106	CALGON CARBON CORP COMMON STOCK USD.01								
		Local	39,423.000	16.290483	642,219.70	14.050000	553,893.15	-88,326.55	0.10
		Base		16.290483	642,219.70	14.050000	553,893.15	-88,326.55	0.10
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01								
		Local	37,344.000	26.107008	974,940.11	34.650000	1,293,969.60	319,029.49	0.24
		Base		26.107008	974,940.11	34.650000	1,293,969.60	319,029.49	0.24
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01								
		Local	73,625.000	7.532705	554,595.37	12.740000	937,982.50	383,387.13	0.17
		Base		7.532705	554,595.37	12.740000	937,982.50	383,387.13	0.17
132011107	CAMBREX CORP COMMON STOCK USD.1								
		Local	25,179.000	13.429648	338,145.11	53.800000	1,354,630.20	1,016,485.09	0.25
		Base		13.429648	338,145.11	53.800000	1,354,630.20	1,016,485.09	0.25
138098108	CANTEL MEDICAL CORP COMMON STOCK USD.1								
		Local	28,252.000	22.224498	627,886.51	77.820000	2,198,570.64	1,570,684.13	0.40
		Base		22.224498	627,886.51	77.820000	2,198,570.64	1,570,684.13	0.40
139594105	CAPELLA EDUCATION CO COMMON STOCK USD.01								
		Local	8,987.000	45.934218	412,810.82	86.550000	777,824.85	365,014.03	0.14
		Base		45.934218	412,810.82	86.550000	777,824.85	365,014.03	0.14
14067E506	CAPSTEAD MORTGAGE CORP REIT USD.01								
		Local	74,719.000	12.202515	911,759.69	10.540000	787,538.26	-124,221.43	0.14
		Base		12.202515	911,759.69	10.540000	787,538.26	-124,221.43	0.14
140781105	CARBO CERAMICS INC COMMON STOCK USD.01								
		Local	16,480.000	33.072468	545,034.27	7.570000	124,753.60	-420,280.67	0.02
		Base		33.072468	545,034.27	7.570000	124,753.60	-420,280.67	0.02
141665109	CAREER EDUCATION CORP COMMON STOCK USD.01								
		Local	50,148.000	5.997292	300,752.18	9.440000	473,397.12	172,644.94	0.09
		Base		5.997292	300,752.18	9.440000	473,397.12	172,644.94	0.09

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14174T107	CARETRUST REIT INC REIT USD.01								
		Local	63,740.000	12.847596	818,905.74	18.250000	1,163,255.00	344,349.26	0.21
		Base		12.847596	818,905.74	18.250000	1,163,255.00	344,349.26	0.21
144577103	CARRIZO OIL + GAS INC COMMON STOCK USD.01								
		Local	47,656.000	34.274217	1,633,372.08	21.940000	1,045,572.64	-587,799.44	0.19
		Base		34.274217	1,633,372.08	21.940000	1,045,572.64	-587,799.44	0.19
149205106	CATO CORP CLASS A COMMON STOCK USD.033								
		Local	19,532.000	28.180944	550,430.19	20.160000	393,765.12	-156,665.07	0.07
		Base		28.180944	550,430.19	20.160000	393,765.12	-156,665.07	0.07
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,580.000	100.187377	659,232.94	110.250000	725,445.00	66,212.06	0.13
		Base		100.187377	659,232.94	110.250000	725,445.00	66,212.06	0.13
150602209	CEDAR REALTY TRUST INC REIT USD.06								
		Local	59,178.000	5.478379	324,199.54	4.990000	295,298.22	-28,901.32	0.05
		Base		5.478379	324,199.54	4.990000	295,298.22	-28,901.32	0.05
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01								
		Local	7,902.000	16.173565	127,803.51	29.920000	236,427.84	108,624.33	0.04
		Base		16.173565	127,803.51	29.920000	236,427.84	108,624.33	0.04
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01								
		Local	26,336.000	9.860787	259,693.68	28.910000	761,373.76	501,680.08	0.14
		Base		9.860787	259,693.68	28.910000	761,373.76	501,680.08	0.14
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK								
		Local	23,954.000	21.707299	519,976.64	30.250000	724,608.50	204,631.86	0.13
		Base		21.707299	519,976.64	30.250000	724,608.50	204,631.86	0.13
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01								
		Local	38,713.000	13.505269	522,829.49	14.420000	558,241.46	35,411.97	0.10
		Base		13.505269	522,829.49	14.420000	558,241.46	35,411.97	0.10
157210105	CEVA INC COMMON STOCK USD.001								
		Local	16,526.000	25.716981	424,998.82	42.250000	698,223.50	273,224.68	0.13
		Base		25.716981	424,998.82	42.250000	698,223.50	273,224.68	0.13

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16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01								
		Local	23,888.000	34.349681	820,545.18	34.350000	820,552.80	7.62	0.15
		Base		34.349681	820,545.18	34.350000	820,552.80	7.62	0.15
16359R103	CHEMED CORP COMMON STOCK USD1.0								
		Local	12,698.000	75.326403	956,494.66	204.660000	2,598,772.68	1,642,278.02	0.47
		Base		75.326403	956,494.66	204.660000	2,598,772.68	1,642,278.02	0.47
165240102	CHESAPEAKE LODGING TRUST REIT USD.01								
		Local	46,784.000	30.359100	1,420,320.15	23.050000	1,078,371.20	-341,948.95	0.20
		Base		30.359100	1,420,320.15	23.050000	1,078,371.20	-341,948.95	0.20
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1								
		Local	14,040.000	50.402694	707,653.82	108.200000	1,519,128.00	811,474.18	0.28
		Base		50.402694	707,653.82	108.200000	1,519,128.00	811,474.18	0.28
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01								
		Local	13,094.000	30.309543	396,873.16	26.900000	352,228.60	-44,644.56	0.06
		Base		30.309543	396,873.16	26.900000	352,228.60	-44,644.56	0.06
171871502	CINCINNATI BELL INC COMMON STOCK USD.01								
		Local	32,795.000	16.922725	554,980.76	17.000000	557,515.00	2,534.24	0.10
		Base		16.922725	554,980.76	17.000000	557,515.00	2,534.24	0.10
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01								
		Local	12,744.000	43.383295	552,876.71	64.460000	821,478.24	268,601.53	0.15
		Base		43.383295	552,876.71	64.460000	821,478.24	268,601.53	0.15
177835105	CITY HOLDING CO COMMON STOCK USD2.5								
		Local	12,124.000	36.770747	445,808.54	63.090000	764,903.16	319,094.62	0.14
		Base		36.770747	445,808.54	63.090000	764,903.16	319,094.62	0.14
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001								
		Local	12,816.000	40.617473	520,553.53	46.350000	594,021.60	73,468.07	0.11
		Base		40.617473	520,553.53	46.350000	594,021.60	73,468.07	0.11
18911Q102	CLOUD PEAK ENERGY INC COMMON STOCK USD.01								
		Local	58,354.000	14.490514	845,579.48	3.390000	197,820.06	-647,759.42	0.04
		Base		14.490514	845,579.48	3.390000	197,820.06	-647,759.42	0.04

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
191098102	COCA COLA BOTTLING CO CONSOL COMMON STOCK USD1.0								
		Local	3,613.000	209.841600	758,157.70	227.740000	822,824.62	64,666.92	0.15
		Base		209.841600	758,157.70	227.740000	822,824.62	64,666.92	0.15
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001								
		Local	31,871.000	36.875989	1,175,274.63	39.400000	1,255,717.40	80,442.77	0.23
		Base		36.875989	1,175,274.63	39.400000	1,255,717.40	80,442.77	0.23
192576106	COHU INC COMMON STOCK USD1.0								
		Local	19,436.000	12.096903	235,115.41	18.330000	356,261.88	121,146.47	0.06
		Base		12.096903	235,115.41	18.330000	356,261.88	121,146.47	0.06
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK								
		Local	45,280.000	22.179710	1,004,297.29	36.710000	1,662,228.80	657,931.51	0.30
		Base		22.179710	1,004,297.29	36.710000	1,662,228.80	657,931.51	0.30
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
		Local	28,964.000	13.408971	388,377.43	34.450000	997,809.80	609,432.37	0.18
		Base		13.408971	388,377.43	34.450000	997,809.80	609,432.37	0.18
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0								
		Local	38,249.000	31.676249	1,211,584.83	53.760000	2,056,266.24	844,681.41	0.37
		Base		31.676249	1,211,584.83	53.760000	2,056,266.24	844,681.41	0.37
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01								
		Local	88,613.000	11.243633	996,332.01	8.850000	784,225.05	-212,106.96	0.14
		Base		11.243633	996,332.01	8.850000	784,225.05	-212,106.96	0.14
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001								
		Local	8,322.000	59.744384	497,192.76	33.400000	277,954.80	-219,237.96	0.05
		Base		59.744384	497,192.76	33.400000	277,954.80	-219,237.96	0.05
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1								
		Local	18,313.000	23.532707	430,954.46	14.430000	264,256.59	-166,697.87	0.05
		Base		23.532707	430,954.46	14.430000	264,256.59	-166,697.87	0.05
207410101	CONMED CORP COMMON STOCK USD.01								
		Local	19,285.000	31.282528	603,283.55	50.770000	979,099.45	375,815.90	0.18
		Base		31.282528	603,283.55	50.770000	979,099.45	375,815.90	0.18

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209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01								
		Local	39,392.000	23.920515	942,276.91	19.920000	784,688.64	-157,588.27	0.14
		Base		23.920515	942,276.91	19.920000	784,688.64	-157,588.27	0.14
21075N204	CONTANGO OIL + GAS COMMON STOCK USD.04								
		Local	17,698.000	37.288674	659,934.95	6.160000	109,019.68	-550,915.27	0.02
		Base		37.288674	659,934.95	6.160000	109,019.68	-550,915.27	0.02
21676P103	COOPER STANDARD HOLDING COMMON STOCK USD.001								
		Local	13,779.000	99.288406	1,368,094.94	108.010000	1,488,269.79	120,174.85	0.27
		Base		99.288406	1,368,094.94	108.010000	1,488,269.79	120,174.85	0.27
218681104	CORE MARK HOLDING CO INC COMMON STOCK USD.01								
		Local	36,052.000	33.671312	1,213,918.15	34.050000	1,227,570.60	13,652.45	0.22
		Base		33.671312	1,213,918.15	34.050000	1,227,570.60	13,652.45	0.22
21870Q105	CORESITE REALTY CORP REIT USD.01								
		Local	26,409.000	47.204989	1,246,636.55	105.280000	2,780,339.52	1,533,702.97	0.51
		Base		47.204989	1,246,636.55	105.280000	2,780,339.52	1,533,702.97	0.51
221006109	CORVEL CORP COMMON STOCK USD.0001								
		Local	7,594.000	27.938449	212,164.58	46.600000	353,880.40	141,715.82	0.06
		Base		27.938449	212,164.58	46.600000	353,880.40	141,715.82	0.06
225223304	CRAY INC COMMON STOCK USD.01								
		Local	31,709.000	37.093719	1,176,204.75	17.750000	562,834.75	-613,370.00	0.10
		Base		37.093719	1,176,204.75	17.750000	562,834.75	-613,370.00	0.10
227046109	CROCS INC COMMON STOCK USD.001								
		Local	57,362.000	19.870079	1,139,787.45	6.830000	391,782.46	-748,004.99	0.07
		Base		19.870079	1,139,787.45	6.830000	391,782.46	-748,004.99	0.07
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001								
		Local	24,502.000	8.259981	202,386.06	11.550000	282,998.10	80,612.04	0.05
		Base		8.259981	202,386.06	11.550000	282,998.10	80,612.04	0.05
228903100	CRYOLIFE INC COMMON STOCK USD.01								
		Local	21,052.000	7.219130	151,977.12	18.250000	384,199.00	232,221.88	0.07
		Base		7.219130	151,977.12	18.250000	384,199.00	232,221.88	0.07

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229669106	CUBIC CORP COMMON STOCK								
		Local	19,410.000	47.901651	929,771.04	46.350000	899,653.50	-30,117.54	0.16
		Base		47.901651	929,771.04	46.350000	899,653.50	-30,117.54	0.16
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0								
		Local	22,163.000	26.393543	584,960.09	27.950000	619,455.85	34,495.76	0.11
		Base		26.393543	584,960.09	27.950000	619,455.85	34,495.76	0.11
23282W605	CYTOKINETICS INC COMMON STOCK USD.001								
		Local	35,809.000	16.715869	598,578.57	13.550000	485,211.95	-113,366.62	0.09
		Base		16.715869	598,578.57	13.550000	485,211.95	-113,366.62	0.09
23331S100	DHI GROUP INC COMMON STOCK USD.01								
		Local	38,627.000	8.098443	312,818.57	2.850000	110,086.95	-202,731.62	0.02
		Base		8.098443	312,818.57	2.850000	110,086.95	-202,731.62	0.02
23332B106	DSP GROUP INC COMMON STOCK USD.001								
		Local	16,831.000	7.785574	131,038.99	11.850000	199,447.35	68,408.36	0.04
		Base		7.785574	131,038.99	11.850000	199,447.35	68,408.36	0.04
23334L102	DSW INC CLASS A COMMON STOCK								
		Local	52,342.000	20.936600	1,095,863.52	16.830000	880,915.86	-214,947.66	0.16
		Base		20.936600	1,095,863.52	16.830000	880,915.86	-214,947.66	0.16
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01								
		Local	12,010.000	59.690925	716,888.01	35.830000	430,318.30	-286,569.71	0.08
		Base		59.690925	716,888.01	35.830000	430,318.30	-286,569.71	0.08
234264109	DAKTRONICS INC COMMON STOCK								
		Local	31,216.000	10.353445	323,193.15	9.930000	309,974.88	-13,218.27	0.06
		Base		10.353445	323,193.15	9.930000	309,974.88	-13,218.27	0.06
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01								
		Local	128,216.000	16.845443	2,159,855.31	15.670000	2,009,144.72	-150,710.59	0.37
		Base		16.845443	2,159,855.31	15.670000	2,009,144.72	-150,710.59	0.37
238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01								
		Local	29,144.000	41.249624	1,202,179.03	66.700000	1,943,904.80	741,725.77	0.35
		Base		41.249624	1,202,179.03	66.700000	1,943,904.80	741,725.77	0.35

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247850100	DELTIC TIMBER CORP COMMON STOCK USD.01								
		8,233.000	Local	62.217294	512,234.98	67.860000	558,691.38	46,456.40	0.10
			Base	62.217294	512,234.98	67.860000	558,691.38	46,456.40	0.10
247916208	DENBURY RESOURCES INC COMMON STOCK USD.001								
		309,922.000	Local	2.197111	680,932.89	1.530000	474,180.66	-206,752.23	0.09
			Base	2.197111	680,932.89	1.530000	474,180.66	-206,752.23	0.09
249908104	DEPOMED INC COMMON STOCK								
		48,339.000	Local	12.188718	589,190.46	10.480000	506,592.72	-82,597.74	0.09
			Base	12.188718	589,190.46	10.480000	506,592.72	-82,597.74	0.09
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01								
		155,839.000	Local	10.563757	1,646,245.30	11.090000	1,728,254.51	82,009.21	0.31
			Base	10.563757	1,646,245.30	11.090000	1,728,254.51	82,009.21	0.31
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01								
		20,574.000	Local	11.231674	231,080.46	9.550000	196,481.70	-34,598.76	0.04
			Base	11.231674	231,080.46	9.550000	196,481.70	-34,598.76	0.04
253922108	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01								
		24,200.000	Local	14.324086	346,642.87	19.000000	459,800.00	113,157.13	0.08
			Base	14.324086	346,642.87	19.000000	459,800.00	113,157.13	0.08
254423106	DINEEQUITY INC COMMON STOCK USD.01								
		13,057.000	Local	61.799587	806,917.21	45.750000	597,357.75	-209,559.46	0.11
			Base	61.799587	806,917.21	45.750000	597,357.75	-209,559.46	0.11
254543101	DIODES INC COMMON STOCK USD.667								
		29,703.000	Local	24.666270	732,662.23	25.610000	760,693.83	28,031.60	0.14
			Base	24.666270	732,662.23	25.610000	760,693.83	28,031.60	0.14
25456K101	DIPLOMAT PHARMACY INC COMMON STOCK								
		33,781.000	Local	27.595125	932,190.92	17.140000	579,006.34	-353,184.58	0.11
			Base	27.595125	932,190.92	17.140000	579,006.34	-353,184.58	0.11
257867200	RR DONNELLEY + SONS CO W/I COMMON STOCK USD1.25								
		54,359.000	Local	25.172045	1,368,327.22	11.920000	647,959.28	-720,367.94	0.12
			Base	25.172045	1,368,327.22	11.920000	647,959.28	-720,367.94	0.12

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25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01								
		Local	20,305.000	26.145788	530,890.22	22.780000	462,547.90	-68,342.32	0.08
		Base		26.145788	530,890.22	22.780000	462,547.90	-68,342.32	0.08
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01								
		Local	23,665.000	39.431763	933,152.66	83.400000	1,973,661.00	1,040,508.34	0.36
		Base		39.431763	933,152.66	83.400000	1,973,661.00	1,040,508.34	0.36
268603107	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01								
		Local	16,748.000	13.323494	223,141.88	13.650000	228,610.20	5,468.32	0.04
		Base		13.323494	223,141.88	13.650000	228,610.20	5,468.32	0.04
26885G109	ERA GROUP INC COMMON STOCK USD.01								
		Local	15,115.000	20.349543	307,583.35	8.410000	127,117.15	-180,466.20	0.02
		Base		20.349543	307,583.35	8.410000	127,117.15	-180,466.20	0.02
269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	6,309.000	61.831534	390,095.15	72.950000	460,241.55	70,146.40	0.08
		Base		61.831534	390,095.15	72.950000	460,241.55	70,146.40	0.08
277276101	EASTGROUP PROPERTIES INC REIT								
		Local	25,933.000	50.219876	1,302,352.05	81.440000	2,111,983.52	809,631.47	0.38
		Base		50.219876	1,302,352.05	81.440000	2,111,983.52	809,631.47	0.38
278715206	EBIX INC COMMON STOCK USD.1								
		Local	16,918.000	21.394589	361,953.65	55.350000	936,411.30	574,457.65	0.17
		Base		21.394589	361,953.65	55.350000	936,411.30	574,457.65	0.17
27875T101	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001								
		Local	21,275.000	25.213590	536,419.12	18.650000	396,778.75	-139,640.37	0.07
		Base		25.213590	536,419.12	18.650000	396,778.75	-139,640.37	0.07
28238P109	EHEALTH INC COMMON STOCK USD.001								
		Local	12,993.000	16.391530	212,975.15	18.320000	238,031.76	25,056.61	0.04
		Base		16.391530	212,975.15	18.320000	238,031.76	25,056.61	0.04
282914100	8X8 INC COMMON STOCK USD.001								
		Local	70,783.000	10.295248	728,728.55	13.650000	966,187.95	237,459.40	0.18
		Base		10.295248	728,728.55	13.650000	966,187.95	237,459.40	0.18

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283677854	EL PASO ELECTRIC CO COMMON STOCK								
		Local	31,571.000	33.634989	1,061,890.24	54.000000	1,704,834.00	642,943.76	0.31
		Base		33.634989	1,061,890.24	54.000000	1,704,834.00	642,943.76	0.31
285229100	ELECTRO SCIENTIFIC INDS INC COMMON STOCK								
		Local	25,431.000	11.861038	301,638.07	8.360000	212,603.16	-89,034.91	0.04
		Base		11.861038	301,638.07	8.360000	212,603.16	-89,034.91	0.04
286082102	ELECTRONICS FOR IMAGING COMMON STOCK USD.01								
		Local	36,143.000	24.369137	880,773.71	47.420000	1,713,901.06	833,127.35	0.31
		Base		24.369137	880,773.71	47.420000	1,713,901.06	833,127.35	0.31
288853104	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01								
		Local	9,410.000	22.592096	212,591.62	18.340000	172,579.40	-40,012.22	0.03
		Base		22.592096	212,591.62	18.340000	172,579.40	-40,012.22	0.03
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001								
		Local	26,921.000	21.777950	586,284.20	31.930000	859,587.53	273,303.33	0.16
		Base		21.777950	586,284.20	31.930000	859,587.53	273,303.33	0.16
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01								
		Local	25,023.000	18.550341	464,185.18	40.050000	1,002,171.15	537,985.97	0.18
		Base		18.550341	464,185.18	40.050000	1,002,171.15	537,985.97	0.18
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	10,817.000	45.649387	493,789.42	30.080000	325,375.36	-168,414.06	0.06
		Base		45.649387	493,789.42	30.080000	325,375.36	-168,414.06	0.06
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	18,332.000	29.231263	535,867.51	36.200000	663,618.40	127,750.89	0.12
		Base		29.231263	535,867.51	36.200000	663,618.40	127,750.89	0.12
292562105	ENCORE WIRE CORP COMMON STOCK USD.01								
		Local	16,141.000	29.018076	468,380.76	41.350000	667,430.35	199,049.59	0.12
		Base		29.018076	468,380.76	41.350000	667,430.35	199,049.59	0.12
29286C107	ENGILITY HOLDINGS INC COMMON STOCK USD.01								
		Local	13,741.000	21.717069	298,414.25	26.330000	361,800.53	63,386.28	0.07
		Base		21.717069	298,414.25	26.330000	361,800.53	63,386.28	0.07

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29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01								
		Local	16,669.000	47.222151	787,146.03	66.810000	1,113,655.89	326,509.86	0.20
		Base		47.222151	787,146.03	66.810000	1,113,655.89	326,509.86	0.20
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001								
		Local	18,098.000	27.542015	498,455.39	13.300000	240,703.40	-257,751.99	0.04
		Base		27.542015	498,455.39	13.300000	240,703.40	-257,751.99	0.04
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001								
		Local	37,243.000	12.342597	459,675.35	18.380000	684,526.34	224,850.99	0.12
		Base		12.342597	459,675.35	18.380000	684,526.34	224,850.99	0.12
294268107	EPLUS INC COMMON STOCK USD.01								
		Local	10,251.000	38.826001	398,005.34	78.750000	807,266.25	409,260.91	0.15
		Base		38.826001	398,005.34	78.750000	807,266.25	409,260.91	0.15
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	20,023.000	34.921665	699,236.50	57.600000	1,153,324.80	454,088.30	0.21
		Base		34.921665	699,236.50	57.600000	1,153,324.80	454,088.30	0.21
296689102	ESSENDANT INC COMMON STOCK USD.1								
		Local	29,169.000	33.436941	975,322.13	16.100000	469,620.90	-505,701.23	0.09
		Base		33.436941	975,322.13	16.100000	469,620.90	-505,701.23	0.09
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01								
		Local	19,830.000	22.321194	442,629.28	26.950000	534,418.50	91,789.22	0.10
		Base		22.321194	442,629.28	26.950000	534,418.50	91,789.22	0.10
29977A105	EVERCORE PARTNERS INC CL A COMMON STOCK USD.01								
		Local	30,507.000	45.379222	1,384,383.92	67.800000	2,068,374.60	683,990.68	0.38
		Base		45.379222	1,384,383.92	67.800000	2,068,374.60	683,990.68	0.38
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001								
		Local	26,077.000	28.926261	754,310.10	52.370000	1,365,652.49	611,342.39	0.25
		Base		28.926261	754,310.10	52.370000	1,365,652.49	611,342.39	0.25
30214U102	EXPONENT INC COMMON STOCK USD.001								
		Local	19,925.000	27.049177	538,954.85	59.300000	1,181,552.50	642,597.65	0.22
		Base		27.049177	538,954.85	59.300000	1,181,552.50	642,597.65	0.22

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Base Currency: USD - US DOLLAR

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30219E103	EXPRESS INC COMMON STOCK								
		Local	61,037.000	17.796749	1,086,260.14	7.760000	473,647.12	-612,613.02	0.09
		Base		17.796749	1,086,260.14	7.760000	473,647.12	-612,613.02	0.09
30227H106	EXTERRAN CORP COMMON STOCK USD.01								
		Local	24,552.000	15.231160	373,955.44	28.200000	692,366.40	318,410.96	0.13
		Base		15.231160	373,955.44	28.200000	692,366.40	318,410.96	0.13
302301106	EZCORP INC CL A COMMON STOCK USD.01								
		Local	37,952.000	23.124385	877,616.67	8.500000	322,592.00	-555,024.67	0.06
		Base		23.124385	877,616.67	8.500000	322,592.00	-555,024.67	0.06
30281V108	FTD COS INC COMMON STOCK USD.0001								
		Local	13,349.000	24.504455	327,109.97	17.320000	231,204.68	-95,905.29	0.04
		Base		24.504455	327,109.97	17.320000	231,204.68	-95,905.29	0.04
311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	12,985.000	42.605466	553,231.98	34.750000	451,228.75	-102,003.23	0.08
		Base		42.605466	553,231.98	34.750000	451,228.75	-102,003.23	0.08
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0								
		Local	46,488.000	7.706954	358,280.90	15.680000	728,931.84	370,650.94	0.13
		Base		7.706954	358,280.90	15.680000	728,931.84	370,650.94	0.13
316394105	FIDELITY SOUTHERN CORP COMMON STOCK								
		Local	16,481.000	19.813243	326,542.05	21.390000	352,528.59	25,986.54	0.06
		Base		19.813243	326,542.05	21.390000	352,528.59	25,986.54	0.06
31660B101	FIESTA RESTAURANT GROUP COMMON STOCK USD.01								
		Local	20,956.000	24.219895	507,552.11	22.050000	462,079.80	-45,472.31	0.08
		Base		24.219895	507,552.11	22.050000	462,079.80	-45,472.31	0.08
317485100	FINANCIAL ENGINES INC COMMON STOCK USD.0001								
		Local	44,560.000	31.965355	1,424,376.22	37.900000	1,688,824.00	264,447.78	0.31
		Base		31.965355	1,424,376.22	37.900000	1,688,824.00	264,447.78	0.31
317923100	FINISH LINE/THE CL A COMMON STOCK USD.01								
		Local	31,572.000	21.418719	676,231.80	14.110000	445,480.92	-230,750.88	0.08
		Base		21.418719	676,231.80	14.110000	445,480.92	-230,750.88	0.08

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318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1								
		Local	121,837.000	5.278025	643,058.73	5.190000	632,334.03	-10,724.70	0.12
		Base		5.278025	643,058.73	5.190000	632,334.03	-10,724.70	0.12
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0								
		Local	68,233.000	6.151250	419,718.22	12.280000	837,901.24	418,183.02	0.15
		Base		6.151250	419,718.22	12.280000	837,901.24	418,183.02	0.15
320209109	FIRST FINANCIAL BANCORP COMMON STOCK								
		Local	48,260.000	16.617680	801,969.22	25.050000	1,208,913.00	406,943.78	0.22
		Base		16.617680	801,969.22	25.050000	1,208,913.00	406,943.78	0.22
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01								
		Local	51,473.000	20.387799	1,049,421.20	38.250000	1,968,842.25	919,421.05	0.36
		Base		20.387799	1,049,421.20	38.250000	1,968,842.25	919,421.05	0.36
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01								
		Local	63,100.000	12.755656	804,881.88	22.160000	1,398,296.00	593,414.12	0.25
		Base		12.755656	804,881.88	22.160000	1,398,296.00	593,414.12	0.25
32115D106	FIRST NBC BANK HOLDING CO COMMON STOCK								
		Local	12,425.000	37.154857	461,649.10	0.041000	509.43	-461,139.67	0.00
		Base		37.154857	461,649.10	0.041000	509.43	-461,139.67	0.00
33767D105	FIRSTCASH INC COMMON STOCK USD.01								
		Local	37,590.000	40.512399	1,522,861.08	53.650000	2,016,703.50	493,842.42	0.37
		Base		40.512399	1,522,861.08	53.650000	2,016,703.50	493,842.42	0.37
33829M101	FIVE BELOW COMMON STOCK USD.01								
		Local	42,722.000	33.107953	1,414,437.97	51.300000	2,191,638.60	777,200.63	0.40
		Base		33.107953	1,414,437.97	51.300000	2,191,638.60	777,200.63	0.40
343389102	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001								
		Local	42,158.000	20.183321	850,888.46	9.880000	416,521.04	-434,367.42	0.08
		Base		20.183321	850,888.46	9.880000	416,521.04	-434,367.42	0.08
346233109	FORESTAR GROUP INC COMMON STOCK USD1.0								
		Local	25,640.000	15.351321	393,607.88	14.150000	362,806.00	-30,801.88	0.07
		Base		15.351321	393,607.88	14.150000	362,806.00	-30,801.88	0.07

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346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01								
		7,800.000	Local	34.896517	272,192.83	39.400000	307,320.00	35,127.17	0.06
			Base	34.896517	272,192.83	39.400000	307,320.00	35,127.17	0.06
349853101	FORWARD AIR CORP COMMON STOCK USD.01								
		23,531.000	Local	35.572185	837,049.09	52.130000	1,226,671.03	389,621.94	0.22
			Base	35.572185	837,049.09	52.130000	1,226,671.03	389,621.94	0.22
34988V106	FOSSIL GROUP INC COMMON STOCK USD.01								
		32,689.000	Local	17.065490	557,853.79	10.770000	352,060.53	-205,793.26	0.06
			Base	17.065490	557,853.79	10.770000	352,060.53	-205,793.26	0.06
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001								
		61,198.000	Local	19.204180	1,175,257.38	24.620000	1,506,694.76	331,437.38	0.27
			Base	19.204180	1,175,257.38	24.620000	1,506,694.76	331,437.38	0.27
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001								
		26,938.000	Local	24.421670	657,870.95	32.850000	884,913.30	227,042.35	0.16
			Base	24.421670	657,870.95	32.850000	884,913.30	227,042.35	0.16
351793104	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01								
		29,410.000	Local	26.015146	765,105.45	12.660000	372,330.60	-392,774.85	0.07
			Base	26.015146	765,105.45	12.660000	372,330.60	-392,774.85	0.07
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1								
		29,967.000	Local	26.535720	795,195.91	38.200000	1,144,739.40	349,543.49	0.21
			Base	26.535720	795,195.91	38.200000	1,144,739.40	349,543.49	0.21
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001								
		83,470.000	Local	12.618665	1,053,279.99	11.250000	939,037.50	-114,242.49	0.17
			Base	12.618665	1,053,279.99	11.250000	939,037.50	-114,242.49	0.17
356108100	FRED S INC CLASS A COMMON STOCK								
		27,381.000	Local	14.019050	383,855.62	13.760000	376,762.56	-7,093.06	0.07
			Base	14.019050	383,855.62	13.760000	376,762.56	-7,093.06	0.07
359694106	H.B. FULLER CO. COMMON STOCK USD1.0								
		39,101.000	Local	28.372930	1,109,409.93	50.750000	1,984,375.75	874,965.82	0.36
			Base	28.372930	1,109,409.93	50.750000	1,984,375.75	874,965.82	0.36

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36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001								
		Local	17,697.000	15.217779	269,309.04	13.540000	239,617.38	-29,691.66	0.04
		Base		15.217779	269,309.04	13.540000	239,617.38	-29,691.66	0.04
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01								
		Local	34,076.000	38.412533	1,308,945.48	19.570000	666,867.32	-642,078.16	0.12
		Base		38.412533	1,308,945.48	19.570000	666,867.32	-642,078.16	0.12
36473H104	GANNETT CO INC COMMON STOCK								
		Local	88,415.000	12.274920	1,085,287.03	7.850000	694,057.75	-391,229.28	0.13
		Base		12.274920	1,085,287.03	7.850000	694,057.75	-391,229.28	0.13
369300108	GENERAL CABLE CORP COMMON STOCK USD.01								
		Local	38,587.000	23.768575	917,158.02	16.550000	638,614.85	-278,543.17	0.12
		Base		23.768575	917,158.02	16.550000	638,614.85	-278,543.17	0.12
369385109	GENERAL COMMUNICATION INC A COMMON STOCK								
		Local	20,612.000	11.273801	232,375.58	36.990000	762,437.88	530,062.30	0.14
		Base		11.273801	232,375.58	36.990000	762,437.88	530,062.30	0.14
371532102	GENESCO INC COMMON STOCK USD1.0								
		Local	15,468.000	55.592081	859,898.31	37.200000	575,409.60	-284,488.71	0.10
		Base		55.592081	859,898.31	37.200000	575,409.60	-284,488.71	0.10
37253A103	GENTHERM INC COMMON STOCK								
		Local	28,477.000	50.857100	1,448,257.65	37.700000	1,073,582.90	-374,674.75	0.20
		Base		50.857100	1,448,257.65	37.700000	1,073,582.90	-374,674.75	0.20
37364X109	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	10,458.000	45.008693	470,700.91	14.990000	156,765.42	-313,935.49	0.03
		Base		45.008693	470,700.91	14.990000	156,765.42	-313,935.49	0.03
374297109	GETTY REALTY CORP REIT USD.01								
		Local	21,238.000	20.312736	431,401.89	25.150000	534,135.70	102,733.81	0.10
		Base		20.312736	431,401.89	25.150000	534,135.70	102,733.81	0.10
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01								
		Local	24,583.000	14.756742	362,765.00	31.100000	764,531.30	401,766.30	0.14
		Base		14.756742	362,765.00	31.100000	764,531.30	401,766.30	0.14

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37518B102	GIGAMON INC COMMON STOCK USD.0001								
		Local	23,903.000	36.071600	862,219.45	38.150000	911,899.45	49,680.00	0.17
		Base		36.071600	862,219.45	38.150000	911,899.45	49,680.00	0.17
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01								
		Local	59,568.000	16.947851	1,009,549.56	32.260000	1,921,663.68	912,114.12	0.35
		Base		16.947851	1,009,549.56	32.260000	1,921,663.68	912,114.12	0.35
377316104	GLATFELTER COMMON STOCK USD.01								
		Local	33,906.000	19.602839	664,653.87	18.330000	621,496.98	-43,156.89	0.11
		Base		19.602839	664,653.87	18.330000	621,496.98	-43,156.89	0.11
38376A103	GOVERNMENT PROPERTIES INCOME REIT USD.01								
		Local	55,376.000	23.001814	1,273,748.47	21.600000	1,196,121.60	-77,626.87	0.22
		Base		23.001814	1,273,748.47	21.600000	1,196,121.60	-77,626.87	0.22
391416104	GREAT WESTERN BANCORP INC COMMON STOCK USD.01								
		Local	45,687.000	31.183898	1,424,698.74	37.860000	1,729,709.82	305,011.08	0.32
		Base		31.183898	1,424,698.74	37.860000	1,729,709.82	305,011.08	0.32
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001								
		Local	34,695.000	21.337538	740,305.87	36.740000	1,274,694.30	534,388.43	0.23
		Base		21.337538	740,305.87	36.740000	1,274,694.30	534,388.43	0.23
393222104	GREEN PLAINS INC COMMON STOCK USD.001								
		Local	27,641.000	23.615943	652,768.29	21.350000	590,135.35	-62,632.94	0.11
		Base		23.615943	652,768.29	21.350000	590,135.35	-62,632.94	0.11
393657101	GREENBRIER COMPANIES INC COMMON STOCK								
		Local	22,082.000	32.933287	727,232.84	44.250000	977,128.50	249,895.66	0.18
		Base		32.933287	727,232.84	44.250000	977,128.50	249,895.66	0.18
395259104	GREENHILL + CO INC COMMON STOCK USD.01								
		Local	21,410.000	45.225125	968,269.93	20.250000	433,552.50	-534,717.43	0.08
		Base		45.225125	968,269.93	20.250000	433,552.50	-534,717.43	0.08
398433102	GRIFFON CORP COMMON STOCK USD.25								
		Local	24,283.000	11.663597	283,227.13	21.700000	526,941.10	243,713.97	0.10
		Base		11.663597	283,227.13	21.700000	526,941.10	243,713.97	0.10

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398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	15,480.000	53.374274	826,233.76	60.150000	931,122.00	104,888.24	0.17
		Base		53.374274	826,233.76	60.150000	931,122.00	104,888.24	0.17
401617105	GUESS? INC COMMON STOCK USD.01								
		Local	47,937.000	13.636611	653,698.20	12.040000	577,161.48	-76,536.72	0.11
		Base		13.636611	653,698.20	12.040000	577,161.48	-76,536.72	0.11
402307102	GULF ISLAND FABRICATION INC COMMON STOCK								
		Local	10,635.000	25.310906	269,181.49	9.250000	98,373.75	-170,807.74	0.02
		Base		25.310906	269,181.49	9.250000	98,373.75	-170,807.74	0.02
40416E103	HCI GROUP INC COMMON STOCK								
		Local	6,643.000	42.083127	279,558.21	44.470000	295,414.21	15,856.00	0.05
		Base		42.083127	279,558.21	44.470000	295,414.21	15,856.00	0.05
40418F108	HFF INC CLASS A COMMON STOCK USD.01								
		Local	27,377.000	20.655973	565,498.58	31.190000	853,888.63	288,390.05	0.16
		Base		20.655973	565,498.58	31.190000	853,888.63	288,390.05	0.16
40425J101	HMS HOLDINGS CORP COMMON STOCK USD.01								
		Local	65,039.000	14.565536	947,327.92	18.220000	1,185,010.58	237,682.66	0.22
		Base		14.565536	947,327.92	18.220000	1,185,010.58	237,682.66	0.22
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01								
		Local	40,481.000	33.706705	1,364,481.13	40.780000	1,650,815.18	286,334.05	0.30
		Base		33.706705	1,364,481.13	40.780000	1,650,815.18	286,334.05	0.30
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001								
		Local	25,164.000	12.013773	302,314.58	26.600000	669,362.40	367,047.82	0.12
		Base		12.013773	302,314.58	26.600000	669,362.40	367,047.82	0.12
413160102	HARMONIC INC COMMON STOCK USD.001								
		Local	62,096.000	6.155560	382,235.65	5.050000	313,584.80	-68,650.85	0.06
		Base		6.155560	382,235.65	5.050000	313,584.80	-68,650.85	0.06
415864107	HARSCO CORP COMMON STOCK USD1.25								
		Local	62,415.000	15.864825	990,203.03	14.900000	929,983.50	-60,219.53	0.17
		Base		15.864825	990,203.03	14.900000	929,983.50	-60,219.53	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
419596101	HAVERTY FURNITURE COMMON STOCK USD1.0								
		Local	15,026.000	14.683447	220,633.48	23.950000	359,872.70	139,239.22	0.07
		Base		14.683447	220,633.48	23.950000	359,872.70	139,239.22	0.07
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01								
		Local	41,603.000	27.571018	1,147,037.06	50.100000	2,084,310.30	937,273.24	0.38
		Base		27.571018	1,147,037.06	50.100000	2,084,310.30	937,273.24	0.38
420261109	HAWKINS INC COMMON STOCK USD.05								
		Local	7,449.000	39.095475	291,222.19	47.050000	350,475.45	59,253.26	0.06
		Base		39.095475	291,222.19	47.050000	350,475.45	59,253.26	0.06
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001								
		Local	9,738.000	54.545908	531,168.05	35.800000	348,620.40	-182,547.65	0.06
		Base		54.545908	531,168.05	35.800000	348,620.40	-182,547.65	0.06
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01								
		Local	56,678.000	21.333566	1,209,143.85	47.870000	2,713,175.86	1,504,032.01	0.49
		Base		21.333566	1,209,143.85	47.870000	2,713,175.86	1,504,032.01	0.49
42222N103	HEALTHSTREAM INC COMMON STOCK								
		Local	19,789.000	27.314737	540,531.34	27.870000	551,519.43	10,988.09	0.10
		Base		27.314737	540,531.34	27.870000	551,519.43	10,988.09	0.10
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001								
		Local	34,198.000	32.991816	1,128,254.11	45.800000	1,566,268.40	438,014.29	0.29
		Base		32.991816	1,128,254.11	45.800000	1,566,268.40	438,014.29	0.29
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01								
		Local	33,715.000	17.620164	594,063.84	19.450000	655,756.75	61,692.91	0.12
		Base		17.620164	594,063.84	19.450000	655,756.75	61,692.91	0.12
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01								
		Local	14,465.000	21.491863	310,879.80	21.550000	311,720.75	840.95	0.06
		Base		21.491863	310,879.80	21.550000	311,720.75	840.95	0.06
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK								
		Local	106,895.000	6.275038	670,770.17	4.980000	532,337.10	-138,433.07	0.10
		Base		6.275038	670,770.17	4.980000	532,337.10	-138,433.07	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
427825500	HERSHA HOSPITALITY TRUST REIT USD.01								
		Local	32,516.000	19.564175	636,148.70	18.610000	605,122.76	-31,025.94	0.11
		Base		19.564175	636,148.70	18.610000	605,122.76	-31,025.94	0.11
42805E306	HESKA CORP COMMON STOCK USD.001								
		Local	4,833.000	105.498800	509,875.70	98.660000	476,823.78	-33,051.92	0.09
		Base		105.498800	509,875.70	98.660000	476,823.78	-33,051.92	0.09
428567101	HIBBETT SPORTS INC COMMON STOCK USD.01								
		Local	17,096.000	41.434584	708,365.65	23.200000	396,627.20	-311,738.45	0.07
		Base		41.434584	708,365.65	23.200000	396,627.20	-311,738.45	0.07
431571108	HILLENBRAND INC COMMON STOCK								
		Local	49,579.000	23.838158	1,181,872.05	35.700000	1,769,970.30	588,098.25	0.32
		Base		23.838158	1,181,872.05	35.700000	1,769,970.30	588,098.25	0.32
436893200	HOME BANCSHARES INC COMMON STOCK USD.01								
		Local	98,251.000	10.742937	1,055,504.28	23.410000	2,300,055.91	1,244,551.63	0.42
		Base		10.742937	1,055,504.28	23.410000	2,300,055.91	1,244,551.63	0.42
43785V102	HOMESTREET INC COMMON STOCK								
		Local	19,610.000	31.770114	623,011.93	26.800000	525,548.00	-97,463.93	0.10
		Base		31.770114	623,011.93	26.800000	525,548.00	-97,463.93	0.10
43940T109	HOPE BANCORP INC COMMON STOCK USD.001								
		Local	98,958.000	9.758408	965,672.52	17.410000	1,722,858.78	757,186.26	0.31
		Base		9.758408	965,672.52	17.410000	1,722,858.78	757,186.26	0.31
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001								
		Local	31,400.000	19.502030	612,363.75	38.250000	1,201,050.00	588,686.25	0.22
		Base		19.502030	612,363.75	38.250000	1,201,050.00	588,686.25	0.22
440543106	HORNBECK OFFSHORE SERVICES COMMON STOCK USD.01								
		Local	25,264.000	29.532846	746,117.81	1.680000	42,443.52	-703,674.29	0.01
		Base		29.532846	746,117.81	1.680000	42,443.52	-703,674.29	0.01
443320106	HUB GROUP INC CL A COMMON STOCK USD.01								
		Local	26,054.000	35.628386	928,261.98	35.850000	934,035.90	5,773.92	0.17
		Base		35.628386	928,261.98	35.850000	934,035.90	5,773.92	0.17

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44930G107	ICU MEDICAL INC COMMON STOCK USD.1								
		Local	11,554.000	59.302936	685,186.12	161.300000	1,863,660.20	1,178,474.08	0.34
		Base		59.302936	685,186.12	161.300000	1,863,660.20	1,178,474.08	0.34
44967H101	ILG INC COMMON STOCK USD.01								
		Local	82,382.000	14.926333	1,229,661.20	26.940000	2,219,371.08	989,709.88	0.40
		Base		14.926333	1,229,661.20	26.940000	2,219,371.08	989,709.88	0.40
451055107	ICONIX BRAND GROUP INC COMMON STOCK USD.001								
		Local	43,692.000	19.753540	863,071.68	5.990000	261,715.08	-601,356.60	0.05
		Base		19.753540	863,071.68	5.990000	261,715.08	-601,356.60	0.05
45256B101	IMPAX LABORATORIES INC COMMON STOCK USD.01								
		Local	57,406.000	22.843681	1,311,364.34	15.250000	875,441.50	-435,922.84	0.16
		Base		22.843681	1,311,364.34	15.250000	875,441.50	-435,922.84	0.16
45378A106	INDEPENDENCE REALTY TRUST IN REIT USD.01								
		Local	30,000.000	9.617500	288,525.00	9.617500	288,525.00	0.00	0.05
		Base		9.617500	288,525.00	9.617500	288,525.00	0.00	0.05
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01								
		Local	21,050.000	32.909100	692,736.56	60.450000	1,272,472.50	579,735.94	0.23
		Base		32.909100	692,736.56	60.450000	1,272,472.50	579,735.94	0.23
45665Q103	INFINITY PROPERTY + CASUALTY COMMON STOCK								
		Local	8,593.000	59.554740	511,753.88	95.750000	822,779.75	311,025.87	0.15
		Base		59.554740	511,753.88	95.750000	822,779.75	311,025.87	0.15
45688C107	INGEVITY CORP COMMON STOCK USD.01								
		Local	32,772.000	26.959852	883,528.28	59.070000	1,935,842.04	1,052,313.76	0.35
		Base		26.959852	883,528.28	59.070000	1,935,842.04	1,052,313.76	0.35
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01								
		Local	27,622.000	19.197250	530,266.44	41.540000	1,147,417.88	617,151.44	0.21
		Base		19.197250	530,266.44	41.540000	1,147,417.88	617,151.44	0.21
45768S105	INNOSPEC INC COMMON STOCK USD.01								
		Local	18,737.000	47.336941	886,952.26	64.000000	1,199,168.00	312,215.74	0.22
		Base		47.336941	886,952.26	64.000000	1,199,168.00	312,215.74	0.22

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45774N108	INNOPHOS HOLDINGS INC COMMON STOCK USD.001								
		Local	15,146.000	50.161099	759,740.01	42.290000	640,524.34	-119,215.67	0.12
		Base		50.161099	759,740.01	42.290000	640,524.34	-119,215.67	0.12
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK								
		Local	13,596.000	40.614406	552,193.46	31.760000	431,808.96	-120,384.50	0.08
		Base		40.614406	552,193.46	31.760000	431,808.96	-120,384.50	0.08
45778Q107	INSPERITY INC COMMON STOCK USD.01								
		Local	14,549.000	37.832437	550,424.13	75.450000	1,097,722.05	547,297.92	0.20
		Base		37.832437	550,424.13	75.450000	1,097,722.05	547,297.92	0.20
45780L104	INOGEN INC COMMON STOCK USD.001								
		Local	12,591.000	46.550657	586,119.32	88.640000	1,116,066.24	529,946.92	0.20
		Base		46.550657	586,119.32	88.640000	1,116,066.24	529,946.92	0.20
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	15,579.000	25.921043	403,823.93	49.600000	772,718.40	368,894.47	0.14
		Base		25.921043	403,823.93	49.600000	772,718.40	368,894.47	0.14
45781M101	INNOVIVA INC COMMON STOCK								
		Local	60,352.000	10.579619	638,501.19	12.220000	737,501.44	99,000.25	0.13
		Base		10.579619	638,501.19	12.220000	737,501.44	99,000.25	0.13
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01								
		Local	46,532.000	22.907370	1,065,925.72	50.350000	2,342,886.20	1,276,960.48	0.43
		Base		22.907370	1,065,925.72	50.350000	2,342,886.20	1,276,960.48	0.43
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001								
		Local	21,476.000	27.469037	589,925.04	39.700000	852,597.20	262,672.16	0.16
		Base		27.469037	589,925.04	39.700000	852,597.20	262,672.16	0.16
458334109	INTER PARFUMS INC COMMON STOCK USD.001								
		Local	13,317.000	22.089465	294,165.41	34.800000	463,431.60	169,266.19	0.08
		Base		22.089465	294,165.41	34.800000	463,431.60	169,266.19	0.08
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01								
		Local	52,920.000	22.963404	1,215,223.32	34.880000	1,845,849.60	630,626.28	0.34
		Base		22.963404	1,215,223.32	34.880000	1,845,849.60	630,626.28	0.34

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458665304	INTERFACE INC COMMON STOCK USD.1								
		Local	49,998.000	16.418584	820,896.38	20.550000	1,027,458.90	206,562.52	0.19
		Base		16.418584	820,896.38	20.550000	1,027,458.90	206,562.52	0.19
46116V105	INTL FCSTONE INC COMMON STOCK USD.01								
		Local	11,739.000	29.834594	350,228.30	34.560000	405,699.84	55,471.54	0.07
		Base		29.834594	350,228.30	34.560000	405,699.84	55,471.54	0.07
461203101	INVACARE CORP COMMON STOCK USD.25								
		Local	24,677.000	23.229293	573,229.26	14.150000	349,179.55	-224,049.71	0.06
		Base		23.229293	573,229.26	14.150000	349,179.55	-224,049.71	0.06
46145F105	INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01								
		Local	24,580.000	14.648725	360,065.65	19.930000	489,879.40	129,813.75	0.09
		Base		14.648725	360,065.65	19.930000	489,879.40	129,813.75	0.09
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001								
		Local	62,707.000	9.457870	593,074.68	9.900000	620,799.30	27,724.62	0.11
		Base		9.457870	593,074.68	9.900000	620,799.30	27,724.62	0.11
462726100	IROBOT CORP COMMON STOCK USD.01								
		Local	21,209.000	29.517344	626,033.34	92.720000	1,966,498.48	1,340,465.14	0.36
		Base		29.517344	626,033.34	92.720000	1,966,498.48	1,340,465.14	0.36
465741106	ITRON INC COMMON STOCK								
		Local	25,956.000	34.913118	906,204.90	67.650000	1,755,923.40	849,718.50	0.32
		Base		34.913118	906,204.90	67.650000	1,755,923.40	849,718.50	0.32
466032109	J + J SNACK FOODS CORP COMMON STOCK								
		Local	11,651.000	63.876511	744,225.23	130.100000	1,515,795.10	771,569.87	0.28
		Base		63.876511	744,225.23	130.100000	1,515,795.10	771,569.87	0.28
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	24,487.000	27.095672	663,491.71	86.300000	2,113,228.10	1,449,736.39	0.38
		Base		27.095672	663,491.71	86.300000	2,113,228.10	1,449,736.39	0.38
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01								
		Local	13,609.000	59.084844	804,085.64	82.360000	1,120,837.24	316,751.60	0.20
		Base		59.084844	804,085.64	82.360000	1,120,837.24	316,751.60	0.20

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483548103	KAMAN CORP COMMON STOCK USD1.0								
		Local	21,087.000	35.575104	750,172.22	48.310000	1,018,712.97	268,540.75	0.19
		Base		35.575104	750,172.22	48.310000	1,018,712.97	268,540.75	0.19
48562P103	KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001								
		Local	68,487.000	13.314186	911,848.69	21.130000	1,447,130.31	535,281.62	0.26
		Base		13.314186	911,848.69	21.130000	1,447,130.31	535,281.62	0.26
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0								
		Local	22,759.000	16.888962	384,375.88	23.230000	528,691.57	144,315.69	0.10
		Base		16.888962	384,375.88	23.230000	528,691.57	144,315.69	0.10
494580103	KINDRED HEALTHCARE INC COMMON STOCK USD.25								
		Local	66,265.000	15.520614	1,028,473.46	9.800000	649,397.00	-379,076.46	0.12
		Base		15.520614	1,028,473.46	9.800000	649,397.00	-379,076.46	0.12
497498105	KIRKLAND S INC COMMON STOCK								
		Local	11,387.000	14.333597	163,216.67	9.050000	103,052.35	-60,164.32	0.02
		Base		14.333597	163,216.67	9.050000	103,052.35	-60,164.32	0.02
49803T300	KITE REALTY GROUP TRUST REIT USD.01								
		Local	65,033.000	24.419749	1,588,089.55	17.970000	1,168,643.01	-419,446.54	0.21
		Base		24.419749	1,588,089.55	17.970000	1,168,643.01	-419,446.54	0.21
499064103	KNIGHT TRANSPORTATION INC COMMON STOCK USD.01								
		Local	51,896.000	19.686590	1,021,655.27	33.350000	1,730,731.60	709,076.33	0.32
		Base		19.686590	1,021,655.27	33.350000	1,730,731.60	709,076.33	0.32
500600101	KOPIN CORP COMMON STOCK USD.01								
		Local	47,297.000	3.951055	186,873.06	3.450000	163,174.65	-23,698.41	0.03
		Base		3.951055	186,873.06	3.450000	163,174.65	-23,698.41	0.03
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01								
		Local	16,086.000	35.145837	565,355.94	36.050000	579,900.30	14,544.36	0.11
		Base		35.145837	565,355.94	36.050000	579,900.30	14,544.36	0.11
500643200	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01								
		Local	44,698.000	19.719210	881,409.23	32.110000	1,435,252.78	553,843.55	0.26
		Base		19.719210	881,409.23	32.110000	1,435,252.78	553,843.55	0.26

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50077C106	KRATON CORP COMMON STOCK USD.01								
		24,065.000	Local	28.431375	684,201.05	32.300000	777,299.50	93,098.45	0.14
			Base	28.431375	684,201.05	32.300000	777,299.50	93,098.45	0.14
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK								
		55,233.000	Local	10.670563	589,367.22	22.150000	1,223,410.95	634,043.73	0.22
			Base	10.670563	589,367.22	22.150000	1,223,410.95	634,043.73	0.22
50187A107	LHC GROUP INC COMMON STOCK USD.01								
		11,602.000	Local	26.969654	312,901.92	60.200000	698,440.40	385,538.48	0.13
			Base	26.969654	312,901.92	60.200000	698,440.40	385,538.48	0.13
50187T106	LGI HOMES INC COMMON STOCK USD.01								
		13,254.000	Local	37.268032	493,950.49	32.400000	429,429.60	-64,520.89	0.08
			Base	37.268032	493,950.49	32.400000	429,429.60	-64,520.89	0.08
50189K103	LCI INDUSTRIES COMMON STOCK USD.01								
		19,270.000	Local	35.620566	686,408.30	89.000000	1,715,030.00	1,028,621.70	0.31
			Base	35.620566	686,408.30	89.000000	1,715,030.00	1,028,621.70	0.31
502160104	LSB INDUSTRIES INC COMMON STOCK USD.1								
		15,920.000	Local	34.390821	547,501.87	8.790000	139,936.80	-407,565.07	0.03
			Base	34.390821	547,501.87	8.790000	139,936.80	-407,565.07	0.03
502175102	LTC PROPERTIES INC REIT USD.01								
		30,813.000	Local	34.893065	1,075,160.02	48.200000	1,485,186.60	410,026.58	0.27
			Base	34.893065	1,075,160.02	48.200000	1,485,186.60	410,026.58	0.27
50218P107	LSC COMMUNICATIONS INC COMMON STOCK USD.01								
		25,260.000	Local	32.601992	823,526.32	21.270000	537,280.20	-286,246.12	0.10
			Base	32.601992	823,526.32	21.270000	537,280.20	-286,246.12	0.10
505336107	LA Z BOY INC COMMON STOCK USD1.0								
		38,000.000	Local	13.781113	523,682.29	26.500000	1,007,000.00	483,317.71	0.18
			Base	13.781113	523,682.29	26.500000	1,007,000.00	483,317.71	0.18
51476K103	LANDAUER INC COMMON STOCK USD.1								
		7,490.000	Local	52.374517	392,285.13	48.850000	365,886.50	-26,398.63	0.07
			Base	52.374517	392,285.13	48.850000	365,886.50	-26,398.63	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
516012101	LANNETT CO INC COMMON STOCK USD.001								
		Local	22,869.000	39.052815	893,098.83	20.100000	459,666.90	-433,431.93	0.08
		Base		39.052815	893,098.83	20.100000	459,666.90	-433,431.93	0.08
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01								
		Local	20,055.000	17.064818	342,234.92	16.600000	332,913.00	-9,321.92	0.06
		Base		17.064818	342,234.92	16.600000	332,913.00	-9,321.92	0.06
52471Y106	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	32,429.000	20.051085	650,236.63	35.220000	1,142,149.38	491,912.75	0.21
		Base		20.051085	650,236.63	35.220000	1,142,149.38	491,912.75	0.21
525558201	LEMAITRE VASCULAR INC COMMON STOCK USD.01								
		Local	9,677.000	31.994500	309,610.78	30.560000	295,729.12	-13,881.66	0.05
		Base		31.994500	309,610.78	30.560000	295,729.12	-13,881.66	0.05
52603B107	LENDINGTREE INC COMMON STOCK USD.01								
		Local	5,622.000	86.827978	488,146.89	155.600000	874,783.20	386,636.31	0.16
		Base		86.827978	488,146.89	155.600000	874,783.20	386,636.31	0.16
529043101	LEXINGTON REALTY TRUST REIT USD.0001								
		Local	168,393.000	9.641820	1,623,615.00	9.610000	1,618,256.73	-5,358.27	0.29
		Base		9.641820	1,623,615.00	9.610000	1,618,256.73	-5,358.27	0.29
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001								
		Local	14,772.000	64.348440	950,555.16	108.280000	1,599,512.16	648,957.00	0.29
		Base		64.348440	950,555.16	108.280000	1,599,512.16	648,957.00	0.29
535555106	LINDSAY CORP COMMON STOCK USD1.0								
		Local	8,275.000	69.422052	574,467.48	85.380000	706,519.50	132,052.02	0.13
		Base		69.422052	574,467.48	85.380000	706,519.50	132,052.02	0.13
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001								
		Local	19,059.000	25.302867	482,247.34	6.200000	118,165.80	-364,081.54	0.02
		Base		25.302867	482,247.34	6.200000	118,165.80	-364,081.54	0.02
536797103	LITHIA MOTORS INC CL A COMMON STOCK								
		Local	18,613.000	41.454213	771,587.26	90.850000	1,690,991.05	919,403.79	0.31
		Base		41.454213	771,587.26	90.850000	1,690,991.05	919,403.79	0.31

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538146101	LIVEPERSON INC COMMON STOCK USD.001								
		Local	41,515.000	11.983575	497,498.13	9.550000	396,468.25	-101,029.88	0.07
		Base		11.983575	497,498.13	9.550000	396,468.25	-101,029.88	0.07
55003T107	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001								
		Local	21,989.000	28.191600	619,905.09	28.980000	637,241.22	17,336.13	0.12
		Base		28.191600	619,905.09	28.980000	637,241.22	17,336.13	0.12
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001								
		Local	43,179.000	26.221805	1,132,231.31	57.050000	2,463,361.95	1,331,130.64	0.45
		Base		26.221805	1,132,231.31	57.050000	2,463,361.95	1,331,130.64	0.45
55027E102	LUMINEX CORP COMMON STOCK USD.001								
		Local	31,038.000	21.994189	682,655.64	20.260000	628,829.88	-53,825.76	0.11
		Base		21.994189	682,655.64	20.260000	628,829.88	-53,825.76	0.11
550283105	LUMOS NETWORKS CORP COMMON STOCK USD.01								
		Local	18,352.000	14.468689	265,529.38	17.920000	328,867.84	63,338.46	0.06
		Base		14.468689	265,529.38	17.920000	328,867.84	63,338.46	0.06
550819106	LYDALL INC COMMON STOCK USD.1								
		Local	13,415.000	15.193125	203,815.77	50.450000	676,786.75	472,970.98	0.12
		Base		15.193125	203,815.77	50.450000	676,786.75	472,970.98	0.12
552074700	WILLIAM LYON HOMES CL A COMMON STOCK USD.01								
		Local	18,248.000	19.565200	357,025.77	22.650000	413,317.20	56,291.43	0.08
		Base		19.565200	357,025.77	22.650000	413,317.20	56,291.43	0.08
552676108	MDC HOLDINGS INC COMMON STOCK USD.01								
		Local	32,142.000	22.611785	726,787.99	33.650000	1,081,578.30	354,790.31	0.20
		Base		22.611785	726,787.99	33.650000	1,081,578.30	354,790.31	0.20
55305B101	M/I HOMES INC COMMON STOCK USD.01								
		Local	19,275.000	16.363198	315,400.64	28.190000	543,362.25	227,961.61	0.10
		Base		16.363198	315,400.64	28.190000	543,362.25	227,961.61	0.10
55306N104	MKS INSTRUMENTS INC COMMON STOCK								
		Local	41,897.000	29.041135	1,216,736.45	81.750000	3,425,079.75	2,208,343.30	0.62
		Base		29.041135	1,216,736.45	81.750000	3,425,079.75	2,208,343.30	0.62

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553777103	MTS SYSTEMS CORP COMMON STOCK USD.25								
		Local	12,980.000	45.687811	593,027.79	51.850000	673,013.00	79,985.21	0.12
		Base		45.687811	593,027.79	51.850000	673,013.00	79,985.21	0.12
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01								
		Local	12,505.000	30.679827	383,651.24	29.360000	367,146.80	-16,504.44	0.07
		Base		30.679827	383,651.24	29.360000	367,146.80	-16,504.44	0.07
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001								
		Local	41,952.000	26.547089	1,113,703.46	39.250000	1,646,616.00	532,912.54	0.30
		Base		26.547089	1,113,703.46	39.250000	1,646,616.00	532,912.54	0.30
559079207	MAGELLAN HEALTH INC COMMON STOCK USD.01								
		Local	18,370.000	53.579333	984,252.35	68.750000	1,262,937.50	278,685.15	0.23
		Base		53.579333	984,252.35	68.750000	1,262,937.50	278,685.15	0.23
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01								
		Local	19,893.000	29.592389	588,681.39	38.300000	761,901.90	173,220.51	0.14
		Base		29.592389	588,681.39	38.300000	761,901.90	173,220.51	0.14
566330106	MARCUS CORPORATION COMMON STOCK USD1.0								
		Local	14,737.000	12.977236	191,245.52	33.000000	486,321.00	295,075.48	0.09
		Base		12.977236	191,245.52	33.000000	486,321.00	295,075.48	0.09
567908108	MARINEMAX INC COMMON STOCK USD.001								
		Local	18,894.000	11.451593	216,366.39	18.050000	341,036.70	124,670.31	0.06
		Base		11.451593	216,366.39	18.050000	341,036.70	124,670.31	0.06
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01								
		Local	18,983.000	30.182240	572,949.46	116.520000	2,211,899.16	1,638,949.70	0.40
		Base		30.182240	572,949.46	116.520000	2,211,899.16	1,638,949.70	0.40
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01								
		Local	18,036.000	21.735491	392,021.31	24.750000	446,391.00	54,369.69	0.08
		Base		21.735491	392,021.31	24.750000	446,391.00	54,369.69	0.08
576690101	MATERION CORP COMMON STOCK								
		Local	15,529.000	32.996378	512,400.75	34.200000	531,091.80	18,691.05	0.10
		Base		32.996378	512,400.75	34.200000	531,091.80	18,691.05	0.10

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576853105	MATRIX SERVICE CO COMMON STOCK USD.01								
		Local	20,701.000	14.960897	309,705.52	8.150000	168,713.15	-140,992.37	0.03
		Base		14.960897	309,705.52	8.150000	168,713.15	-140,992.37	0.03
57686G105	MATSON INC COMMON STOCK								
		Local	33,565.000	26.076122	875,245.02	29.260000	982,111.90	106,866.88	0.18
		Base		26.076122	875,245.02	29.260000	982,111.90	106,866.88	0.18
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0								
		Local	25,105.000	43.272475	1,086,355.48	63.750000	1,600,443.75	514,088.27	0.29
		Base		43.272475	1,086,355.48	63.750000	1,600,443.75	514,088.27	0.29
57776J100	MAXLINEAR INC COMMON STOCK								
		Local	40,646.000	31.467500	1,279,028.01	31.150000	1,266,122.90	-12,905.11	0.23
		Base		31.467500	1,279,028.01	31.150000	1,266,122.90	-12,905.11	0.23
584688105	MEDICINES COMPANY COMMON STOCK USD.001								
		Local	55,563.000	23.717120	1,317,794.36	39.770000	2,209,740.51	891,946.15	0.40
		Base		23.717120	1,317,794.36	39.770000	2,209,740.51	891,946.15	0.40
58470H101	MEDIFAST INC COMMON STOCK USD.001								
		Local	8,669.000	24.710757	214,217.55	41.610000	360,717.09	146,499.54	0.07
		Base		24.710757	214,217.55	41.610000	360,717.09	146,499.54	0.07
58471A105	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01								
		Local	42,672.000	25.103186	1,071,203.17	71.180000	3,037,392.96	1,966,189.79	0.55
		Base		25.103186	1,071,203.17	71.180000	3,037,392.96	1,966,189.79	0.55
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01								
		Local	37,320.000	19.214864	717,098.74	39.770000	1,484,216.40	767,117.66	0.27
		Base		19.214864	717,098.74	39.770000	1,484,216.40	767,117.66	0.27
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK								
		Local	32,851.000	20.192050	663,329.02	13.800000	453,343.80	-209,985.22	0.08
		Base		20.192050	663,329.02	13.800000	453,343.80	-209,985.22	0.08
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK								
		Local	38,260.000	17.061366	652,767.85	35.500000	1,358,230.00	705,462.15	0.25
		Base		17.061366	652,767.85	35.500000	1,358,230.00	705,462.15	0.25

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59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01								
		Local	29,355.000	30.687679	900,836.82	39.900000	1,171,264.50	270,427.68	0.21
		Base		30.687679	900,836.82	39.900000	1,171,264.50	270,427.68	0.21
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5								
		Local	28,635.000	16.965266	485,800.40	40.150000	1,149,695.25	663,894.85	0.21
		Base		16.965266	485,800.40	40.150000	1,149,695.25	663,894.85	0.21
594972408	MICROSTRATEGY INC CL A COMMON STOCK USD.001								
		Local	7,317.000	140.019963	1,024,526.07	182.360000	1,334,328.12	309,802.05	0.24
		Base		140.019963	1,024,526.07	182.360000	1,334,328.12	309,802.05	0.24
602496101	MIMEDX GROUP INC COMMON STOCK USD.001								
		Local	77,945.000	11.170186	870,660.14	13.680000	1,066,287.60	195,627.46	0.19
		Base		11.170186	870,660.14	13.680000	1,066,287.60	195,627.46	0.19
60740F105	MOBILE MINI INC COMMON STOCK USD.01								
		Local	34,470.000	26.464095	912,217.37	28.000000	965,160.00	52,942.63	0.18
		Base		26.464095	912,217.37	28.000000	965,160.00	52,942.63	0.18
60877T100	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	50,338.000	15.809787	795,833.08	14.500000	729,901.00	-65,932.08	0.13
		Base		15.809787	795,833.08	14.500000	729,901.00	-65,932.08	0.13
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01								
		Local	8,566.000	12.833563	109,932.30	30.150000	258,264.90	148,332.60	0.05
		Base		12.833563	109,932.30	30.150000	258,264.90	148,332.60	0.05
61022P100	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001								
		Local	32,125.000	17.483607	561,660.88	19.550000	628,043.75	66,382.87	0.11
		Base		17.483607	561,660.88	19.550000	628,043.75	66,382.87	0.11
610236101	MONRO MUFFLER BRAKE INC COMMON STOCK USD.01								
		Local	25,350.000	42.367994	1,074,028.66	49.600000	1,257,360.00	183,331.34	0.23
		Base		42.367994	1,074,028.66	49.600000	1,257,360.00	183,331.34	0.23
615394202	MOOG INC CLASS A COMMON STOCK USD1.0								
		Local	25,094.000	46.026357	1,154,985.41	70.040000	1,757,583.76	602,598.35	0.32
		Base		46.026357	1,154,985.41	70.040000	1,757,583.76	602,598.35	0.32

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620071100	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01								
		Local	14,552.000	33.959876	494,184.11	29.070000	423,026.64	-71,157.47	0.08
		Base		33.959876	494,184.11	29.070000	423,026.64	-71,157.47	0.08
624580106	MOVADO GROUP INC COMMON STOCK USD.01								
		Local	11,919.000	20.388526	243,010.84	21.100000	251,490.90	8,480.06	0.05
		Base		20.388526	243,010.84	21.100000	251,490.90	8,480.06	0.05
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01								
		Local	44,839.000	23.029788	1,032,632.66	28.280000	1,268,046.92	235,414.26	0.23
		Base		23.029788	1,032,632.66	28.280000	1,268,046.92	235,414.26	0.23
625383104	MULTI COLOR CORP COMMON STOCK								
		Local	10,289.000	60.758913	625,148.46	85.900000	883,825.10	258,676.64	0.16
		Base		60.758913	625,148.46	85.900000	883,825.10	258,676.64	0.16
628464109	MYERS INDUSTRIES INC COMMON STOCK								
		Local	17,003.000	12.559190	213,543.91	16.900000	287,350.70	73,806.79	0.05
		Base		12.559190	213,543.91	16.900000	287,350.70	73,806.79	0.05
62855J104	MYRIAD GENETICS INC COMMON STOCK USD.01								
		Local	53,004.000	19.404722	1,028,527.88	20.350000	1,078,631.40	50,103.52	0.20
		Base		19.404722	1,028,527.88	20.350000	1,078,631.40	50,103.52	0.20
628778102	N B T BANCORP INC COMMON STOCK USD.01								
		Local	33,778.000	22.565269	762,209.64	35.140000	1,186,958.92	424,749.28	0.22
		Base		22.565269	762,209.64	35.140000	1,186,958.92	424,749.28	0.22
62914B100	NIC INC COMMON STOCK								
		Local	48,291.000	16.933440	817,732.75	20.250000	977,892.75	160,160.00	0.18
		Base		16.933440	817,732.75	20.250000	977,892.75	160,160.00	0.18
630077105	NANOMETRICS INC COMMON STOCK								
		Local	19,585.000	16.424441	321,672.68	27.800000	544,463.00	222,790.32	0.10
		Base		16.424441	321,672.68	27.800000	544,463.00	222,790.32	0.10
633707104	NATIONAL BANK HOLD CL A COMMON STOCK								
		Local	20,714.000	31.572997	654,003.06	30.520000	632,191.28	-21,811.78	0.12
		Base		31.572997	654,003.06	30.520000	632,191.28	-21,811.78	0.12

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637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0								
		Local	3,841.000	93.349781	358,556.51	106.450000	408,874.45	50,317.94	0.07
		Base		93.349781	358,556.51	106.450000	408,874.45	50,317.94	0.07
638904102	NAVIGATORS GROUP INC COMMON STOCK USD.1								
		Local	17,249.000	27.317972	471,207.70	53.000000	914,197.00	442,989.30	0.17
		Base		27.317972	471,207.70	53.000000	914,197.00	442,989.30	0.17
639050103	NATUS MEDICAL INC COMMON STOCK USD.001								
		Local	25,584.000	20.161422	515,809.82	33.900000	867,297.60	351,487.78	0.16
		Base		20.161422	515,809.82	33.900000	867,297.60	351,487.78	0.16
63910B102	NAUTILUS INC COMMON STOCK								
		Local	23,898.000	23.595539	563,886.20	18.150000	433,748.70	-130,137.50	0.08
		Base		23.595539	563,886.20	18.150000	433,748.70	-130,137.50	0.08
63935N107	NAVIGANT CONSULTING INC COMMON STOCK USD.001								
		Local	36,511.000	11.886621	433,992.42	19.490000	711,599.39	277,606.97	0.13
		Base		11.886621	433,992.42	19.490000	711,599.39	277,606.97	0.13
640079109	NEENAH PAPER INC COMMON STOCK USD.01								
		Local	13,081.000	30.575435	399,957.27	78.000000	1,020,318.00	620,360.73	0.19
		Base		30.575435	399,957.27	78.000000	1,020,318.00	620,360.73	0.19
640268108	NEKTAR THERAPEUTICS COMMON STOCK USD.0001								
		Local	119,744.000	12.611655	1,510,169.99	19.880000	2,380,510.72	870,340.73	0.43
		Base		12.611655	1,510,169.99	19.880000	2,380,510.72	870,340.73	0.43
640491106	NEOGEN CORP COMMON STOCK USD.16								
		Local	29,556.000	32.453341	959,190.95	63.290000	1,870,599.24	911,408.29	0.34
		Base		32.453341	959,190.95	63.290000	1,870,599.24	911,408.29	0.34
64111Q104	NETGEAR INC COMMON STOCK USD.001								
		Local	25,635.000	35.546334	911,230.26	41.950000	1,075,388.25	164,157.99	0.20
		Base		35.546334	911,230.26	41.950000	1,075,388.25	164,157.99	0.20
64704V106	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01								
		Local	41,623.000	15.970648	664,746.27	12.930000	538,185.39	-126,560.88	0.10
		Base		15.970648	664,746.27	12.930000	538,185.39	-126,560.88	0.10

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
651718504	NEWPARK RESOURCES INC COMMON STOCK USD.01								
		Local	65,967.000	11.684466	770,789.14	7.400000	488,155.80	-282,633.34	0.09
		Base		11.684466	770,789.14	7.400000	488,155.80	-282,633.34	0.09
665531109	NORTHERN OIL AND GAS INC COMMON STOCK USD.001								
		Local	33,972.000	10.865062	369,107.88	1.650000	56,053.80	-313,054.08	0.01
		Base		10.865062	369,107.88	1.650000	56,053.80	-313,054.08	0.01
66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01								
		Local	35,130.000	15.589619	547,663.32	16.460000	578,239.80	30,576.48	0.11
		Base		15.589619	547,663.32	16.460000	578,239.80	30,576.48	0.11
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01								
		Local	79,261.000	12.659924	1,003,438.25	15.390000	1,219,826.79	216,388.54	0.22
		Base		12.659924	1,003,438.25	15.390000	1,219,826.79	216,388.54	0.22
667655104	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167								
		Local	22,286.000	46.726264	1,041,341.51	61.250000	1,365,017.50	323,675.99	0.25
		Base		46.726264	1,041,341.51	61.250000	1,365,017.50	323,675.99	0.25
67069D108	NUTRISYSTEM INC COMMON STOCK USD.001								
		Local	23,258.000	15.029972	349,567.09	52.050000	1,210,578.90	861,011.81	0.22
		Base		15.029972	349,567.09	52.050000	1,210,578.90	861,011.81	0.22
67103X102	OFG BANCORP COMMON STOCK USD1.0								
		Local	34,184.000	15.217384	520,191.04	9.350000	319,620.40	-200,570.64	0.06
		Base		15.217384	520,191.04	9.350000	319,620.40	-200,570.64	0.06
671044105	OSI SYSTEMS INC COMMON STOCK								
		Local	14,157.000	49.406374	699,446.03	79.190000	1,121,092.83	421,646.80	0.20
		Base		49.406374	699,446.03	79.190000	1,121,092.83	421,646.80	0.20
67555N206	OCLARO INC COMMON STOCK USD.01								
		Local	98,554.000	8.947015	881,764.16	8.880000	875,159.52	-6,604.64	0.16
		Base		8.947015	881,764.16	8.880000	875,159.52	-6,604.64	0.16
680033107	OLD NATIONAL BANCORP COMMON STOCK								
		Local	105,210.000	12.097647	1,272,793.44	15.800000	1,662,318.00	389,524.56	0.30
		Base		12.097647	1,272,793.44	15.800000	1,662,318.00	389,524.56	0.30

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681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001								
		Local	37,272.000	27.260635	1,016,058.40	41.150000	1,533,742.80	517,684.40	0.28
		Base		27.260635	1,016,058.40	41.150000	1,533,742.80	517,684.40	0.28
68162K106	OLYMPIC STEEL INC COMMON STOCK								
		Local	7,084.000	23.237388	164,613.66	16.470000	116,673.48	-47,940.18	0.02
		Base		23.237388	164,613.66	16.470000	116,673.48	-47,940.18	0.02
68213N109	OMNICELL INC COMMON STOCK USD.001								
		Local	28,765.000	19.877594	571,778.99	39.900000	1,147,723.50	575,944.51	0.21
		Base		19.877594	571,778.99	39.900000	1,147,723.50	575,944.51	0.21
682159108	ON ASSIGNMENT INC COMMON STOCK USD.01								
		Local	37,708.000	19.069601	719,076.50	52.400000	1,975,899.20	1,256,822.70	0.36
		Base		19.069601	719,076.50	52.400000	1,975,899.20	1,256,822.70	0.36
684000102	OPUS BANK COMMON STOCK								
		Local	14,141.000	34.748690	491,381.23	21.500000	304,031.50	-187,349.73	0.06
		Base		34.748690	491,381.23	21.500000	304,031.50	-187,349.73	0.06
68554V108	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001								
		Local	43,382.000	12.701802	551,029.57	15.070000	653,766.74	102,737.17	0.12
		Base		12.701802	551,029.57	15.070000	653,766.74	102,737.17	0.12
68628V308	ORION GROUP HOLDINGS INC COMMON STOCK USD.01								
		Local	21,547.000	8.496863	183,081.91	7.130000	153,630.11	-29,451.80	0.03
		Base		8.496863	183,081.91	7.130000	153,630.11	-29,451.80	0.03
68633D103	ORITANI FINANCIAL CORP COMMON STOCK USD.01								
		Local	29,989.000	13.793256	413,645.96	16.550000	496,317.95	82,671.99	0.09
		Base		13.793256	413,645.96	16.550000	496,317.95	82,671.99	0.09
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0								
		Local	11,618.000	45.967154	534,046.39	53.740000	624,351.32	90,304.93	0.11
		Base		45.967154	534,046.39	53.740000	624,351.32	90,304.93	0.11
69327R101	PDC ENERGY INC COMMON STOCK USD.01								
		Local	43,512.000	47.148408	2,051,521.53	49.660000	2,160,805.92	109,284.39	0.39
		Base		47.148408	2,051,521.53	49.660000	2,160,805.92	109,284.39	0.39

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69336V101	PGT INNOVATIONS INC COMMON STOCK USD.01								
		Local	38,140.000	9.102853	347,182.80	11.450000	436,703.00	89,520.20	0.08
		Base		9.102853	347,182.80	11.450000	436,703.00	89,520.20	0.08
69354N106	PRA GROUP INC COMMON STOCK USD.01								
		Local	36,075.000	30.838334	1,112,492.89	34.800000	1,255,410.00	142,917.11	0.23
		Base		30.838334	1,112,492.89	34.800000	1,255,410.00	142,917.11	0.23
69360J107	PS BUSINESS PARKS INC/CA REIT USD.01								
		Local	15,210.000	66.116266	1,005,628.40	126.280000	1,920,718.80	915,090.40	0.35
		Base		66.116266	1,005,628.40	126.280000	1,920,718.80	915,090.40	0.35
700416209	PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1								
		Local	14,806.000	26.794269	396,715.95	16.900000	250,221.40	-146,494.55	0.05
		Base		26.794269	396,715.95	16.900000	250,221.40	-146,494.55	0.05
70156Q107	PARKWAY INC REIT USD.001								
		Local	33,259.000	22.737047	756,211.45	19.940000	663,184.46	-93,026.99	0.12
		Base		22.737047	756,211.45	19.940000	663,184.46	-93,026.99	0.12
703343103	PATRICK INDUSTRIES INC COMMON STOCK								
		Local	12,409.000	64.863614	804,892.58	66.200000	821,475.80	16,583.22	0.15
		Base		64.863614	804,892.58	66.200000	821,475.80	16,583.22	0.15
707569109	PENN NATIONAL GAMING INC COMMON STOCK USD.01								
		Local	64,379.000	18.845200	1,213,235.13	19.330000	1,244,446.07	31,210.94	0.23
		Base		18.845200	1,213,235.13	19.330000	1,244,446.07	31,210.94	0.23
709102107	PENN REAL ESTATE INVEST TST REIT USD1.0								
		Local	54,085.000	16.134227	872,619.66	10.700000	578,709.50	-293,910.16	0.11
		Base		16.134227	872,619.66	10.700000	578,709.50	-293,910.16	0.11
71375U101	PERFICIENT INC COMMON STOCK USD.001								
		Local	27,571.000	12.973310	357,687.13	17.270000	476,151.17	118,464.04	0.09
		Base		12.973310	357,687.13	17.270000	476,151.17	118,464.04	0.09
716382106	PETMED EXPRESS INC COMMON STOCK USD.001								
		Local	15,978.000	13.002459	207,753.29	35.090000	560,668.02	352,914.73	0.10
		Base		13.002459	207,753.29	35.090000	560,668.02	352,914.73	0.10

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71714F104	PHARMERICA CORP COMMON STOCK USD.01								
		Local	23,967.000	16.549009	396,630.10	24.700000	591,984.90	195,354.80	0.11
		Base		16.549009	396,630.10	24.700000	591,984.90	195,354.80	0.11
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001								
		Local	14,423.000	31.936189	460,615.65	35.250000	508,410.75	47,795.10	0.09
		Base		31.936189	460,615.65	35.250000	508,410.75	47,795.10	0.09
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0								
		Local	36,411.000	31.287451	1,139,207.39	60.150000	2,190,121.65	1,050,914.26	0.40
		Base		31.287451	1,139,207.39	60.150000	2,190,121.65	1,050,914.26	0.40
723664108	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1								
		Local	60,155.000	10.106888	607,979.82	2.450000	147,379.75	-460,600.07	0.03
		Base		10.106888	607,979.82	2.450000	147,379.75	-460,600.07	0.03
724078100	PIPER JAFFRAY COS COMMON STOCK USD.01								
		Local	11,096.000	34.626211	384,212.44	58.650000	650,780.40	266,567.96	0.12
		Base		34.626211	384,212.44	58.650000	650,780.40	266,567.96	0.12
729132100	PLEXUS CORP COMMON STOCK USD.01								
		Local	26,226.000	33.238061	871,701.40	51.980000	1,363,227.48	491,526.08	0.25
		Base		33.238061	871,701.40	51.980000	1,363,227.48	491,526.08	0.25
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,662.000	38.260305	254,890.15	32.930000	219,379.66	-35,510.49	0.04
		Base		38.260305	254,890.15	32.930000	219,379.66	-35,510.49	0.04
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001								
		Local	22,897.000	40.331304	923,465.87	66.950000	1,532,954.15	609,488.28	0.28
		Base		40.331304	923,465.87	66.950000	1,532,954.15	609,488.28	0.28
74267C106	PROASSURANCE CORP COMMON STOCK USD.01								
		Local	41,415.000	38.704373	1,602,941.62	59.550000	2,466,263.25	863,321.63	0.45
		Base		38.704373	1,602,941.62	59.550000	2,466,263.25	863,321.63	0.45
743187106	PROGENICS PHARMACEUTICALS COMMON STOCK USD.0013								
		Local	54,529.000	11.186385	609,982.40	6.370000	347,349.73	-262,632.67	0.06
		Base		11.186385	609,982.40	6.370000	347,349.73	-262,632.67	0.06

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743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01								
		Local	37,936.000	24.230178	919,196.04	29.200000	1,107,731.20	188,535.16	0.20
		Base		24.230178	919,196.04	29.200000	1,107,731.20	188,535.16	0.20
743713109	PROTO LABS INC COMMON STOCK USD.001								
		Local	18,998.000	76.170889	1,447,094.54	64.000000	1,215,872.00	-231,222.54	0.22
		Base		76.170889	1,447,094.54	64.000000	1,215,872.00	-231,222.54	0.22
743815102	PROVIDENCE SERVICE CORP COMMON STOCK USD.001								
		Local	9,483.000	45.084402	427,535.38	46.740000	443,235.42	15,700.04	0.08
		Base		45.084402	427,535.38	46.740000	443,235.42	15,700.04	0.08
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	47,070.000	15.329413	721,555.48	23.340000	1,098,613.80	377,058.32	0.20
		Base		15.329413	721,555.48	23.340000	1,098,613.80	377,058.32	0.20
747316107	QUAKER CHEMICAL CORP COMMON STOCK USD1.0								
		Local	10,337.000	49.728223	514,040.64	139.390000	1,440,874.43	926,833.79	0.26
		Base		49.728223	514,040.64	139.390000	1,440,874.43	926,833.79	0.26
747582104	QUALITY SYSTEMS INC COMMON STOCK USD.01								
		Local	35,965.000	33.540869	1,206,297.36	15.360000	552,422.40	-653,874.96	0.10
		Base		33.540869	1,206,297.36	15.360000	552,422.40	-653,874.96	0.10
74758T303	QUALYS INC COMMON STOCK USD.001								
		Local	22,925.000	27.859964	638,689.68	42.000000	962,850.00	324,160.32	0.18
		Base		27.859964	638,689.68	42.000000	962,850.00	324,160.32	0.18
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	26,782.000	17.167097	459,769.18	20.600000	551,709.20	91,940.02	0.10
		Base		17.167097	459,769.18	20.600000	551,709.20	91,940.02	0.10
74874Q100	QUINSTREET INC COMMON STOCK USD.001								
		Local	27,930.000	7.548567	210,831.49	3.885000	108,508.05	-102,323.44	0.02
		Base		7.548567	210,831.49	3.885000	108,508.05	-102,323.44	0.02
74909E106	QUORUM HEALTH CORP COMMON STOCK USD.0001								
		Local	22,952.000	12.515708	287,260.54	3.770000	86,529.04	-200,731.50	0.02
		Base		12.515708	287,260.54	3.770000	86,529.04	-200,731.50	0.02

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749607107	RLI CORP COMMON STOCK USD1.0								
		Local	29,774.000	37.275784	1,109,849.18	55.540000	1,653,647.96	543,798.78	0.30
		Base		37.275784	1,109,849.18	55.540000	1,653,647.96	543,798.78	0.30
74967X103	RH COMMON STOCK USD.0001								
		Local	26,270.000	26.322334	691,487.71	56.110000	1,474,009.70	782,521.99	0.27
		Base		26.322334	691,487.71	56.110000	1,474,009.70	782,521.99	0.27
750917106	RAMBUS INC COMMON STOCK USD.001								
		Local	86,541.000	11.466844	992,352.11	11.840000	1,024,645.44	32,293.33	0.19
		Base		11.466844	992,352.11	11.840000	1,024,645.44	32,293.33	0.19
751452202	RAMCO GERSHENSON PROPERTIES REIT USD.01								
		Local	61,604.000	13.139400	809,439.60	12.590000	775,594.36	-33,845.24	0.14
		Base		13.139400	809,439.60	12.590000	775,594.36	-33,845.24	0.14
754212108	RAVEN INDUSTRIES INC COMMON STOCK USD1.0								
		Local	28,082.000	21.004634	589,852.13	33.850000	950,575.70	360,723.57	0.17
		Base		21.004634	589,852.13	33.850000	950,575.70	360,723.57	0.17
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01								
		Local	33,680.000	22.869829	770,255.83	17.390000	585,695.20	-184,560.63	0.11
		Base		22.869829	770,255.83	17.390000	585,695.20	-184,560.63	0.11
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001								
		Local	13,741.000	32.649406	448,635.49	53.150000	730,334.15	281,698.66	0.13
		Base		32.649406	448,635.49	53.150000	730,334.15	281,698.66	0.13
75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001								
		Local	10,009.000	41.673726	417,112.32	72.075000	721,398.68	304,286.36	0.13
		Base		41.673726	417,112.32	72.075000	721,398.68	304,286.36	0.13
758932107	REGIS CORP COMMON STOCK USD.05								
		Local	27,384.000	15.579687	426,634.14	9.450000	258,778.80	-167,855.34	0.05
		Base		15.579687	426,634.14	9.450000	258,778.80	-167,855.34	0.05
759916109	REPLIGEN CORP COMMON STOCK USD.01								
		Local	26,345.000	18.813655	495,645.74	39.240000	1,033,777.80	538,132.06	0.19
		Base		18.813655	495,645.74	39.240000	1,033,777.80	538,132.06	0.19

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76009N100	RENT A CENTER INC COMMON STOCK USD.01								
		Local	41,409.000	11.850777	490,728.83	11.410000	472,476.69	-18,252.14	0.09
		Base		11.850777	490,728.83	11.410000	472,476.69	-18,252.14	0.09
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01								
		Local	23,138.000	11.475204	265,513.26	12.550000	290,381.90	24,868.64	0.05
		Base		11.475204	265,513.26	12.550000	290,381.90	24,868.64	0.05
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001								
		Local	85,079.000	16.555727	1,408,544.66	19.760000	1,681,161.04	272,616.38	0.31
		Base		16.555727	1,408,544.66	19.760000	1,681,161.04	272,616.38	0.31
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01								
		Local	4,406.000	57.546764	253,551.04	95.120000	419,098.72	165,547.68	0.08
		Base		57.546764	253,551.04	95.120000	419,098.72	165,547.68	0.08
76973Q105	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01								
		Local	23,569.000	24.525103	578,032.15	6.350000	149,663.15	-428,369.00	0.03
		Base		24.525103	578,032.15	6.350000	149,663.15	-428,369.00	0.03
775133101	ROGERS CORP COMMON STOCK USD1.0								
		Local	14,039.000	49.830142	699,565.36	106.210000	1,491,082.19	791,516.83	0.27
		Base		49.830142	699,565.36	106.210000	1,491,082.19	791,516.83	0.27
781182100	RUBY TUESDAY INC COMMON STOCK USD.01								
		Local	47,152.000	8.522476	401,851.81	2.200000	103,734.40	-298,117.41	0.02
		Base		8.522476	401,851.81	2.200000	103,734.40	-298,117.41	0.02
781270103	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	24,317.000	10.089948	245,357.27	23.900000	581,176.30	335,819.03	0.11
		Base		10.089948	245,357.27	23.900000	581,176.30	335,819.03	0.11
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01								
		Local	23,085.000	7.524140	173,694.77	21.600000	498,636.00	324,941.23	0.09
		Base		7.524140	173,694.77	21.600000	498,636.00	324,941.23	0.09
783859101	S + T BANCORP INC COMMON STOCK USD2.5								
		Local	27,177.000	22.951101	623,742.08	33.370000	906,896.49	283,154.41	0.17
		Base		22.951101	623,742.08	33.370000	906,896.49	283,154.41	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
784635104	SPX CORP COMMON STOCK USD.01								
		Local	32,869.000	12.482530	410,288.29	24.090000	791,814.21	381,525.92	0.14
		Base		12.482530	410,288.29	24.090000	791,814.21	381,525.92	0.14
78463M107	SPS COMMERCE INC COMMON STOCK USD.001								
		Local	13,374.000	73.316872	980,539.84	58.160000	777,831.84	-202,708.00	0.14
		Base		73.316872	980,539.84	58.160000	777,831.84	-202,708.00	0.14
78469X107	SPX FLOW INC COMMON STOCK USD.01								
		Local	32,925.000	33.617741	1,106,864.11	37.330000	1,229,090.25	122,226.14	0.22
		Base		33.617741	1,106,864.11	37.330000	1,229,090.25	122,226.14	0.22
78470V108	SRC ENERGY INC COMMON STOCK USD.001								
		Local	156,207.000	8.731383	1,363,903.13	6.880000	1,074,704.16	-289,198.97	0.20
		Base		8.731383	1,363,903.13	6.880000	1,074,704.16	-289,198.97	0.20
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01								
		Local	50,819.000	22.691066	1,153,137.26	23.430000	1,190,689.17	37,551.91	0.22
		Base		22.691066	1,153,137.26	23.430000	1,190,689.17	37,551.91	0.22
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01								
		Local	11,086.000	47.260916	523,934.51	66.550000	737,773.30	213,838.79	0.13
		Base		47.260916	523,934.51	66.550000	737,773.30	213,838.79	0.13
78709Y105	SAIA INC COMMON STOCK USD.001								
		Local	19,803.000	35.135950	695,797.21	46.200000	914,898.60	219,101.39	0.17
		Base		35.135950	695,797.21	46.200000	914,898.60	219,101.39	0.17
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0								
		Local	15,577.000	54.561643	849,906.71	118.700000	1,848,989.90	999,083.19	0.34
		Base		54.561643	849,906.71	118.700000	1,848,989.90	999,083.19	0.34
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01								
		Local	6,747.000	73.224999	494,049.07	64.770000	437,003.19	-57,045.88	0.08
		Base		73.224999	494,049.07	64.770000	437,003.19	-57,045.88	0.08
801056102	SANMINA CORP COMMON STOCK USD.01								
		Local	57,831.000	16.844632	974,141.91	36.600000	2,116,614.60	1,142,472.69	0.39
		Base		16.844632	974,141.91	36.600000	2,116,614.60	1,142,472.69	0.39

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804395101	SAUL CENTERS INC REIT USD.01								
		Local	9,162.000	43.299666	396,711.54	57.300000	524,982.60	128,271.06	0.10
		Base		43.299666	396,711.54	57.300000	524,982.60	128,271.06	0.10
806037107	SCANSOURCE INC COMMON STOCK								
		Local	19,657.000	35.488576	697,598.93	38.000000	746,966.00	49,367.07	0.14
		Base		35.488576	697,598.93	38.000000	746,966.00	49,367.07	0.14
807066105	SCHOLASTIC CORP COMMON STOCK USD.01								
		Local	20,957.000	31.268603	655,296.12	42.530000	891,301.21	236,005.09	0.16
		Base		31.268603	655,296.12	42.530000	891,301.21	236,005.09	0.16
808194104	SCHULMAN (A.) INC COMMON STOCK USD1.0								
		Local	22,908.000	25.806572	591,176.94	29.300000	671,204.40	80,027.46	0.12
		Base		25.806572	591,176.94	29.300000	671,204.40	80,027.46	0.12
808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1								
		Local	23,907.000	32.274352	771,582.93	37.280000	891,252.96	119,670.03	0.16
		Base		32.274352	771,582.93	37.280000	891,252.96	119,670.03	0.16
80862K104	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	40,069.000	13.048604	522,844.51	9.500000	380,655.50	-142,189.01	0.07
		Base		13.048604	522,844.51	9.500000	380,655.50	-142,189.01	0.07
80874P109	SCIENTIFIC GAMES CORP A COMMON STOCK USD.01								
		Local	39,789.000	11.664834	464,132.09	23.200000	923,104.80	458,972.71	0.17
		Base		11.664834	464,132.09	23.200000	923,104.80	458,972.71	0.17
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01								
		Local	43,604.000	15.977357	696,676.68	17.180000	749,116.72	52,440.04	0.14
		Base		15.977357	696,676.68	17.180000	749,116.72	52,440.04	0.14
811904101	SEACOR HOLDINGS INC COMMON STOCK USD.01								
		Local	12,539.000	72.154655	904,747.22	61.210000	767,512.19	-137,235.03	0.14
		Base		72.154655	904,747.22	61.210000	767,512.19	-137,235.03	0.14
81616X103	SELECT COMFORT CORPORATION COMMON STOCK USD.01								
		Local	33,433.000	19.679064	657,930.14	28.800000	962,870.40	304,940.26	0.18
		Base		19.679064	657,930.14	28.800000	962,870.40	304,940.26	0.18

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81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001								
		Local	83,659.000	13.475601	1,127,355.33	13.400000	1,121,030.60	-6,324.73	0.20
		Base		13.475601	1,127,355.33	13.400000	1,121,030.60	-6,324.73	0.20
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0								
		Local	45,307.000	19.627523	889,264.19	51.100000	2,315,187.70	1,425,923.51	0.42
		Base		19.627523	889,264.19	51.100000	2,315,187.70	1,425,923.51	0.42
816850101	SEMTECH CORP COMMON STOCK USD.01								
		Local	51,093.000	20.009988	1,022,370.31	38.200000	1,951,752.60	929,382.29	0.36
		Base		20.009988	1,022,370.31	38.200000	1,951,752.60	929,382.29	0.36
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25								
		Local	4,837.000	26.597730	128,653.22	30.800000	148,979.60	20,326.38	0.03
		Base		26.597730	128,653.22	30.800000	148,979.60	20,326.38	0.03
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001								
		Local	34,498.000	22.578305	778,906.38	34.240000	1,181,211.52	402,305.14	0.22
		Base		22.578305	778,906.38	34.240000	1,181,211.52	402,305.14	0.22
819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01								
		Local	13,968.000	36.673477	512,255.12	37.020000	517,095.36	4,840.24	0.09
		Base		36.673477	512,255.12	37.020000	517,095.36	4,840.24	0.09
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01								
		Local	9,649.000	29.684001	286,420.93	20.450000	197,322.05	-89,098.88	0.04
		Base		29.684001	286,420.93	20.450000	197,322.05	-89,098.88	0.04
82568P304	SHUTTERFLY INC COMMON STOCK USD.0001								
		Local	26,194.000	45.320634	1,187,128.70	49.490000	1,296,341.06	109,212.36	0.24
		Base		45.320634	1,187,128.70	49.490000	1,296,341.06	109,212.36	0.24
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01								
		Local	14,775.000	45.805936	676,782.71	46.560000	687,924.00	11,141.29	0.13
		Base		45.805936	676,782.71	46.560000	687,924.00	11,141.29	0.13
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01								
		Local	23,182.000	38.316238	888,247.03	50.750000	1,176,486.50	288,239.47	0.21
		Base		38.316238	888,247.03	50.750000	1,176,486.50	288,239.47	0.21

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829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01								
		Local	31,529.000	30.237490	953,357.83	40.180000	1,266,835.22	313,477.39	0.23
		Base		30.237490	953,357.83	40.180000	1,266,835.22	313,477.39	0.23
830879102	SKYWEST INC COMMON STOCK								
		Local	40,358.000	14.466932	583,856.43	34.300000	1,384,279.40	800,422.97	0.25
		Base		14.466932	583,856.43	34.300000	1,384,279.40	800,422.97	0.25
835451105	SONIC CORP COMMON STOCK USD.01								
		Local	34,200.000	13.408060	458,555.65	29.220000	999,324.00	540,768.35	0.18
		Base		13.408060	458,555.65	29.220000	999,324.00	540,768.35	0.18
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01								
		Local	20,460.000	16.599685	339,629.55	18.800000	384,648.00	45,018.45	0.07
		Base		16.599685	339,629.55	18.800000	384,648.00	45,018.45	0.07
838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25								
		Local	61,865.000	27.366210	1,693,010.57	36.410000	2,252,504.65	559,494.08	0.41
		Base		27.366210	1,693,010.57	36.410000	2,252,504.65	559,494.08	0.41
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25								
		Local	21,164.200	26.094940	552,278.52	32.560000	689,106.35	136,827.83	0.13
		Base		26.094940	552,278.52	32.560000	689,106.35	136,827.83	0.13
847215100	SPARTANNASH CO COMMON STOCK								
		Local	29,205.000	22.099651	645,420.32	29.800000	870,309.00	224,888.68	0.16
		Base		22.099651	645,420.32	29.800000	870,309.00	224,888.68	0.16
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	55,183.000	9.202048	507,796.63	5.660000	312,335.78	-195,460.85	0.06
		Base		9.202048	507,796.63	5.660000	312,335.78	-195,460.85	0.06
84857L101	SPIRE INC COMMON STOCK USD1.0								
		Local	37,530.000	47.645384	1,788,131.27	70.850000	2,659,000.50	870,869.23	0.48
		Base		47.645384	1,788,131.27	70.850000	2,659,000.50	870,869.23	0.48
84863T106	SPOK HOLDINGS INC COMMON STOCK USD.0001								
		Local	15,982.000	15.026952	240,160.75	17.400000	278,086.80	37,926.05	0.05
		Base		15.026952	240,160.75	17.400000	278,086.80	37,926.05	0.05

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852857200	STAMPS.COM INC COMMON STOCK USD.001								
		Local	12,197.000	36.844220	449,388.95	137.900000	1,681,966.30	1,232,577.35	0.31
		Base		36.844220	449,388.95	137.900000	1,681,966.30	1,232,577.35	0.31
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0								
		Local	15,643.000	21.284749	332,957.33	48.660000	761,188.38	428,231.05	0.14
		Base		21.284749	332,957.33	48.660000	761,188.38	428,231.05	0.14
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5								
		Local	9,924.000	44.398917	440,614.85	87.900000	872,319.60	431,704.75	0.16
		Base		44.398917	440,614.85	87.900000	872,319.60	431,704.75	0.16
858375108	STEIN MART INC COMMON STOCK USD.01								
		Local	24,093.000	8.975041	216,235.66	1.460000	35,175.78	-181,059.88	0.01
		Base		8.975041	216,235.66	1.460000	35,175.78	-181,059.88	0.01
858586100	STEPAN CO COMMON STOCK USD1.0								
		Local	15,145.000	45.058177	682,406.09	84.620000	1,281,569.90	599,163.81	0.23
		Base		45.058177	682,406.09	84.620000	1,281,569.90	599,163.81	0.23
85917A100	STERLING BANCORP/DE COMMON STOCK USD.01								
		Local	105,540.000	12.886545	1,360,045.99	21.450000	2,263,833.00	903,787.01	0.41
		Base		12.886545	1,360,045.99	21.450000	2,263,833.00	903,787.01	0.41
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0								
		Local	18,192.000	20.622886	375,171.54	45.240000	823,006.08	447,834.54	0.15
		Base		20.622886	375,171.54	45.240000	823,006.08	447,834.54	0.15
863236105	STRAYER EDUCATION INC COMMON STOCK USD.01								
		Local	8,117.000	43.465104	352,806.25	88.450000	717,948.65	365,142.40	0.13
		Base		43.465104	352,806.25	88.450000	717,948.65	365,142.40	0.13
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0								
		Local	14,093.000	35.881435	505,677.07	63.700000	897,724.10	392,047.03	0.16
		Base		35.881435	505,677.07	63.700000	897,724.10	392,047.03	0.16
864909106	SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01								
		Local	19,267.000	11.739134	226,177.90	10.000000	192,670.00	-33,507.90	0.04
		Base		11.739134	226,177.90	10.000000	192,670.00	-33,507.90	0.04

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866082100	SUMMIT HOTEL PROPERTIES INC REIT								
		Local	79,723.000	13.872164	1,105,930.53	17.900000	1,427,041.70	321,111.17	0.26
		Base		13.872164	1,105,930.53	17.900000	1,427,041.70	321,111.17	0.26
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01								
		Local	49,959.000	13.683004	683,589.22	8.740000	436,641.66	-246,947.56	0.08
		Base		13.683004	683,589.22	8.740000	436,641.66	-246,947.56	0.08
86800U104	SUPER MICRO COMPUTER INC COMMON STOCK USD.001								
		Local	29,324.000	19.022198	557,806.94	24.600000	721,370.40	163,563.46	0.13
		Base		19.022198	557,806.94	24.600000	721,370.40	163,563.46	0.13
868168105	SUPERIOR INDUSTRIES INTL COMMON STOCK								
		Local	17,471.000	20.042390	350,160.59	19.500000	340,684.50	-9,476.09	0.06
		Base		20.042390	350,160.59	19.500000	340,684.50	-9,476.09	0.06
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	39,015.000	18.943380	739,075.99	37.600000	1,466,964.00	727,888.01	0.27
		Base		18.943380	739,075.99	37.600000	1,466,964.00	727,888.01	0.27
868536103	SUPERVALU INC COMMON STOCK USD.01								
		Local	208,349.000	5.196464	1,082,678.02	3.850000	802,143.65	-280,534.37	0.15
		Base		5.196464	1,082,678.02	3.850000	802,143.65	-280,534.37	0.15
868873100	SURMODICS INC COMMON STOCK USD.05								
		Local	10,327.000	16.171483	167,002.90	24.400000	251,978.80	84,975.90	0.05
		Base		16.171483	167,002.90	24.400000	251,978.80	84,975.90	0.05
871237103	SYKES ENTERPRISES INC COMMON STOCK USD.01								
		Local	30,719.000	19.119134	587,320.67	33.330000	1,023,864.27	436,543.60	0.19
		Base		19.119134	587,320.67	33.330000	1,023,864.27	436,543.60	0.19
87157B103	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001								
		Local	33,300.000	34.442143	1,146,923.37	12.780000	425,574.00	-721,349.37	0.08
		Base		34.442143	1,146,923.37	12.780000	425,574.00	-721,349.37	0.08
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001								
		Local	65,652.000	11.877655	779,791.81	16.240000	1,066,188.48	286,396.67	0.19
		Base		11.877655	779,791.81	16.240000	1,066,188.48	286,396.67	0.19

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87403A107	TAILORED BRANDS INC COMMON STOCK USD.01								
		Local	37,943.000	33.561177	1,273,411.73	10.620000	402,954.66	-870,457.07	0.07
		Base		33.561177	1,273,411.73	10.620000	402,954.66	-870,457.07	0.07
878155100	TEAM INC COMMON STOCK USD.3								
		Local	22,960.000	29.036088	666,668.59	25.650000	588,924.00	-77,744.59	0.11
		Base		29.036088	666,668.59	25.650000	588,924.00	-77,744.59	0.11
879939106	TELETECH HOLDINGS INC COMMON STOCK USD.01								
		Local	12,301.000	19.943394	245,323.69	42.550000	523,407.55	278,083.86	0.10
		Base		19.943394	245,323.69	42.550000	523,407.55	278,083.86	0.10
880345103	TENNANT CO COMMON STOCK USD.375								
		Local	13,774.000	44.293168	610,094.09	70.000000	964,180.00	354,085.91	0.18
		Base		44.293168	610,094.09	70.000000	964,180.00	354,085.91	0.18
88157K101	TESCO CORP COMMON STOCK								
		Local	36,367.000	12.071206	438,993.55	4.650000	169,106.55	-269,887.00	0.03
		Base		12.071206	438,993.55	4.650000	169,106.55	-269,887.00	0.03
88162F105	TETRA TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	90,010.000	9.018452	811,750.86	3.090000	278,130.90	-533,619.96	0.05
		Base		9.018452	811,750.86	3.090000	278,130.90	-533,619.96	0.05
88162G103	TETRA TECH INC COMMON STOCK USD.01								
		Local	44,616.000	23.897460	1,066,209.09	45.950000	2,050,105.20	983,896.11	0.37
		Base		23.897460	1,066,209.09	45.950000	2,050,105.20	983,896.11	0.37
88677Q109	TILE SHOP HLDGS INC COMMON STOCK USD.0001								
		Local	25,665.000	16.557034	424,936.29	19.650000	504,317.25	79,380.96	0.09
		Base		16.557034	424,936.29	19.650000	504,317.25	79,380.96	0.09
887399103	TIMKENSTEEL CORP COMMON STOCK								
		Local	30,292.000	17.950416	543,754.00	13.100000	396,825.20	-146,928.80	0.07
		Base		17.950416	543,754.00	13.100000	396,825.20	-146,928.80	0.07
88830M102	TITAN INTERNATIONAL INC COMMON STOCK								
		Local	37,606.000	21.584372	811,701.89	10.370000	389,974.22	-421,727.67	0.07
		Base		21.584372	811,701.89	10.370000	389,974.22	-421,727.67	0.07

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
88870P106	TIVO CORP COMMON STOCK USD.001								
		Local	94,110.000	13.934500	1,311,375.76	17.800000	1,675,158.00	363,782.24	0.31
		Base		13.934500	1,311,375.76	17.800000	1,675,158.00	363,782.24	0.31
88870R102	TIVITY HEALTH INC COMMON STOCK USD.001								
		Local	26,064.000	13.744108	358,226.43	33.950000	884,872.80	526,646.37	0.16
		Base		13.744108	358,226.43	33.950000	884,872.80	526,646.37	0.16
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1								
		Local	9,553.000	43.615010	416,654.19	75.810000	724,212.93	307,558.74	0.13
		Base		43.615010	416,654.19	75.810000	724,212.93	307,558.74	0.13
89055F103	TOPBUILD CORP COMMON STOCK								
		Local	29,361.000	29.120852	855,017.34	53.550000	1,572,281.55	717,264.21	0.29
		Base		29.120852	855,017.34	53.550000	1,572,281.55	717,264.21	0.29
894650100	TREDEGAR CORP COMMON STOCK								
		Local	19,758.000	19.618413	387,620.60	15.800000	312,176.40	-75,444.20	0.06
		Base		19.618413	387,620.60	15.800000	312,176.40	-75,444.20	0.06
89531P105	TREX COMPANY INC COMMON STOCK USD.01								
		Local	22,873.000	43.512856	995,269.55	64.270000	1,470,047.71	474,778.16	0.27
		Base		43.512856	995,269.55	64.270000	1,470,047.71	474,778.16	0.27
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001								
		Local	38,588.000	27.525213	1,062,142.92	32.600000	1,257,968.80	195,825.88	0.23
		Base		27.525213	1,062,142.92	32.600000	1,257,968.80	195,825.88	0.23
89785X101	TRUEBLUE INC COMMON STOCK								
		Local	32,836.000	17.435646	572,516.87	26.850000	881,646.60	309,129.73	0.16
		Base		17.435646	572,516.87	26.850000	881,646.60	309,129.73	0.16
898349105	TRUSTCO BANK CORP NY COMMON STOCK USD1.0								
		Local	74,621.000	5.560040	414,895.71	7.350000	548,464.35	133,568.64	0.10
		Base		5.560040	414,895.71	7.350000	548,464.35	133,568.64	0.10
899035505	TUESDAY MORNING CORP COMMON STOCK USD.01								
		Local	35,077.000	8.022290	281,397.85	1.700000	59,630.90	-221,766.95	0.01
		Base		8.022290	281,397.85	1.700000	59,630.90	-221,766.95	0.01

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
902104108	II VI INC COMMON STOCK								
		Local	42,368.000	21.646956	917,138.22	30.000000	1,271,040.00	353,901.78	0.23
		Base		21.646956	917,138.22	30.000000	1,271,040.00	353,901.78	0.23
90333L201	US CONCRETE INC COMMON STOCK USD.001								
		Local	11,387.000	44.371074	505,253.42	66.100000	752,680.70	247,427.28	0.14
		Base		44.371074	505,253.42	66.100000	752,680.70	247,427.28	0.14
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01								
		Local	9,747.000	49.715729	484,579.21	63.250000	616,497.75	131,918.54	0.11
		Base		49.715729	484,579.21	63.250000	616,497.75	131,918.54	0.11
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01								
		Local	56,790.000	33.470074	1,900,765.52	38.000000	2,158,020.00	257,254.48	0.39
		Base		33.470074	1,900,765.52	38.000000	2,158,020.00	257,254.48	0.39
904677200	UNIFI INC COMMON STOCK USD.1								
		Local	11,900.000	29.663140	352,991.37	28.140000	334,866.00	-18,125.37	0.06
		Base		29.663140	352,991.37	28.140000	334,866.00	-18,125.37	0.06
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1								
		Local	12,016.000	68.561724	823,837.67	141.700000	1,702,667.20	878,829.53	0.31
		Base		68.561724	823,837.67	141.700000	1,702,667.20	878,829.53	0.31
909218109	UNIT CORP COMMON STOCK USD.2								
		Local	40,205.000	23.957928	963,228.50	17.830000	716,855.15	-246,373.35	0.13
		Base		23.957928	963,228.50	17.830000	716,855.15	-246,373.35	0.13
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0								
		Local	55,236.000	14.858951	820,749.00	25.770000	1,423,431.72	602,682.72	0.26
		Base		14.858951	820,749.00	25.770000	1,423,431.72	602,682.72	0.26
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001								
		Local	16,845.000	22.884218	385,484.65	43.250000	728,546.25	343,061.60	0.13
		Base		22.884218	385,484.65	43.250000	728,546.25	343,061.60	0.13
910710102	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001								
		Local	13,928.000	23.129973	322,154.27	16.230000	226,051.44	-96,102.83	0.04
		Base		23.129973	322,154.27	16.230000	226,051.44	-96,102.83	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
913456109	UNIVERSAL CORP/VA COMMON STOCK								
		Local	19,673.000	47.788099	940,135.28	66.400000	1,306,287.20	366,151.92	0.24
		Base		47.788099	940,135.28	66.400000	1,306,287.20	366,151.92	0.24
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01								
		Local	11,266.000	29.714121	334,759.29	64.600000	727,783.60	393,024.31	0.13
		Base		29.714121	334,759.29	64.600000	727,783.60	393,024.31	0.13
913543104	UNIVERSAL FOREST PRODUCTS COMMON STOCK								
		Local	15,842.000	38.036329	602,571.53	87.930000	1,392,987.06	790,415.53	0.25
		Base		38.036329	602,571.53	87.930000	1,392,987.06	790,415.53	0.25
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01								
		Local	9,732.000	42.774425	416,280.70	71.740000	698,173.68	281,892.98	0.13
		Base		42.774425	416,280.70	71.740000	698,173.68	281,892.98	0.13
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01								
		Local	25,463.000	16.144731	411,093.28	24.650000	627,662.95	216,569.67	0.11
		Base		16.144731	411,093.28	24.650000	627,662.95	216,569.67	0.11
917286205	URSTADT BIDDLE CLASS A REIT USD.01								
		Local	23,141.000	19.613138	453,867.63	18.720000	433,199.52	-20,668.11	0.08
		Base		19.613138	453,867.63	18.720000	433,199.52	-20,668.11	0.08
91732J102	US ECOLOGY INC COMMON STOCK USD.01								
		Local	16,969.000	46.971018	797,051.20	50.025000	848,874.23	51,823.03	0.15
		Base		46.971018	797,051.20	50.025000	848,874.23	51,823.03	0.15
92214X106	VAREX IMAGING CORP COMMON STOCK								
		Local	29,103.000	28.634900	833,361.49	34.350000	999,688.05	166,326.56	0.18
		Base		28.634900	833,361.49	34.350000	999,688.05	166,326.56	0.18
92230Y104	VASCO DATA SECURITY INTL COMMON STOCK USD.001								
		Local	23,467.000	12.463147	292,472.68	13.700000	321,497.90	29,025.22	0.06
		Base		12.463147	292,472.68	13.700000	321,497.90	29,025.22	0.06
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01								
		Local	37,176.318	35.607139	1,323,742.33	31.450000	1,169,195.20	-154,547.13	0.21
		Base		35.607139	1,323,742.33	31.450000	1,169,195.20	-154,547.13	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
92335C106	VERA BRADLEY INC COMMON STOCK								
		Local	14,657.000	17.120035	250,928.35	9.410000	137,922.37	-113,005.98	0.03
		Base		17.120035	250,928.35	9.410000	137,922.37	-113,005.98	0.03
923454102	VERITIV CORP COMMON STOCK USD.01								
		Local	8,968.000	43.079179	386,334.08	44.200000	396,385.60	10,051.52	0.07
		Base		43.079179	386,334.08	44.200000	396,385.60	10,051.52	0.07
92552R406	VIAD CORP COMMON STOCK USD1.5								
		Local	15,808.000	22.885170	361,768.77	44.150000	697,923.20	336,154.43	0.13
		Base		22.885170	361,768.77	44.150000	697,923.20	336,154.43	0.13
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001								
		Local	179,279.000	6.322607	1,133,510.74	11.230000	2,013,303.17	879,792.43	0.37
		Base		6.322607	1,133,510.74	11.230000	2,013,303.17	879,792.43	0.37
925815102	VICOR CORP COMMON STOCK USD.01								
		Local	12,445.000	11.950216	148,720.44	16.950000	210,942.75	62,222.31	0.04
		Base		11.950216	148,720.44	16.950000	210,942.75	62,222.31	0.04
92827P102	VIRTUSA CORP COMMON STOCK USD.01								
		Local	21,454.000	24.274885	520,793.38	29.020000	622,595.08	101,801.70	0.11
		Base		24.274885	520,793.38	29.020000	622,595.08	101,801.70	0.11
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01								
		Local	5,043.000	107.344670	541,339.17	100.700000	507,830.10	-33,509.07	0.09
		Base		107.344670	541,339.17	100.700000	507,830.10	-33,509.07	0.09
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01								
		Local	44,412.000	20.310449	902,027.68	20.980000	931,763.76	29,736.08	0.17
		Base		20.310449	902,027.68	20.980000	931,763.76	29,736.08	0.17
92849E101	VITAMIN SHOPPE INC COMMON STOCK USD.01								
		Local	18,539.000	41.518736	769,715.85	11.600000	215,052.40	-554,663.45	0.04
		Base		41.518736	769,715.85	11.600000	215,052.40	-554,663.45	0.04
929236107	WD 40 CO COMMON STOCK USD.001								
		Local	10,987.000	55.007665	604,369.22	105.700000	1,161,325.90	556,956.68	0.21
		Base		55.007665	604,369.22	105.700000	1,161,325.90	556,956.68	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
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01								
			46,674.000	Local 13.975661	652,299.99	19.990000	933,013.26	280,713.27	0.17
				Base 13.975661	652,299.99	19.990000	933,013.26	280,713.27	0.17
930059100	WADDELL + REED FINANCIAL A COMMON STOCK USD.01								
			65,568.000	Local 17.635100	1,156,298.23	16.740000	1,097,608.32	-58,689.91	0.20
				Base 17.635100	1,156,298.23	16.740000	1,097,608.32	-58,689.91	0.20
930427109	WAGEWORKS INC COMMON STOCK USD.001								
			28,776.000	Local 41.187849	1,185,221.54	70.750000	2,035,902.00	850,680.46	0.37
				Base 41.187849	1,185,221.54	70.750000	2,035,902.00	850,680.46	0.37
93148P102	WALKER + DUNLOP INC COMMON STOCK								
			21,590.000	Local 19.901536	429,674.17	46.710000	1,008,468.90	578,794.73	0.18
				Base 19.901536	429,674.17	46.710000	1,008,468.90	578,794.73	0.18
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1								
			21,648.000	Local 39.851186	862,698.48	62.100000	1,344,340.80	481,642.32	0.24
				Base 39.851186	862,698.48	62.100000	1,344,340.80	481,642.32	0.24
957090103	WESTAMERICA BANCORPORATION COMMON STOCK								
			20,446.000	Local 46.971321	960,375.62	51.310000	1,049,084.26	88,708.64	0.19
				Base 46.971321	960,375.62	51.310000	1,049,084.26	88,708.64	0.19
974155103	WINGSTOP INC COMMON STOCK USD.01								
			22,469.000	Local 30.977405	696,031.31	28.510000	640,591.19	-55,440.12	0.12
				Base 30.977405	696,031.31	28.510000	640,591.19	-55,440.12	0.12
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5								
			20,652.000	Local 13.083307	270,196.46	24.500000	505,974.00	235,777.54	0.09
				Base 13.083307	270,196.46	24.500000	505,974.00	235,777.54	0.09
97717P104	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01								
			89,333.000	Local 8.705560	777,693.79	9.510000	849,556.83	71,863.04	0.15
				Base 8.705560	777,693.79	9.510000	849,556.83	71,863.04	0.15
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0								
			75,294.000	Local 20.856494	1,570,368.85	26.000000	1,957,644.00	387,275.15	0.36
				Base 20.856494	1,570,368.85	26.000000	1,957,644.00	387,275.15	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
981419104	WORLD ACCEPTANCE CORP COMMON STOCK								
		Local	4,653.000	64.602450	300,595.20	78.120000	363,492.36	62,897.16	0.07
		Base		64.602450	300,595.20	78.120000	363,492.36	62,897.16	0.07
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01								
		Local	29,969.000	16.494570	494,325.77	20.410000	611,667.29	117,341.52	0.11
		Base		16.494570	494,325.77	20.410000	611,667.29	117,341.52	0.11
983772104	XO GROUP INC COMMON STOCK USD.01								
		Local	19,248.000	11.031124	212,327.07	16.510000	317,784.48	105,457.41	0.06
		Base		11.031124	212,327.07	16.510000	317,784.48	105,457.41	0.06
98421B100	XPERI CORP COMMON STOCK USD.001								
		Local	38,181.000	20.853817	796,219.60	30.650000	1,170,247.65	374,028.05	0.21
		Base		20.853817	796,219.60	30.650000	1,170,247.65	374,028.05	0.21
989817101	ZUMIEZ INC COMMON STOCK								
		Local	13,566.000	25.521654	346,226.76	14.250000	193,315.50	-152,911.26	0.04
		Base		25.521654	346,226.76	14.250000	193,315.50	-152,911.26	0.04
G1154H107	BELMOND LTD CLASS A COMMON STOCK USD.01								
		Local	65,774.000	8.735270	574,553.68	12.350000	812,308.90	237,755.22	0.15
		Base		8.735270	574,553.68	12.350000	812,308.90	237,755.22	0.15
G1991C105	CARDTRONICS PLC A COMMON STOCK								
		Local	35,471.000	27.011712	958,132.43	34.250000	1,214,881.75	256,749.32	0.22
		Base		27.011712	958,132.43	34.250000	1,214,881.75	256,749.32	0.22
G3323L100	FABRINET COMMON STOCK USD.01								
		Local	28,766.000	24.714579	710,939.58	35.230000	1,013,426.18	302,486.60	0.18
		Base		24.714579	710,939.58	35.230000	1,013,426.18	302,486.60	0.18
G5753U112	MAIDEN HOLDINGS LTD COMMON STOCK USD.01								
		Local	57,082.000	14.177060	809,254.95	10.550000	602,215.10	-207,039.85	0.11
		Base		14.177060	809,254.95	10.550000	602,215.10	-207,039.85	0.11
G65431101	NOBLE CORP PLC COMMON STOCK USD.01								
		Local	190,283.000	4.578017	871,118.82	4.050000	770,646.15	-100,472.67	0.14
		Base		4.578017	871,118.82	4.050000	770,646.15	-100,472.67	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
N6748L102	ORTHOFIX INTERNATIONAL NV COMMON STOCK USD.1								
		13,876.000	Local	38.883859	539,552.43	41.670000	578,212.92	38,660.49	0.11
			Base	38.883859	539,552.43	41.670000	578,212.92	38,660.49	0.11
US DOLLAR Total									
		20,151,465.518	Local		419,395,209.79		547,038,007.40	127,642,797.61	99.65
			Base		419,395,209.79		547,038,007.40	127,642,797.61	99.65
EQUITY Total									
		20,151,465.518	Base		419,395,209.79		547,038,007.40	127,642,797.61	99.65
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
624756AE2	MUELLER INDUSTRIES INC SUBORDINATED 03/27 6					6.0	01 Mar 2027		
		225,000.000	Local	100.000000	225,000.00	101.750000	228,937.50	3,937.50	0.04
			Base	100.000000	225,000.00	101.750000	228,937.50	3,937.50	0.04
US DOLLAR Total									
		225,000.000	Local		225,000.00		228,937.50	3,937.50	0.04
			Base		225,000.00		228,937.50	3,937.50	0.04
FIXED INCOME Total									
		225,000.000	Base		225,000.00		228,937.50	3,937.50	0.04

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Holdings

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

As of: *May 31, 2017* *View Date:* *June 8, 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								
		21,249,248.388	Base	420,493,738.64		548,140,498.16	127,646,759.52	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	34,364.310	1.000000	34,364.31	1.000000	34,364.31	0.00	0.00
		Base		1.000000	34,364.31	1.000000	34,364.31	0.00	0.00
US DOLLAR Total									
		Local	34,364.310		34,364.31		34,364.31	0.00	0.00
		Base			34,364.31		34,364.31	0.00	0.00
CASH Total									
		Base	34,364.310		34,364.31		34,364.31	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					1.010028	31 Dec 2030		
		Local	40,352,784.800	100.055438	40,375,155.60	100.060000	40,376,996.47	1,840.87	1.85
		Base		100.055438	40,375,155.60	100.060000	40,376,996.47	1,840.87	1.85
04821TTU9	ATLANTIC ASSET SECUR					1.1	28 Jun 2017		
		Local	15,000,000.000	99.917500	14,987,625.00	99.917500	14,987,625.00	0.00	0.69
		Base		99.917500	14,987,625.00	99.917500	14,987,625.00	0.00	0.69
06406WUL8	BANK NEW YORK MELLON CORP					0.92	20 Jul 2017		
		Local	10,000,000.000	99.874778	9,987,477.78	99.874778	9,987,477.78	0.00	0.46
		Base		99.874778	9,987,477.78	99.874778	9,987,477.78	0.00	0.46
2063C0T93	CONCORD MIN CPTL CO					1.08	09 Jun 2017		
		Local	11,000,000.000	99.976000	10,997,360.00	99.976000	10,997,360.00	0.00	0.50
		Base		99.976000	10,997,360.00	99.976000	10,997,360.00	0.00	0.50
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	0.23
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.23

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38346LTN6	GOTHAM FDG CORP					1.05	22 Jun 2017		
		25,000,000.000	Local	99.938750	24,984,687.50	99.938750	24,984,687.50	0.00	1.14
			Base	99.938750	24,984,687.50	99.938750	24,984,687.50	0.00	1.14
45779PTW8	INSTITUTIONAL SECURED					1.27	30 Jun 2017		
		10,000,000.000	Local	99.897694	9,989,769.44	99.897694	9,989,769.44	0.00	0.46
			Base	99.897694	9,989,769.44	99.897694	9,989,769.44	0.00	0.46
82124LVX7	SHEFFIELD RECEIVABLE					1.2	31 Aug 2017		
		10,000,000.000	Local	99.696667	9,969,666.66	100.000000	10,000,000.00	30,333.34	0.46
			Base	99.696667	9,969,666.66	100.000000	10,000,000.00	30,333.34	0.46
92646KTN2	VICTORY RECEIVABLES					1.05	22 Jun 2017		
		15,000,000.000	Local	99.938750	14,990,812.50	99.938750	14,990,812.50	0.00	0.69
			Base	99.938750	14,990,812.50	99.938750	14,990,812.50	0.00	0.69
US DOLLAR Total									
		141,352,784.800	Local		141,282,554.48		141,314,728.69	32,174.21	6.47
			Base		141,282,554.48		141,314,728.69	32,174.21	6.47
CASH EQUIVALENT Total									
		141,352,784.800	Base		141,282,554.48		141,314,728.69	32,174.21	6.47

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	99.915411	4,995,770.55	107.184300	5,359,215.00	363,444.45	0.25
			Base	99.915411	4,995,770.55	107.184300	5,359,215.00	363,444.45	0.25
00206RAG7	AT+T INC SR UNSECURED 01/38 6.3					6.3	15 Jan 2038		
		5,000,000.000	Local	99.697927	4,984,896.34	116.457400	5,822,870.00	837,973.66	0.27
			Base	99.697927	4,984,896.34	116.457400	5,822,870.00	837,973.66	0.27
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	101.206000	10,120,600.00	-105,300.00	0.46
			Base	102.259000	10,225,900.00	101.206000	10,120,600.00	-105,300.00	0.46

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002824AU4	ABBOTT LABORATORIES SR UNSECURED 04/19 5.125					5.125	01 Apr 2019		
		Local	3,973,000.000	99.946501	3,970,874.47	105.613300	4,196,016.41	225,141.94	0.19
		Base		99.946501	3,970,874.47	105.613300	4,196,016.41	225,141.94	0.19
02079KAB3	ALPHABET INC SR UNSECURED 02/24 3.375					3.375	25 Feb 2024		
		Local	5,000,000.000	107.029751	5,351,487.56	105.580000	5,279,000.00	-72,487.56	0.24
		Base		107.029751	5,351,487.56	105.580000	5,279,000.00	-72,487.56	0.24
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15					8.15	19 Mar 2038		
		Local	5,000,000.000	99.745534	4,987,276.70	148.225000	7,411,250.00	2,423,973.30	0.34
		Base		99.745534	4,987,276.70	148.225000	7,411,250.00	2,423,973.30	0.34
0258M0DL0	AMERICAN EXPRESS CREDIT SR UNSECURED 03/19 VAR					1.70178	18 Mar 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	100.631200	7,044,184.00	44,184.00	0.32
		Base		100.000000	7,000,000.00	100.631200	7,044,184.00	44,184.00	0.32
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625					6.625	15 Feb 2029		
		Local	3,000,000.000	99.928918	2,997,867.53	124.219500	3,726,585.00	728,717.47	0.17
		Base		99.928918	2,997,867.53	124.219500	3,726,585.00	728,717.47	0.17
02665WBJ9	AMERICAN HONDA FINANCE SR UNSECURED 09/21 VAR					1.71622	09 Sep 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	101.184000	10,118,400.00	118,400.00	0.46
		Base		100.000000	10,000,000.00	101.184000	10,118,400.00	118,400.00	0.46
026874CU9	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875					4.875	01 Jun 2022		
		Local	5,000,000.000	107.082419	5,354,120.97	110.004700	5,500,235.00	146,114.03	0.25
		Base		107.082419	5,354,120.97	110.004700	5,500,235.00	146,114.03	0.25
031162CL2	AMGEN INC SR UNSECURED 05/19 VAR					1.502	10 May 2019		
		Local	13,000,000.000	100.000000	13,000,000.00	100.195100	13,025,363.00	25,363.00	0.60
		Base		100.000000	13,000,000.00	100.195100	13,025,363.00	25,363.00	0.60
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					1.56956	01 Feb 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	100.382300	7,026,761.00	26,761.00	0.32
		Base		100.000000	7,000,000.00	100.382300	7,026,761.00	26,761.00	0.32
037833BE9	APPLE INC SR UNSECURED 05/20 VAR					1.48178	06 May 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.508500	10,050,850.00	50,850.00	0.46
		Base		100.000000	10,000,000.00	100.508500	10,050,850.00	50,850.00	0.46

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053332AV4	AUTOZONE INC SR UNSECURED 06/27 3.75					3.75	01 Jun 2027		
		Local	10,000,000.000	99.995000	9,999,500.00	101.065300	10,106,530.00	107,030.00	0.46
		Base		99.995000	9,999,500.00	101.065300	10,106,530.00	107,030.00	0.46
05531FAR4	BB+T CORPORATION SR UNSECURED 02/19 VAR					1.82956	01 Feb 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	100.648000	7,045,360.00	45,360.00	0.32
		Base		100.000000	7,000,000.00	100.648000	7,045,360.00	45,360.00	0.32
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	97.516000	14,627,400.00	-346,500.00	0.67
		Base		99.826000	14,973,900.00	97.516000	14,627,400.00	-346,500.00	0.67
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	100.281900	7,019,733.00	19,733.00	0.32
		Base		100.000000	7,000,000.00	100.281900	7,019,733.00	19,733.00	0.32
06406HDE6	BANK OF NY MELLON CORP SR UNSECURED 08/20 VAR					2.04944	17 Aug 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	101.713600	3,051,408.00	51,408.00	0.14
		Base		100.000000	3,000,000.00	101.713600	3,051,408.00	51,408.00	0.14
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125					3.125	15 Mar 2026		
		Local	3,000,000.000	99.917691	2,997,530.72	101.903000	3,057,090.00	59,559.28	0.14
		Base		99.917691	2,997,530.72	101.903000	3,057,090.00	59,559.28	0.14
12527EAD0	CFCRE COMMERCIAL MORTGAGE TRUS CFCRE 2011 C1 A4 144A					4.9613	15 Apr 2044		
		Local	4,153,000.000	110.113624	4,573,018.79	107.314230	4,456,759.97	-116,258.82	0.20
Original Face:		Base	4,153,000.000	110.113624	4,573,018.79	107.314230	4,456,759.97	-116,258.82	0.20
12591VAE1	COMM MORTGAGE TRUST COMM 2014 CR16 A4					4.051	10 Apr 2047		
		Local	5,000,000.000	102.675164	5,133,758.20	107.355660	5,367,783.00	234,024.80	0.25
Original Face:		Base	5,000,000.000	102.675164	5,133,758.20	107.355660	5,367,783.00	234,024.80	0.25
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4					3.59	10 Nov 2047		
		Local	3,300,000.000	102.479600	3,381,826.81	104.488210	3,448,110.93	66,284.12	0.16
Original Face:		Base	3,300,000.000	102.479600	3,381,826.81	104.488210	3,448,110.93	66,284.12	0.16
12592XAY2	COMM MORTGAGE TRUST COMM 2015 CR22 A1					1.569	10 Mar 2048		
		Local	3,314,644.200	99.998542	3,314,595.88	99.866410	3,310,216.17	-4,379.71	0.15
Original Face:		Base	5,900,000.000	99.998542	3,314,595.88	99.866410	3,310,216.17	-4,379.71	0.15

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12625UBA0	COMM MORTGAGE TRUST COMM 2013 CR9 ASB					3.834	10 Jul 2045		
		Local	5,000,000.000	104.646406	5,232,320.28	106.130860	5,306,543.00	74,222.72	0.24
Original Face:		Base	5,000,000.000	104.646406	5,232,320.28	106.130860	5,306,543.00	74,222.72	0.24
12630DAU8	COMM MORTGAGE TRUST COMM 2014 CR14 A1					1.33	10 Feb 2047		
		Local	2,787,405.880	100.196958	2,792,895.89	99.885540	2,784,215.42	-8,680.47	0.13
Original Face:		Base	9,500,000.000	100.196958	2,792,895.89	99.885540	2,784,215.42	-8,680.47	0.13
12631DAW3	COMM MORTGAGE TRUST COMM 2014 CR17 A1					1.275	10 May 2047		
		Local	2,339,183.270	99.998892	2,339,157.35	99.744840	2,333,214.61	-5,942.74	0.11
Original Face:		Base	5,250,000.000	99.998892	2,339,157.35	99.744840	2,333,214.61	-5,942.74	0.11
12632QAS2	COMM MORTGAGE TRUST COMM 2014 CR18 A1					1.442	15 Jul 2047		
		Local	1,157,664.070	99.998951	1,157,651.93	99.900880	1,156,516.59	-1,135.34	0.05
Original Face:		Base	2,500,000.000	99.998951	1,157,651.93	99.900880	1,156,516.59	-1,135.34	0.05
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125	01 Jun 2021		
		Local	8,000,000.000	99.778596	7,982,287.68	99.190000	7,935,200.00	-47,087.68	0.36
		Base		99.778596	7,982,287.68	99.190000	7,935,200.00	-47,087.68	0.36
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.25	17 Jul 2023		
		Local	4,500,000.000	99.969559	4,498,630.14	100.893230	4,540,195.35	41,565.21	0.21
Original Face:		Base	4,500,000.000	99.969559	4,498,630.14	100.893230	4,540,195.35	41,565.21	0.21
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					1.65911	17 Jul 2023		
		Local	7,000,000.000	100.000000	7,000,000.00	100.922200	7,064,554.00	64,554.00	0.32
Original Face:		Base	7,000,000.000	100.000000	7,000,000.00	100.922200	7,064,554.00	64,554.00	0.32
14042E5W6	CAPITAL ONE NA SR UNSECURED 08/18 VAR					2.32944	17 Aug 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	100.938100	5,046,905.00	46,905.00	0.23
		Base		100.000000	5,000,000.00	100.938100	5,046,905.00	46,905.00	0.23
14042RFJ5	CAPITAL ONE NA SR UNSECURED 01/23 VAR					2.31956	30 Jan 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.501200	10,050,120.00	50,120.00	0.46
		Base		100.000000	10,000,000.00	100.501200	10,050,120.00	50,120.00	0.46
144141DC9	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/22 2.8					2.8	15 May 2022		
		Local	3,000,000.000	99.891380	2,996,741.40	102.699900	3,080,997.00	84,255.60	0.14
		Base		99.891380	2,996,741.40	102.699900	3,080,997.00	84,255.60	0.14

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166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR					1.62278	03 Mar 2022		
		Local	4,000,000.000	100.000000	4,000,000.00	100.688000	4,027,520.00	27,520.00	0.18
		Base		100.000000	4,000,000.00	100.688000	4,027,520.00	27,520.00	0.18
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954					2.954	16 May 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	99.959000	9,995,900.00	-4,100.00	0.46
		Base		100.000000	10,000,000.00	99.959000	9,995,900.00	-4,100.00	0.46
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05					4.05	30 Jul 2022		
		Local	2,000,000.000	100.000000	2,000,000.00	104.900400	2,098,008.00	98,008.00	0.10
		Base		100.000000	2,000,000.00	104.900400	2,098,008.00	98,008.00	0.10
17322MAS5	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2014 GC21 A1					1.242	10 May 2047		
		Local	541,206.710	99.462618	538,298.36	99.669720	539,419.21	1,120.85	0.02
Original Face:		Base	1,175,000.000	99.462618	538,298.36	99.669720	539,419.21	1,120.85	0.02
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4					3.183	10 Feb 2048		
		Local	5,000,000.000	102.783510	5,139,175.48	102.185940	5,109,297.00	-29,878.48	0.23
Original Face:		Base	5,000,000.000	102.783510	5,139,175.48	102.185940	5,109,297.00	-29,878.48	0.23
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9					5.9	15 May 2038		
		Local	10,000,000.000	99.736172	9,973,617.24	122.494800	12,249,480.00	2,275,862.76	0.56
		Base		99.736172	9,973,617.24	122.494800	12,249,480.00	2,275,862.76	0.56
20825CAR5	CONOCOPHILLIPS COMPANY GUAR 02/19 5.75					5.75	01 Feb 2019		
		Local	5,000,000.000	99.887343	4,994,367.13	106.358500	5,317,925.00	323,557.87	0.24
		Base		99.887343	4,994,367.13	106.358500	5,317,925.00	323,557.87	0.24
23305XAD3	DBUBS MORTGAGE TRUST DBUBS 2011 LC2A A4 144A					4.537	10 Jul 2044		
		Local	5,000,000.000	111.470814	5,573,540.68	107.513460	5,375,673.00	-197,867.68	0.25
Original Face:		Base	5,000,000.000	111.470814	5,573,540.68	107.513460	5,375,673.00	-197,867.68	0.25
233851BX1	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/17 VAR					1.88233	03 Aug 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.23
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.23
24422ERR2	JOHN DEERE CAPITAL CORP SR UNSECURED 04/19 2.25					2.25	17 Apr 2019		
		Local	3,000,000.000	99.927780	2,997,833.40	101.155500	3,034,665.00	36,831.60	0.14
		Base		99.927780	2,997,833.40	101.155500	3,034,665.00	36,831.60	0.14

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24422ERY7	JOHN DEERE CAPITAL CORP SR UNSECURED 01/20 1.7					1.7	15 Jan 2020		
		Local	3,000,000.000	99.877633	2,996,328.98	99.746100	2,992,383.00	-3,945.98	0.14
		Base		99.877633	2,996,328.98	99.746100	2,992,383.00	-3,945.98	0.14
25468PDG8	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 VAR					1.47539	08 Jan 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	100.507000	10,050,700.00	50,700.00	0.46
		Base		100.000000	10,000,000.00	100.507000	10,050,700.00	50,700.00	0.46
263534CM9	E.I. DU PONT DE NEMOURS SR UNSECURED 05/20 VAR					1.69956	01 May 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.498500	5,024,925.00	24,925.00	0.23
		Base		100.000000	5,000,000.00	100.498500	5,024,925.00	24,925.00	0.23
26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55					3.55	15 Sep 2021		
		Local	5,000,000.000	99.992183	4,999,609.13	104.629600	5,231,480.00	231,870.87	0.24
		Base		99.992183	4,999,609.13	104.629600	5,231,480.00	231,870.87	0.24
278642AT0	EBAY INC SR UNSECURED 01/23 VAR					1.0	30 Jan 2023		
		Local	15,000,000.000	100.000000	15,000,000.00	100.324000	15,048,600.00	48,600.00	0.69
		Base		100.000000	15,000,000.00	100.324000	15,048,600.00	48,600.00	0.69
291011AX2	EMERSON ELECTRIC CO SR UNSECURED 10/18 5.25					5.25	15 Oct 2018		
		Local	5,000,000.000	99.966815	4,998,340.76	105.005800	5,250,290.00	251,949.24	0.24
		Base		99.966815	4,998,340.76	105.005800	5,250,290.00	251,949.24	0.24
291011BA1	EMERSON ELECTRIC CO SR UNSECURED 04/19 5					5.0	15 Apr 2019		
		Local	5,000,000.000	99.823167	4,991,158.36	105.789300	5,289,465.00	298,306.64	0.24
		Base		99.823167	4,991,158.36	105.789300	5,289,465.00	298,306.64	0.24
30261KAN6	FREMF MORTGAGE TRUST FREMF 2012 K711 B 144A					3.56196	25 Aug 2045		
		Local	5,695,000.000	102.076891	5,813,278.96	102.472600	5,835,814.57	22,535.61	0.27
Original Face:		Base	5,695,000.000	102.076891	5,813,278.96	102.472600	5,835,814.57	22,535.61	0.27
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5					5.5	01 Dec 2032		
		Local	110,989.300	100.176008	111,184.65	111.567650	123,828.15	12,643.50	0.01
Original Face:		Base	5,000,000.000	100.176008	111,184.65	111.567650	123,828.15	12,643.50	0.01
31283KZW1	FED HM LN PC POOL G11657 FG 12/18 FIXED 4.5					4.5	01 Dec 2018		
		Local	184,228.050	100.000000	184,228.05	102.462612	188,764.87	4,536.82	0.01
Original Face:		Base	15,000,000.000	100.000000	184,228.05	102.462612	188,764.87	4,536.82	0.01

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3128H7MN9	FED HM LN PC POOL E99365 FG 09/18 FIXED 5					5.0	01 Sep 2018		
		Local	207,931.470	100.158716	208,261.49	102.704757	213,555.51	5,294.02	0.01
Original Face:		Base	16,453,008.000	100.158716	208,261.49	102.704757	213,555.51	5,294.02	0.01
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.0	15 Aug 2042		
		Local	6,331,481.300	103.551992	6,556,374.99	101.370461	6,418,251.78	-138,123.21	0.29
		Base		103.551992	6,556,374.99	101.370461	6,418,251.78	-138,123.21	0.29
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5					4.5	01 Feb 2026		
		Local	1,123,789.120	103.144101	1,159,122.19	106.548413	1,197,379.47	38,257.28	0.05
Original Face:		Base	5,085,000.000	103.144101	1,159,122.19	106.548413	1,197,379.47	38,257.28	0.05
3128MDA94	FED HM LN PC POOL G14332 FG 12/26 FIXED 3					3.0	01 Dec 2026		
		Local	4,422,726.010	102.724446	4,543,220.78	103.388618	4,572,595.30	29,374.52	0.21
Original Face:		Base	11,186,424.000	102.724446	4,543,220.78	103.388618	4,572,595.30	29,374.52	0.21
3128MMSX2	FED HM LN PC POOL G18533 FG 12/29 FIXED 2.5					2.5	01 Dec 2029		
		Local	3,413,206.250	102.109013	3,485,191.22	101.176957	3,453,378.22	-31,813.00	0.16
Original Face:		Base	5,300,000.000	102.109013	3,485,191.22	101.176957	3,453,378.22	-31,813.00	0.16
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3					3.0	01 Apr 2033		
		Local	4,527,112.520	103.758323	4,697,256.02	103.151000	4,669,761.84	-27,494.18	0.21
Original Face:		Base	7,000,000.000	103.758323	4,697,256.02	103.151000	4,669,761.84	-27,494.18	0.21
3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3					3.0	01 Sep 2036		
		Local	3,404,131.570	101.023969	3,438,988.83	102.504585	3,489,390.94	50,402.11	0.16
Original Face:		Base	3,550,000.000	101.023969	3,438,988.83	102.504585	3,489,390.94	50,402.11	0.16
3128P8D99	FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5					3.5	01 May 2037		
		Local	4,986,378.400	103.578125	5,164,797.25	104.495141	5,210,523.14	45,725.89	0.24
Original Face:		Base	5,000,000.000	103.578125	5,164,797.25	104.495141	5,210,523.14	45,725.89	0.24
312905KW1	FREDDIE MAC FHR 1063 I					7.0	15 Apr 2021		
		Local	3,164.340	99.880544	3,160.56	104.855700	3,317.99	157.43	0.00
Original Face:		Base	3,000,000.000	99.880544	3,160.56	104.855700	3,317.99	157.43	0.00
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5					5.5	01 Sep 2039		
		Local	2,020,855.980	104.989549	2,121,687.57	113.056513	2,284,709.30	163,021.73	0.10
Original Face:		Base	10,300,000.000	104.989549	2,121,687.57	113.056513	2,284,709.30	163,021.73	0.10

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312966BB9	FED HM LN PC POOL B13634 FG 04/19 FIXED 5					5.0	01 Apr 2019		
		Local	67,701.150	99.889603	67,626.41	102.704757	69,532.30	1,905.89	0.00
Original Face:		Base	5,000,000.000	99.889603	67,626.41	102.704757	69,532.30	1,905.89	0.00
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5					5.0	01 Sep 2033		
		Local	1,010,597.260	99.576193	1,006,314.28	111.108752	1,122,862.00	116,547.72	0.05
Original Face:		Base	14,598,876.000	99.576193	1,006,314.28	111.108752	1,122,862.00	116,547.72	0.05
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5					5.0	01 Oct 2033		
		Local	771,338.710	99.566364	767,993.91	111.101114	856,965.90	88,971.99	0.04
Original Face:		Base	11,774,977.000	99.566364	767,993.91	111.101114	856,965.90	88,971.99	0.04
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5					5.0	01 Dec 2033		
		Local	317,386.790	99.501961	315,806.08	110.701805	351,352.91	35,546.83	0.02
Original Face:		Base	3,598,890.000	99.501961	315,806.08	110.701805	351,352.91	35,546.83	0.02
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5					5.0	01 Dec 2033		
		Local	362,421.220	99.600785	360,974.38	110.549792	400,655.90	39,681.52	0.02
Original Face:		Base	6,241,535.000	99.600785	360,974.38	110.549792	400,655.90	39,681.52	0.02
312970GJ9	FED HM LN PC POOL B17401 FG 12/19 FIXED 4.5					4.5	01 Dec 2019		
		Local	116,490.960	99.992626	116,482.37	102.462612	119,359.68	2,877.31	0.01
Original Face:		Base	5,489,657.000	99.992626	116,482.37	102.462612	119,359.68	2,877.31	0.01
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5					5.5	01 Nov 2034		
		Local	401,820.800	100.249686	402,824.09	111.503889	448,045.82	45,221.73	0.02
Original Face:		Base	5,000,000.000	100.249686	402,824.09	111.503889	448,045.82	45,221.73	0.02
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5					5.5	01 Dec 2034		
		Local	306,067.850	100.950645	308,977.47	112.898915	345,547.28	36,569.81	0.02
Original Face:		Base	5,000,000.000	100.950645	308,977.47	112.898915	345,547.28	36,569.81	0.02
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5					5.5	01 Jan 2035		
		Local	379,125.850	100.645126	381,571.69	113.614636	430,742.45	49,170.76	0.02
Original Face:		Base	5,000,000.000	100.645126	381,571.69	113.614636	430,742.45	49,170.76	0.02
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR					2.841	01 Jan 2037		
		Local	2,066,307.120	103.990690	2,148,767.04	105.499088	2,179,935.17	31,168.13	0.10
Original Face:		Base	6,000,000.000	103.990690	2,148,767.04	105.499088	2,179,935.17	31,168.13	0.10

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31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR					3.255	01 Oct 2036		
		Local	1,470,908.900	103.938926	1,528,846.92	106.056298	1,559,991.53	31,144.61	0.07
Original Face:		Base	5,000,000.000	103.938926	1,528,846.92	106.056298	1,559,991.53	31,144.61	0.07
31306XQQ9	FED HM LN PC POOL J20463 FG 09/27 FIXED 2.5					2.5	01 Sep 2027		
		Local	4,845,123.800	103.765171	5,027,551.00	101.861518	4,935,316.65	-92,234.35	0.23
Original Face:		Base	10,000,000.000	103.765171	5,027,551.00	101.861518	4,935,316.65	-92,234.35	0.23
31306XQR7	FED HM LN PC POOL J20464 FG 09/27 FIXED 2.5					2.5	01 Sep 2027		
		Local	5,053,714.000	103.700625	5,240,733.01	101.861562	5,147,792.02	-92,940.99	0.24
Original Face:		Base	10,000,000.000	103.700625	5,240,733.01	101.861562	5,147,792.02	-92,940.99	0.24
31307JMN0	FED HM LN PC POOL J29365 FG 09/24 FIXED 3					3.0	01 Sep 2024		
		Local	3,553,717.550	102.721859	3,650,444.74	103.426568	3,675,488.10	25,043.36	0.17
Original Face:		Base	5,920,907.000	102.721859	3,650,444.74	103.426568	3,675,488.10	25,043.36	0.17
31307JWU3	FED HM LN PC POOL J29659 FG 10/24 FIXED 3					3.0	01 Oct 2024		
		Local	5,823,126.900	103.466026	6,024,958.00	103.423895	6,022,504.65	-2,453.35	0.28
Original Face:		Base	10,000,000.000	103.466026	6,024,958.00	103.423895	6,022,504.65	-2,453.35	0.28
3130ABF92	FEDERAL HOME LOAN BANK BONDS 05/19 1.375					1.375	28 May 2019		
		Local	5,000,000.000	99.816067	4,990,803.35	100.059900	5,002,995.00	12,191.65	0.23
		Base		99.816067	4,990,803.35	100.059900	5,002,995.00	12,191.65	0.23
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5					3.5	01 Dec 2033		
		Local	4,162,883.950	104.449517	4,348,112.19	104.815000	4,363,326.81	15,214.62	0.20
Original Face:		Base	5,000,000.000	104.449517	4,348,112.19	104.815000	4,363,326.81	15,214.62	0.20
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5					4.5	01 Sep 2042		
		Local	5,025,411.550	111.534789	5,605,082.17	109.081000	5,481,769.17	-123,313.00	0.25
Original Face:		Base	7,231,153.000	111.534789	5,605,082.17	109.081000	5,481,769.17	-123,313.00	0.25
3132J0AF4	FREDDIEMAC STRIP FHS 334 300					3.0	15 Aug 2044		
		Local	6,233,218.080	101.269416	6,312,343.55	100.866859	6,287,251.29	-25,092.26	0.29
Original Face:		Base	8,000,000.000	101.269416	6,312,343.55	100.866859	6,287,251.29	-25,092.26	0.29
3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3					3.0	01 Jan 2037		
		Local	4,938,127.850	100.538742	4,964,731.62	102.506813	5,061,917.48	97,185.86	0.23
Original Face:		Base	5,000,000.000	100.538742	4,964,731.62	102.506813	5,061,917.48	97,185.86	0.23

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31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03					5.03	06 Oct 2025		
		Local	5,000,000.000	113.508361	5,675,418.06	118.539000	5,926,950.00	251,531.94	0.27
		Base		113.508361	5,675,418.06	118.539000	5,926,950.00	251,531.94	0.27
31331XD66	FEDERAL FARM CREDIT BANK BONDS 06/17 5.4					5.4	08 Jun 2017		
		Local	5,000,000.000	100.015344	5,000,767.20	100.015344	5,000,767.20	0.00	0.23
		Base		100.015344	5,000,767.20	100.015344	5,000,767.20	0.00	0.23
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43					5.43	07 Jun 2024		
		Local	5,000,000.000	115.029667	5,751,483.37	118.033600	5,901,680.00	150,196.63	0.27
		Base		115.029667	5,751,483.37	118.033600	5,901,680.00	150,196.63	0.27
313376BR5	FEDERAL HOME LOAN BANK BONDS 12/18 1.75					1.75	14 Dec 2018		
		Local	5,000,000.000	101.005395	5,050,269.75	100.688300	5,034,415.00	-15,854.75	0.23
		Base		101.005395	5,050,269.75	100.688300	5,034,415.00	-15,854.75	0.23
313379EE5	FEDERAL HOME LOAN BANK BONDS 06/19 1.625					1.625	14 Jun 2019		
		Local	5,000,000.000	100.797692	5,039,884.59	100.445800	5,022,290.00	-17,594.59	0.23
		Base		100.797692	5,039,884.59	100.445800	5,022,290.00	-17,594.59	0.23
3133XUMS9	FEDERAL HOME LOAN BANK BONDS 09/19 4.5					4.5	13 Sep 2019		
		Local	5,000,000.000	107.016420	5,350,821.00	106.821400	5,341,070.00	-9,751.00	0.24
		Base		107.016420	5,350,821.00	106.821400	5,341,070.00	-9,751.00	0.24
3133XVRK9	FEDERAL HOME LOAN BANK BONDS 12/19 4.125					4.125	13 Dec 2019		
		Local	5,510,000.000	106.493274	5,867,779.37	106.512400	5,868,833.24	1,053.87	0.27
		Base		106.493274	5,867,779.37	106.512400	5,868,833.24	1,053.87	0.27
3136A2TP8	FANNIE MAE FNR 2011 127 VU					3.5	25 Dec 2024		
		Local	1,889,179.260	104.578015	1,975,666.17	104.769710	1,979,287.63	3,621.46	0.09
	Original Face:	Base	3,000,000.000	104.578015	1,975,666.17	104.769710	1,979,287.63	3,621.46	0.09
3136A35N7	FANNIE MAE FNR 2012 21 WA					5.61528	25 Mar 2052		
		Local	575,089.150	109.650445	630,587.81	111.606860	641,838.94	11,251.13	0.03
	Original Face:	Base	4,261,779.000	109.650445	630,587.81	111.606860	641,838.94	11,251.13	0.03
3136A3TC5	FANNIE MAE FNR 2012 11 DV					4.0	25 Apr 2023		
		Local	3,448,458.180	105.333246	3,632,372.95	104.962050	3,619,572.40	-12,800.55	0.17
	Original Face:	Base	6,000,000.000	105.333246	3,632,372.95	104.962050	3,619,572.40	-12,800.55	0.17

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3136A4GU7	FANNIE MAE FNR 2012 20 VK					3.5	25 Mar 2025		
		Local	810,211.780	104.127418	843,652.61	105.295140	853,113.63	9,461.02	0.04
Original Face:		Base	1,250,000.000	104.127418	843,652.61	105.295140	853,113.63	9,461.02	0.04
3136A56W1	FANNIEMAE ACES FNA 2012 M4 1A2					2.976	25 Apr 2022		
		Local	5,000,000.000	101.864908	5,093,245.40	103.681820	5,184,091.00	90,845.60	0.24
Original Face:		Base	5,000,000.000	101.864908	5,093,245.40	103.681820	5,184,091.00	90,845.60	0.24
3136A5E85	FANNIE MAE FNR 2012 44 KL					3.5	25 Dec 2031		
		Local	2,362,996.750	104.784731	2,476,059.79	104.603540	2,471,778.25	-4,281.54	0.11
Original Face:		Base	5,000,000.000	104.784731	2,476,059.79	104.603540	2,471,778.25	-4,281.54	0.11
3136A6P99	FANNIE MAE FNR 2012 76 VG					4.0	25 Mar 2029		
		Local	4,209,152.660	110.127316	4,635,426.85	106.484480	4,482,094.32	-153,332.53	0.21
Original Face:		Base	5,469,245.000	110.127316	4,635,426.85	106.484480	4,482,094.32	-153,332.53	0.21
3136A8HK9	FANNIE MAE FNR 2012 93 MC					2.5	25 Sep 2042		
		Local	2,140,893.900	100.554643	2,152,768.22	100.999040	2,162,282.29	9,514.07	0.10
Original Face:		Base	10,000,000.000	100.554643	2,152,768.22	100.999040	2,162,282.29	9,514.07	0.10
3136AA6K6	FANNIE MAE FNR 2012 151 YA					2.0	25 Jan 2028		
		Local	2,694,461.650	102.207418	2,753,939.68	98.333750	2,649,565.18	-104,374.50	0.12
Original Face:		Base	5,000,000.000	102.207418	2,753,939.68	98.333750	2,649,565.18	-104,374.50	0.12
3136AAF42	FANNIE MAE FNR 2012 133 JP					2.5	25 Jul 2042		
		Local	3,204,252.180	99.915950	3,201,559.00	100.602460	3,223,556.52	21,997.52	0.15
Original Face:		Base	6,000,000.000	99.915950	3,201,559.00	100.602460	3,223,556.52	21,997.52	0.15
3136ACH53	FANNIE MAE FNR 2013 13 PH					2.5	25 Apr 2042		
		Local	2,916,723.550	99.222089	2,894,034.03	100.935580	2,944,011.83	49,977.80	0.13
Original Face:		Base	5,000,000.000	99.222089	2,894,034.03	100.935580	2,944,011.83	49,977.80	0.13
3136AGDC3	FANNIE MAE FNR 2013 97 JF					1.37356	25 Apr 2038		
		Local	2,794,272.700	99.838282	2,789,753.87	99.530190	2,781,144.93	-8,608.94	0.13
Original Face:		Base	5,000,000.000	99.838282	2,789,753.87	99.530190	2,781,144.93	-8,608.94	0.13
3136AGY30	FANNIE MAE FNR 2013 117 PA					4.0	25 Feb 2043		
		Local	2,884,191.300	106.558404	3,073,348.22	105.077210	3,030,627.75	-42,720.47	0.14
Original Face:		Base	5,000,000.000	106.558404	3,073,348.22	105.077210	3,030,627.75	-42,720.47	0.14

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3136AH5F3	FANNIE MAE FNR 2014 5 KV					3.5	25 Feb 2027		
		Local	1,372,306.780	103.923353	1,426,147.22	104.711770	1,436,966.72	10,819.50	0.07
	Original Face:	Base	1,750,000.000	103.923353	1,426,147.22	104.711770	1,436,966.72	10,819.50	0.07
3136AHBT6	FANNIE MAE FNR 2013 123 PN					2.7	25 Mar 2043		
		Local	3,651,802.000	93.563141	3,416,740.67	96.889610	3,538,216.72	121,476.05	0.16
	Original Face:	Base	3,651,802.000	93.563141	3,416,740.67	96.889610	3,538,216.72	121,476.05	0.16
3136AHDP2	FANNIE MAE FNR 2013 118 YA					3.0	25 Jul 2028		
		Local	4,492,987.120	102.615721	4,610,511.15	101.299910	4,551,391.91	-59,119.24	0.21
	Original Face:	Base	8,500,000.000	102.615721	4,610,511.15	101.299910	4,551,391.91	-59,119.24	0.21
3136AHRY8	FANNIE MAE FNR 2013 131 KH					3.0	25 Aug 2041		
		Local	3,015,889.750	103.053019	3,107,965.44	102.821050	3,100,969.51	-6,995.93	0.14
	Original Face:	Base	5,000,000.000	103.053019	3,107,965.44	102.821050	3,100,969.51	-6,995.93	0.14
3136AJDJ2	FANNIE MAE FNR 2014 9 A					4.0	25 May 2037		
		Local	3,092,098.750	105.965343	3,276,553.06	105.444140	3,260,436.93	-16,116.13	0.15
	Original Face:	Base	5,000,000.000	105.965343	3,276,553.06	105.444140	3,260,436.93	-16,116.13	0.15
3136AJJ80	FANNIE MAE FNR 2014 30 KC					3.0	25 May 2033		
		Local	2,756,332.450	102.802313	2,833,573.50	102.539110	2,826,318.76	-7,254.74	0.13
	Original Face:	Base	5,000,000.000	102.802313	2,833,573.50	102.539110	2,826,318.76	-7,254.74	0.13
3136AJMT0	FANNIE MAE FNR 2014 21 GV					3.0	25 May 2027		
		Local	3,961,102.250	101.193236	4,008,367.53	102.556920	4,062,384.47	54,016.94	0.19
	Original Face:	Base	5,000,000.000	101.193236	4,008,367.53	102.556920	4,062,384.47	54,016.94	0.19
3136AJPN0	FANNIE MAE FNR 2014 19 VJ					4.5	25 May 2025		
		Local	6,355,571.470	107.424039	6,827,411.60	106.821210	6,789,098.35	-38,313.25	0.31
	Original Face:	Base	8,346,000.000	107.424039	6,827,411.60	106.821210	6,789,098.35	-38,313.25	0.31
3136AJSJ6	FANNIE MAE FNR 2014 14 KD					3.0	25 Jan 2033		
		Local	2,974,512.700	102.277828	3,042,266.97	102.995680	3,063,619.58	21,352.61	0.14
	Original Face:	Base	5,000,000.000	102.277828	3,042,266.97	102.995680	3,063,619.58	21,352.61	0.14
3136AJVF0	FANNIE MAE FNR 2014 18 TA					3.0	25 Jan 2033		
		Local	3,694,988.040	102.660326	3,793,286.76	102.916120	3,802,738.33	9,451.57	0.17
	Original Face:	Base	6,000,000.000	102.660326	3,793,286.76	102.916120	3,802,738.33	9,451.57	0.17

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3136AJVK9	FANNIE MAE FNR 2014 18 WV					3.5	25 Jan 2029		
		Local	7,664,038.100	104.039777	7,973,648.17	105.161580	8,059,623.56	85,975.39	0.37
	Original Face:	Base	9,284,523.000	104.039777	7,973,648.17	105.161580	8,059,623.56	85,975.39	0.37
3136AKJ20	FANNIE MAE FNR 2014 52 GT					2.0	25 Jan 2029		
		Local	2,559,904.400	101.480027	2,597,791.67	100.262140	2,566,614.93	-31,176.74	0.12
	Original Face:	Base	5,000,000.000	101.480027	2,597,791.67	100.262140	2,566,614.93	-31,176.74	0.12
3136AKQJ5	FANNIEMAE ACES FNA 2014 M8 FA					1.22611	25 May 2018		
		Local	2,833,832.500	100.073174	2,835,906.14	100.015440	2,834,270.04	-1,636.10	0.13
	Original Face:	Base	10,000,000.000	100.073174	2,835,906.14	100.015440	2,834,270.04	-1,636.10	0.13
3136AL2K6	FANNIE MAE FNR 2014 84 VK					3.0	25 Mar 2035		
		Local	10,692,273.000	102.539690	10,963,823.63	99.619550	10,651,594.25	-312,229.38	0.49
	Original Face:	Base	10,692,273.000	102.539690	10,963,823.63	99.619550	10,651,594.25	-312,229.38	0.49
3136AMP94	FANNIE MAE FNR 2015 15 HA					3.5	25 Sep 2041		
		Local	8,277,374.710	105.532833	8,735,348.04	104.413990	8,642,737.20	-92,610.84	0.40
	Original Face:	Base	11,000,000.000	105.532833	8,735,348.04	104.413990	8,642,737.20	-92,610.84	0.40
3136AMYU7	FANNIE MAE FNR 2015 14 MV					3.0	25 Jul 2026		
		Local	1,905,193.550	104.325858	1,987,609.52	103.509780	1,972,061.65	-15,547.87	0.09
	Original Face:	Base	2,304,044.000	104.325858	1,987,609.52	103.509780	1,972,061.65	-15,547.87	0.09
3136ARYU6	FANNIE MAE FNR 2016 21 VB					3.0	25 Aug 2027		
		Local	6,359,450.380	104.836466	6,667,023.06	103.237240	6,565,321.05	-101,702.01	0.30
	Original Face:	Base	6,976,000.000	104.836466	6,667,023.06	103.237240	6,565,321.05	-101,702.01	0.30
3136AU4B4	FANNIE MAE FNR 2017 8 BA					3.0	25 Nov 2042		
		Local	3,408,636.950	101.444589	3,457,877.74	101.679630	3,465,889.44	8,011.70	0.16
	Original Face:	Base	3,479,000.000	101.444589	3,457,877.74	101.679630	3,465,889.44	8,011.70	0.16
3136AU6Q9	FANNIE MAE FNR 2017 2 EA					3.0	25 Sep 2041		
		Local	4,929,073.900	101.739230	5,014,801.84	103.416010	5,097,451.56	82,649.72	0.23
	Original Face:	Base	5,000,000.000	101.739230	5,014,801.84	103.416010	5,097,451.56	82,649.72	0.23
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5					5.0	01 Nov 2033		
		Local	379,559.960	99.845958	378,975.28	110.349399	418,842.13	39,866.85	0.02
	Original Face:	Base	6,625,000.000	99.845958	378,975.28	110.349399	418,842.13	39,866.85	0.02

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31371LPL7	FNMA POOL 255227 FN 05/19 FIXED 4.5					4.5	01 May 2019		
		Local	82,706.700	99.997884	82,704.95	102.550893	84,816.46	2,111.51	0.00
Original Face:		Base	5,000,000.000	99.997884	82,704.95	102.550893	84,816.46	2,111.51	0.00
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5					5.5	01 Feb 2034		
		Local	375,639.000	99.927231	375,365.65	112.522040	422,676.67	47,311.02	0.02
Original Face:		Base	6,000,000.000	99.927231	375,365.65	112.522040	422,676.67	47,311.02	0.02
3137A34T3	FREDDIE MAC FHR 3763 WV					4.5	15 Dec 2021		
		Local	2,367,222.450	102.476995	2,425,858.44	103.522780	2,450,614.49	24,756.05	0.11
Original Face:		Base	5,000,000.000	102.476995	2,425,858.44	103.522780	2,450,614.49	24,756.05	0.11
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2					4.333	25 Oct 2020		
		Local	5,000,000.000	104.262671	5,213,133.57	107.811520	5,390,576.00	177,442.43	0.25
Original Face:		Base	5,000,000.000	104.262671	5,213,133.57	107.811520	5,390,576.00	177,442.43	0.25
3137A6EC2	FREDDIE MAC FHR 3815 TA					4.5	15 Oct 2040		
		Local	1,291,928.830	104.570757	1,350,979.76	105.790820	1,366,742.10	15,762.34	0.06
Original Face:		Base	7,703,000.000	104.570757	1,350,979.76	105.790820	1,366,742.10	15,762.34	0.06
3137A8BY3	FREDDIE MAC FHR 3820 WA					4.0	15 Feb 2029		
		Local	811,796.270	102.947184	835,721.40	101.256910	821,999.82	-13,721.58	0.04
Original Face:		Base	10,316,000.000	102.947184	835,721.40	101.256910	821,999.82	-13,721.58	0.04
3137A9QP4	FREDDIE MAC FHR 3842 PH					4.0	15 Apr 2041		
		Local	1,813,766.700	103.424027	1,875,870.57	106.351010	1,928,959.20	53,088.63	0.09
Original Face:		Base	10,000,000.000	103.424027	1,875,870.57	106.351010	1,928,959.20	53,088.63	0.09
3137A9VR4	FREDDIE MAC FHR 3835 BA					4.0	15 Aug 2038		
		Local	2,697,618.300	103.215049	2,784,348.05	103.706390	2,797,602.55	13,254.50	0.13
Original Face:		Base	10,000,000.000	103.215049	2,784,348.05	103.706390	2,797,602.55	13,254.50	0.13
3137AF2R2	FREDDIE MAC FHR 3920 AC					2.5	15 Sep 2041		
		Local	4,323,460.050	102.847021	4,446,549.88	99.834950	4,316,324.18	-130,225.70	0.20
Original Face:		Base	13,000,000.000	102.847021	4,446,549.88	99.834950	4,316,324.18	-130,225.70	0.20
3137AGR51	FREDDIE MAC FHR 3935 GC					2.5	15 Oct 2026		
		Local	1,057,614.600	101.016758	1,068,367.98	101.676680	1,075,347.41	6,979.43	0.05
Original Face:		Base	3,000,000.000	101.016758	1,068,367.98	101.676680	1,075,347.41	6,979.43	0.05

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3137ANQX6	FREDDIE MAC FHR 4027 AB					4.0	15 Dec 2040		
		2,292,729.950	Local	107.388457	2,462,127.31	106.988380	2,452,954.63	-9,172.68	0.11
Original Face:		5,000,000.000	Base	107.388457	2,462,127.31	106.988380	2,452,954.63	-9,172.68	0.11
3137AV3S4	FREDDIE MAC FHR 4122 VM					3.5	15 Oct 2025		
		5,583,262.400	Local	104.888043	5,856,174.68	105.484240	5,889,461.91	33,287.23	0.27
Original Face:		8,000,000.000	Base	104.888043	5,856,174.68	105.484240	5,889,461.91	33,287.23	0.27
3137AXSF1	FREDDIE MAC FHR 4153 KG					2.5	15 Aug 2042		
		3,245,863.750	Local	102.452716	3,325,475.56	100.255490	3,254,156.61	-71,318.95	0.15
Original Face:		5,000,000.000	Base	102.452716	3,325,475.56	100.255490	3,254,156.61	-71,318.95	0.15
3137AXT29	FREDDIE MAC FHR 4153 YJ					3.0	15 Sep 2042		
		2,645,689.350	Local	104.191717	2,756,589.15	101.852270	2,694,694.66	-61,894.49	0.12
Original Face:		5,000,000.000	Base	104.191717	2,756,589.15	101.852270	2,694,694.66	-61,894.49	0.12
3137AXUG6	FREDDIE MAC FHR 4160 HP					2.5	15 Jan 2033		
		2,861,538.050	Local	100.930535	2,888,165.67	101.508800	2,904,712.94	16,547.27	0.13
Original Face:		5,000,000.000	Base	100.930535	2,888,165.67	101.508800	2,904,712.94	16,547.27	0.13
3137AYTU5	FREDDIE MAC FHR 4163 GP					3.0	15 Nov 2032		
		3,110,940.100	Local	104.324569	3,245,474.86	103.122490	3,208,078.89	-37,395.97	0.15
Original Face:		5,000,000.000	Base	104.324569	3,245,474.86	103.122490	3,208,078.89	-37,395.97	0.15
3137B0BB9	FREDDIE MAC FHR 4183 VC					3.0	15 Oct 2029		
		6,280,000.000	Local	100.699796	6,323,947.17	101.346230	6,364,543.24	40,596.07	0.29
Original Face:		6,280,000.000	Base	100.699796	6,323,947.17	101.346230	6,364,543.24	40,596.07	0.29
3137B12M3	FREDDIE MAC FHR 4182 VB					3.5	15 Mar 2026		
		5,882,758.860	Local	105.515603	6,207,228.50	104.823580	6,166,518.44	-40,710.06	0.28
Original Face:		8,090,000.000	Base	105.515603	6,207,228.50	104.823580	6,166,518.44	-40,710.06	0.28
3137B2BC3	FREDDIE MAC FHR 4199 YV					3.5	15 May 2026		
		2,217,297.630	Local	105.166634	2,331,857.28	104.766230	2,322,979.13	-8,878.15	0.11
Original Face:		3,000,000.000	Base	105.166634	2,331,857.28	104.766230	2,322,979.13	-8,878.15	0.11
3137B3GL6	FREDDIE MAC FHR 4229 MA					3.5	15 May 2041		
		3,168,114.300	Local	105.197414	3,332,774.33	104.541470	3,311,993.26	-20,781.07	0.15
Original Face:		5,000,000.000	Base	105.197414	3,332,774.33	104.541470	3,311,993.26	-20,781.07	0.15

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3137B3KZ0	FREDDIE MAC FHR 4223 DG					3.0	15 Dec 2038		
		Local	3,147,137.600	101.983049	3,209,546.88	102.088760	3,212,873.75	3,326.87	0.15
	Original Face:	Base	5,000,000.000	101.983049	3,209,546.88	102.088760	3,212,873.75	3,326.87	0.15
3137B4JB3	FREDDIE MAC FHR 4252 GA					2.5	15 Apr 2031		
		Local	612,106.060	101.098842	618,832.14	102.218190	625,683.74	6,851.60	0.03
	Original Face:	Base	1,000,000.000	101.098842	618,832.14	102.218190	625,683.74	6,851.60	0.03
3137B56H1	FREDDIE MAC FHR 4257 A					2.5	15 Oct 2027		
		Local	2,677,947.800	101.581916	2,720,310.68	101.778960	2,725,587.42	5,276.74	0.12
	Original Face:	Base	5,000,000.000	101.581916	2,720,310.68	101.778960	2,725,587.42	5,276.74	0.12
3137B6G54	FREDDIE MAC FHR 4279 PA					3.0	15 Dec 2043		
		Local	6,273,474.400	102.869728	6,453,506.07	103.261910	6,478,109.49	24,603.42	0.30
	Original Face:	Base	10,000,000.000	102.869728	6,453,506.07	103.261910	6,478,109.49	24,603.42	0.30
3137B73L1	FREDDIE MAC FHR 4289 WE					3.0	15 Aug 2031		
		Local	3,191,121.800	102.130553	3,259,110.34	103.709060	3,309,482.42	50,372.08	0.15
	Original Face:	Base	5,000,000.000	102.130553	3,259,110.34	103.709060	3,309,482.42	50,372.08	0.15
3137B8Z34	FREDDIE MAC FHR 4316 DA					3.0	15 Feb 2039		
		Local	2,929,698.150	102.288654	2,996,748.81	101.611310	2,976,904.67	-19,844.14	0.14
	Original Face:	Base	5,000,000.000	102.288654	2,996,748.81	101.611310	2,976,904.67	-19,844.14	0.14
3137B9SJ5	FREDDIE MAC FHR 4328 WB					3.0	15 Jul 2041		
		Local	2,371,871.050	103.521664	2,455,400.38	100.884630	2,392,853.33	-62,547.05	0.11
	Original Face:	Base	6,185,000.000	103.521664	2,455,400.38	100.884630	2,392,853.33	-62,547.05	0.11
3137BAHY1	FREDDIE MAC FHR 4345 AC					3.0	15 Mar 2037		
		Local	3,479,641.920	103.214394	3,591,491.33	102.616810	3,570,697.54	-20,793.79	0.16
	Original Face:	Base	6,000,000.000	103.214394	3,591,491.33	102.616810	3,570,697.54	-20,793.79	0.16
3137BAVW9	FREDDIE MAC FHR 4340 TB					3.5	15 Jul 2039		
		Local	1,784,977.000	98.731867	1,762,341.11	103.761890	1,852,125.87	89,784.76	0.08
	Original Face:	Base	1,784,977.000	98.731867	1,762,341.11	103.761890	1,852,125.87	89,784.76	0.08
3137BBK25	FREDDIE MAC FHR 4357 MA					3.0	15 Oct 2042		
		Local	6,062,104.700	101.612906	6,159,880.73	102.303380	6,201,738.01	41,857.28	0.28
	Original Face:	Base	10,000,000.000	101.612906	6,159,880.73	102.303380	6,201,738.01	41,857.28	0.28

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3137BBPZ7	FREDDIE MAC FHR 4351 EV					3.0	15 Nov 2025		
		Local	4,013,836.060	102.648511	4,120,142.95	103.307480	4,146,592.88	26,449.93	0.19
	Original Face:	Base	5,183,921.000	102.648511	4,120,142.95	103.307480	4,146,592.88	26,449.93	0.19
3137BCGR3	FREDDIE MAC FHR 4360 DA					3.0	15 May 2037		
		Local	2,868,331.200	102.968273	2,953,471.11	102.164340	2,930,411.64	-23,059.47	0.13
	Original Face:	Base	5,000,000.000	102.968273	2,953,471.11	102.164340	2,930,411.64	-23,059.47	0.13
3137BDAM8	FREDDIE MAC FHR 4372 TC					2.5	15 Aug 2029		
		Local	2,812,859.100	101.500827	2,855,075.26	101.196410	2,846,512.43	-8,562.83	0.13
	Original Face:	Base	5,000,000.000	101.500827	2,855,075.26	101.196410	2,846,512.43	-8,562.83	0.13
3137BDVQ6	FREDDIE MAC FHR 4385 TA					3.0	15 Apr 2039		
		Local	6,045,185.500	102.999326	6,226,500.34	102.636650	6,204,575.88	-21,924.46	0.28
	Original Face:	Base	10,000,000.000	102.999326	6,226,500.34	102.636650	6,204,575.88	-21,924.46	0.28
3137BDY75	FREDDIE MAC FHR 4387 CB					4.0	15 Sep 2039		
		Local	5,000,000.000	105.567579	5,278,378.94	105.470730	5,273,536.50	-4,842.44	0.24
	Original Face:	Base	5,000,000.000	105.567579	5,278,378.94	105.470730	5,273,536.50	-4,842.44	0.24
3137BFYM7	FREDDIE MAC FHR 4432 JV					3.0	15 Mar 2028		
		Local	2,548,985.190	104.724792	2,669,419.45	103.469570	2,637,424.02	-31,995.43	0.12
	Original Face:	Base	3,000,000.000	104.724792	2,669,419.45	103.469570	2,637,424.02	-31,995.43	0.12
3137BHYX9	FREDDIE MAC FHR 4472 AB					3.0	15 Mar 2033		
		Local	3,638,862.750	103.766043	3,775,903.89	102.251530	3,720,792.84	-55,111.05	0.17
	Original Face:	Base	5,000,000.000	103.766043	3,775,903.89	102.251530	3,720,792.84	-55,111.05	0.17
3137BJAB9	FREDDIE MAC FHR 4475 MV					3.0	15 Oct 2026		
		Local	2,185,729.730	104.441447	2,282,807.76	103.519240	2,262,650.80	-20,156.96	0.10
	Original Face:	Base	2,579,263.000	104.441447	2,282,807.76	103.519240	2,262,650.80	-20,156.96	0.10
3137BJWT6	FREDDIE MAC FHR 4488 BD					3.0	15 May 2033		
		Local	3,651,789.500	102.841293	3,755,547.54	102.643470	3,748,323.46	-7,224.08	0.17
	Original Face:	Base	5,000,000.000	102.841293	3,755,547.54	102.643470	3,748,323.46	-7,224.08	0.17
3137BNRL0	FREDDIE MAC FHR 4567 BA					3.0	15 Jun 2043		
		Local	3,884,139.400	103.239370	4,009,961.04	102.285570	3,972,914.12	-37,046.92	0.18
	Original Face:	Base	5,000,000.000	103.239370	4,009,961.04	102.285570	3,972,914.12	-37,046.92	0.18

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3137BSF99	FREDDIE MAC FHR 4622 TP					3.0	15 Oct 2043		
		Local	4,862,063.900	102.128778	4,965,566.44	102.173430	4,967,737.46	2,171.02	0.23
Original Face:		Base	5,000,000.000	102.128778	4,965,566.44	102.173430	4,967,737.46	2,171.02	0.23
3137BUDG0	FREDDIE MAC FHR 4646 DA					3.5	15 Jan 2042		
		Local	4,882,890.450	103.477958	5,052,715.34	104.363980	5,095,978.81	43,263.47	0.23
Original Face:		Base	5,000,000.000	103.477958	5,052,715.34	104.363980	5,095,978.81	43,263.47	0.23
3137EADB2	FREDDIE MAC NOTES 01/22 2.375					2.375	13 Jan 2022		
		Local	2,000,000.000	99.731317	1,994,626.34	102.542700	2,050,854.00	56,227.66	0.09
		Base		99.731317	1,994,626.34	102.542700	2,050,854.00	56,227.66	0.09
31381PJ33	FNMA POOL 466582 FN 11/20 FLOATING VAR					1.453	01 Nov 2020		
		Local	4,085,000.000	100.420713	4,102,186.11	99.978417	4,084,118.33	-18,067.78	0.19
Original Face:		Base	4,085,000.000	100.420713	4,102,186.11	99.978417	4,084,118.33	-18,067.78	0.19
31381RAY0	FNMA POOL 468123 FN 05/18 FIXED 3.84					3.84	01 May 2018		
		Local	1,895,000.000	101.870873	1,930,453.04	101.198197	1,917,705.83	-12,747.21	0.09
Original Face:		Base	1,895,000.000	101.870873	1,930,453.04	101.198197	1,917,705.83	-12,747.21	0.09
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4					4.0	01 Jan 2041		
		Local	3,619,904.700	104.628085	3,787,436.97	106.100012	3,840,719.32	53,282.35	0.18
Original Face:		Base	10,000,000.000	104.628085	3,787,436.97	106.100012	3,840,719.32	53,282.35	0.18
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5					3.5	01 Sep 2026		
		Local	2,120,706.070	103.285459	2,190,380.99	104.955794	2,225,803.89	35,422.90	0.10
Original Face:		Base	7,000,000.000	103.285459	2,190,380.99	104.955794	2,225,803.89	35,422.90	0.10
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR					3.096	01 Nov 2035		
		Local	1,374,444.100	103.847909	1,427,331.46	105.753851	1,453,527.57	26,196.11	0.07
Original Face:		Base	5,000,000.000	103.847909	1,427,331.46	105.753851	1,453,527.57	26,196.11	0.07
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR					4.5	01 Apr 2041		
		Local	5,930,627.200	106.440238	6,312,573.72	108.245315	6,419,626.09	107,052.37	0.29
Original Face:		Base	20,000,000.000	106.440238	6,312,573.72	108.245315	6,419,626.09	107,052.37	0.29
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR					3.078	01 May 2036		
		Local	1,606,162.550	104.000573	1,670,418.26	105.630618	1,696,599.43	26,181.17	0.08
Original Face:		Base	5,000,000.000	104.000573	1,670,418.26	105.630618	1,696,599.43	26,181.17	0.08

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3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR					4.487	01 Oct 2037		
		Local	730,731.240	107.452428	785,188.46	106.139700	775,595.95	-9,592.51	0.04
	Original Face:	Base	4,000,000.000	107.452428	785,188.46	106.139700	775,595.95	-9,592.51	0.04
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR					4.0	01 Aug 2032		
		Local	3,980,876.960	105.202073	4,187,965.10	106.616115	4,244,256.36	56,291.26	0.19
	Original Face:	Base	8,000,000.000	105.202073	4,187,965.10	106.616115	4,244,256.36	56,291.26	0.19
3138EJRP5	FNMA POOL AL2293 FN 06/21 FIXED VAR					4.381	01 Jun 2021		
		Local	4,413,341.700	108.059042	4,769,014.76	108.146743	4,772,885.31	3,870.55	0.22
	Original Face:	Base	5,000,000.000	108.059042	4,769,014.76	108.146743	4,772,885.31	3,870.55	0.22
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR					3.517	01 Aug 2037		
		Local	478,372.050	107.761990	515,503.24	104.235368	498,632.87	-16,870.37	0.02
	Original Face:	Base	5,000,000.000	107.761990	515,503.24	104.235368	498,632.87	-16,870.37	0.02
3138EK7G4	FNMA POOL AL3594 FN 04/23 FIXED VAR					2.705	01 Apr 2023		
		Local	4,431,758.510	105.056061	4,655,830.91	102.504000	4,542,729.74	-113,101.17	0.21
	Original Face:	Base	4,950,000.000	105.056061	4,655,830.91	102.504000	4,542,729.74	-113,101.17	0.21
3138EKW43	FNMA POOL AL3366 FN 02/23 FIXED VAR					2.436	01 Feb 2023		
		Local	6,045,088.270	103.480514	6,255,488.41	101.068000	6,109,649.81	-145,838.60	0.28
	Original Face:	Base	6,575,000.000	103.480514	6,255,488.41	101.068000	6,109,649.81	-145,838.60	0.28
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR					3.0	01 Mar 2028		
		Local	2,961,711.840	103.039003	3,051,718.36	103.522062	3,066,025.17	14,306.81	0.14
	Original Face:	Base	6,000,000.000	103.039003	3,051,718.36	103.522062	3,066,025.17	14,306.81	0.14
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR					3.5	01 Apr 2026		
		Local	4,230,819.700	105.346117	4,457,004.29	104.769000	4,432,587.49	-24,416.80	0.20
	Original Face:	Base	10,000,000.000	105.346117	4,457,004.29	104.769000	4,432,587.49	-24,416.80	0.20
3138EMEK3	FNMA POOL AL4637 FN 11/27 FIXED VAR					2.5	01 Nov 2027		
		Local	2,748,206.900	100.781171	2,769,675.09	101.794329	2,797,518.77	27,843.68	0.13
	Original Face:	Base	5,000,000.000	100.781171	2,769,675.09	101.794329	2,797,518.77	27,843.68	0.13
3138EMJG7	FNMA POOL AL4762 FN 01/21 FIXED VAR					3.563	01 Jan 2021		
		Local	8,933,373.100	103.568178	9,252,131.79	105.206902	9,398,525.08	146,393.29	0.43
	Original Face:	Base	10,000,000.000	103.568178	9,252,131.79	105.206902	9,398,525.08	146,393.29	0.43

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3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR					3.5	01 Dec 2034		
		Local	3,865,868.520	105.252710	4,068,931.40	104.958000	4,057,538.28	-11,393.12	0.19
Original Face:		Base	6,000,000.000	105.252710	4,068,931.40	104.958000	4,057,538.28	-11,393.12	0.19
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR					3.5	01 May 2045		
		Local	5,439,598.740	105.540651	5,740,987.94	103.819000	5,647,337.02	-93,650.92	0.26
Original Face:		Base	6,750,000.000	105.540651	5,740,987.94	103.819000	5,647,337.02	-93,650.92	0.26
3138ER6F2	FNMA POOL AL9869 FN 10/31 FIXED VAR					2.5	01 Oct 2031		
		Local	4,832,507.950	100.554346	4,859,296.78	101.393141	4,899,831.60	40,534.82	0.22
Original Face:		Base	5,000,000.000	100.554346	4,859,296.78	101.393141	4,899,831.60	40,534.82	0.22
3138ESCN6	FNMA POOL AL9976 FN 09/30 FIXED VAR					2.5	01 Sep 2030		
		Local	4,863,335.900	101.453125	4,934,006.25	101.729589	4,947,451.62	13,445.37	0.23
Original Face:		Base	5,000,000.000	101.453125	4,934,006.25	101.729589	4,947,451.62	13,445.37	0.23
3138L95M0	FNMA POOL AM8951 FN 05/25 FIXED 2.76					2.76	01 May 2025		
		Local	4,842,889.730	99.046784	4,796,726.51	102.085000	4,943,863.98	147,137.47	0.23
Original Face:		Base	4,920,000.000	99.046784	4,796,726.51	102.085000	4,943,863.98	147,137.47	0.23
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.5	01 Nov 2027		
		Local	4,142,231.930	101.588547	4,208,033.25	101.795000	4,216,584.99	8,551.74	0.19
Original Face:		Base	8,125,000.000	101.588547	4,208,033.25	101.795000	4,216,584.99	8,551.74	0.19
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5					2.5	01 Oct 2032		
		Local	3,557,783.470	101.516481	3,611,736.57	101.560618	3,613,306.88	1,570.31	0.17
Original Face:		Base	5,948,304.000	101.516481	3,611,736.57	101.560618	3,613,306.88	1,570.31	0.17
3138WDUN9	FNMA POOL AS4188 FN 01/30 FIXED 2.5					2.5	01 Jan 2030		
		Local	4,438,906.080	101.484375	4,504,796.09	101.390694	4,500,637.68	-4,158.41	0.21
Original Face:		Base	6,000,000.000	101.484375	4,504,796.09	101.390694	4,500,637.68	-4,158.41	0.21
3138WHKH4	FNMA POOL AS7495 FN 07/31 FIXED 2.5					2.5	01 Jul 2031		
		Local	5,446,787.100	100.822210	5,491,571.12	101.098255	5,506,606.71	15,035.59	0.25
Original Face:		Base	6,000,000.000	100.822210	5,491,571.12	101.098255	5,506,606.71	15,035.59	0.25
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5					3.5	01 Sep 2033		
		Local	3,966,630.960	102.704233	4,073,897.89	105.307559	4,177,162.24	103,264.35	0.19
Original Face:		Base	6,000,000.000	102.704233	4,073,897.89	105.307559	4,177,162.24	103,264.35	0.19

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3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4					4.0	01 Jan 2034		
		Local	7,829,529.780	105.381750	8,250,895.49	107.301845	8,401,229.91	150,334.42	0.38
Original Face:		Base	11,523,254.000	105.381750	8,250,895.49	107.301845	8,401,229.91	150,334.42	0.38
31393T7D2	FANNIE MAE FNR 2003 125 AY					4.0	25 Dec 2018		
		Local	317,901.450	100.741727	320,259.41	100.998510	321,075.73	816.32	0.01
Original Face:		Base	5,000,000.000	100.741727	320,259.41	100.998510	321,075.73	816.32	0.01
31393XMJ3	FANNIE MAE FNR 2004 19 AY					4.0	25 Apr 2019		
		Local	413,903.750	100.943654	417,809.57	102.298010	423,415.30	5,605.73	0.02
Original Face:		Base	5,000,000.000	100.943654	417,809.57	102.298010	423,415.30	5,605.73	0.02
31394A3E4	FANNIE MAE FNR 2004 70 BD					4.5	25 Oct 2019		
		Local	204,506.250	101.209992	206,980.76	102.837900	210,309.93	3,329.17	0.01
Original Face:		Base	5,000,000.000	101.209992	206,980.76	102.837900	210,309.93	3,329.17	0.01
31394B6B5	FANNIE MAE FNR 2005 8 EY					5.0	25 Feb 2020		
		Local	731,252.270	102.307473	748,125.72	102.024840	746,058.96	-2,066.76	0.03
Original Face:		Base	10,127,769.000	102.307473	748,125.72	102.024840	746,058.96	-2,066.76	0.03
31394GJC8	FREDDIE MAC FHR 2649 PJ					3.5	15 Jun 2033		
		Local	90,244.450	99.865066	90,122.68	103.825090	93,696.38	3,573.70	0.00
Original Face:		Base	5,000,000.000	99.865066	90,122.68	103.825090	93,696.38	3,573.70	0.00
31394MNR7	FREDDIE MAC FHR 2715 NG					4.5	15 Dec 2018		
		Local	90,356.190	101.150037	91,395.32	101.609920	91,810.85	415.53	0.00
Original Face:		Base	760,000.000	101.150037	91,395.32	101.609920	91,810.85	415.53	0.00
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2					7.0	25 Mar 2044		
		Local	5,231,406.070	119.281387	6,240,093.70	124.051340	6,489,629.33	249,535.63	0.30
Original Face:		Base	41,000,000.000	119.281387	6,240,093.70	124.051340	6,489,629.33	249,535.63	0.30
31395UEG2	FREDDIE MAC FHR 2980 QA					6.0	15 May 2035		
		Local	401,811.400	101.753883	408,858.70	114.583350	460,408.96	51,550.26	0.02
Original Face:		Base	5,000,000.000	101.753883	408,858.70	114.583350	460,408.96	51,550.26	0.02
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A					5.271	25 Oct 2032		
		Local	7,328,212.460	110.782989	8,118,412.84	106.174550	7,780,696.60	-337,716.24	0.36
Original Face:		Base	11,710,000.000	110.782989	8,118,412.84	106.174550	7,780,696.60	-337,716.24	0.36

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31396Q5U9	FANNIE MAE FNR 2009 69 WA					6.02261	25 Sep 2039		
		Local	1,072,509.400	105.616023	1,132,741.77	114.544980	1,228,505.68	95,763.91	0.06
Original Face:		Base	5,000,000.000	105.616023	1,132,741.77	114.544980	1,228,505.68	95,763.91	0.06
31396QKJ7	FANNIE MAE FNR 2009 52 AJ					4.0	25 Jul 2024		
		Local	261,868.800	102.197284	267,622.80	101.798480	266,578.46	-1,044.34	0.01
Original Face:		Base	6,000,000.000	102.197284	267,622.80	101.798480	266,578.46	-1,044.34	0.01
31396QLE7	FANNIE MAE FNR 2009 52 KC					4.5	25 Jul 2024		
		Local	109,306.050	101.784448	111,256.56	101.279920	110,705.08	-551.48	0.01
Original Face:		Base	5,000,000.000	101.784448	111,256.56	101.279920	110,705.08	-551.48	0.01
31396QTR0	FANNIE MAE FNR 2009 62 WA					5.56933	25 Aug 2039		
		Local	2,715,253.900	103.015531	2,797,133.22	112.191760	3,046,291.14	249,157.92	0.14
Original Face:		Base	10,000,000.000	103.015531	2,797,133.22	112.191760	3,046,291.14	249,157.92	0.14
31397MD46	FANNIE MAE FNR 2008 92 AY					4.0	25 Dec 2023		
		Local	489,309.120	102.802876	503,023.85	103.182860	504,883.14	1,859.29	0.02
Original Face:		Base	6,000,000.000	102.802876	503,023.85	103.182860	504,883.14	1,859.29	0.02
31397SFE9	FANNIE MAE FNR 2011 26 EB					3.0	25 Apr 2026		
		Local	5,000,000.000	99.380856	4,969,042.81	101.875690	5,093,784.50	124,741.69	0.23
Original Face:		Base	5,000,000.000	99.380856	4,969,042.81	101.875690	5,093,784.50	124,741.69	0.23
31397SGM0	FANNIE MAE FNR 2011 27 JQ					4.0	25 Sep 2039		
		Local	616,323.000	103.179083	635,916.42	101.774120	627,257.31	-8,659.11	0.03
Original Face:		Base	5,000,000.000	103.179083	635,916.42	101.774120	627,257.31	-8,659.11	0.03
31398NWN0	FANNIE MAE FNR 2010 111 WA					6.05751	25 Oct 2040		
		Local	1,533,200.500	109.270334	1,675,333.31	114.368360	1,753,496.27	78,162.96	0.08
Original Face:		Base	5,000,000.000	109.270334	1,675,333.31	114.368360	1,753,496.27	78,162.96	0.08
31401EBE8	FNMA POOL 705737 FN 06/18 FIXED 5					5.0	01 Jun 2018		
		Local	55,217.300	100.042324	55,240.67	102.564277	56,633.22	1,392.55	0.00
Original Face:		Base	10,000,000.000	100.042324	55,240.67	102.564277	56,633.22	1,392.55	0.00
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR					5.0	01 Apr 2034		
		Local	1,837,501.200	99.580504	1,829,792.95	112.216095	2,061,972.09	232,179.14	0.09
Original Face:		Base	11,959,998.000	99.580504	1,829,792.95	112.216095	2,061,972.09	232,179.14	0.09

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31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.0	01 Nov 2019		
		Local	184,073.000	100.268426	184,567.10	102.843897	189,307.85	4,740.75	0.01
Original Face:		Base	10,000,000.000	100.268426	184,567.10	102.843897	189,307.85	4,740.75	0.01
31403DC72	FNMA POOL 745394 FN 11/20 FIXED VAR					4.5	01 Nov 2020		
		Local	95,919.020	102.089784	97,923.52	102.830416	98,633.93	710.41	0.00
Original Face:		Base	3,640,000.000	102.089784	97,923.52	102.830416	98,633.93	710.41	0.00
31403DE39	FNMA POOL 745454 FN 12/20 FIXED VAR					4.0	01 Dec 2020		
		Local	135,734.700	100.434436	136,324.38	103.854780	140,966.97	4,642.59	0.01
Original Face:		Base	4,300,000.000	100.434436	136,324.38	103.854780	140,966.97	4,642.59	0.01
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5					5.0	01 Feb 2035		
		Local	327,412.350	99.266011	325,009.18	110.218407	360,868.68	35,859.50	0.02
Original Face:		Base	5,000,000.000	99.266011	325,009.18	110.218407	360,868.68	35,859.50	0.02
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.5	01 Dec 2033		
		Local	290,043.330	100.709846	292,102.19	112.310543	325,749.24	33,647.05	0.01
Original Face:		Base	6,500,000.000	100.709846	292,102.19	112.310543	325,749.24	33,647.05	0.01
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.5	01 Feb 2034		
		Local	638,696.640	100.168172	639,770.75	112.450889	718,220.05	78,449.30	0.03
Original Face:		Base	8,000,000.000	100.168172	639,770.75	112.450889	718,220.05	78,449.30	0.03
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5					5.5	01 Aug 2034		
		Local	422,161.220	100.550358	424,484.62	112.009202	472,859.41	48,374.79	0.02
Original Face:		Base	5,457,127.000	100.550358	424,484.62	112.009202	472,859.41	48,374.79	0.02
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5					5.5	01 Nov 2034		
		Local	455,437.900	100.617404	458,249.79	112.499793	512,366.69	54,116.90	0.02
Original Face:		Base	5,000,000.000	100.617404	458,249.79	112.499793	512,366.69	54,116.90	0.02
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5					5.5	01 Dec 2034		
		Local	1,212,348.540	101.132832	1,226,082.41	112.468476	1,363,509.93	137,427.52	0.06
Original Face:		Base	10,547,657.000	101.132832	1,226,082.41	112.468476	1,363,509.93	137,427.52	0.06
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5					5.5	01 Sep 2034		
		Local	1,105,897.630	100.636307	1,112,934.53	112.201726	1,240,836.23	127,901.70	0.06
Original Face:		Base	17,500,000.000	100.636307	1,112,934.53	112.201726	1,240,836.23	127,901.70	0.06

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5					5.5	01 Feb 2036		
		Local	554,090.440	103.934011	575,888.42	112.010547	620,639.73	44,751.31	0.03
Original Face:		Base	9,397,749.000	103.934011	575,888.42	112.010547	620,639.73	44,751.31	0.03
3140ECP29	FNMA POOL BA7640 FN 01/46 FIXED 4					4.0	01 Jan 2046		
		Local	9,241,577.700	106.049733	9,800,668.52	105.702188	9,768,549.83	-32,118.69	0.45
Original Face:		Base	10,000,000.000	106.049733	9,800,668.52	105.702188	9,768,549.83	-32,118.69	0.45
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3					3.0	01 Nov 2036		
		Local	4,652,199.170	100.732445	4,686,273.99	100.173297	4,660,261.29	-26,012.70	0.21
Original Face:		Base	4,744,826.000	100.732445	4,686,273.99	100.173297	4,660,261.29	-26,012.70	0.21
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3					3.0	01 Dec 2036		
		Local	4,045,486.220	100.763039	4,076,354.86	100.173243	4,052,494.74	-23,860.12	0.19
Original Face:		Base	4,166,154.000	100.763039	4,076,354.86	100.173243	4,052,494.74	-23,860.12	0.19
3140FVTZ9	FNMA POOL BE9567 FN 04/47 FIXED 3.5					3.5	01 Apr 2047		
		Local	9,909,059.000	102.822685	10,188,760.50	103.349922	10,241,004.75	52,244.25	0.47
Original Face:		Base	10,000,000.000	102.822685	10,188,760.50	103.349922	10,241,004.75	52,244.25	0.47
3140GPZH4	FNMA POOL BH1643 FN 05/47 FIXED 4.5					4.5	01 May 2047		
		Local	9,938,165.000	109.078125	10,840,364.04	109.617877	10,894,005.49	53,641.45	0.50
Original Face:		Base	9,938,165.000	109.078125	10,840,364.04	109.617877	10,894,005.49	53,641.45	0.50
3140GPZJ0	FNMA POOL BH1644 FN 04/47 FIXED 4.5					4.5	01 Apr 2047		
		Local	6,864,195.000	109.078125	7,487,335.20	109.340194	7,505,324.13	17,988.93	0.34
Original Face:		Base	6,864,195.000	109.078125	7,487,335.20	109.340194	7,505,324.13	17,988.93	0.34
31410LUB6	FNMA POOL 890778 FN 10/31 FIXED VAR					2.5	01 Oct 2031		
		Local	5,867,923.500	100.887911	5,920,025.45	101.393870	5,949,714.73	29,689.28	0.27
Original Face:		Base	6,000,000.000	100.887911	5,920,025.45	101.393870	5,949,714.73	29,689.28	0.27
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5					5.5	01 Aug 2039		
		Local	1,765,864.650	105.835946	1,868,919.56	112.372646	1,984,348.83	115,429.27	0.09
Original Face:		Base	9,100,000.000	105.835946	1,868,919.56	112.372646	1,984,348.83	115,429.27	0.09
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4					4.0	01 Mar 2026		
		Local	1,457,907.860	101.683556	1,482,452.56	105.901560	1,543,947.17	61,494.61	0.07
Original Face:		Base	7,060,000.000	101.683556	1,482,452.56	105.901560	1,543,947.17	61,494.61	0.07

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31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4					4.0	01 Jul 2026		
		Local	1,372,712.220	103.828279	1,425,263.48	105.457967	1,447,634.40	22,370.92	0.07
	Original Face:	Base	6,000,000.000	103.828279	1,425,263.48	105.457967	1,447,634.40	22,370.92	0.07
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4					4.0	01 Jan 2042		
		Local	2,212,891.150	104.714349	2,317,214.56	106.369338	2,353,837.67	36,623.11	0.11
	Original Face:	Base	5,000,000.000	104.714349	2,317,214.56	106.369338	2,353,837.67	36,623.11	0.11
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3					3.0	01 Apr 2043		
		Local	4,817,996.750	103.956817	5,008,636.07	101.098000	4,870,898.35	-137,737.72	0.22
	Original Face:	Base	7,000,000.000	103.956817	5,008,636.07	101.098000	4,870,898.35	-137,737.72	0.22
31417GWJ1	FNMA POOL AB9648 FN 06/28 FIXED 2.5					2.5	01 Jun 2028		
		Local	2,957,929.950	101.506954	3,002,504.60	101.789069	3,010,849.36	8,344.76	0.14
	Original Face:	Base	5,000,000.000	101.506954	3,002,504.60	101.789069	3,010,849.36	8,344.76	0.14
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.0	01 Jan 2025		
		Local	695,953.440	101.606705	707,135.36	105.199147	732,137.08	25,001.72	0.03
	Original Face:	Base	7,000,000.000	101.606705	707,135.36	105.199147	732,137.08	25,001.72	0.03
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4					4.0	01 Oct 2031		
		Local	1,860,878.750	107.018118	1,991,477.41	106.574000	1,983,212.92	-8,264.49	0.09
	Original Face:	Base	6,100,000.000	107.018118	1,991,477.41	106.574000	1,983,212.92	-8,264.49	0.09
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3					3.0	01 Sep 2028		
		Local	6,481,416.040	102.439070	6,639,502.34	103.219172	6,690,063.97	50,561.63	0.31
	Original Face:	Base	9,500,000.000	102.439070	6,639,502.34	103.219172	6,690,063.97	50,561.63	0.31
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5					3.5	01 Mar 2034		
		Local	2,772,077.850	103.385892	2,865,937.41	104.955090	2,909,436.80	43,499.39	0.13
	Original Face:	Base	5,000,000.000	103.385892	2,865,937.41	104.955090	2,909,436.80	43,499.39	0.13
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4					4.0	01 Mar 2034		
		Local	4,472,688.360	104.789083	4,686,889.10	106.650891	4,770,161.99	83,272.89	0.22
	Original Face:	Base	7,899,440.000	104.789083	4,686,889.10	106.650891	4,770,161.99	83,272.89	0.22
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5					4.5	01 Apr 2034		
		Local	4,798,387.760	107.273455	5,147,396.32	108.403156	5,201,603.77	54,207.45	0.24
	Original Face:	Base	8,000,000.000	107.273455	5,147,396.32	108.403156	5,201,603.77	54,207.45	0.24

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31418CJJ4	FNMA POOL MA2964 FN 04/32 FIXED 3					3.0	01 Apr 2032		
		Local	4,933,391.100	102.991167	5,080,957.05	103.246008	5,093,529.37	12,572.32	0.23
	Original Face:	Base	5,000,000.000	102.991167	5,080,957.05	103.246008	5,093,529.37	12,572.32	0.23
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR					3.163	01 Feb 2037		
		Local	1,123,145.750	103.552905	1,163,050.05	105.963157	1,190,120.69	27,070.64	0.05
	Original Face:	Base	5,000,000.000	103.552905	1,163,050.05	105.963157	1,190,120.69	27,070.64	0.05
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR					5.75	01 Sep 2032		
		Local	846,015.000	107.228646	907,170.43	109.355493	925,163.87	17,993.44	0.04
	Original Face:	Base	3,262,241.000	107.228646	907,170.43	109.355493	925,163.87	17,993.44	0.04
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR					2.829	01 Jan 2037		
		Local	1,692,934.880	103.545849	1,752,963.79	105.793218	1,791,010.29	38,046.50	0.08
	Original Face:	Base	6,271,091.000	103.545849	1,752,963.79	105.793218	1,791,010.29	38,046.50	0.08
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR					3.5	01 Dec 2025		
		Local	2,244,441.960	104.057135	2,335,502.01	104.768939	2,351,478.03	15,976.02	0.11
	Original Face:	Base	12,000,000.000	104.057135	2,335,502.01	104.768939	2,351,478.03	15,976.02	0.11
31677QAV1	FIFTH THIRD BANK SR UNSECURED 02/18 1.45					1.45	28 Feb 2018		
		Local	15,000,000.000	99.975473	14,996,321.02	99.957700	14,993,655.00	-2,666.02	0.69
		Base		99.975473	14,996,321.02	99.957700	14,993,655.00	-2,666.02	0.69
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95					5.95	01 Feb 2038		
		Local	5,000,000.000	99.625758	4,981,287.92	129.236700	6,461,835.00	1,480,547.08	0.30
		Base		99.625758	4,981,287.92	129.236700	6,461,835.00	1,480,547.08	0.30
345397WD1	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/17 3					3.0	12 Jun 2017		
		Local	10,000,000.000	99.999778	9,999,977.77	99.999778	9,999,977.77	0.00	0.46
		Base		99.999778	9,999,977.77	99.999778	9,999,977.77	0.00	0.46
345397YF4	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/20 VAR					2.15539	09 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.805500	10,080,550.00	80,550.00	0.46
		Base		100.000000	10,000,000.00	100.805500	10,080,550.00	80,550.00	0.46
35671DAU9	FREEPORT MCMORAN INC COMPANY GUAR 03/22 3.55					3.55	01 Mar 2022		
		Local	5,000,000.000	99.883948	4,994,197.40	93.500000	4,675,000.00	-319,197.40	0.21
		Base		99.883948	4,994,197.40	93.500000	4,675,000.00	-319,197.40	0.21

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357081AE8	FREMF MORTGAGE TRUST FREMF 2015 K720 B 144A					3.38896	25 Jul 2022		
		Local	5,000,000.000	98.994100	4,949,705.00	100.722880	5,036,144.00	86,439.00	0.23
Original Face:		Base	5,000,000.000	98.994100	4,949,705.00	100.722880	5,036,144.00	86,439.00	0.23
36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6					6.0	20 Aug 2046		
		Local	6,364,849.360	111.996622	7,128,416.30	112.327000	7,149,444.34	21,028.04	0.33
Original Face:		Base	8,707,929.000	111.996622	7,128,416.30	112.327000	7,149,444.34	21,028.04	0.33
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5					5.5	20 Jun 2040		
		Local	3,474,191.100	110.464870	3,837,760.69	109.620856	3,808,438.02	-29,322.67	0.17
Original Face:		Base	6,000,000.000	110.464870	3,837,760.69	109.620856	3,808,438.02	-29,322.67	0.17
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4					4.0	20 Jan 2046		
		Local	5,315,637.790	106.390548	5,655,336.19	106.643104	5,668,761.14	13,424.95	0.26
Original Face:		Base	5,682,660.000	106.390548	5,655,336.19	106.643104	5,668,761.14	13,424.95	0.26
36197J4J1	GNMA II POOL AZ6225 G2 03/47 FIXED 4					4.0	20 Mar 2047		
		Local	8,908,300.630	106.366810	9,475,475.24	107.374747	9,565,265.26	89,790.02	0.44
Original Face:		Base	8,934,236.000	106.366810	9,475,475.24	107.374747	9,565,265.26	89,790.02	0.44
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5					5.5	15 Oct 2033		
		Local	329,240.730	101.102063	332,869.17	113.243204	372,842.75	39,973.58	0.02
Original Face:		Base	7,000,000.000	101.102063	332,869.17	113.243204	372,842.75	39,973.58	0.02
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4					4.0	20 Aug 2026		
		Local	4,734,233.450	105.879382	5,012,577.11	105.554000	4,997,172.78	-15,404.33	0.23
Original Face:		Base	22,821,698.000	105.879382	5,012,577.11	105.554000	4,997,172.78	-15,404.33	0.23
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5					3.5	20 Nov 2041		
		Local	1,040,730.450	103.049107	1,072,463.43	103.043744	1,072,407.62	-55.81	0.05
Original Face:		Base	5,000,000.000	103.049107	1,072,463.43	103.043744	1,072,407.62	-55.81	0.05
36206YCN9	GNMA POOL 424977 GN 10/18 FIXED 4					4.0	15 Oct 2018		
		Local	77,527.350	99.950843	77,489.24	101.163334	78,429.25	940.01	0.00
Original Face:		Base	7,500,000.000	99.950843	77,489.24	101.163334	78,429.25	940.01	0.00
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.5	20 Jun 2028		
		Local	7,393,585.410	101.490686	7,503,800.58	100.547000	7,434,028.32	-69,772.26	0.34
Original Face:		Base	13,640,889.000	101.490686	7,503,800.58	100.547000	7,434,028.32	-69,772.26	0.34

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3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5					5.0	20 Sep 2041		
		Local	2,848,792.350	109.264300	3,112,713.02	108.125292	3,080,265.05	-32,447.97	0.14
	Original Face:	Base	5,000,000.000	109.264300	3,112,713.02	108.125292	3,080,265.05	-32,447.97	0.14
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4					4.0	15 Jul 2045		
		Local	7,762,926.600	107.075641	8,312,203.39	105.983475	8,227,419.37	-84,784.02	0.38
	Original Face:	Base	10,000,000.000	107.075641	8,312,203.39	105.983475	8,227,419.37	-84,784.02	0.38
36249KAA8	GS MORTGAGE SECURITIES TRUST GSMS 2010 C1 A1 144A					3.679	10 Aug 2043		
		Local	2,461,911.150	104.416070	2,570,630.87	102.389240	2,520,732.12	-49,898.75	0.12
	Original Face:	Base	14,082,000.000	104.416070	2,570,630.87	102.389240	2,520,732.12	-49,898.75	0.12
36290X3X6	GNMA POOL 621014 GN 09/18 FIXED 4					4.0	15 Sep 2018		
		Local	86,796.600	99.972718	86,772.92	103.602359	89,923.33	3,150.41	0.00
	Original Face:	Base	5,000,000.000	99.972718	86,772.92	103.602359	89,923.33	3,150.41	0.00
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5					5.5	15 Mar 2034		
		Local	249,851.410	101.034287	252,435.59	112.758872	281,729.63	29,294.04	0.01
	Original Face:	Base	7,322,535.000	101.034287	252,435.59	112.758872	281,729.63	29,294.04	0.01
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5					5.0	15 Jul 2039		
		Local	1,790,621.890	105.955497	1,897,262.33	111.722529	2,000,528.06	103,265.73	0.09
	Original Face:	Base	8,800,000.000	105.955497	1,897,262.33	111.722529	2,000,528.06	103,265.73	0.09
369604BC6	GENERAL ELECTRIC CO SR UNSECURED 12/17 5.25					5.25	06 Dec 2017		
		Local	5,000,000.000	99.958574	4,997,928.72	101.970500	5,098,525.00	100,596.28	0.23
		Base		99.958574	4,997,928.72	101.970500	5,098,525.00	100,596.28	0.23
36962G3H5	GENERAL ELECTRIC CO SR UNSECURED 09/17 5.625					5.625	15 Sep 2017		
		Local	5,000,000.000	99.990195	4,999,509.75	101.174000	5,058,700.00	59,190.25	0.23
		Base		99.990195	4,999,509.75	101.174000	5,058,700.00	59,190.25	0.23
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	102.686000	10,268,600.00	268,600.00	0.47
		Base		100.000000	10,000,000.00	102.686000	10,268,600.00	268,600.00	0.47
38141GFG4	GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 5.95					5.95	18 Jan 2018		
		Local	5,000,000.000	99.991014	4,999,550.71	102.616500	5,130,825.00	131,274.29	0.24
		Base		99.991014	4,999,550.71	102.616500	5,130,825.00	131,274.29	0.24

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					2.37178	30 Apr 2018		
		Local	9,000,000.000	100.000000	9,000,000.00	100.835000	9,075,150.00	75,150.00	0.42
		Base		100.000000	9,000,000.00	100.835000	9,075,150.00	75,150.00	0.42
38238QAM8	GOODRICH CORP SR UNSECURED 02/18 6.8					6.8	01 Feb 2018		
		Local	1,800,000.000	102.998634	1,853,975.41	102.539700	1,845,714.60	-8,260.81	0.08
		Base		102.998634	1,853,975.41	102.539700	1,845,714.60	-8,260.81	0.08
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA					3.5	16 Apr 2042		
		Local	1,195,419.130	107.291797	1,282,586.67	103.968010	1,242,853.48	-39,733.19	0.06
Original Face:		Base	2,500,000.000	107.291797	1,282,586.67	103.968010	1,242,853.48	-39,733.19	0.06
38375CWQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 JP					3.0	20 Jul 2039		
		Local	4,092,816.100	102.764852	4,205,976.41	102.544370	4,196,952.49	-9,023.92	0.19
Original Face:		Base	10,000,000.000	102.764852	4,205,976.41	102.544370	4,196,952.49	-9,023.92	0.19
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM					3.5	20 Apr 2042		
		Local	4,472,079.920	107.059295	4,787,777.25	103.182860	4,614,419.96	-173,357.29	0.21
Original Face:		Base	8,000,000.000	107.059295	4,787,777.25	103.182860	4,614,419.96	-173,357.29	0.21
38375UYY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA					2.55	20 Apr 2067		
		Local	10,002,968.200	103.804270	10,383,508.08	103.276830	10,330,748.46	-52,759.62	0.47
Original Face:		Base	10,000,000.000	103.804270	10,383,508.08	103.276830	10,330,748.46	-52,759.62	0.47
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E					3.0	16 Oct 2039		
		Local	935,983.600	104.058082	973,966.58	102.839220	962,558.23	-11,408.35	0.04
Original Face:		Base	10,000,000.000	104.058082	973,966.58	102.839220	962,558.23	-11,408.35	0.04
38376CRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 77 KC					4.5	20 May 2038		
		Local	450,415.890	103.474507	466,065.62	101.897080	458,960.64	-7,104.98	0.02
Original Face:		Base	7,440,000.000	103.474507	466,065.62	101.897080	458,960.64	-7,104.98	0.02
38376FNL2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 66 UG					4.5	20 Jul 2038		
		Local	351,177.210	103.307154	362,791.18	102.916190	361,418.20	-1,372.98	0.02
Original Face:		Base	4,500,000.000	103.307154	362,791.18	102.916190	361,418.20	-1,372.98	0.02
38376GW30	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 86 B					3.0	16 Feb 2041		
		Local	2,134,967.450	102.645921	2,191,457.00	100.570860	2,147,155.13	-44,301.87	0.10
Original Face:		Base	6,500,000.000	102.645921	2,191,457.00	100.570860	2,147,155.13	-44,301.87	0.10

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38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG					2.04	20 Dec 2066		
		Local	9,984,142.990	101.262215	10,110,164.30	101.124880	10,096,452.62	-13,711.68	0.46
Original Face:		Base	10,000,000.000	101.262215	10,110,164.30	101.124880	10,096,452.62	-13,711.68	0.46
38376TCB6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 12 MD					4.5	20 Jul 2037		
		Local	641,579.540	104.885965	672,926.89	102.253740	656,039.07	-16,887.82	0.03
Original Face:		Base	7,600,000.000	104.885965	672,926.89	102.253740	656,039.07	-16,887.82	0.03
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA					5.7233	20 Aug 2034		
		Local	1,324,344.500	108.544675	1,437,505.44	112.114720	1,484,785.13	47,279.69	0.07
Original Face:		Base	5,000,000.000	108.544675	1,437,505.44	112.114720	1,484,785.13	47,279.69	0.07
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW					6.0879	20 Apr 2037		
		Local	2,858,318.800	109.630770	3,133,596.92	111.499880	3,187,022.03	53,425.11	0.15
Original Face:		Base	10,000,000.000	109.630770	3,133,596.92	111.499880	3,187,022.03	53,425.11	0.15
38378BDT3	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 22 B					2.68692	16 Aug 2041		
		Local	3,250,000.000	103.540480	3,365,065.61	100.631420	3,270,521.15	-94,544.46	0.15
Original Face:		Base	3,250,000.000	103.540480	3,365,065.61	100.631420	3,270,521.15	-94,544.46	0.15
38378BUA5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 67 B					2.67631	16 Oct 2047		
		Local	5,000,000.000	104.319376	5,215,968.82	100.625450	5,031,272.50	-184,696.32	0.23
Original Face:		Base	5,000,000.000	104.319376	5,215,968.82	100.625450	5,031,272.50	-184,696.32	0.23
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK					3.0	16 Jan 2027		
		Local	1,566,062.230	103.265672	1,617,204.68	103.205610	1,616,264.08	-940.60	0.07
Original Face:		Base	6,500,000.000	103.265672	1,617,204.68	103.205610	1,616,264.08	-940.60	0.07
38378KX79	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 139 AG					3.0	16 Oct 2051		
		Local	2,000,000.000	99.661087	1,993,221.73	98.492100	1,969,842.00	-23,379.73	0.09
Original Face:		Base	2,000,000.000	99.661087	1,993,221.73	98.492100	1,969,842.00	-23,379.73	0.09
38378N5M1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 73 AG					3.2	16 Apr 2043		
		Local	5,000,000.000	103.752837	5,187,641.83	101.812830	5,090,641.50	-97,000.33	0.23
Original Face:		Base	5,000,000.000	103.752837	5,187,641.83	101.812830	5,090,641.50	-97,000.33	0.23
38378NY56	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 64 AC					2.25	16 Dec 2047		
		Local	1,910,897.310	100.273214	1,916,118.15	100.005610	1,911,004.51	-5,113.64	0.09
Original Face:		Base	3,000,000.000	100.273214	1,916,118.15	100.005610	1,911,004.51	-5,113.64	0.09

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38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE					3.5	20 Sep 2043		
		Local	5,429,000.000	97.603822	5,298,911.49	103.576100	5,623,146.47	324,234.98	0.26
Original Face:		Base	5,429,000.000	97.603822	5,298,911.49	103.576100	5,623,146.47	324,234.98	0.26
38379GMY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 142 UQ					3.0	20 Nov 2043		
		Local	1,487,907.200	102.791622	1,529,443.94	102.688950	1,527,916.28	-1,527.66	0.07
Original Face:		Base	5,000,000.000	102.791622	1,529,443.94	102.688950	1,527,916.28	-1,527.66	0.07
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV					2.95	16 Oct 2029		
		Local	2,618,132.400	103.185889	2,701,543.18	101.047310	2,645,552.36	-55,990.82	0.12
Original Face:		Base	3,000,000.000	103.185889	2,701,543.18	101.047310	2,645,552.36	-55,990.82	0.12
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.2	16 Aug 2055		
		Local	7,670,958.500	99.880571	7,661,797.17	98.993080	7,593,718.08	-68,079.09	0.35
Original Face:		Base	10,000,000.000	99.880571	7,661,797.17	98.993080	7,593,718.08	-68,079.09	0.35
38380BC45	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 156 VA					3.0	20 Dec 2030		
		Local	5,710,226.620	102.410871	5,847,892.81	102.512860	5,853,716.62	5,823.81	0.27
Original Face:		Base	5,879,850.000	102.410871	5,847,892.81	102.512860	5,853,716.62	5,823.81	0.27
38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB					6.11626	20 Nov 2042		
		Local	4,490,125.550	115.522927	5,187,124.46	115.355230	5,179,594.66	-7,529.80	0.24
Original Face:		Base	5,010,613.000	115.522927	5,187,124.46	115.355230	5,179,594.66	-7,529.80	0.24
41283LAP0	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 03/19 VAR					1.459	08 Mar 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	100.134200	10,013,420.00	13,420.00	0.46
		Base		100.000000	10,000,000.00	100.134200	10,013,420.00	13,420.00	0.46
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	102.473700	5,123,685.00	138,518.74	0.23
		Base		99.703325	4,985,166.26	102.473700	5,123,685.00	138,518.74	0.23
459200AS0	IBM CORP SR UNSECURED 01/28 6.5					6.5	15 Jan 2028		
		Local	10,000,000.000	122.416451	12,241,645.05	128.054700	12,805,470.00	563,824.95	0.59
		Base		122.416451	12,241,645.05	128.054700	12,805,470.00	563,824.95	0.59
46590JAW7	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C32 A5					3.598	15 Nov 2048		
		Local	5,740,000.000	103.459417	5,938,570.51	104.307590	5,987,255.67	48,685.16	0.27
Original Face:		Base	5,740,000.000	103.459417	5,938,570.51	104.307590	5,987,255.67	48,685.16	0.27

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46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4					6.4	15 May 2038		
		Local	5,000,000.000	99.193475	4,959,673.76	133.472300	6,673,615.00	1,713,941.24	0.31
		Base		99.193475	4,959,673.76	133.472300	6,673,615.00	1,713,941.24	0.31
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.7	18 May 2023		
		Local	10,000,000.000	99.774406	9,977,440.64	99.122000	9,912,200.00	-65,240.64	0.45
		Base		99.774406	9,977,440.64	99.122000	9,912,200.00	-65,240.64	0.45
46635TCG5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C3 A4 144A					4.7171	15 Feb 2046		
		Local	10,000,000.000	109.604245	10,960,424.53	107.516160	10,751,616.00	-208,808.53	0.49
Original Face:		Base	10,000,000.000	109.604245	10,960,424.53	107.516160	10,751,616.00	-208,808.53	0.49
46636DAE6	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C4 A3 144A					4.1063	15 Jul 2046		
		Local	5,437,469.260	107.826926	5,863,055.97	102.113070	5,552,366.79	-310,689.18	0.25
Original Face:		Base	5,775,000.000	107.826926	5,863,055.97	102.113070	5,552,366.79	-310,689.18	0.25
46637WAC7	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 CBX A3					3.1388	15 Jun 2045		
		Local	4,100,147.750	102.748522	4,212,841.20	101.349290	4,155,470.63	-57,370.57	0.19
Original Face:		Base	10,000,000.000	102.748522	4,212,841.20	101.349290	4,155,470.63	-57,370.57	0.19
46638UAD8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 C8 ASB					2.3791	15 Oct 2045		
		Local	10,000,000.000	100.294247	10,029,424.69	101.209040	10,120,904.00	91,479.31	0.46
Original Face:		Base	10,000,000.000	100.294247	10,029,424.69	101.209040	10,120,904.00	91,479.31	0.46
46643TBJ0	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C26 A4					3.494	15 Jan 2048		
		Local	9,680,152.000	103.422202	10,011,426.34	103.827330	10,050,643.36	39,217.02	0.46
Original Face:		Base	9,680,152.000	103.422202	10,011,426.34	103.827330	10,050,643.36	39,217.02	0.46
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95					4.95	15 May 2033		
		Local	5,000,000.000	98.056863	4,902,843.14	119.494100	5,974,705.00	1,071,861.86	0.27
		Base		98.056863	4,902,843.14	119.494100	5,974,705.00	1,071,861.86	0.27
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	98.920000	4,946,000.00	-54,000.00	0.23
		Base		100.000000	5,000,000.00	98.920000	4,946,000.00	-54,000.00	0.23
487836BP2	KELLOGG CO SR UNSECURED 04/26 3.25					3.25	01 Apr 2026		
		Local	5,000,000.000	99.908756	4,995,437.80	100.612000	5,030,600.00	35,162.20	0.23
		Base		99.908756	4,995,437.80	100.612000	5,030,600.00	35,162.20	0.23

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49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,500,000.000	99.987140	3,499,549.91	100.085000	3,502,975.00	3,425.09	0.16
		Base		99.987140	3,499,549.91	100.085000	3,502,975.00	3,425.09	0.16
55616XAF4	MACYS RETAIL HLDGS INC COMPANY GUAR 01/22 3.875					3.875	15 Jan 2022		
		Local	2,000,000.000	99.636807	1,992,736.13	99.450500	1,989,010.00	-3,726.13	0.09
		Base		99.636807	1,992,736.13	99.450500	1,989,010.00	-3,726.13	0.09
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	98.842000	2,965,260.00	-31,200.00	0.14
		Base		99.882000	2,996,460.00	98.842000	2,965,260.00	-31,200.00	0.14
58013MEB6	MCDONALD S CORP SR UNSECURED 10/17 5.8					5.8	15 Oct 2017		
		Local	3,000,000.000	99.992472	2,999,774.17	101.564700	3,046,941.00	47,166.83	0.14
		Base		99.992472	2,999,774.17	101.564700	3,046,941.00	47,166.83	0.14
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3					6.3	01 Mar 2038		
		Local	5,000,000.000	99.676419	4,983,820.97	128.412300	6,420,615.00	1,436,794.03	0.29
		Base		99.676419	4,983,820.97	128.412300	6,420,615.00	1,436,794.03	0.29
58768FAE6	MERCEDES BENZ AUTO LEASE TRUST MBALT 2016 A A4					1.69	15 Nov 2021		
		Local	5,000,000.000	99.998110	4,999,905.51	100.144020	5,007,201.00	7,295.49	0.23
Original Face:		Base	5,000,000.000	99.998110	4,999,905.51	100.144020	5,007,201.00	7,295.49	0.23
594918AV6	MICROSOFT CORP SR UNSECURED 12/18 1.625					1.625	06 Dec 2018		
		Local	5,000,000.000	99.825543	4,991,277.16	100.499500	5,024,975.00	33,697.84	0.23
		Base		99.825543	4,991,277.16	100.499500	5,024,975.00	33,697.84	0.23
59562VAT4	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/18 5.75					5.75	01 Apr 2018		
		Local	10,000,000.000	99.984948	9,998,494.84	103.428900	10,342,890.00	344,395.16	0.47
		Base		99.984948	9,998,494.84	103.428900	10,342,890.00	344,395.16	0.47
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375					6.375	15 Feb 2028		
		Local	10,000,000.000	123.689145	12,368,914.51	129.951000	12,995,100.00	626,185.49	0.60
		Base		123.689145	12,368,914.51	129.951000	12,995,100.00	626,185.49	0.60
61747YCM5	MORGAN STANLEY SR UNSECURED 01/20 5.5					5.5	26 Jan 2020		
		Local	3,100,000.000	105.916981	3,283,426.42	108.475700	3,362,746.70	79,320.28	0.15
		Base		105.916981	3,283,426.42	108.475700	3,362,746.70	79,320.28	0.15

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626717AD4	MURPHY OIL CORP SR UNSECURED 06/22 4					4.0	01 Jun 2022		
		Local	5,000,000.000	99.896088	4,994,804.38	97.250000	4,862,500.00	-132,304.38	0.22
		Base		99.896088	4,994,804.38	97.250000	4,862,500.00	-132,304.38	0.22
637432NN1	NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05					3.05	25 Apr 2027		
		Local	10,000,000.000	99.795000	9,979,500.00	100.442100	10,044,210.00	64,710.00	0.46
		Base		99.795000	9,979,500.00	100.442100	10,044,210.00	64,710.00	0.46
651229AN6	NEWELL BRANDS INC SR UNSECURED 12/17 2.05					2.05	01 Dec 2017		
		Local	3,000,000.000	99.988657	2,999,659.70	100.246500	3,007,395.00	7,735.30	0.14
		Base		99.988657	2,999,659.70	100.246500	3,007,395.00	7,735.30	0.14
651639AN6	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5					3.5	15 Mar 2022		
		Local	8,000,000.000	99.646767	7,971,741.38	103.815600	8,305,248.00	333,506.62	0.38
		Base		99.646767	7,971,741.38	103.815600	8,305,248.00	333,506.62	0.38
655844AZ1	NORFOLK SOUTHERN CORP SR UNSECURED 04/18 5.75					5.75	01 Apr 2018		
		Local	5,000,000.000	99.976926	4,998,846.32	103.445000	5,172,250.00	173,403.68	0.24
		Base		99.976926	4,998,846.32	103.445000	5,172,250.00	173,403.68	0.24
655844BT4	NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15					3.15	01 Jun 2027		
		Local	5,000,000.000	99.847000	4,992,350.00	100.253700	5,012,685.00	20,335.00	0.23
		Base		99.847000	4,992,350.00	100.253700	5,012,685.00	20,335.00	0.23
69353RFC7	PNC BANK NA SR UNSECURED 05/20 2					2.0	19 May 2020		
		Local	8,000,000.000	99.887000	7,990,960.00	100.085500	8,006,840.00	15,880.00	0.37
		Base		99.887000	7,990,960.00	100.085500	8,006,840.00	15,880.00	0.37
69353RFD5	PNC BANK NA SR UNSECURED 05/20 VAR					1.53839	19 May 2020		
		Local	20,000,000.000	100.000000	20,000,000.00	100.062300	20,012,460.00	12,460.00	0.92
		Base		100.000000	20,000,000.00	100.062300	20,012,460.00	12,460.00	0.92
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6					3.6	01 Mar 2024		
		Local	5,000,000.000	99.883497	4,994,174.84	105.421700	5,271,085.00	276,910.16	0.24
		Base		99.883497	4,994,174.84	105.421700	5,271,085.00	276,910.16	0.24
713448DU9	PEPSICO INC SR UNSECURED 05/22 VAR					1.53456	02 May 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	100.425500	20,085,100.00	85,100.00	0.92
		Base		100.000000	20,000,000.00	100.425500	20,085,100.00	85,100.00	0.92

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
717081DZ3	PFIZER INC SR UNSECURED 12/21 2.2					2.2	15 Dec 2021		
		Local	5,000,000.000	99.918444	4,995,922.21	101.040900	5,052,045.00	56,122.79	0.23
		Base		99.918444	4,995,922.21	101.040900	5,052,045.00	56,122.79	0.23
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75					6.75	15 Dec 2027		
		Local	3,000,000.000	122.273793	3,668,213.80	129.391000	3,881,730.00	213,516.20	0.18
		Base		122.273793	3,668,213.80	129.391000	3,881,730.00	213,516.20	0.18
718172AH2	PHILIP MORRIS INTL INC SR UNSECURED 03/20 4.5					4.5	26 Mar 2020		
		Local	5,000,000.000	99.638914	4,981,945.71	107.017400	5,350,870.00	368,924.29	0.25
		Base		99.638914	4,981,945.71	107.017400	5,350,870.00	368,924.29	0.25
737679DD9	POTOMAC ELECTRIC POWER 1ST MORTGAGE 04/22 3.05					3.05	01 Apr 2022		
		Local	3,000,000.000	99.859998	2,995,799.93	101.585100	3,047,553.00	51,753.07	0.14
		Base		99.859998	2,995,799.93	101.585100	3,047,553.00	51,753.07	0.14
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625					5.625	01 Oct 2038		
		Local	9,800,000.000	99.945722	9,794,680.78	132.122800	12,948,034.40	3,153,353.62	0.59
		Base		99.945722	9,794,680.78	132.122800	12,948,034.40	3,153,353.62	0.59
742651DS8	PRIVATE EXPORT FUNDING US GOVT GUAR 07/18 1.875					1.875	15 Jul 2018		
		Local	3,000,000.000	99.991735	2,999,752.04	100.565300	3,016,959.00	17,206.96	0.14
		Base		99.991735	2,999,752.04	100.565300	3,016,959.00	17,206.96	0.14
742651DV1	PRIVATE EXPORT FUNDING US GOVT GUAR 09/20 2.3					2.3	15 Sep 2020		
		Local	10,000,000.000	100.835720	10,083,571.97	101.554800	10,155,480.00	71,908.03	0.47
		Base		100.835720	10,083,571.97	101.554800	10,155,480.00	71,908.03	0.47
7591EPAK6	REGIONS FINANCIAL CORP SR UNSECURED 02/21 3.2					3.2	08 Feb 2021		
		Local	3,000,000.000	100.982524	3,029,475.72	102.463000	3,073,890.00	44,414.28	0.14
		Base		100.982524	3,029,475.72	102.463000	3,073,890.00	44,414.28	0.14
771196BE1	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35					3.35	30 Sep 2024		
		Local	5,000,000.000	100.720011	5,036,000.56	104.180000	5,209,000.00	172,999.44	0.24
		Base		100.720011	5,036,000.56	104.180000	5,209,000.00	172,999.44	0.24
779382AP5	ROWAN COMPANIES INC COMPANY GUAR 06/22 4.875					4.875	01 Jun 2022		
		Local	4,000,000.000	99.676572	3,987,062.87	94.875000	3,795,000.00	-192,062.87	0.17
		Base		99.676572	3,987,062.87	94.875000	3,795,000.00	-192,062.87	0.17

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78387GAM5	AT+T INC SR UNSECURED 06/34 6.45					6.45	15 Jun 2034		
		5,000,000.000	Local	100.000000	5,000,000.00	116.491100	5,824,555.00	824,555.00	0.27
			Base	100.000000	5,000,000.00	116.491100	5,824,555.00	824,555.00	0.27
822582BH4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 VAR					1.632	11 May 2020		
		10,000,000.000	Local	100.000000	10,000,000.00	100.833700	10,083,370.00	83,370.00	0.46
			Base	100.000000	10,000,000.00	100.833700	10,083,370.00	83,370.00	0.46
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95					2.95	01 Jul 2023		
		5,000,000.000	Local	99.927517	4,996,375.84	99.649000	4,982,450.00	-13,925.84	0.23
			Base	99.927517	4,996,375.84	99.649000	4,982,450.00	-13,925.84	0.23
844895AV4	SOUTHWEST GAS CORP SR UNSECURED 04/22 3.875					3.875	01 Apr 2022		
		4,000,000.000	Local	99.984065	3,999,362.59	103.892500	4,155,700.00	156,337.41	0.19
			Base	99.984065	3,999,362.59	103.892500	4,155,700.00	156,337.41	0.19
855244AG4	STARBUCKS CORP SR UNSECURED 06/22 2.7					2.7	15 Jun 2022		
		5,000,000.000	Local	99.986485	4,999,324.24	102.728100	5,136,405.00	137,080.76	0.24
			Base	99.986485	4,999,324.24	102.728100	5,136,405.00	137,080.76	0.24
857477AL7	STATE STREET CORP SUBORDINATED 05/23 3.1					3.1	15 May 2023		
		5,000,000.000	Local	99.903721	4,995,186.05	102.188600	5,109,430.00	114,243.95	0.23
			Base	99.903721	4,995,186.05	102.188600	5,109,430.00	114,243.95	0.23
871829AL1	SYSCO CORPORATION COMPANY GUAR 02/18 5.25					5.25	12 Feb 2018		
		4,000,000.000	Local	99.951648	3,998,065.91	102.448700	4,097,948.00	99,882.09	0.19
			Base	99.951648	3,998,065.91	102.448700	4,097,948.00	99,882.09	0.19
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35					6.35	01 Nov 2032		
		5,000,000.000	Local	109.040777	5,452,038.87	129.871900	6,493,595.00	1,041,556.13	0.30
			Base	109.040777	5,452,038.87	129.871900	6,493,595.00	1,041,556.13	0.30
880591EC2	TENN VALLEY AUTHORITY SR UNSECURED 04/18 4.5					4.5	01 Apr 2018		
		10,000,000.000	Local	99.997766	9,999,776.56	102.681000	10,268,100.00	268,323.44	0.47
			Base	99.997766	9,999,776.56	102.681000	10,268,100.00	268,323.44	0.47
89233P5T9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3					3.3	12 Jan 2022		
		5,000,000.000	Local	99.828903	4,991,445.15	104.288600	5,214,430.00	222,984.85	0.24
			Base	99.828903	4,991,445.15	104.288600	5,214,430.00	222,984.85	0.24

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89352HAN9	TRANSCANADA PIPELINES SR UNSECURED 01/18 1.875					1.875	12 Jan 2018		
		Local	5,000,000.000	99.956556	4,997,827.80	100.139200	5,006,960.00	9,132.20	0.23
		Base		99.956556	4,997,827.80	100.139200	5,006,960.00	9,132.20	0.23
902494AT0	TYSON FOODS INC COMPANY GUAR 06/22 4.5					4.5	15 Jun 2022		
		Local	3,000,000.000	99.734544	2,992,036.33	108.038000	3,241,140.00	249,103.67	0.15
		Base		99.734544	2,992,036.33	108.038000	3,241,140.00	249,103.67	0.15
90327QCY3	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2					2.0	01 Jun 2021		
		Local	15,000,000.000	99.913074	14,986,961.05	98.665000	14,799,750.00	-187,211.05	0.68
		Base		99.913074	14,986,961.05	98.665000	14,799,750.00	-187,211.05	0.68
90327QCZ0	USAA CAPITAL CORP SR UNSECURED 144A 02/19 VAR					1.39956	01 Feb 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	99.987300	6,999,111.00	-889.00	0.32
		Base		100.000000	7,000,000.00	99.987300	6,999,111.00	-889.00	0.32
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2					6.2	15 Jan 2038		
		Local	5,000,000.000	99.647328	4,982,366.41	134.391300	6,719,565.00	1,737,198.59	0.31
		Base		99.647328	4,982,366.41	134.391300	6,719,565.00	1,737,198.59	0.31
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	100.669100	5,033,455.00	33,455.00	0.23
		Base		100.000000	5,000,000.00	100.669100	5,033,455.00	33,455.00	0.23
912810DZ8	US TREASURY N/B 08/17 8.875					8.875	15 Aug 2017		
		Local	10,000,000.000	101.246342	10,124,634.22	101.246342	10,124,634.22	0.00	0.46
		Base		101.246342	10,124,634.22	101.246342	10,124,634.22	0.00	0.46
912810ED6	US TREASURY N/B 08/19 8.125					8.125	15 Aug 2019		
		Local	7,500,000.000	108.733968	8,155,047.62	114.746100	8,605,957.50	450,909.88	0.39
		Base		108.733968	8,155,047.62	114.746100	8,605,957.50	450,909.88	0.39
912810EM6	US TREASURY N/B 08/22 7.25					7.25	15 Aug 2022		
		Local	5,000,000.000	118.251311	5,912,565.54	126.953100	6,347,655.00	435,089.46	0.29
		Base		118.251311	5,912,565.54	126.953100	6,347,655.00	435,089.46	0.29
912810EN4	US TREASURY N/B 11/22 7.625					7.625	15 Nov 2022		
		Local	5,000,000.000	120.400946	6,020,047.29	130.007800	6,500,390.00	480,342.71	0.30
		Base		120.400946	6,020,047.29	130.007800	6,500,390.00	480,342.71	0.30

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912810EP9	US TREASURY N/B 02/23 7.125					7.125	15 Feb 2023		
		5,000,000.000	Local	111.067107	5,553,355.36	128.511700	6,425,585.00	872,229.64	0.29
			Base	111.067107	5,553,355.36	128.511700	6,425,585.00	872,229.64	0.29
912810EV6	US TREASURY N/B 08/25 6.875					6.875	15 Aug 2025		
		12,500,000.000	Local	129.539702	16,192,462.81	136.238300	17,029,787.50	837,324.69	0.78
			Base	129.539702	16,192,462.81	136.238300	17,029,787.50	837,324.69	0.78
912810EW4	US TREASURY N/B 02/26 6					6.0	15 Feb 2026		
		12,500,000.000	Local	120.676233	15,084,529.08	130.746100	16,343,262.50	1,258,733.42	0.75
			Base	120.676233	15,084,529.08	130.746100	16,343,262.50	1,258,733.42	0.75
912810EX2	US TREASURY N/B 08/26 6.75					6.75	15 Aug 2026		
		20,000,000.000	Local	135.957907	27,191,581.48	138.375000	27,675,000.00	483,418.52	1.27
			Base	135.957907	27,191,581.48	138.375000	27,675,000.00	483,418.52	1.27
912810EY0	US TREASURY N/B 11/26 6.5					6.5	15 Nov 2026		
		12,500,000.000	Local	139.028485	17,378,560.60	136.914100	17,114,262.50	-264,298.10	0.78
			Base	139.028485	17,378,560.60	136.914100	17,114,262.50	-264,298.10	0.78
912810FA1	US TREASURY N/B 08/27 6.375					6.375	15 Aug 2027		
		15,000,000.000	Local	124.345650	18,651,847.55	137.933600	20,690,040.00	2,038,192.45	0.95
			Base	124.345650	18,651,847.55	137.933600	20,690,040.00	2,038,192.45	0.95
912810FB9	US TREASURY N/B 11/27 6.125					6.125	15 Nov 2027		
		15,000,000.000	Local	139.193683	20,879,052.50	136.270000	20,440,500.00	-438,552.50	0.94
			Base	139.193683	20,879,052.50	136.270000	20,440,500.00	-438,552.50	0.94
912810FE3	US TREASURY N/B 08/28 5.5					5.5	15 Aug 2028		
		12,500,000.000	Local	132.295008	16,536,876.02	131.804700	16,475,587.50	-61,288.52	0.75
			Base	132.295008	16,536,876.02	131.804700	16,475,587.50	-61,288.52	0.75
912810FF0	US TREASURY N/B 11/28 5.25					5.25	15 Nov 2028		
		7,500,000.000	Local	128.193475	9,614,510.66	129.750000	9,731,250.00	116,739.34	0.45
			Base	128.193475	9,614,510.66	129.750000	9,731,250.00	116,739.34	0.45
912810FG8	US TREASURY N/B 02/29 5.25					5.25	15 Feb 2029		
		5,000,000.000	Local	132.492587	6,624,629.36	130.218800	6,510,940.00	-113,689.36	0.30
			Base	132.492587	6,624,629.36	130.218800	6,510,940.00	-113,689.36	0.30

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912810FJ2	US TREASURY N/B 08/29 6.125					6.125	15 Aug 2029		
		Local	20,000,000.000	139.691778	27,938,355.66	140.593800	28,118,760.00	180,404.34	1.29
		Base		139.691778	27,938,355.66	140.593800	28,118,760.00	180,404.34	1.29
912810FM5	US TREASURY N/B 05/30 6.25					6.25	15 May 2030		
		Local	10,000,000.000	149.319478	14,931,947.78	143.898000	14,389,800.00	-542,147.78	0.66
		Base		149.319478	14,931,947.78	143.898000	14,389,800.00	-542,147.78	0.66
912810PU6	US TREASURY N/B 05/37 5					5.0	15 May 2037		
		Local	2,500,000.000	120.257792	3,006,444.79	137.855500	3,446,387.50	439,942.71	0.16
		Base		120.257792	3,006,444.79	137.855500	3,446,387.50	439,942.71	0.16
912828B33	US TREASURY N/B 01/19 1.5					1.5	31 Jan 2019		
		Local	5,000,000.000	99.928130	4,996,406.48	100.406200	5,020,310.00	23,903.52	0.23
		Base		99.928130	4,996,406.48	100.406200	5,020,310.00	23,903.52	0.23
912828B58	US TREASURY N/B 01/21 2.125					2.125	31 Jan 2021		
		Local	5,000,000.000	99.864149	4,993,207.46	101.921900	5,096,095.00	102,887.54	0.23
		Base		99.864149	4,993,207.46	101.921900	5,096,095.00	102,887.54	0.23
912828G38	US TREASURY N/B 11/24 2.25					2.25	15 Nov 2024		
		Local	2,500,000.000	103.828720	2,595,717.99	101.277300	2,531,932.50	-63,785.49	0.12
		Base		103.828720	2,595,717.99	101.277300	2,531,932.50	-63,785.49	0.12
912828JH4	US TREASURY N/B 08/18 4					4.0	15 Aug 2018		
		Local	10,000,000.000	100.790545	10,079,054.46	103.328100	10,332,810.00	253,755.54	0.47
		Base		100.790545	10,079,054.46	103.328100	10,332,810.00	253,755.54	0.47
912828KD1	US TREASURY N/B 02/19 2.75					2.75	15 Feb 2019		
		Local	5,000,000.000	102.020102	5,101,005.08	102.523400	5,126,170.00	25,164.92	0.23
		Base		102.020102	5,101,005.08	102.523400	5,126,170.00	25,164.92	0.23
912828M56	US TREASURY N/B 11/25 2.25					2.25	15 Nov 2025		
		Local	5,000,000.000	99.606784	4,980,339.19	100.797000	5,039,850.00	59,510.81	0.23
		Base		99.606784	4,980,339.19	100.797000	5,039,850.00	59,510.81	0.23
912828NR7	US TREASURY N/B 07/17 2.375					2.375	31 Jul 2017		
		Local	7,500,000.000	100.259938	7,519,495.38	100.259938	7,519,495.38	0.00	0.34
		Base		100.259938	7,519,495.38	100.259938	7,519,495.38	0.00	0.34

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912828PK0	US TREASURY N/B 11/17 2.25					2.25	30 Nov 2017		
		5,000,000.000	Local	100.062006	5,003,100.30	100.546900	5,027,345.00	24,244.70	0.23
			Base	100.062006	5,003,100.30	100.546900	5,027,345.00	24,244.70	0.23
912828PT1	US TREASURY N/B 01/18 2.625					2.625	31 Jan 2018		
		5,000,000.000	Local	101.222293	5,061,114.66	100.968600	5,048,430.00	-12,684.66	0.23
			Base	101.222293	5,061,114.66	100.968600	5,048,430.00	-12,684.66	0.23
912828QN3	US TREASURY N/B 05/21 3.125					3.125	15 May 2021		
		5,000,000.000	Local	105.988272	5,299,413.62	105.699200	5,284,960.00	-14,453.62	0.24
			Base	105.988272	5,299,413.62	105.699200	5,284,960.00	-14,453.62	0.24
912828QQ6	US TREASURY N/B 05/18 2.375					2.375	31 May 2018		
		5,000,000.000	Local	101.019290	5,050,964.51	101.148400	5,057,420.00	6,455.49	0.23
			Base	101.019290	5,050,964.51	101.148400	5,057,420.00	6,455.49	0.23
912828TC4	US TREASURY N/B 06/19 1					1.0	30 Jun 2019		
		5,000,000.000	Local	99.671702	4,983,585.11	99.429700	4,971,485.00	-12,100.11	0.23
			Base	99.671702	4,983,585.11	99.429700	4,971,485.00	-12,100.11	0.23
912828TJ9	US TREASURY N/B 08/22 1.625					1.625	15 Aug 2022		
		5,000,000.000	Local	99.597327	4,979,866.36	99.148400	4,957,420.00	-22,446.36	0.23
			Base	99.597327	4,979,866.36	99.148400	4,957,420.00	-22,446.36	0.23
912828TR1	US TREASURY N/B 09/19 1					1.0	30 Sep 2019		
		5,000,000.000	Local	99.727264	4,986,363.18	99.269500	4,963,475.00	-22,888.18	0.23
			Base	99.727264	4,986,363.18	99.269500	4,963,475.00	-22,888.18	0.23
912828TW0	US TREASURY N/B 10/17 0.75					0.75	31 Oct 2017		
		5,000,000.000	Local	99.970244	4,998,512.20	99.859400	4,992,970.00	-5,542.20	0.23
			Base	99.970244	4,998,512.20	99.859400	4,992,970.00	-5,542.20	0.23
912828TY6	US TREASURY N/B 11/22 1.625					1.625	15 Nov 2022		
		5,000,000.000	Local	99.094396	4,954,719.81	98.918000	4,945,900.00	-8,819.81	0.23
			Base	99.094396	4,954,719.81	98.918000	4,945,900.00	-8,819.81	0.23
912828UB4	US TREASURY N/B 11/19 1					1.0	30 Nov 2019		
		7,500,000.000	Local	99.620383	7,471,528.71	99.152300	7,436,422.50	-35,106.21	0.34
			Base	99.620383	7,471,528.71	99.152300	7,436,422.50	-35,106.21	0.34

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828UX6	TSY INFL IX N/B 04/18 0.125					0.125	15 Apr 2018		
		Local	105,466.000	101.309853	106,847.45	100.076800	105,547.00	-1,300.45	0.00
Original Face:		Base	100,000.000	101.309853	106,847.45	100.076800	105,547.00	-1,300.45	0.00
912828WS5	US TREASURY N/B 06/19 1.625					1.625	30 Jun 2019		
		Local	5,000,000.000	99.962635	4,998,131.74	100.679700	5,033,985.00	35,853.26	0.23
		Base		99.962635	4,998,131.74	100.679700	5,033,985.00	35,853.26	0.23
92348NAA5	VERIZON OWNER TRUST VZOT 2017 1A A 144A					2.06	20 Sep 2021		
		Local	5,000,000.000	99.982623	4,999,131.16	100.750950	5,037,547.50	38,416.34	0.23
Original Face:		Base	5,000,000.000	99.982623	4,999,131.16	100.750950	5,037,547.50	38,416.34	0.23
927804FF6	VIRGINIA ELEC + POWER CO SR UNSECURED 04/18 5.4					5.4	30 Apr 2018		
		Local	7,000,000.000	99.979563	6,998,569.41	103.405000	7,238,350.00	239,780.59	0.33
		Base		99.979563	6,998,569.41	103.405000	7,238,350.00	239,780.59	0.33
92890FAT3	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4					3.723	15 May 2047		
		Local	9,250,000.000	107.512079	9,944,867.28	105.418260	9,751,189.05	-193,678.23	0.45
Original Face:		Base	9,250,000.000	107.512079	9,944,867.28	105.418260	9,751,189.05	-193,678.23	0.45
92936TAB8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 A2					3.431	15 Jun 2045		
		Local	5,000,000.000	101.691378	5,084,568.88	104.325010	5,216,250.50	131,681.62	0.24
Original Face:		Base	5,000,000.000	101.691378	5,084,568.88	104.325010	5,216,250.50	131,681.62	0.24
92937EAC8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 A3					2.695	15 Mar 2045		
		Local	5,000,000.000	102.594611	5,129,730.57	100.967070	5,048,353.50	-81,377.07	0.23
Original Face:		Base	5,000,000.000	102.594611	5,129,730.57	100.967070	5,048,353.50	-81,377.07	0.23
92937FAF8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C12 AS					3.56	15 Mar 2048		
		Local	7,400,000.000	101.038569	7,476,854.12	103.914350	7,689,661.90	212,807.78	0.35
Original Face:		Base	7,400,000.000	101.038569	7,476,854.12	103.914350	7,689,661.90	212,807.78	0.35
92938VAL9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C19 A1					1.233	15 Mar 2047		
		Local	821,995.420	99.999640	821,992.46	99.645590	819,082.19	-2,910.27	0.04
Original Face:		Base	2,000,000.000	99.999640	821,992.46	99.645590	819,082.19	-2,910.27	0.04
931142CH4	WAL MART STORES INC SR UNSECURED 04/27 5.875					5.875	05 Apr 2027		
		Local	5,000,000.000	99.907973	4,995,398.64	124.859800	6,242,990.00	1,247,591.36	0.29
		Base		99.907973	4,995,398.64	124.859800	6,242,990.00	1,247,591.36	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
94106LBD0	WASTE MANAGEMENT INC COMPANY GUAR 05/23 2.4					2.4	15 May 2023		
		Local	5,000,000.000	99.913582	4,995,679.11	98.958000	4,947,900.00	-47,779.11	0.23
		Base		99.913582	4,995,679.11	98.958000	4,947,900.00	-47,779.11	0.23
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	102.457100	5,122,855.00	122,855.00	0.23
		Base		100.000000	5,000,000.00	102.457100	5,122,855.00	122,855.00	0.23
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.5	04 Mar 2021		
		Local	10,000,000.000	99.982719	9,998,271.85	100.746000	10,074,600.00	76,328.15	0.46
		Base		99.982719	9,998,271.85	100.746000	10,074,600.00	76,328.15	0.46
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	102.884000	15,432,600.00	432,600.00	0.71
		Base		100.000000	15,000,000.00	102.884000	15,432,600.00	432,600.00	0.71
94989JAW6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A1					1.531	15 May 2048		
		Local	2,447,535.150	99.997654	2,447,477.73	99.787150	2,442,325.57	-5,152.16	0.11
Original Face:		Base	3,500,000.000	99.997654	2,447,477.73	99.787150	2,442,325.57	-5,152.16	0.11
94989JAZ9	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A4					3.54	15 May 2048		
		Local	5,000,000.000	103.696842	5,184,842.12	104.019280	5,200,964.00	16,121.88	0.24
Original Face:		Base	5,000,000.000	103.696842	5,184,842.12	104.019280	5,200,964.00	16,121.88	0.24
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85					2.85	13 May 2026		
		Local	7,000,000.000	99.652797	6,975,695.82	97.877000	6,851,390.00	-124,305.82	0.31
		Base		99.652797	6,975,695.82	97.877000	6,851,390.00	-124,305.82	0.31
ACI080VT9	COOPERATIEVE RABOBANK UA SR UNSECURED 09/17 VAR					1.09178	26 Sep 2017		
		Local	10,000,000.000	99.673549	9,967,354.90	99.876230	9,987,623.00	20,268.10	0.46
		Base		99.673549	9,967,354.90	99.876230	9,987,623.00	20,268.10	0.46
US DOLLAR Total									
		Local	1,910,612,918.530		2,004,523,587.52		2,041,328,267.22	36,804,679.70	93.52
Original Face:		Base	1,712,539,786.000		2,004,523,587.52		2,041,328,267.22	36,804,679.70	93.52
FIXED INCOME Total									
		Base	1,910,612,918.530		2,004,523,587.52		2,041,328,267.22	36,804,679.70	93.52

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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

Original Face: 1,712,539,786.000

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Holdings

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

As of: *May 31, 2017* *View Date:* *June 8, 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								
		2,052,000,067.640	Base	2,145,840,506.31		2,182,677,360.22	36,836,853.91	100.00
Original Face:		1,712,539,786.000						

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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	190,485.060	1.000000	190,485.06	1.000000	190,485.06	0.00	0.06
		Base		1.000000	190,485.06	1.000000	190,485.06	0.00	0.06
US DOLLAR Total									
		Local	190,485.060		190,485.06		190,485.06	0.00	0.06
		Base			190,485.06		190,485.06	0.00	0.06
CASH Total									
		Base	190,485.060		190,485.06		190,485.06	0.00	0.06
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	0.76
		Base		100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.76
313313MM7	FED FARM CRD DISCOUNT NT DISCOUNT NOT 10/17 0.00000						03 Oct 2017		
		Local	3,000,000.000	99.755444	2,992,663.33	99.661700	2,989,851.00	-2,812.33	0.91
		Base		99.755444	2,992,663.33	99.661700	2,989,851.00	-2,812.33	0.91
345397WD1	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/17 3					3.0	12 Jun 2017		
		Local	1,670,000.000	100.043250	1,670,722.28	100.043250	1,670,722.28	0.00	0.51
		Base		100.043250	1,670,722.28	100.043250	1,670,722.28	0.00	0.51
8225X2V19	SHELL INTNL FNC B.V					1.1	01 Aug 2017		
		Local	4,000,000.000	99.813611	3,992,544.44	99.813611	3,992,544.44	0.00	1.21
		Base		99.813611	3,992,544.44	99.813611	3,992,544.44	0.00	1.21
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					0.77	01 Jun 2017		
		Local	21,000,000.000	100.000000	21,000,000.00	100.000000	21,000,000.00	0.00	6.38
		Base		100.000000	21,000,000.00	100.000000	21,000,000.00	0.00	6.38

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		32,170,000.000	Local		32,155,930.05		32,153,117.72	-2,812.33	9.77
			Base		32,155,930.05		32,153,117.72	-2,812.33	9.77
CASH EQUIVALENT Total									
		32,170,000.000	Base		32,155,930.05		32,153,117.72	-2,812.33	9.77
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	100.624000	503,120.00	3,120.00	0.15
			Base	100.000000	500,000.00	100.624000	503,120.00	3,120.00	0.15
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.8	17 Feb 2021		
		2,000,000.000	Local	101.750692	2,035,013.84	101.205800	2,024,116.00	-10,897.84	0.62
			Base	101.750692	2,035,013.84	101.205800	2,024,116.00	-10,897.84	0.62
02580ECC5	AMERICAN EXPRESS BK FSB SR UNSECURED 09/17 6					6.0	13 Sep 2017		
		500,000.000	Local	101.314510	506,572.55	101.233000	506,165.00	-407.55	0.15
			Base	101.314510	506,572.55	101.233000	506,165.00	-407.55	0.15
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	99.475200	1,989,504.00	-8,116.00	0.60
			Base	99.881000	1,997,620.00	99.475200	1,989,504.00	-8,116.00	0.60
0258M0ED7	AMERICAN EXPRESS CREDIT SR UNSECURED 10/19 VAR					1.74178	30 Oct 2019		
		2,000,000.000	Local	100.000000	2,000,000.00	100.672000	2,013,440.00	13,440.00	0.61
			Base	100.000000	2,000,000.00	100.672000	2,013,440.00	13,440.00	0.61
0258M0EJ4	AMERICAN EXPRESS CREDIT SR UNSECURED 05/19 VAR					1.50233	03 May 2019		
		3,000,000.000	Local	100.000000	3,000,000.00	100.223000	3,006,690.00	6,690.00	0.91
			Base	100.000000	3,000,000.00	100.223000	3,006,690.00	6,690.00	0.91
031162CL2	AMGEN INC SR UNSECURED 05/19 VAR					1.502	10 May 2019		
		2,000,000.000	Local	100.000000	2,000,000.00	100.195100	2,003,902.00	3,902.00	0.61
			Base	100.000000	2,000,000.00	100.195100	2,003,902.00	3,902.00	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
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					1.56956	01 Feb 2019		
		Local	2,000,000.000	100.000000	2,000,000.00	100.382300	2,007,646.00	7,646.00	0.61
		Base		100.000000	2,000,000.00	100.382300	2,007,646.00	7,646.00	0.61
037833BE9	APPLE INC SR UNSECURED 05/20 VAR					1.48178	06 May 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.508500	5,025,425.00	25,425.00	1.53
		Base		100.000000	5,000,000.00	100.508500	5,025,425.00	25,425.00	1.53
037833CP3	APPLE INC SR UNSECURED 05/22 VAR					1.532	11 May 2022		
		Local	7,000,000.000	100.000000	7,000,000.00	100.199000	7,013,930.00	13,930.00	2.13
		Base		100.000000	7,000,000.00	100.199000	7,013,930.00	13,930.00	2.13
05522RCT3	BANK OF AMERICA CREDIT CARD TR BACCT 2015 A1 A					1.31911	15 Jun 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.189180	3,005,675.40	5,675.40	0.91
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.189180	3,005,675.40	5,675.40	0.91
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	99.941010	4,277,475.23	-351.34	1.30
Original Face:		Base	4,280,000.000	99.949219	4,277,826.57	99.941010	4,277,475.23	-351.34	1.30
06367THR4	BANK OF MONTREAL SR UNSECURED 07/19 VAR					1.80844	18 Jul 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.645600	3,019,368.00	19,368.00	0.92
		Base		100.000000	3,000,000.00	100.645600	3,019,368.00	19,368.00	0.92
06367TPX2	BANK OF MONTREAL SR UNSECURED 12/19 2.1					2.1	12 Dec 2019		
		Local	500,000.000	99.963714	499,818.57	100.388200	501,941.00	2,122.43	0.15
		Base		99.963714	499,818.57	100.388200	501,941.00	2,122.43	0.15
06741UQ31	BARCLAYS BANK PLC SR UNSECURED 10/17 VAR					1.46956	30 Oct 2017		
		Local	1,000,000.000	99.974179	999,741.79	100.197000	1,001,970.00	2,228.21	0.30
		Base		99.974179	999,741.79	100.197000	1,001,970.00	2,228.21	0.30
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	99.757000	3,990,280.00	-9,720.00	1.21
		Base		100.000000	4,000,000.00	99.757000	3,990,280.00	-9,720.00	1.21
084670BX5	BERKSHIRE HATHAWAY INC SR UNSECURED 08/18 1.15					1.15	15 Aug 2018		
		Local	2,000,000.000	99.992767	1,999,855.34	99.709600	1,994,192.00	-5,663.34	0.61
		Base		99.992767	1,999,855.34	99.709600	1,994,192.00	-5,663.34	0.61

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
110122AS7	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/17 0.875					0.875	01 Aug 2017		
		Local	2,000,000.000	99.949651	1,998,993.01	99.949651	1,998,993.01	0.00	0.61
		Base		99.949651	1,998,993.01	99.949651	1,998,993.01	0.00	0.61
12623SAB6	COMM MORTGAGE TRUST COMM 2012 CR5 A2					1.678	10 Dec 2045		
		Local	2,855,451.340	100.081850	2,857,788.54	100.093170	2,858,111.76	323.22	0.87
Original Face:		Base	3,737,000.000	100.081850	2,857,788.54	100.093170	2,858,111.76	323.22	0.87
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125	01 Jun 2021		
		Local	2,000,000.000	99.778596	1,995,571.92	99.189500	1,983,790.00	-11,781.92	0.60
		Base		99.778596	1,995,571.92	99.189500	1,983,790.00	-11,781.92	0.60
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.25	17 Jul 2023		
		Local	1,000,000.000	99.969559	999,695.59	100.893230	1,008,932.30	9,236.71	0.31
Original Face:		Base	1,000,000.000	99.969559	999,695.59	100.893230	1,008,932.30	9,236.71	0.31
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					1.65911	17 Jul 2023		
		Local	2,000,000.000	100.000000	2,000,000.00	100.922200	2,018,444.00	18,444.00	0.61
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	100.922200	2,018,444.00	18,444.00	0.61
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	100.363800	4,014,552.00	14,552.00	1.22
		Base		100.000000	4,000,000.00	100.363800	4,014,552.00	14,552.00	1.22
14041NEU1	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A1 A1					1.39	15 Jan 2021		
		Local	4,000,000.000	99.988456	3,999,538.23	100.006450	4,000,258.00	719.77	1.22
Original Face:		Base	4,000,000.000	99.988456	3,999,538.23	100.006450	4,000,258.00	719.77	1.22
14313VAB0	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2A					1.1	15 Nov 2018		
		Local	163,161.720	99.998934	163,159.98	99.980050	163,129.17	-30.81	0.05
Original Face:		Base	2,000,000.000	99.998934	163,159.98	99.980050	163,129.17	-30.81	0.05
14313VAH7	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2B					1.43911	15 Nov 2018		
		Local	163,161.720	100.000000	163,161.72	100.018710	163,192.25	30.53	0.05
Original Face:		Base	2,000,000.000	100.000000	163,161.72	100.018710	163,192.25	30.53	0.05
14313WAC6	CARMAX AUTO OWNER TRUST CARMX 2015 1 A3					1.38	15 Nov 2019		
		Local	1,622,556.690	99.990400	1,622,400.92	99.999210	1,622,543.87	142.95	0.49
Original Face:		Base	2,500,000.000	99.990400	1,622,400.92	99.999210	1,622,543.87	142.95	0.49

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14912L5P2	CATERPILLAR FINANCIAL SE SR UNSECURED 03/18 1.3					1.3	01 Mar 2018		
		Local	500,000.000	99.971206	499,856.03	99.809700	499,048.50	-807.53	0.15
		Base		99.971206	499,856.03	99.809700	499,048.50	-807.53	0.15
161571FU3	CHASE ISSUANCE TRUST CHAIT 2013 A1 A1					1.3	18 Feb 2020		
		Local	1,040,000.000	100.178846	1,041,860.00	99.951900	1,039,499.76	-2,360.24	0.32
	Original Face:	Base	1,040,000.000	100.178846	1,041,860.00	99.951900	1,039,499.76	-2,360.24	0.32
161571HG2	CHASE ISSUANCE TRUST CHAIT 2016 A6 A6					1.1	15 Jan 2020		
		Local	2,000,000.000	99.992014	1,999,840.28	99.811030	1,996,220.60	-3,619.68	0.61
	Original Face:	Base	2,000,000.000	99.992014	1,999,840.28	99.811030	1,996,220.60	-3,619.68	0.61
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	100.022200	5,001,110.00	1,110.00	1.52
		Base		100.000000	5,000,000.00	100.022200	5,001,110.00	1,110.00	1.52
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	100.063000	3,001,890.00	1,890.00	0.91
		Base		100.000000	3,000,000.00	100.063000	3,001,890.00	1,890.00	0.91
2027A0GL7	COMMONWEALTH BANK AUST SR UNSECURED 144A 10/17 VAR					1.76956	30 Oct 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	98.750000	987,500.00	-12,500.00	0.30
		Base		100.000000	1,000,000.00	98.750000	987,500.00	-12,500.00	0.30
233851BX1	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/17 VAR					1.88233	03 Aug 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.30
		Base		100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.30
24422ERW1	JOHN DEERE CAPITAL CORP SR UNSECURED 10/17 1.2					1.2	10 Oct 2017		
		Local	500,000.000	99.985436	499,927.18	99.930300	499,651.50	-275.68	0.15
		Base		99.985436	499,927.18	99.930300	499,651.50	-275.68	0.15
24422ETN9	JOHN DEERE CAPITAL CORP SR UNSECURED 10/18 VAR					1.42844	15 Oct 2018		
		Local	4,000,000.000	100.000000	4,000,000.00	100.175000	4,007,000.00	7,000.00	1.22
		Base		100.000000	4,000,000.00	100.175000	4,007,000.00	7,000.00	1.22
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	1,000,000.000	99.990801	999,908.01	99.948580	999,485.80	-422.21	0.30
	Original Face:	Base	1,000,000.000	99.990801	999,908.01	99.948580	999,485.80	-422.21	0.30

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25468PDG8	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 VAR					1.47539	08 Jan 2019		
		Local	1,000,000.000	100.000000	1,000,000.00	100.507100	1,005,071.00	5,071.00	0.31
		Base		100.000000	1,000,000.00	100.507100	1,005,071.00	5,071.00	0.31
278642AR4	EBAY INC SR UNSECURED 06/20 2.15					2.15	05 Jun 2020		
		Local	2,000,000.000	99.899000	1,997,980.00	99.972600	1,999,452.00	1,472.00	0.61
		Base		99.899000	1,997,980.00	99.972600	1,999,452.00	1,472.00	0.61
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	1,511,984.570	99.989291	1,511,822.65	100.049740	1,512,736.63	913.98	0.46
Original Face:		Base	2,000,000.000	99.989291	1,511,822.65	100.049740	1,512,736.63	913.98	0.46
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.8	07 Feb 2020		
		Local	4,000,000.000	99.987435	3,999,497.38	100.238000	4,009,520.00	10,022.62	1.22
		Base		99.987435	3,999,497.38	100.238000	4,009,520.00	10,022.62	1.22
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	100.334700	2,006,694.00	6,694.00	0.61
		Base		100.000000	2,000,000.00	100.334700	2,006,694.00	6,694.00	0.61
31283K2K3	FED HM LN PC POOL G11678 FG 04/20 FIXED 4.5					4.5	01 Apr 2020		
		Local	25,701.090	100.880196	25,927.31	102.946896	26,458.47	531.16	0.01
Original Face:		Base	1,100,000.000	100.880196	25,927.31	102.946896	26,458.47	531.16	0.01
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4					4.0	01 Mar 2041		
		Local	933,843.500	103.768312	969,033.64	106.826042	997,588.05	28,554.41	0.30
Original Face:		Base	2,090,000.000	103.768312	969,033.64	106.826042	997,588.05	28,554.41	0.30
3128MBX28	FED HM LN PC POOL G13197 FG 01/19 FIXED 5.5					5.5	01 Jan 2019		
		Local	20,009.000	100.156280	20,040.27	101.179963	20,245.10	204.83	0.01
Original Face:		Base	1,500,000.000	100.156280	20,040.27	101.179963	20,245.10	204.83	0.01
3128MBZR1	FED HM LN PC POOL G13252 FG 02/19 FIXED 6					6.0	01 Feb 2019		
		Local	1,995.060	100.467655	2,004.39	100.251340	2,000.07	-4.32	0.00
Original Face:		Base	1,500,000.000	100.467655	2,004.39	100.251340	2,000.07	-4.32	0.00
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5					4.5	01 Mar 2023		
		Local	6,006.360	101.276813	6,083.05	105.864245	6,358.59	275.54	0.00
Original Face:		Base	250,000.000	101.276813	6,083.05	105.864245	6,358.59	275.54	0.00

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3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5					4.5	01 Jun 2024		
		Local	73,005.480	100.132538	73,102.24	106.536547	77,777.52	4,675.28	0.02
Original Face:		Base	1,000,000.000	100.132538	73,102.24	106.536547	77,777.52	4,675.28	0.02
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5					4.5	01 Feb 2024		
		Local	85,133.110	100.799301	85,813.58	105.884200	90,142.51	4,328.93	0.03
Original Face:		Base	2,206,300.000	100.799301	85,813.58	105.884200	90,142.51	4,328.93	0.03
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	1,165,772.350	101.694510	1,185,526.48	103.305364	1,204,305.37	18,778.89	0.37
Original Face:		Base	5,000,000.000	101.694510	1,185,526.48	103.305364	1,204,305.37	18,778.89	0.37
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	2,840,074.550	102.396912	2,908,148.64	101.859680	2,892,890.85	-15,257.79	0.88
Original Face:		Base	5,000,000.000	102.396912	2,908,148.64	101.859680	2,892,890.85	-15,257.79	0.88
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5					4.5	01 Jun 2024		
		Local	70,453.330	101.348212	71,403.19	106.411337	74,970.33	3,567.14	0.02
Original Face:		Base	1,000,000.000	101.348212	71,403.19	106.411337	74,970.33	3,567.14	0.02
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4					4.0	01 Jul 2025		
		Local	670,749.960	101.592567	681,432.10	105.307262	706,348.42	24,916.32	0.21
Original Face:		Base	6,000,000.000	101.592567	681,432.10	105.307262	706,348.42	24,916.32	0.21
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5					3.5	01 Sep 2025		
		Local	657,912.500	102.079126	671,591.33	104.911309	690,224.62	18,633.29	0.21
Original Face:		Base	5,000,000.000	102.079126	671,591.33	104.911309	690,224.62	18,633.29	0.21
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5					3.5	01 Feb 2042		
		Local	2,343,727.100	104.145499	2,440,886.28	103.745227	2,431,505.00	-9,381.28	0.74
Original Face:		Base	5,000,000.000	104.145499	2,440,886.28	103.745227	2,431,505.00	-9,381.28	0.74
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4					4.0	01 Oct 2039		
		Local	1,555,304.170	104.070889	1,618,618.87	106.037891	1,649,211.74	30,592.87	0.50
Original Face:		Base	5,700,000.000	104.070889	1,618,618.87	106.037891	1,649,211.74	30,592.87	0.50
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4					4.0	01 Dec 2040		
		Local	732,680.160	103.759615	760,226.11	106.825344	782,688.10	22,461.99	0.24
Original Face:		Base	2,000,000.000	103.759615	760,226.11	106.825344	782,688.10	22,461.99	0.24

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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	99.916000	999,160.00	-840.00	0.30
		Base		100.000000	1,000,000.00	99.916000	999,160.00	-840.00	0.30
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	100.019100	5,000,955.00	955.00	1.52
		Base		100.000000	5,000,000.00	100.019100	5,000,955.00	955.00	1.52
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	99.965600	1,999,312.00	-688.00	0.61
		Base		100.000000	2,000,000.00	99.965600	1,999,312.00	-688.00	0.61
3133EEZ60	FEDERAL FARM CREDIT BANK BONDS 06/19 1.52					1.52	24 Jun 2019		
		Local	2,900,000.000	100.230222	2,906,676.43	100.235100	2,906,817.90	141.47	0.88
		Base		100.230222	2,906,676.43	100.235100	2,906,817.90	141.47	0.88
3134GAM68	FREDDIE MAC NOTES 01/20 VAR					1.0	27 Jan 2020		
		Local	4,000,000.000	100.000000	4,000,000.00	99.857700	3,994,308.00	-5,692.00	1.21
		Base		100.000000	4,000,000.00	99.857700	3,994,308.00	-5,692.00	1.21
3135G0H63	FANNIE MAE NOTES 01/19 1.375					1.375	28 Jan 2019		
		Local	1,000,000.000	99.966333	999,663.33	100.120600	1,001,206.00	1,542.67	0.30
		Base		99.966333	999,663.33	100.120600	1,001,206.00	1,542.67	0.30
3135G0WJ8	FANNIE MAE NOTES 05/18 0.875					0.875	21 May 2018		
		Local	2,000,000.000	99.194083	1,983,881.65	99.647900	1,992,958.00	9,076.35	0.61
		Base		99.194083	1,983,881.65	99.647900	1,992,958.00	9,076.35	0.61
3136AK2A0	FANNIEMAE ACES FNA 2014 M10 ASQ2					2.17135	25 Sep 2019		
		Local	1,000,000.000	101.176912	1,011,769.12	101.054570	1,010,545.70	-1,223.42	0.31
Original Face:		Base	1,000,000.000	101.176912	1,011,769.12	101.054570	1,010,545.70	-1,223.42	0.31
3136AP3Z3	FANNIEMAE ACES FNA 2015 M12 FA					1.11	25 Apr 2020		
		Local	809,203.630	99.979508	809,037.81	100.235170	811,106.63	2,068.82	0.25
Original Face:		Base	1,000,000.000	99.979508	809,037.81	100.235170	811,106.63	2,068.82	0.25
31371LJV2	FNMA POOL 255076 FN 01/19 FIXED 4.5					4.5	01 Jan 2019		
		Local	30,585.380	99.790782	30,521.39	102.550893	31,365.58	844.19	0.01
Original Face:		Base	2,360,770.000	99.790782	30,521.39	102.550893	31,365.58	844.19	0.01

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3137B1AZ5	FHLMC MULTIFAMILY STRUCTURED P FHMS K712 A2					1.869	25 Nov 2019		
		Local	2,500,000.000	100.281228	2,507,030.70	100.442290	2,511,057.25	4,026.55	0.76
	Original Face:	Base	2,500,000.000	100.281228	2,507,030.70	100.442290	2,511,057.25	4,026.55	0.76
3137BG5C9	FREDDIE MAC FHR 4425 VL					4.0	15 Mar 2026		
		Local	1,001,255.310	107.045449	1,071,798.24	107.718560	1,078,537.80	6,739.56	0.33
	Original Face:	Base	1,212,000.000	107.045449	1,071,798.24	107.718560	1,078,537.80	6,739.56	0.33
3137EAEC9	FREDDIE MAC NOTES 08/21 1.125					1.125	12 Aug 2021		
		Local	2,000,000.000	99.573514	1,991,470.27	97.490500	1,949,810.00	-41,660.27	0.59
		Base		99.573514	1,991,470.27	97.490500	1,949,810.00	-41,660.27	0.59
31381N7L1	FNMA POOL 466299 FN 11/20 FIXED 3.39					3.39	01 Nov 2020		
		Local	421,461.440	104.227101	439,277.04	104.044915	438,509.20	-767.84	0.13
	Original Face:	Base	500,000.000	104.227101	439,277.04	104.044915	438,509.20	-767.84	0.13
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.5	01 Nov 2027		
		Local	764,719.740	101.588547	776,867.67	101.794579	778,443.24	1,575.57	0.24
	Original Face:	Base	1,500,000.000	101.588547	776,867.67	101.794579	778,443.24	1,575.57	0.24
31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR					6.0	01 May 2021		
		Local	72,097.500	100.642380	72,560.64	105.625588	76,153.41	3,592.77	0.02
	Original Face:	Base	2,500,000.000	100.642380	72,560.64	105.625588	76,153.41	3,592.77	0.02
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.5	01 Jul 2039		
		Local	101,273.480	101.659743	102,954.36	108.139192	109,516.32	6,561.96	0.03
	Original Face:	Base	983,845.000	101.659743	102,954.36	108.139192	109,516.32	6,561.96	0.03
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6					6.0	01 Aug 2022		
		Local	77,157.500	100.722081	77,714.64	105.661809	81,526.01	3,811.37	0.02
	Original Face:	Base	1,800,000.000	100.722081	77,714.64	105.661809	81,526.01	3,811.37	0.02
31416B6K9	FNMA POOL 995574 FN 11/21 FIXED VAR					4.5	01 Nov 2021		
		Local	143,224.430	102.013888	146,108.81	103.135711	147,715.53	1,606.72	0.04
	Original Face:	Base	3,350,000.000	102.013888	146,108.81	103.135711	147,715.53	1,606.72	0.04
31416BN38	FNMA POOL 995110 FN 11/18 FIXED VAR					5.5	01 Nov 2018		
		Local	8,592.290	100.403269	8,626.94	100.808884	8,661.79	34.85	0.00
	Original Face:	Base	1,500,000.000	100.403269	8,626.94	100.808884	8,661.79	34.85	0.00

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31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.0	01 Dec 2040		
		Local	2,169,220.300	104.149719	2,259,236.85	106.096316	2,301,462.82	42,225.97	0.70
Original Face:		Base	5,200,000.000	104.149719	2,259,236.85	106.096316	2,301,462.82	42,225.97	0.70
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.5	01 Jan 2027		
		Local	1,054,200.600	101.829400	1,073,486.15	101.881300	1,074,033.28	547.13	0.33
Original Face:		Base	2,680,283.000	101.829400	1,073,486.15	101.881300	1,074,033.28	547.13	0.33
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.5	01 Aug 2027		
		Local	6,725,538.150	102.685319	6,906,140.30	101.793629	6,846,169.35	-59,970.95	2.08
Original Face:		Base	15,000,000.000	102.685319	6,906,140.30	101.793629	6,846,169.35	-59,970.95	2.08
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	2,489,013.370	101.453125	2,525,181.84	101.788551	2,533,530.64	8,348.80	0.77
Original Face:		Base	4,200,000.000	101.453125	2,525,181.84	101.788551	2,533,530.64	8,348.80	0.77
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.0	01 Nov 2024		
		Local	298,670.840	102.653604	306,596.38	106.752695	318,839.17	12,242.79	0.10
Original Face:		Base	1,500,000.000	102.653604	306,596.38	106.752695	318,839.17	12,242.79	0.10
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.0	01 Jan 2025		
		Local	318,150.140	101.612409	323,280.02	105.199147	334,691.23	11,411.21	0.10
Original Face:		Base	3,200,000.000	101.612409	323,280.02	105.199147	334,691.23	11,411.21	0.10
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.5	01 Feb 2027		
		Local	261,207.090	103.548146	270,475.10	104.768939	273,663.90	3,188.80	0.08
Original Face:		Base	765,534.000	103.548146	270,475.10	104.768939	273,663.90	3,188.80	0.08
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.5	01 Aug 2027		
		Local	2,095,902.400	102.680414	2,152,081.27	101.790631	2,133,432.28	-18,648.99	0.65
Original Face:		Base	5,157,070.000	102.680414	2,152,081.27	101.790631	2,133,432.28	-18,648.99	0.65
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.5	01 Mar 2025		
		Local	361,512.900	101.895620	368,365.81	105.474130	381,302.59	12,936.78	0.12
Original Face:		Base	5,000,000.000	101.895620	368,365.81	105.474130	381,302.59	12,936.78	0.12
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.0	01 Aug 2025		
		Local	648,147.050	102.580555	664,872.84	105.880287	686,259.96	21,387.12	0.21
Original Face:		Base	5,000,000.000	102.580555	664,872.84	105.880287	686,259.96	21,387.12	0.21

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31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.0	01 Feb 2041		
		Local	567,755.720	103.907763	589,942.27	106.148716	602,665.41	12,723.14	0.18
Original Face:		Base	2,000,000.000	103.907763	589,942.27	106.148716	602,665.41	12,723.14	0.18
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5					4.5	01 Sep 2040		
		Local	481,105.000	103.726415	499,032.97	107.922478	519,220.44	20,187.47	0.16
Original Face:		Base	5,000,000.000	103.726415	499,032.97	107.922478	519,220.44	20,187.47	0.16
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5					4.5	01 Nov 2040		
		Local	3,104,972.790	107.369683	3,333,799.45	108.247425	3,361,053.09	27,253.64	1.02
Original Face:		Base	14,750,000.000	107.369683	3,333,799.45	108.247425	3,361,053.09	27,253.64	1.02
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3					3.0	01 Nov 2025		
		Local	394,426.900	101.446719	400,133.15	103.423835	407,931.43	7,798.28	0.12
Original Face:		Base	2,000,000.000	101.446719	400,133.15	103.423835	407,931.43	7,798.28	0.12
34528QDR2	FORD CREDIT FLOORPLAN MASTER O FORDF 2015 1 A1					1.42	15 Jan 2020		
		Local	5,000,000.000	99.988169	4,999,408.44	99.978240	4,998,912.00	-496.44	1.52
Original Face:		Base	5,000,000.000	99.988169	4,999,408.44	99.978240	4,998,912.00	-496.44	1.52
34528QDS0	FORD CREDIT FLOORPLAN MASTER O FORDF 2015 1 A2					1.38911	15 Jan 2020		
		Local	4,250,000.000	100.000000	4,250,000.00	100.140030	4,255,951.28	5,951.28	1.29
Original Face:		Base	4,250,000.000	100.000000	4,250,000.00	100.140030	4,255,951.28	5,951.28	1.29
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	100.662300	1,006,623.00	6,623.00	0.31
		Base		100.000000	1,000,000.00	100.662300	1,006,623.00	6,623.00	0.31
345397XS7	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/19 VAR					2.73539	08 Jan 2019		
		Local	1,000,000.000	100.000000	1,000,000.00	101.634100	1,016,341.00	16,341.00	0.31
		Base		100.000000	1,000,000.00	101.634100	1,016,341.00	16,341.00	0.31
369550AV0	GENERAL DYNAMICS CORP COMPANY GUAR 11/17 1					1.0	15 Nov 2017		
		Local	500,000.000	99.943332	499,716.66	99.853800	499,269.00	-447.66	0.15
		Base		99.943332	499,716.66	99.853800	499,269.00	-447.66	0.15
36962G6L3	GENERAL ELECTRIC CO SR UNSECURED 12/17 VAR					1.60167	07 Dec 2017		
		Local	1,000,000.000	99.963106	999,631.06	100.202900	1,002,029.00	2,397.94	0.30
		Base		99.963106	999,631.06	100.202900	1,002,029.00	2,397.94	0.30

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377372AD9	GLAXOSMITHKLINE CAP INC COMPANY GUAR 05/18 5.65					5.65	15 May 2018		
		Local	2,000,000.000	103.953075	2,079,061.49	103.966800	2,079,336.00	274.51	0.63
		Base		103.953075	2,079,061.49	103.966800	2,079,336.00	274.51	0.63
38141EB99	GOLDMAN SACHS GROUP INC SR UNSECURED 06/17 VAR					1.725	04 Jun 2017		
		Local	2,000,000.000	100.002461	2,000,049.22	100.002461	2,000,049.22	0.00	0.61
		Base		100.002461	2,000,049.22	100.002461	2,000,049.22	0.00	0.61
38141GRC0	GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 2.375					2.375	22 Jan 2018		
		Local	1,000,000.000	100.097972	1,000,979.72	100.456500	1,004,565.00	3,585.28	0.31
		Base		100.097972	1,000,979.72	100.456500	1,004,565.00	3,585.28	0.31
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	8,000,000.000	99.977763	7,998,221.00	99.780500	7,982,440.00	-15,781.00	2.43
		Base		99.977763	7,998,221.00	99.780500	7,982,440.00	-15,781.00	2.43
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	3,115,119.680	98.740416	3,075,882.13	98.195280	3,058,900.49	-16,981.64	0.93
Original Face:		Base	4,000,000.000	98.740416	3,075,882.13	98.195280	3,058,900.49	-16,981.64	0.93
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB					1.723	16 Aug 2042		
		Local	1,535,054.560	99.049060	1,520,457.11	97.214960	1,492,302.68	-28,154.43	0.45
Original Face:		Base	1,900,000.000	99.049060	1,520,457.11	97.214960	1,492,302.68	-28,154.43	0.45
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG					2.0	16 Aug 2048		
		Local	2,985,605.640	99.255616	2,963,381.26	99.073750	2,957,951.47	-5,429.79	0.90
Original Face:		Base	3,000,000.000	99.255616	2,963,381.26	99.073750	2,957,951.47	-5,429.79	0.90
41283LAG0	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/19 2.25					2.25	15 Jan 2019		
		Local	1,000,000.000	99.993548	999,935.48	100.416300	1,004,163.00	4,227.52	0.31
		Base		99.993548	999,935.48	100.416300	1,004,163.00	4,227.52	0.31
427866AV0	HERSHEY COMPANY SR UNSECURED 08/18 1.6					1.6	21 Aug 2018		
		Local	6,000,000.000	100.398895	6,023,933.69	100.226800	6,013,608.00	-10,325.69	1.83
		Base		100.398895	6,023,933.69	100.226800	6,013,608.00	-10,325.69	1.83
459058FQ1	INTL BK RECON AND DEVELOP 09/19 1.2					1.2	30 Sep 2019		
		Local	4,000,000.000	99.108901	3,964,356.02	99.294800	3,971,792.00	7,435.98	1.21
		Base		99.108901	3,964,356.02	99.294800	3,971,792.00	7,435.98	1.21

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459200HK0	IBM CORP SR UNSECURED 02/18 1.25					1.25	08 Feb 2018		
		Local	500,000.000	100.000000	500,000.00	99.951300	499,756.50	-243.50	0.15
		Base		100.000000	500,000.00	99.951300	499,756.50	-243.50	0.15
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					1.55094	12 Feb 2019		
		Local	500,000.000	100.000000	500,000.00	100.581400	502,907.00	2,907.00	0.15
		Base		100.000000	500,000.00	100.581400	502,907.00	2,907.00	0.15
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		Local	2,000,000.000	99.975220	1,999,504.39	100.281000	2,005,620.00	6,115.61	0.61
		Base		99.975220	1,999,504.39	100.281000	2,005,620.00	6,115.61	0.61
47787VAC5	JOHN DEERE OWNER TRUST JDOT 2014 A A3					0.92	16 Apr 2018		
		Local	135,474.890	100.014261	135,494.21	99.974700	135,440.61	-53.60	0.04
	Original Face:	Base	3,800,000.000	100.014261	135,494.21	99.974700	135,440.61	-53.60	0.04
532457BK3	ELI LILLY + CO SR UNSECURED 03/18 1.25					1.25	01 Mar 2018		
		Local	5,000,000.000	99.978000	4,998,900.00	99.935700	4,996,785.00	-2,115.00	1.52
		Base		99.978000	4,998,900.00	99.935700	4,996,785.00	-2,115.00	1.52
548661DB0	LOWE S COS INC SR UNSECURED 09/19 VAR					1.529	10 Sep 2019		
		Local	500,000.000	100.000000	500,000.00	100.706500	503,532.50	3,532.50	0.15
		Base		100.000000	500,000.00	100.706500	503,532.50	3,532.50	0.15
585055BA3	MEDTRONIC INC COMPANY GUAR 04/18 1.375					1.375	01 Apr 2018		
		Local	1,000,000.000	99.975189	999,751.89	99.864400	998,644.00	-1,107.89	0.30
		Base		99.975189	999,751.89	99.864400	998,644.00	-1,107.89	0.30
58933YAP0	MERCK + CO INC SR UNSECURED 02/20 VAR					1.55956	10 Feb 2020		
		Local	5,500,000.000	100.000000	5,500,000.00	100.671600	5,536,938.00	36,938.00	1.68
		Base		100.000000	5,500,000.00	100.671600	5,536,938.00	36,938.00	1.68
58933YAS4	MERCK + CO INC SR UNSECURED 02/20 1.85					1.85	10 Feb 2020		
		Local	3,000,000.000	99.989761	2,999,692.83	100.572800	3,017,184.00	17,491.17	0.92
		Base		99.989761	2,999,692.83	100.572800	3,017,184.00	17,491.17	0.92
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	100.177100	1,502,656.50	2,656.50	0.46
		Base		100.000000	1,500,000.00	100.177100	1,502,656.50	2,656.50	0.46

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594918AY0	MICROSOFT CORP SR UNSECURED 02/20 1.85					1.85	12 Feb 2020		
		Local	8,000,000.000	100.554677	8,044,374.17	100.479600	8,038,368.00	-6,006.17	2.44
		Base		100.554677	8,044,374.17	100.479600	8,038,368.00	-6,006.17	2.44
594918BN3	MICROSOFT CORP SR UNSECURED 08/19 1.1					1.1	08 Aug 2019		
		Local	2,000,000.000	99.924937	1,998,498.74	99.131900	1,982,638.00	-15,860.74	0.60
		Base		99.924937	1,998,498.74	99.131900	1,982,638.00	-15,860.74	0.60
61761JVM8	MORGAN STANLEY SR UNSECURED 01/18 1.875					1.875	05 Jan 2018		
		Local	1,125,000.000	100.051606	1,125,580.57	100.149200	1,126,678.50	1,097.93	0.34
		Base		100.051606	1,125,580.57	100.149200	1,126,678.50	1,097.93	0.34
654740AJ8	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.5					1.5	02 Mar 2018		
		Local	5,000,000.000	99.988990	4,999,449.50	99.805500	4,990,275.00	-9,174.50	1.52
		Base		99.988990	4,999,449.50	99.805500	4,990,275.00	-9,174.50	1.52
65478UAD1	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 A A3					1.34	15 Oct 2020		
		Local	3,000,000.000	99.983621	2,999,508.64	99.813030	2,994,390.90	-5,117.74	0.91
Original Face:		Base	3,000,000.000	99.983621	2,999,508.64	99.813030	2,994,390.90	-5,117.74	0.91
69353RFC7	PNC BANK NA SR UNSECURED 05/20 2					2.0	19 May 2020		
		Local	2,000,000.000	99.887000	1,997,740.00	100.085500	2,001,710.00	3,970.00	0.61
		Base		99.887000	1,997,740.00	100.085500	2,001,710.00	3,970.00	0.61
69353RFD5	PNC BANK NA SR UNSECURED 05/20 VAR					1.53839	19 May 2020		
		Local	2,000,000.000	100.000000	2,000,000.00	100.062300	2,001,246.00	1,246.00	0.61
		Base		100.000000	2,000,000.00	100.062300	2,001,246.00	1,246.00	0.61
717081DU4	PFIZER INC SR UNSECURED 06/19 1.45					1.45	03 Jun 2019		
		Local	3,000,000.000	100.292800	3,008,784.00	99.847600	2,995,428.00	-13,356.00	0.91
		Base		100.292800	3,008,784.00	99.847600	2,995,428.00	-13,356.00	0.91
718172BP3	PHILIP MORRIS INTL INC SR UNSECURED 08/17 1.25					1.25	11 Aug 2017		
		Local	1,000,000.000	99.975524	999,755.24	99.975524	999,755.24	0.00	0.30
		Base		99.975524	999,755.24	99.975524	999,755.24	0.00	0.30
78012KHR1	ROYAL BANK OF CANADA SR UNSECURED 04/19 VAR					1.90539	08 Apr 2019		
		Local	4,000,000.000	100.000000	4,000,000.00	100.398400	4,015,936.00	15,936.00	1.22
		Base		100.000000	4,000,000.00	100.398400	4,015,936.00	15,936.00	1.22

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78012KWY9	ROYAL BANK OF CANADA SR UNSECURED 03/22 VAR					2.15	30 Mar 2022		
		Local	4,000,000.000	99.855175	3,994,207.01	100.540400	4,021,616.00	27,408.99	1.22
		Base		99.855175	3,994,207.01	100.540400	4,021,616.00	27,408.99	1.22
87165LBB6	SYNCHRONY CREDIT CARD MASTER N SYNCT 2016 2 A					2.21	15 May 2024		
		Local	500,000.000	99.996596	499,982.98	100.499770	502,498.85	2,515.87	0.15
Original Face:		Base	500,000.000	99.996596	499,982.98	100.499770	502,498.85	2,515.87	0.15
88579YAE1	3M COMPANY SR UNSECURED 06/17 1					1.0	26 Jun 2017		
		Local	500,000.000	100.008404	500,042.02	100.008404	500,042.02	0.00	0.15
		Base		100.008404	500,042.02	100.008404	500,042.02	0.00	0.15
88579YAG6	3M COMPANY SR UNSECURED 06/19 1.625					1.625	15 Jun 2019		
		Local	3,000,000.000	100.866089	3,025,982.67	100.229900	3,006,897.00	-19,085.67	0.91
		Base		100.866089	3,025,982.67	100.229900	3,006,897.00	-19,085.67	0.91
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	500,000.000	99.996002	499,980.01	99.983700	499,918.50	-61.51	0.15
		Base		99.996002	499,980.01	99.983700	499,918.50	-61.51	0.15
89236TBB0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1					2.1	17 Jan 2019		
		Local	500,000.000	99.972334	499,861.67	100.779400	503,897.00	4,035.33	0.15
		Base		99.972334	499,861.67	100.779400	503,897.00	4,035.33	0.15
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	99.955400	4,997,770.00	-2,230.00	1.52
		Base		100.000000	5,000,000.00	99.955400	4,997,770.00	-2,230.00	1.52
90327QCZ0	USAA CAPITAL CORP SR UNSECURED 144A 02/19 VAR					1.39956	01 Feb 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	99.987300	4,999,365.00	-635.00	1.52
		Base		100.000000	5,000,000.00	99.987300	4,999,365.00	-635.00	1.52
912828M72	US TREASURY N/B 11/17 0.875					0.875	30 Nov 2017		
		Local	1,000,000.000	99.938266	999,382.66	99.867200	998,672.00	-710.66	0.30
		Base		99.938266	999,382.66	99.867200	998,672.00	-710.66	0.30
91514AEZ4	UNIV OF TEXAS TX UNIV REVENUES UNIHGR 08/45 ADJUSTABLE VAR					0.87	01 Aug 2045		
		Local	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.22
		Base		100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.22

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929903DU3	WACHOVIA CORP SR UNSECURED 06/17 VAR					1.40122	15 Jun 2017		
		Local	1,000,000.000	99.979986	999,799.86	99.979986	999,799.86	0.00	0.30
		Base		99.979986	999,799.86	99.979986	999,799.86	0.00	0.30
931142DJ9	WAL MART STORES INC SR UNSECURED 12/18 1.95					1.95	15 Dec 2018		
		Local	2,000,000.000	101.439864	2,028,797.27	100.789000	2,015,780.00	-13,017.27	0.61
		Base		101.439864	2,028,797.27	100.789000	2,015,780.00	-13,017.27	0.61
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.5	04 Mar 2021		
		Local	3,000,000.000	99.982718	2,999,481.55	100.745800	3,022,374.00	22,892.45	0.92
		Base		99.982718	2,999,481.55	100.745800	3,022,374.00	22,892.45	0.92
949746SA0	WELLS FARGO + COMPANY SR UNSECURED 07/21 2.1					2.1	26 Jul 2021		
		Local	1,000,000.000	97.943616	979,436.16	99.084600	990,846.00	11,409.84	0.30
		Base		97.943616	979,436.16	99.084600	990,846.00	11,409.84	0.30
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					2.112	11 Feb 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.707000	3,021,210.00	21,210.00	0.92
		Base		100.000000	3,000,000.00	100.707000	3,021,210.00	21,210.00	0.92
94974BFG0	WELLS FARGO + COMPANY SR UNSECURED 01/18 1.5					1.5	16 Jan 2018		
		Local	1,000,000.000	99.977779	999,777.79	99.947700	999,477.00	-300.79	0.30
		Base		99.977779	999,777.79	99.947700	999,477.00	-300.79	0.30
94986RPR6	WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR					1.48178	14 May 2018		
		Local	2,000,000.000	100.000000	2,000,000.00	99.951200	1,999,024.00	-976.00	0.61
		Base		100.000000	2,000,000.00	99.951200	1,999,024.00	-976.00	0.61
94988J5H6	WELLS FARGO BANK NA SR UNSECURED 11/18 VAR					1.70039	28 Nov 2018		
		Local	4,000,000.000	100.000000	4,000,000.00	100.449500	4,017,980.00	17,980.00	1.22
		Base		100.000000	4,000,000.00	100.449500	4,017,980.00	17,980.00	1.22
94989JAW6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A1					1.531	15 May 2048		
		Local	699,295.760	99.997656	699,279.37	99.787150	697,807.31	-1,472.06	0.21
Original Face:		Base	1,000,000.000	99.997656	699,279.37	99.787150	697,807.31	-1,472.06	0.21
981464EN6	WORLD FINANCIAL NETWORK CREDIT WFNMT 2014 C A					1.54	16 Aug 2021		
		Local	2,000,000.000	100.247202	2,004,944.03	100.043980	2,000,879.60	-4,064.43	0.61
Original Face:		Base	2,000,000.000	100.247202	2,004,944.03	100.043980	2,000,879.60	-4,064.43	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
981464FP0	WORLD FINANCIAL NETWORK CREDIT WFNMT 2016 B A					1.44	15 Jun 2022		
			4,000,000.000	Local	99.698706	3,987,948.23	99.765490	3,990,619.60	2,671.37	1.21
	Original Face:		4,000,000.000	Base	99.698706	3,987,948.23	99.765490	3,990,619.60	2,671.37	1.21
US DOLLAR Total									
			294,963,628.240	Local		296,196,821.76		296,612,898.10	416,076.34	90.17
	Original Face:		199,012,802.000	Base		296,196,821.76		296,612,898.10	416,076.34	90.17
FIXED INCOME Total									
			294,963,628.240	Base		296,196,821.76		296,612,898.10	416,076.34	90.17
	Original Face:		199,012,802.000							

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Holdings

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

As of: *May 31, 2017* *View Date:* *June 8, 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								
		327,324,113.300	Base	328,543,236.87		328,956,500.88	413,264.01	100.00
Original Face:		199,012,802.000						

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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								
		Local	3,992,124.230	1.000000	3,992,124.23	1.000000	3,992,124.23	0.00	2.75
		Base		1.000000	3,992,124.23	1.000000	3,992,124.23	0.00	2.75
US DOLLAR Total									
		Local	3,992,124.230		3,992,124.23		3,992,124.23	0.00	2.75
		Base			3,992,124.23		3,992,124.23	0.00	2.75
CASH Total									
		Base	3,992,124.230		3,992,124.23		3,992,124.23	0.00	2.75
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
7426M5AH7	PRIVATE EXP. FUNDING					1.4	17 Jan 2018		
		Local	10,000,000.000	99.105556	9,910,555.56	99.155389	9,915,538.90	4,983.34	6.84
		Base		99.105556	9,910,555.56	99.155389	9,915,538.90	4,983.34	6.84
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					0.77	01 Jun 2017		
		Local	13,000,000.000	100.000000	13,000,000.00	100.000000	13,000,000.00	0.00	8.97
		Base		100.000000	13,000,000.00	100.000000	13,000,000.00	0.00	8.97
923UKT003	FDIC WEST VALLEY NATL BK CD 12/49 VAR					0.65	30 Jun 2017		
		Local	248,000.000	100.000000	248,000.00	100.000000	248,000.00	0.00	0.17
		Base		100.000000	248,000.00	100.000000	248,000.00	0.00	0.17
923UNC007	FDIC PINNACLE BANK 12/49 VAR					0.8	30 Nov 2017		
		Local	242,409.000	100.000000	242,409.00	100.000000	242,409.00	0.00	0.17
		Base		100.000000	242,409.00	100.000000	242,409.00	0.00	0.17
US DOLLAR Total									
		Local	23,490,409.000		23,400,964.56		23,405,947.90	4,983.34	16.15
		Base			23,400,964.56		23,405,947.90	4,983.34	16.15

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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
CASH EQUIVALENT Total									
		Base	23,490,409.000		23,400,964.56		23,405,947.90	4,983.34	16.15
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
30218HAA5	EXPORT LEASING 2009 LLC US GOVT GUAR 08/21 1.859					1.859	28 Aug 2021		
		Local	559,387.730	100.743643	563,547.58	99.674800	557,568.60	-5,978.98	0.38
		Base		100.743643	563,547.58	99.674800	557,568.60	-5,978.98	0.38
31771KAA5	FICO STRIP PRIN SECURED 09/19 0.00000					0.01	26 Sep 2019		
		Local	1,000,000.000	96.085588	960,855.88	96.220000	962,200.00	1,344.12	0.66
		Base		96.085588	960,855.88	96.220000	962,200.00	1,344.12	0.66
36176S4T4	GNMA POOL 775134 GN 09/41 FIXED 4					4.0	15 Sep 2041		
		Local	2,390,383.100	105.996009	2,533,710.69	107.253082	2,563,759.55	30,048.86	1.77
Original Face:		Base	5,000,000.000	105.996009	2,533,710.69	107.253082	2,563,759.55	30,048.86	1.77
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3					3.0	15 Aug 2027		
		Local	2,047,394.850	104.733548	2,144,309.26	104.294114	2,135,312.32	-8,996.94	1.47
Original Face:		Base	5,000,000.000	104.733548	2,144,309.26	104.294114	2,135,312.32	-8,996.94	1.47
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5					2.5	20 Apr 2027		
		Local	1,883,392.950	103.701991	1,953,115.99	102.437603	1,929,302.59	-23,813.40	1.33
Original Face:		Base	4,372,786.000	103.701991	1,953,115.99	102.437603	1,929,302.59	-23,813.40	1.33
36179MAG5	GNMA II POOL MA0007 G2 04/27 FIXED 3					3.0	20 Apr 2027		
		Local	1,741,147.400	104.403776	1,817,823.63	103.804185	1,807,383.87	-10,439.76	1.25
Original Face:		Base	5,000,000.000	104.403776	1,817,823.63	103.804185	1,807,383.87	-10,439.76	1.25
36179MAH3	GNMA II POOL MA0008 G2 04/27 FIXED 3.5					3.5	20 Apr 2027		
		Local	1,948,042.650	104.587708	2,037,413.15	105.233624	2,049,995.88	12,582.73	1.41
Original Face:		Base	7,500,000.000	104.587708	2,037,413.15	105.233624	2,049,995.88	12,582.73	1.41
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5					2.5	20 May 2027		
		Local	2,161,124.300	103.244547	2,231,243.00	102.438634	2,213,826.21	-17,416.79	1.53
Original Face:		Base	5,000,000.000	103.244547	2,231,243.00	102.438634	2,213,826.21	-17,416.79	1.53

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36179MGN4	GNMA II POOL MA0205 G2 07/27 FIXED 3					3.0	20 Jul 2027		
		Local	1,974,739.350	104.561480	2,064,816.70	103.811361	2,050,003.80	-14,812.90	1.41
Original Face:		Base	5,000,000.000	104.561480	2,064,816.70	103.811361	2,050,003.80	-14,812.90	1.41
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5					3.5	20 Jul 2027		
		Local	1,278,377.990	105.244507	1,345,422.61	105.261411	1,345,638.71	216.10	0.93
Original Face:		Base	4,169,641.000	105.244507	1,345,422.61	105.261411	1,345,638.71	216.10	0.93
36179MGW4	GNMA II POOL MA0213 G2 07/42 FIXED 3					3.0	20 Jul 2042		
		Local	4,266,816.830	102.258238	4,363,171.70	101.398458	4,326,486.47	-36,685.23	2.98
Original Face:		Base	7,500,000.000	102.258238	4,363,171.70	101.398458	4,326,486.47	-36,685.23	2.98
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3					3.0	20 May 2043		
		Local	962,308.500	101.315595	974,968.58	101.398541	975,766.78	798.20	0.67
Original Face:		Base	2,000,000.000	101.315595	974,968.58	101.398541	975,766.78	798.20	0.67
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5					3.5	20 Feb 2027		
		Local	606,604.960	103.551501	628,148.54	102.998580	624,794.50	-3,354.04	0.43
Original Face:		Base	2,910,888.000	103.551501	628,148.54	102.998580	624,794.50	-3,354.04	0.43
36202FL61	GNMA II POOL 004849 G2 11/40 FIXED 4					4.0	20 Nov 2040		
		Local	2,184,002.810	105.704635	2,308,592.19	104.384942	2,279,770.07	-28,822.12	1.57
Original Face:		Base	12,190,366.000	105.704635	2,308,592.19	104.384942	2,279,770.07	-28,822.12	1.57
3620C4U57	GNMA POOL 748604 GN 09/40 FIXED 4.5					4.5	15 Sep 2040		
		Local	1,128,315.250	107.822706	1,216,580.03	108.997607	1,229,836.62	13,256.59	0.85
Original Face:		Base	5,000,000.000	107.822706	1,216,580.03	108.997607	1,229,836.62	13,256.59	0.85
36225BWY0	GNMA POOL 781563 GN 02/18 FIXED 5					5.0	15 Feb 2018		
		Local	9,335.410	100.817961	9,411.77	102.119154	9,533.24	121.47	0.01
Original Face:		Base	2,255,000.000	100.817961	9,411.77	102.119154	9,533.24	121.47	0.01
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR					2.125	20 Sep 2040		
		Local	1,924,956.970	103.577083	1,993,814.28	102.638226	1,975,741.69	-18,072.59	1.36
Original Face:		Base	9,450,000.000	103.577083	1,993,814.28	102.638226	1,975,741.69	-18,072.59	1.36
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5					2.5	15 Dec 2027		
		Local	1,229,593.780	101.588921	1,249,131.05	102.299990	1,257,874.31	8,743.26	0.87
Original Face:		Base	2,500,000.000	101.588921	1,249,131.05	102.299990	1,257,874.31	8,743.26	0.87

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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
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.5	20 Jun 2028		
		Local	813,024.590	101.490688	825,144.25	100.547346	817,474.65	-7,669.60	0.56
Original Face:		Base	1,500,000.000	101.490688	825,144.25	100.547346	817,474.65	-7,669.60	0.56
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4					4.0	15 Nov 2040		
		Local	1,295,827.040	106.258165	1,376,922.03	106.203059	1,376,207.96	-714.07	0.95
Original Face:		Base	5,872,458.000	106.258165	1,376,922.03	106.203059	1,376,207.96	-714.07	0.95
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5					5.5	15 Feb 2024		
		Local	64,475.790	103.576086	66,781.50	107.885576	69,560.08	2,778.58	0.05
Original Face:		Base	1,000,000.000	103.576086	66,781.50	107.885576	69,560.08	2,778.58	0.05
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5					5.0	15 Dec 2035		
		Local	51,301.630	105.605183	54,177.18	109.840162	56,349.79	2,172.61	0.04
Original Face:		Base	1,000,000.000	105.605183	54,177.18	109.840162	56,349.79	2,172.61	0.04
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5					5.0	15 Sep 2022		
		Local	685.110	102.329553	701.07	105.411523	722.18	21.11	0.00
Original Face:		Base	25,000.000	102.329553	701.07	105.411523	722.18	21.11	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5					5.0	15 Oct 2039		
		Local	157,939.040	103.753265	163,866.91	110.805059	175,004.45	11,137.54	0.12
Original Face:		Base	2,000,000.000	103.753265	163,866.91	110.805059	175,004.45	11,137.54	0.12
38374C5H0	GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD					4.0	20 Mar 2033		
		Local	14,247.420	100.000000	14,247.42	102.611330	14,619.47	372.05	0.01
Original Face:		Base	410,000.000	100.000000	14,247.42	102.611330	14,619.47	372.05	0.01
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	15,987.050	100.933943	16,136.36	100.694710	16,098.11	-38.25	0.01
Original Face:		Base	500,000.000	100.933943	16,136.36	100.694710	16,098.11	-38.25	0.01
38376R3G9	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP					1.215	20 Apr 2067		
		Local	4,006,379.000	100.000000	4,006,379.00	100.000000	4,006,379.00	0.00	2.76
Original Face:		Base	4,006,379.000	100.000000	4,006,379.00	100.000000	4,006,379.00	0.00	2.76
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC					2.0	16 Aug 2039		
		Local	1,052,055.880	101.209381	1,064,779.24	99.850620	1,050,484.32	-14,294.92	0.72
Original Face:		Base	2,720,000.000	101.209381	1,064,779.24	99.850620	1,050,484.32	-14,294.92	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
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C					2.637	16 May 2051		
		Local	1,675,369.320	101.666088	1,703,282.45	99.872190	1,673,228.03	-30,054.42	1.15
Original Face:		Base	4,000,000.000	101.666088	1,703,282.45	99.872190	1,673,228.03	-30,054.42	1.15
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB					2.0	20 Jul 2042		
		Local	2,383,163.900	102.372071	2,439,694.25	99.523260	2,371,802.40	-67,891.85	1.64
Original Face:		Base	4,400,000.000	102.372071	2,439,694.25	99.523260	2,371,802.40	-67,891.85	1.64
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	2,336,339.760	99.262591	2,319,111.37	98.195280	2,294,175.37	-24,936.00	1.58
Original Face:		Base	3,000,000.000	99.262591	2,319,111.37	98.195280	2,294,175.37	-24,936.00	1.58
38378KES4	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 45 AB					1.45	16 Apr 2039		
		Local	881,615.080	99.702578	878,992.96	99.232620	874,849.74	-4,143.22	0.60
Original Face:		Base	2,000,000.000	99.702578	878,992.96	99.232620	874,849.74	-4,143.22	0.60
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF					2.42618	16 Mar 2048		
		Local	786,983.320	100.674228	792,289.38	99.135480	780,179.69	-12,109.69	0.54
Original Face:		Base	1,000,000.000	100.674228	792,289.38	99.135480	780,179.69	-12,109.69	0.54
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A					2.5	16 Dec 2044		
		Local	1,711,190.900	101.366688	1,734,577.54	100.347170	1,717,131.64	-17,445.90	1.18
Original Face:		Base	2,000,000.000	101.366688	1,734,577.54	100.347170	1,717,131.64	-17,445.90	1.18
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.0	16 Jul 2050		
		Local	635,081.290	101.429397	644,159.12	100.745010	639,812.71	-4,346.41	0.44
Original Face:		Base	1,000,000.000	101.429397	644,159.12	100.745010	639,812.71	-4,346.41	0.44
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028	16 Aug 2052		
		Local	719,048.670	100.794930	724,764.60	100.925890	725,706.27	941.67	0.50
Original Face:		Base	1,000,000.000	100.794930	724,764.60	100.925890	725,706.27	941.67	0.50
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.85	16 Feb 2049		
		Local	837,344.100	100.905864	844,929.30	100.391040	840,618.45	-4,310.85	0.58
Original Face:		Base	1,000,000.000	100.905864	844,929.30	100.391040	840,618.45	-4,310.85	0.58
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.2	16 Aug 2055		
		Local	767,095.850	99.880569	766,179.70	98.993080	759,371.81	-6,807.89	0.52
Original Face:		Base	1,000,000.000	99.880569	766,179.70	98.993080	759,371.81	-6,807.89	0.52

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A					2.1	15 Jun 2044		
		Local	814,788.570	100.347284	817,618.20	99.473140	810,495.77	-7,122.43	0.56
	Original Face:	Base	1,000,000.000	100.347284	817,618.20	99.473140	810,495.77	-7,122.43	0.56
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.6	16 Dec 2049		
		Local	875,170.670	100.989221	883,828.04	100.541940	879,913.57	-3,914.47	0.61
	Original Face:	Base	1,000,000.000	100.989221	883,828.04	100.541940	879,913.57	-3,914.47	0.61
418097AC5	AID JORDAN US GOVT GUAR 10/20 2.503					2.503	30 Oct 2020		
		Local	1,280,000.000	102.368921	1,310,322.19	102.750100	1,315,201.28	4,879.09	0.91
		Base		102.368921	1,310,322.19	102.750100	1,315,201.28	4,879.09	0.91
62889KAD3	NCUA GUARANTEED NOTES US GOVT GUAR 06/19 3					3.0	12 Jun 2019		
		Local	1,000,000.000	103.296152	1,032,961.52	103.221000	1,032,210.00	-751.52	0.71
		Base		103.296152	1,032,961.52	103.221000	1,032,210.00	-751.52	0.71
690353J24	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000					0.01	26 Jan 2021		
		Local	1,000,000.000	102.175142	1,021,751.42	102.132100	1,021,321.00	-430.42	0.70
		Base		102.175142	1,021,751.42	102.132100	1,021,321.00	-430.42	0.70
690353L54	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000						26 Jan 2021		
		Local	2,500,000.000	101.960786	2,549,019.65	104.130000	2,603,250.00	54,230.35	1.80
		Base		101.960786	2,549,019.65	104.130000	2,603,250.00	54,230.35	1.80
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	100.930000	4,541,850.00	41,850.00	3.13
		Base		100.000000	4,500,000.00	100.930000	4,541,850.00	41,850.00	3.13
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	1.39
		Base		100.000040	2,000,000.80	100.960000	2,019,200.00	19,199.20	1.39
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	2.09
		Base		100.000000	3,000,000.00	100.960000	3,028,800.00	28,800.00	2.09
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	100.690000	1,913,110.00	13,110.00	1.32
		Base		100.000000	1,900,000.00	100.690000	1,913,110.00	13,110.00	1.32

& 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
690353UT2	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/17 0.00000						17 Nov 2017		
		Local	2,000,000.000	106.644936	2,132,898.72	100.520000	2,010,400.00	-122,498.72	1.39
		Base		106.644936	2,132,898.72	100.520000	2,010,400.00	-122,498.72	1.39
690353WF0	OVERSEAS PRIVATE INV COR US GOVT GUAR 06/17 0.57					0.57	15 Jun 2017		
		Local	236,842.030	100.001047	236,844.51	100.001047	236,844.51	0.00	0.16
Original Face:		Base	4,500,000.000	100.001047	236,844.51	100.001047	236,844.51	0.00	0.16
742651DK5	PRIVATE EXPORT FUNDING US GOVT GUAR 12/17 2.25					2.25	15 Dec 2017		
		Local	1,000,000.000	100.658268	1,006,582.68	100.529500	1,005,295.00	-1,287.68	0.69
		Base		100.658268	1,006,582.68	100.529500	1,005,295.00	-1,287.68	0.69
742651DU3	PRIVATE EXPORT FUNDING US GOVT GUAR 03/20 2.25					2.25	15 Mar 2020		
		Local	3,440,000.000	100.838317	3,468,838.12	101.777800	3,501,156.32	32,318.20	2.42
		Base		100.838317	3,468,838.12	101.777800	3,501,156.32	32,318.20	2.42
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1					2.766	10 Mar 2022		
		Local	662,838.230	102.115955	676,863.59	102.692770	680,686.94	3,823.35	0.47
Original Face:		Base	1,000,000.000	102.115955	676,863.59	102.692770	680,686.94	3,823.35	0.47
903724AK8	AID UKRAINE US GOVT GUAR 05/19 1.844					1.844	16 May 2019		
		Local	2,270,000.000	99.998869	2,269,974.32	100.940800	2,291,356.16	21,381.84	1.58
		Base		99.998869	2,269,974.32	100.940800	2,291,356.16	21,381.84	1.58
903724AL6	AID UKRAINE US GOVT GUAR 05/20 1.847					1.847	29 May 2020		
		Local	1,000,000.000	100.308306	1,003,083.06	100.265900	1,002,659.00	-424.06	0.69
		Base		100.308306	1,003,083.06	100.265900	1,002,659.00	-424.06	0.69
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471					1.471	29 Sep 2021		
		Local	3,000,000.000	98.498139	2,954,944.17	97.884100	2,936,523.00	-18,421.17	2.03
		Base		98.498139	2,954,944.17	97.884100	2,936,523.00	-18,421.17	2.03
911759LF3	HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/17 1.54					1.54	01 Aug 2017		
		Local	2,500,000.000	100.124579	2,503,114.48	100.124579	2,503,114.48	0.00	1.73
		Base		100.124579	2,503,114.48	100.124579	2,503,114.48	0.00	1.73
912828A34	US TREASURY N/B 11/18 1.25					1.25	30 Nov 2018		
		Local	5,000,000.000	100.024315	5,001,215.77	100.015600	5,000,780.00	-435.77	3.45
		Base		100.024315	5,001,215.77	100.015600	5,000,780.00	-435.77	3.45

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828M23	US TREASURY FRN 10/17 VAR					1.130335267	31 Oct 2017		
		1,000,000.000	Local	99.969739	999,697.39	100.091600	1,000,916.00	1,218.61	0.69
			Base	99.969739	999,697.39	100.091600	1,000,916.00	1,218.61	0.69
912828M64	US TREASURY N/B 11/18 1.25					1.25	15 Nov 2018		
		2,000,000.000	Local	100.174015	2,003,480.29	100.023400	2,000,468.00	-3,012.29	1.38
			Base	100.174015	2,003,480.29	100.023400	2,000,468.00	-3,012.29	1.38
912828M72	US TREASURY N/B 11/17 0.875					0.875	30 Nov 2017		
		1,000,000.000	Local	99.938266	999,382.66	99.867200	998,672.00	-710.66	0.69
			Base	99.938266	999,382.66	99.867200	998,672.00	-710.66	0.69
912828N97	US TREASURY FRN 01/18 VAR					1.234335267	31 Jan 2018		
		1,000,000.000	Local	100.028293	1,000,282.93	100.224000	1,002,240.00	1,957.07	0.69
			Base	100.028293	1,000,282.93	100.224000	1,002,240.00	1,957.07	0.69
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		1,000,000.000	Local	99.188032	991,880.32	98.269500	982,695.00	-9,185.32	0.68
			Base	99.188032	991,880.32	98.269500	982,695.00	-9,185.32	0.68
912828S68	US TREASURY N/B 07/18 0.75					0.75	31 Jul 2018		
		3,000,000.000	Local	99.860633	2,995,818.98	99.452800	2,983,584.00	-12,234.98	2.06
			Base	99.860633	2,995,818.98	99.452800	2,983,584.00	-12,234.98	2.06
912828TG5	US TREASURY N/B 07/17 0.5					0.5	31 Jul 2017		
		2,000,000.000	Local	99.966969	1,999,339.37	99.966969	1,999,339.37	0.00	1.38
			Base	99.966969	1,999,339.37	99.966969	1,999,339.37	0.00	1.38
912828TM2	US TREASURY N/B 08/17 0.625					0.625	31 Aug 2017		
		1,000,000.000	Local	99.955753	999,557.53	99.898400	998,984.00	-573.53	0.69
			Base	99.955753	999,557.53	99.898400	998,984.00	-573.53	0.69
912828TS9	US TREASURY N/B 09/17 0.625					0.625	30 Sep 2017		
		2,000,000.000	Local	99.975630	1,999,512.59	99.843800	1,996,876.00	-2,636.59	1.38
			Base	99.975630	1,999,512.59	99.843800	1,996,876.00	-2,636.59	1.38
912828TW0	US TREASURY N/B 10/17 0.75					0.75	31 Oct 2017		
		5,000,000.000	Local	100.015079	5,000,753.93	99.859400	4,992,970.00	-7,783.93	3.44
			Base	100.015079	5,000,753.93	99.859400	4,992,970.00	-7,783.93	3.44

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Holdings

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

As of: *May 31, 2017* *View Date:* *June 8, 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
912828U73	US TREASURY N/B 12/19 1.375					1.375	15 Dec 2019		
		Local	5,000,000.000	99.608802	4,980,440.08	100.050800	5,002,540.00	22,099.92	3.45
		Base		99.608802	4,980,440.08	100.050800	5,002,540.00	22,099.92	3.45
912828XJ4	US TREASURY N/B 06/17 0.625					0.625	30 Jun 2017		
		Local	2,000,000.000	99.985007	1,999,700.14	99.985007	1,999,700.14	0.00	1.38
		Base		99.985007	1,999,700.14	99.985007	1,999,700.14	0.00	1.38
92262BAB1	VENDEE MORTGAGE TRUST VENDE 2011 2 DG					2.75	15 Dec 2033		
		Local	713,164.640	102.549184	731,344.52	101.554680	724,252.07	-7,092.45	0.50
	Original Face:	Base	2,000,000.000	102.549184	731,344.52	101.554680	724,252.07	-7,092.45	0.50
US DOLLAR Total									
		Local	116,193,883.710		117,804,244.23		117,571,974.94	-232,269.29	81.10
	Original Face:	Base	133,782,518.000		117,804,244.23		117,571,974.94	-232,269.29	81.10
FIXED INCOME Total									
		Base	116,193,883.710		117,804,244.23		117,571,974.94	-232,269.29	81.10
	Original Face:		133,782,518.000						

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Books Closed

Holdings

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

As of: *May 31, 2017* *View Date:* *June 8, 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								
		143,676,416.940	Base	145,197,333.02		144,970,047.07	-227,285.95	100.00
Original Face:		133,782,518.000						

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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	-27,625.510	1.000000	-27,625.51	1.000000	-27,625.51	0.00	0.00
		Base		1.000000	-27,625.51	1.000000	-27,625.51	0.00	0.00
US DOLLAR Total									
		Local	-27,625.510		-27,625.51		-27,625.51	0.00	0.00
		Base			-27,625.51		-27,625.51	0.00	0.00
CASH Total									
		Base	-27,625.510		-27,625.51		-27,625.51	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24				1.010028	31 Dec 2030		
		Local	2,131,672.070	100.058825	2,132,926.03	100.060000	2,132,951.07	25.04	0.11
		Base		100.058825	2,132,926.03	100.060000	2,132,951.07	25.04	0.11
US DOLLAR Total									
		Local	2,131,672.070		2,132,926.03		2,132,951.07	25.04	0.11
		Base			2,132,926.03		2,132,951.07	25.04	0.11
CASH EQUIVALENT Total									
		Base	2,131,672.070		2,132,926.03		2,132,951.07	25.04	0.11
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001055102	AFLAC INC COMMON STOCK USD.1								
		Local	37,925.000	39.599274	1,501,802.45	75.380000	2,858,786.50	1,356,984.05	0.15
		Base		39.599274	1,501,802.45	75.380000	2,858,786.50	1,356,984.05	0.15

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00130H105	AES CORP COMMON STOCK USD.01								
		Local	62,276.000	19.957615	1,242,880.41	11.680000	727,383.68	-515,496.73	0.04
		Base		19.957615	1,242,880.41	11.680000	727,383.68	-515,496.73	0.04
00206R102	AT+T INC COMMON STOCK USD1.0								
		Local	580,224.000	34.718257	20,144,366.21	38.530000	22,356,030.72	2,211,664.51	1.14
		Base		34.718257	20,144,366.21	38.530000	22,356,030.72	2,211,664.51	1.14
002824100	ABBOTT LABORATORIES COMMON STOCK								
		Local	163,251.000	26.482939	4,323,366.23	45.660000	7,454,040.66	3,130,674.43	0.38
		Base		26.482939	4,323,366.23	45.660000	7,454,040.66	3,130,674.43	0.38
00287Y109	ABBVIE INC COMMON STOCK USD.01								
		Local	150,585.000	30.544928	4,599,608.00	66.020000	9,941,621.70	5,342,013.70	0.51
		Base		30.544928	4,599,608.00	66.020000	9,941,621.70	5,342,013.70	0.51
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001								
		Local	65,348.000	33.240907	2,172,226.79	58.580000	3,828,085.84	1,655,859.05	0.19
		Base		33.240907	2,172,226.79	58.580000	3,828,085.84	1,655,859.05	0.19
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01								
		Local	4,166.000	245.196126	1,021,487.06	162.910000	678,683.06	-342,804.00	0.03
		Base		245.196126	1,021,487.06	162.910000	678,683.06	-342,804.00	0.03
00724F101	ADOBE SYSTEMS INC COMMON STOCK USD.0001								
		Local	46,829.000	36.500653	1,709,289.06	141.860000	6,643,161.94	4,933,872.88	0.34
		Base		36.500653	1,709,289.06	141.860000	6,643,161.94	4,933,872.88	0.34
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001								
		Local	6,969.000	159.964562	1,114,793.03	133.630000	931,267.47	-183,525.56	0.05
		Base		159.964562	1,114,793.03	133.630000	931,267.47	-183,525.56	0.05
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
		Local	72,880.000	13.241855	965,066.40	11.190000	815,527.20	-149,539.20	0.04
		Base		13.241855	965,066.40	11.190000	815,527.20	-149,539.20	0.04
00817Y108	AETNA INC COMMON STOCK USD.01								
		Local	31,340.000	33.387776	1,046,372.90	144.860000	4,539,912.40	3,493,539.50	0.23
		Base		33.387776	1,046,372.90	144.860000	4,539,912.40	3,493,539.50	0.23

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01								
		Local	5,357.000	202.564224	1,085,136.55	153.850000	824,174.45	-260,962.10	0.04
		Base		202.564224	1,085,136.55	153.850000	824,174.45	-260,962.10	0.04
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	30,426.000	30.638661	932,211.91	60.340000	1,835,904.84	903,692.93	0.09
		Base		30.638661	932,211.91	60.340000	1,835,904.84	903,692.93	0.09
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0								
		Local	20,557.000	71.480985	1,469,434.61	144.060000	2,961,441.42	1,492,006.81	0.15
		Base		71.480985	1,469,434.61	144.060000	2,961,441.42	1,492,006.81	0.15
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	16,362.000	43.205945	706,935.68	47.150000	771,468.30	64,532.62	0.04
		Base		43.205945	706,935.68	47.150000	771,468.30	64,532.62	0.04
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01								
		Local	11,665.000	65.604509	765,276.60	87.050000	1,015,438.25	250,161.65	0.05
		Base		65.604509	765,276.60	87.050000	1,015,438.25	250,161.65	0.05
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
		Local	10,635.000	83.240245	885,260.01	113.600000	1,208,136.00	322,875.99	0.06
		Base		83.240245	885,260.01	113.600000	1,208,136.00	322,875.99	0.06
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
		Local	8,397.000	113.382801	952,075.38	116.680000	979,761.96	27,686.58	0.05
		Base		113.382801	952,075.38	116.680000	979,761.96	27,686.58	0.05
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	21,220.000	109.019478	2,313,393.33	98.030000	2,080,196.60	-233,196.73	0.11
		Base		109.019478	2,313,393.33	98.030000	2,080,196.60	-233,196.73	0.11
018581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01								
		Local	5,284.000	254.816688	1,346,451.38	241.130000	1,274,130.92	-72,320.46	0.06
		Base		254.816688	1,346,451.38	241.130000	1,274,130.92	-72,320.46	0.06
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
		Local	21,511.000	40.008447	860,621.71	41.470000	892,061.17	31,439.46	0.05
		Base		40.008447	860,621.71	41.470000	892,061.17	31,439.46	0.05

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
020002101	ALLSTATE CORP COMMON STOCK USD.01								
		Local	34,495.000	39.287033	1,355,206.22	86.340000	2,978,298.30	1,623,092.08	0.15
		Base		39.287033	1,355,206.22	86.340000	2,978,298.30	1,623,092.08	0.15
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
		Local	27,917.000	302.548613	8,446,249.62	964.860000	26,935,996.62	18,489,747.00	1.37
		Base		302.548613	8,446,249.62	964.860000	26,935,996.62	18,489,747.00	1.37
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
		Local	28,070.000	304.360796	8,543,407.54	987.090000	27,707,616.30	19,164,208.76	1.41
		Base		304.360796	8,543,407.54	987.090000	27,707,616.30	19,164,208.76	1.41
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								
		Local	183,226.000	18.254496	3,344,698.24	75.440000	13,822,569.44	10,477,871.20	0.70
		Base		18.254496	3,344,698.24	75.440000	13,822,569.44	10,477,871.20	0.70
023135106	AMAZON.COM INC COMMON STOCK USD.01								
		Local	37,417.000	152.186594	5,694,365.79	994.620000	37,215,696.54	31,521,330.75	1.89
		Base		152.186594	5,694,365.79	994.620000	37,215,696.54	31,521,330.75	1.89
023608102	AMEREN CORPORATION COMMON STOCK USD.01								
		Local	22,923.000	39.385195	902,826.83	56.750000	1,300,880.25	398,053.42	0.07
		Base		39.385195	902,826.83	56.750000	1,300,880.25	398,053.42	0.07
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK								
		Local	47,630.000	48.337789	2,302,328.89	48.410000	2,305,768.30	3,439.41	0.12
		Base		48.337789	2,302,328.89	48.410000	2,305,768.30	3,439.41	0.12
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5								
		Local	46,454.000	37.771485	1,754,636.58	71.780000	3,334,468.12	1,579,831.54	0.17
		Base		37.771485	1,754,636.58	71.780000	3,334,468.12	1,579,831.54	0.17
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
		Local	71,524.000	44.573538	3,188,077.73	76.940000	5,503,056.56	2,314,978.83	0.28
		Base		44.573538	3,188,077.73	76.940000	5,503,056.56	2,314,978.83	0.28
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
		Local	83,123.000	109.159123	9,073,633.77	63.630000	5,289,116.49	-3,784,517.28	0.27
		Base		109.159123	9,073,633.77	63.630000	5,289,116.49	-3,784,517.28	0.27

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03027X100	AMERICAN TOWER CORP REIT USD.01								
		Local	40,359.000	53.040406	2,140,657.75	131.190000	5,294,697.21	3,154,039.46	0.27
		Base		53.040406	2,140,657.75	131.190000	5,294,697.21	3,154,039.46	0.27
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01								
		Local	16,837.000	68.172671	1,147,823.27	78.180000	1,316,316.66	168,493.39	0.07
		Base		68.172671	1,147,823.27	78.180000	1,316,316.66	168,493.39	0.07
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01								
		Local	15,601.000	26.641787	415,638.52	91.770000	1,431,703.77	1,016,065.25	0.07
		Base		26.641787	415,638.52	91.770000	1,431,703.77	1,016,065.25	0.07
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01								
		Local	14,554.000	38.872544	565,751.00	120.790000	1,757,977.66	1,192,226.66	0.09
		Base		38.872544	565,751.00	120.790000	1,757,977.66	1,192,226.66	0.09
031100100	AMETEK INC COMMON STOCK USD.01								
		Local	21,679.000	46.437829	1,006,725.70	61.020000	1,322,852.58	316,126.88	0.07
		Base		46.437829	1,006,725.70	61.020000	1,322,852.58	316,126.88	0.07
031162100	AMGEN INC COMMON STOCK USD.0001								
		Local	69,576.000	64.673959	4,499,755.40	155.240000	10,800,978.24	6,301,222.84	0.55
		Base		64.673959	4,499,755.40	155.240000	10,800,978.24	6,301,222.84	0.55
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001								
		Local	29,066.000	22.904746	665,749.36	74.600000	2,168,323.60	1,502,574.24	0.11
		Base		22.904746	665,749.36	74.600000	2,168,323.60	1,502,574.24	0.11
032511107	ANADARKO PETROLEUM CORP COMMON STOCK USD.1								
		Local	52,810.000	49.454326	2,611,682.93	50.530000	2,668,489.30	56,806.37	0.14
		Base		49.454326	2,611,682.93	50.530000	2,668,489.30	56,806.37	0.14
032654105	ANALOG DEVICES INC COMMON STOCK USD.167								
		Local	34,385.000	47.187851	1,622,554.26	85.760000	2,948,857.60	1,326,303.34	0.15
		Base		47.187851	1,622,554.26	85.760000	2,948,857.60	1,326,303.34	0.15
036752103	ANTHEM INC COMMON STOCK USD.01								
		Local	24,977.000	53.559317	1,337,751.06	182.350000	4,554,555.95	3,216,804.89	0.23
		Base		53.559317	1,337,751.06	182.350000	4,554,555.95	3,216,804.89	0.23

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037411105	APACHE CORP COMMON STOCK USD.625								
		Local	35,871.000	67.327869	2,415,117.99	46.760000	1,677,327.96	-737,790.03	0.09
		Base		67.327869	2,415,117.99	46.760000	1,677,327.96	-737,790.03	0.09
03748R101	APARTMENT INVT + MGMT CO A REIT USD.01								
		Local	14,834.000	24.282865	360,212.02	42.920000	636,675.28	276,463.26	0.03
		Base		24.282865	360,212.02	42.920000	636,675.28	276,463.26	0.03
037833100	APPLE INC COMMON STOCK USD.00001								
		Local	495,666.000	24.029363	11,910,538.22	152.760000	75,717,938.16	63,807,399.94	3.85
		Base		24.029363	11,910,538.22	152.760000	75,717,938.16	63,807,399.94	3.85
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
		Local	102,017.000	19.976476	2,037,940.14	45.880000	4,680,539.96	2,642,599.82	0.24
		Base		19.976476	2,037,940.14	45.880000	4,680,539.96	2,642,599.82	0.24
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK								
		Local	53,953.000	24.087375	1,299,586.16	41.580000	2,243,365.74	943,779.58	0.11
		Base		24.087375	1,299,586.16	41.580000	2,243,365.74	943,779.58	0.11
03965L100	ARCONIC INC COMMON STOCK								
		Local	41,620.000	44.144816	1,837,307.26	27.470000	1,143,301.40	-694,005.86	0.06
		Base		44.144816	1,837,307.26	27.470000	1,143,301.40	-694,005.86	0.06
04621X108	ASSURANT INC COMMON STOCK USD.01								
		Local	5,256.000	53.872432	283,153.50	97.980000	514,982.88	231,829.38	0.03
		Base		53.872432	283,153.50	97.980000	514,982.88	231,829.38	0.03
052769106	AUTODESK INC COMMON STOCK USD.01								
		Local	18,503.000	27.370453	506,435.49	111.770000	2,068,080.31	1,561,644.82	0.11
		Base		27.370453	506,435.49	111.770000	2,068,080.31	1,561,644.82	0.11
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
		Local	42,410.000	40.812839	1,730,872.51	102.370000	4,341,511.70	2,610,639.19	0.22
		Base		40.812839	1,730,872.51	102.370000	4,341,511.70	2,610,639.19	0.22
05329W102	AUTONATION INC COMMON STOCK USD.01								
		Local	6,197.000	38.266908	237,140.03	39.520000	244,905.44	7,765.41	0.01
		Base		38.266908	237,140.03	39.520000	244,905.44	7,765.41	0.01

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053332102	AUTOZONE INC COMMON STOCK USD.01								
		Local	2,690.000	216.748297	583,052.92	605.920000	1,629,924.80	1,046,871.88	0.08
		Base		216.748297	583,052.92	605.920000	1,629,924.80	1,046,871.88	0.08
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
		Local	12,974.000	131.546666	1,706,686.45	191.240000	2,481,147.76	774,461.31	0.13
		Base		131.546666	1,706,686.45	191.240000	2,481,147.76	774,461.31	0.13
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0								
		Local	8,449.000	49.785040	420,633.80	84.260000	711,912.74	291,278.94	0.04
		Base		49.785040	420,633.80	84.260000	711,912.74	291,278.94	0.04
054937107	BB+T CORP COMMON STOCK USD5.0								
		Local	76,373.000	32.561731	2,486,837.11	41.650000	3,180,935.45	694,098.34	0.16
		Base		32.561731	2,486,837.11	41.650000	3,180,935.45	694,098.34	0.16
057224107	BAKER HUGHES INC COMMON STOCK USD1.0								
		Local	40,183.000	57.142051	2,296,139.02	55.150000	2,216,092.45	-80,046.57	0.11
		Base		57.142051	2,296,139.02	55.150000	2,216,092.45	-80,046.57	0.11
058498106	BALL CORP COMMON STOCK								
		Local	33,078.000	15.481491	512,096.77	40.900000	1,352,890.20	840,793.43	0.07
		Base		15.481491	512,096.77	40.900000	1,352,890.20	840,793.43	0.07
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01								
		Local	947,121.000	23.785985	22,528,205.66	22.410000	21,224,981.61	-1,303,224.05	1.08
		Base		23.785985	22,528,205.66	22.410000	21,224,981.61	-1,303,224.05	1.08
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01								
		Local	98,013.000	35.368612	3,466,583.73	47.120000	4,618,372.56	1,151,788.83	0.24
		Base		35.368612	3,466,583.73	47.120000	4,618,372.56	1,151,788.83	0.24
067383109	CR BARD INC COMMON STOCK USD.25								
		Local	6,805.000	69.631899	473,845.07	307.430000	2,092,061.15	1,618,216.08	0.11
		Base		69.631899	473,845.07	307.430000	2,092,061.15	1,618,216.08	0.11
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	45,922.000	25.235181	1,158,849.97	59.310000	2,723,633.82	1,564,783.85	0.14
		Base		25.235181	1,158,849.97	59.310000	2,723,633.82	1,564,783.85	0.14

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075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0								
		Local	21,306.000	75.133830	1,600,801.39	189.230000	4,031,734.38	2,430,932.99	0.21
		Base		75.133830	1,600,801.39	189.230000	4,031,734.38	2,430,932.99	0.21
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01								
		Local	14,201.000	34.732281	493,233.12	34.410000	488,656.41	-4,576.71	0.02
		Base		34.732281	493,233.12	34.410000	488,656.41	-4,576.71	0.02
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033								
		Local	179,435.000	81.173431	14,565,354.57	165.280000	29,657,016.80	15,091,662.23	1.51
		Base		81.173431	14,565,354.57	165.280000	29,657,016.80	15,091,662.23	1.51
086516101	BEST BUY CO INC COMMON STOCK USD.1								
		Local	25,585.000	32.552181	832,847.55	59.390000	1,519,493.15	686,645.60	0.08
		Base		32.552181	832,847.55	59.390000	1,519,493.15	686,645.60	0.08
09062X103	BIOGEN INC COMMON STOCK USD.0005								
		Local	20,397.000	90.662377	1,849,240.50	247.770000	5,053,764.69	3,204,524.19	0.26
		Base		90.662377	1,849,240.50	247.770000	5,053,764.69	3,204,524.19	0.26
09247X101	BLACKROCK INC COMMON STOCK USD.01								
		Local	11,496.000	207.146246	2,381,353.24	409.240000	4,704,623.04	2,323,269.80	0.24
		Base		207.146246	2,381,353.24	409.240000	4,704,623.04	2,323,269.80	0.24
093671105	H+R BLOCK INC COMMON STOCK								
		Local	19,567.000	19.269557	377,047.42	26.540000	519,308.18	142,260.76	0.03
		Base		19.269557	377,047.42	26.540000	519,308.18	142,260.76	0.03
097023105	BOEING CO/THE COMMON STOCK USD5.0								
		Local	53,813.000	65.325809	3,515,377.76	187.630000	10,096,933.19	6,581,555.43	0.51
		Base		65.325809	3,515,377.76	187.630000	10,096,933.19	6,581,555.43	0.51
099724106	BORGWARNER INC COMMON STOCK USD.01								
		Local	18,888.000	33.566248	633,999.29	42.510000	802,928.88	168,929.59	0.04
		Base		33.566248	633,999.29	42.510000	802,928.88	168,929.59	0.04
101121101	BOSTON PROPERTIES INC REIT USD.01								
		Local	14,534.000	91.700854	1,332,780.21	121.320000	1,763,264.88	430,484.67	0.09
		Base		91.700854	1,332,780.21	121.320000	1,763,264.88	430,484.67	0.09

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101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
		Local	128,815.000	17.095127	2,202,108.84	27.030000	3,481,869.45	1,279,760.61	0.18
		Base		17.095127	2,202,108.84	27.030000	3,481,869.45	1,279,760.61	0.18
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		Local	158,029.000	40.652046	6,424,202.14	53.950000	8,525,664.55	2,101,462.41	0.43
		Base		40.652046	6,424,202.14	53.950000	8,525,664.55	2,101,462.41	0.43
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
		Local	16,711.000	18.565679	310,251.06	51.950000	868,136.45	557,885.39	0.04
		Base		18.565679	310,251.06	51.950000	868,136.45	557,885.39	0.04
124857202	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001								
		Local	35,139.000	37.621290	1,321,974.51	61.110000	2,147,344.29	825,369.78	0.11
		Base		37.621290	1,321,974.51	61.110000	2,147,344.29	825,369.78	0.11
12503M108	CBOE HOLDINGS INC COMMON STOCK								
		Local	8,667.000	78.057501	676,524.36	86.370000	748,568.79	72,044.43	0.04
		Base		78.057501	676,524.36	86.370000	748,568.79	72,044.43	0.04
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
		Local	28,406.000	21.465696	609,754.56	34.880000	990,801.28	381,046.72	0.05
		Base		21.465696	609,754.56	34.880000	990,801.28	381,046.72	0.05
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								
		Local	22,023.000	27.116995	597,197.57	26.900000	592,418.70	-4,778.87	0.03
		Base		27.116995	597,197.57	26.900000	592,418.70	-4,778.87	0.03
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
		Local	13,355.000	52.909420	706,605.31	67.010000	894,918.55	188,313.24	0.05
		Base		52.909420	706,605.31	67.010000	894,918.55	188,313.24	0.05
125509109	CIGNA CORP COMMON STOCK USD.25								
		Local	24,285.000	38.810594	942,515.28	161.230000	3,915,470.55	2,972,955.27	0.20
		Base		38.810594	942,515.28	161.230000	3,915,470.55	2,972,955.27	0.20
12572Q105	CME GROUP INC COMMON STOCK USD.01								
		Local	32,088.000	86.556263	2,777,417.37	117.290000	3,763,601.52	986,184.15	0.19
		Base		86.556263	2,777,417.37	117.290000	3,763,601.52	986,184.15	0.19

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125896100	CMS ENERGY CORP COMMON STOCK USD.01								
		Local	26,444.000	20.170486	533,388.33	47.410000	1,253,710.04	720,321.71	0.06
		Base		20.170486	533,388.33	47.410000	1,253,710.04	720,321.71	0.06
126408103	CSX CORP COMMON STOCK USD1.0								
		Local	87,526.000	11.612413	1,016,388.05	54.170000	4,741,283.42	3,724,895.37	0.24
		Base		11.612413	1,016,388.05	54.170000	4,741,283.42	3,724,895.37	0.24
12650T104	CSRA INC COMMON STOCK USD.001								
		Local	13,715.000	27.370952	375,392.60	30.160000	413,644.40	38,251.80	0.02
		Base		27.370952	375,392.60	30.160000	413,644.40	38,251.80	0.02
126650100	CVS HEALTH CORP COMMON STOCK USD.01								
		Local	96,903.000	35.659793	3,455,540.95	76.830000	7,445,057.49	3,989,516.54	0.38
		Base		35.659793	3,455,540.95	76.830000	7,445,057.49	3,989,516.54	0.38
12673P105	CA INC COMMON STOCK USD.1								
		Local	29,616.000	31.571032	935,007.68	31.770000	940,900.32	5,892.64	0.05
		Base		31.571032	935,007.68	31.770000	940,900.32	5,892.64	0.05
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1								
		Local	44,889.000	17.139721	769,384.94	22.190000	996,086.91	226,701.97	0.05
		Base		17.139721	769,384.94	22.190000	996,086.91	226,701.97	0.05
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375								
		Local	18,275.000	36.980432	675,817.39	57.650000	1,053,553.75	377,736.36	0.05
		Base		36.980432	675,817.39	57.650000	1,053,553.75	377,736.36	0.05
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
		Local	45,409.000	55.580002	2,523,832.32	76.920000	3,492,860.28	969,027.96	0.18
		Base		55.580002	2,523,832.32	76.920000	3,492,860.28	969,027.96	0.18
14149Y108	CARDINAL HEALTH INC COMMON STOCK								
		Local	29,803.000	42.616278	1,270,092.93	74.290000	2,214,064.87	943,971.94	0.11
		Base		42.616278	1,270,092.93	74.290000	2,214,064.87	943,971.94	0.11
143130102	CARMAX INC COMMON STOCK USD.5								
		Local	17,678.000	24.595226	434,794.40	62.830000	1,110,708.74	675,914.34	0.06
		Base		24.595226	434,794.40	62.830000	1,110,708.74	675,914.34	0.06

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
143658300	CARNIVAL CORP COMMON STOCK USD.01								
		Local	39,486.000	38.510667	1,520,632.19	64.070000	2,529,868.02	1,009,235.83	0.13
		Base		38.510667	1,520,632.19	64.070000	2,529,868.02	1,009,235.83	0.13
149123101	CATERPILLAR INC COMMON STOCK USD1.0								
		Local	55,408.000	54.911631	3,042,543.63	105.430000	5,841,665.44	2,799,121.81	0.30
		Base		54.911631	3,042,543.63	105.430000	5,841,665.44	2,799,121.81	0.30
151020104	CELGENE CORP COMMON STOCK USD.01								
		Local	73,498.000	33.385989	2,453,803.39	114.410000	8,408,906.18	5,955,102.79	0.43
		Base		33.385989	2,453,803.39	114.410000	8,408,906.18	5,955,102.79	0.43
15135B101	CENTENE CORP COMMON STOCK USD.001								
		Local	16,252.000	61.773226	1,003,938.47	72.630000	1,180,382.76	176,444.29	0.06
		Base		61.773226	1,003,938.47	72.630000	1,180,382.76	176,444.29	0.06
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01								
		Local	40,689.000	18.683639	760,218.58	28.610000	1,164,112.29	403,893.71	0.06
		Base		18.683639	760,218.58	28.610000	1,164,112.29	403,893.71	0.06
156700106	CENTURYLINK INC COMMON STOCK USD1.0								
		Local	51,638.000	62.383510	3,221,359.69	24.950000	1,288,368.10	-1,932,991.59	0.07
		Base		62.383510	3,221,359.69	24.950000	1,288,368.10	-1,932,991.59	0.07
156782104	CERNER CORP COMMON STOCK USD.01								
		Local	27,724.000	28.181644	781,307.90	65.350000	1,811,763.40	1,030,455.50	0.09
		Base		28.181644	781,307.90	65.350000	1,811,763.40	1,030,455.50	0.09
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001								
		Local	20,323.000	273.830858	5,565,064.53	345.550000	7,022,612.65	1,457,548.12	0.36
		Base		273.830858	5,565,064.53	345.550000	7,022,612.65	1,457,548.12	0.36
165167107	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01								
		Local	71,965.000	19.152556	1,378,313.68	5.060000	364,142.90	-1,014,170.78	0.02
		Base		19.152556	1,378,313.68	5.060000	364,142.90	-1,014,170.78	0.02
166764100	CHEVRON CORP COMMON STOCK USD.75								
		Local	178,851.000	64.381691	11,514,729.78	103.480000	18,507,501.48	6,992,771.70	0.94
		Base		64.381691	11,514,729.78	103.480000	18,507,501.48	6,992,771.70	0.94

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169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01								
		Local	2,718.000	302.913959	823,320.14	477.350000	1,297,437.30	474,117.16	0.07
		Base		302.913959	823,320.14	477.350000	1,297,437.30	474,117.16	0.07
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0								
		Local	24,056.000	43.255731	1,040,559.86	51.660000	1,242,732.96	202,173.10	0.06
		Base		43.255731	1,040,559.86	51.660000	1,242,732.96	202,173.10	0.06
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01								
		Local	8,987.000	137.474907	1,235,486.99	107.560000	966,641.72	-268,845.27	0.05
		Base		137.474907	1,235,486.99	107.560000	966,641.72	-268,845.27	0.05
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0								
		Local	14,161.000	37.461523	530,492.63	70.080000	992,402.88	461,910.25	0.05
		Base		37.461523	530,492.63	70.080000	992,402.88	461,910.25	0.05
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
		Local	473,116.000	28.336414	13,406,410.91	31.530000	14,917,347.48	1,510,936.57	0.76
		Base		28.336414	13,406,410.91	31.530000	14,917,347.48	1,510,936.57	0.76
172908105	CINTAS CORP COMMON STOCK								
		Local	8,137.000	38.961024	317,025.85	125.880000	1,024,285.56	707,259.71	0.05
		Base		38.961024	317,025.85	125.880000	1,024,285.56	707,259.71	0.05
172967424	CITIGROUP INC COMMON STOCK USD.01								
		Local	261,762.000	82.132038	21,499,046.60	60.540000	15,847,071.48	-5,651,975.12	0.81
		Base		82.132038	21,499,046.60	60.540000	15,847,071.48	-5,651,975.12	0.81
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	48,098.000	20.063596	965,018.85	34.100000	1,640,141.80	675,122.95	0.08
		Base		20.063596	965,018.85	34.100000	1,640,141.80	675,122.95	0.08
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001								
		Local	14,771.000	33.691961	497,663.96	82.540000	1,219,198.34	721,534.38	0.06
		Base		33.691961	497,663.96	82.540000	1,219,198.34	721,534.38	0.06
189054109	CLOROX COMPANY COMMON STOCK USD1.0								
		Local	12,118.000	59.823788	724,944.66	135.730000	1,644,776.14	919,831.48	0.08
		Base		59.823788	724,944.66	135.730000	1,644,776.14	919,831.48	0.08

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189754104	COACH INC COMMON STOCK USD.01								
		Local	26,511.000	32.401733	859,002.35	46.210000	1,225,073.31	366,070.96	0.06
		Base		32.401733	859,002.35	46.210000	1,225,073.31	366,070.96	0.06
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
		Local	365,062.000	28.663177	10,463,836.87	45.470000	16,599,369.14	6,135,532.27	0.84
		Base		28.663177	10,463,836.87	45.470000	16,599,369.14	6,135,532.27	0.84
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01								
		Local	57,501.000	24.858436	1,429,384.93	66.910000	3,847,391.91	2,418,006.98	0.20
		Base		24.858436	1,429,384.93	66.910000	3,847,391.91	2,418,006.98	0.20
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0								
		Local	83,408.000	35.322040	2,946,140.74	76.360000	6,369,034.88	3,422,894.14	0.32
		Base		35.322040	2,946,140.74	76.360000	6,369,034.88	3,422,894.14	0.32
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
		Local	447,122.000	13.263839	5,930,554.04	41.690000	18,640,516.18	12,709,962.14	0.95
		Base		13.263839	5,930,554.04	41.690000	18,640,516.18	12,709,962.14	0.95
200340107	COMERICA INC COMMON STOCK USD5.0								
		Local	16,614.000	44.824792	744,719.10	68.560000	1,139,055.84	394,336.74	0.06
		Base		44.824792	744,719.10	68.560000	1,139,055.84	394,336.74	0.06
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0								
		Local	39,061.000	19.301539	753,937.43	38.540000	1,505,410.94	751,473.51	0.08
		Base		19.301539	753,937.43	38.540000	1,505,410.94	751,473.51	0.08
20605P101	CONCHO RESOURCES INC COMMON STOCK USD.001								
		Local	13,998.000	96.782133	1,354,756.30	126.780000	1,774,666.44	419,910.14	0.09
		Base		96.782133	1,354,756.30	126.780000	1,774,666.44	419,910.14	0.09
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01								
		Local	116,755.000	40.117567	4,683,926.56	44.690000	5,217,780.95	533,854.39	0.27
		Base		40.117567	4,683,926.56	44.690000	5,217,780.95	533,854.39	0.27
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1								
		Local	28,820.000	48.204008	1,389,239.50	82.790000	2,386,007.80	996,768.30	0.12
		Base		48.204008	1,389,239.50	82.790000	2,386,007.80	996,768.30	0.12

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21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01								
		Local	16,316.000	40.896535	667,267.87	182.750000	2,981,749.00	2,314,481.13	0.15
		Base		40.896535	667,267.87	182.750000	2,981,749.00	2,314,481.13	0.15
216648402	COOPER COS INC/THE COMMON STOCK USD.1								
		Local	4,623.000	184.473091	852,819.10	218.750000	1,011,281.25	158,462.15	0.05
		Base		184.473091	852,819.10	218.750000	1,011,281.25	158,462.15	0.05
219350105	CORNING INC COMMON STOCK USD.5								
		Local	87,682.000	22.335073	1,958,383.86	29.100000	2,551,546.20	593,162.34	0.13
		Base		22.335073	1,958,383.86	29.100000	2,551,546.20	593,162.34	0.13
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
		Local	41,469.000	61.522051	2,551,257.95	180.430000	7,482,251.67	4,930,993.72	0.38
		Base		61.522051	2,551,257.95	180.430000	7,482,251.67	4,930,993.72	0.38
222070203	COTY INC CL A COMMON STOCK USD.01								
		Local	44,468.000	23.405190	1,040,782.00	18.940000	842,223.92	-198,558.08	0.04
		Base		23.405190	1,040,782.00	18.940000	842,223.92	-198,558.08	0.04
22822V101	CROWN CASTLE INTL CORP REIT USD.01								
		Local	34,062.000	62.150147	2,116,958.32	101.650000	3,462,402.30	1,345,443.98	0.18
		Base		62.150147	2,116,958.32	101.650000	3,462,402.30	1,345,443.98	0.18
231021106	CUMMINS INC COMMON STOCK USD2.5								
		Local	14,615.000	41.703385	609,494.97	157.700000	2,304,785.50	1,695,290.53	0.12
		Base		41.703385	609,494.97	157.700000	2,304,785.50	1,695,290.53	0.12
23331A109	DR HORTON INC COMMON STOCK USD.01								
		Local	32,103.000	27.470638	881,889.88	32.690000	1,049,447.07	167,557.19	0.05
		Base		27.470638	881,889.88	32.690000	1,049,447.07	167,557.19	0.05
233331107	DTE ENERGY COMPANY COMMON STOCK								
		Local	16,952.000	47.504808	805,301.51	109.520000	1,856,583.04	1,051,281.53	0.09
		Base		47.504808	805,301.51	109.520000	1,856,583.04	1,051,281.53	0.09
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD.01								
		Local	26,820.000	63.581217	1,705,248.25	77.520000	2,079,086.40	373,838.15	0.11
		Base		63.581217	1,705,248.25	77.520000	2,079,086.40	373,838.15	0.11

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235851102	DANAHER CORP COMMON STOCK USD.01								
		57,638.000	Local	29.932203	1,725,232.30	84.940000	4,895,771.72	3,170,539.42	0.25
			Base	29.932203	1,725,232.30	84.940000	4,895,771.72	3,170,539.42	0.25
237194105	DARDEN RESTAURANTS INC COMMON STOCK								
		11,730.000	Local	32.468749	380,858.43	88.930000	1,043,148.90	662,290.47	0.05
			Base	32.468749	380,858.43	88.930000	1,043,148.90	662,290.47	0.05
23918K108	DAVITA INC COMMON STOCK USD.001								
		14,708.000	Local	35.972349	529,081.31	66.260000	974,552.08	445,470.77	0.05
			Base	35.972349	529,081.31	66.260000	974,552.08	445,470.77	0.05
244199105	DEERE + CO COMMON STOCK USD1.0								
		27,687.000	Local	42.773650	1,184,274.05	122.460000	3,390,550.02	2,206,275.97	0.17
			Base	42.773650	1,184,274.05	122.460000	3,390,550.02	2,206,275.97	0.17
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001								
		69,039.000	Local	22.986889	1,586,991.80	49.130000	3,391,886.07	1,804,894.27	0.17
			Base	22.986889	1,586,991.80	49.130000	3,391,886.07	1,804,894.27	0.17
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01								
		21,699.000	Local	45.484429	986,966.62	63.520000	1,378,320.48	391,353.86	0.07
			Base	45.484429	986,966.62	63.520000	1,378,320.48	391,353.86	0.07
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1								
		49,561.000	Local	44.132294	2,187,240.61	33.980000	1,684,082.78	-503,157.83	0.09
			Base	44.132294	2,187,240.61	33.980000	1,684,082.78	-503,157.83	0.09
253868103	DIGITAL REALTY TRUST INC REIT USD.01								
		15,047.000	Local	94.505398	1,422,022.72	118.190000	1,778,404.93	356,382.21	0.09
			Base	94.505398	1,422,022.72	118.190000	1,778,404.93	356,382.21	0.09
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
		137,437.000	Local	33.882481	4,656,706.52	107.940000	14,834,949.78	10,178,243.26	0.76
			Base	33.882481	4,656,706.52	107.940000	14,834,949.78	10,178,243.26	0.76
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01								
		36,423.000	Local	21.099850	768,519.85	58.700000	2,138,030.10	1,369,510.25	0.11
			Base	21.099850	768,519.85	58.700000	2,138,030.10	1,369,510.25	0.11

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25470F104	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01								
		Local	14,420.000	18.889607	272,388.14	26.500000	382,130.00	109,741.86	0.02
		Base		18.889607	272,388.14	26.500000	382,130.00	109,741.86	0.02
25470F302	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01								
		Local	20,382.000	21.914229	446,655.81	25.830000	526,467.06	79,811.25	0.03
		Base		21.914229	446,655.81	25.830000	526,467.06	79,811.25	0.03
25470M109	DISH NETWORK CORP A COMMON STOCK USD.01								
		Local	21,438.000	62.446829	1,338,735.12	63.770000	1,367,101.26	28,366.14	0.07
		Base		62.446829	1,338,735.12	63.770000	1,367,101.26	28,366.14	0.07
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875								
		Local	24,012.000	51.965041	1,247,784.56	73.390000	1,762,240.68	514,456.12	0.09
		Base		51.965041	1,247,784.56	73.390000	1,762,240.68	514,456.12	0.09
256746108	DOLLAR TREE INC COMMON STOCK USD.01								
		Local	22,303.000	48.583548	1,083,558.88	77.700000	1,732,943.10	649,384.22	0.09
		Base		48.583548	1,083,558.88	77.700000	1,732,943.10	649,384.22	0.09
25746U109	DOMINION ENERGY INC COMMON STOCK								
		Local	59,341.000	41.610853	2,469,229.65	80.770000	4,792,972.57	2,323,742.92	0.24
		Base		41.610853	2,469,229.65	80.770000	4,792,972.57	2,323,742.92	0.24
260003108	DOVER CORP COMMON STOCK USD1.0								
		Local	14,691.000	38.439470	564,714.25	82.550000	1,212,742.05	648,027.80	0.06
		Base		38.439470	564,714.25	82.550000	1,212,742.05	648,027.80	0.06
260543103	DOW CHEMICAL CO/THE COMMON STOCK USD2.5								
		Local	105,457.000	34.220829	3,608,825.95	61.960000	6,534,115.72	2,925,289.77	0.33
		Base		34.220829	3,608,825.95	61.960000	6,534,115.72	2,925,289.77	0.33
26138E109	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01								
		Local	17,298.000	27.062402	468,125.43	92.810000	1,605,427.38	1,137,301.95	0.08
		Base		27.062402	468,125.43	92.810000	1,605,427.38	1,137,301.95	0.08
263534109	DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3								
		Local	81,680.000	46.672612	3,812,218.96	78.920000	6,446,185.60	2,633,966.64	0.33
		Base		46.672612	3,812,218.96	78.920000	6,446,185.60	2,633,966.64	0.33

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26441C204	DUKE ENERGY CORP COMMON STOCK USD.001								
		Local	66,096.000	53.385575	3,528,572.94	85.680000	5,663,105.28	2,134,532.34	0.29
		Base		53.385575	3,528,572.94	85.680000	5,663,105.28	2,134,532.34	0.29
26875P101	EOG RESOURCES INC COMMON STOCK USD.01								
		Local	54,496.000	40.585933	2,211,771.00	90.310000	4,921,533.76	2,709,762.76	0.25
		Base		40.585933	2,211,771.00	90.310000	4,921,533.76	2,709,762.76	0.25
26884L109	EQT CORP COMMON STOCK								
		Local	16,376.000	44.502615	728,774.82	55.270000	905,101.52	176,326.70	0.05
		Base		44.502615	728,774.82	55.270000	905,101.52	176,326.70	0.05
269246401	E TRADE FINANCIAL CORP COMMON STOCK USD.01								
		Local	25,950.000	26.347560	683,719.17	34.610000	898,129.50	214,410.33	0.05
		Base		26.347560	683,719.17	34.610000	898,129.50	214,410.33	0.05
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01								
		Local	13,840.000	34.575472	478,524.53	80.110000	1,108,722.40	630,197.87	0.06
		Base		34.575472	478,524.53	80.110000	1,108,722.40	630,197.87	0.06
278642103	EBAY INC COMMON STOCK USD.001								
		Local	95,509.000	11.869330	1,133,627.84	34.300000	3,275,958.70	2,142,330.86	0.17
		Base		11.869330	1,133,627.84	34.300000	3,275,958.70	2,142,330.86	0.17
278865100	ECOLAB INC COMMON STOCK USD1.0								
		Local	24,804.000	49.270255	1,222,099.40	132.840000	3,294,963.36	2,072,863.96	0.17
		Base		49.270255	1,222,099.40	132.840000	3,294,963.36	2,072,863.96	0.17
281020107	EDISON INTERNATIONAL COMMON STOCK								
		Local	30,781.000	35.757366	1,100,647.47	81.570000	2,510,806.17	1,410,158.70	0.13
		Base		35.757366	1,100,647.47	81.570000	2,510,806.17	1,410,158.70	0.13
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0								
		Local	20,076.000	46.502417	933,582.53	115.070000	2,310,145.32	1,376,562.79	0.12
		Base		46.502417	933,582.53	115.070000	2,310,145.32	1,376,562.79	0.12
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01								
		Local	29,123.000	36.156986	1,052,999.89	113.330000	3,300,509.59	2,247,509.70	0.17
		Base		36.156986	1,052,999.89	113.330000	3,300,509.59	2,247,509.70	0.17

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291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5								
		Local	60,942.000	38.973140	2,375,101.08	59.120000	3,602,891.04	1,227,789.96	0.18
		Base		38.973140	2,375,101.08	59.120000	3,602,891.04	1,227,789.96	0.18
29364G103	ENTERGY CORP COMMON STOCK USD.01								
		Local	16,948.000	60.913776	1,032,366.68	79.060000	1,339,908.88	307,542.20	0.07
		Base		60.913776	1,032,366.68	79.060000	1,339,908.88	307,542.20	0.07
29414D100	ENVISION HEALTHCARE CORP COMMON STOCK								
		Local	11,097.000	64.336293	713,939.84	54.610000	606,007.17	-107,932.67	0.03
		Base		64.336293	713,939.84	54.610000	606,007.17	-107,932.67	0.03
294429105	EQUIFAX INC COMMON STOCK USD1.25								
		Local	11,328.000	35.158086	398,270.80	136.800000	1,549,670.40	1,151,399.60	0.08
		Base		35.158086	398,270.80	136.800000	1,549,670.40	1,151,399.60	0.08
29444U700	EQUINIX INC REIT USD.001								
		Local	7,341.000	265.925127	1,952,156.36	441.010000	3,237,454.41	1,285,298.05	0.16
		Base		265.925127	1,952,156.36	441.010000	3,237,454.41	1,285,298.05	0.16
29476L107	EQUITY RESIDENTIAL REIT USD.01								
		Local	34,682.000	44.482816	1,542,753.04	65.090000	2,257,451.38	714,698.34	0.11
		Base		44.482816	1,542,753.04	65.090000	2,257,451.38	714,698.34	0.11
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001								
		Local	6,193.000	178.705816	1,106,725.12	256.920000	1,591,105.56	484,380.44	0.08
		Base		178.705816	1,106,725.12	256.920000	1,591,105.56	484,380.44	0.08
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0								
		Local	29,938.000	31.167960	933,106.39	62.070000	1,858,251.66	925,145.27	0.09
		Base		31.167960	933,106.39	62.070000	1,858,251.66	925,145.27	0.09
30161N101	EXELON CORP COMMON STOCK								
		Local	87,539.000	41.293041	3,614,751.54	36.310000	3,178,541.09	-436,210.45	0.16
		Base		41.293041	3,614,751.54	36.310000	3,178,541.09	-436,210.45	0.16
30212P303	EXPEDIA INC COMMON STOCK USD.001								
		Local	11,391.000	55.583972	633,157.02	143.780000	1,637,797.98	1,004,640.96	0.08
		Base		55.583972	633,157.02	143.780000	1,637,797.98	1,004,640.96	0.08

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302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01								
		Local	17,017.000	41.684688	709,348.33	53.380000	908,367.46	199,019.13	0.05
		Base		41.684688	709,348.33	53.380000	908,367.46	199,019.13	0.05
30219G108	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01								
		Local	57,225.000	26.934399	1,541,320.99	59.750000	3,419,193.75	1,877,872.76	0.17
		Base		26.934399	1,541,320.99	59.750000	3,419,193.75	1,877,872.76	0.17
30225T102	EXTRA SPACE STORAGE INC REIT USD.01								
		Local	11,896.000	86.059078	1,023,758.79	77.470000	921,583.12	-102,175.67	0.05
		Base		86.059078	1,023,758.79	77.470000	921,583.12	-102,175.67	0.05
30231G102	EXXON MOBIL CORP COMMON STOCK								
		Local	391,741.000	58.755305	23,016,862.06	80.500000	31,535,150.50	8,518,288.44	1.60
		Base		58.755305	23,016,862.06	80.500000	31,535,150.50	8,518,288.44	1.60
302445101	FLIR SYSTEMS INC COMMON STOCK USD.01								
		Local	12,881.000	29.170285	375,742.44	37.890000	488,061.09	112,318.65	0.02
		Base		29.170285	375,742.44	37.890000	488,061.09	112,318.65	0.02
302491303	FMC CORP COMMON STOCK USD.1								
		Local	12,630.000	30.916480	390,475.14	75.370000	951,923.10	561,447.96	0.05
		Base		30.916480	390,475.14	75.370000	951,923.10	561,447.96	0.05
30303M102	FACEBOOK INC A COMMON STOCK USD.000006								
		Local	222,504.000	64.813789	14,421,327.30	151.460000	33,700,455.84	19,279,128.54	1.72
		Base		64.813789	14,421,327.30	151.460000	33,700,455.84	19,279,128.54	1.72
311900104	FASTENAL CO COMMON STOCK USD.01								
		Local	27,328.000	30.149503	823,925.62	43.170000	1,179,749.76	355,824.14	0.06
		Base		30.149503	823,925.62	43.170000	1,179,749.76	355,824.14	0.06
313747206	FEDERAL REALTY INVS TRUST REIT USD.01								
		Local	6,812.000	150.891876	1,027,875.46	122.740000	836,104.88	-191,770.58	0.04
		Base		150.891876	1,027,875.46	122.740000	836,104.88	-191,770.58	0.04
31428X106	FEDEX CORP COMMON STOCK USD.1								
		Local	23,164.000	79.864832	1,849,988.98	193.840000	4,490,109.76	2,640,120.78	0.23
		Base		79.864832	1,849,988.98	193.840000	4,490,109.76	2,640,120.78	0.23

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315616102	F5 NETWORKS INC COMMON STOCK								
		Local	6,121.000	128.059552	783,852.52	128.130000	784,283.73	431.21	0.04
		Base		128.059552	783,852.52	128.130000	784,283.73	431.21	0.04
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01								
		Local	31,062.000	36.241912	1,125,746.27	85.870000	2,667,293.94	1,541,547.67	0.14
		Base		36.241912	1,125,746.27	85.870000	2,667,293.94	1,541,547.67	0.14
316773100	FIFTH THIRD BANCORP COMMON STOCK								
		Local	70,901.000	24.213390	1,716,753.55	23.740000	1,683,189.74	-33,563.81	0.09
		Base		24.213390	1,716,753.55	23.740000	1,683,189.74	-33,563.81	0.09
337738108	FISERV INC COMMON STOCK USD.01								
		Local	20,271.000	22.119637	448,387.17	125.280000	2,539,550.88	2,091,163.71	0.13
		Base		22.119637	448,387.17	125.280000	2,539,550.88	2,091,163.71	0.13
337932107	FIRSTENERGY CORP COMMON STOCK USD.1								
		Local	41,803.000	44.544337	1,862,086.92	29.240000	1,222,319.72	-639,767.20	0.06
		Base		44.544337	1,862,086.92	29.240000	1,222,319.72	-639,767.20	0.06
343412102	FLUOR CORP COMMON STOCK USD.01								
		Local	13,166.000	41.781162	550,090.78	44.860000	590,626.76	40,535.98	0.03
		Base		41.781162	550,090.78	44.860000	590,626.76	40,535.98	0.03
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25								
		Local	12,331.000	24.617361	303,556.68	48.500000	598,053.50	294,496.82	0.03
		Base		24.617361	303,556.68	48.500000	598,053.50	294,496.82	0.03
344849104	FOOT LOCKER INC COMMON STOCK USD.01								
		Local	12,505.000	63.722304	796,847.41	59.410000	742,922.05	-53,925.36	0.04
		Base		63.722304	796,847.41	59.410000	742,922.05	-53,925.36	0.04
345370860	FORD MOTOR CO COMMON STOCK USD.01								
		Local	368,777.000	12.483011	4,603,447.31	11.120000	4,100,800.24	-502,647.07	0.21
		Base		12.483011	4,603,447.31	11.120000	4,100,800.24	-502,647.07	0.21
34959J108	FORTIVE CORP COMMON STOCK USD.01								
		Local	28,439.000	18.752781	533,310.33	62.450000	1,776,015.55	1,242,705.22	0.09
		Base		18.752781	533,310.33	62.450000	1,776,015.55	1,242,705.22	0.09

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34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01								
		Local	14,462.000	56.834091	821,934.63	63.100000	912,552.20	90,617.57	0.05
		Base		56.834091	821,934.63	63.100000	912,552.20	90,617.57	0.05
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1								
		Local	32,579.000	25.755572	839,090.79	41.790000	1,361,476.41	522,385.62	0.07
		Base		25.755572	839,090.79	41.790000	1,361,476.41	522,385.62	0.07
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1								
		Local	125,628.000	24.879682	3,125,584.66	11.490000	1,443,465.72	-1,682,118.94	0.07
		Base		24.879682	3,125,584.66	11.490000	1,443,465.72	-1,682,118.94	0.07
36174X101	GGP INC REIT USD.01								
		Local	55,179.000	21.904373	1,208,661.41	22.280000	1,229,388.12	20,726.71	0.06
		Base		21.904373	1,208,661.41	22.280000	1,229,388.12	20,726.71	0.06
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0								
		Local	16,875.000	48.254168	814,289.09	56.730000	957,318.75	143,029.66	0.05
		Base		48.254168	814,289.09	56.730000	957,318.75	143,029.66	0.05
364760108	GAP INC/THE COMMON STOCK USD.05								
		Local	20,726.000	27.306354	565,951.50	22.500000	466,335.00	-99,616.50	0.02
		Base		27.306354	565,951.50	22.500000	466,335.00	-99,616.50	0.02
366651107	GARTNER INC COMMON STOCK USD.0005								
		Local	8,505.000	109.429200	930,695.35	119.600000	1,017,198.00	86,502.65	0.05
		Base		109.429200	930,695.35	119.600000	1,017,198.00	86,502.65	0.05
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0								
		Local	26,885.000	58.268394	1,566,545.78	203.250000	5,464,376.25	3,897,830.47	0.28
		Base		58.268394	1,566,545.78	203.250000	5,464,376.25	3,897,830.47	0.28
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06								
		Local	824,272.000	31.792658	26,205,797.75	27.380000	22,568,567.36	-3,637,230.39	1.15
		Base		31.792658	26,205,797.75	27.380000	22,568,567.36	-3,637,230.39	1.15
370334104	GENERAL MILLS INC COMMON STOCK USD.1								
		Local	54,796.000	28.804601	1,578,376.89	56.740000	3,109,125.04	1,530,748.15	0.16
		Base		28.804601	1,578,376.89	56.740000	3,109,125.04	1,530,748.15	0.16

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37045V100	GENERAL MOTORS CO COMMON STOCK USD.01								
		Local	128,783.000	35.428050	4,562,530.59	33.930000	4,369,607.19	-192,923.40	0.22
		Base		35.428050	4,562,530.59	33.930000	4,369,607.19	-192,923.40	0.22
372460105	GENUINE PARTS CO COMMON STOCK USD1.0								
		Local	14,018.000	41.875688	587,013.40	92.620000	1,298,347.16	711,333.76	0.07
		Base		41.875688	587,013.40	92.620000	1,298,347.16	711,333.76	0.07
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001								
		Local	123,485.000	21.470621	2,651,299.65	64.890000	8,012,941.65	5,361,642.00	0.41
		Base		21.470621	2,651,299.65	64.890000	8,012,941.65	5,361,642.00	0.41
37940X102	GLOBAL PAYMENTS INC COMMON STOCK								
		Local	14,385.000	72.403817	1,041,528.91	91.610000	1,317,809.85	276,280.94	0.07
		Base		72.403817	1,041,528.91	91.610000	1,317,809.85	276,280.94	0.07
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01								
		Local	35,002.000	117.857419	4,125,245.39	211.260000	7,394,522.52	3,269,277.13	0.38
		Base		117.857419	4,125,245.39	211.260000	7,394,522.52	3,269,277.13	0.38
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK								
		Local	23,775.000	23.034263	547,639.61	32.220000	766,030.50	218,390.89	0.04
		Base		23.034263	547,639.61	32.220000	766,030.50	218,390.89	0.04
384802104	WW GRAINGER INC COMMON STOCK USD.5								
		Local	5,114.000	95.966955	490,775.01	172.280000	881,039.92	390,264.91	0.04
		Base		95.966955	490,775.01	172.280000	881,039.92	390,264.91	0.04
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01								
		Local	27,277.000	72.944159	1,989,697.82	81.910000	2,234,259.07	244,561.25	0.11
		Base		72.944159	1,989,697.82	81.910000	2,234,259.07	244,561.25	0.11
40414L109	HCP INC REIT USD1.0								
		Local	44,231.000	36.016194	1,593,032.27	31.340000	1,386,199.54	-206,832.73	0.07
		Base		36.016194	1,593,032.27	31.340000	1,386,199.54	-206,832.73	0.07
40434L105	HP INC COMMON STOCK USD.01								
		Local	159,982.000	15.336191	2,453,514.56	18.760000	3,001,262.32	547,747.76	0.15
		Base		15.336191	2,453,514.56	18.760000	3,001,262.32	547,747.76	0.15

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406216101	HALLIBURTON CO COMMON STOCK USD2.5								
		Local	81,903.000	32.038884	2,624,080.71	45.190000	3,701,196.57	1,077,115.86	0.19
		Base		32.038884	2,624,080.71	45.190000	3,701,196.57	1,077,115.86	0.19
410345102	HANESBRANDS INC COMMON STOCK USD.01								
		Local	35,780.000	33.736147	1,207,079.34	20.650000	738,857.00	-468,222.34	0.04
		Base		33.736147	1,207,079.34	20.650000	738,857.00	-468,222.34	0.04
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01								
		Local	16,660.000	42.953496	715,605.24	53.010000	883,146.60	167,541.36	0.04
		Base		42.953496	715,605.24	53.010000	883,146.60	167,541.36	0.04
413875105	HARRIS CORP COMMON STOCK USD1.								
		Local	11,759.000	51.717293	608,143.65	112.160000	1,318,889.44	710,745.79	0.07
		Base		51.717293	608,143.65	112.160000	1,318,889.44	710,745.79	0.07
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01								
		Local	35,324.000	43.858784	1,549,267.69	49.390000	1,744,652.36	195,384.67	0.09
		Base		43.858784	1,549,267.69	49.390000	1,744,652.36	195,384.67	0.09
418056107	HASBRO INC COMMON STOCK USD.5								
		Local	10,569.000	29.963634	316,685.65	105.260000	1,112,492.94	795,807.29	0.06
		Base		29.963634	316,685.65	105.260000	1,112,492.94	795,807.29	0.06
423452101	HELMERICH + PAYNE COMMON STOCK USD.1								
		Local	10,256.000	47.034633	482,387.20	52.660000	540,080.96	57,693.76	0.03
		Base		47.034633	482,387.20	52.660000	540,080.96	57,693.76	0.03
427866108	HERSHEY CO/THE COMMON STOCK USD1.0								
		Local	13,194.000	44.727416	590,133.53	115.270000	1,520,872.38	930,738.85	0.08
		Base		44.727416	590,133.53	115.270000	1,520,872.38	930,738.85	0.08
42809H107	HESS CORP COMMON STOCK USD1.0								
		Local	25,418.000	51.762059	1,315,688.02	45.890000	1,166,432.02	-149,256.00	0.06
		Base		51.762059	1,315,688.02	45.890000	1,166,432.02	-149,256.00	0.06
42824C109	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01								
		Local	157,283.000	13.910929	2,187,952.65	18.810000	2,958,493.23	770,540.58	0.15
		Base		13.910929	2,187,952.65	18.810000	2,958,493.23	770,540.58	0.15

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436440101	HOLOGIC INC COMMON STOCK USD.01								
		Local	26,386.000	35.192052	928,577.48	43.310000	1,142,777.66	214,200.18	0.06
		Base		35.192052	928,577.48	43.310000	1,142,777.66	214,200.18	0.06
437076102	HOME DEPOT INC COMMON STOCK USD.05								
		Local	115,086.000	45.028644	5,182,166.51	153.510000	17,666,851.86	12,484,685.35	0.90
		Base		45.028644	5,182,166.51	153.510000	17,666,851.86	12,484,685.35	0.90
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	71,914.000	49.287547	3,544,464.65	132.990000	9,563,842.86	6,019,378.21	0.49
		Base		49.287547	3,544,464.65	132.990000	9,563,842.86	6,019,378.21	0.49
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465								
		Local	25,479.000	10.722076	273,187.78	33.630000	856,858.77	583,670.99	0.04
		Base		10.722076	273,187.78	33.630000	856,858.77	583,670.99	0.04
44107P104	HOST HOTELS + RESORTS INC REIT USD.01								
		Local	69,841.000	18.776955	1,311,401.31	17.990000	1,256,439.59	-54,961.72	0.06
		Base		18.776955	1,311,401.31	17.990000	1,256,439.59	-54,961.72	0.06
444859102	HUMANA INC COMMON STOCK USD.166								
		Local	14,107.000	45.487101	641,686.54	232.260000	3,276,491.82	2,634,805.28	0.17
		Base		45.487101	641,686.54	232.260000	3,276,491.82	2,634,805.28	0.17
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01								
		Local	8,203.000	82.097498	673,445.78	85.380000	700,372.14	26,926.36	0.04
		Base		82.097498	673,445.78	85.380000	700,372.14	26,926.36	0.04
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01								
		Local	102,589.000	10.157188	1,042,015.79	12.540000	1,286,466.06	244,450.27	0.07
		Base		10.157188	1,042,015.79	12.540000	1,286,466.06	244,450.27	0.07
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1								
		Local	8,314.000	116.107501	965,317.76	168.390000	1,399,994.46	434,676.70	0.07
		Base		116.107501	965,317.76	168.390000	1,399,994.46	434,676.70	0.07
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01								
		Local	29,466.000	44.885410	1,322,593.49	141.220000	4,161,188.52	2,838,595.03	0.21
		Base		44.885410	1,322,593.49	141.220000	4,161,188.52	2,838,595.03	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
452327109	ILLUMINA INC COMMON STOCK USD.01								
		Local	13,822.000	178.523579	2,467,552.91	177.360000	2,451,469.92	-16,082.99	0.12
		Base		178.523579	2,467,552.91	177.360000	2,451,469.92	-16,082.99	0.12
45337C102	INCYTE CORP COMMON STOCK USD.001								
		Local	15,982.000	132.998000	2,125,574.03	129.330000	2,066,952.06	-58,621.97	0.11
		Base		132.998000	2,125,574.03	129.330000	2,066,952.06	-58,621.97	0.11
458140100	INTEL CORP COMMON STOCK USD.001								
		Local	446,677.000	28.781540	12,856,051.83	36.110000	16,129,506.47	3,273,454.64	0.82
		Base		28.781540	12,856,051.83	36.110000	16,129,506.47	3,273,454.64	0.82
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01								
		Local	56,276.000	29.562706	1,663,670.84	60.190000	3,387,252.44	1,723,581.60	0.17
		Base		29.562706	1,663,670.84	60.190000	3,387,252.44	1,723,581.60	0.17
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2								
		Local	81,090.000	116.686156	9,462,080.38	152.630000	12,376,766.70	2,914,686.32	0.63
		Base		116.686156	9,462,080.38	152.630000	12,376,766.70	2,914,686.32	0.63
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125								
		Local	7,467.000	45.780959	341,846.42	137.890000	1,029,624.63	687,778.21	0.05
		Base		45.780959	341,846.42	137.890000	1,029,624.63	687,778.21	0.05
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0								
		Local	38,853.000	34.538787	1,341,935.49	52.880000	2,054,546.64	712,611.15	0.10
		Base		34.538787	1,341,935.49	52.880000	2,054,546.64	712,611.15	0.10
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1								
		Local	37,099.000	17.591407	652,623.61	24.930000	924,878.07	272,254.46	0.05
		Base		17.591407	652,623.61	24.930000	924,878.07	272,254.46	0.05
461202103	INTUIT INC COMMON STOCK USD.01								
		Local	22,957.000	37.161730	853,121.84	140.640000	3,228,672.48	2,375,550.64	0.16
		Base		37.161730	853,121.84	140.640000	3,228,672.48	2,375,550.64	0.16
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
		Local	3,470.000	344.476141	1,195,332.21	914.680000	3,173,939.60	1,978,607.39	0.16
		Base		344.476141	1,195,332.21	914.680000	3,173,939.60	1,978,607.39	0.16

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46284V101	IRON MOUNTAIN INC REIT USD.01								
		Local	23,171.000	29.855207	691,775.00	34.920000	809,131.32	117,356.32	0.04
		Base		29.855207	691,775.00	34.920000	809,131.32	117,356.32	0.04
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0								
		Local	337,461.000	42.380099	14,301,630.43	82.150000	27,722,421.15	13,420,790.72	1.41
		Base		42.380099	14,301,630.43	82.150000	27,722,421.15	13,420,790.72	1.41
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0								
		Local	11,438.000	74.729239	854,753.03	52.420000	599,579.96	-255,173.07	0.03
		Base		74.729239	854,753.03	52.420000	599,579.96	-255,173.07	0.03
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0								
		Local	256,343.000	61.009457	15,639,347.33	128.250000	32,875,989.75	17,236,642.42	1.67
		Base		61.009457	15,639,347.33	128.250000	32,875,989.75	17,236,642.42	1.67
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001								
		Local	36,088.000	19.974376	720,835.27	29.330000	1,058,461.04	337,625.77	0.05
		Base		19.974376	720,835.27	29.330000	1,058,461.04	337,625.77	0.05
482480100	KLA TENCOR CORP COMMON STOCK USD.001								
		Local	14,807.000	43.864118	649,495.99	104.000000	1,539,928.00	890,432.01	0.08
		Base		43.864118	649,495.99	104.000000	1,539,928.00	890,432.01	0.08
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD.01								
		Local	10,075.000	111.555922	1,123,925.91	95.200000	959,140.00	-164,785.91	0.05
		Base		111.555922	1,123,925.91	95.200000	959,140.00	-164,785.91	0.05
487836108	KELLOGG CO COMMON STOCK USD.25								
		Local	23,885.000	45.021460	1,075,337.58	71.600000	1,710,166.00	634,828.42	0.09
		Base		45.021460	1,075,337.58	71.600000	1,710,166.00	634,828.42	0.09
493267108	KEYCORP COMMON STOCK USD1.0								
		Local	101,318.000	13.267641	1,344,250.88	17.470000	1,770,025.46	425,774.58	0.09
		Base		13.267641	1,344,250.88	17.470000	1,770,025.46	425,774.58	0.09
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25								
		Local	33,610.000	61.519326	2,067,664.54	129.730000	4,360,225.30	2,292,560.76	0.22
		Base		61.519326	2,067,664.54	129.730000	4,360,225.30	2,292,560.76	0.22

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49446R109	KIMCO REALTY CORP REIT USD.01								
		Local	40,211.000	23.928002	962,168.90	17.540000	705,300.94	-256,867.96	0.04
		Base		23.928002	962,168.90	17.540000	705,300.94	-256,867.96	0.04
49456B101	KINDER MORGAN INC COMMON STOCK USD.01								
		Local	181,382.000	35.971510	6,524,584.47	18.760000	3,402,726.32	-3,121,858.15	0.17
		Base		35.971510	6,524,584.47	18.760000	3,402,726.32	-3,121,858.15	0.17
500255104	KOHLS CORP COMMON STOCK USD.01								
		Local	16,672.000	50.828069	847,405.57	38.430000	640,704.96	-206,700.61	0.03
		Base		50.828069	847,405.57	38.430000	640,704.96	-206,700.61	0.03
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01								
		Local	56,344.000	30.652594	1,727,089.76	92.200000	5,194,916.80	3,467,827.04	0.26
		Base		30.652594	1,727,089.76	92.200000	5,194,916.80	3,467,827.04	0.26
501044101	KROGER CO COMMON STOCK USD1.0								
		Local	87,295.000	13.539797	1,181,956.62	29.780000	2,599,645.10	1,417,688.48	0.13
		Base		13.539797	1,181,956.62	29.780000	2,599,645.10	1,417,688.48	0.13
501797104	L BRANDS INC COMMON STOCK USD.5								
		Local	22,693.000	30.794978	698,830.43	51.600000	1,170,958.80	472,128.37	0.06
		Base		30.794978	698,830.43	51.600000	1,170,958.80	472,128.37	0.06
501889208	LKQ CORP COMMON STOCK USD.01								
		Local	29,098.000	31.437043	914,755.08	31.490000	916,296.02	1,540.94	0.05
		Base		31.437043	914,755.08	31.490000	916,296.02	1,540.94	0.05
502413107	L3 TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	7,377.000	78.594872	579,794.37	168.590000	1,243,688.43	663,894.06	0.06
		Base		78.594872	579,794.37	168.590000	1,243,688.43	663,894.06	0.06
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1								
		Local	9,665.000	71.876686	694,688.17	139.000000	1,343,435.00	648,746.83	0.07
		Base		71.876686	694,688.17	139.000000	1,343,435.00	648,746.83	0.07
512807108	LAM RESEARCH CORP COMMON STOCK USD.001								
		Local	15,385.000	39.126332	601,958.62	155.170000	2,387,290.45	1,785,331.83	0.12
		Base		39.126332	601,958.62	155.170000	2,387,290.45	1,785,331.83	0.12

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01								
		Local	21,000.000	33.522202	703,966.25	94.140000	1,976,940.00	1,272,973.75	0.10
		Base		33.522202	703,966.25	94.140000	1,976,940.00	1,272,973.75	0.10
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01								
		Local	12,635.000	23.204142	293,184.33	52.020000	657,272.70	364,088.37	0.03
		Base		23.204142	293,184.33	52.020000	657,272.70	364,088.37	0.03
526057104	LENNAR CORP A COMMON STOCK USD.1								
		Local	19,196.000	39.292891	754,266.34	51.310000	984,946.76	230,680.42	0.05
		Base		39.292891	754,266.34	51.310000	984,946.76	230,680.42	0.05
527288104	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0								
		Local	30,593.000	31.441992	961,904.85	24.390000	746,163.27	-215,741.58	0.04
		Base		31.441992	961,904.85	24.390000	746,163.27	-215,741.58	0.04
52729N308	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01								
		Local	27,601.000	47.799044	1,319,301.41	59.520000	1,642,811.52	323,510.11	0.08
		Base		47.799044	1,319,301.41	59.520000	1,642,811.52	323,510.11	0.08
532457108	ELI LILLY + CO COMMON STOCK								
		Local	91,730.000	58.965824	5,408,934.99	79.570000	7,298,956.10	1,890,021.11	0.37
		Base		58.965824	5,408,934.99	79.570000	7,298,956.10	1,890,021.11	0.37
534187109	LINCOLN NATIONAL CORP COMMON STOCK								
		Local	21,277.000	39.916589	849,305.27	64.980000	1,382,579.46	533,274.19	0.07
		Base		39.916589	849,305.27	64.980000	1,382,579.46	533,274.19	0.07
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0								
		Local	23,588.000	68.576244	1,617,576.45	281.130000	6,631,294.44	5,013,717.99	0.34
		Base		68.576244	1,617,576.45	281.130000	6,631,294.44	5,013,717.99	0.34
540424108	LOEWS CORP COMMON STOCK USD.01								
		Local	26,079.000	28.629278	746,622.93	47.160000	1,229,885.64	483,262.71	0.06
		Base		28.629278	746,622.93	47.160000	1,229,885.64	483,262.71	0.06
548661107	LOWE S COS INC COMMON STOCK USD.5								
		Local	81,815.000	24.923834	2,039,143.46	78.770000	6,444,567.55	4,405,424.09	0.33
		Base		24.923834	2,039,143.46	78.770000	6,444,567.55	4,405,424.09	0.33

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
55261F104	M + T BANK CORP COMMON STOCK USD.5								
		Local	14,565.000	99.914211	1,455,250.48	156.470000	2,278,985.55	823,735.07	0.12
		Base		99.914211	1,455,250.48	156.470000	2,278,985.55	823,735.07	0.12
554382101	MACERICH CO/THE REIT USD.01								
		Local	11,420.000	70.323538	803,094.80	57.410000	655,622.20	-147,472.60	0.03
		Base		70.323538	803,094.80	57.410000	655,622.20	-147,472.60	0.03
55616P104	MACY S INC COMMON STOCK USD.01								
		Local	28,730.000	32.296240	927,870.97	23.500000	675,155.00	-252,715.97	0.03
		Base		32.296240	927,870.97	23.500000	675,155.00	-252,715.97	0.03
565849106	MARATHON OIL CORP COMMON STOCK USD1.0								
		Local	80,039.000	17.692570	1,416,095.62	13.020000	1,042,107.78	-373,987.84	0.05
		Base		17.692570	1,416,095.62	13.020000	1,042,107.78	-373,987.84	0.05
56585A102	MARATHON PETROLEUM CORP COMMON STOCK								
		Local	49,862.000	13.688697	682,545.80	52.040000	2,594,818.48	1,912,272.68	0.13
		Base		13.688697	682,545.80	52.040000	2,594,818.48	1,912,272.68	0.13
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0								
		Local	48,655.000	36.954229	1,798,007.99	77.560000	3,773,681.80	1,975,673.81	0.19
		Base		36.954229	1,798,007.99	77.560000	3,773,681.80	1,975,673.81	0.19
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01								
		Local	29,714.000	37.675849	1,119,500.19	107.650000	3,198,712.10	2,079,211.91	0.16
		Base		37.675849	1,119,500.19	107.650000	3,198,712.10	2,079,211.91	0.16
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
		Local	5,958.000	134.134822	799,175.27	224.100000	1,335,187.80	536,012.53	0.07
		Base		134.134822	799,175.27	224.100000	1,335,187.80	536,012.53	0.07
574599106	MASCO CORP COMMON STOCK USD1.0								
		Local	30,262.000	19.820014	599,793.27	37.250000	1,127,259.50	527,466.23	0.06
		Base		19.820014	599,793.27	37.250000	1,127,259.50	527,466.23	0.06
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001								
		Local	89,010.000	30.698774	2,732,497.87	122.880000	10,937,548.80	8,205,050.93	0.56
		Base		30.698774	2,732,497.87	122.880000	10,937,548.80	8,205,050.93	0.56

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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
577081102	MATTEL INC COMMON STOCK USD1.0								
		32,352.000	Local	22.036849	712,936.14	22.910000	741,184.32	28,248.18	0.04
			Base	22.036849	712,936.14	22.910000	741,184.32	28,248.18	0.04
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK								
		10,738.000	Local	36.336739	390,183.90	104.150000	1,118,362.70	728,178.80	0.06
			Base	36.336739	390,183.90	104.150000	1,118,362.70	728,178.80	0.06
580135101	MCDONALD S CORP COMMON STOCK USD.01								
		77,374.000	Local	50.374090	3,897,644.87	150.890000	11,674,962.86	7,777,317.99	0.59
			Base	50.374090	3,897,644.87	150.890000	11,674,962.86	7,777,317.99	0.59
58155Q103	MCKESSON CORP COMMON STOCK USD.01								
		20,034.000	Local	62.016861	1,242,445.80	163.090000	3,267,345.06	2,024,899.26	0.17
			Base	62.016861	1,242,445.80	163.090000	3,267,345.06	2,024,899.26	0.17
582839106	MEAD JOHNSON NUTRITION CO COMMON STOCK USD.01								
		17,329.000	Local	51.635300	894,788.11	89.420000	1,549,559.18	654,771.07	0.08
			Base	51.635300	894,788.11	89.420000	1,549,559.18	654,771.07	0.08
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
		259,387.000	Local	46.275891	12,003,364.44	65.110000	16,888,687.57	4,885,323.13	0.86
			Base	46.275891	12,003,364.44	65.110000	16,888,687.57	4,885,323.13	0.86
59156R108	METLIFE INC COMMON STOCK USD.01								
		102,718.000	Local	40.642249	4,174,690.58	50.590000	5,196,503.62	1,021,813.04	0.26
			Base	40.642249	4,174,690.58	50.590000	5,196,503.62	1,021,813.04	0.26
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01								
		2,451.000	Local	407.480702	998,735.20	582.810000	1,428,467.31	429,732.11	0.07
			Base	407.480702	998,735.20	582.810000	1,428,467.31	429,732.11	0.07
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
		730,057.000	Local	33.748492	24,638,322.91	69.840000	50,987,180.88	26,348,857.97	2.59
			Base	33.748492	24,638,322.91	69.840000	50,987,180.88	26,348,857.97	2.59
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001								
		20,447.000	Local	33.607392	687,170.35	83.300000	1,703,235.10	1,016,064.75	0.09
			Base	33.607392	687,170.35	83.300000	1,703,235.10	1,016,064.75	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
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
		Local	97,931.000	16.596215	1,625,283.90	30.770000	3,013,336.87	1,388,052.97	0.15
		Base		16.596215	1,625,283.90	30.770000	3,013,336.87	1,388,052.97	0.15
59522J103	MID AMERICA APARTMENT COMM REIT USD.01								
		Local	10,727.000	88.938726	954,045.71	101.940000	1,093,510.38	139,464.67	0.06
		Base		88.938726	954,045.71	101.940000	1,093,510.38	139,464.67	0.06
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01								
		Local	5,957.000	78.981796	470,494.56	239.300000	1,425,510.10	955,015.54	0.07
		Base		78.981796	470,494.56	239.300000	1,425,510.10	955,015.54	0.07
60871R209	MOLSON COORS BREWING CO B COMMON STOCK USD.01								
		Local	17,419.000	51.522132	897,464.01	94.790000	1,651,147.01	753,683.00	0.08
		Base		51.522132	897,464.01	94.790000	1,651,147.01	753,683.00	0.08
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK								
		Local	144,226.000	17.527339	2,527,897.96	46.590000	6,719,489.34	4,191,591.38	0.34
		Base		17.527339	2,527,897.96	46.590000	6,719,489.34	4,191,591.38	0.34
61166W101	MONSANTO CO COMMON STOCK USD.01								
		Local	41,426.000	51.952540	2,152,185.94	117.420000	4,864,240.92	2,712,054.98	0.25
		Base		51.952540	2,152,185.94	117.420000	4,864,240.92	2,712,054.98	0.25
61174X109	MONSTER BEVERAGE CORP COMMON STOCK								
		Local	38,007.000	26.705970	1,015,013.81	50.560000	1,921,633.92	906,620.11	0.10
		Base		26.705970	1,015,013.81	50.560000	1,921,633.92	906,620.11	0.10
615369105	MOODY S CORP COMMON STOCK USD.01								
		Local	15,682.000	30.815593	483,250.13	118.450000	1,857,532.90	1,374,282.77	0.09
		Base		30.815593	483,250.13	118.450000	1,857,532.90	1,374,282.77	0.09
617446448	MORGAN STANLEY COMMON STOCK USD.01								
		Local	135,755.000	36.610259	4,970,025.72	41.740000	5,666,413.70	696,387.98	0.29
		Base		36.610259	4,970,025.72	41.740000	5,666,413.70	696,387.98	0.29
61945C103	MOSAIC CO/THE COMMON STOCK USD.01								
		Local	33,085.000	50.059809	1,656,228.77	22.630000	748,713.55	-907,515.22	0.04
		Base		50.059809	1,656,228.77	22.630000	748,713.55	-907,515.22	0.04

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620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01								
		Local	15,564.000	71.044419	1,105,735.34	83.570000	1,300,683.48	194,948.14	0.07
		Base		71.044419	1,105,735.34	83.570000	1,300,683.48	194,948.14	0.07
626717102	MURPHY OIL CORP COMMON STOCK USD1.0								
		Local	15,310.000	47.990945	734,741.37	24.410000	373,717.10	-361,024.27	0.02
		Base		47.990945	734,741.37	24.410000	373,717.10	-361,024.27	0.02
629377508	NRG ENERGY INC COMMON STOCK USD.01								
		Local	29,851.000	24.002725	716,505.34	16.060000	479,407.06	-237,098.28	0.02
		Base		24.002725	716,505.34	16.060000	479,407.06	-237,098.28	0.02
631103108	NASDAQ INC COMMON STOCK USD.01								
		Local	10,870.000	30.548706	332,064.43	67.650000	735,355.50	403,291.07	0.04
		Base		30.548706	332,064.43	67.650000	735,355.50	403,291.07	0.04
637071101	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01								
		Local	35,780.000	47.137701	1,686,586.95	32.670000	1,168,932.60	-517,654.35	0.06
		Base		47.137701	1,686,586.95	32.670000	1,168,932.60	-517,654.35	0.06
63938C108	NAVIENT CORP COMMON STOCK USD.01								
		Local	27,493.000	16.471970	452,863.86	14.430000	396,723.99	-56,139.87	0.02
		Base		16.471970	452,863.86	14.430000	396,723.99	-56,139.87	0.02
64110D104	NETAPP INC COMMON STOCK USD.001								
		Local	25,598.000	35.209655	901,296.74	40.490000	1,036,463.02	135,166.28	0.05
		Base		35.209655	901,296.74	40.490000	1,036,463.02	135,166.28	0.05
64110L106	NETFLIX INC COMMON STOCK USD.001								
		Local	40,663.000	30.119551	1,224,751.30	163.070000	6,630,915.41	5,406,164.11	0.34
		Base		30.119551	1,224,751.30	163.070000	6,630,915.41	5,406,164.11	0.34
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0								
		Local	45,575.000	34.129737	1,555,462.75	52.950000	2,413,196.25	857,733.50	0.12
		Base		34.129737	1,555,462.75	52.950000	2,413,196.25	857,733.50	0.12
651290108	NEWFIELD EXPLORATION CO COMMON STOCK USD.01								
		Local	18,790.000	52.898053	993,954.42	32.480000	610,299.20	-383,655.22	0.03
		Base		52.898053	993,954.42	32.480000	610,299.20	-383,655.22	0.03

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651639106	NEWMONT MINING CORP COMMON STOCK USD1.6								
		50,213.000	Local	37.521373	1,884,060.69	34.150000	1,714,773.95	-169,286.74	0.09
			Base	37.521373	1,884,060.69	34.150000	1,714,773.95	-169,286.74	0.09
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01								
		36,060.000	Local	12.052053	434,597.04	13.380000	482,482.80	47,885.76	0.02
			Base	12.052053	434,597.04	13.380000	482,482.80	47,885.76	0.02
65249B208	NEWS CORP CLASS B COMMON STOCK								
		11,316.000	Local	12.991546	147,012.34	13.700000	155,029.20	8,016.86	0.01
			Base	12.991546	147,012.34	13.700000	155,029.20	8,016.86	0.01
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01								
		44,175.000	Local	54.242851	2,396,177.93	141.440000	6,248,112.00	3,851,934.07	0.32
			Base	54.242851	2,396,177.93	141.440000	6,248,112.00	3,851,934.07	0.32
654106103	NIKE INC CL B COMMON STOCK USD1.0								
		125,200.000	Local	15.538174	1,945,379.35	52.990000	6,634,348.00	4,688,968.65	0.34
			Base	15.538174	1,945,379.35	52.990000	6,634,348.00	4,688,968.65	0.34
65473P105	NISOURCE INC COMMON STOCK USD.01								
		30,557.000	Local	9.022025	275,686.01	26.070000	796,620.99	520,934.98	0.04
			Base	9.022025	275,686.01	26.070000	796,620.99	520,934.98	0.04
655044105	NOBLE ENERGY INC COMMON STOCK USD.01								
		43,004.000	Local	41.542097	1,786,476.33	28.690000	1,233,784.76	-552,691.57	0.06
			Base	41.542097	1,786,476.33	28.690000	1,233,784.76	-552,691.57	0.06
655664100	NORDSTROM INC COMMON STOCK								
		10,761.000	Local	28.817272	310,102.66	41.800000	449,809.80	139,707.14	0.02
			Base	28.817272	310,102.66	41.800000	449,809.80	139,707.14	0.02
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0								
		27,450.000	Local	42.906018	1,177,770.19	124.030000	3,404,623.50	2,226,853.31	0.17
			Base	42.906018	1,177,770.19	124.030000	3,404,623.50	2,226,853.31	0.17
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667								
		20,318.000	Local	57.536899	1,169,034.71	87.440000	1,776,605.92	607,571.21	0.09
			Base	57.536899	1,169,034.71	87.440000	1,776,605.92	607,571.21	0.09

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666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0								
		Local	16,495.000	51.557855	850,446.81	259.220000	4,275,833.90	3,425,387.09	0.22
		Base		51.557855	850,446.81	259.220000	4,275,833.90	3,425,387.09	0.22
670346105	NUCOR CORP COMMON STOCK USD.4								
		Local	30,123.000	34.990774	1,054,027.09	58.100000	1,750,146.30	696,119.21	0.09
		Base		34.990774	1,054,027.09	58.100000	1,750,146.30	696,119.21	0.09
67066G104	NVIDIA CORP COMMON STOCK USD.001								
		Local	55,646.000	25.976582	1,445,492.86	144.350000	8,032,500.10	6,587,007.24	0.41
		Base		25.976582	1,445,492.86	144.350000	8,032,500.10	6,587,007.24	0.41
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	8,658.000	48.553160	420,373.26	242.080000	2,095,928.64	1,675,555.38	0.11
		Base		48.553160	420,373.26	242.080000	2,095,928.64	1,675,555.38	0.11
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2								
		Local	72,206.000	45.091813	3,255,899.46	58.930000	4,255,099.58	999,200.12	0.22
		Base		45.091813	3,255,899.46	58.930000	4,255,099.58	999,200.12	0.22
681919106	OMNICOM GROUP COMMON STOCK USD.15								
		Local	22,157.000	42.867606	949,817.55	83.720000	1,854,984.04	905,166.49	0.09
		Base		42.867606	949,817.55	83.720000	1,854,984.04	905,166.49	0.09
682680103	ONEOK INC COMMON STOCK USD.01								
		Local	19,911.000	25.423526	506,207.83	49.680000	989,178.48	482,970.65	0.05
		Base		25.423526	506,207.83	49.680000	989,178.48	482,970.65	0.05
68389X105	ORACLE CORP COMMON STOCK USD.01								
		Local	283,147.000	21.772898	6,164,930.88	45.390000	12,852,042.33	6,687,111.45	0.65
		Base		21.772898	6,164,930.88	45.390000	12,852,042.33	6,687,111.45	0.65
69331C108	P G + E CORP COMMON STOCK								
		Local	47,889.000	38.508111	1,844,114.94	68.380000	3,274,649.82	1,430,534.88	0.17
		Base		38.508111	1,844,114.94	68.380000	3,274,649.82	1,430,534.88	0.17
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0								
		Local	45,929.000	80.550181	3,699,589.25	118.700000	5,451,772.30	1,752,183.05	0.28
		Base		80.550181	3,699,589.25	118.700000	5,451,772.30	1,752,183.05	0.28

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693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67								
		Local	24,289.000	36.046662	875,537.38	106.360000	2,583,378.04	1,707,840.66	0.13
		Base		36.046662	875,537.38	106.360000	2,583,378.04	1,707,840.66	0.13
69351T106	PPL CORP COMMON STOCK USD.01								
		Local	64,217.000	26.035069	1,671,894.04	39.910000	2,562,900.47	891,006.43	0.13
		Base		26.035069	1,671,894.04	39.910000	2,562,900.47	891,006.43	0.13
693656100	PVH CORP COMMON STOCK USD1.0								
		Local	7,489.000	119.459128	894,629.41	105.950000	793,459.55	-101,169.86	0.04
		Base		119.459128	894,629.41	105.950000	793,459.55	-101,169.86	0.04
693718108	PACCAR INC COMMON STOCK USD1.0								
		Local	33,151.000	30.633958	1,015,546.35	62.960000	2,087,186.96	1,071,640.61	0.11
		Base		30.633958	1,015,546.35	62.960000	2,087,186.96	1,071,640.61	0.11
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5								
		Local	12,593.000	50.730678	638,851.43	157.470000	1,983,019.71	1,344,168.28	0.10
		Base		50.730678	638,851.43	157.470000	1,983,019.71	1,344,168.28	0.10
703395103	PATTERSON COS INC COMMON STOCK USD.01								
		Local	7,770.000	37.245250	289,395.59	44.160000	343,123.20	53,727.61	0.02
		Base		37.245250	289,395.59	44.160000	343,123.20	53,727.61	0.02
704326107	PAYCHEX INC COMMON STOCK USD.01								
		Local	30,172.000	33.203597	1,001,818.92	59.230000	1,787,087.56	785,268.64	0.09
		Base		33.203597	1,001,818.92	59.230000	1,787,087.56	785,268.64	0.09
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK								
		Local	106,100.000	17.909486	1,900,196.48	52.210000	5,539,481.00	3,639,284.52	0.28
		Base		17.909486	1,900,196.48	52.210000	5,539,481.00	3,639,284.52	0.28
712704105	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01								
		Local	32,450.000	16.557756	537,299.17	16.570000	537,696.50	397.33	0.03
		Base		16.557756	537,299.17	16.570000	537,696.50	397.33	0.03
713448108	PEPSICO INC COMMON STOCK USD.017								
		Local	134,836.000	54.298163	7,321,347.16	116.870000	15,758,283.32	8,436,936.16	0.80
		Base		54.298163	7,321,347.16	116.870000	15,758,283.32	8,436,936.16	0.80

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714046109	PERKINELMER INC COMMON STOCK USD1.0								
		Local	10,372.000	26.470751	274,554.63	63.060000	654,058.32	379,503.69	0.03
		Base		26.470751	274,554.63	63.060000	654,058.32	379,503.69	0.03
717081103	PFIZER INC COMMON STOCK USD.05								
		Local	562,302.000	28.226601	15,871,873.99	32.650000	18,359,160.30	2,487,286.31	0.93
		Base		28.226601	15,871,873.99	32.650000	18,359,160.30	2,487,286.31	0.93
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK								
		Local	146,567.000	40.014653	5,864,827.62	119.800000	17,558,726.60	11,693,898.98	0.89
		Base		40.014653	5,864,827.62	119.800000	17,558,726.60	11,693,898.98	0.89
718546104	PHILLIPS 66 COMMON STOCK								
		Local	41,678.000	27.735722	1,155,969.43	76.110000	3,172,112.58	2,016,143.15	0.16
		Base		27.735722	1,155,969.43	76.110000	3,172,112.58	2,016,143.15	0.16
723484101	PINNACLE WEST CAPITAL COMMON STOCK								
		Local	10,519.000	42.512126	447,185.05	88.350000	929,353.65	482,168.60	0.05
		Base		42.512126	447,185.05	88.350000	929,353.65	482,168.60	0.05
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01								
		Local	16,042.000	91.707121	1,471,165.63	166.860000	2,676,768.12	1,205,602.49	0.14
		Base		91.707121	1,471,165.63	166.860000	2,676,768.12	1,205,602.49	0.14
74005P104	PRAXAIR INC COMMON STOCK USD.01								
		Local	26,932.000	57.577588	1,550,679.59	132.290000	3,562,834.28	2,012,154.69	0.18
		Base		57.577588	1,550,679.59	132.290000	3,562,834.28	2,012,154.69	0.18
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2								
		Local	22,997.000	41.092744	945,009.84	70.440000	1,619,908.68	674,898.84	0.08
		Base		41.092744	945,009.84	70.440000	1,619,908.68	674,898.84	0.08
741503403	PRICELINE GROUP INC/THE COMMON STOCK USD.008								
		Local	4,645.000	344.720067	1,601,224.71	1,877.090000	8,719,083.05	7,117,858.34	0.44
		Base		344.720067	1,601,224.71	1,877.090000	8,719,083.05	7,117,858.34	0.44
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01								
		Local	25,258.000	32.571282	822,685.44	62.910000	1,588,980.78	766,295.34	0.08
		Base		32.571282	822,685.44	62.910000	1,588,980.78	766,295.34	0.08

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742718109	PROCTER + GAMBLE CO/THE COMMON STOCK								
		Local	241,523.000	56.458559	13,636,040.60	88.090000	21,275,761.07	7,639,720.47	1.08
		Base		56.458559	13,636,040.60	88.090000	21,275,761.07	7,639,720.47	1.08
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0								
		Local	54,871.000	17.620045	966,829.50	42.430000	2,328,176.53	1,361,347.03	0.12
		Base		17.620045	966,829.50	42.430000	2,328,176.53	1,361,347.03	0.12
74340W103	PROLOGIS INC REIT USD.01								
		Local	50,010.000	41.969283	2,098,883.83	55.540000	2,777,555.40	678,671.57	0.14
		Base		41.969283	2,098,883.83	55.540000	2,777,555.40	678,671.57	0.14
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
		Local	40,624.000	50.091987	2,034,936.88	104.850000	4,259,426.40	2,224,489.52	0.22
		Base		50.091987	2,034,936.88	104.850000	4,259,426.40	2,224,489.52	0.22
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK								
		Local	47,825.000	29.607536	1,415,980.40	44.910000	2,147,820.75	731,840.35	0.11
		Base		29.607536	1,415,980.40	44.910000	2,147,820.75	731,840.35	0.11
74460D109	PUBLIC STORAGE REIT USD.1								
		Local	14,108.000	100.038291	1,411,340.21	215.350000	3,038,157.80	1,626,817.59	0.15
		Base		100.038291	1,411,340.21	215.350000	3,038,157.80	1,626,817.59	0.15
745867101	PULTEGROUP INC COMMON STOCK USD.01								
		Local	27,025.000	18.018767	486,957.17	22.670000	612,656.75	125,699.58	0.03
		Base		18.018767	486,957.17	22.670000	612,656.75	125,699.58	0.03
74736K101	QORVO INC COMMON STOCK USD.0001								
		Local	11,947.000	81.101442	968,918.93	77.950000	931,268.65	-37,650.28	0.05
		Base		81.101442	968,918.93	77.950000	931,268.65	-37,650.28	0.05
747525103	QUALCOMM INC COMMON STOCK USD.0001								
		Local	139,543.000	43.583744	6,081,806.40	57.270000	7,991,627.61	1,909,821.21	0.41
		Base		43.583744	6,081,806.40	57.270000	7,991,627.61	1,909,821.21	0.41
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001								
		Local	14,287.000	23.577049	336,845.30	30.660000	438,039.42	101,194.12	0.02
		Base		23.577049	336,845.30	30.660000	438,039.42	101,194.12	0.02

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Base Currency: USD - US DOLLAR

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74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01								
		Local	12,990.000	45.209096	587,266.16	108.770000	1,412,922.30	825,656.14	0.07
		Base		45.209096	587,266.16	108.770000	1,412,922.30	825,656.14	0.07
751212101	RALPH LAUREN CORP COMMON STOCK USD.01								
		Local	5,322.000	96.089635	511,389.04	67.800000	360,831.60	-150,557.44	0.02
		Base		96.089635	511,389.04	67.800000	360,831.60	-150,557.44	0.02
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01								
		Local	17,772.000	51.824240	921,020.40	23.060000	409,822.32	-511,198.08	0.02
		Base		51.824240	921,020.40	23.060000	409,822.32	-511,198.08	0.02
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01								
		Local	12,081.000	77.900000	941,109.90	72.270000	873,093.87	-68,016.03	0.04
		Base		77.900000	941,109.90	72.270000	873,093.87	-68,016.03	0.04
755111507	RAYTHEON COMPANY COMMON STOCK USD.01								
		Local	27,670.000	45.897194	1,269,975.36	164.010000	4,538,156.70	3,268,181.34	0.23
		Base		45.897194	1,269,975.36	164.010000	4,538,156.70	3,268,181.34	0.23
756109104	REALTY INCOME CORP REIT USD1.0								
		Local	25,613.000	51.498746	1,319,037.38	54.930000	1,406,922.09	87,884.71	0.07
		Base		51.498746	1,319,037.38	54.930000	1,406,922.09	87,884.71	0.07
756577102	RED HAT INC COMMON STOCK USD.0001								
		Local	16,844.000	30.422130	512,430.36	89.570000	1,508,717.08	996,286.72	0.08
		Base		30.422130	512,430.36	89.570000	1,508,717.08	996,286.72	0.08
758849103	REGENCY CENTERS CORP REIT USD.01								
		Local	13,796.000	68.948201	951,209.38	60.860000	839,624.56	-111,584.82	0.04
		Base		68.948201	951,209.38	60.860000	839,624.56	-111,584.82	0.04
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								
		Local	7,184.000	247.529532	1,778,252.16	459.060000	3,297,887.04	1,519,634.88	0.17
		Base		247.529532	1,778,252.16	459.060000	3,297,887.04	1,519,634.88	0.17
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01								
		Local	113,867.000	12.746486	1,451,404.10	13.840000	1,575,919.28	124,515.18	0.08
		Base		12.746486	1,451,404.10	13.840000	1,575,919.28	124,515.18	0.08

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760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01								
		Local	21,787.000	24.013607	523,184.46	63.610000	1,385,871.07	862,686.61	0.07
		Base		24.013607	523,184.46	63.610000	1,385,871.07	862,686.61	0.07
761713106	REYNOLDS AMERICAN INC COMMON STOCK USD.0001								
		Local	78,135.000	19.147919	1,496,122.67	67.250000	5,254,578.75	3,758,456.08	0.27
		Base		19.147919	1,496,122.67	67.250000	5,254,578.75	3,758,456.08	0.27
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001								
		Local	12,074.000	29.725525	358,905.99	46.490000	561,320.26	202,414.27	0.03
		Base		29.725525	358,905.99	46.490000	561,320.26	202,414.27	0.03
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0								
		Local	12,149.000	46.450863	564,331.53	158.720000	1,928,289.28	1,363,957.75	0.10
		Base		46.450863	564,331.53	158.720000	1,928,289.28	1,363,957.75	0.10
774341101	ROCKWELL COLLINS INC COMMON STOCK USD.01								
		Local	15,333.000	53.227402	816,135.75	109.050000	1,672,063.65	855,927.90	0.09
		Base		53.227402	816,135.75	109.050000	1,672,063.65	855,927.90	0.09
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	9,625.000	72.427100	697,110.84	227.200000	2,186,800.00	1,489,689.16	0.11
		Base		72.427100	697,110.84	227.200000	2,186,800.00	1,489,689.16	0.11
778296103	ROSS STORES INC COMMON STOCK USD.01								
		Local	37,234.000	14.645110	545,296.03	63.920000	2,379,997.28	1,834,701.25	0.12
		Base		14.645110	545,296.03	63.920000	2,379,997.28	1,834,701.25	0.12
783549108	RYDER SYSTEM INC COMMON STOCK USD.5								
		Local	5,051.000	41.092560	207,558.52	66.420000	335,487.42	127,928.90	0.02
		Base		41.092560	207,558.52	66.420000	335,487.42	127,928.90	0.02
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0								
		Local	24,412.000	41.333341	1,009,029.51	142.810000	3,486,277.72	2,477,248.21	0.18
		Base		41.333341	1,009,029.51	142.810000	3,486,277.72	2,477,248.21	0.18
78440X101	SL GREEN REALTY CORP REIT USD.01								
		Local	9,502.000	132.437155	1,258,417.85	101.030000	959,987.06	-298,430.79	0.05
		Base		132.437155	1,258,417.85	101.030000	959,987.06	-298,430.79	0.05

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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
786CVR308	SAFEWAY PDC LLC CVR COMMON STOCK								
		Local	23,786.000	0.031801	756.41	0.048800	1,160.76	404.35	0.00
		Base		0.031801	756.41	0.048800	1,160.76	404.35	0.00
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001								
		Local	61,871.000	31.912095	1,974,433.23	89.640000	5,546,116.44	3,571,683.21	0.28
		Base		31.912095	1,974,433.23	89.640000	5,546,116.44	3,571,683.21	0.28
80589M102	SCANA CORP COMMON STOCK								
		Local	13,502.000	40.786063	550,693.42	68.200000	920,836.40	370,142.98	0.05
		Base		40.786063	550,693.42	68.200000	920,836.40	370,142.98	0.05
806407102	HENRY SCHEIN INC COMMON STOCK USD.01								
		Local	7,482.000	139.472685	1,043,534.63	183.970000	1,376,463.54	332,928.91	0.07
		Base		139.472685	1,043,534.63	183.970000	1,376,463.54	332,928.91	0.07
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
		Local	131,709.000	85.633717	11,278,731.23	69.590000	9,165,629.31	-2,113,101.92	0.47
		Base		85.633717	11,278,731.23	69.590000	9,165,629.31	-2,113,101.92	0.47
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
		Local	114,770.000	21.197734	2,432,863.90	38.750000	4,447,337.50	2,014,473.60	0.23
		Base		21.197734	2,432,863.90	38.750000	4,447,337.50	2,014,473.60	0.23
811065101	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01								
		Local	9,025.000	49.992720	451,184.30	66.220000	597,635.50	146,451.20	0.03
		Base		49.992720	451,184.30	66.220000	597,635.50	146,451.20	0.03
81211K100	SEALED AIR CORP COMMON STOCK USD.1								
		Local	18,279.000	23.652996	432,353.12	44.420000	811,953.18	379,600.06	0.04
		Base		23.652996	432,353.12	44.420000	811,953.18	379,600.06	0.04
816851109	SEMPRA ENERGY COMMON STOCK								
		Local	23,670.000	52.227308	1,236,220.38	116.490000	2,757,318.30	1,521,097.92	0.14
		Base		52.227308	1,236,220.38	116.490000	2,757,318.30	1,521,097.92	0.14

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824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0								
		Local	7,669.000	66.262787	508,169.31	331.770000	2,544,344.13	2,036,174.82	0.13
		Base		66.262787	508,169.31	331.770000	2,544,344.13	2,036,174.82	0.13
828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
		Local	30,215.000	84.022544	2,538,741.18	154.250000	4,660,663.75	2,121,922.57	0.24
		Base		84.022544	2,538,741.18	154.250000	4,660,663.75	2,121,922.57	0.24
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25								
		Local	17,470.000	92.588038	1,617,513.03	106.430000	1,859,332.10	241,819.07	0.09
		Base		92.588038	1,617,513.03	106.430000	1,859,332.10	241,819.07	0.09
832696405	JM SMUCKER CO/THE COMMON STOCK								
		Local	10,999.000	62.409935	686,446.88	127.850000	1,406,222.15	719,775.27	0.07
		Base		62.409935	686,446.88	127.850000	1,406,222.15	719,775.27	0.07
833034101	SNAP ON INC COMMON STOCK USD1.0								
		Local	5,477.000	48.690214	266,676.30	161.660000	885,411.82	618,735.52	0.05
		Base		48.690214	266,676.30	161.660000	885,411.82	618,735.52	0.05
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0								
		Local	93,629.000	33.776026	3,162,415.55	50.610000	4,738,563.69	1,576,148.14	0.24
		Base		33.776026	3,162,415.55	50.610000	4,738,563.69	1,576,148.14	0.24
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0								
		Local	58,126.000	14.089378	818,959.19	60.090000	3,492,791.34	2,673,832.15	0.18
		Base		14.089378	818,959.19	60.090000	3,492,791.34	2,673,832.15	0.18
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5								
		Local	14,415.000	53.930458	777,407.55	137.640000	1,984,080.60	1,206,673.05	0.10
		Base		53.930458	777,407.55	137.640000	1,984,080.60	1,206,673.05	0.10
855030102	STAPLES INC COMMON STOCK USD.0006								
		Local	61,460.000	17.456270	1,072,862.38	9.080000	558,056.80	-514,805.58	0.03
		Base		17.456270	1,072,862.38	9.080000	558,056.80	-514,805.58	0.03
855244109	STARBUCKS CORP COMMON STOCK USD.001								
		Local	137,688.000	14.250240	1,962,087.10	63.610000	8,758,333.68	6,796,246.58	0.45
		Base		14.250240	1,962,087.10	63.610000	8,758,333.68	6,796,246.58	0.45

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857477103	STATE STREET CORP COMMON STOCK USD1.0								
		Local	33,919.000	51.806113	1,757,211.54	81.460000	2,763,041.74	1,005,830.20	0.14
		Base		51.806113	1,757,211.54	81.460000	2,763,041.74	1,005,830.20	0.14
858912108	STERICYCLE INC COMMON STOCK USD.01								
		Local	8,038.000	69.077468	555,244.69	81.770000	657,267.26	102,022.57	0.03
		Base		69.077468	555,244.69	81.770000	657,267.26	102,022.57	0.03
863667101	STRYKER CORP COMMON STOCK USD.1								
		Local	29,239.000	50.819358	1,485,907.21	142.960000	4,180,007.44	2,694,100.23	0.21
		Base		50.819358	1,485,907.21	142.960000	4,180,007.44	2,694,100.23	0.21
867914103	SUNTRUST BANKS INC COMMON STOCK USD1.0								
		Local	46,426.000	42.743558	1,984,412.43	53.370000	2,477,755.62	493,343.19	0.13
		Base		42.743558	1,984,412.43	53.370000	2,477,755.62	493,343.19	0.13
871503108	SYMANTEC CORP COMMON STOCK USD.01								
		Local	58,464.000	28.938532	1,691,862.33	30.310000	1,772,043.84	80,181.51	0.09
		Base		28.938532	1,691,862.33	30.310000	1,772,043.84	80,181.51	0.09
871607107	SYNOPSYS INC COMMON STOCK USD.01								
		Local	14,218.000	70.250000	998,814.50	74.870000	1,064,501.66	65,687.16	0.05
		Base		70.250000	998,814.50	74.870000	1,064,501.66	65,687.16	0.05
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001								
		Local	72,769.000	31.788875	2,313,244.67	26.850000	1,953,847.65	-359,397.02	0.10
		Base		31.788875	2,313,244.67	26.850000	1,953,847.65	-359,397.02	0.10
871829107	SYSCO CORP COMMON STOCK USD1.0								
		Local	46,954.000	27.882975	1,309,217.20	54.560000	2,561,810.24	1,252,593.04	0.13
		Base		27.882975	1,309,217.20	54.560000	2,561,810.24	1,252,593.04	0.13
872540109	TJX COMPANIES INC COMMON STOCK USD1.0								
		Local	61,588.000	17.105019	1,053,463.94	75.210000	4,632,033.48	3,578,569.54	0.24
		Base		17.105019	1,053,463.94	75.210000	4,632,033.48	3,578,569.54	0.24
87612E106	TARGET CORP COMMON STOCK USD.0833								
		Local	52,543.000	46.308658	2,433,195.83	55.150000	2,897,746.45	464,550.62	0.15
		Base		46.308658	2,433,195.83	55.150000	2,897,746.45	464,550.62	0.15

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87901J105	TEGNA INC COMMON STOCK USD1.0								
		Local	20,285.000	38.053109	771,907.31	23.740000	481,565.90	-290,341.41	0.02
		Base		38.053109	771,907.31	23.740000	481,565.90	-290,341.41	0.02
88076W103	TERADATA CORP COMMON STOCK USD.01								
		Local	12,366.000	23.904246	295,599.90	27.260000	337,097.16	41,497.26	0.02
		Base		23.904246	295,599.90	27.260000	337,097.16	41,497.26	0.02
881609101	TESORO CORP WHEN ISSUED COMMON STOCK USD.167								
		Local	11,052.000	39.937955	441,394.28	83.240000	919,968.48	478,574.20	0.05
		Base		39.937955	441,394.28	83.240000	919,968.48	478,574.20	0.05
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
		Local	94,441.000	35.443096	3,347,281.39	82.490000	7,790,438.09	4,443,156.70	0.40
		Base		35.443096	3,347,281.39	82.490000	7,790,438.09	4,443,156.70	0.40
883203101	TEXTRON INC COMMON STOCK USD.125								
		Local	25,516.000	32.101479	819,101.34	47.800000	1,219,664.80	400,563.46	0.06
		Base		32.101479	819,101.34	47.800000	1,219,664.80	400,563.46	0.06
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
		Local	36,882.000	54.799862	2,021,128.50	172.790000	6,372,840.78	4,351,712.28	0.32
		Base		54.799862	2,021,128.50	172.790000	6,372,840.78	4,351,712.28	0.32
88579Y101	3M CO COMMON STOCK USD.01								
		Local	56,326.000	73.681195	4,150,167.01	204.470000	11,516,977.22	7,366,810.21	0.59
		Base		73.681195	4,150,167.01	204.470000	11,516,977.22	7,366,810.21	0.59
886547108	TIFFANY + CO COMMON STOCK USD.01								
		Local	10,112.000	44.963611	454,672.03	86.960000	879,339.52	424,667.49	0.04
		Base		44.963611	454,672.03	86.960000	879,339.52	424,667.49	0.04
887317303	TIME WARNER INC COMMON STOCK USD.01								
		Local	73,155.000	59.409946	4,346,134.60	99.490000	7,278,190.95	2,932,056.35	0.37
		Base		59.409946	4,346,134.60	99.490000	7,278,190.95	2,932,056.35	0.37
891027104	TORCHMARK CORP COMMON STOCK USD1.0								
		Local	10,347.000	21.063429	217,943.30	75.500000	781,198.50	563,255.20	0.04
		Base		21.063429	217,943.30	75.500000	781,198.50	563,255.20	0.04

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891906109	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1								
		Local	15,590.000	27.073928	422,082.53	59.550000	928,384.50	506,301.97	0.05
		Base		27.073928	422,082.53	59.550000	928,384.50	506,301.97	0.05
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008								
		Local	12,350.000	72.130961	890,817.37	55.150000	681,102.50	-209,714.87	0.03
		Base		72.130961	890,817.37	55.150000	681,102.50	-209,714.87	0.03
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01								
		Local	4,693.000	264.926623	1,243,300.64	268.080000	1,258,099.44	14,798.80	0.06
		Base		264.926623	1,243,300.64	268.080000	1,258,099.44	14,798.80	0.06
89417E109	TRAVELERS COS INC/THE COMMON STOCK								
		Local	26,423.000	44.906145	1,186,555.08	124.850000	3,298,911.55	2,112,356.47	0.17
		Base		44.906145	1,186,555.08	124.850000	3,298,911.55	2,112,356.47	0.17
896945201	TRIPADVISOR INC COMMON STOCK USD.001								
		Local	10,669.000	36.776181	392,365.08	38.510000	410,863.19	18,498.11	0.02
		Base		36.776181	392,365.08	38.510000	410,863.19	18,498.11	0.02
90130A101	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01								
		Local	99,417.000	16.291431	1,619,645.19	27.120000	2,696,189.04	1,076,543.85	0.14
		Base		16.291431	1,619,645.19	27.120000	2,696,189.04	1,076,543.85	0.14
90130A200	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01								
		Local	46,018.000	26.820624	1,234,231.48	26.900000	1,237,884.20	3,652.72	0.06
		Base		26.820624	1,234,231.48	26.900000	1,237,884.20	3,652.72	0.06
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
		Local	27,109.000	21.694972	588,128.99	57.340000	1,554,430.06	966,301.07	0.08
		Base		21.694972	588,128.99	57.340000	1,554,430.06	966,301.07	0.08
902653104	UDR INC REIT USD.01								
		Local	25,248.000	35.885005	906,024.60	38.610000	974,825.28	68,800.68	0.05
		Base		35.885005	906,024.60	38.610000	974,825.28	68,800.68	0.05
902973304	US BANCORP COMMON STOCK USD.01								
		Local	150,444.000	26.563739	3,996,355.16	50.890000	7,656,095.16	3,659,740.00	0.39
		Base		26.563739	3,996,355.16	50.890000	7,656,095.16	3,659,740.00	0.39

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Base Currency: USD - US DOLLAR

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90384S303	ULTA BEAUTY INC COMMON STOCK USD.01								
		Local	5,527.000	207.221552	1,145,313.52	304.840000	1,684,850.68	539,537.16	0.09
		Base		207.221552	1,145,313.52	304.840000	1,684,850.68	539,537.16	0.09
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333								
		Local	17,359.000	28.528230	495,221.55	19.160000	332,598.44	-162,623.11	0.02
		Base		28.528230	495,221.55	19.160000	332,598.44	-162,623.11	0.02
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333								
		Local	17,416.000	26.138250	455,223.77	17.830000	310,527.28	-144,696.49	0.02
		Base		26.138250	455,223.77	17.830000	310,527.28	-144,696.49	0.02
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
		Local	76,883.000	27.098693	2,083,428.82	110.300000	8,480,194.90	6,396,766.08	0.43
		Base		27.098693	2,083,428.82	110.300000	8,480,194.90	6,396,766.08	0.43
910047109	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01								
		Local	27,049.000	56.790600	1,536,128.93	79.670000	2,154,993.83	618,864.90	0.11
		Base		56.790600	1,536,128.93	79.670000	2,154,993.83	618,864.90	0.11
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
		Local	65,115.000	69.688942	4,537,795.45	105.970000	6,900,236.55	2,362,441.10	0.35
		Base		69.688942	4,537,795.45	105.970000	6,900,236.55	2,362,441.10	0.35
911363109	UNITED RENTALS INC COMMON STOCK USD.01								
		Local	7,965.000	114.440859	911,521.44	108.730000	866,034.45	-45,486.99	0.04
		Base		114.440859	911,521.44	108.730000	866,034.45	-45,486.99	0.04
913017109	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0								
		Local	70,804.000	56.754164	4,018,421.81	121.280000	8,587,109.12	4,568,687.31	0.44
		Base		56.754164	4,018,421.81	121.280000	8,587,109.12	4,568,687.31	0.44
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
		Local	90,893.000	40.442030	3,675,897.39	175.180000	15,922,635.74	12,246,738.35	0.81
		Base		40.442030	3,675,897.39	175.180000	15,922,635.74	12,246,738.35	0.81
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01								
		Local	8,438.000	114.379067	965,130.57	113.660000	959,063.08	-6,067.49	0.05
		Base		114.379067	965,130.57	113.660000	959,063.08	-6,067.49	0.05

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91529Y106	UNUM GROUP COMMON STOCK USD.1								
		Local	21,656.000	23.918265	517,973.94	44.980000	974,086.88	456,112.94	0.05
		Base		23.918265	517,973.94	44.980000	974,086.88	456,112.94	0.05
918204108	VF CORP COMMON STOCK								
		Local	31,297.000	20.466108	640,527.78	53.800000	1,683,778.60	1,043,250.82	0.09
		Base		20.466108	640,527.78	53.800000	1,683,778.60	1,043,250.82	0.09
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01								
		Local	42,613.000	30.756211	1,310,614.41	61.470000	2,619,421.11	1,308,806.70	0.13
		Base		30.756211	1,310,614.41	61.470000	2,619,421.11	1,308,806.70	0.13
92220P105	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.0								
		Local	8,830.000	44.931128	396,741.86	99.020000	874,346.60	477,604.74	0.04
		Base		44.931128	396,741.86	99.020000	874,346.60	477,604.74	0.04
92276F100	VENTAS INC REIT USD.25								
		Local	33,503.000	43.047432	1,442,218.13	66.490000	2,227,614.47	785,396.34	0.11
		Base		43.047432	1,442,218.13	66.490000	2,227,614.47	785,396.34	0.11
92343E102	VERISIGN INC COMMON STOCK USD.001								
		Local	8,411.000	27.533297	231,582.56	90.160000	758,335.76	526,753.20	0.04
		Base		27.533297	231,582.56	90.160000	758,335.76	526,753.20	0.04
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
		Local	385,107.000	42.397045	16,327,398.81	46.640000	17,961,390.48	1,633,991.67	0.91
		Base		42.397045	16,327,398.81	46.640000	17,961,390.48	1,633,991.67	0.91
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001								
		Local	14,615.000	81.337838	1,188,752.50	80.890000	1,182,207.35	-6,545.15	0.06
		Base		81.337838	1,188,752.50	80.890000	1,182,207.35	-6,545.15	0.06
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	23,471.000	79.836158	1,873,834.46	123.600000	2,901,015.60	1,027,181.14	0.15
		Base		79.836158	1,873,834.46	123.600000	2,901,015.60	1,027,181.14	0.15
92553P201	VIACOM INC CLASS B COMMON STOCK USD.001								
		Local	32,827.000	44.367092	1,456,438.52	34.790000	1,142,051.33	-314,387.19	0.06
		Base		44.367092	1,456,438.52	34.790000	1,142,051.33	-314,387.19	0.06

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92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
		Local	175,536.000	26.088509	4,579,472.60	95.230000	16,716,293.28	12,136,820.68	0.85
		Base		26.088509	4,579,472.60	95.230000	16,716,293.28	12,136,820.68	0.85
929042109	VORNADO REALTY TRUST REIT USD.04								
		Local	16,263.000	73.627745	1,197,408.02	92.200000	1,499,448.60	302,040.58	0.08
		Base		73.627745	1,197,408.02	92.200000	1,499,448.60	302,040.58	0.08
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0								
		Local	12,504.000	57.558957	719,717.20	124.650000	1,558,623.60	838,906.40	0.08
		Base		57.558957	719,717.20	124.650000	1,558,623.60	838,906.40	0.08
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01								
		Local	29,815.000	35.749097	1,065,859.33	62.760000	1,871,189.40	805,330.07	0.10
		Base		35.749097	1,065,859.33	62.760000	1,871,189.40	805,330.07	0.10
931142103	WAL MART STORES INC COMMON STOCK USD.1								
		Local	142,266.000	54.679998	7,779,104.54	78.600000	11,182,107.60	3,403,003.06	0.57
		Base		54.679998	7,779,104.54	78.600000	11,182,107.60	3,403,003.06	0.57
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01								
		Local	80,562.000	38.991936	3,141,268.33	81.020000	6,527,133.24	3,385,864.91	0.33
		Base		38.991936	3,141,268.33	81.020000	6,527,133.24	3,385,864.91	0.33
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01								
		Local	38,218.000	30.280481	1,157,259.42	72.910000	2,786,474.38	1,629,214.96	0.14
		Base		30.280481	1,157,259.42	72.910000	2,786,474.38	1,629,214.96	0.14
941848103	WATERS CORP COMMON STOCK USD.01								
		Local	7,566.000	53.163208	402,232.83	179.620000	1,359,004.92	956,772.09	0.07
		Base		53.163208	402,232.83	179.620000	1,359,004.92	956,772.09	0.07
949746101	WELLS FARGO + CO COMMON STOCK USD1.666								
		Local	425,423.000	38.442121	16,354,162.60	51.140000	21,756,132.22	5,401,969.62	1.11
		Base		38.442121	16,354,162.60	51.140000	21,756,132.22	5,401,969.62	1.11
95040Q104	WELLTOWER INC REIT USD1.0								
		Local	34,253.000	54.986006	1,883,435.68	72.540000	2,484,712.62	601,276.94	0.13
		Base		54.986006	1,883,435.68	72.540000	2,484,712.62	601,276.94	0.13

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958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01								
		Local	27,215.000	38.129403	1,037,691.71	90.060000	2,450,982.90	1,413,291.19	0.12
		Base		38.129403	1,037,691.71	90.060000	2,450,982.90	1,413,291.19	0.12
959802109	WESTERN UNION CO COMMON STOCK USD.01								
		Local	45,433.000	17.337615	787,699.85	19.020000	864,135.66	76,435.81	0.04
		Base		17.337615	787,699.85	19.020000	864,135.66	76,435.81	0.04
96145D105	WESTROCK CO COMMON STOCK								
		Local	23,656.000	43.926645	1,039,128.72	54.420000	1,287,359.52	248,230.80	0.07
		Base		43.926645	1,039,128.72	54.420000	1,287,359.52	248,230.80	0.07
962166104	WEYERHAEUSER CO REIT USD1.25								
		Local	70,761.000	27.751682	1,963,736.77	32.960000	2,332,282.56	368,545.79	0.12
		Base		27.751682	1,963,736.77	32.960000	2,332,282.56	368,545.79	0.12
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0								
		Local	7,037.000	92.441745	650,512.56	185.540000	1,305,644.98	655,132.42	0.07
		Base		92.441745	650,512.56	185.540000	1,305,644.98	655,132.42	0.07
966837106	WHOLE FOODS MARKET INC COMMON STOCK								
		Local	30,096.000	33.760898	1,016,068.00	34.990000	1,053,059.04	36,991.04	0.05
		Base		33.760898	1,016,068.00	34.990000	1,053,059.04	36,991.04	0.05
969457100	WILLIAMS COS INC COMMON STOCK USD1.0								
		Local	78,020.000	28.224624	2,202,085.20	28.600000	2,231,372.00	29,286.80	0.11
		Base		28.224624	2,202,085.20	28.600000	2,231,372.00	29,286.80	0.11
98310W108	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01								
		Local	9,918.000	33.589811	333,143.75	100.990000	1,001,618.82	668,475.07	0.05
		Base		33.589811	333,143.75	100.990000	1,001,618.82	668,475.07	0.05
983134107	WYNN RESORTS LTD COMMON STOCK USD.01								
		Local	7,511.000	73.178903	549,646.74	128.700000	966,665.70	417,018.96	0.05
		Base		73.178903	549,646.74	128.700000	966,665.70	417,018.96	0.05
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5								
		Local	47,920.000	23.336280	1,118,274.53	47.910000	2,295,847.20	1,177,572.67	0.12
		Base		23.336280	1,118,274.53	47.910000	2,295,847.20	1,177,572.67	0.12

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983919101	XILINX INC COMMON STOCK USD.01								
		23,518.000	Local	37.339909	878,159.99	66.710000	1,568,885.78	690,725.79	0.08
			Base	37.339909	878,159.99	66.710000	1,568,885.78	690,725.79	0.08
984121103	XEROX CORP COMMON STOCK USD1.0								
		80,675.000	Local	9.221675	743,958.66	7.070000	570,372.25	-173,586.41	0.03
			Base	9.221675	743,958.66	7.070000	570,372.25	-173,586.41	0.03
98419M100	XYLEM INC COMMON STOCK								
		16,955.000	Local	27.417723	464,867.49	52.140000	884,033.70	419,166.21	0.04
			Base	27.417723	464,867.49	52.140000	884,033.70	419,166.21	0.04
984332106	YAHOO INC COMMON STOCK USD.001								
		82,929.000	Local	29.315769	2,431,127.40	50.320000	4,172,987.28	1,741,859.88	0.21
			Base	29.315769	2,431,127.40	50.320000	4,172,987.28	1,741,859.88	0.21
988498101	YUM BRANDS INC COMMON STOCK								
		31,758.000	Local	20.356220	646,472.84	72.640000	2,306,901.12	1,660,428.28	0.12
			Base	20.356220	646,472.84	72.640000	2,306,901.12	1,660,428.28	0.12
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01								
		18,999.000	Local	68.950066	1,309,982.30	119.210000	2,264,870.79	954,888.49	0.12
			Base	68.950066	1,309,982.30	119.210000	2,264,870.79	954,888.49	0.12
989701107	ZIONS BANCORPORATION COMMON STOCK								
		19,124.000	Local	37.037803	708,310.95	40.070000	766,298.68	57,987.73	0.04
			Base	37.037803	708,310.95	40.070000	766,298.68	57,987.73	0.04
98978V103	ZOETIS INC COMMON STOCK USD.01								
		46,478.000	Local	33.018725	1,534,644.31	62.280000	2,894,649.84	1,360,005.53	0.15
			Base	33.018725	1,534,644.31	62.280000	2,894,649.84	1,360,005.53	0.15
G0176J109	ALLEGION PLC COMMON STOCK USD.01								
		9,020.000	Local	29.675090	267,669.31	78.630000	709,242.60	441,573.29	0.04
			Base	29.675090	267,669.31	78.630000	709,242.60	441,573.29	0.04
G0177J108	ALLERGAN PLC COMMON STOCK USD.0033								
		31,670.000	Local	170.101952	5,387,128.82	223.750000	7,086,162.50	1,699,033.68	0.36
			Base	170.101952	5,387,128.82	223.750000	7,086,162.50	1,699,033.68	0.36

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G0408V102	AON PLC COMMON STOCK USD.01								
		Local	24,809.000	41.617993	1,032,500.79	130.910000	3,247,746.19	2,215,245.40	0.17
		Base		41.617993	1,032,500.79	130.910000	3,247,746.19	2,215,245.40	0.17
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
		Local	58,823.000	64.359160	3,785,798.88	124.470000	7,321,698.81	3,535,899.93	0.37
		Base		64.359160	3,785,798.88	124.470000	7,321,698.81	3,535,899.93	0.37
G27823106	DELPHI AUTOMOTIVE PLC COMMON STOCK USD.01								
		Local	25,467.000	39.662294	1,010,079.65	87.970000	2,240,331.99	1,230,252.34	0.11
		Base		39.662294	1,010,079.65	87.970000	2,240,331.99	1,230,252.34	0.11
G29183103	EATON CORP PLC COMMON STOCK USD.01								
		Local	42,485.000	36.564624	1,553,448.03	77.380000	3,287,489.30	1,734,041.27	0.17
		Base		36.564624	1,553,448.03	77.380000	3,287,489.30	1,734,041.27	0.17
G47791101	INGERSOLL RAND PLC COMMON STOCK USD1.0								
		Local	24,517.000	36.216181	887,912.11	89.600000	2,196,723.20	1,308,811.09	0.11
		Base		36.216181	887,912.11	89.600000	2,196,723.20	1,308,811.09	0.11
G491BT108	INVESCO LTD COMMON STOCK USD.2								
		Local	38,126.000	23.645379	901,503.73	31.700000	1,208,594.20	307,090.47	0.06
		Base		23.645379	901,503.73	31.700000	1,208,594.20	307,090.47	0.06
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01								
		Local	75,273.000	37.157619	2,796,965.47	41.760000	3,143,400.48	346,435.01	0.16
		Base		37.157619	2,796,965.47	41.760000	3,143,400.48	346,435.01	0.16
G5785G107	MALLINCKRODT PLC COMMON STOCK USD.2								
		Local	9,386.000	73.721942	691,954.15	43.130000	404,818.18	-287,135.97	0.02
		Base		73.721942	691,954.15	43.130000	404,818.18	-287,135.97	0.02
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1								
		Local	129,325.000	74.808899	9,674,660.81	84.280000	10,899,511.00	1,224,850.19	0.55
		Base		74.808899	9,674,660.81	84.280000	10,899,511.00	1,224,850.19	0.55
G60754101	MICHAEL KORS HOLDINGS LTD COMMON STOCK								
		Local	15,347.000	80.961498	1,242,516.11	33.180000	509,213.46	-733,302.65	0.03
		Base		80.961498	1,242,516.11	33.180000	509,213.46	-733,302.65	0.03

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G6518L108	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07								
		Local	31,752.000	39.231482	1,245,678.03	38.480000	1,221,816.96	-23,861.07	0.06
		Base		39.231482	1,245,678.03	38.480000	1,221,816.96	-23,861.07	0.06
G7945M107	SEAGATE TECHNOLOGY COMMON STOCK USD.00001								
		Local	27,887.000	28.273271	788,456.71	43.570000	1,215,036.59	426,579.88	0.06
		Base		28.273271	788,456.71	43.570000	1,215,036.59	426,579.88	0.06
G7S00T104	PENTAIR PLC COMMON STOCK USD.01								
		Local	15,796.000	39.130992	618,113.15	66.220000	1,046,011.12	427,897.97	0.05
		Base		39.130992	618,113.15	66.220000	1,046,011.12	427,897.97	0.05
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18								
		Local	6,575.000	120.319553	791,101.06	48.100000	316,257.50	-474,843.56	0.02
		Base		120.319553	791,101.06	48.100000	316,257.50	-474,843.56	0.02
G87110105	TECHNIPFMC PLC COMMON STOCK USD1.0								
		Local	44,081.000	35.013463	1,543,428.48	28.950000	1,276,144.95	-267,283.53	0.06
		Base		35.013463	1,543,428.48	28.950000	1,276,144.95	-267,283.53	0.06
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635								
		Local	12,036.000	124.908004	1,503,392.74	146.630000	1,764,838.68	261,445.94	0.09
		Base		124.908004	1,503,392.74	146.630000	1,764,838.68	261,445.94	0.09
G97822103	PERRIGO CO PLC COMMON STOCK EUR.001								
		Local	13,545.000	123.545843	1,673,428.44	72.850000	986,753.25	-686,675.19	0.05
		Base		123.545843	1,673,428.44	72.850000	986,753.25	-686,675.19	0.05
G98294104	XL GROUP LTD COMMON STOCK								
		Local	25,033.000	37.032723	927,040.16	43.690000	1,093,691.77	166,651.61	0.06
		Base		37.032723	927,040.16	43.690000	1,093,691.77	166,651.61	0.06
H1467J104	CHUBB LTD COMMON STOCK								
		Local	44,005.000	76.384855	3,361,315.56	143.190000	6,301,075.95	2,939,760.39	0.32
		Base		76.384855	3,361,315.56	143.190000	6,301,075.95	2,939,760.39	0.32
H2906T109	GARMIN LTD COMMON STOCK CHF10.0								
		Local	10,867.000	42.762213	464,696.97	52.040000	565,518.68	100,821.71	0.03
		Base		42.762213	464,696.97	52.040000	565,518.68	100,821.71	0.03

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

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57								
		33,566.000	Local	36.499819	1,225,152.94	78.850000	2,646,679.10	1,421,526.16	0.13
			Base	36.499819	1,225,152.94	78.850000	2,646,679.10	1,421,526.16	0.13
H8817H100	TRANSOCEAN LTD COMMON STOCK CHF.1								
		36,778.000	Local	41.822901	1,538,162.64	9.090000	334,312.02	-1,203,850.62	0.02
			Base	41.822901	1,538,162.64	9.090000	334,312.02	-1,203,850.62	0.02
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04								
		31,184.000	Local	55.350529	1,726,050.90	80.520000	2,510,935.68	784,884.78	0.13
			Base	55.350529	1,726,050.90	80.520000	2,510,935.68	784,884.78	0.13
N59465109	MYLAN NV COMMON STOCK EUR.01								
		43,508.000	Local	56.259302	2,447,729.69	38.980000	1,695,941.84	-751,787.85	0.09
			Base	56.259302	2,447,729.69	38.980000	1,695,941.84	-751,787.85	0.09
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01								
		15,829.000	Local	78.295280	1,239,335.98	110.180000	1,744,039.22	504,703.24	0.09
			Base	78.295280	1,239,335.98	110.180000	1,744,039.22	504,703.24	0.09
Y09827109	BROADCOM LTD COMMON STOCK								
		67,544.000	Local	154.766577	10,453,553.71	239.480000	16,175,437.12	5,721,883.41	0.82
			Base	154.766577	10,453,553.71	239.480000	16,175,437.12	5,721,883.41	0.82
US DOLLAR Total									
		27,993,173.000	Local		1,099,159,187.93		1,962,717,830.46	863,558,642.53	99.89
			Base		1,099,159,187.93		1,962,717,830.46	863,558,642.53	99.89
EQUITY Total									
		27,993,173.000	Base		1,099,159,187.93		1,962,717,830.46	863,558,642.53	99.89

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Holdings

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

As of: *May 31, 2017* *View Date:* *June 8, 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								
		30,097,219.560	Base	1,101,264,488.45		1,964,823,156.02	863,558,667.57	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	0.010	1.000000	0.01	1.000000	0.01	0.00	0.00
		Base		1.000000	0.01	1.000000	0.01	0.00	0.00
US DOLLAR Total									
		Local	0.010		0.01		0.01	0.00	0.00
		Base			0.01		0.01	0.00	0.00
CASH Total									
		Base	0.010		0.01		0.01	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796LA5	WI TREASURY SEC 06/17 0.00000					0.6415	01 Jun 2017		
		Local	30,000,000.000	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	2.38
		Base		100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	2.38
912796LF4	TREASURY BILL 06/17 0.00000					0.85	29 Jun 2017		
		Local	130,000,000.000	99.938367	129,919,877.22	99.938367	129,919,877.22	0.00	10.32
		Base		99.938367	129,919,877.22	99.938367	129,919,877.22	0.00	10.32
912796LG2	TREASURY BILL 07/17 0.00000					0.74	06 Jul 2017		
		Local	40,000,000.000	99.928056	39,971,222.22	99.928056	39,971,222.22	0.00	3.18
		Base		99.928056	39,971,222.22	99.928056	39,971,222.22	0.00	3.18
912796LZ0	TREASURY BILL 10/17 0.00000					0.9505	26 Oct 2017		
		Local	30,000,000.000	99.611879	29,883,563.75	99.592400	29,877,720.00	-5,843.75	2.37
		Base		99.611879	29,883,563.75	99.592400	29,877,720.00	-5,843.75	2.37
926NKW009	AMHERST PIERPONT 04/15 VAR					0.95	01 Jun 2017		
		Local	280,000,000.000	100.000000	280,000,000.00	100.000000	280,000,000.00	0.00	22.24
		Base		100.000000	280,000,000.00	100.000000	280,000,000.00	0.00	22.24

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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
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR					0.78	01 Jun 2017		
		Local	41,262,032.030	100.000000	41,262,032.03	100.000000	41,262,032.03	0.00	3.28
		Base		100.000000	41,262,032.03	100.000000	41,262,032.03	0.00	3.28
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.83	01 Jun 2017		
		Local	34,934,073.640	100.000000	34,934,073.64	100.000000	34,934,073.64	0.00	2.78
		Base		100.000000	34,934,073.64	100.000000	34,934,073.64	0.00	2.78
US DOLLAR Total									
		Local	586,196,105.670		585,970,768.86		585,964,925.11	-5,843.75	46.55
		Base			585,970,768.86		585,964,925.11	-5,843.75	46.55
CASH EQUIVALENT Total									
		Base	586,196,105.670		585,970,768.86		585,964,925.11	-5,843.75	46.55
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
30218HAA5	EXPORT LEASING 2009 LLC US GOVT GUAR 08/21 1.859					1.859	28 Aug 2021		
		Local	6,153,264.730	100.743642	6,199,022.99	99.674800	6,133,254.31	-65,768.68	0.49
		Base		100.743642	6,199,022.99	99.674800	6,133,254.31	-65,768.68	0.49
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.5	20 Apr 2042		
		Local	3,751,912.950	103.079017	3,867,434.98	103.127401	3,869,250.31	1,815.33	0.31
	Original Face:	Base	15,000,000.000	103.079017	3,867,434.98	103.127401	3,869,250.31	1,815.33	0.31
36202D4H1	GNMA II POOL 003524 G2 03/19 FIXED 5					5.0	20 Mar 2019		
		Local	3,707.070	101.719957	3,770.83	101.628521	3,767.44	-3.39	0.00
	Original Face:	Base	159,822.000	101.719957	3,770.83	101.628521	3,767.44	-3.39	0.00
36202D6M8	GNMA II POOL 003576 G2 07/19 FIXED 5					5.0	20 Jul 2019		
		Local	5,438.880	101.954630	5,545.19	101.931720	5,543.94	-1.25	0.00
	Original Face:	Base	200,000.000	101.954630	5,545.19	101.931720	5,543.94	-1.25	0.00
36202DUP4	GNMA II POOL 003290 G2 10/17 FIXED 5					5.0	20 Oct 2017		
		Local	1,794.220	100.452007	1,802.33	100.877047	1,809.96	7.63	0.00
	Original Face:	Base	1,170,550.000	100.452007	1,802.33	100.877047	1,809.96	7.63	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
36202DW64	GNMA II POOL 003369 G2 04/18 FIXED 5					5.0	20 Apr 2018		
		Local	17,896.470	100.964604	18,069.10	100.995664	18,074.66	5.56	0.00
Original Face:		Base	3,070,737.000	100.964604	18,069.10	100.995664	18,074.66	5.56	0.00
36202DX30	GNMA II POOL 003398 G2 06/18 FIXED 5					5.0	20 Jun 2018		
		Local	19,298.440	101.110660	19,512.78	101.354844	19,559.90	47.12	0.00
Original Face:		Base	2,150,000.000	101.110660	19,512.78	101.354844	19,559.90	47.12	0.00
36202DYF2	GNMA II POOL 003410 G2 07/18 FIXED 5					5.0	20 Jul 2018		
		Local	23,938.410	101.181783	24,221.31	101.220547	24,230.59	9.28	0.00
Original Face:		Base	3,000,000.000	101.181783	24,221.31	101.220547	24,230.59	9.28	0.00
36202DYT2	GNMA II POOL 003422 G2 08/18 FIXED 5					5.0	20 Aug 2018		
		Local	64,894.750	101.264679	65,715.46	101.099593	65,608.33	-107.13	0.01
Original Face:		Base	6,427,055.000	101.264679	65,715.46	101.099593	65,608.33	-107.13	0.01
36202DZ79	GNMA II POOL 003466 G2 11/18 FIXED 5					5.0	20 Nov 2018		
		Local	686.250	101.470310	696.34	101.634974	697.47	1.13	0.00
Original Face:		Base	50,000.000	101.470310	696.34	101.634974	697.47	1.13	0.00
36202DZC8	GNMA II POOL 003439 G2 09/18 FIXED 5					5.0	20 Sep 2018		
		Local	44,809.620	101.341966	45,410.95	101.698708	45,570.80	159.85	0.00
Original Face:		Base	2,975,426.000	101.341966	45,410.95	101.698708	45,570.80	159.85	0.00
36202EDL0	GNMA II POOL 003707 G2 05/20 FIXED 5					5.0	20 May 2020		
		Local	117,666.980	102.469299	120,572.53	103.243732	121,483.78	911.25	0.01
Original Face:		Base	2,793,101.000	102.469299	120,572.53	103.243732	121,483.78	911.25	0.01
36202EEC9	GNMA II POOL 003731 G2 07/20 FIXED 5					5.0	20 Jul 2020		
		Local	83,654.560	102.593487	85,824.13	103.274219	86,393.59	569.46	0.01
Original Face:		Base	1,680,083.000	102.593487	85,824.13	103.274219	86,393.59	569.46	0.01
36202EJP5	GNMA II POOL 003870 G2 07/21 FIXED 5					5.0	20 Jul 2021		
		Local	46,190.500	103.043028	47,596.09	104.786486	48,401.40	805.31	0.00
Original Face:		Base	754,224.000	103.043028	47,596.09	104.786486	48,401.40	805.31	0.00
36202EK32	GNMA II POOL 003914 G2 10/21 FIXED 5					5.0	20 Oct 2021		
		Local	6,372.710	102.619608	6,539.65	104.987093	6,690.52	150.87	0.00
Original Face:		Base	300,000.000	102.619608	6,539.65	104.987093	6,690.52	150.87	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
36202EL31	GNMA II POOL 003946 G2 02/22 FIXED 5					5.0	20 Feb 2022		
		Local	46,858.510	103.281624	48,396.23	105.342861	49,362.10	965.87	0.00
Original Face:		Base	300,000.000	103.281624	48,396.23	105.342861	49,362.10	965.87	0.00
36202ELP2	GNMA II POOL 003934 G2 01/22 FIXED 5					5.0	20 Jan 2022		
		Local	32,971.430	103.329549	34,069.23	104.966776	34,609.05	539.82	0.00
Original Face:		Base	1,297,789.000	103.329549	34,069.23	104.966776	34,609.05	539.82	0.00
36202EM48	GNMA II POOL 003979 G2 05/22 FIXED 5					5.0	20 May 2022		
		Local	24,535.240	103.381218	25,364.83	105.137664	25,795.78	430.95	0.00
Original Face:		Base	1,048,917.000	103.381218	25,364.83	105.137664	25,795.78	430.95	0.00
36202EMT3	GNMA II POOL 003970 G2 04/22 FIXED 5					5.0	20 Apr 2022		
		Local	43,450.510	103.344265	44,903.61	105.020952	45,632.14	728.53	0.00
Original Face:		Base	438,038.000	103.344265	44,903.61	105.020952	45,632.14	728.53	0.00
36241LTJ5	GNMA POOL 783253 GN 05/25 FIXED 4.5					4.5	15 May 2025		
		Local	2,209,578.700	103.727573	2,291,942.37	106.444045	2,351,964.95	60,022.58	0.19
Original Face:		Base	10,000,000.000	103.727573	2,291,942.37	106.444045	2,351,964.95	60,022.58	0.19
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ					4.0	16 Jul 2039		
		Local	1,227,967.140	106.079264	1,302,618.51	105.011590	1,289,507.82	-13,110.69	0.10
Original Face:		Base	17,600,000.000	106.079264	1,302,618.51	105.011590	1,289,507.82	-13,110.69	0.10
38373V5B2	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 76 TA					4.5	16 Dec 2029		
		Local	324,240.420	100.906537	327,179.78	107.511830	348,596.81	21,417.03	0.03
Original Face:		Base	16,300,000.000	100.906537	327,179.78	107.511830	348,596.81	21,417.03	0.03
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA					4.0	20 May 2039		
		Local	3,745,857.000	106.033356	3,971,857.89	105.133120	3,938,136.33	-33,721.56	0.31
Original Face:		Base	50,000,000.000	106.033356	3,971,857.89	105.133120	3,938,136.33	-33,721.56	0.31
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF					1.40994	20 Jun 2042		
		Local	2,157,289.700	100.131212	2,160,120.33	99.990660	2,157,088.21	-3,032.12	0.17
Original Face:		Base	10,000,000.000	100.131212	2,160,120.33	99.990660	2,157,088.21	-3,032.12	0.17
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB					2.0	16 May 2042		
		Local	21,151,237.940	102.593558	21,699,807.61	98.311280	20,794,052.75	-905,754.86	1.65
Original Face:		Base	41,570,000.000	102.593558	21,699,807.61	98.311280	20,794,052.75	-905,754.86	1.65

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF					1.29244	16 Jun 2037		
		Local	2,666,647.610	100.205665	2,672,131.97	99.659980	2,657,580.47	-14,551.50	0.21
Original Face:		Base	32,313,742.000	100.205665	2,672,131.97	99.659980	2,657,580.47	-14,551.50	0.21
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA					4.5	16 Aug 2039		
		Local	1,473,451.460	107.080404	1,577,777.78	107.333910	1,581,513.06	3,735.28	0.13
Original Face:		Base	10,300,000.000	107.080404	1,577,777.78	107.333910	1,581,513.06	3,735.28	0.13
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	319,740.900	100.442790	321,156.68	100.694710	321,962.17	805.49	0.03
Original Face:		Base	10,000,000.000	100.442790	321,156.68	100.694710	321,962.17	805.49	0.03
38376PN97	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 116 JG					4.0	20 Dec 2038		
		Local	720,516.200	103.746681	747,511.64	103.746320	747,509.04	-2.60	0.06
Original Face:		Base	5,000,000.000	103.746681	747,511.64	103.746320	747,509.04	-2.60	0.06
38376R3G9	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H11 FP					1.215	20 Apr 2067		
		Local	2,754,386.000	100.000000	2,754,386.00	100.000000	2,754,386.00	0.00	0.22
Original Face:		Base	2,754,386.000	100.000000	2,754,386.00	100.000000	2,754,386.00	0.00	0.22
38376TPK2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 7 BG					3.0	16 Sep 2024		
		Local	920,648.000	101.480059	934,274.13	102.261110	941,464.86	7,190.73	0.07
Original Face:		Base	8,000,000.000	101.480059	934,274.13	102.261110	941,464.86	7,190.73	0.07
38376XQY2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 29 CG					3.5	20 Dec 2038		
		Local	1,220,788.200	104.105597	1,270,908.84	102.344650	1,249,411.41	-21,497.43	0.10
Original Face:		Base	10,000,000.000	104.105597	1,270,908.84	102.344650	1,249,411.41	-21,497.43	0.10
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA					4.0	20 Aug 2039		
		Local	858,950.620	106.109618	911,429.22	104.837640	900,503.56	-10,925.66	0.07
Original Face:		Base	7,350,000.000	106.109618	911,429.22	104.837640	900,503.56	-10,925.66	0.07
38377JCU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 109 MH					3.0	20 Oct 2037		
		Local	229,784.460	100.458660	230,838.39	100.504220	230,943.08	104.69	0.02
Original Face:		Base	4,400,000.000	100.458660	230,838.39	100.504220	230,943.08	104.69	0.02
38377KA26	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 112 BG					2.0	16 Mar 2035		
		Local	2,083,704.600	100.959565	2,103,699.09	99.909830	2,081,825.72	-21,873.37	0.17
Original Face:		Base	10,000,000.000	100.959565	2,103,699.09	99.909830	2,081,825.72	-21,873.37	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
38377MTJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 144 BA					3.0	16 Sep 2037		
		Local	517,981.640	100.192563	518,979.08	101.164170	524,011.83	5,032.75	0.04
Original Face:		Base	3,600,000.000	100.192563	518,979.08	101.164170	524,011.83	5,032.75	0.04
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	1,294,017.000	99.963249	1,293,541.43	101.811680	1,317,460.45	23,919.02	0.10
Original Face:		Base	5,000,000.000	99.963249	1,293,541.43	101.811680	1,317,460.45	23,919.02	0.10
38377QTC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 25 AB					3.5	16 Dec 2025		
		Local	407,271.550	101.712312	414,245.31	101.576440	413,691.94	-553.37	0.03
Original Face:		Base	5,000,000.000	101.712312	414,245.31	101.576440	413,691.94	-553.37	0.03
38377RET8	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HJ					3.0	20 Oct 2039		
		Local	2,396,033.300	99.779289	2,390,745.00	101.856440	2,440,514.22	49,769.22	0.19
Original Face:		Base	10,000,000.000	99.779289	2,390,745.00	101.856440	2,440,514.22	49,769.22	0.19
38377REV3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HA					3.5	20 Oct 2039		
		Local	2,396,033.300	101.144791	2,423,462.88	103.391200	2,477,287.58	53,824.70	0.20
Original Face:		Base	10,000,000.000	101.144791	2,423,462.88	103.391200	2,477,287.58	53,824.70	0.20
38377RUW3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 166 PM					2.75	20 Mar 2038		
		Local	1,795,241.800	99.951407	1,794,369.43	100.285370	1,800,364.88	5,995.45	0.14
Original Face:		Base	10,000,000.000	99.951407	1,794,369.43	100.285370	1,800,364.88	5,995.45	0.14
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ					4.5	20 Feb 2026		
		Local	486,762.750	102.792946	500,357.77	107.499180	523,265.96	22,908.19	0.04
Original Face:		Base	5,000,000.000	102.792946	500,357.77	107.499180	523,265.96	22,908.19	0.04
38377TGH8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 11 PA					3.0	20 Apr 2040		
		Local	867,224.750	99.901307	866,368.86	101.839740	883,179.43	16,810.57	0.07
Original Face:		Base	5,000,000.000	99.901307	866,368.86	101.839740	883,179.43	16,810.57	0.07
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
		Local	2,467,605.830	99.801998	2,462,719.91	101.291590	2,499,477.18	36,757.27	0.20
Original Face:		Base	10,815,142.000	99.801998	2,462,719.91	101.291590	2,499,477.18	36,757.27	0.20
38377UJH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CA					3.0	16 Dec 2025		
		Local	525,980.150	101.808597	535,493.01	101.533430	534,045.69	-1,447.32	0.04
Original Face:		Base	5,000,000.000	101.808597	535,493.01	101.533430	534,045.69	-1,447.32	0.04

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38377UKT4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CE					2.5	16 Dec 2025		
		Local	1,051,960.300	100.621281	1,058,495.93	100.896230	1,061,388.28	2,892.35	0.08
Original Face:		Base	10,000,000.000	100.621281	1,058,495.93	100.896230	1,061,388.28	2,892.35	0.08
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA					4.0	20 Aug 2039		
		Local	905,600.630	102.622168	929,347.00	105.002330	950,901.76	21,554.76	0.08
Original Face:		Base	5,648,629.000	102.622168	929,347.00	105.002330	950,901.76	21,554.76	0.08
38377WL77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 94 AB					2.0	20 Jan 2039		
		Local	2,602,435.800	101.259850	2,635,222.59	99.908850	2,600,063.68	-35,158.91	0.21
Original Face:		Base	30,000,000.000	101.259850	2,635,222.59	99.908850	2,600,063.68	-35,158.91	0.21
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA					1.30994	20 Nov 2042		
		Local	15,005,988.020	100.000000	15,005,988.02	99.624930	14,949,705.06	-56,282.96	1.19
Original Face:		Base	25,333,333.000	100.000000	15,005,988.02	99.624930	14,949,705.06	-56,282.96	1.19
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF					1.34244	16 Nov 2041		
		Local	4,210,975.100	100.156671	4,217,572.47	99.726720	4,199,467.35	-18,105.12	0.33
Original Face:		Base	10,000,000.000	100.156671	4,217,572.47	99.726720	4,199,467.35	-18,105.12	0.33
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ					3.5	20 Jun 2041		
		Local	2,196,265.260	104.925274	2,304,437.34	103.852430	2,280,874.84	-23,562.50	0.18
Original Face:		Base	10,359,452.000	104.925274	2,304,437.34	103.852430	2,280,874.84	-23,562.50	0.18
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF					1.34244	16 Dec 2041		
		Local	6,782,142.680	100.156757	6,792,774.18	99.654400	6,758,703.59	-34,070.59	0.54
Original Face:		Base	12,911,372.000	100.156757	6,792,774.18	99.654400	6,758,703.59	-34,070.59	0.54
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	15,000,000.000	101.660917	15,249,137.52	100.262690	15,039,403.50	-209,734.02	1.19
Original Face:		Base	15,000,000.000	101.660917	15,249,137.52	100.262690	15,039,403.50	-209,734.02	1.19
38378BWG0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 79 A					1.8	16 Apr 2039		
		Local	13,887,371.800	101.393427	14,080,882.22	99.048510	13,755,234.85	-325,647.37	1.09
Original Face:		Base	20,000,000.000	101.393427	14,080,882.22	99.048510	13,755,234.85	-325,647.37	1.09
38378CRA7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 7 ML					3.0	20 Feb 2038		
		Local	2,610,030.800	104.277318	2,721,670.12	101.126830	2,639,441.41	-82,228.71	0.21
Original Face:		Base	10,000,000.000	104.277318	2,721,670.12	101.126830	2,639,441.41	-82,228.71	0.21

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38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA					1.5	20 Sep 2040		
		Local	11,501,531.500	101.080666	11,625,824.66	97.912060	11,261,386.42	-364,438.24	0.89
Original Face:		Base	25,000,000.000	101.080666	11,625,824.66	97.912060	11,261,386.42	-364,438.24	0.89
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB					1.75	16 Mar 2041		
		Local	5,139,444.700	100.194414	5,149,436.48	97.285620	4,999,940.64	-149,495.84	0.40
Original Face:		Base	10,000,000.000	100.194414	5,149,436.48	97.285620	4,999,940.64	-149,495.84	0.40
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	5,139,444.700	100.931142	5,187,300.23	98.546990	5,064,768.05	-122,532.18	0.40
Original Face:		Base	10,000,000.000	100.931142	5,187,300.23	98.546990	5,064,768.05	-122,532.18	0.40
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA					2.0	20 Jan 2042		
		Local	7,028,300.410	101.982112	7,167,609.21	97.612730	6,860,515.90	-307,093.31	0.55
Original Face:		Base	18,249,312.000	101.982112	7,167,609.21	97.612730	6,860,515.90	-307,093.31	0.55
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD					1.5	20 Oct 2042		
		Local	5,702,091.300	100.000000	5,702,091.28	97.349360	5,550,949.39	-151,141.89	0.44
Original Face:		Base	10,000,000.000	100.000000	5,702,091.28	97.349360	5,550,949.39	-151,141.89	0.44
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA					2.0	20 Oct 2042		
		Local	5,702,091.300	101.775297	5,803,320.35	97.373330	5,552,316.18	-251,004.17	0.44
Original Face:		Base	10,000,000.000	101.775297	5,803,320.35	97.373330	5,552,316.18	-251,004.17	0.44
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE					2.0	16 Oct 2042		
		Local	5,519,263.500	101.936572	5,626,148.01	99.411850	5,486,801.95	-139,346.06	0.44
Original Face:		Base	10,000,000.000	101.936572	5,626,148.01	99.411850	5,486,801.95	-139,346.06	0.44
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	14,018,038.560	99.088342	13,890,241.96	98.195280	13,765,052.21	-125,189.75	1.09
Original Face:		Base	18,000,000.000	99.088342	13,890,241.96	98.195280	13,765,052.21	-125,189.75	1.09
38378KP78	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 125 AB					1.36748	16 Nov 2041		
		Local	3,749,373.750	98.942936	3,709,740.47	97.971580	3,673,320.70	-36,419.77	0.29
Original Face:		Base	5,000,000.000	98.942936	3,709,740.47	97.971580	3,673,320.70	-36,419.77	0.29
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB					2.0	16 Jun 2045		
		Local	11,218,045.050	99.279003	11,137,163.29	96.711470	10,849,136.27	-288,027.02	0.86
Original Face:		Base	15,000,000.000	99.279003	11,137,163.29	96.711470	10,849,136.27	-288,027.02	0.86

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38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A					2.5	16 Dec 2044		
		Local	2,562,155.490	101.518720	2,601,067.45	100.347170	2,571,050.53	-30,016.92	0.20
Original Face:		Base	3,000,000.000	101.518720	2,601,067.45	100.347170	2,571,050.53	-30,016.92	0.20
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.0	16 Jul 2050		
		Local	635,081.290	101.429397	644,159.12	100.745010	639,812.71	-4,346.41	0.05
Original Face:		Base	1,000,000.000	101.429397	644,159.12	100.745010	639,812.71	-4,346.41	0.05
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028	16 Aug 2052		
		Local	1,438,097.340	100.794929	1,449,529.19	100.925890	1,451,412.54	1,883.35	0.12
Original Face:		Base	2,000,000.000	100.794929	1,449,529.19	100.925890	1,451,412.54	1,883.35	0.12
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.85	16 Feb 2049		
		Local	837,344.100	100.905864	844,929.30	100.391040	840,618.45	-4,310.85	0.07
Original Face:		Base	1,000,000.000	100.905864	844,929.30	100.391040	840,618.45	-4,310.85	0.07
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG					2.5	20 May 2045		
		Local	2,947,030.050	101.197370	2,982,316.89	101.616200	2,994,659.95	12,343.06	0.24
Original Face:		Base	5,000,000.000	101.197370	2,982,316.89	101.616200	2,994,659.95	12,343.06	0.24
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.6	16 Dec 2049		
		Local	5,245,897.600	100.859565	5,290,989.52	100.541940	5,274,327.22	-16,662.30	0.42
Original Face:		Base	5,985,000.000	100.859565	5,290,989.52	100.541940	5,274,327.22	-16,662.30	0.42
465138QP3	AID ISRAEL US GOVT GUAR 02/18 0.00000						15 Feb 2018		
		Local	12,679,000.000	99.324656	12,593,373.14	99.082300	12,562,644.82	-30,728.32	1.00
		Base		99.324656	12,593,373.14	99.082300	12,562,644.82	-30,728.32	1.00
465139GA5	AID ISRAEL US GOVT GUAR 02/18 0.00000						15 Feb 2018		
		Local	15,151,000.000	99.280008	15,041,914.03	99.082300	15,011,959.27	-29,954.76	1.19
		Base		99.280008	15,041,914.03	99.082300	15,011,959.27	-29,954.76	1.19
62889CAA7	NCUA GUARANTEED NOTES NGN 2011 R2 1A					1.39167	06 Feb 2020		
		Local	1,521,604.920	97.446006	1,482,743.22	100.121940	1,523,460.37	40,717.15	0.12
Original Face:		Base	4,000,000.000	97.446006	1,482,743.22	100.121940	1,523,460.37	40,717.15	0.12
62889KAC5	NCUA GUARANTEED NOTES US GOVT GUAR 06/17 2.35					2.35	12 Jun 2017		
		Local	10,000,000.000	100.047563	10,004,756.26	100.047563	10,004,756.26	0.00	0.79
		Base		100.047563	10,004,756.26	100.047563	10,004,756.26	0.00	0.79

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62889KAD3	NCUA GUARANTEED NOTES US GOVT GUAR 06/19 3					3.0	12 Jun 2019		
		Local	4,700,000.000	103.296152	4,854,919.13	103.221000	4,851,387.00	-3,532.13	0.39
		Base		103.296152	4,854,919.13	103.221000	4,851,387.00	-3,532.13	0.39
690353L54	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000						26 Jan 2021		
		Local	1,200,000.000	101.960786	1,223,529.43	104.130000	1,249,560.00	26,030.57	0.10
		Base		101.960786	1,223,529.43	104.130000	1,249,560.00	26,030.57	0.10
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1					5.32	01 Apr 2027		
		Local	5,356,850.300	109.945083	5,889,593.50	107.244070	5,744,904.29	-144,689.21	0.46
Original Face:		Base	28,600,000.000	109.945083	5,889,593.50	107.244070	5,744,904.29	-144,689.21	0.46
83164LK83	SBA POOL 509319 SBA 12/18 VARIABLE					3.825	25 Dec 2018		
		Local	335,488.720	101.660476	341,059.43	100.975479	338,761.34	-2,298.09	0.03
Original Face:		Base	2,152,855.000	101.660476	341,059.43	100.975479	338,761.34	-2,298.09	0.03
83164LLC3	SBA POOL 509323 SBA 09/22 VARIABLE					3.575	25 Sep 2022		
		Local	808,670.870	104.306525	843,496.48	102.415172	828,201.66	-15,294.82	0.07
Original Face:		Base	2,348,960.000	104.306525	843,496.48	102.415172	828,201.66	-15,294.82	0.07
83164LLM1	SBA POOL 509332 SBA 08/24 VARIABLE					3.325	25 Aug 2024		
		Local	1,615,132.130	104.965872	1,695,337.52	103.297631	1,668,393.23	-26,944.29	0.13
Original Face:		Base	4,240,960.000	104.965872	1,695,337.52	103.297631	1,668,393.23	-26,944.29	0.13
83164LLS8	SBA POOL 509337 SBA 02/24 VARIABLE					3.575	25 Feb 2024		
		Local	2,474,643.300	105.345172	2,606,917.23	103.879068	2,570,636.40	-36,280.83	0.20
Original Face:		Base	6,113,646.000	105.345172	2,606,917.23	103.879068	2,570,636.40	-36,280.83	0.20
83164LLT6	SBA POOL 509338 SBA 07/24 VARIABLE					4.825	25 Jul 2024		
		Local	1,939,215.320	108.681436	2,107,567.06	107.019875	2,075,345.81	-32,221.25	0.16
Original Face:		Base	4,650,545.000	108.681436	2,107,567.06	107.019875	2,075,345.81	-32,221.25	0.16
83165ABF0	SBA POOL 521638 SBA 08/19 VARIABLE					5.061	25 Aug 2019		
		Local	466,360.050	103.074185	480,696.82	101.924610	475,335.66	-5,361.16	0.04
Original Face:		Base	5,080,000.000	103.074185	480,696.82	101.924610	475,335.66	-5,361.16	0.04
83165ALC6	SBA POOL 521923 SBA 11/24 VARIABLE					4.927	25 Nov 2024		
		Local	5,992,945.690	109.389391	6,555,646.81	108.277774	6,489,028.19	-66,618.62	0.52
Original Face:		Base	12,180,140.000	109.389391	6,555,646.81	108.277774	6,489,028.19	-66,618.62	0.52

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83165ALV4	SBA POOL 521940 SBA 01/25 VARIABLE					4.796	25 Jan 2025		
		5,368,672.930	Local	109.028929	5,853,406.58	107.298137	5,760,486.04	-92,920.54	0.46
Original Face:		10,243,765.000	Base	109.028929	5,853,406.58	107.298137	5,760,486.04	-92,920.54	0.46
83165AW91	SBA POOL 522272 SBA 01/29 VARIABLE					5.307	25 Jan 2029		
		4,584,009.500	Local	113.222391	5,190,125.14	113.606167	5,207,717.49	17,592.35	0.41
Original Face:		5,000,000.000	Base	113.222391	5,190,125.14	113.606167	5,207,717.49	17,592.35	0.41
912828B58	US TREASURY N/B 01/21 2.125					2.125	31 Jan 2021		
		5,000,000.000	Local	102.602599	5,130,129.95	101.921900	5,096,095.00	-34,034.95	0.40
			Base	102.602599	5,130,129.95	101.921900	5,096,095.00	-34,034.95	0.40
912828D49	US TREASURY N/B 08/17 0.875					0.875	15 Aug 2017		
		20,000,000.000	Local	100.029033	20,005,806.59	100.029033	20,005,806.59	0.00	1.59
			Base	100.029033	20,005,806.59	100.029033	20,005,806.59	0.00	1.59
912828K25	US TREASURY N/B 04/18 0.75					0.75	15 Apr 2018		
		5,000,000.000	Local	99.791064	4,989,553.22	99.609400	4,980,470.00	-9,083.22	0.40
			Base	99.791064	4,989,553.22	99.609400	4,980,470.00	-9,083.22	0.40
912828M23	US TREASURY FRN 10/17 VAR					1.1303352	31 Oct 2017		
		19,000,000.000	Local	99.969739	18,994,250.44	100.091600	19,017,404.00	23,153.56	1.51
			Base	99.969739	18,994,250.44	100.091600	19,017,404.00	23,153.56	1.51
912828M64	US TREASURY N/B 11/18 1.25					1.25	15 Nov 2018		
		4,000,000.000	Local	100.355163	4,014,206.51	100.023400	4,000,936.00	-13,270.51	0.32
			Base	100.355163	4,014,206.51	100.023400	4,000,936.00	-13,270.51	0.32
912828N97	US TREASURY FRN 01/18 VAR					1.2343352	31 Jan 2018		
		19,000,000.000	Local	100.028292	19,005,375.54	100.224000	19,042,560.00	37,184.46	1.51
			Base	100.028292	19,005,375.54	100.224000	19,042,560.00	37,184.46	1.51
912828P20	US TREASURY N/B 01/18 0.75					0.75	31 Jan 2018		
		10,000,000.000	Local	99.985337	9,998,533.65	99.710900	9,971,090.00	-27,443.65	0.79
			Base	99.985337	9,998,533.65	99.710900	9,971,090.00	-27,443.65	0.79
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		5,000,000.000	Local	99.317383	4,965,869.14	98.269500	4,913,475.00	-52,394.14	0.39
			Base	99.317383	4,965,869.14	98.269500	4,913,475.00	-52,394.14	0.39

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828PK0	US TREASURY N/B 11/17 2.25					2.25	30 Nov 2017		
		10,000,000.000	Local	100.609856	10,060,985.64	100.546900	10,054,690.00	-6,295.64	0.80
			Base	100.609856	10,060,985.64	100.546900	10,054,690.00	-6,295.64	0.80
912828Q45	US TREASURY N/B 03/18 0.875					0.875	31 Mar 2018		
		10,000,000.000	Local	100.061855	10,006,185.45	99.726600	9,972,660.00	-33,525.45	0.79
			Base	100.061855	10,006,185.45	99.726600	9,972,660.00	-33,525.45	0.79
912828Q94	US TREASURY N/B 04/18 0.75					0.75	30 Apr 2018		
		10,000,000.000	Local	99.907087	9,990,708.70	99.589800	9,958,980.00	-31,728.70	0.79
			Base	99.907087	9,990,708.70	99.589800	9,958,980.00	-31,728.70	0.79
912828S84	US TREASURY FRN 07/18 VAR					1.1363352	31 Jul 2018		
		15,000,000.000	Local	100.015242	15,002,286.23	100.236200	15,035,430.00	33,143.77	1.19
			Base	100.015242	15,002,286.23	100.236200	15,035,430.00	33,143.77	1.19
912828T75	US TREASURY FRN 10/18 VAR					1.1323352	31 Oct 2018		
		10,000,000.000	Local	99.989293	9,998,929.26	100.234900	10,023,490.00	24,560.74	0.80
			Base	99.989293	9,998,929.26	100.234900	10,023,490.00	24,560.74	0.80
912828T83	US TREASURY N/B 10/18 0.75					0.75	31 Oct 2018		
		5,000,000.000	Local	99.470052	4,973,502.61	99.332000	4,966,600.00	-6,902.61	0.39
			Base	99.470052	4,973,502.61	99.332000	4,966,600.00	-6,902.61	0.39
912828TB6	US TREASURY N/B 06/17 0.75					0.75	30 Jun 2017		
		40,000,000.000	Local	100.009857	40,003,942.82	100.009857	40,003,942.82	0.00	3.18
			Base	100.009857	40,003,942.82	100.009857	40,003,942.82	0.00	3.18
912828TR1	US TREASURY N/B 09/19 1					1.0	30 Sep 2019		
		10,000,000.000	Local	99.994715	9,999,471.51	99.269500	9,926,950.00	-72,521.51	0.79
			Base	99.994715	9,999,471.51	99.269500	9,926,950.00	-72,521.51	0.79
912828UU2	US TREASURY N/B 03/18 0.75					0.75	31 Mar 2018		
		20,000,000.000	Local	99.981816	19,996,363.26	99.636700	19,927,340.00	-69,023.26	1.58
			Base	99.981816	19,996,363.26	99.636700	19,927,340.00	-69,023.26	1.58
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		5,000,000.000	Local	99.772147	4,988,607.34	99.472700	4,973,635.00	-14,972.34	0.40
			Base	99.772147	4,988,607.34	99.472700	4,973,635.00	-14,972.34	0.40

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Holdings

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

As of: *May 31, 2017* *View Date:* *June 8, 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
912828VK3	US TREASURY N/B 06/18 1.375					1.375	30 Jun 2018		
		30,000,000.000	Local	100.259680	30,077,903.99	100.168000	30,050,400.00	-27,503.99	2.39
			Base	100.259680	30,077,903.99	100.168000	30,050,400.00	-27,503.99	2.39
912828VP2	US TREASURY N/B 07/20 2					2.0	31 Jul 2020		
		5,000,000.000	Local	102.061481	5,103,074.05	101.589800	5,079,490.00	-23,584.05	0.40
			Base	102.061481	5,103,074.05	101.589800	5,079,490.00	-23,584.05	0.40
912828WT3	US TREASURY N/B 07/17 0.875					0.875	15 Jul 2017		
		70,000,000.000	Local	100.028613	70,020,029.01	100.028613	70,020,029.01	0.00	5.56
			Base	100.028613	70,020,029.01	100.028613	70,020,029.01	0.00	5.56
912828XJ4	US TREASURY N/B 06/17 0.625					0.625	30 Jun 2017		
		50,000,000.000	Local	100.005507	50,002,753.36	100.005507	50,002,753.36	0.00	3.97
			Base	100.005507	50,002,753.36	100.005507	50,002,753.36	0.00	3.97
US DOLLAR Total									
		671,537,878.010	Local		677,043,336.32		672,823,539.51	-4,219,796.81	53.45
	Original Face:	740,916,981.000	Base		677,043,336.32		672,823,539.51	-4,219,796.81	53.45
FIXED INCOME Total									
		671,537,878.010	Base		677,043,336.32		672,823,539.51	-4,219,796.81	53.45
	Original Face:	740,916,981.000							

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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: *May 31, 2017* *View Date:* *June 8, 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								
		1,257,733,983.690	Base	1,263,014,105.19		1,258,788,464.63	-4,225,640.56	100.00
Original Face:		740,916,981.000						

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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
06538BU76	BANK TOKYO MIT UFJ NY					1.25	07 Jul 2017		
			30,000,000.000	Local	99.875000	29,962,500.00	99.875000	29,962,500.00	0.00	1.72
				Base	99.875000	29,962,500.00	99.875000	29,962,500.00	0.00	1.72
13606JP29	CANADIAN IMPERIAL BK BBA LIBOR USD 3 MONTH					1.334	02 Jun 2017		
			30,000,000.000	Local	99.999945	29,999,983.54	99.999945	29,999,983.54	0.00	1.72
				Base	99.999945	29,999,983.54	99.999945	29,999,983.54	0.00	1.72
22534HA35	CREDIT AGRICOLE					0.98	03 Jul 2017		
			30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.72
				Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.72
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	1.72
				Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.72
233851CX0	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 05/20 VAR					1.70122	05 May 2020		
			7,000,000.000	Local	100.000000	7,000,000.00	100.151700	7,010,619.00	10,619.00	0.40
				Base	100.000000	7,000,000.00	100.151700	7,010,619.00	10,619.00	0.40
24023GT56	DCAT, LLC					1.32	05 Jun 2017		
			17,000,000.000	Local	99.985333	16,997,506.67	99.985333	16,997,506.67	0.00	0.98
				Base	99.985333	16,997,506.67	99.985333	16,997,506.67	0.00	0.98
38346LTT3	GOTHAM FDG CORP					1.15	27 Jun 2017		
			25,657,000.000	Local	99.916944	25,635,690.44	99.916944	25,635,690.44	0.00	1.47
				Base	99.916944	25,635,690.44	99.916944	25,635,690.44	0.00	1.47
38346LTV8	GOTHAM FDG CORP					1.02	29 Jun 2017		
			30,000,000.000	Local	99.920667	29,976,200.00	99.920667	29,976,200.00	0.00	1.72
				Base	99.920667	29,976,200.00	99.920667	29,976,200.00	0.00	1.72
4497W0TW8	ING (US) FUNDING LLC					1.19	30 Jun 2017		
			30,000,000.000	Local	99.904139	29,971,241.67	99.904139	29,971,241.67	0.00	1.72
				Base	99.904139	29,971,241.67	99.904139	29,971,241.67	0.00	1.72

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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
45779PTP3	INSTITUTIONAL SECURED					1.17	23 Jun 2017		
		10,000,000.000	Local	99.928500	9,992,850.00	99.928500	9,992,850.00	0.00	0.57
			Base	99.928500	9,992,850.00	99.928500	9,992,850.00	0.00	0.57
53127TTU7	LIBERTY FUNDING LLC					1.14	28 Jun 2017		
		20,000,000.000	Local	99.914500	19,982,900.00	99.914500	19,982,900.00	0.00	1.15
			Base	99.914500	19,982,900.00	99.914500	19,982,900.00	0.00	1.15
53127TUQ4	LIBERTY FUNDING LLC					1.13	24 Jul 2017		
		25,000,000.000	Local	99.833639	24,958,409.72	99.833639	24,958,409.72	0.00	1.43
			Base	99.833639	24,958,409.72	99.833639	24,958,409.72	0.00	1.43
62455AV12	MOUNTCLIFF					1.21	01 Aug 2017		
		25,000,000.000	Local	99.794972	24,948,743.06	99.794972	24,948,743.06	0.00	1.43
			Base	99.794972	24,948,743.06	99.794972	24,948,743.06	0.00	1.43
64105RU32	NESTLE FIN FRANCE S.					0.92	03 Jul 2017		
		30,200,000.000	Local	99.918222	30,175,303.11	99.918222	30,175,303.11	0.00	1.73
			Base	99.918222	30,175,303.11	99.918222	30,175,303.11	0.00	1.73
64105RX21	NESTLE FIN FRANCE S.					0.93	02 Oct 2017		
		25,000,000.000	Local	99.682250	24,920,562.50	99.655600	24,913,900.00	-6,662.50	1.43
			Base	99.682250	24,920,562.50	99.655600	24,913,900.00	-6,662.50	1.43
71708EU52	PFIZER INC					1.02	05 Jul 2017		
		20,000,000.000	Local	99.903667	19,980,733.33	99.903667	19,980,733.33	0.00	1.15
			Base	99.903667	19,980,733.33	99.903667	19,980,733.33	0.00	1.15
71838LTL6	PHILIP MORRIS INTL					0.93	20 Jun 2017		
		30,000,000.000	Local	99.950917	29,985,275.00	99.950917	29,985,275.00	0.00	1.72
			Base	99.950917	29,985,275.00	99.950917	29,985,275.00	0.00	1.72
78009NHT6	ROYAL BK OF CANADA					1.53178	14 Aug 2017		
		13,057,966.000	Local	100.000000	13,057,966.00	100.000000	13,057,966.00	0.00	0.75
			Base	100.000000	13,057,966.00	100.000000	13,057,966.00	0.00	0.75
82124LT85	SHEFFIELD RECEIVABLE					0.92	08 Jun 2017		
		20,000,000.000	Local	99.982111	19,996,422.22	99.982111	19,996,422.22	0.00	1.15
			Base	99.982111	19,996,422.22	99.982111	19,996,422.22	0.00	1.15

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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
82124LTT9	SHEFFIELD RECEIVABLE					1.22	27 Jun 2017		
		20,000,000.000	Local	99.911889	19,982,377.78	99.911889	19,982,377.78	0.00	1.15
			Base	99.911889	19,982,377.78	99.911889	19,982,377.78	0.00	1.15
82124LTU6	SHEFFIELD RECEIVABLE					1.35	28 Jun 2017		
		10,000,000.000	Local	99.898750	9,989,875.00	99.898750	9,989,875.00	0.00	0.57
			Base	99.898750	9,989,875.00	99.898750	9,989,875.00	0.00	0.57
82124LU59	SHEFFIELD RECEIVABLE					1.18	05 Jul 2017		
		10,000,000.000	Local	99.888556	9,988,855.56	99.888556	9,988,855.56	0.00	0.57
			Base	99.888556	9,988,855.56	99.888556	9,988,855.56	0.00	0.57
86563YVF7	SUMITOMO MITSUI BKG CORP					1.01	26 Jun 2017		
		30,000,000.000	Local	99.999998	29,999,999.41	99.999998	29,999,999.41	0.00	1.72
			Base	99.999998	29,999,999.41	99.999998	29,999,999.41	0.00	1.72
87019RTW6	SWEDBANK					0.93	30 Jun 2017		
		30,000,000.000	Local	99.925083	29,977,525.00	99.925083	29,977,525.00	0.00	1.72
			Base	99.925083	29,977,525.00	99.925083	29,977,525.00	0.00	1.72
912796LF4	TREASURY BILL 06/17 0.00000					0.85	29 Jun 2017		
		20,000,000.000	Local	99.936806	19,987,361.11	99.936806	19,987,361.11	0.00	1.15
			Base	99.936806	19,987,361.11	99.936806	19,987,361.11	0.00	1.15
912796LG2	TREASURY BILL 07/17 0.00000					0.7925	06 Jul 2017		
		10,000,000.000	Local	99.922951	9,992,295.14	99.922951	9,992,295.14	0.00	0.57
			Base	99.922951	9,992,295.14	99.922951	9,992,295.14	0.00	0.57
92646KTN2	VICTORY RECEIVABLES					1.03	22 Jun 2017		
		30,000,000.000	Local	99.939917	29,981,975.00	99.939917	29,981,975.00	0.00	1.72
			Base	99.939917	29,981,975.00	99.939917	29,981,975.00	0.00	1.72
92646KU67	VICTORY RECEIVABLES					1.02	06 Jul 2017		
		20,000,000.000	Local	99.900833	19,980,166.67	99.900833	19,980,166.67	0.00	1.15
			Base	99.900833	19,980,166.67	99.900833	19,980,166.67	0.00	1.15
979QHR003	SOUTH STREET REPO					0.98	01 Jun 2017		
		342,628,754.010	Local	100.000000	342,628,754.01	100.000000	342,628,754.01	0.00	19.67
			Base	100.000000	342,628,754.01	100.000000	342,628,754.01	0.00	19.67

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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
US DOLLAR Total									
		Local	970,543,720.010		970,051,471.94		970,055,428.44	3,956.50	55.70
		Base			970,051,471.94		970,055,428.44	3,956.50	55.70
CASH EQUIVALENT Total									
		Base	970,543,720.010		970,051,471.94		970,055,428.44	3,956.50	55.70
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
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	100.195400	5,009,770.00	9,770.00	0.29
		Base		100.000000	5,000,000.00	100.195400	5,009,770.00	9,770.00	0.29
037833AP5	APPLE INC SR UNSECURED 05/19 VAR					1.47928	06 May 2019		
		Local	5,000,000.000	100.216219	5,010,810.93	100.517400	5,025,870.00	15,059.07	0.29
		Base		100.216219	5,010,810.93	100.517400	5,025,870.00	15,059.07	0.29
05581RAC0	BMW VEHICLE LEASE TRUST BMWLT 2016 1 A2B					1.50994	22 Jan 2018		
		Local	2,783,421.550	100.000000	2,783,421.55	100.054670	2,784,943.25	1,521.70	0.16
Original Face:		Base	10,000,000.000	100.000000	2,783,421.55	100.054670	2,784,943.25	1,521.70	0.16
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	99.029400	9,902,940.00	-97,060.00	0.57
		Base		100.000000	10,000,000.00	99.029400	9,902,940.00	-97,060.00	0.57
06741UQ31	BARCLAYS BANK PLC SR UNSECURED 10/17 VAR					1.46956	30 Oct 2017		
		Local	14,000,000.000	99.974179	13,996,385.08	100.197000	14,027,580.00	31,194.92	0.81
		Base		99.974179	13,996,385.08	100.197000	14,027,580.00	31,194.92	0.81
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR					1.60844	15 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.190200	10,019,020.00	19,020.00	0.58
		Base		100.000000	10,000,000.00	100.190200	10,019,020.00	19,020.00	0.58
084664CP4	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/19 VAR					1.40761	11 Jan 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.280500	5,014,025.00	14,025.00	0.29
		Base		100.000000	5,000,000.00	100.280500	5,014,025.00	14,025.00	0.29

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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	100.154100	2,843,062.42	4,374.42	0.16
		Base		100.000000	2,838,688.00	100.154100	2,843,062.42	4,374.42	0.16
14313YAB4	CARMAX AUTO OWNER TRUST CARMX 2016 1 A2A					1.3	15 Apr 2019		
		Local	3,656,760.940	99.997010	3,656,651.61	99.974630	3,655,833.22	-818.39	0.21
Original Face:		Base	10,000,000.000	99.997010	3,656,651.61	99.974630	3,655,833.22	-818.39	0.21
14313YAC2	CARMAX AUTO OWNER TRUST CARMX 2016 1 A3					1.61	16 Nov 2020		
		Local	4,000,000.000	99.982472	3,999,298.87	100.078270	4,003,130.80	3,831.93	0.23
Original Face:		Base	4,000,000.000	99.982472	3,999,298.87	100.078270	4,003,130.80	3,831.93	0.23
14313YAH1	CARMAX AUTO OWNER TRUST CARMX 2016 1 A2B					1.51911	15 Apr 2019		
		Local	1,645,542.420	100.000000	1,645,542.42	100.126400	1,647,622.39	2,079.97	0.09
Original Face:		Base	4,500,000.000	100.000000	1,645,542.42	100.126400	1,647,622.39	2,079.97	0.09
2027A0GN3	COMMONWEALTH BANK AUST SR UNSECURED 144A 11/17 VAR					1.55456	16 Nov 2017		
		Local	11,354,753.000	100.000000	11,354,753.00	100.000000	11,354,753.00	0.00	0.65
		Base		100.000000	11,354,753.00	100.000000	11,354,753.00	0.00	0.65
25468PDG8	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 VAR					1.47539	08 Jan 2019		
		Local	4,000,000.000	100.000000	4,000,000.00	100.507100	4,020,284.00	20,284.00	0.23
		Base		100.000000	4,000,000.00	100.507100	4,020,284.00	20,284.00	0.23
29372EBH0	ENTERPRISE FLEET FINANCING LLC EFF 2015 1 A2 144A					1.3	20 Sep 2020		
		Local	2,545,797.750	99.990044	2,545,544.28	99.910070	2,543,508.31	-2,035.97	0.15
Original Face:		Base	8,000,000.000	99.990044	2,545,544.28	99.910070	2,543,508.31	-2,035.97	0.15
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.8	07 Feb 2020		
		Local	3,000,000.000	99.987435	2,999,623.04	100.238000	3,007,140.00	7,516.96	0.17
		Base		99.987435	2,999,623.04	100.238000	3,007,140.00	7,516.96	0.17
3128GVTY6	FED HM LN PC POOL E91467 FG 09/17 FIXED 5					5.0	01 Sep 2017		
		Local	0.540	100.000000	0.54	102.704757	0.55	0.01	0.00
Original Face:		Base	18.000	100.000000	0.54	102.704757	0.55	0.01	0.00
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	1,068,783.340	101.984966	1,089,998.33	103.305365	1,104,110.53	14,112.20	0.06
Original Face:		Base	2,752,950.000	101.984966	1,089,998.33	103.305365	1,104,110.53	14,112.20	0.06

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31294KTB1	FED HM LN PC POOL E01446 FG 09/18 FIXED 4.5					4.5	01 Sep 2018		
		Local	34,029.270	101.768331	34,631.02	102.462612	34,867.28	236.26	0.00
Original Face:		Base	3,000,000.000	101.768331	34,631.02	102.462612	34,867.28	236.26	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	99.916000	3,996,640.00	-3,360.00	0.23
		Base		100.000000	4,000,000.00	99.916000	3,996,640.00	-3,360.00	0.23
3130A8PZ0	FEDERAL HOME LOAN BANK BONDS 07/18 0.84					0.84	12 Jul 2018		
		Local	11,750,000.000	99.944384	11,743,465.07	99.546100	11,696,666.75	-46,798.32	0.67
		Base		99.944384	11,743,465.07	99.546100	11,696,666.75	-46,798.32	0.67
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	6,298,396.440	105.309171	6,632,789.07	103.880008	6,542,774.73	-90,014.34	0.38
Original Face:		Base	11,354,753.000	105.309171	6,632,789.07	103.880008	6,542,774.73	-90,014.34	0.38
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	2,669,198.060	105.200422	2,808,007.62	103.756718	2,769,472.30	-38,535.32	0.16
Original Face:		Base	5,677,376.000	105.200422	2,808,007.62	103.756718	2,769,472.30	-38,535.32	0.16
3132X0EY3	FARMER MAC UNSECURED 02/20 VAR					1.37839	19 Feb 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.884900	10,088,490.00	88,490.00	0.58
		Base		100.000000	10,000,000.00	100.884900	10,088,490.00	88,490.00	0.58
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	99.644200	11,314,352.79	-40,400.21	0.65
		Base		100.000000	11,354,753.00	99.644200	11,314,352.79	-40,400.21	0.65
3133EFQJ9	FEDERAL FARM CREDIT BANK BONDS 11/18 VAR					1.13711	23 Nov 2018		
		Local	15,000,000.000	99.909823	14,986,473.47	100.357300	15,053,595.00	67,121.53	0.86
		Base		99.909823	14,986,473.47	100.357300	15,053,595.00	67,121.53	0.86
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					1.34994	22 Jan 2021		
		Local	20,000,000.000	99.985430	19,997,085.93	100.962800	20,192,560.00	195,474.07	1.16
		Base		99.985430	19,997,085.93	100.962800	20,192,560.00	195,474.07	1.16
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	99.475700	24,769,449.30	-130,550.70	1.42
		Base		100.000000	24,900,000.00	99.475700	24,769,449.30	-130,550.70	1.42

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3134G8L98	FREDDIE MAC NOTES 02/18 1.05					1.05	26 Feb 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	99.899800	9,989,980.00	-10,020.00	0.57
		Base		100.000000	10,000,000.00	99.899800	9,989,980.00	-10,020.00	0.57
3134G8LV9	FREDDIE MAC NOTES 11/18 1					1.0	23 Nov 2018		
		Local	11,000,000.000	100.000000	11,000,000.00	99.473900	10,942,129.00	-57,871.00	0.63
		Base		100.000000	11,000,000.00	99.473900	10,942,129.00	-57,871.00	0.63
3134G8LW7	FREDDIE MAC NOTES 08/17 0.81					0.81	25 Aug 2017		
		Local	30,000,000.000	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.72
		Base		100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.72
3135G0T52	FANNIE MAE NOTES 05/20 VAR					1.375	01 May 2020		
		Local	20,000,000.000	99.947000	19,989,400.00	99.890600	19,978,120.00	-11,280.00	1.15
		Base		99.947000	19,989,400.00	99.890600	19,978,120.00	-11,280.00	1.15
3135G0TM5	FANNIE MAE NOTES 01/18 1.02					1.02	30 Jan 2018		
		Local	14,193,441.000	100.000000	14,193,441.00	99.911100	14,180,823.03	-12,617.97	0.81
		Base		100.000000	14,193,441.00	99.911100	14,180,823.03	-12,617.97	0.81
3135G0XD0	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		Local	22,709,506.000	100.000000	22,709,506.00	99.782900	22,660,203.66	-49,302.34	1.30
		Base		100.000000	22,709,506.00	99.782900	22,660,203.66	-49,302.34	1.30
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.5	25 Jul 2040		
		Local	580,779.470	103.197749	599,351.34	101.247170	588,022.78	-11,328.56	0.03
Original Face:		Base	2,838,688.000	103.197749	599,351.34	101.247170	588,022.78	-11,328.56	0.03
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	1,234,641.930	100.149464	1,236,487.28	100.546280	1,241,386.53	4,899.25	0.07
Original Face:		Base	5,677,376.000	100.149464	1,236,487.28	100.546280	1,241,386.53	4,899.25	0.07
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.0	25 Apr 2042		
		Local	2,586,156.040	101.687165	2,629,788.75	97.329520	2,517,093.26	-112,695.49	0.14
Original Face:		Base	5,677,376.000	101.687165	2,629,788.75	97.329520	2,517,093.26	-112,695.49	0.14
3136A76N7	FANNIE MAE FNR 2012 101 B					2.0	25 May 2039		
		Local	5,099,759.500	101.778889	5,190,478.58	99.947810	5,097,097.94	-93,380.64	0.29
Original Face:		Base	11,275,256.000	101.778889	5,190,478.58	99.947810	5,097,097.94	-93,380.64	0.29

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3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.75	25 May 2039		
		Local	2,606,172.670	100.902336	2,629,689.10	101.009150	2,632,472.86	2,783.76	0.15
Original Face:		Base	7,317,571.000	100.902336	2,629,689.10	101.009150	2,632,472.86	2,783.76	0.15
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.0	25 May 2040		
		Local	2,072,947.940	101.613869	2,106,402.60	98.148980	2,034,577.26	-71,825.34	0.12
Original Face:		Base	5,677,376.000	101.613869	2,106,402.60	98.148980	2,034,577.26	-71,825.34	0.12
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.75	25 Jul 2041		
		Local	4,132,690.150	100.908771	4,170,246.85	97.059240	4,011,157.65	-159,089.20	0.23
Original Face:		Base	6,713,909.000	100.908771	4,170,246.85	97.059240	4,011,157.65	-159,089.20	0.23
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		Local	2,936,005.830	99.655686	2,925,896.74	96.207220	2,824,649.59	-101,247.15	0.16
Original Face:		Base	5,677,376.000	99.655686	2,925,896.74	96.207220	2,824,649.59	-101,247.15	0.16
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		Local	4,098,047.420	101.717290	4,168,422.78	97.893280	4,011,713.04	-156,709.74	0.23
Original Face:		Base	6,995,663.000	101.717290	4,168,422.78	97.893280	4,011,713.04	-156,709.74	0.23
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	2,936,005.830	100.333206	2,945,788.78	96.987120	2,847,547.50	-98,241.28	0.16
Original Face:		Base	5,677,376.000	100.333206	2,945,788.78	96.987120	2,847,547.50	-98,241.28	0.16
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	5,165,408.170	100.775315	5,205,456.35	96.470680	4,983,104.39	-222,351.96	0.29
Original Face:		Base	11,354,753.000	100.775315	5,205,456.35	96.470680	4,983,104.39	-222,351.96	0.29
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	2,966,356.690	100.460566	2,980,018.71	99.205600	2,942,791.95	-37,226.76	0.17
Original Face:		Base	5,677,376.000	100.460566	2,980,018.71	99.205600	2,942,791.95	-37,226.76	0.17
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.5	25 Aug 2041		
		Local	1,208,976.960	98.409133	1,189,743.74	98.264120	1,187,990.57	-1,753.17	0.07
Original Face:		Base	2,000,000.000	98.409133	1,189,743.74	98.264120	1,187,990.57	-1,753.17	0.07
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	3,795,991.690	101.830828	3,865,489.77	98.481620	3,738,354.11	-127,135.66	0.21
Original Face:		Base	8,516,065.000	101.830828	3,865,489.77	98.481620	3,738,354.11	-127,135.66	0.21

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3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		Local	2,790,960.170	99.839443	2,786,479.09	96.956330	2,706,012.55	-80,466.54	0.16
	Original Face:	Base	5,677,376.000	99.839443	2,786,479.09	96.956330	2,706,012.55	-80,466.54	0.16
3136AJ2X3	FANNIE MAE FNR 2014 25 WA					1.5	25 May 2029		
		Local	4,235,036.640	97.959801	4,148,633.46	96.742060	4,097,061.69	-51,571.77	0.24
	Original Face:	Base	6,060,416.000	97.959801	4,148,633.46	96.742060	4,097,061.69	-51,571.77	0.24
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	693,455.480	97.999789	679,584.91	98.660910	684,169.49	4,584.58	0.04
	Original Face:	Base	2,838,688.000	97.999789	679,584.91	98.660910	684,169.49	4,584.58	0.04
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		Local	63,933.380	101.917246	65,159.14	101.350170	64,796.59	-362.55	0.00
	Original Face:	Base	648,587.000	101.917246	65,159.14	101.350170	64,796.59	-362.55	0.00
3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		Local	1,667,186.010	100.150792	1,669,699.99	99.523130	1,659,235.70	-10,464.29	0.10
	Original Face:	Base	5,946,910.000	100.150792	1,669,699.99	99.523130	1,659,235.70	-10,464.29	0.10
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		Local	247,503.070	104.970965	259,806.36	104.482820	258,598.19	-1,208.17	0.01
	Original Face:	Base	500,000.000	104.970965	259,806.36	104.482820	258,598.19	-1,208.17	0.01
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	325,641.400	101.872050	331,737.57	101.462250	330,403.09	-1,334.48	0.02
	Original Face:	Base	5,677,376.000	101.872050	331,737.57	101.462250	330,403.09	-1,334.48	0.02
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		Local	1,983,917.430	101.566018	2,014,985.93	101.129880	2,006,333.32	-8,652.61	0.12
	Original Face:	Base	11,354,753.000	101.566018	2,014,985.93	101.129880	2,006,333.32	-8,652.61	0.12
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	1,024,893.000	99.320382	1,017,927.64	100.118030	1,026,102.68	8,175.04	0.06
	Original Face:	Base	2,838,688.000	99.320382	1,017,927.64	100.118030	1,026,102.68	8,175.04	0.06
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	1,105,098.970	99.974563	1,104,817.87	99.351740	1,097,935.06	-6,882.81	0.06
	Original Face:	Base	2,838,688.000	99.974563	1,104,817.87	99.351740	1,097,935.06	-6,882.81	0.06

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3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
		Local	974,456.350	99.949204	973,961.37	99.075580	965,448.28	-8,513.09	0.06
Original Face:		Base	3,247,459.000	99.949204	973,961.37	99.075580	965,448.28	-8,513.09	0.06
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	1,430,542.510	100.286539	1,434,641.57	99.255870	1,419,897.41	-14,744.16	0.08
Original Face:		Base	5,677,376.000	100.286539	1,434,641.57	99.255870	1,419,897.41	-14,744.16	0.08
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	4,038,108.020	100.414434	4,054,843.31	99.339370	4,011,431.07	-43,412.24	0.23
Original Face:		Base	8,516,065.000	100.414434	4,054,843.31	99.339370	4,011,431.07	-43,412.24	0.23
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
		Local	3,888,354.010	100.090300	3,891,865.19	97.058360	3,773,972.63	-117,892.56	0.22
Original Face:		Base	7,380,589.000	100.090300	3,891,865.19	97.058360	3,773,972.63	-117,892.56	0.22
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
		Local	3,659,080.750	101.429167	3,711,375.11	95.855400	3,507,426.49	-203,948.62	0.20
Original Face:		Base	5,677,376.000	101.429167	3,711,375.11	95.855400	3,507,426.49	-203,948.62	0.20
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
		Local	3,190,955.210	100.026938	3,191,814.80	96.790520	3,088,542.14	-103,272.66	0.18
Original Face:		Base	5,677,376.000	100.026938	3,191,814.80	96.790520	3,088,542.14	-103,272.66	0.18
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
		Local	7,977,388.600	100.835244	8,044,019.24	97.508780	7,778,654.30	-265,364.94	0.45
Original Face:		Base	14,193,441.000	100.835244	8,044,019.24	97.508780	7,778,654.30	-265,364.94	0.45
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	6,293,398.850	100.531417	6,326,843.03	98.593960	6,204,911.14	-121,931.89	0.36
Original Face:		Base	14,193,441.000	100.531417	6,326,843.03	98.593960	6,204,911.14	-121,931.89	0.36
3137B1EM0	FREDDIE MAC FHR 4191 AP					2.0	15 Mar 2043		
		Local	1,851,073.120	99.880700	1,848,864.79	98.302640	1,819,653.75	-29,211.04	0.10
Original Face:		Base	3,250,000.000	99.880700	1,848,864.79	98.302640	1,819,653.75	-29,211.04	0.10
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	3,546,437.870	100.597886	3,567,641.53	100.637050	3,569,030.45	1,388.92	0.20
Original Face:		Base	5,677,376.000	100.597886	3,567,641.53	100.637050	3,569,030.45	1,388.92	0.20

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3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	5,055,024.110	99.892211	5,049,575.35	96.486390	4,877,410.28	-172,165.07	0.28
Original Face:		Base	8,516,065.000	99.892211	5,049,575.35	96.486390	4,877,410.28	-172,165.07	0.28
3137BUFZ6	FREDDIE MAC FHR 4646 TB					3.5	15 Apr 2028		
		Local	7,480,433.500	103.730091	7,759,460.46	104.343060	7,805,313.22	45,852.76	0.45
Original Face:		Base	10,000,000.000	103.730091	7,759,460.46	104.343060	7,805,313.22	45,852.76	0.45
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.0	15 Oct 2040		
		Local	4,904,188.650	102.009361	5,002,731.48	102.535340	5,028,526.51	25,795.03	0.29
Original Face:		Base	5,000,000.000	102.009361	5,002,731.48	102.535340	5,028,526.51	25,795.03	0.29
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.0	01 Oct 2026		
		Local	202,402.340	104.014558	210,527.90	103.523470	209,533.93	-993.97	0.01
Original Face:		Base	495,228.000	104.014558	210,527.90	103.523470	209,533.93	-993.97	0.01
3138L33G8	FNMA POOL AM3498 FN 06/20 FIXED 2.01					2.01	01 Jun 2020		
		Local	1,000,000.000	102.016837	1,020,168.37	100.365959	1,003,659.59	-16,508.78	0.06
Original Face:		Base	1,000,000.000	102.016837	1,020,168.37	100.365959	1,003,659.59	-16,508.78	0.06
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	4,807,782.220	103.547477	4,978,337.18	101.791542	4,893,915.66	-84,421.52	0.28
Original Face:		Base	8,516,065.000	103.547477	4,978,337.18	101.791542	4,893,915.66	-84,421.52	0.28
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	1,089,953.830	101.431142	1,105,552.62	103.769570	1,131,040.40	25,487.78	0.06
Original Face:		Base	44,567,405.000	101.431142	1,105,552.62	103.769570	1,131,040.40	25,487.78	0.06
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.5	25 Jun 2027		
		Local	50,269.380	110.337844	55,466.15	111.467160	56,033.85	567.70	0.00
Original Face:		Base	1,000,000.000	110.337844	55,466.15	111.467160	56,033.85	567.70	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	1,027,893.570	106.403891	1,093,718.75	107.845300	1,108,534.90	14,816.15	0.06
Original Face:		Base	24,898,134.000	106.403891	1,093,718.75	107.845300	1,108,534.90	14,816.15	0.06
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	1,160,257.230	99.112402	1,149,958.81	102.042380	1,183,954.09	33,995.28	0.07
Original Face:		Base	5,677,376.000	99.112402	1,149,958.81	102.042380	1,183,954.09	33,995.28	0.07

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31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	705,979.400	105.768976	746,707.18	106.750160	753,634.14	6,926.96	0.04
Original Face:		Base	8,516,065.000	105.768976	746,707.18	106.750160	753,634.14	6,926.96	0.04
34531EAA4	FORD CREDIT AUTO OWNER TRUST FORDO 2017 A A1					0.84	15 Feb 2018		
		Local	1,870,452.750	100.000000	1,870,452.75	99.974040	1,869,967.18	-485.57	0.11
Original Face:		Base	5,000,000.000	100.000000	1,870,452.75	99.974040	1,869,967.18	-485.57	0.11
34531PAB7	FORD CREDIT AUTO OWNER TRUST FORDO 2016 A A2A					1.12	15 Dec 2018		
		Local	1,297,081.210	99.997022	1,297,042.58	99.962980	1,296,601.03	-441.55	0.07
Original Face:		Base	4,250,000.000	99.997022	1,297,042.58	99.962980	1,296,601.03	-441.55	0.07
34531PAC5	FORD CREDIT AUTO OWNER TRUST FORDO 2016 A A2B					1.38911	15 Dec 2018		
		Local	1,373,380.100	100.000000	1,373,380.10	100.046420	1,374,017.62	637.52	0.08
Original Face:		Base	4,500,000.000	100.000000	1,373,380.10	100.046420	1,374,017.62	637.52	0.08
345397XS7	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/19 VAR					2.73539	08 Jan 2019		
		Local	9,000,000.000	100.000000	9,000,000.00	101.634100	9,147,069.00	147,069.00	0.53
		Base		100.000000	9,000,000.00	101.634100	9,147,069.00	147,069.00	0.53
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	100.974900	5,048,745.00	48,745.00	0.29
		Base		100.000000	5,000,000.00	100.974900	5,048,745.00	48,745.00	0.29
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		Local	76,080.330	103.550826	78,781.81	103.424782	78,685.92	-95.89	0.00
Original Face:		Base	1,675,000.000	103.550826	78,781.81	103.424782	78,685.92	-95.89	0.00
36250QAC7	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2015 3 A2B					1.58994	20 Jun 2018		
		Local	1,810,955.040	100.000000	1,810,955.04	100.055750	1,811,964.65	1,009.61	0.10
Original Face:		Base	7,000,000.000	100.000000	1,810,955.04	100.055750	1,811,964.65	1,009.61	0.10
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					2.37178	30 Apr 2018		
		Local	5,677,376.000	100.170765	5,687,070.95	100.835000	5,724,782.09	37,711.14	0.33
		Base		100.170765	5,687,070.95	100.835000	5,724,782.09	37,711.14	0.33
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	10,000,000.000	99.955525	9,995,552.51	99.780500	9,978,050.00	-17,502.51	0.57
		Base		99.955525	9,995,552.51	99.780500	9,978,050.00	-17,502.51	0.57

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38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	1,454.730	100.125109	1,456.55	99.992340	1,454.62	-1.93	0.00
Original Face:		Base	2,469,659.000	100.125109	1,456.55	99.992340	1,454.62	-1.93	0.00
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.0	16 Nov 2039		
		Local	109,865.350	106.162134	116,635.40	107.209240	117,785.81	1,150.41	0.01
Original Face:		Base	877,500.000	106.162134	116,635.40	107.209240	117,785.81	1,150.41	0.01
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	12,789.640	101.889420	13,031.29	100.694710	12,878.49	-152.80	0.00
Original Face:		Base	400,000.000	101.889420	13,031.29	100.694710	12,878.49	-152.80	0.00
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	10,000,000.000	101.666129	10,166,612.90	100.262690	10,026,269.00	-140,343.90	0.58
Original Face:		Base	10,000,000.000	101.666129	10,166,612.90	100.262690	10,026,269.00	-140,343.90	0.58
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC					1.7185	16 May 2045		
		Local	2,437,199.550	98.738642	2,406,457.74	97.124450	2,367,116.66	-39,341.08	0.14
Original Face:		Base	3,000,000.000	98.738642	2,406,457.74	97.124450	2,367,116.66	-39,341.08	0.14
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	5,393,073.730	102.377728	5,521,306.33	98.546990	5,314,711.83	-206,594.50	0.31
Original Face:		Base	10,493,495.000	102.377728	5,521,306.33	98.546990	5,314,711.83	-206,594.50	0.31
39154TAG3	GREAT AMERICA LEASING RECEIVAB GALC 2017 1 A1 144A					1.0	20 Feb 2018		
		Local	10,054,842.190	100.000000	10,054,842.19	99.997780	10,054,618.97	-223.22	0.58
Original Face:		Base	15,500,000.000	100.000000	10,054,842.19	99.997780	10,054,618.97	-223.22	0.58
44931PAA4	HYUNDAI AUTO RECEIVABLES TRUST HART 2017 A A1					1.1	16 Apr 2018		
		Local	12,134,023.960	100.000000	12,134,023.96	99.992080	12,133,062.95	-961.01	0.70
Original Face:		Base	20,000,000.000	100.000000	12,134,023.96	99.992080	12,133,062.95	-961.01	0.70
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	99.286500	19,857,300.00	-142,700.00	1.14
		Base		100.000000	20,000,000.00	99.286500	19,857,300.00	-142,700.00	1.14
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					1.55094	12 Feb 2019		
		Local	1,987,082.000	100.000000	1,987,082.00	100.581400	1,998,634.89	11,552.89	0.11
		Base		100.000000	1,987,082.00	100.581400	1,998,634.89	11,552.89	0.11

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459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		Local	15,000,000.000	99.975220	14,996,282.96	100.281000	15,042,150.00	45,867.04	0.86
		Base		99.975220	14,996,282.96	100.281000	15,042,150.00	45,867.04	0.86
459200JP7	IBM CORP SR UNSECURED 01/20 VAR					1.40039	27 Jan 2020		
		Local	30,000,000.000	100.000000	30,000,000.00	100.309900	30,092,970.00	92,970.00	1.73
		Base		100.000000	30,000,000.00	100.309900	30,092,970.00	92,970.00	1.73
46625HJF8	JPMORGAN CHASE + CO SR UNSECURED 01/18 VAR					2.05622	25 Jan 2018		
		Local	4,610,030.000	100.044918	4,612,100.74	100.506700	4,633,389.02	21,288.28	0.27
		Base		100.044918	4,612,100.74	100.506700	4,633,389.02	21,288.28	0.27
478160BG8	JOHNSON + JOHNSON SR UNSECURED 12/18 1.65					1.65	05 Dec 2018		
		Local	10,000,000.000	100.988978	10,098,897.76	100.437900	10,043,790.00	-55,107.76	0.58
		Base		100.988978	10,098,897.76	100.437900	10,043,790.00	-55,107.76	0.58
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,974,164.000	99.987133	3,973,652.65	100.085000	3,977,542.04	3,889.39	0.23
		Base		99.987133	3,973,652.65	100.085000	3,977,542.04	3,889.39	0.23
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	2,838,688.000	99.936355	2,836,881.32	100.046400	2,840,005.15	3,123.83	0.16
		Base		99.936355	2,836,881.32	100.046400	2,840,005.15	3,123.83	0.16
63254AAT5	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/20 2.25					2.25	10 Jan 2020		
		Local	10,000,000.000	99.992167	9,999,216.71	100.564700	10,056,470.00	57,253.29	0.58
		Base		99.992167	9,999,216.71	100.564700	10,056,470.00	57,253.29	0.58
63534PAH0	PNC BANK NA SUBORDINATED 06/17 VAR					1.47167	07 Jun 2017		
		Local	10,645,081.000	99.996918	10,644,752.87	99.996918	10,644,752.87	0.00	0.61
		Base		99.996918	10,644,752.87	99.996918	10,644,752.87	0.00	0.61
637432KT1	NATIONAL RURAL UTIL COOP COLLATERAL T 02/18 5.45					5.45	01 Feb 2018		
		Local	10,000,000.000	102.713162	10,271,316.19	102.620000	10,262,000.00	-9,316.19	0.59
		Base		102.713162	10,271,316.19	102.620000	10,262,000.00	-9,316.19	0.59
64952WCE1	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 04/21 2					2.0	13 Apr 2021		
		Local	3,000,000.000	99.886329	2,996,589.86	99.627200	2,988,816.00	-7,773.86	0.17
		Base		99.886329	2,996,589.86	99.627200	2,988,816.00	-7,773.86	0.17

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654740AN9	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55					2.55	08 Mar 2021		
		Local	10,000,000.000	99.908769	9,990,876.93	100.658900	10,065,890.00	75,013.07	0.58
		Base		99.908769	9,990,876.93	100.658900	10,065,890.00	75,013.07	0.58
717081DF7	PFIZER INC SR UNSECURED 06/18 VAR					1.43122	15 Jun 2018		
		Local	5,677,376.000	100.000000	5,677,376.00	100.256000	5,691,910.08	14,534.08	0.33
		Base		100.000000	5,677,376.00	100.256000	5,691,910.08	14,534.08	0.33
78008SWK8	ROYAL BANK OF CANADA SR UNSECURED 04/18 VAR					1.66956	30 Apr 2018		
		Local	11,354,753.000	99.932096	11,347,042.69	99.691800	11,319,757.65	-27,285.04	0.65
		Base		99.932096	11,347,042.69	99.691800	11,319,757.65	-27,285.04	0.65
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					1.72356	25 Jan 2029		
		Local	1,347,114.310	100.000000	1,347,114.31	99.466000	1,339,920.72	-7,193.59	0.08
	Original Face:	Base	2,838,688.000	100.000000	1,347,114.31	99.466000	1,339,920.72	-7,193.59	0.08
81379JAA9	SECURITIZED TERM AUTO RECEIVAB SSTRT 2017 1A A1 144A					0.88	26 Feb 2018		
		Local	4,733,813.370	100.000000	4,733,813.37	99.966260	4,732,216.18	-1,597.19	0.27
	Original Face:	Base	13,000,000.000	100.000000	4,733,813.37	99.966260	4,732,216.18	-1,597.19	0.27
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	2,838,688.000	99.996004	2,838,574.57	99.983700	2,838,225.29	-349.28	0.16
		Base		99.996004	2,838,574.57	99.983700	2,838,225.29	-349.28	0.16
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					1.41956	30 Oct 2017		
		Local	2,838,688.000	99.953822	2,837,377.16	100.035900	2,839,707.09	2,329.93	0.16
		Base		99.953822	2,837,377.16	100.035900	2,839,707.09	2,329.93	0.16
89236TAJ4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/18 VAR					1.41956	30 Apr 2018		
		Local	11,354,753.000	100.000000	11,354,753.00	100.062500	11,361,849.72	7,096.72	0.65
		Base		100.000000	11,354,753.00	100.062500	11,361,849.72	7,096.72	0.65
89236TDM4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 1.7					1.7	09 Jan 2019		
		Local	10,000,000.000	99.971856	9,997,185.62	100.185400	10,018,540.00	21,354.38	0.58
		Base		99.971856	9,997,185.62	100.185400	10,018,540.00	21,354.38	0.58
912828K25	US TREASURY N/B 04/18 0.75					0.75	15 Apr 2018		
		Local	5,000,000.000	99.791064	4,989,553.22	99.609400	4,980,470.00	-9,083.22	0.29
		Base		99.791064	4,989,553.22	99.609400	4,980,470.00	-9,083.22	0.29

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912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		Local	5,000,000.000	99.317383	4,965,869.14	98.269500	4,913,475.00	-52,394.14	0.28
		Base		99.317383	4,965,869.14	98.269500	4,913,475.00	-52,394.14	0.28
912828T75	US TREASURY FRN 10/18 VAR					1.1323352	31 Oct 2018		
		Local	10,000,000.000	99.989293	9,998,929.26	100.234900	10,023,490.00	24,560.74	0.58
		Base		99.989293	9,998,929.26	100.234900	10,023,490.00	24,560.74	0.58
912828T83	US TREASURY N/B 10/18 0.75					0.75	31 Oct 2018		
		Local	5,000,000.000	99.470052	4,973,502.61	99.332000	4,966,600.00	-6,902.61	0.29
		Base		99.470052	4,973,502.61	99.332000	4,966,600.00	-6,902.61	0.29
912828TB6	US TREASURY N/B 06/17 0.75					0.75	30 Jun 2017		
		Local	10,000,000.000	100.008477	10,000,847.68	100.008477	10,000,847.68	0.00	0.57
		Base		100.008477	10,000,847.68	100.008477	10,000,847.68	0.00	0.57
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		Local	2,838,688.000	99.772147	2,832,219.96	99.472700	2,823,719.60	-8,500.36	0.16
		Base		99.772147	2,832,219.96	99.472700	2,823,719.60	-8,500.36	0.16
912828VK3	US TREASURY N/B 06/18 1.375					1.375	30 Jun 2018		
		Local	10,000,000.000	100.250545	10,025,054.51	100.168000	10,016,800.00	-8,254.51	0.58
		Base		100.250545	10,025,054.51	100.168000	10,016,800.00	-8,254.51	0.58
928670AP3	VOLKSWAGEN INTL FIN NV COMPANY GUAR 144A 11/17 1.6					1.6	20 Nov 2017		
		Local	4,000,000.000	99.744619	3,989,784.77	99.945000	3,997,800.00	8,015.23	0.23
		Base		99.744619	3,989,784.77	99.945000	3,997,800.00	8,015.23	0.23
92887KAA8	VOLVO FINANCIAL EQUIPMENT LLC VFET 2017 1A A1 144A					0.9	15 Mar 2018		
		Local	13,590,841.060	100.000000	13,590,841.06	100.000400	13,590,895.42	54.36	0.78
Original Face:		Base	20,000,000.000	100.000000	13,590,841.06	100.000400	13,590,895.42	54.36	0.78
92976WBH8	WACHOVIA CORP COMPANY GUAR 02/18 5.75					5.75	01 Feb 2018		
		Local	5,677,376.000	102.686447	5,829,895.67	102.707000	5,831,062.57	1,166.90	0.33
		Base		102.686447	5,829,895.67	102.707000	5,831,062.57	1,166.90	0.33
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					2.112	11 Feb 2022		
		Local	4,000,000.000	100.000000	4,000,000.00	100.707000	4,028,280.00	28,280.00	0.23
		Base		100.000000	4,000,000.00	100.707000	4,028,280.00	28,280.00	0.23

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					1.78317	23 Apr 2018		
		Local	5,677,376.000	100.000000	5,677,376.00	100.470900	5,704,110.76	26,734.76	0.33
		Base		100.000000	5,677,376.00	100.470900	5,704,110.76	26,734.76	0.33
94986RPR6	WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR					1.48178	14 May 2018		
		Local	4,541,901.000	100.000000	4,541,901.00	99.951200	4,539,684.55	-2,216.45	0.26
		Base		100.000000	4,541,901.00	99.951200	4,539,684.55	-2,216.45	0.26
94988J5G8	WELLS FARGO BANK NA SR UNSECURED 12/19 2.15					2.15	06 Dec 2019		
		Local	5,000,000.000	99.884095	4,994,204.76	100.488800	5,024,440.00	30,235.24	0.29
		Base		99.884095	4,994,204.76	100.488800	5,024,440.00	30,235.24	0.29
96328DAS3	WHEELS SPV LLC WHLS 2016 1A A1 144A					0.85	20 Aug 2017		
		Local	386,250.250	100.000000	386,250.25	100.000000	386,250.25	0.00	0.02
Original Face:		Base	20,000,000.000	100.000000	386,250.25	100.000000	386,250.25	0.00	0.02
98160YAC9	WORLD OMNI AUTO RECEIVABLES TR WOART 2015 B A2B					1.38911	15 Jul 2019		
		Local	2,764,981.720	100.000000	2,764,981.72	100.053980	2,766,474.26	1,492.54	0.16
Original Face:		Base	12,000,000.000	100.000000	2,764,981.72	100.053980	2,766,474.26	1,492.54	0.16
US DOLLAR Total									
		Local	771,620,835.960		774,040,137.77		771,550,866.94	-2,489,270.83	44.30
Original Face:		Base	539,423,919.000		774,040,137.77		771,550,866.94	-2,489,270.83	44.30
FIXED INCOME Total									
		Base	771,620,835.960		774,040,137.77		771,550,866.94	-2,489,270.83	44.30
Original Face:			539,423,919.000						

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Holdings

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

As of: *May 31, 2017* *View Date:* *June 8, 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									
		1,742,164,555.970	Base		1,744,091,609.71		1,741,606,295.38	-2,485,314.33	100.00
Original Face:		539,423,919.000							

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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	91,828.910	1.000000	91,828.91	1.000000	91,828.91	0.00	0.09
		Base		1.000000	91,828.91	1.000000	91,828.91	0.00	0.09
US DOLLAR Total									
		Local	91,828.910		91,828.91		91,828.91	0.00	0.09
		Base			91,828.91		91,828.91	0.00	0.09
CASH Total									
		Base	91,828.910		91,828.91		91,828.91	0.00	0.09
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					1.0219635	31 Dec 2030		
		Local	149,306.450	100.000007	149,306.46	100.060000	149,396.03	89.57	0.14
		Base		100.000007	149,306.46	100.060000	149,396.03	89.57	0.14
3135G0N58	FANNIE MAE NOTES 08/19 1.2					1.2	16 Aug 2019		
		Local	3,000,000.000	99.952155	2,998,564.66	99.366900	2,981,007.00	-17,557.66	2.82
		Base		99.952155	2,998,564.66	99.366900	2,981,007.00	-17,557.66	2.82
3135G0P23	FANNIE MAE NOTES 08/19 1.25					1.25	23 Aug 2019		
		Local	2,000,000.000	99.988792	1,999,775.83	99.450300	1,989,006.00	-10,769.83	1.88
		Base		99.988792	1,999,775.83	99.450300	1,989,006.00	-10,769.83	1.88
459200HX2	IBM CORP SR UNSECURED 11/21 VAR					1.75928	06 Nov 2021		
		Local	1,000,000.000	100.276326	1,002,763.26	100.740000	1,007,400.00	4,636.74	0.95
		Base		100.276326	1,002,763.26	100.740000	1,007,400.00	4,636.74	0.95
78009NA48	ROYAL BK OF CANADA BBA LIBOR USD 3 MONTH					1.85622	22 Mar 2018		
		Local	550,000.000	100.142382	550,783.10	100.134000	550,737.00	-46.10	0.52
		Base		100.142382	550,783.10	100.134000	550,737.00	-46.10	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
86958JJG5	SVENSKA HANDLSBNKN A					1.58094	12 Feb 2019		
		1,500,000.000	Local	100.000000	1,500,000.00	99.966000	1,499,490.00	-510.00	1.42
			Base	100.000000	1,500,000.00	99.966000	1,499,490.00	-510.00	1.42
US DOLLAR Total									
		8,199,306.450	Local		8,201,193.31		8,177,036.03	-24,157.28	7.74
			Base		8,201,193.31		8,177,036.03	-24,157.28	7.74
CASH EQUIVALENT Total									
		8,199,306.450	Base		8,201,193.31		8,177,036.03	-24,157.28	7.74
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
02582JGS3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 2 A					1.26	15 Jan 2020		
		540,000.000	Local	99.999044	539,994.84	99.995880	539,977.75	-17.09	0.51
Original Face:		540,000.000	Base	99.999044	539,994.84	99.995880	539,977.75	-17.09	0.51
02582JGU8	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 3 A					1.49	15 Apr 2020		
		325,000.000	Local	99.997963	324,993.38	100.064600	325,209.95	216.57	0.31
Original Face:		325,000.000	Base	99.997963	324,993.38	100.064600	325,209.95	216.57	0.31
02582JGW4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 4 A					1.43	15 Jun 2020		
		485,000.000	Local	99.995668	484,978.99	100.060170	485,291.82	312.83	0.46
Original Face:		485,000.000	Base	99.995668	484,978.99	100.060170	485,291.82	312.83	0.46
0258M0EA3	AMERICAN EXPRESS CREDIT SR UNSECURED 11/18 VAR					1.95122	05 Nov 2018		
		1,105,000.000	Local	100.066967	1,105,739.98	100.784500	1,113,668.73	7,928.75	1.05
			Base	100.066967	1,105,739.98	100.784500	1,113,668.73	7,928.75	1.05
02665WBE0	AMERICAN HONDA FINANCE SR UNSECURED 07/19 1.2					1.2	12 Jul 2019		
		475,000.000	Local	99.929587	474,665.54	98.950500	470,014.88	-4,650.66	0.44
			Base	99.929587	474,665.54	98.950500	470,014.88	-4,650.66	0.44
037833AJ9	APPLE INC SR UNSECURED 05/18 1					1.0	03 May 2018		
		1,400,000.000	Local	99.666419	1,395,329.87	99.695900	1,395,742.60	412.73	1.32
			Base	99.666419	1,395,329.87	99.695900	1,395,742.60	412.73	1.32

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
037833CL2	APPLE INC SR UNSECURED 02/20 VAR					1.37928	07 Feb 2020		
		Local	1,000,000.000	100.000000	1,000,000.00	100.288500	1,002,885.00	2,885.00	0.95
		Base		100.000000	1,000,000.00	100.288500	1,002,885.00	2,885.00	0.95
05522RCU0	BANK OF AMERICA CREDIT CARD TR BACCT 2015 A2 A					1.36	15 Sep 2020		
		Local	650,000.000	99.992665	649,952.32	99.943810	649,634.77	-317.55	0.61
Original Face:		Base	650,000.000	99.992665	649,952.32	99.943810	649,634.77	-317.55	0.61
05582QAD9	BMW VEHICLE OWNER TRUST BMWOT 2016 A A3					1.16	25 Nov 2020		
		Local	1,185,000.000	99.285790	1,176,536.61	99.367780	1,177,508.19	971.58	1.11
Original Face:		Base	1,185,000.000	99.285790	1,176,536.61	99.367780	1,177,508.19	971.58	1.11
06050TLY6	BANK OF AMERICA NA SR UNSECURED 03/18 1.65					1.65	26 Mar 2018		
		Local	1,290,000.000	100.004603	1,290,059.38	100.111400	1,291,437.06	1,377.68	1.22
		Base		100.004603	1,290,059.38	100.111400	1,291,437.06	1,377.68	1.22
06406HCM9	BANK OF NEW YORK MELLON SR UNSECURED 08/18 VAR					1.72956	01 Aug 2018		
		Local	1,150,000.000	100.010616	1,150,122.08	100.660400	1,157,594.60	7,472.52	1.10
		Base		100.010616	1,150,122.08	100.660400	1,157,594.60	7,472.52	1.10
06406HDC0	BANK OF NY MELLON CORP SR UNSECURED 05/18 VAR					1.55172	22 May 2018		
		Local	1,000,000.000	99.881110	998,811.10	100.362000	1,003,620.00	4,808.90	0.95
		Base		99.881110	998,811.10	100.362000	1,003,620.00	4,808.90	0.95
07330NAK1	BRANCH BANKING + TRUST SR UNSECURED 10/17 1.35					1.35	01 Oct 2017		
		Local	600,000.000	100.056767	600,340.60	99.984500	599,907.00	-433.60	0.57
		Base		100.056767	600,340.60	99.984500	599,907.00	-433.60	0.57
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR					1.60844	15 Jan 2020		
		Local	1,850,000.000	100.000000	1,850,000.00	100.190200	1,853,518.70	3,518.70	1.75
		Base		100.000000	1,850,000.00	100.190200	1,853,518.70	3,518.70	1.75
084664CG4	BERKSHIRE HATHAWAY FIN COMPANY GUAR 03/19 1.7					1.7	15 Mar 2019		
		Local	590,000.000	99.954746	589,733.00	100.386000	592,277.40	2,544.40	0.56
		Base		99.954746	589,733.00	100.386000	592,277.40	2,544.40	0.56
084664CH2	BERKSHIRE HATHAWAY FIN COMPANY GUAR 03/19 VAR					1.82122	15 Mar 2019		
		Local	1,100,000.000	100.546805	1,106,014.86	101.086000	1,111,946.00	5,931.14	1.05
		Base		100.546805	1,106,014.86	101.086000	1,111,946.00	5,931.14	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
09658UAC3	BMW VEHICLE OWNER TRUST BMWOT 2014 A A3					0.97	26 Nov 2018		
		Local	215,279.210	100.006085	215,292.31	99.960390	215,193.94	-98.37	0.20
Original Face:		Base	1,390,000.000	100.006085	215,292.31	99.960390	215,193.94	-98.37	0.20
12592WAC2	CNH EQUIPMENT TRUST CNH 2015 A A3					1.3	15 Apr 2020		
		Local	827,146.780	99.954679	826,771.91	99.956500	826,786.97	15.06	0.78
Original Face:		Base	1,250,000.000	99.954679	826,771.91	99.956500	826,786.97	15.06	0.78
12594BAD4	CNH EQUIPMENT TRUST CNH 2016 A A3					1.48	15 Apr 2021		
		Local	290,000.000	99.981169	289,945.39	99.714790	289,172.89	-772.50	0.27
Original Face:		Base	290,000.000	99.981169	289,945.39	99.714790	289,172.89	-772.50	0.27
12594DAD0	CNH EQUIPMENT TRUST CNH 2016 B A3					1.63	15 Aug 2021		
		Local	260,000.000	99.979762	259,947.38	99.951040	259,872.70	-74.68	0.25
Original Face:		Base	260,000.000	99.979762	259,947.38	99.951040	259,872.70	-74.68	0.25
12623PAC0	CNH EQUIPMENT TRUST CNH 2014 B A3					0.91	15 May 2019		
		Local	71,166.800	99.982520	71,154.36	99.963360	71,140.72	-13.64	0.07
Original Face:		Base	1,210,000.000	99.982520	71,154.36	99.963360	71,140.72	-13.64	0.07
12632XAC2	CNH EQUIPMENT TRUST CNH 2014 C A3					1.05	15 Nov 2019		
		Local	688,586.350	99.859803	687,620.97	99.881060	687,767.35	146.38	0.65
Original Face:		Base	1,500,000.000	99.859803	687,620.97	99.881060	687,767.35	146.38	0.65
12635YAD5	CNH EQUIPMENT TRUST CNH 2016 C A3					1.44	15 Dec 2021		
		Local	190,000.000	99.982532	189,966.81	99.437920	188,932.05	-1,034.76	0.18
Original Face:		Base	190,000.000	99.982532	189,966.81	99.437920	188,932.05	-1,034.76	0.18
14041NEU1	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A1 A1					1.39	15 Jan 2021		
		Local	1,000,000.000	100.325858	1,003,258.58	100.006450	1,000,064.50	-3,194.08	0.95
Original Face:		Base	1,000,000.000	100.325858	1,003,258.58	100.006450	1,000,064.50	-3,194.08	0.95
14041NFH9	CAPITAL ONE MULTI ASSET EXECUT COMET 2016 A6 A6					1.82	15 Sep 2022		
		Local	935,000.000	99.986750	934,876.11	100.300880	937,813.23	2,937.12	0.89
Original Face:		Base	935,000.000	99.986750	934,876.11	100.300880	937,813.23	2,937.12	0.89
14041NFK2	CAPITAL ONE MULTI ASSET EXECUT COMET 2017 A1 A1					2.0	17 Jan 2023		
		Local	500,000.000	99.978722	499,893.61	100.740000	503,700.00	3,806.39	0.48
Original Face:		Base	500,000.000	99.978722	499,893.61	100.740000	503,700.00	3,806.39	0.48

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
14912L6L0	CATERPILLAR FINANCIAL SE SR UNSECURED 06/18 1.7					1.7	16 Jun 2018		
		Local	665,000.000	99.996878	664,979.24	100.160100	666,064.67	1,085.43	0.63
		Base		99.996878	664,979.24	100.160100	666,064.67	1,085.43	0.63
14912L6M8	CATERPILLAR FINL SERVICE SR UNSECURED 11/18 1.8					1.8	13 Nov 2018		
		Local	1,300,000.000	100.183421	1,302,384.47	100.259000	1,303,367.00	982.53	1.23
		Base		100.183421	1,302,384.47	100.259000	1,303,367.00	982.53	1.23
166764AA8	CHEVRON CORP SR UNSECURED 12/17 1.104					1.104	05 Dec 2017		
		Local	1,000,000.000	100.030493	1,000,304.93	99.896500	998,965.00	-1,339.93	0.95
		Base		100.030493	1,000,304.93	99.896500	998,965.00	-1,339.93	0.95
166764AL4	CHEVRON CORP SR UNSECURED 11/17 1.345					1.345	15 Nov 2017		
		Local	370,000.000	100.000000	370,000.00	100.023900	370,088.43	88.43	0.35
		Base		100.000000	370,000.00	100.023900	370,088.43	88.43	0.35
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	99.823800	1,098,061.80	-1,938.20	1.04
		Base		100.000000	1,100,000.00	99.823800	1,098,061.80	-1,938.20	1.04
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	100.320900	1,404,492.60	4,492.60	1.33
		Base		100.000000	1,400,000.00	100.320900	1,404,492.60	4,492.60	1.33
172967LE9	CITIGROUP INC SR UNSECURED 01/20 VAR					1.94539	10 Jan 2020		
		Local	710,000.000	100.000000	710,000.00	100.631900	714,486.49	4,486.49	0.68
		Base		100.000000	710,000.00	100.631900	714,486.49	4,486.49	0.68
17325FAC2	CITIBANK NA SR UNSECURED 11/18 VAR					1.41039	09 Nov 2018		
		Local	1,750,000.000	100.000000	1,750,000.00	100.055400	1,750,969.50	969.50	1.66
		Base		100.000000	1,750,000.00	100.055400	1,750,969.50	969.50	1.66
17401QAC5	CITIZENS BANK NA/RI SR UNSECURED 12/18 2.3					2.3	03 Dec 2018		
		Local	590,000.000	99.936585	589,625.85	100.453800	592,677.42	3,051.57	0.56
		Base		99.936585	589,625.85	100.453800	592,677.42	3,051.57	0.56
17401QAH4	CITIZENS BANK NA/RI SR UNSECURED 03/20 VAR					1.604	02 Mar 2020		
		Local	560,000.000	100.000000	560,000.00	100.290300	561,625.68	1,625.68	0.53
		Base		100.000000	560,000.00	100.290300	561,625.68	1,625.68	0.53

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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
17401QAK7	CITIZENS BANK NA/RI SR UNSECURED 05/20 VAR					1.76761	26 May 2020		
		Local	1,000,000.000	100.000000	1,000,000.00	100.002000	1,000,020.00	20.00	0.95
		Base		100.000000	1,000,000.00	100.002000	1,000,020.00	20.00	0.95
191216BV1	COCA COLA CO/THE SR UNSECURED 05/19 1.375					1.375	30 May 2019		
		Local	660,000.000	99.953418	659,692.56	99.738900	658,276.74	-1,415.82	0.62
		Base		99.953418	659,692.56	99.738900	658,276.74	-1,415.82	0.62
19416QEF3	COLGATE PALMOLIVE CO SR UNSECURED 03/19 1.75					1.75	15 Mar 2019		
		Local	440,000.000	100.292734	441,288.03	100.372900	441,640.76	352.73	0.42
		Base		100.292734	441,288.03	100.372900	441,640.76	352.73	0.42
235851AN2	DANAHER CORP SR UNSECURED 09/18 1.65					1.65	15 Sep 2018		
		Local	710,000.000	99.942414	709,591.14	100.161200	711,144.52	1,553.38	0.67
		Base		99.942414	709,591.14	100.161200	711,144.52	1,553.38	0.67
254683BV6	DISCOVER CARD EXECUTION NOTE T DCENT 2016 A4 A4					1.39	15 Mar 2022		
		Local	2,120,000.000	99.992479	2,119,840.55	99.401170	2,107,304.80	-12,535.75	1.99
Original Face:		Base	2,120,000.000	99.992479	2,119,840.55	99.401170	2,107,304.80	-12,535.75	1.99
25468PDC7	WALT DISNEY COMPANY/THE SR UNSECURED 05/19 VAR					1.51039	30 May 2019		
		Local	1,100,000.000	99.972196	1,099,694.16	100.472600	1,105,198.60	5,504.44	1.05
		Base		99.972196	1,099,694.16	100.472600	1,105,198.60	5,504.44	1.05
25468PDH6	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 1.65					1.65	08 Jan 2019		
		Local	305,000.000	99.928354	304,781.48	100.176100	305,537.11	755.63	0.29
		Base		99.928354	304,781.48	100.176100	305,537.11	755.63	0.29
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.8	07 Feb 2020		
		Local	305,000.000	99.987433	304,961.67	100.238000	305,725.90	764.23	0.29
		Base		99.987433	304,961.67	100.238000	305,725.90	764.23	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	100.571300	1,206,855.60	3,123.60	1.14
		Base		100.311000	1,203,732.00	100.571300	1,206,855.60	3,123.60	1.14
30231GAL6	EXXON MOBIL CORPORATION SR UNSECURED 03/18 1.305					1.305	06 Mar 2018		
		Local	1,000,000.000	99.951327	999,513.27	99.996500	999,965.00	451.73	0.95
		Base		99.951327	999,513.27	99.996500	999,965.00	451.73	0.95

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3128MDND1	FED HM LN PC POOL G14688 FG 03/23 FIXED 2					2.0	01 Mar 2023		
		Local	534,317.060	101.561758	542,661.80	100.678118	537,940.36	-4,721.44	0.51
Original Face:		Base	1,419,000.000	101.561758	542,661.80	100.678118	537,940.36	-4,721.44	0.51
3134G9Q75	FREDDIE MAC NOTES 07/19 1.25					1.25	26 Jul 2019		
		Local	2,800,000.000	99.897000	2,797,116.00	99.329200	2,781,217.60	-15,898.40	2.63
		Base		99.897000	2,797,116.00	99.329200	2,781,217.60	-15,898.40	2.63
3134GABN3	FREDDIE MAC NOTES 08/19 1.3					1.3	23 Aug 2019		
		Local	1,100,000.000	100.000000	1,100,000.00	99.383900	1,093,222.90	-6,777.10	1.03
		Base		100.000000	1,100,000.00	99.383900	1,093,222.90	-6,777.10	1.03
3136A5KR6	FANNIE MAE FNR 2012 31 AD					1.75	25 Oct 2022		
		Local	229,435.890	100.899633	231,499.97	99.899230	229,204.69	-2,295.28	0.22
Original Face:		Base	1,000,000.000	100.899633	231,499.97	99.899230	229,204.69	-2,295.28	0.22
3137A4WA1	FREDDIE MAC FHR 3775 LH					2.25	15 Dec 2020		
		Local	102,133.640	101.267976	103,428.67	100.599360	102,745.79	-682.88	0.10
Original Face:		Base	1,000,000.000	101.267976	103,428.67	100.599360	102,745.79	-682.88	0.10
3138NYD28	FNMA POOL AR1920 FN 01/23 FIXED 2.5					2.5	01 Jan 2023		
		Local	225,232.470	101.641171	228,928.92	101.899743	229,511.31	582.39	0.22
Original Face:		Base	485,000.000	101.641171	228,928.92	101.899743	229,511.31	582.39	0.22
31394DZR4	FANNIE MAE FNR 2005 48 MD					5.0	25 Apr 2034		
		Local	16,852.520	103.456990	17,435.11	100.507420	16,938.03	-497.08	0.02
Original Face:		Base	281,000.000	103.456990	17,435.11	100.507420	16,938.03	-497.08	0.02
31398VAH9	FREDDIE MAC FHR 3649 HB					2.0	15 Nov 2018		
		Local	18,113.110	100.478217	18,199.73	100.030400	18,118.62	-81.11	0.02
Original Face:		Base	550,000.000	100.478217	18,199.73	100.030400	18,118.62	-81.11	0.02
31418AS90	FNMA POOL MA1443 FN 05/23 FIXED 2					2.0	01 May 2023		
		Local	2,097,037.800	101.348921	2,125,325.18	100.574319	2,109,081.49	-16,243.69	2.00
Original Face:		Base	5,000,000.000	101.348921	2,125,325.18	100.574319	2,109,081.49	-16,243.69	2.00
31677QBJ7	FIFTH THIRD BANK SR UNSECURED 09/19 VAR					1.74289	27 Sep 2019		
		Local	360,000.000	100.000000	360,000.00	100.608000	362,188.80	2,188.80	0.34
		Base		100.000000	360,000.00	100.608000	362,188.80	2,188.80	0.34

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31679MAD8	FIFTH THIRD AUTO TRUST FITAT 2014 3 A3					0.96	15 Mar 2019		
		Local	131,629.120	99.999909	131,629.00	99.914020	131,515.95	-113.05	0.12
Original Face:		Base	500,000.000	99.999909	131,629.00	99.914020	131,515.95	-113.05	0.12
34530VAD1	FORD CREDIT AUTO OWNER TRUST FORDO 2015 B A3					1.16	15 Nov 2019		
		Local	717,885.300	100.000000	717,885.30	99.891650	717,107.47	-777.83	0.68
Original Face:		Base	1,050,000.000	100.000000	717,885.30	99.891650	717,107.47	-777.83	0.68
34530YAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2015 C A3					1.41	15 Feb 2020		
		Local	995,000.000	99.988023	994,880.83	99.997040	994,970.55	89.72	0.94
Original Face:		Base	995,000.000	99.988023	994,880.83	99.997040	994,970.55	89.72	0.94
36962G6L3	GENERAL ELECTRIC CO SR UNSECURED 12/17 VAR					1.60167	07 Dec 2017		
		Local	500,000.000	100.136688	500,683.44	100.202900	501,014.50	331.06	0.47
		Base		100.136688	500,683.44	100.202900	501,014.50	331.06	0.47
36966THX3	GENERAL ELECTRIC CO SR UNSECURED 04/20 VAR					1.95844	15 Apr 2020		
		Local	750,000.000	100.062668	750,470.01	101.681000	762,607.50	12,137.49	0.72
		Base		100.062668	750,470.01	101.681000	762,607.50	12,137.49	0.72
375558BE2	GILEAD SCIENCES INC SR UNSECURED 09/18 1.85					1.85	04 Sep 2018		
		Local	1,000,000.000	100.046926	1,000,469.26	100.244500	1,002,445.00	1,975.74	0.95
		Base		100.046926	1,000,469.26	100.244500	1,002,445.00	1,975.74	0.95
38377XPJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 115 PD					2.0	20 Oct 2038		
		Local	228,144.980	101.471880	231,503.00	100.312130	228,857.09	-2,645.91	0.22
Original Face:		Base	2,750,000.000	101.471880	231,503.00	100.312130	228,857.09	-2,645.91	0.22
40428HPW6	HSBC USA INC SR UNSECURED 08/18 VAR					1.94928	07 Aug 2018		
		Local	680,000.000	100.000000	680,000.00	100.472900	683,215.72	3,215.72	0.65
		Base		100.000000	680,000.00	100.472900	683,215.72	3,215.72	0.65
40434CAA3	HSBC USA INC SR UNSECURED 06/17 1.3					1.3	23 Jun 2017		
		Local	630,000.000	99.996949	629,980.78	99.996949	629,980.78	0.00	0.60
		Base		99.996949	629,980.78	99.996949	629,980.78	0.00	0.60
437076BR2	HOME DEPOT INC SR UNSECURED 06/20 VAR					1.35	05 Jun 2020		
		Local	1,010,000.000	100.000000	1,010,000.00	100.013900	1,010,140.39	140.39	0.96
		Base		100.000000	1,010,000.00	100.013900	1,010,140.39	140.39	0.96

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43813NAC0	HONDA AUTO RECEIVABLES OWNER T HAROT 2015 2 A3					1.04	21 Feb 2019		
		445,770.060	Local	99.864127	445,164.38	99.870800	445,194.13	29.75	0.42
Original Face:		800,000.000	Base	99.864127	445,164.38	99.870800	445,194.13	29.75	0.42
43814GAC4	HONDA AUTO RECEIVABLES OWNER T HAROT 2014 2 A3					0.77	19 Mar 2018		
		23,734.960	Local	99.994860	23,733.74	99.962610	23,726.09	-7.65	0.02
Original Face:		440,000.000	Base	99.994860	23,733.74	99.962610	23,726.09	-7.65	0.02
43814QAC2	HONDA AUTO RECEIVABLES OWNER T HAROT 2016 2 A3					1.39	15 Apr 2020		
		435,000.000	Local	99.998699	434,994.34	99.907180	434,596.23	-398.11	0.41
Original Face:		435,000.000	Base	99.998699	434,994.34	99.907180	434,596.23	-398.11	0.41
438516BJ4	HONEYWELL INTERNATIONAL SR UNSECURED 10/19 1.4					1.4	30 Oct 2019		
		1,500,000.000	Local	99.936381	1,499,045.72	99.195500	1,487,932.50	-11,113.22	1.41
			Base	99.936381	1,499,045.72	99.195500	1,487,932.50	-11,113.22	1.41
446438RL9	HUNTINGTON NATIONAL BANK SR UNSECURED 02/18 1.7					1.7	26 Feb 2018		
		1,000,000.000	Local	99.968582	999,685.82	100.048900	1,000,489.00	803.18	0.95
			Base	99.968582	999,685.82	100.048900	1,000,489.00	803.18	0.95
446438RV7	HUNTINGTON NATIONAL BANK SR UNSECURED 03/20 VAR					1.619	10 Mar 2020		
		1,000,000.000	Local	100.000000	1,000,000.00	100.304000	1,003,040.00	3,040.00	0.95
			Base	100.000000	1,000,000.00	100.304000	1,003,040.00	3,040.00	0.95
44890WAC4	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 A A3					1.05	15 Apr 2019		
		192,682.060	Local	99.996933	192,676.15	99.893760	192,477.35	-198.80	0.18
Original Face:		460,000.000	Base	99.996933	192,676.15	99.893760	192,477.35	-198.80	0.18
44890YAD8	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 B A3					1.12	15 Nov 2019		
		423,550.100	Local	99.994749	423,527.86	99.838100	422,864.37	-663.49	0.40
Original Face:		565,000.000	Base	99.994749	423,527.86	99.838100	422,864.37	-663.49	0.40
44918LAB8	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 C A2A					0.99	15 Nov 2018		
		176,894.880	Local	99.948619	176,803.99	99.927640	176,766.88	-37.11	0.17
Original Face:		950,000.000	Base	99.948619	176,803.99	99.927640	176,766.88	-37.11	0.17
44918LAD4	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 C A3					1.46	18 Feb 2020		
		395,000.000	Local	99.988782	394,955.69	100.017530	395,069.24	113.55	0.37
Original Face:		395,000.000	Base	99.988782	394,955.69	100.017530	395,069.24	113.55	0.37

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44930UAD8	HYUNDAI AUTO RECEIVABLES TRUST HART 2016 A A3					1.56	15 Sep 2020		
		Local	900,000.000	99.968750	899,718.75	100.008030	900,072.27	353.52	0.85
Original Face:		Base	900,000.000	99.968750	899,718.75	100.008030	900,072.27	353.52	0.85
458140AL4	INTEL CORP SR UNSECURED 12/17 1.35					1.35	15 Dec 2017		
		Local	500,000.000	100.083536	500,417.68	100.022600	500,113.00	-304.68	0.47
		Base		100.083536	500,417.68	100.022600	500,113.00	-304.68	0.47
459200HZ7	IBM CORP SR UNSECURED 02/18 1.125					1.125	06 Feb 2018		
		Local	1,000,000.000	99.930428	999,304.28	99.857700	998,577.00	-727.28	0.94
		Base		99.930428	999,304.28	99.857700	998,577.00	-727.28	0.94
46625HJS0	JPMORGAN CHASE + CO SR UNSECURED 01/19 VAR					1.80178	28 Jan 2019		
		Local	1,251,000.000	99.240213	1,241,495.06	100.594000	1,258,430.94	16,935.88	1.19
		Base		99.240213	1,241,495.06	100.594000	1,258,430.94	16,935.88	1.19
46625HNY2	JPMORGAN CHASE + CO SR UNSECURED 10/20 VAR					2.37678	29 Oct 2020		
		Local	500,000.000	102.159044	510,795.22	102.157700	510,788.50	-6.72	0.48
		Base		102.159044	510,795.22	102.157700	510,788.50	-6.72	0.48
46647PAG1	JPMORGAN CHASE + CO SR UNSECURED 06/21 VAR					1.87	01 Jun 2021		
		Local	600,000.000	100.000000	600,000.00	99.913600	599,481.60	-518.40	0.57
		Base		100.000000	600,000.00	99.913600	599,481.60	-518.40	0.57
47787VAC5	JOHN DEERE OWNER TRUST JDOT 2014 A A3					0.92	16 Apr 2018		
		Local	57,042.060	99.985853	57,033.99	99.974700	57,027.63	-6.36	0.05
Original Face:		Base	1,600,000.000	99.985853	57,033.99	99.974700	57,027.63	-6.36	0.05
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	100.037090	1,400,519.26	519.26	1.33
Original Face:		Base	1,400,000.000	100.000000	1,400,000.00	100.037090	1,400,519.26	519.26	1.33
47787XAB3	JOHN DEERE OWNER TRUST JDOT 2017 A A2					1.5	15 Oct 2019		
		Local	740,000.000	99.999638	739,997.32	100.059670	740,441.56	444.24	0.70
Original Face:		Base	740,000.000	99.999638	739,997.32	100.059670	740,441.56	444.24	0.70
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	1,250,000.000	100.146342	1,251,829.28	100.085000	1,251,062.50	-766.78	1.18
		Base		100.146342	1,251,829.28	100.085000	1,251,062.50	-766.78	1.18

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494368BT9	KIMBERLY CLARK CORP SR UNSECURED 02/19 1.4					1.4	15 Feb 2019		
		Local	900,000.000	99.996561	899,969.05	99.799100	898,191.90	-1,777.15	0.85
		Base		99.996561	899,969.05	99.799100	898,191.90	-1,777.15	0.85
548661DL8	LOWE S COS INC SR UNSECURED 04/19 1.15					1.15	15 Apr 2019		
		Local	1,370,000.000	99.932326	1,369,072.87	99.075500	1,357,334.35	-11,738.52	1.28
		Base		99.932326	1,369,072.87	99.075500	1,357,334.35	-11,738.52	1.28
55279HAF7	MANUF + TRADERS TRUST CO SR UNSECURED 07/17 1.4					1.4	25 Jul 2017		
		Local	590,000.000	99.999142	589,994.94	99.999142	589,994.94	0.00	0.56
		Base		99.999142	589,994.94	99.999142	589,994.94	0.00	0.56
55279HAM2	MANUF + TRADERS TRUST CO SR UNSECURED 05/22 VAR					1.79117	18 May 2022		
		Local	1,800,000.000	100.000000	1,800,000.00	100.005000	1,800,090.00	90.00	1.70
		Base		100.000000	1,800,000.00	100.005000	1,800,090.00	90.00	1.70
585055BA3	MEDTRONIC INC COMPANY GUAR 04/18 1.375					1.375	01 Apr 2018		
		Local	1,000,000.000	100.082778	1,000,827.78	99.864400	998,644.00	-2,183.78	0.94
		Base		100.082778	1,000,827.78	99.864400	998,644.00	-2,183.78	0.94
58769BAD6	MERCEDES BENZ AUTO RECEIVABLES MBART 2016 1 A3					1.26	16 Feb 2021		
		Local	840,000.000	99.989770	839,914.07	99.495450	835,761.78	-4,152.29	0.79
Original Face:		Base	840,000.000	99.989770	839,914.07	99.495450	835,761.78	-4,152.29	0.79
587729AC8	MERCEDES BENZ AUTO RECEIVABLES MBART 2014 1 A3					0.87	15 Oct 2018		
		Local	243,332.050	99.997312	243,325.51	99.919990	243,137.36	-188.15	0.23
Original Face:		Base	1,530,000.000	99.997312	243,325.51	99.919990	243,137.36	-188.15	0.23
58772PAD0	MERCEDES BENZ AUTO RECEIVABLES MBART 2015 1 A3					1.34	16 Dec 2019		
		Local	572,972.250	99.905142	572,428.74	99.966360	572,779.50	350.76	0.54
Original Face:		Base	600,000.000	99.905142	572,428.74	99.966360	572,779.50	350.76	0.54
58933YAH8	MERCK + CO INC SR UNSECURED 05/18 VAR					1.54117	18 May 2018		
		Local	1,000,000.000	100.056694	1,000,566.94	100.402100	1,004,021.00	3,454.06	0.95
		Base		100.056694	1,000,566.94	100.402100	1,004,021.00	3,454.06	0.95
594918BF0	MICROSOFT CORP SR UNSECURED 11/18 1.3					1.3	03 Nov 2018		
		Local	990,000.000	99.952555	989,530.29	99.914500	989,153.55	-376.74	0.94
		Base		99.952555	989,530.29	99.914500	989,153.55	-376.74	0.94

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594918BN3	MICROSOFT CORP SR UNSECURED 08/19 1.1					1.1	08 Aug 2019		
		Local	660,000.000	99.924936	659,504.58	99.131900	654,270.54	-5,234.04	0.62
		Base		99.924936	659,504.58	99.131900	654,270.54	-5,234.04	0.62
61761JVM8	MORGAN STANLEY SR UNSECURED 01/18 1.875					1.875	05 Jan 2018		
		Local	1,000,000.000	100.033441	1,000,334.41	100.149200	1,001,492.00	1,157.59	0.95
		Base		100.033441	1,000,334.41	100.149200	1,001,492.00	1,157.59	0.95
654747AD6	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 A A3					1.74	16 Aug 2021		
		Local	420,000.000	99.989410	419,955.52	100.233890	420,982.34	1,026.82	0.40
Original Face:		Base	420,000.000	99.989410	419,955.52	100.233890	420,982.34	1,026.82	0.40
65477PAC5	NISSAN AUTO RECEIVABLES OWNER NAROT 2014 A A3					0.72	15 Aug 2018		
		Local	30,672.880	99.995468	30,671.49	99.966580	30,662.63	-8.86	0.03
Original Face:		Base	785,000.000	99.995468	30,671.49	99.966580	30,662.63	-8.86	0.03
65477UAC4	NISSAN AUTO RECEIVABLES OWNER NAROT 2015 A A3					1.05	15 Oct 2019		
		Local	670,379.500	99.915540	669,813.30	99.820480	669,176.03	-637.27	0.63
Original Face:		Base	1,150,000.000	99.915540	669,813.30	99.820480	669,176.03	-637.27	0.63
65477WAC0	NISSAN AUTO RECEIVABLES OWNER NAROT 2014 B A3					1.11	15 May 2019		
		Local	579,957.040	99.996896	579,939.04	99.922220	579,505.95	-433.09	0.55
Original Face:		Base	1,400,000.000	99.996896	579,939.04	99.922220	579,505.95	-433.09	0.55
68389XAN5	ORACLE CORP SR UNSECURED 10/17 1.2					1.2	15 Oct 2017		
		Local	1,000,000.000	99.971284	999,712.84	99.965700	999,657.00	-55.84	0.95
		Base		99.971284	999,712.84	99.965700	999,657.00	-55.84	0.95
68389XAR6	ORACLE CORP SR UNSECURED 01/19 VAR					1.73844	15 Jan 2019		
		Local	500,000.000	100.293508	501,467.54	100.846800	504,234.00	2,766.46	0.48
		Base		100.293508	501,467.54	100.846800	504,234.00	2,766.46	0.48
69353RDY1	PNC BANK NA SR UNSECURED 10/17 1.5					1.5	18 Oct 2017		
		Local	500,000.000	99.998108	499,990.54	100.054300	500,271.50	280.96	0.47
		Base		99.998108	499,990.54	100.054300	500,271.50	280.96	0.47
69353REN4	PNC BANK NA SR UNSECURED 06/18 VAR					1.47456	01 Jun 2018		
		Local	1,400,000.000	99.947857	1,399,270.00	100.386900	1,405,416.60	6,146.60	1.33
		Base		99.947857	1,399,270.00	100.386900	1,405,416.60	6,146.60	1.33

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
69353REX2	PNC BANK NA SR UNSECURED 07/19 1.45					1.45	29 Jul 2019		
		Local	250,000.000	99.899252	249,748.13	99.124200	247,810.50	-1,937.63	0.23
		Base		99.899252	249,748.13	99.124200	247,810.50	-1,937.63	0.23
69371RL87	PACCAR FINANCIAL CORP SR UNSECURED 06/17 1.1					1.1	06 Jun 2017		
		Local	795,000.000	99.999411	794,995.32	99.999411	794,995.32	0.00	0.75
		Base		99.999411	794,995.32	99.999411	794,995.32	0.00	0.75
69371RM45	PACCAR FINANCIAL CORP SR UNSECURED 03/18 1.45					1.45	09 Mar 2018		
		Local	385,000.000	99.975899	384,907.21	100.065100	385,250.64	343.43	0.36
		Base		99.975899	384,907.21	100.065100	385,250.64	343.43	0.36
69371RM52	PACCAR FINANCIAL CORP SR UNSECURED 05/18 1.4					1.4	18 May 2018		
		Local	555,000.000	99.957726	554,765.38	100.017800	555,098.79	333.41	0.53
		Base		99.957726	554,765.38	100.017800	555,098.79	333.41	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	98.654800	266,367.96	-3,632.04	0.25
		Base		100.000000	270,000.00	98.654800	266,367.96	-3,632.04	0.25
74005PBC7	PRAXAIR INC SR UNSECURED 11/17 1.05					1.05	07 Nov 2017		
		Local	500,000.000	99.895880	499,479.40	99.883200	499,416.00	-63.40	0.47
		Base		99.895880	499,479.40	99.883200	499,416.00	-63.40	0.47
74005PBH6	PRAXAIR INC SR UNSECURED 11/18 1.25					1.25	07 Nov 2018		
		Local	1,000,000.000	99.705117	997,051.17	99.592400	995,924.00	-1,127.17	0.94
		Base		99.705117	997,051.17	99.592400	995,924.00	-1,127.17	0.94
747525AQ6	QUALCOMM INC SR UNSECURED 05/20 VAR					1.629942	20 May 2020		
		Local	795,000.000	100.000000	795,000.00	100.266000	797,114.70	2,114.70	0.75
		Base		100.000000	795,000.00	100.266000	797,114.70	2,114.70	0.75
857477AK9	STATE STREET CORP SR UNSECURED 05/18 1.35					1.35	15 May 2018		
		Local	705,000.000	99.981773	704,871.50	99.898900	704,287.25	-584.25	0.67
		Base		99.981773	704,871.50	99.898900	704,287.25	-584.25	0.67
88579YAP6	3M COMPANY SR UNSECURED 08/18 1.375					1.375	07 Aug 2018		
		Local	1,535,000.000	99.947553	1,534,194.94	100.170600	1,537,618.71	3,423.77	1.45
		Base		99.947553	1,534,194.94	100.170600	1,537,618.71	3,423.77	1.45

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89190AAC4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 C A3					0.93	16 Jul 2018		
		Local	218,088.790	99.998886	218,086.36	99.922700	217,920.21	-166.15	0.21
	Original Face:	Base	1,120,000.000	99.998886	218,086.36	99.922700	217,920.21	-166.15	0.21
89190BAB4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2017 B A2A					1.46	15 Jan 2020		
		Local	440,000.000	99.997430	439,988.69	100.066150	440,291.06	302.37	0.42
	Original Face:	Base	440,000.000	99.997430	439,988.69	100.066150	440,291.06	302.37	0.42
89231LAD9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2016 D A3					1.23	15 Oct 2020		
		Local	320,000.000	99.989466	319,966.29	99.458790	318,268.13	-1,698.16	0.30
	Original Face:	Base	320,000.000	99.989466	319,966.29	99.458790	318,268.13	-1,698.16	0.30
89237KAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2016 A A3					1.25	16 Mar 2020		
		Local	750,000.000	99.729656	747,972.42	99.805190	748,538.93	566.51	0.71
	Original Face:	Base	750,000.000	99.729656	747,972.42	99.805190	748,538.93	566.51	0.71
913017BU2	UNITED TECHNOLOGIES CORP SR UNSECURED 06/17 1.8					1.8	01 Jun 2017		
		Local	800,000.000	100.000000	800,000.00	100.000000	800,000.00	0.00	0.76
		Base		100.000000	800,000.00	100.000000	800,000.00	0.00	0.76
913017CK3	UNITED TECHNOLOGIES CORP SR UNSECURED 11/19 VAR					1.51956	01 Nov 2019		
		Local	685,000.000	100.000000	685,000.00	100.704100	689,823.09	4,823.09	0.65
		Base		100.000000	685,000.00	100.704100	689,823.09	4,823.09	0.65
91324PCF7	UNITEDHEALTH GROUP INC SR UNSECURED 12/17 1.4					1.4	15 Dec 2017		
		Local	205,000.000	99.975351	204,949.47	99.976600	204,952.03	2.56	0.19
		Base		99.975351	204,949.47	99.976600	204,952.03	2.56	0.19
91324PCK6	UNITEDHEALTH GROUP INC SR UNSECURED 07/17 1.45					1.45	17 Jul 2017		
		Local	1,000,000.000	100.046954	1,000,469.54	100.046954	1,000,469.54	0.00	0.95
		Base		100.046954	1,000,469.54	100.046954	1,000,469.54	0.00	0.95
92343VBF0	VERIZON COMMUNICATIONS SR UNSECURED 11/17 1.1					1.1	01 Nov 2017		
		Local	1,037,000.000	99.926973	1,036,242.71	99.920400	1,036,174.55	-68.16	0.98
		Base		99.926973	1,036,242.71	99.920400	1,036,174.55	-68.16	0.98
92826CAA0	VISA INC SR UNSECURED 12/17 1.2					1.2	14 Dec 2017		
		Local	700,000.000	99.998791	699,991.54	100.017400	700,121.80	130.26	0.66
		Base		99.998791	699,991.54	100.017400	700,121.80	130.26	0.66

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR					2.44	04 Mar 2021		
		Local	500,000.000	102.547406	512,737.03	102.883900	514,419.50	1,682.47	0.49
		Base		102.547406	512,737.03	102.883900	514,419.50	1,682.47	0.49
94974BFG0	WELLS FARGO + COMPANY SR UNSECURED 01/18 1.5					1.5	16 Jan 2018		
		Local	723,000.000	99.941505	722,577.08	99.947700	722,621.87	44.79	0.68
		Base		99.941505	722,577.08	99.947700	722,621.87	44.79	0.68
94974BFW5	WELLS FARGO + COMPANY SR UNSECURED 06/17 1.15					1.15	02 Jun 2017		
		Local	1,200,000.000	100.000043	1,200,000.52	100.000043	1,200,000.52	0.00	1.14
		Base		100.000043	1,200,000.52	100.000043	1,200,000.52	0.00	1.14
US DOLLAR Total									
		Local	97,359,037.660		97,408,949.75		97,426,103.08	17,153.33	92.18
	Original Face:	Base	46,900,000.000		97,408,949.75		97,426,103.08	17,153.33	92.18
FIXED INCOME Total									
		Base	97,359,037.660		97,408,949.75		97,426,103.08	17,153.33	92.18
	Original Face:		46,900,000.000						

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Holdings

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

As of: *May 31, 2017* *View Date:* *June 8, 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								
		105,650,173.020	Base	105,701,971.97		105,694,968.02	-7,003.95	100.00
Original Face:		46,900,000.000						

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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796LF4	TREASURY BILL 06/17 0.00000					0.85	29 Jun 2017		
		Local	40,000,000.000	99.939800	39,975,920.00	99.939800	39,975,920.00	0.00	3.32
		Base		99.939800	39,975,920.00	99.939800	39,975,920.00	0.00	3.32
912796LG2	TREASURY BILL 07/17 0.00000					0.74	06 Jul 2017		
		Local	30,000,000.000	99.928056	29,978,416.67	99.928056	29,978,416.67	0.00	2.49
		Base		99.928056	29,978,416.67	99.928056	29,978,416.67	0.00	2.49
912796LZ0	TREASURY BILL 10/17 0.00000					0.9505	26 Oct 2017		
		Local	20,000,000.000	99.611879	19,922,375.83	99.592400	19,918,480.00	-3,895.83	1.65
		Base		99.611879	19,922,375.83	99.592400	19,918,480.00	-3,895.83	1.65
979QHR003	SOUTH STREET REPO					0.98	01 Jun 2017		
		Local	252,266,399.710	100.000000	252,266,399.71	100.000000	252,266,399.71	0.00	20.94
		Base		100.000000	252,266,399.71	100.000000	252,266,399.71	0.00	20.94
US DOLLAR Total									
		Local	342,266,399.710		342,143,112.21		342,139,216.38	-3,895.83	28.40
		Base			342,143,112.21		342,139,216.38	-3,895.83	28.40
CASH EQUIVALENT Total									
		Base	342,266,399.710		342,143,112.21		342,139,216.38	-3,895.83	28.40
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
31307CLJ5	FED HM LN PC POOL J23929 FG 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	11,964,243.130	101.540692	12,148,575.29	101.859330	12,186,697.89	38,122.60	1.01
Original Face:		Base	20,540,000.000	101.540692	12,148,575.29	101.859330	12,186,697.89	38,122.60	1.01
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	13,583,306.300	105.309171	14,304,467.20	103.880008	14,110,339.67	-194,127.53	1.17
Original Face:		Base	24,487,993.000	105.309171	14,304,467.20	103.880008	14,110,339.67	-194,127.53	1.17

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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
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	4,701,464.300	105.200422	4,945,960.27	103.756718	4,878,085.06	-67,875.21	0.40
Original Face:		Base	10,000,000.000	105.200422	4,945,960.27	103.756718	4,878,085.06	-67,875.21	0.40
3132X0EY3	FARMER MAC UNSECURED 02/20 VAR					1.37839	19 Feb 2020		
		Local	20,000,000.000	100.000000	20,000,000.00	100.884900	20,176,980.00	176,980.00	1.67
		Base		100.000000	20,000,000.00	100.884900	20,176,980.00	176,980.00	1.67
313313HF8	FED FARM CRD DISCOUNT NT DISCOUNT NOT 06/17 0.00000					0.01	23 Jun 2017		
		Local	10,000,000.000	99.967000	9,996,700.00	99.967000	9,996,700.00	0.00	0.83
		Base		99.967000	9,996,700.00	99.967000	9,996,700.00	0.00	0.83
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	99.763900	8,978,751.00	-21,249.00	0.75
		Base		100.000000	9,000,000.00	99.763900	8,978,751.00	-21,249.00	0.75
313385GH3	FED HOME LN DISCOUNT NT DISCOUNT NOT 06/17 0.00000					0.01	01 Jun 2017		
		Local	23,500,000.000	100.000000	23,500,000.00	100.000000	23,500,000.00	0.00	1.95
		Base		100.000000	23,500,000.00	100.000000	23,500,000.00	0.00	1.95
313385HR0	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/17 0.00000					0.01	03 Jul 2017		
		Local	30,000,000.000	99.928889	29,978,666.67	99.928889	29,978,666.67	0.00	2.49
		Base		99.928889	29,978,666.67	99.928889	29,978,666.67	0.00	2.49
313385HU3	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/17 0.00000					0.01	06 Jul 2017		
		Local	30,000,000.000	99.946528	29,983,958.33	99.946528	29,983,958.33	0.00	2.49
		Base		99.946528	29,983,958.33	99.946528	29,983,958.33	0.00	2.49
313385JK3	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/17 0.00000					0.01	21 Jul 2017		
		Local	19,525,000.000	99.881944	19,501,949.65	99.881944	19,501,949.65	0.00	1.62
		Base		99.881944	19,501,949.65	99.881944	19,501,949.65	0.00	1.62
313385JS6	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/17 0.00000					0.01	28 Jul 2017		
		Local	20,000,000.000	99.863675	19,972,735.00	99.863675	19,972,735.00	0.00	1.66
		Base		99.863675	19,972,735.00	99.863675	19,972,735.00	0.00	1.66
313385LD6	FED HOME LN DISCOUNT NT DISCOUNT NOT 09/17 0.00000					0.01	01 Sep 2017		
		Local	20,000,000.000	99.772556	19,954,511.11	99.754700	19,950,940.00	-3,571.11	1.66
		Base		99.772556	19,954,511.11	99.754700	19,950,940.00	-3,571.11	1.66

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
313385NS1	FED HOME LN DISCOUNT NT DISCOUNT NOT 11/17 0.00000					0.01	01 Nov 2017		
		Local	10,000,000.000	99.575850	9,957,585.00	99.562200	9,956,220.00	-1,365.00	0.83
		Base		99.575850	9,957,585.00	99.562200	9,956,220.00	-1,365.00	0.83
313397HR5	FREDDIE MAC DISCOUNT NT DISCOUNT NOT 07/17 0.00000					0.01	03 Jul 2017		
		Local	20,000,000.000	99.952889	19,990,577.78	99.952889	19,990,577.78	0.00	1.66
		Base		99.952889	19,990,577.78	99.952889	19,990,577.78	0.00	1.66
3133ECE34	FEDERAL FARM CREDIT BANK BONDS 01/18 VAR					1.10383	30 Jan 2018		
		Local	20,000,000.000	100.000000	20,000,000.00	100.158800	20,031,760.00	31,760.00	1.66
		Base		100.000000	20,000,000.00	100.158800	20,031,760.00	31,760.00	1.66
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	99.644200	9,964,420.00	-35,580.00	0.83
		Base		100.000000	10,000,000.00	99.644200	9,964,420.00	-35,580.00	0.83
3133EFJP3	FEDERAL FARM CREDIT BANK BONDS 10/18 1.1					1.1	15 Oct 2018		
		Local	20,000,000.000	99.986286	19,997,257.28	99.663300	19,932,660.00	-64,597.28	1.65
		Base		99.986286	19,997,257.28	99.663300	19,932,660.00	-64,597.28	1.65
3133EFQJ9	FEDERAL FARM CREDIT BANK BONDS 11/18 VAR					1.13711	23 Nov 2018		
		Local	20,000,000.000	99.909823	19,981,964.64	100.357300	20,071,460.00	89,495.36	1.67
		Base		99.909823	19,981,964.64	100.357300	20,071,460.00	89,495.36	1.67
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	99.834700	6,863,635.63	-11,364.37	0.57
		Base		100.000000	6,875,000.00	99.834700	6,863,635.63	-11,364.37	0.57
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					1.34994	22 Jan 2021		
		Local	10,000,000.000	99.985430	9,998,542.97	100.962800	10,096,280.00	97,737.03	0.84
		Base		99.985430	9,998,542.97	100.962800	10,096,280.00	97,737.03	0.84
3133EGMU6	FEDERAL FARM CREDIT BANK BONDS 01/19 VAR					1.17994	22 Jan 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.479800	5,023,990.00	23,990.00	0.42
		Base		100.000000	5,000,000.00	100.479800	5,023,990.00	23,990.00	0.42
3133EGUP8	FEDERAL FARM CREDIT BANK BONDS 03/19 VAR					1.13911	15 Mar 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	100.387500	10,038,750.00	38,750.00	0.83
		Base		100.000000	10,000,000.00	100.387500	10,038,750.00	38,750.00	0.83

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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
3133EGZS7	FEDERAL FARM CREDIT BANK BONDS 10/19 VAR					1.20939	24 Oct 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	100.544500	10,054,450.00	54,450.00	0.83
		Base		100.000000	10,000,000.00	100.544500	10,054,450.00	54,450.00	0.83
3134G8KY4	FREDDIE MAC NOTES 02/19 1.25					1.25	26 Feb 2019		
		Local	5,700,000.000	100.000000	5,700,000.00	99.787800	5,687,904.60	-12,095.40	0.47
		Base		100.000000	5,700,000.00	99.787800	5,687,904.60	-12,095.40	0.47
3134G8L56	FREDDIE MAC NOTES 02/19 VAR					1.25	26 Feb 2019		
		Local	4,100,000.000	100.000000	4,100,000.00	99.982700	4,099,290.70	-709.30	0.34
		Base		100.000000	4,100,000.00	99.982700	4,099,290.70	-709.30	0.34
3134G8L98	FREDDIE MAC NOTES 02/18 1.05					1.05	26 Feb 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	99.899800	9,989,980.00	-10,020.00	0.83
		Base		100.000000	10,000,000.00	99.899800	9,989,980.00	-10,020.00	0.83
3134G8LW7	FREDDIE MAC NOTES 08/17 0.81					0.81	25 Aug 2017		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.66
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.66
3134G9P43	FREDDIE MAC NOTES 01/18 0.75					0.75	26 Jan 2018		
		Local	15,000,000.000	100.000000	15,000,000.00	99.647200	14,947,080.00	-52,920.00	1.24
		Base		100.000000	15,000,000.00	99.647200	14,947,080.00	-52,920.00	1.24
3135G0H63	FANNIE MAE NOTES 01/19 1.375					1.375	28 Jan 2019		
		Local	9,000,000.000	99.966333	8,996,970.00	100.120600	9,010,854.00	13,884.00	0.75
		Base		99.966333	8,996,970.00	100.120600	9,010,854.00	13,884.00	0.75
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.7	27 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.003000	10,000,300.00	300.00	0.83
		Base		100.000000	10,000,000.00	100.003000	10,000,300.00	300.00	0.83
3135G0T52	FANNIE MAE NOTES 05/20 VAR					1.375	01 May 2020		
		Local	10,000,000.000	99.947000	9,994,700.00	99.890600	9,989,060.00	-5,640.00	0.83
		Base		99.947000	9,994,700.00	99.890600	9,989,060.00	-5,640.00	0.83
3135G0XD0	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	99.782900	9,978,290.00	-21,710.00	0.83
		Base		100.000000	10,000,000.00	99.782900	9,978,290.00	-21,710.00	0.83

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3135G0XG3	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		Local	19,726,000.000	100.000000	19,726,000.00	99.752700	19,677,217.60	-48,782.40	1.63
		Base		100.000000	19,726,000.00	99.752700	19,677,217.60	-48,782.40	1.63
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	1,087,335.000	100.149457	1,088,960.10	100.546280	1,093,274.89	4,314.79	0.09
	Original Face:	Base	5,000,000.000	100.149457	1,088,960.10	100.546280	1,093,274.89	4,314.79	0.09
3136A8PR5	FANNIE MAE FNR 2012 100 TA					1.75	25 Apr 2042		
		Local	5,923,027.610	99.737617	5,907,486.58	96.066090	5,690,021.03	-217,465.55	0.47
	Original Face:	Base	11,452,445.000	99.737617	5,907,486.58	96.066090	5,690,021.03	-217,465.55	0.47
3136ACHX2	FANNIE MAE FNR 2013 17 WB					1.75	25 Aug 2042		
		Local	6,977,190.020	100.322900	6,999,719.36	94.954410	6,625,149.62	-374,569.74	0.55
	Original Face:	Base	11,058,708.000	100.322900	6,999,719.36	94.954410	6,625,149.62	-374,569.74	0.55
3136AM6C8	FANNIE MAE FNR 2015 24 A					3.0	25 Jun 2039		
		Local	16,477,837.330	102.130229	16,828,853.03	102.148200	16,831,814.23	2,961.20	1.40
	Original Face:	Base	38,900,000.000	102.130229	16,828,853.03	102.148200	16,831,814.23	2,961.20	1.40
3136ANMF1	FANNIEMAE ACES FNA 2015 M8 FA					0.97133	25 Nov 2018		
		Local	19,531,775.230	99.796162	19,491,962.03	100.007160	19,533,173.71	41,211.68	1.62
	Original Face:	Base	26,125,000.000	99.796162	19,491,962.03	100.007160	19,533,173.71	41,211.68	1.62
3136AP3Z3	FANNIEMAE ACES FNA 2015 M12 FA					1.11	25 Apr 2020		
		Local	4,046,018.150	99.979509	4,045,189.07	100.235170	4,055,533.17	10,344.10	0.34
	Original Face:	Base	5,000,000.000	99.979509	4,045,189.07	100.235170	4,055,533.17	10,344.10	0.34
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		Local	1,167,752.450	98.399700	1,149,064.91	101.389130	1,183,974.05	34,909.14	0.10
	Original Face:	Base	5,000,000.000	98.399700	1,149,064.91	101.389130	1,183,974.05	34,909.14	0.10
3137A6DT6	FREDDIE MAC FHR 3815 GD					4.0	15 Sep 2025		
		Local	275,186.450	102.070938	280,885.39	101.871170	280,335.66	-549.73	0.02
	Original Face:	Base	5,000,000.000	102.070938	280,885.39	101.871170	280,335.66	-549.73	0.02
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	286,788.650	101.872048	292,157.47	101.462250	290,982.22	-1,175.25	0.02
	Original Face:	Base	5,000,000.000	101.872048	292,157.47	101.462250	290,982.22	-1,175.25	0.02

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3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	3,892,992.000	99.974567	3,892,001.88	99.351740	3,867,755.29	-24,246.59	0.32
	Original Face:	Base	10,000,000.000	99.974567	3,892,001.88	99.351740	3,867,755.29	-24,246.59	0.32
3137APS27	FREDDIE MAC FHR 4053 PA					3.0	15 Apr 2040		
		Local	2,583,745.900	103.313693	2,669,363.31	101.608750	2,625,311.91	-44,051.40	0.22
	Original Face:	Base	10,000,000.000	103.313693	2,669,363.31	101.608750	2,625,311.91	-44,051.40	0.22
3137AQTX6	FREDDIE MAC FHR 4048 CA					2.0	15 Sep 2041		
		Local	4,456,264.700	100.832270	4,493,352.87	99.396220	4,429,358.66	-63,994.21	0.37
	Original Face:	Base	12,022,600.000	100.832270	4,493,352.87	99.396220	4,429,358.66	-63,994.21	0.37
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	7,285,083.880	100.414434	7,315,275.73	99.339370	7,236,956.43	-78,319.30	0.60
	Original Face:	Base	15,363,692.000	100.414434	7,315,275.73	99.339370	7,236,956.43	-78,319.30	0.60
3137ARV78	FREDDIE MAC FHR 4079 AH					2.0	15 Jul 2027		
		Local	11,018,215.680	101.872221	11,224,501.06	99.205410	10,930,666.04	-293,835.02	0.91
	Original Face:	Base	24,000,000.000	101.872221	11,224,501.06	99.205410	10,930,666.04	-293,835.02	0.91
3137ASUV4	FREDDIE MAC FHR 4094 CA					2.0	15 Aug 2039		
		Local	3,901,120.700	100.385476	3,916,158.60	99.368530	3,876,486.29	-39,672.31	0.32
	Original Face:	Base	10,000,000.000	100.385476	3,916,158.60	99.368530	3,876,486.29	-39,672.31	0.32
3137AUBR9	FREDDIE MAC FHR 4111 AG					1.75	15 Aug 2039		
		Local	11,046,976.550	100.865283	11,142,564.11	99.525010	10,994,504.52	-148,059.59	0.91
	Original Face:	Base	29,723,368.000	100.865283	11,142,564.11	99.525010	10,994,504.52	-148,059.59	0.91
3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.0	15 Feb 2042		
		Local	2,101,616.660	101.860015	2,140,707.04	98.463730	2,069,330.15	-71,376.89	0.17
	Original Face:	Base	9,815,000.000	101.860015	2,140,707.04	98.463730	2,069,330.15	-71,376.89	0.17
3137BMUC8	FHLMC MULTIFAMILY STRUCTURED P FHMS KJ03 A1					1.669	25 Jan 2021		
		Local	3,133,057.040	100.221494	3,139,996.56	99.522990	3,118,112.04	-21,884.52	0.26
	Original Face:	Base	4,690,000.000	100.221494	3,139,996.56	99.522990	3,118,112.04	-21,884.52	0.26
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.0	15 Oct 2040		
		Local	9,808,377.300	102.009361	10,005,462.97	102.535340	10,057,053.01	51,590.04	0.83
	Original Face:	Base	10,000,000.000	102.009361	10,005,462.97	102.535340	10,057,053.01	51,590.04	0.83

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3137GACU9	FREDDIE MAC FHR 3721 DB					3.0	15 Sep 2030		
		Local	1,800,709.200	102.160379	1,839,611.34	100.907310	1,817,047.21	-22,564.13	0.15
Original Face:		Base	10,000,000.000	102.160379	1,839,611.34	100.907310	1,817,047.21	-22,564.13	0.15
313921FR4	FANNIE MAE FNR 2001 56 KZ					6.5	25 Oct 2031		
		Local	1,773,067.460	111.203183	1,971,707.46	111.421130	1,975,571.80	3,864.34	0.16
Original Face:		Base	12,777,000.000	111.203183	1,971,707.46	111.421130	1,975,571.80	3,864.34	0.16
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	412,839.600	106.403891	439,277.40	107.845300	445,228.11	5,950.71	0.04
Original Face:		Base	10,000,000.000	106.403891	439,277.40	107.845300	445,228.11	5,950.71	0.04
31397UG52	FANNIE MAE FNR 2011 64 DB					4.0	25 Jul 2041		
		Local	562,881.250	104.736031	589,539.48	106.133700	597,406.70	7,867.22	0.05
Original Face:		Base	5,000,000.000	104.736031	589,539.48	106.133700	597,406.70	7,867.22	0.05
31398CD47	FREDDIE MAC FHR 3527 DA					4.0	15 Apr 2029		
		Local	939,309.760	103.420251	971,436.51	104.502890	981,605.85	10,169.34	0.08
Original Face:		Base	16,000,000.000	103.420251	971,436.51	104.502890	981,605.85	10,169.34	0.08
31398RXD2	FANNIE MAE FNR 2010 58 BA					4.0	25 Dec 2024		
		Local	23,599.400	101.516183	23,957.21	99.954800	23,588.73	-368.48	0.00
Original Face:		Base	10,000,000.000	101.516183	23,957.21	99.954800	23,588.73	-368.48	0.00
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	414,498.600	105.768972	438,410.91	106.750160	442,477.92	4,067.01	0.04
Original Face:		Base	5,000,000.000	105.768972	438,410.91	106.750160	442,477.92	4,067.01	0.04
31771EAB7	FICO STRIP PRN 2 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	9,650,000.000	99.526429	9,604,300.36	99.386200	9,590,768.30	-13,532.06	0.80
		Base		99.526429	9,604,300.36	99.386200	9,590,768.30	-13,532.06	0.80
31771EAC5	FICO STRIP PRN 3 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	99.526429	9,952,642.85	99.386200	9,938,620.00	-14,022.85	0.82
		Base		99.526429	9,952,642.85	99.386200	9,938,620.00	-14,022.85	0.82
31771EAD3	FICO STRIP PRN 4 DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	99.684172	9,968,417.20	99.585900	9,958,590.00	-9,827.20	0.83
		Base		99.684172	9,968,417.20	99.585900	9,958,590.00	-9,827.20	0.83

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31771EAJ0	FICO STRIP PRN 9 DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	5,810,000.000	99.684172	5,791,650.39	99.585900	5,785,940.79	-5,709.60	0.48
		Base		99.684172	5,791,650.39	99.585900	5,785,940.79	-5,709.60	0.48
31771EAK7	FICO STRIP PRN10 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	99.526429	9,952,642.85	99.386200	9,938,620.00	-14,022.85	0.82
		Base		99.526429	9,952,642.85	99.386200	9,938,620.00	-14,022.85	0.82
31771EAL5	FICO STRIP PRN11 DEBENTURES 02/18 0.00000						08 Feb 2018		
		Local	10,000,000.000	99.299726	9,929,972.55	99.117100	9,911,710.00	-18,262.55	0.82
		Base		99.299726	9,929,972.55	99.117100	9,911,710.00	-18,262.55	0.82
31771KAB3	FICO STRIP PRIN DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	99.677524	9,967,752.39	99.585900	9,958,590.00	-9,162.39	0.83
		Base		99.677524	9,967,752.39	99.585900	9,958,590.00	-9,162.39	0.83
31771KAC1	FICO STRIP PRIN DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	99.684172	9,968,417.20	99.585900	9,958,590.00	-9,827.20	0.83
		Base		99.684172	9,968,417.20	99.585900	9,958,590.00	-9,827.20	0.83
31771KAD9	FICO STRIP PRIN DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	99.514632	9,951,463.23	99.386200	9,938,620.00	-12,843.23	0.82
		Base		99.514632	9,951,463.23	99.386200	9,938,620.00	-12,843.23	0.82
31771KAE7	FICO STRIP PRN DEBENTURES 02/18 0.00000						08 Feb 2018		
		Local	10,000,000.000	99.309405	9,930,940.45	99.120600	9,912,060.00	-18,880.45	0.82
		Base		99.309405	9,930,940.45	99.120600	9,912,060.00	-18,880.45	0.82
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.5	20 Apr 2042		
		Local	2,470,215.710	103.078974	2,546,273.02	103.127401	2,547,469.26	1,196.24	0.21
Original Face:		Base	9,875,825.000	103.078974	2,546,273.02	103.127401	2,547,469.26	1,196.24	0.21
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA					2.0	20 Aug 2041		
		Local	5,530,094.000	101.121609	5,592,120.03	99.537590	5,504,522.29	-87,597.74	0.46
Original Face:		Base	10,000,000.000	101.121609	5,592,120.03	99.537590	5,504,522.29	-87,597.74	0.46
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	10,000,000.000	101.666129	10,166,612.90	100.262690	10,026,269.00	-140,343.90	0.83
Original Face:		Base	10,000,000.000	101.666129	10,166,612.90	100.262690	10,026,269.00	-140,343.90	0.83

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912828P87	US TREASURY N/B 02/21 1.125				1.125	28 Feb 2021		
	5,000,000.000	Local	99.317383	4,965,869.14	98.269500	4,913,475.00	-52,394.14	0.41
		Base	99.317383	4,965,869.14	98.269500	4,913,475.00	-52,394.14	0.41
912828PK0	US TREASURY N/B 11/17 2.25				2.25	30 Nov 2017		
	10,000,000.000	Local	100.609856	10,060,985.64	100.546900	10,054,690.00	-6,295.64	0.83
		Base	100.609856	10,060,985.64	100.546900	10,054,690.00	-6,295.64	0.83
912828Q45	US TREASURY N/B 03/18 0.875				0.875	31 Mar 2018		
	5,000,000.000	Local	100.061854	5,003,092.72	99.726600	4,986,330.00	-16,762.72	0.41
		Base	100.061854	5,003,092.72	99.726600	4,986,330.00	-16,762.72	0.41
912828S84	US TREASURY FRN 07/18 VAR				1.1363352	31 Jul 2018		
	15,000,000.000	Local	100.015242	15,002,286.23	100.236200	15,035,430.00	33,143.77	1.25
		Base	100.015242	15,002,286.23	100.236200	15,035,430.00	33,143.77	1.25
912828T75	US TREASURY FRN 10/18 VAR				1.1323352	31 Oct 2018		
	10,000,000.000	Local	99.989293	9,998,929.26	100.234900	10,023,490.00	24,560.74	0.83
		Base	99.989293	9,998,929.26	100.234900	10,023,490.00	24,560.74	0.83
912828T83	US TREASURY N/B 10/18 0.75				0.75	31 Oct 2018		
	5,000,000.000	Local	99.470052	4,973,502.61	99.332000	4,966,600.00	-6,902.61	0.41
		Base	99.470052	4,973,502.61	99.332000	4,966,600.00	-6,902.61	0.41
912828TB6	US TREASURY N/B 06/17 0.75				0.75	30 Jun 2017		
	30,000,000.000	Local	100.009675	30,002,902.48	100.009675	30,002,902.48	0.00	2.49
		Base	100.009675	30,002,902.48	100.009675	30,002,902.48	0.00	2.49
912828UU2	US TREASURY N/B 03/18 0.75				0.75	31 Mar 2018		
	10,000,000.000	Local	99.981816	9,998,181.63	99.636700	9,963,670.00	-34,511.63	0.83
		Base	99.981816	9,998,181.63	99.636700	9,963,670.00	-34,511.63	0.83
912828VK3	US TREASURY N/B 06/18 1.375				1.375	30 Jun 2018		
	30,000,000.000	Local	100.259680	30,077,903.99	100.168000	30,050,400.00	-27,503.99	2.49
		Base	100.259680	30,077,903.99	100.168000	30,050,400.00	-27,503.99	2.49
912828WT3	US TREASURY N/B 07/17 0.875				0.875	15 Jul 2017		
	40,000,000.000	Local	100.031599	40,012,639.40	100.031599	40,012,639.40	0.00	3.32
		Base	100.031599	40,012,639.40	100.031599	40,012,639.40	0.00	3.32

& Issue has redenominated but Local is not converted
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Holdings

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

As of: *May 31, 2017* *View Date:* *June 8, 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									
		862,062,590.010	Local		864,323,222.09		862,672,699.34	-1,650,522.75	71.60
	Original Face:	401,831,631.000	Base		864,323,222.09		862,672,699.34	-1,650,522.75	71.60
FIXED INCOME Total									
		862,062,590.010	Base		864,323,222.09		862,672,699.34	-1,650,522.75	71.60
	Original Face:	401,831,631.000							

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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: *May 31, 2017* *View Date:* *June 8, 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								
		1,204,328,989.720	Base	1,206,466,334.30		1,204,811,915.72	-1,654,418.58	100.00
Original Face:		401,831,631.000						

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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								
		-26,183,880.230	Local	1.000000	-26,183,880.23	1.000000	-26,183,880.23	0.00	1.68
			Base	1.000000	-26,183,880.23	1.000000	-26,183,880.23	0.00	1.68
US DOLLAR Total									
		-26,183,880.230	Local		-26,183,880.23		-26,183,880.23	0.00	1.68
			Base		-26,183,880.23		-26,183,880.23	0.00	1.68
CASH Total									
		-26,183,880.230	Base		-26,183,880.23		-26,183,880.23	0.00	1.68
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
03785DUA2	APPLE INC					0.91	10 Jul 2017		
		25,000,000.000	Local	99.901417	24,975,354.16	99.901417	24,975,354.16	0.00	1.60
			Base	99.901417	24,975,354.16	99.901417	24,975,354.16	0.00	1.60
04249KTL2	ARMY & AIR FORCE EXCHA					0.86	20 Jun 2017		
		20,000,000.000	Local	99.954611	19,990,922.22	99.954611	19,990,922.22	0.00	1.28
			Base	99.954611	19,990,922.22	99.954611	19,990,922.22	0.00	1.28
04821TTG0	ATLANTIC ASSET SECUR					1.14	16 Jun 2017		
		25,000,000.000	Local	99.952500	24,988,125.00	99.952500	24,988,125.00	0.00	1.60
			Base	99.952500	24,988,125.00	99.952500	24,988,125.00	0.00	1.60
06406WT97	BANK NEW YORK MELLON CORP					1.0	09 Jun 2017		
		40,000,000.000	Local	99.977778	39,991,111.11	99.977778	39,991,111.11	0.00	2.57
			Base	99.977778	39,991,111.11	99.977778	39,991,111.11	0.00	2.57
06538BTM5	BANK TOKYO MIT UFJ NY					0.99	21 Jun 2017		
		30,000,000.000	Local	99.945000	29,983,500.00	99.945000	29,983,500.00	0.00	1.93
			Base	99.945000	29,983,500.00	99.945000	29,983,500.00	0.00	1.93

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
19121AT92	COCA-COLA COMPANY					0.92	09 Jun 2017		
		15,000,000.000	Local	99.979556	14,996,933.33	99.979556	14,996,933.33	0.00	0.96
			Base	99.979556	14,996,933.33	99.979556	14,996,933.33	0.00	0.96
19121ATL5	COCA-COLA COMPANY					0.87	20 Jun 2017		
		24,500,000.000	Local	99.954083	24,488,750.42	99.954083	24,488,750.42	0.00	1.57
			Base	99.954083	24,488,750.42	99.954083	24,488,750.42	0.00	1.57
19121AV73	COCA-COLA COMPANY					0.98	07 Aug 2017		
		15,000,000.000	Local	99.817611	14,972,641.66	99.817611	14,972,641.66	0.00	0.96
			Base	99.817611	14,972,641.66	99.817611	14,972,641.66	0.00	0.96
2063C0T69	CONCORD MIN CPTL CO					1.15	06 Jun 2017		
		25,000,000.000	Local	99.984028	24,996,006.94	99.984028	24,996,006.94	0.00	1.61
			Base	99.984028	24,996,006.94	99.984028	24,996,006.94	0.00	1.61
2063C0VM1	CONCORD MIN CPTL CO					1.18	21 Aug 2017		
		20,000,000.000	Local	99.734500	19,946,900.00	99.734500	19,946,900.00	0.00	1.28
			Base	99.734500	19,946,900.00	99.734500	19,946,900.00	0.00	1.28
21684BP65	COOPERATIEVE CENTRALE					1.55289	25 Sep 2017		
		2,500,000.000	Local	100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.16
			Base	100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.16
2284K0UX1	CROWN POINT CAP CO.					1.1	31 Jul 2017		
		45,000,000.000	Local	99.816667	44,917,499.99	99.816667	44,917,499.99	0.00	2.88
			Base	99.816667	44,917,499.99	99.816667	44,917,499.99	0.00	2.88
24023GT98	DCAT, LLC					1.24	09 Jun 2017		
		20,000,000.000	Local	99.972444	19,994,488.89	99.972444	19,994,488.89	0.00	1.28
			Base	99.972444	19,994,488.89	99.972444	19,994,488.89	0.00	1.28
24023GUH8	DCAT, LLC					1.36	17 Jul 2017		
		14,900,000.000	Local	99.826222	14,874,107.11	99.826222	14,874,107.11	0.00	0.96
			Base	99.826222	14,874,107.11	99.826222	14,874,107.11	0.00	0.96
36253WAA5	GM FINANCIAL AUTOMOBILE LEASI 03/18 1					1.0	20 Mar 2018		
		36,050,000.000	Local	100.000000	36,050,000.00	100.000410	36,050,147.81	147.81	2.31
	Original Face:	36,050,000.000	Base	100.000000	36,050,000.00	100.000410	36,050,147.81	147.81	2.31

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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
36960LTU9	GENERAL ELECTRIC CO					0.88	28 Jun 2017		
		35,000,000.000	Local	99.934000	34,976,900.00	99.934000	34,976,900.00	0.00	2.25
			Base	99.934000	34,976,900.00	99.934000	34,976,900.00	0.00	2.25
38346LT22	GOTHAM FDG CORP					0.98	02 Jun 2017		
		20,000,000.000	Local	99.997278	19,999,455.56	99.997278	19,999,455.56	0.00	1.28
			Base	99.997278	19,999,455.56	99.997278	19,999,455.56	0.00	1.28
38346LTS5	GOTHAM FDG CORP					0.98	26 Jun 2017		
		25,000,000.000	Local	99.931944	24,982,986.11	99.931944	24,982,986.11	0.00	1.60
			Base	99.931944	24,982,986.11	99.931944	24,982,986.11	0.00	1.60
4523ELT21	ILLINOIS TOOL WORKS INC					0.84	02 Jun 2017		
		18,000,000.000	Local	99.997667	17,999,580.00	99.997667	17,999,580.00	0.00	1.16
			Base	99.997667	17,999,580.00	99.997667	17,999,580.00	0.00	1.16
45856WVN6	INTERCONTINENTAL EXCHANGE					1.0	22 Aug 2017		
		3,500,000.000	Local	99.772222	3,492,027.78	99.772222	3,492,027.78	0.00	0.22
			Base	99.772222	3,492,027.78	99.772222	3,492,027.78	0.00	0.22
48803TDT8	KELLS FDG LLC					1.12	10 Aug 2017		
		25,000,000.000	Local	99.782222	24,945,555.55	99.782222	24,945,555.55	0.00	1.60
			Base	99.782222	24,945,555.55	99.782222	24,945,555.55	0.00	1.60
53245PT57	ELI LILLY & COMPANY					0.81	05 Jun 2017		
		35,000,000.000	Local	99.991000	34,996,850.00	99.991000	34,996,850.00	0.00	2.25
			Base	99.991000	34,996,850.00	99.991000	34,996,850.00	0.00	2.25
59515MTT2	MICROSOFT CORP					0.88	27 Jun 2017		
		25,000,000.000	Local	99.936444	24,984,111.11	99.936444	24,984,111.11	0.00	1.60
			Base	99.936444	24,984,111.11	99.936444	24,984,111.11	0.00	1.60
59515MUT0	MICROSOFT CORP					0.89	27 Jul 2017		
		25,000,000.000	Local	99.861556	24,965,388.89	99.861556	24,965,388.89	0.00	1.60
			Base	99.861556	24,965,388.89	99.861556	24,965,388.89	0.00	1.60
63743CT78	NATL RURAL UTIL COOP					0.87	07 Jun 2017		
		10,000,000.000	Local	99.985500	9,998,550.00	99.985500	9,998,550.00	0.00	0.64
			Base	99.985500	9,998,550.00	99.985500	9,998,550.00	0.00	0.64

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
63743CTD5	NATL RURAL UTIL COOP					0.86	13 Jun 2017		
		20,000,000.000	Local	99.971333	19,994,266.67	99.971333	19,994,266.67	0.00	1.28
			Base	99.971333	19,994,266.67	99.971333	19,994,266.67	0.00	1.28
64105GTK0	NESTLE CAP CORP					0.87	19 Jun 2017		
		25,000,000.000	Local	99.956500	24,989,125.00	99.956500	24,989,125.00	0.00	1.60
			Base	99.956500	24,989,125.00	99.956500	24,989,125.00	0.00	1.60
66844CTE4	NORTHWESTERN UNIVERS					0.97	14 Jun 2017		
		14,250,000.000	Local	99.964972	14,245,008.54	99.964972	14,245,008.54	0.00	0.91
			Base	99.964972	14,245,008.54	99.964972	14,245,008.54	0.00	0.91
66844CUQ5	NORTHWESTERN UNIVERS					1.05	24 Jul 2017		
		25,000,000.000	Local	99.845417	24,961,354.17	99.845417	24,961,354.17	0.00	1.60
			Base	99.845417	24,961,354.17	99.845417	24,961,354.17	0.00	1.60
67983TT55	OLD LINE FUNDING LLC					1.06	05 Jun 2017		
		23,000,000.000	Local	99.988222	22,997,291.11	99.988222	22,997,291.11	0.00	1.48
			Base	99.988222	22,997,291.11	99.988222	22,997,291.11	0.00	1.48
67983TTU0	OLD LINE FUNDING LLC					1.1	28 Jun 2017		
		20,000,000.000	Local	99.917500	19,983,500.00	99.917500	19,983,500.00	0.00	1.28
			Base	99.917500	19,983,500.00	99.917500	19,983,500.00	0.00	1.28
71344TTG7	PEPSICO INC					0.81	16 Jun 2017		
		20,000,000.000	Local	99.966250	19,993,250.00	99.966250	19,993,250.00	0.00	1.28
			Base	99.966250	19,993,250.00	99.966250	19,993,250.00	0.00	1.28
71708ET70	PFIZER INC					0.84	07 Jun 2017		
		12,300,000.000	Local	99.986000	12,298,278.00	99.986000	12,298,278.00	0.00	0.79
			Base	99.986000	12,298,278.00	99.986000	12,298,278.00	0.00	0.79
71708EUL7	PFIZER INC					0.93	20 Jul 2017		
		25,000,000.000	Local	99.873417	24,968,354.17	99.873417	24,968,354.17	0.00	1.60
			Base	99.873417	24,968,354.17	99.873417	24,968,354.17	0.00	1.60
74005HTK8	PRAXAIR INC					0.86	19 Jun 2017		
		25,000,000.000	Local	99.957000	24,989,250.00	99.957000	24,989,250.00	0.00	1.60
			Base	99.957000	24,989,250.00	99.957000	24,989,250.00	0.00	1.60

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
74005HTW2	PRAXAIR INC					0.85	30 Jun 2017		
		20,000,000.000	Local	99.931528	19,986,305.55	99.931528	19,986,305.55	0.00	1.28
			Base	99.931528	19,986,305.55	99.931528	19,986,305.55	0.00	1.28
77119LTE9	ROCHE HOLDING INC					0.82	14 Jun 2017		
		20,000,000.000	Local	99.970389	19,994,077.78	99.970389	19,994,077.78	0.00	1.28
			Base	99.970389	19,994,077.78	99.970389	19,994,077.78	0.00	1.28
77119LTK5	ROCHE HOLDING INC					0.84	19 Jun 2017		
		14,000,000.000	Local	99.958000	13,994,120.00	99.958000	13,994,120.00	0.00	0.90
			Base	99.958000	13,994,120.00	99.958000	13,994,120.00	0.00	0.90
8225X2V19	SHELL INTNL FNC B.V					1.1	01 Aug 2017		
		2,000,000.000	Local	99.813611	1,996,272.22	99.813611	1,996,272.22	0.00	0.13
			Base	99.813611	1,996,272.22	99.813611	1,996,272.22	0.00	0.13
88580CTC0	3M CO					0.82	12 Jun 2017		
		50,000,000.000	Local	99.974944	49,987,472.22	99.974944	49,987,472.22	0.00	3.21
			Base	99.974944	49,987,472.22	99.974944	49,987,472.22	0.00	3.21
89233GT97	TOYOTA MOTOR CREDIT					0.01	09 Jun 2017		
		20,000,000.000	Local	99.978222	19,995,644.44	99.978222	19,995,644.44	0.00	1.28
			Base	99.978222	19,995,644.44	99.978222	19,995,644.44	0.00	1.28
9113A2TC0	UNITED PARCEL SERVIC					0.8	12 Jun 2017		
		25,000,000.000	Local	99.975556	24,993,888.89	99.975556	24,993,888.89	0.00	1.60
			Base	99.975556	24,993,888.89	99.975556	24,993,888.89	0.00	1.60
912796LQ0	TREASURY BILL 08/17 0.00000					0.82	24 Aug 2017		
		10,000,000.000	Local	99.808667	9,980,866.67	99.808667	9,980,866.67	0.00	0.64
			Base	99.808667	9,980,866.67	99.808667	9,980,866.67	0.00	0.64
912796LT4	TREASURY BILL 09/17 0.00000					0.906	07 Sep 2017		
		20,000,000.000	Local	99.753367	19,950,673.33	99.742700	19,948,540.00	-2,133.33	1.28
			Base	99.753367	19,950,673.33	99.742700	19,948,540.00	-2,133.33	1.28
91411STK6	RGTS OF UNIV OF CA					0.93	19 Jun 2017		
		15,000,000.000	Local	99.953500	14,993,025.00	99.953500	14,993,025.00	0.00	0.96
			Base	99.953500	14,993,025.00	99.953500	14,993,025.00	0.00	0.96

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.85	03 Aug 2017		
		Local	7,135,730.750	100.000000	7,135,730.75	100.000000	7,135,730.75	0.00	0.46
		Base		100.000000	7,135,730.75	100.000000	7,135,730.75	0.00	0.46
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.92	12 Oct 2017		
		Local	2,369,334.110	100.000000	2,369,334.11	100.000000	2,369,334.11	0.00	0.15
		Base		100.000000	2,369,334.11	100.000000	2,369,334.11	0.00	0.15
92646KT51	VICTORY RECEIVABLES					1.04	05 Jun 2017		
		Local	15,000,000.000	99.988444	14,998,266.67	99.988444	14,998,266.67	0.00	0.96
		Base		99.988444	14,998,266.67	99.988444	14,998,266.67	0.00	0.96
92646KTD4	VICTORY RECEIVABLES					1.04	13 Jun 2017		
		Local	25,000,000.000	99.965333	24,991,333.33	99.965333	24,991,333.33	0.00	1.60
		Base		99.965333	24,991,333.33	99.965333	24,991,333.33	0.00	1.60
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR					0.78	01 Jun 2017		
		Local	58,737,967.970	100.000000	58,737,967.97	100.000000	58,737,967.97	0.00	3.77
		Base		100.000000	58,737,967.97	100.000000	58,737,967.97	0.00	3.77
930ABD003	FIDELITY INVESTMENTS MONEY					1.02	01 Jun 2017		
		Local	50,345,618.120	100.000000	50,345,618.12	100.000000	50,345,618.12	0.00	3.23
		Base		100.000000	50,345,618.12	100.000000	50,345,618.12	0.00	3.23
93114ETK3	WAL-MART STORES INC					0.85	19 Jun 2017		
		Local	20,000,000.000	99.957500	19,991,500.00	99.957500	19,991,500.00	0.00	1.28
		Base		99.957500	19,991,500.00	99.957500	19,991,500.00	0.00	1.28
94989RJH2	WELLS FARGO BANK NA					1.2	26 Sep 2017		
		Local	25,000,000.000	100.000000	25,000,000.00	100.020937	25,005,234.25	5,234.25	1.61
		Base		100.000000	25,000,000.00	100.020937	25,005,234.25	5,234.25	1.61
96327RT79	WHEELS INC					1.03	07 Jun 2017		
		Local	15,000,000.000	99.982833	14,997,425.00	99.982833	14,997,425.00	0.00	0.96
		Base		99.982833	14,997,425.00	99.982833	14,997,425.00	0.00	0.96
979QHT009	WELLS FARGO REPO					0.81	01 Jun 2017		
		Local	220,000,000.000	100.000000	220,000,000.00	100.000000	220,000,000.00	0.00	14.13
		Base		100.000000	220,000,000.00	100.000000	220,000,000.00	0.00	14.13

& 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
979QRC005	BANK OF AMERICA REPO					0.75	01 Jun 2017		
		100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	6.42
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	6.42
US DOLLAR Total									
		1,523,588,650.950	Local		1,522,866,945.54		1,522,870,194.27	3,248.73	97.79
	Original Face:	36,050,000.000	Base		1,522,866,945.54		1,522,870,194.27	3,248.73	97.79
CASH EQUIVALENT Total									
		1,523,588,650.950	Base		1,522,866,945.54		1,522,870,194.27	3,248.73	97.79
	Original Face:	36,050,000.000							
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
24422ESZ3	JOHN DEERE CAPITAL CORP SR UNSECURED 07/17 VAR					1.60761	11 Jul 2017		
		4,000,000.000	Local	100.059750	4,002,390.00	100.059750	4,002,390.00	0.00	0.26
			Base	100.059750	4,002,390.00	100.059750	4,002,390.00	0.00	0.26
44931PAA4	HYUNDAI AUTO RECEIVABLES TRUST HART 2017 A A1					1.1	16 Apr 2018		
		4,246,908.390	Local	100.000000	4,246,908.39	99.992080	4,246,572.03	-336.36	0.27
	Original Face:	7,000,000.000	Base	100.000000	4,246,908.39	99.992080	4,246,572.03	-336.36	0.27
US DOLLAR Total									
		8,246,908.390	Local		8,249,298.39		8,248,962.03	-336.36	0.53
	Original Face:	7,000,000.000	Base		8,249,298.39		8,248,962.03	-336.36	0.53
FIXED INCOME Total									
		8,246,908.390	Base		8,249,298.39		8,248,962.03	-336.36	0.53
	Original Face:	7,000,000.000							

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

Holdings

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

As of: *May 31, 2017* *View Date:* *June 8, 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								
		1,505,651,679.110	Base	1,504,932,363.70		1,504,935,276.07	2,912.37	100.00
Original Face:		43,050,000.000						

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

Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	29,184.450	1.000000	29,184.45	1.000000	29,184.45	0.00	0.00
		Base		1.000000	29,184.45	1.000000	29,184.45	0.00	0.00
US DOLLAR Total									
		Local	29,184.450		29,184.45		29,184.45	0.00	0.00
		Base			29,184.45		29,184.45	0.00	0.00
CASH Total									
		Base	29,184.450		29,184.45		29,184.45	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796JX8	TREASURY BILL 06/17 0.00000					0.53	22 Jun 2017		
		Local	90,000,000.000	99.970062	89,973,055.83	99.970062	89,973,055.83	0.00	5.71
		Base		99.970062	89,973,055.83	99.970062	89,973,055.83	0.00	5.71
912796KB4	TREASURY BILL 07/17 0.00000					0.6	20 Jul 2017		
		Local	65,000,000.000	99.923799	64,950,469.16	99.923799	64,950,469.16	0.00	4.12
		Base		99.923799	64,950,469.16	99.923799	64,950,469.16	0.00	4.12
912796KL2	TREASURY BILL 09/17 0.00000					0.85	14 Sep 2017		
		Local	80,000,000.000	99.751937	79,801,549.99	99.724100	79,779,280.00	-22,269.99	5.06
		Base		99.751937	79,801,549.99	99.724100	79,779,280.00	-22,269.99	5.06
912796KR9	TREASURY BILL 10/17 0.00000					0.8855	12 Oct 2017		
		Local	40,000,000.000	99.672857	39,869,142.78	99.635500	39,854,200.00	-14,942.78	2.53
		Base		99.672857	39,869,142.78	99.635500	39,854,200.00	-14,942.78	2.53
912796KX6	TREASURY BILL 11/17 0.00000					1.0155	09 Nov 2017		
		Local	60,000,000.000	99.549573	59,729,743.61	99.548900	59,729,340.00	-403.61	3.79
		Base		99.549573	59,729,743.61	99.548900	59,729,340.00	-403.61	3.79

& 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
912796LA5	WI TREASURY SEC 06/17 0.00000					0.722	01 Jun 2017		
		40,000,000.000	Local	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.54
			Base	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.54
912796LG2	TREASURY BILL 07/17 0.00000					0.735	06 Jul 2017		
		20,000,000.000	Local	99.928542	19,985,708.33	99.928542	19,985,708.33	0.00	1.27
			Base	99.928542	19,985,708.33	99.928542	19,985,708.33	0.00	1.27
912796LK3	TREASURY BILL 07/17 0.00000					0.781	13 Jul 2017		
		80,000,000.000	Local	99.919996	79,935,996.66	99.919996	79,935,996.66	0.00	5.07
			Base	99.919996	79,935,996.66	99.919996	79,935,996.66	0.00	5.07
912796LL1	TREASURY BILL 07/17 0.00000					0.726	27 Jul 2017		
		40,000,000.000	Local	99.887067	39,954,826.67	99.887067	39,954,826.67	0.00	2.53
			Base	99.887067	39,954,826.67	99.887067	39,954,826.67	0.00	2.53
912796LQ0	TREASURY BILL 08/17 0.00000					0.82	24 Aug 2017		
		80,000,000.000	Local	99.808317	79,846,653.34	99.808317	79,846,653.34	0.00	5.06
			Base	99.808317	79,846,653.34	99.808317	79,846,653.34	0.00	5.06
912796LR8	TREASURY BILL 08/17 0.00000					0.8805	31 Aug 2017		
		100,000,000.000	Local	99.781423	99,781,423.06	99.760000	99,760,000.00	-21,423.06	6.33
			Base	99.781423	99,781,423.06	99.760000	99,760,000.00	-21,423.06	6.33
912796LU1	TREASURY BILL 09/17 0.00000					0.9105	21 Sep 2017		
		30,000,000.000	Local	99.716733	29,915,020.00	99.703200	29,910,960.00	-4,060.00	1.90
			Base	99.716733	29,915,020.00	99.703200	29,910,960.00	-4,060.00	1.90
912796LV9	TREASURY BILL 09/17 0.00000					0.915	28 Sep 2017		
		50,000,000.000	Local	99.698285	49,849,142.71	99.682900	49,841,450.00	-7,692.71	3.16
			Base	99.698285	49,849,142.71	99.682900	49,841,450.00	-7,692.71	3.16
912796LW7	TREASURY BILL 10/17 0.00000					0.98	05 Oct 2017		
		110,000,000.000	Local	99.669250	109,636,175.00	99.659300	109,625,230.00	-10,945.00	6.95
			Base	99.669250	109,636,175.00	99.659300	109,625,230.00	-10,945.00	6.95
912796LY3	TREASURY BILL 10/17 0.00000					0.978	19 Oct 2017		
		120,000,000.000	Local	99.634639	119,561,566.66	99.615800	119,538,960.00	-22,606.66	7.58
			Base	99.634639	119,561,566.66	99.615800	119,538,960.00	-22,606.66	7.58

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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
912796LZ0	TREASURY BILL 10/17 0.00000					0.975	26 Oct 2017		
		Local	80,000,000.000	99.602896	79,682,316.67	99.592400	79,673,920.00	-8,396.67	5.05
		Base		99.602896	79,682,316.67	99.592400	79,673,920.00	-8,396.67	5.05
912796MA4	TREASURY BILL 11/17 0.00000					0.9905	02 Nov 2017		
		Local	70,000,000.000	99.580044	69,706,031.12	99.571800	69,700,260.00	-5,771.12	4.42
		Base		99.580044	69,706,031.12	99.571800	69,700,260.00	-5,771.12	4.42
912796MC0	TREASURY BILL 11/17 0.00000					1.03	16 Nov 2017		
		Local	40,000,000.000	99.519333	39,807,733.34	99.523400	39,809,360.00	1,626.66	2.52
		Base		99.519333	39,807,733.34	99.523400	39,809,360.00	1,626.66	2.52
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.85	03 Aug 2017		
		Local	6,119,010.270	100.000000	6,119,010.27	100.000000	6,119,010.27	0.00	0.39
		Base		100.000000	6,119,010.27	100.000000	6,119,010.27	0.00	0.39
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.92	12 Oct 2017		
		Local	5,661,760.460	100.000000	5,661,760.46	100.000000	5,661,760.46	0.00	0.36
		Base		100.000000	5,661,760.46	100.000000	5,661,760.46	0.00	0.36
924CUD006	MIZUHO 06/14 VAR 1					0.82	01 Jun 2017		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	6.34
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	6.34
930ABD003	FIDELITY INVESTMENTS MONEY					0.63	01 Jun 2017		
		Local	10,130,056.520	100.000000	10,130,056.52	100.000000	10,130,056.52	0.00	0.64
		Base		100.000000	10,130,056.52	100.000000	10,130,056.52	0.00	0.64
978UHK000	DAIWA CAPITAL MARKETS REPO					0.85	01 Jun 2017		
		Local	200,000,000.000	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	12.68
		Base		100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	12.68
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					0.57	01 Jun 2017		
		Local	2,416,060.900	100.000000	2,416,060.90	100.000000	2,416,060.90	0.00	0.15
		Base		100.000000	2,416,060.90	100.000000	2,416,060.90	0.00	0.15
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.83	01 Jun 2017		
		Local	60,456,883.230	100.000000	60,456,883.23	100.000000	60,456,883.23	0.00	3.83
		Base		100.000000	60,456,883.23	100.000000	60,456,883.23	0.00	3.83

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Holdings

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

As of: *May 31, 2017* *View Date:* *June 8, 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									
		1,579,783,771.380	Local		1,576,770,326.31		1,576,653,441.37	-116,884.94	100.00
			Base		1,576,770,326.31		1,576,653,441.37	-116,884.94	100.00
CASH EQUIVALENT Total									
		1,579,783,771.380	Base		1,576,770,326.31		1,576,653,441.37	-116,884.94	100.00

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

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

As of: *May 31, 2017* *View Date:* *June 8, 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								
		1,579,812,955.830	Base	1,576,799,510.76		1,576,682,625.82	-116,884.94	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	6,490.410	1.000000	6,490.41	1.000000	6,490.41	0.00	0.00
		Base		1.000000	6,490.41	1.000000	6,490.41	0.00	0.00
US DOLLAR Total									
		Local	6,490.410		6,490.41		6,490.41	0.00	0.00
		Base			6,490.41		6,490.41	0.00	0.00
CASH Total									
		Base	6,490.410		6,490.41		6,490.41	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
264474GS0	DULUTH MN INDEP SCH DIST 709C DULEDU 02/19 FIXED 3					3.0	01 Feb 2019		
		Local	2,125,000.000	103.236125	2,193,767.65	103.003000	2,188,813.75	-4,953.90	0.81
		Base		103.236125	2,193,767.65	103.003000	2,188,813.75	-4,953.90	0.81
451434BW3	IDAHO ST IDS 06/17 FIXED 2					2.0	30 Jun 2017		
		Local	10,000,000.000	100.100942	10,010,094.23	100.100942	10,010,094.23	0.00	3.68
		Base		100.100942	10,010,094.23	100.100942	10,010,094.23	0.00	3.68
61334MXK1	MONTGOMERY CNTY MD HSG OPPORTU MONMFH 01/49 ADJUSTABLE					0.73	01 Jan 2049		
		Local	6,690,000.000	100.000000	6,690,000.00	100.000000	6,690,000.00	0.00	2.46
		Base		100.000000	6,690,000.00	100.000000	6,690,000.00	0.00	2.46
657883CQ5	NORTH BROWARD FL HOSP DIST NBWMED 12/20 ADJUSTABLE VAR					0.76	16 Dec 2020		
		Local	14,000,000.000	100.000000	14,000,000.00	100.000000	14,000,000.00	0.00	5.15
		Base		100.000000	14,000,000.00	100.000000	14,000,000.00	0.00	5.15
803820KL2	SARTELL MN INDEP SCH DIST 748 SARSCD 02/18 FIXED 3					3.0	01 Feb 2018		
		Local	1,000,000.000	101.492072	1,014,920.72	101.422000	1,014,220.00	-700.72	0.37
		Base		101.492072	1,014,920.72	101.422000	1,014,220.00	-700.72	0.37

& 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
8500004D9	SPRING TX INDEP SCH DIST SPGSCD 08/18 FIXED 4					4.0	15 Aug 2018		
		Local	1,000,000.000	103.740000	1,037,400.00	103.726000	1,037,260.00	-140.00	0.38
		Base		103.740000	1,037,400.00	103.726000	1,037,260.00	-140.00	0.38
919TFTII0	DREYFUS TAX EXEMPT CASH MGT DREYFUS TAX EX CASH MGT FD 264					1.0	31 Dec 2030		
		Local	65,938.390	100.000000	65,938.39	100.000000	65,938.39	0.00	0.02
		Base		100.000000	65,938.39	100.000000	65,938.39	0.00	0.02
924166CK5	VERMONT ST EDUCTNL HLTH BLDG VTSEDU 09/38 ADJUSTABLE VAR					0.74	01 Sep 2038		
		Local	5,670,000.000	100.000000	5,670,000.00	100.000000	5,670,000.00	0.00	2.09
		Base		100.000000	5,670,000.00	100.000000	5,670,000.00	0.00	2.09
US DOLLAR Total									
		Local	40,550,938.390		40,682,120.99		40,676,326.37	-5,794.62	14.97
		Base			40,682,120.99		40,676,326.37	-5,794.62	14.97
CASH EQUIVALENT Total									
		Base	40,550,938.390		40,682,120.99		40,676,326.37	-5,794.62	14.97
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
05914FK82	BALTIMORE CNTY MD BAL 03/18 FIXED 3					3.0	16 Mar 2018		
		Local	12,000,000.000	101.565950	12,187,913.98	101.622000	12,194,640.00	6,726.02	4.49
		Base		101.565950	12,187,913.98	101.622000	12,194,640.00	6,726.02	4.49
100853UF5	BOSTON MA BOS 04/18 FIXED 5					5.0	01 Apr 2018		
		Local	7,175,000.000	103.332073	7,414,076.24	103.434000	7,421,389.50	7,313.26	2.73
		Base		103.332073	7,414,076.24	103.434000	7,421,389.50	7,313.26	2.73
161045MC0	CHARLOTTE NC WTR SWR SYS REV CHAUTL 07/17 FIXED 5					5.0	01 Jul 2017		
		Local	4,160,000.000	100.359511	4,174,955.64	100.359511	4,174,955.64	0.00	1.54
		Base		100.359511	4,174,955.64	100.359511	4,174,955.64	0.00	1.54
181059PH3	CLARK CNTY NV SCH DIST CLASCD 06/23 FIXED 5					5.0	15 Jun 2023		
		Local	7,000,000.000	104.009245	7,280,647.16	104.216000	7,295,120.00	14,472.84	2.69
		Base		104.009245	7,280,647.16	104.216000	7,295,120.00	14,472.84	2.69

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
181234L37	CLARK CNTY WA SCH DIST 114 EV CLASCD 12/17 FIXED 5					5.0	01 Dec 2017		
		Local	4,810,000.000	102.142416	4,913,050.20	102.045000	4,908,364.50	-4,685.70	1.81
		Base		102.142416	4,913,050.20	102.045000	4,908,364.50	-4,685.70	1.81
30382AED0	FAIRFAX CNTY VA FAI 10/17 FIXED 2					2.0	01 Oct 2017		
		Local	5,020,000.000	100.454857	5,042,833.81	100.407000	5,040,431.40	-2,402.41	1.86
		Base		100.454857	5,042,833.81	100.407000	5,040,431.40	-2,402.41	1.86
373384UN4	GEORGIA ST GAS 07/18 FIXED 5					5.0	01 Jul 2018		
		Local	2,200,000.000	104.387810	2,296,531.81	104.475000	2,298,450.00	1,918.19	0.85
		Base		104.387810	2,296,531.81	104.475000	2,298,450.00	1,918.19	0.85
45200FSW0	ILLINOIS ST FIN AUTH REVENUE ILSGEN 07/33 FIXED OID 5.75					5.75	01 Jul 2033		
		Local	7,750,000.000	104.981726	8,136,083.80	105.185000	8,151,837.50	15,753.70	3.00
		Base		104.981726	8,136,083.80	105.185000	8,151,837.50	15,753.70	3.00
45471AAS1	INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR					0.78	01 Nov 2039		
		Local	4,700,000.000	100.000000	4,700,000.00	100.000000	4,700,000.00	0.00	1.73
		Base		100.000000	4,700,000.00	100.000000	4,700,000.00	0.00	1.73
478700V61	JOHNSON CNTY KS UNIF SCH DIST JOHSCD 10/17 FIXED 5					5.0	01 Oct 2017		
		Local	2,850,000.000	101.419272	2,890,449.26	101.354000	2,888,589.00	-1,860.26	1.06
		Base		101.419272	2,890,449.26	101.354000	2,888,589.00	-1,860.26	1.06
478700Y27	JOHNSON CNTY KS UNIF SCH DIST JOHSCD 10/17 FIXED 4					4.0	01 Oct 2017		
		Local	8,985,000.000	101.088487	9,082,800.56	101.033000	9,077,815.05	-4,985.51	3.34
		Base		101.088487	9,082,800.56	101.033000	9,077,815.05	-4,985.51	3.34
5223643M8	LEAWOOD KS LWD 09/17 FIXED 2					2.0	01 Sep 2017		
		Local	10,350,000.000	100.345308	10,385,739.41	100.256000	10,376,496.00	-9,243.41	3.82
		Base		100.345308	10,385,739.41	100.256000	10,376,496.00	-9,243.41	3.82
546593AE4	LOUISVILLE JEFFERSON CNTY KY LOUMED 02/37 FIXED OID 6.125					6.125	01 Feb 2037		
		Local	13,980,000.000	103.350929	14,448,459.89	103.480000	14,466,504.00	18,044.11	5.32
		Base		103.350929	14,448,459.89	103.480000	14,466,504.00	18,044.11	5.32
55844RJV7	MADISON WI MAD 10/17 FIXED 3					3.0	01 Oct 2017		
		Local	10,030,000.000	100.794718	10,109,710.25	100.715000	10,101,714.50	-7,995.75	3.72
		Base		100.794718	10,109,710.25	100.715000	10,101,714.50	-7,995.75	3.72

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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
592112PW0	MET GOVT NASHVILLE DAVIDSONC MET 07/18 FIXED 5					5.0	01 Jul 2018		
		Local	3,000,000.000	104.249489	3,127,484.68	104.420000	3,132,600.00	5,115.32	1.15
		Base		104.249489	3,127,484.68	104.420000	3,132,600.00	5,115.32	1.15
6133404U9	MONTGOMERY CNTY MD MON 12/17 FIXED 5					5.0	01 Dec 2017		
		Local	7,500,000.000	102.118394	7,658,879.55	102.060000	7,654,500.00	-4,379.55	2.82
		Base		102.118394	7,658,879.55	102.060000	7,654,500.00	-4,379.55	2.82
625517EF0	MULTNOMAH CNTY OR SCH DIST 1J MULSCD 06/17 FIXED 5					5.0	15 Jun 2017		
		Local	10,000,000.000	100.163514	10,016,351.36	100.163514	10,016,351.36	0.00	3.69
		Base		100.163514	10,016,351.36	100.163514	10,016,351.36	0.00	3.69
65821DCW9	NORTH CAROLINA ST MED CARE COM NCSMED 10/26 ADJUSTABLE VAR					0.75	01 Oct 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	1.10
		Base		100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	1.10
658256V90	NORTH CAROLINA ST NCS 06/17 FIXED 5					5.0	01 Jun 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.84
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.84
662523ZW2	NORTH SLOPE BORO AK NOR 06/17 FIXED 3					3.0	30 Jun 2017		
		Local	10,000,000.000	100.186236	10,018,623.59	100.186236	10,018,623.59	0.00	3.69
		Base		100.186236	10,018,623.59	100.186236	10,018,623.59	0.00	3.69
665250AP1	NTHRN IL MUNI PWR AGY PWR PROJ NORPWR 01/25 FIXED 5					5.0	01 Jan 2025		
		Local	4,600,000.000	103.608500	4,765,991.01	102.375000	4,709,250.00	-56,741.01	1.73
		Base		103.608500	4,765,991.01	102.375000	4,709,250.00	-56,741.01	1.73
709193LW4	PENNSYLVANIA ST INDL DEV AUTH PASDEV 07/23 FIXED 5.5					5.5	01 Jul 2023		
		Local	10,000,000.000	104.714342	10,471,434.19	104.974000	10,497,400.00	25,965.81	3.86
		Base		104.714342	10,471,434.19	104.974000	10,497,400.00	25,965.81	3.86
720424YM6	PIERCE CNTY WA SCH DIST 10 TA PIESCD 12/17 FIXED 5					5.0	01 Dec 2017		
		Local	2,130,000.000	102.160763	2,176,024.26	102.045000	2,173,558.50	-2,465.76	0.80
		Base		102.160763	2,176,024.26	102.045000	2,173,558.50	-2,465.76	0.80
721663ZF2	PIMA CNTY AZ PIM 07/18 FIXED 2					2.0	01 Jul 2018		
		Local	3,000,000.000	101.198621	3,035,958.62	101.182000	3,035,460.00	-498.62	1.12
		Base		101.198621	3,035,958.62	101.182000	3,035,460.00	-498.62	1.12

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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
736688JQ6	PORTLAND OR CMNTY CLG DIST PORHGR 06/17 FIXED 5					5.0	15 Jun 2017		
		Local	11,750,000.000	100.167793	11,769,715.70	100.167793	11,769,715.70	0.00	4.33
		Base		100.167793	11,769,715.70	100.167793	11,769,715.70	0.00	4.33
736742WG8	PORTLAND OR SWR SYS REVENUE PORUTL 06/17 FIXED 5					5.0	01 Jun 2017		
		Local	11,000,000.000	100.000000	11,000,000.01	100.000000	11,000,000.00	-0.01	4.05
		Base		100.000000	11,000,000.01	100.000000	11,000,000.00	-0.01	4.05
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	100.082000	2,532,074.60	-12,281.74	0.93
		Base		100.567444	2,544,356.34	100.082000	2,532,074.60	-12,281.74	0.93
8104537M6	SCOTTSDALE AZ SCO 07/17 FIXED 4					4.0	01 Jul 2017		
		Local	1,000,000.000	100.279428	1,002,794.28	100.279428	1,002,794.28	0.00	0.37
		Base		100.279428	1,002,794.28	100.279428	1,002,794.28	0.00	0.37
8104537N4	SCOTTSDALE AZ SCO 07/18 FIXED 4					4.0	01 Jul 2018		
		Local	3,940,000.000	103.262580	4,068,545.66	103.365000	4,072,581.00	4,035.34	1.50
		Base		103.262580	4,068,545.66	103.365000	4,072,581.00	4,035.34	1.50
848712QB4	SPOKANE CNTY WA SCH DIST 81 S SPOSCD 12/17 FIXED 5					5.0	01 Dec 2017		
		Local	9,105,000.000	102.076454	9,294,061.10	102.050000	9,291,652.50	-2,408.60	3.42
		Base		102.076454	9,294,061.10	102.050000	9,291,652.50	-2,408.60	3.42
89453PUN7	TRAVIS CNTY TX TRA 03/18 FIXED 1.5					1.5	01 Mar 2018		
		Local	3,035,000.000	100.259412	3,042,873.15	100.500000	3,050,175.00	7,301.85	1.12
		Base		100.259412	3,042,873.15	100.500000	3,050,175.00	7,301.85	1.12
91514AGG4	UNIV OF TEXAS TX UNIV REVENUES UNIHGR 08/18 FIXED 5					5.0	15 Aug 2018		
		Local	2,140,000.000	104.418707	2,234,560.34	104.945000	2,245,823.00	11,262.66	0.83
		Base		104.418707	2,234,560.34	104.945000	2,245,823.00	11,262.66	0.83
927734C84	VIRGINIA BEACH VA VBH 02/18 FIXED 5					5.0	01 Feb 2018		
		Local	10,000,000.000	102.877649	10,287,764.87	102.766000	10,276,600.00	-11,164.87	3.78
		Base		102.877649	10,287,764.87	102.766000	10,276,600.00	-11,164.87	3.78
928172H57	VIRGINIA ST PUBLIC BLDG AUTH P VASFAC 08/17 FIXED 5					5.0	01 Aug 2017		
		Local	7,505,000.000	100.693330	7,557,034.44	100.693330	7,557,034.44	0.00	2.78
		Base		100.693330	7,557,034.44	100.693330	7,557,034.44	0.00	2.78

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
977123K64	WISCONSIN ST TRANSPRTN REVENUE WISTRN 07/17 FIXED 5					5.0	01 Jul 2017		
		Local	5,850,000.000	100.354742	5,870,752.38	100.354742	5,870,752.38	0.00	2.16
		Base		100.354742	5,870,752.38	100.354742	5,870,752.38	0.00	2.16
US DOLLAR Total									
		Local	227,095,000.000		231,006,457.54		231,003,253.44	-3,204.10	85.03
		Base			231,006,457.54		231,003,253.44	-3,204.10	85.03
FIXED INCOME Total									
		Base	227,095,000.000		231,006,457.54		231,003,253.44	-3,204.10	85.03

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Holdings

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

As of: *May 31, 2017* *View Date:* *June 8, 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								
		267,652,428.800	Base	271,695,068.94		271,686,070.22	-8,998.72	100.00

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	52,886,398.840	1.000000	52,886,398.84	1.000000	52,886,398.84	0.00	12.56
		Base		1.000000	52,886,398.84	1.000000	52,886,398.84	0.00	12.56
US DOLLAR Total									
		Local	52,886,398.840		52,886,398.84		52,886,398.84	0.00	12.56
		Base			52,886,398.84		52,886,398.84	0.00	12.56
CASH Total									
		Base	52,886,398.840		52,886,398.84		52,886,398.84	0.00	12.56
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
031162CN8	AMGEN INC SR UNSECURED 05/20 VAR					1.632	11 May 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.235400	5,011,770.00	11,770.00	1.19
		Base		100.000000	5,000,000.00	100.235400	5,011,770.00	11,770.00	1.19
04821TUQ6	ATLANTIC ASSET SECUR					1.07	24 Jul 2017		
		Local	5,000,000.000	99.842472	4,992,123.61	99.842472	4,992,123.61	0.00	1.19
		Base		99.842472	4,992,123.61	99.842472	4,992,123.61	0.00	1.19
06538BU76	BANK TOKYO MIT UFJ NY					1.25	07 Jul 2017		
		Local	5,000,000.000	99.875000	4,993,750.00	99.875000	4,993,750.00	0.00	1.19
		Base		99.875000	4,993,750.00	99.875000	4,993,750.00	0.00	1.19
06538M5J4	BNK OF TKYO MTBSHI L					1.47	15 Aug 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.19
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.19
2063C0TE2	CONCORD MIN CPTL CO					1.0	14 Jun 2017		
		Local	5,000,000.000	99.963889	4,998,194.44	99.963889	4,998,194.44	0.00	1.19
		Base		99.963889	4,998,194.44	99.963889	4,998,194.44	0.00	1.19

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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
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.5	01 Mar 2031		
		Local	4,867,770.100	100.738672	4,903,726.96	101.565058	4,943,953.53	40,226.57	1.17
		Base		100.738672	4,903,726.96	101.565058	4,943,953.53	40,226.57	1.17
38346LTT3	GOTHAM FDG CORP					1.15	27 Jun 2017		
		Local	5,000,000.000	99.916944	4,995,847.22	99.916944	4,995,847.22	0.00	1.19
		Base		99.916944	4,995,847.22	99.916944	4,995,847.22	0.00	1.19
38346LTV8	GOTHAM FDG CORP					1.02	29 Jun 2017		
		Local	5,000,000.000	99.920667	4,996,033.33	99.920667	4,996,033.33	0.00	1.19
		Base		99.920667	4,996,033.33	99.920667	4,996,033.33	0.00	1.19
45779PTP3	INSTITUTIONAL SECURED					1.17	23 Jun 2017		
		Local	5,000,000.000	99.928500	4,996,425.00	99.928500	4,996,425.00	0.00	1.19
		Base		99.928500	4,996,425.00	99.928500	4,996,425.00	0.00	1.19
53127TTU7	LIBERTY FUNDING LLC					1.14	28 Jun 2017		
		Local	5,000,000.000	99.914500	4,995,725.00	99.914500	4,995,725.00	0.00	1.19
		Base		99.914500	4,995,725.00	99.914500	4,995,725.00	0.00	1.19
71838LTL6	PHILIP MORRIS INTL					0.93	20 Jun 2017		
		Local	5,580,000.000	99.950917	5,577,261.15	99.950917	5,577,261.15	0.00	1.32
		Base		99.950917	5,577,261.15	99.950917	5,577,261.15	0.00	1.32
82124LU59	SHEFFIELD RECEIVABLE					1.13	05 Jul 2017		
		Local	5,000,000.000	99.893278	4,994,663.89	99.893278	4,994,663.89	0.00	1.19
		Base		99.893278	4,994,663.89	99.893278	4,994,663.89	0.00	1.19
86563YVF7	SUMITOMO MITSUI BKG CORP					1.01	26 Jun 2017		
		Local	5,000,000.000	99.999998	4,999,999.90	99.999998	4,999,999.90	0.00	1.19
		Base		99.999998	4,999,999.90	99.999998	4,999,999.90	0.00	1.19
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					0.77	01 Jun 2017		
		Local	12,713,889.410	100.000000	12,713,889.41	100.000000	12,713,889.41	0.00	3.02
		Base		100.000000	12,713,889.41	100.000000	12,713,889.41	0.00	3.02
92646KTN2	VICTORY RECEIVABLES					1.03	22 Jun 2017		
		Local	5,000,000.000	99.939917	4,996,995.83	99.939917	4,996,995.83	0.00	1.19
		Base		99.939917	4,996,995.83	99.939917	4,996,995.83	0.00	1.19

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Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
96327RUA0	WHEELS INC					1.14	10 Jul 2017		
		5,000,000.000	Local	99.876500	4,993,825.00	99.876500	4,993,825.00	0.00	1.19
			Base	99.876500	4,993,825.00	99.876500	4,993,825.00	0.00	1.19
979QHR003	SOUTH STREET REPO					0.95	01 Jun 2017		
		40,000,000.000	Local	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	9.50
			Base	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	9.50
US DOLLAR Total									
		128,161,659.510	Local		128,148,460.74		128,200,457.31	51,996.57	30.44
			Base		128,148,460.74		128,200,457.31	51,996.57	30.44
CASH EQUIVALENT Total									
		128,161,659.510	Base		128,148,460.74		128,200,457.31	51,996.57	30.44
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	101.750692	2,035,013.84	101.205800	2,024,116.00	-10,897.84	0.48
			Base	101.750692	2,035,013.84	101.205800	2,024,116.00	-10,897.84	0.48
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.25	05 May 2021		
		2,000,000.000	Local	99.952322	1,999,046.43	100.091200	2,001,824.00	2,777.57	0.48
			Base	99.952322	1,999,046.43	100.091200	2,001,824.00	2,777.57	0.48
035229CS0	ANHEUSER BUSCH COS LLC COMPANY GUAR 04/18 4.5					4.5	01 Apr 2018		
		2,100,000.000	Local	99.629510	2,092,219.71	102.371600	2,149,803.60	57,583.89	0.51
			Base	99.629510	2,092,219.71	102.371600	2,149,803.60	57,583.89	0.51
037411AX3	APACHE CORP SR UNSECURED 02/21 3.625					3.625	01 Feb 2021		
		1,000,000.000	Local	99.646103	996,461.03	104.191900	1,041,919.00	45,457.97	0.25
			Base	99.646103	996,461.03	104.191900	1,041,919.00	45,457.97	0.25
037833BQ2	APPLE INC SR UNSECURED 02/19 1.7					1.7	22 Feb 2019		
		5,000,000.000	Local	99.990204	4,999,510.18	100.394300	5,019,715.00	20,204.82	1.19
			Base	99.990204	4,999,510.18	100.394300	5,019,715.00	20,204.82	1.19

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
05522RCQ9	BANK OF AMERICA CREDIT CARD TR BACCT 2014 A1 A					1.36911	15 Jun 2021		
		Local	3,000,000.000	100.000000	3,000,000.00	100.456720	3,013,701.60	13,701.60	0.72
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.456720	3,013,701.60	13,701.60	0.72
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	99.029400	4,951,470.00	-48,530.00	1.18
		Base		100.000000	5,000,000.00	99.029400	4,951,470.00	-48,530.00	1.18
06741UQ31	BARCLAYS BANK PLC SR UNSECURED 10/17 VAR					1.46956	30 Oct 2017		
		Local	5,000,000.000	99.974179	4,998,708.96	100.197000	5,009,850.00	11,141.04	1.19
		Base		99.974179	4,998,708.96	100.197000	5,009,850.00	11,141.04	1.19
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR					1.60844	15 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.190200	5,009,510.00	9,510.00	1.19
		Base		100.000000	5,000,000.00	100.190200	5,009,510.00	9,510.00	1.19
126802CF2	CABELA S MASTER CREDIT CARD TR CABMT 2012 2A A2 144A					1.46911	15 Jun 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.014190	3,000,425.70	425.70	0.71
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.014190	3,000,425.70	425.70	0.71
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					1.65911	17 Jul 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	100.922200	3,027,666.00	27,666.00	0.72
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.922200	3,027,666.00	27,666.00	0.72
14041NEW7	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3					1.38911	15 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.626270	5,031,313.50	31,313.50	1.19
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	100.626270	5,031,313.50	31,313.50	1.19
14313VAB0	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2A					1.1	15 Nov 2018		
		Local	244,742.580	99.999122	244,740.43	99.980050	244,693.75	-46.68	0.06
Original Face:		Base	3,000,000.000	99.999122	244,740.43	99.980050	244,693.75	-46.68	0.06
14313VAH7	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2B					1.43911	15 Nov 2018		
		Local	244,742.580	100.000000	244,742.58	100.018710	244,788.37	45.79	0.06
Original Face:		Base	3,000,000.000	100.000000	244,742.58	100.018710	244,788.37	45.79	0.06
166764AK6	CHEVRON CORP SR UNSECURED 11/17 VAR					1.35178	15 Nov 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.064200	5,003,210.00	3,210.00	1.19
		Base		100.000000	5,000,000.00	100.064200	5,003,210.00	3,210.00	1.19

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166764BQ2	CHEVRON CORP SR UNSECURED 03/20 VAR					1.30278	03 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.219800	5,010,990.00	10,990.00	1.19
		Base		100.000000	5,000,000.00	100.219800	5,010,990.00	10,990.00	1.19
17120CAC6	CHRYSLER CAPITAL AUTO RECEIVAB CCART 2016 AA A3 144A					1.77	15 Oct 2020		
		Local	5,000,000.000	99.990024	4,999,501.19	100.153720	5,007,686.00	8,184.81	1.19
Original Face:		Base	5,000,000.000	99.990024	4,999,501.19	100.153720	5,007,686.00	8,184.81	1.19
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	100.557300	5,027,865.00	27,865.00	1.19
		Base		100.000000	5,000,000.00	100.557300	5,027,865.00	27,865.00	1.19
191216BT6	COCA COLA CO/THE SR UNSECURED 10/20 1.875					1.875	27 Oct 2020		
		Local	3,000,000.000	99.880162	2,996,404.86	100.324700	3,009,741.00	13,336.14	0.71
		Base		99.880162	2,996,404.86	100.324700	3,009,741.00	13,336.14	0.71
233851BX1	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/17 VAR					1.88233	03 Aug 2017		
		Local	2,000,000.000	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.47
		Base		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.47
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	4,000,000.000	99.990801	3,999,632.03	99.948580	3,997,943.20	-1,688.83	0.95
Original Face:		Base	4,000,000.000	99.990801	3,999,632.03	99.948580	3,997,943.20	-1,688.83	0.95
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	3,023,969.140	99.989298	3,023,645.52	100.049740	3,025,473.26	1,827.74	0.72
Original Face:		Base	4,000,000.000	99.989298	3,023,645.52	100.049740	3,025,473.26	1,827.74	0.72
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	100.334700	4,013,388.00	13,388.00	0.95
		Base		100.000000	4,000,000.00	100.334700	4,013,388.00	13,388.00	0.95
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	101.028100	1,515,421.50	15,421.50	0.36
		Base		100.000000	1,500,000.00	101.028100	1,515,421.50	15,421.50	0.36
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.5	15 Aug 2042		
		Local	3,013,590.700	101.433262	3,056,783.34	97.226097	2,929,996.62	-126,786.72	0.70
Original Face:		Base	5,000,000.000	101.433262	3,056,783.34	97.226097	2,929,996.62	-126,786.72	0.70

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312962EA7	FED HM LN PC POOL B10129 FG 10/18 FIXED 3.5					3.5	01 Oct 2018		
		Local	43,204.270	100.528559	43,432.63	104.911309	45,326.17	1,893.54	0.01
Original Face:		Base	3,158,366.000	100.528559	43,432.63	104.911309	45,326.17	1,893.54	0.01
312969QJ0	FED HM LN PC POOL B16757 FG 10/19 FIXED 5					5.0	01 Oct 2019		
		Local	66,114.950	100.216426	66,258.04	103.385086	68,353.00	2,094.96	0.02
Original Face:		Base	2,500,000.000	100.216426	66,258.04	103.385086	68,353.00	2,094.96	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	99.763900	3,990,556.00	-9,444.00	0.95
		Base		100.000000	4,000,000.00	99.763900	3,990,556.00	-9,444.00	0.95
3133EG6J9	FEDERAL FARM CREDIT BANK BONDS 02/24 VAR					1.32278	07 Feb 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	100.191500	5,009,575.00	9,575.00	1.19
		Base		100.000000	5,000,000.00	100.191500	5,009,575.00	9,575.00	1.19
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.7	27 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.003000	5,000,150.00	150.00	1.19
		Base		100.000000	5,000,000.00	100.003000	5,000,150.00	150.00	1.19
3136A53R5	FANNIE MAE FNR 2012 55 PD					3.0	25 May 2042		
		Local	2,321,824.420	102.918556	2,389,588.16	100.789010	2,340,143.85	-49,444.31	0.56
Original Face:		Base	5,100,000.000	102.918556	2,389,588.16	100.789010	2,340,143.85	-49,444.31	0.56
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					1.52356	25 Jun 2022		
		Local	2,666,200.920	100.000000	2,666,200.92	99.716920	2,658,653.44	-7,547.48	0.63
Original Face:		Base	3,000,000.000	100.000000	2,666,200.92	99.716920	2,658,653.44	-7,547.48	0.63
3136A9LG1	FANNIE MAE FNR 2012 114 GB					1.75	25 Mar 2040		
		Local	3,338,871.060	100.441102	3,353,598.90	98.916980	3,302,710.42	-50,888.48	0.78
Original Face:		Base	7,000,000.000	100.441102	3,353,598.90	98.916980	3,302,710.42	-50,888.48	0.78
3136ACJY8	FANNIE MAE FNR 2013 17 PC					2.0	25 Mar 2039		
		Local	2,612,436.350	100.237466	2,618,639.99	100.032790	2,613,292.97	-5,347.02	0.62
Original Face:		Base	5,000,000.000	100.237466	2,618,639.99	100.032790	2,613,292.97	-5,347.02	0.62
3136AEFZ5	FANNIE MAE FNR 2013 53 JL					3.0	25 Jun 2043		
		Local	3,698,423.100	99.349940	3,674,381.12	106.912650	3,954,082.14	279,701.02	0.94
Original Face:		Base	9,000,000.000	99.349940	3,674,381.12	106.912650	3,954,082.14	279,701.02	0.94

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3136FTR68	FANNIE MAE NOTES 02/19 1.65					1.65	28 Feb 2019		
		Local	5,370,000.000	100.000000	5,370,000.00	100.543600	5,399,191.32	29,191.32	1.28
		Base		100.000000	5,370,000.00	100.543600	5,399,191.32	29,191.32	1.28
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		Local	1,167,752.450	98.399700	1,149,064.91	101.389130	1,183,974.05	34,909.14	0.28
	Original Face:	Base	5,000,000.000	98.399700	1,149,064.91	101.389130	1,183,974.05	34,909.14	0.28
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	1,221,436.600	97.999788	1,197,005.28	98.660910	1,205,080.46	8,075.18	0.29
	Original Face:	Base	5,000,000.000	97.999788	1,197,005.28	98.660910	1,205,080.46	8,075.18	0.29
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		Local	394,293.320	100.639661	396,815.46	101.350170	399,616.95	2,801.49	0.09
	Original Face:	Base	4,000,000.000	100.639661	396,815.46	101.350170	399,616.95	2,801.49	0.09
3137A6DT6	FREDDIE MAC FHR 3815 GD					4.0	15 Sep 2025		
		Local	165,111.870	102.070923	168,531.21	101.871170	168,201.39	-329.82	0.04
	Original Face:	Base	3,000,000.000	102.070923	168,531.21	101.871170	168,201.39	-329.82	0.04
3137A6KT8	FREDDIE MAC FHR 3814 A					3.0	15 Oct 2023		
		Local	89,198.640	99.843697	89,059.22	100.392650	89,548.88	489.66	0.02
	Original Face:	Base	2,000,000.000	99.843697	89,059.22	100.392650	89,548.88	489.66	0.02
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		Local	990,012.280	102.709054	1,016,832.25	104.482820	1,034,392.75	17,560.50	0.25
	Original Face:	Base	2,000,000.000	102.709054	1,016,832.25	104.482820	1,034,392.75	17,560.50	0.25
3137A8Q92	FREDDIE MAC FHR 3841 AB					4.0	15 Jan 2037		
		Local	629,619.630	102.249156	643,780.76	102.629290	646,174.16	2,393.40	0.15
	Original Face:	Base	3,000,000.000	102.249156	643,780.76	102.629290	646,174.16	2,393.40	0.15
3137A8QA9	FREDDIE MAC FHR 3841 AV					4.0	15 Mar 2024		
		Local	2,811,309.730	102.748448	2,888,577.11	104.769480	2,945,394.59	56,817.48	0.70
	Original Face:	Base	4,750,000.000	102.748448	2,888,577.11	104.769480	2,945,394.59	56,817.48	0.70
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	722,089.220	99.320394	717,181.86	100.118030	722,941.50	5,759.64	0.17
	Original Face:	Base	2,000,000.000	99.320394	717,181.86	100.118030	722,941.50	5,759.64	0.17

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3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		Local	2,000,000.000	104.144874	2,082,897.48	106.479900	2,129,598.00	46,700.52	0.51
Original Face:		Base	2,000,000.000	104.144874	2,082,897.48	106.479900	2,129,598.00	46,700.52	0.51
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	503,944.960	100.286539	505,388.96	99.255870	500,194.95	-5,194.01	0.12
Original Face:		Base	2,000,000.000	100.286539	505,388.96	99.255870	500,194.95	-5,194.01	0.12
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.5	15 Apr 2028		
		Local	3,740,216.750	103.785394	3,881,798.68	104.048670	3,891,645.78	9,847.10	0.92
Original Face:		Base	5,000,000.000	103.785394	3,881,798.68	104.048670	3,891,645.78	9,847.10	0.92
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.0	01 Oct 2026		
		Local	204,352.680	101.968856	208,376.09	103.523470	211,552.99	3,176.90	0.05
Original Face:		Base	500,000.000	101.968856	208,376.09	103.523470	211,552.99	3,176.90	0.05
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4					4.0	01 Mar 2034		
		Local	4,825,638.510	105.508070	5,091,438.06	107.270446	5,176,483.95	85,045.89	1.23
Original Face:		Base	7,000,000.000	105.508070	5,091,438.06	107.270446	5,176,483.95	85,045.89	1.23
31393C4C4	FANNIE MAE FNR 2003 66 PA					3.5	25 Feb 2033		
		Local	72,820.560	100.063389	72,866.72	101.338670	73,795.39	928.67	0.02
Original Face:		Base	6,000,000.000	100.063389	72,866.72	101.338670	73,795.39	928.67	0.02
31393MGQ8	FREDDIE MAC FHR 2585 CJ					4.5	15 Dec 2032		
		Local	109,737.000	101.979269	111,908.99	103.514070	113,593.23	1,684.24	0.03
Original Face:		Base	10,000,000.000	101.979269	111,908.99	103.514070	113,593.23	1,684.24	0.03
31395BY72	FANNIEMAE ACES FNA 2006 M1 D					5.385	25 Jun 2019		
		Local	47,398.340	103.074433	48,855.57	99.863580	47,333.68	-1,521.89	0.01
Original Face:		Base	1,625,000.000	103.074433	48,855.57	99.863580	47,333.68	-1,521.89	0.01
31397M2U0	FANNIE MAE FNR 2009 3 HL					5.0	25 Feb 2039		
		Local	4,488.580	103.619630	4,651.05	100.072410	4,491.83	-159.22	0.00
Original Face:		Base	2,500,000.000	103.619630	4,651.05	100.072410	4,491.83	-159.22	0.00
31398RXD2	FANNIE MAE FNR 2010 58 BA					4.0	25 Dec 2024		
		Local	4,719.880	101.516352	4,791.45	99.954800	4,717.75	-73.70	0.00
Original Face:		Base	2,000,000.000	101.516352	4,791.45	99.954800	4,717.75	-73.70	0.00

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31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	613,095.150	99.112404	607,653.34	102.042380	625,616.88	17,963.54	0.15
Original Face:		Base	3,000,000.000	99.112404	607,653.34	102.042380	625,616.88	17,963.54	0.15
31398SQU0	FANNIE MAE FNR 2010 137 MC					3.0	25 Oct 2038		
		Local	790,428.670	98.012387	774,718.01	101.324430	800,897.34	26,179.33	0.19
Original Face:		Base	4,867,385.000	98.012387	774,718.01	101.324430	800,897.34	26,179.33	0.19
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	414,498.600	105.768972	438,410.91	106.750160	442,477.92	4,067.01	0.11
Original Face:		Base	5,000,000.000	105.768972	438,410.91	106.750160	442,477.92	4,067.01	0.11
31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.0	01 Nov 2019		
		Local	55,221.900	100.279871	55,376.45	102.843897	56,792.35	1,415.90	0.01
Original Face:		Base	3,000,000.000	100.279871	55,376.45	102.843897	56,792.35	1,415.90	0.01
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5					3.5	01 Jan 2034		
		Local	3,744,140.750	102.906859	3,852,977.64	104.960793	3,929,879.82	76,902.18	0.93
Original Face:		Base	7,000,000.000	102.906859	3,852,977.64	104.960793	3,929,879.82	76,902.18	0.93
34530KAB9	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A3					0.9	15 Oct 2018		
		Local	447,417.490	99.999993	447,417.46	99.957020	447,225.19	-192.27	0.11
Original Face:		Base	4,500,000.000	99.999993	447,417.46	99.957020	447,225.19	-192.27	0.11
34531EAA4	FORD CREDIT AUTO OWNER TRUST FORDO 2017 A A1					0.84	15 Feb 2018		
		Local	1,870,452.750	100.000000	1,870,452.75	99.974040	1,869,967.18	-485.57	0.44
Original Face:		Base	5,000,000.000	100.000000	1,870,452.75	99.974040	1,869,967.18	-485.57	0.44
34531PAD3	FORD CREDIT AUTO OWNER TRUST FORDO 2016 A A3					1.39	15 Jul 2020		
		Local	1,750,000.000	99.998519	1,749,974.08	99.881230	1,747,921.53	-2,052.55	0.42
Original Face:		Base	1,750,000.000	99.998519	1,749,974.08	99.881230	1,747,921.53	-2,052.55	0.42
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		Local	82,133.910	101.163989	83,089.94	103.424782	84,946.82	1,856.88	0.02
Original Face:		Base	1,808,277.000	101.163989	83,089.94	103.424782	84,946.82	1,856.88	0.02
36250UAD6	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2016 1 A3					1.64	20 Jul 2019		
		Local	10,000,000.000	99.998104	9,999,810.43	100.069810	10,006,981.00	7,170.57	2.38
Original Face:		Base	10,000,000.000	99.998104	9,999,810.43	100.069810	10,006,981.00	7,170.57	2.38

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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	102.686000	4,107,440.00	107,440.00	0.98
		Base		100.000000	4,000,000.00	102.686000	4,107,440.00	107,440.00	0.98
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					2.37178	30 Apr 2018		
		Local	5,000,000.000	100.170765	5,008,538.23	100.835000	5,041,750.00	33,211.77	1.20
		Base		100.170765	5,008,538.23	100.835000	5,041,750.00	33,211.77	1.20
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	5,000,000.000	99.955525	4,997,776.26	99.780500	4,989,025.00	-8,751.26	1.18
		Base		99.955525	4,997,776.26	99.780500	4,989,025.00	-8,751.26	1.18
38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	3,328.080	100.112077	3,331.81	99.992340	3,327.83	-3.98	0.00
Original Face:		Base	5,650,000.000	100.112077	3,331.81	99.992340	3,327.83	-3.98	0.00
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	1,294,017.000	99.963229	1,293,541.18	101.811680	1,317,460.45	23,919.27	0.31
Original Face:		Base	5,000,000.000	99.963229	1,293,541.18	101.811680	1,317,460.45	23,919.27	0.31
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
		Local	684,486.390	99.801952	683,130.78	101.291590	693,327.15	10,196.37	0.16
Original Face:		Base	3,000,000.000	99.801952	683,130.78	101.291590	693,327.15	10,196.37	0.16
38378XAW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 92 AB					1.78	16 Jun 2040		
		Local	1,248,725.470	101.949929	1,273,074.73	100.928570	1,260,320.76	-12,753.97	0.30
Original Face:		Base	2,289,667.000	101.949929	1,273,074.73	100.928570	1,260,320.76	-12,753.97	0.30
43814NAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2016 1 A3					1.22	18 Dec 2019		
		Local	6,000,000.000	99.990506	5,999,430.38	99.780290	5,986,817.40	-12,612.98	1.42
Original Face:		Base	6,000,000.000	99.990506	5,999,430.38	99.780290	5,986,817.40	-12,612.98	1.42
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					1.55094	12 Feb 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.581400	3,017,442.00	17,442.00	0.72
		Base		100.000000	3,000,000.00	100.581400	3,017,442.00	17,442.00	0.72
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		Local	3,000,000.000	99.975220	2,999,256.59	100.281000	3,008,430.00	9,173.41	0.71
		Base		99.975220	2,999,256.59	100.281000	3,008,430.00	9,173.41	0.71

& 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
47787XAB3	JOHN DEERE OWNER TRUST JDOT 2017 A A2					1.5	15 Oct 2019		
		2,500,000.000	Local	99.999638	2,499,990.95	100.059670	2,501,491.75	1,500.80	0.59
Original Face:		2,500,000.000	Base	99.999638	2,499,990.95	100.059670	2,501,491.75	1,500.80	0.59
478160AQ7	JOHNSON + JOHNSON SR UNSECURED 08/17 5.55					5.55	15 Aug 2017		
		3,000,000.000	Local	100.893818	3,026,814.53	100.893818	3,026,814.53	0.00	0.72
			Base	100.893818	3,026,814.53	100.893818	3,026,814.53	0.00	0.72
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4					2.4	01 Mar 2022		
		1,000,000.000	Local	99.279959	992,799.59	100.427300	1,004,273.00	11,473.41	0.24
			Base	99.279959	992,799.59	100.427300	1,004,273.00	11,473.41	0.24
494368BT9	KIMBERLY CLARK CORP SR UNSECURED 02/19 1.4					1.4	15 Feb 2019		
		4,000,000.000	Local	99.996562	3,999,862.48	99.799100	3,991,964.00	-7,898.48	0.95
			Base	99.996562	3,999,862.48	99.799100	3,991,964.00	-7,898.48	0.95
63534PAH0	PNC BANK NA SUBORDINATED 06/17 VAR					1.47167	07 Jun 2017		
		4,050,000.000	Local	99.978248	4,049,119.05	99.978248	4,049,119.05	0.00	0.96
			Base	99.978248	4,049,119.05	99.978248	4,049,119.05	0.00	0.96
65478UAD1	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 A A3					1.34	15 Oct 2020		
		2,000,000.000	Local	99.983621	1,999,672.42	99.813030	1,996,260.60	-3,411.82	0.47
Original Face:		2,000,000.000	Base	99.983621	1,999,672.42	99.813030	1,996,260.60	-3,411.82	0.47
69371RN69	PACCAR FINANCIAL CORP SR UNSECURED 02/20 1.95					1.95	27 Feb 2020		
		3,000,000.000	Local	99.835452	2,995,063.56	100.378200	3,011,346.00	16,282.44	0.72
			Base	99.835452	2,995,063.56	100.378200	3,011,346.00	16,282.44	0.72
74256LAR0	PRINCIPAL LFE GLB FND II SR SECURED 144A 04/19 1.5					1.5	18 Apr 2019		
		4,000,000.000	Local	99.804537	3,992,181.48	99.156300	3,966,252.00	-25,929.48	0.94
			Base	99.804537	3,992,181.48	99.156300	3,966,252.00	-25,929.48	0.94
78012KMT1	ROYAL BANK OF CANADA SR UNSECURED 04/24 VAR					2.0	19 Apr 2024		
		2,000,000.000	Local	100.000000	2,000,000.00	96.444600	1,928,892.00	-71,108.00	0.46
			Base	100.000000	2,000,000.00	96.444600	1,928,892.00	-71,108.00	0.46
80851QDA9	CHARLES SCHWAB CORP SR UNSECURED 09/17 6.375					6.375	01 Sep 2017		
		1,000,000.000	Local	100.032531	1,000,325.31	101.209100	1,012,091.00	11,765.69	0.24
			Base	100.032531	1,000,325.31	101.209100	1,012,091.00	11,765.69	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
871829AL1	SYSCO CORPORATION COMPANY GUAR 02/18 5.25					5.25	12 Feb 2018		
		Local	1,000,000.000	99.951660	999,516.60	102.448700	1,024,487.00	24,970.40	0.24
		Base		99.951660	999,516.60	102.448700	1,024,487.00	24,970.40	0.24
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	5,000,000.000	99.996004	4,999,800.22	99.983700	4,999,185.00	-615.22	1.19
		Base		99.996004	4,999,800.22	99.983700	4,999,185.00	-615.22	1.19
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					1.5	13 Feb 2020		
		Local	2,750,000.000	98.994225	2,722,341.20	99.955400	2,748,773.50	26,432.30	0.65
		Base		98.994225	2,722,341.20	99.955400	2,748,773.50	26,432.30	0.65
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625					2.625	24 Jan 2022		
		Local	2,500,000.000	99.840057	2,496,001.42	101.412000	2,535,300.00	39,298.58	0.60
		Base		99.840057	2,496,001.42	101.412000	2,535,300.00	39,298.58	0.60
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR					1.79317	24 Jan 2022		
		Local	2,500,000.000	100.000000	2,500,000.00	100.496100	2,512,402.50	12,402.50	0.60
		Base		100.000000	2,500,000.00	100.496100	2,512,402.50	12,402.50	0.60
912828VE7	US TREASURY N/B 05/18 1					1.0	31 May 2018		
		Local	5,000,000.000	100.077417	5,003,870.87	99.793000	4,989,650.00	-14,220.87	1.18
		Base		100.077417	5,003,870.87	99.793000	4,989,650.00	-14,220.87	1.18
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					2.112	11 Feb 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.707000	3,021,210.00	21,210.00	0.72
		Base		100.000000	3,000,000.00	100.707000	3,021,210.00	21,210.00	0.72
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					1.78317	23 Apr 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	100.470900	5,023,545.00	23,545.00	1.19
		Base		100.000000	5,000,000.00	100.470900	5,023,545.00	23,545.00	1.19
US DOLLAR Total									
		Local	238,246,207.230		239,063,651.62		240,024,381.24	960,729.62	57.00
	Original Face:	Base	214,498,695.000		239,063,651.62		240,024,381.24	960,729.62	57.00
FIXED INCOME Total									
		Base	238,246,207.230		239,063,651.62		240,024,381.24	960,729.62	57.00

& 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: *May 31, 2017* *View Date:* *June 8, 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

Original Face: 214,498,695.000

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

Books Closed

Holdings

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

As of: *May 31, 2017* *View Date:* *June 8, 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								
		419,294,265.580	Base	420,098,511.20		421,111,237.39	1,012,726.19	100.00
Original Face:		214,498,695.000						

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

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

As of: *May 31, 2017* *View Date:* *June 8, 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								
		3,616.910	Local	1.000000	3,616.91	1.000000	3,616.91	0.00	100.00
			Base	1.000000	3,616.91	1.000000	3,616.91	0.00	100.00
US DOLLAR Total									
		3,616.910	Local		3,616.91		3,616.91	0.00	100.00
			Base		3,616.91		3,616.91	0.00	100.00
CASH Total									
		3,616.910	Base		3,616.91		3,616.91	0.00	100.00

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Books Closed

Holdings

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

As of: *May 31, 2017* *View Date:* *June 8, 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								
		3,616.910	Base	3,616.91		3,616.91	0.00	100.00

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			-113,755.830	Local	1.000000	-113,755.83	1.000000	-113,755.83	0.00	0.03
				Base	1.000000	-113,755.83	1.000000	-113,755.83	0.00	0.03
US DOLLAR Total									
			-113,755.830	Local		-113,755.83		-113,755.83	0.00	0.03
				Base		-113,755.83		-113,755.83	0.00	0.03
CASH Total									
			-113,755.830	Base		-113,755.83		-113,755.83	0.00	0.03
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
06538BU76	BANK TOKYO MIT UFJ NY					1.25	07 Jul 2017		
			5,000,000.000	Local	99.875000	4,993,750.00	99.875000	4,993,750.00	0.00	1.37
				Base	99.875000	4,993,750.00	99.875000	4,993,750.00	0.00	1.37
06538M5J4	BNK OF TKYO MTBSHI L					1.47	15 Aug 2017		
			5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.38
				Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.38
2063C0TE2	CONCORD MIN CPTL CO					1.0	14 Jun 2017		
			5,000,000.000	Local	99.963889	4,998,194.44	99.963889	4,998,194.44	0.00	1.38
				Base	99.963889	4,998,194.44	99.963889	4,998,194.44	0.00	1.38
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.5	01 Mar 2031		
			4,867,770.100	Local	100.738672	4,903,726.96	101.565058	4,943,953.53	40,226.57	1.36
				Base	100.738672	4,903,726.96	101.565058	4,943,953.53	40,226.57	1.36
38346LTT3	GOTHAM FDG CORP					1.15	27 Jun 2017		
			5,000,000.000	Local	99.916944	4,995,847.22	99.916944	4,995,847.22	0.00	1.38
				Base	99.916944	4,995,847.22	99.916944	4,995,847.22	0.00	1.38

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38346LTV8	GOTHAM FDG CORP					1.02	29 Jun 2017		
		5,000,000.000	Local	99.920667	4,996,033.33	99.920667	4,996,033.33	0.00	1.38
			Base	99.920667	4,996,033.33	99.920667	4,996,033.33	0.00	1.38
45779PTP3	INSTITUTIONAL SECURED					1.17	23 Jun 2017		
		5,000,000.000	Local	99.928500	4,996,425.00	99.928500	4,996,425.00	0.00	1.38
			Base	99.928500	4,996,425.00	99.928500	4,996,425.00	0.00	1.38
53127TTU7	LIBERTY FUNDING LLC					1.14	28 Jun 2017		
		5,000,000.000	Local	99.914500	4,995,725.00	99.914500	4,995,725.00	0.00	1.38
			Base	99.914500	4,995,725.00	99.914500	4,995,725.00	0.00	1.38
78009NHT6	ROYAL BK OF CANADA					1.53178	14 Aug 2017		
		2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.55
			Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.55
82124LU59	SHEFFIELD RECEIVABLE					1.13	05 Jul 2017		
		5,000,000.000	Local	99.893278	4,994,663.89	99.893278	4,994,663.89	0.00	1.38
			Base	99.893278	4,994,663.89	99.893278	4,994,663.89	0.00	1.38
86563YVF7	SUMITOMO MITSUI BKG CORP					1.01	26 Jun 2017		
		5,000,000.000	Local	99.999998	4,999,999.90	99.999998	4,999,999.90	0.00	1.38
			Base	99.999998	4,999,999.90	99.999998	4,999,999.90	0.00	1.38
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					0.77	01 Jun 2017		
		27,000,000.000	Local	100.000000	27,000,000.00	100.000000	27,000,000.00	0.00	7.43
			Base	100.000000	27,000,000.00	100.000000	27,000,000.00	0.00	7.43
92646KTN2	VICTORY RECEIVABLES					1.03	22 Jun 2017		
		5,000,000.000	Local	99.939917	4,996,995.83	99.939917	4,996,995.83	0.00	1.38
			Base	99.939917	4,996,995.83	99.939917	4,996,995.83	0.00	1.38
96327RU51	WHEELS INC					1.05	05 Jul 2017		
		5,000,000.000	Local	99.900833	4,995,041.67	99.900833	4,995,041.67	0.00	1.38
			Base	99.900833	4,995,041.67	99.900833	4,995,041.67	0.00	1.38
US DOLLAR Total									
		88,867,770.100	Local		88,866,403.24		88,906,629.81	40,226.57	24.48
			Base		88,866,403.24		88,906,629.81	40,226.57	24.48

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT Total									
			88,867,770.100	Base	88,866,403.24		88,906,629.81	40,226.57	24.48
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	101.750692	2,035,013.84	101.205800	2,024,116.00	-10,897.84	0.56
				Base	101.750692	2,035,013.84	101.205800	2,024,116.00	-10,897.84	0.56
025816BH1	AMERICAN EXPRESS CO SR UNSECURED 05/18 VAR					1.76172	22 May 2018		
			5,000,000.000	Local	100.007651	5,000,382.55	100.416200	5,020,810.00	20,427.45	1.38
				Base	100.007651	5,000,382.55	100.416200	5,020,810.00	20,427.45	1.38
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.25	05 May 2021		
			3,000,000.000	Local	99.952321	2,998,569.64	100.091200	3,002,736.00	4,166.36	0.83
				Base	99.952321	2,998,569.64	100.091200	3,002,736.00	4,166.36	0.83
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	100.195400	5,009,770.00	9,770.00	1.38
				Base	100.000000	5,000,000.00	100.195400	5,009,770.00	9,770.00	1.38
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					1.56956	01 Feb 2019		
			5,000,000.000	Local	100.000000	5,000,000.00	100.382300	5,019,115.00	19,115.00	1.38
				Base	100.000000	5,000,000.00	100.382300	5,019,115.00	19,115.00	1.38
039483AY8	ARCHER DANIELS MIDLAND C SR UNSECURED 03/18 5.45					5.45	15 Mar 2018		
			1,996,000.000	Local	102.839235	2,052,671.14	103.156900	2,059,011.72	6,340.58	0.57
				Base	102.839235	2,052,671.14	103.156900	2,059,011.72	6,340.58	0.57
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR					1.60844	15 Jan 2020		
			5,000,000.000	Local	100.000000	5,000,000.00	100.190200	5,009,510.00	9,510.00	1.38
				Base	100.000000	5,000,000.00	100.190200	5,009,510.00	9,510.00	1.38
084670BQ0	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2					2.2	15 Mar 2021		
			3,000,000.000	Local	99.840234	2,995,207.01	101.044500	3,031,335.00	36,127.99	0.83
				Base	99.840234	2,995,207.01	101.044500	3,031,335.00	36,127.99	0.83

& 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
126802CF2	CABELA S MASTER CREDIT CARD TR CABMT 2012 2A A2 144A					1.46911	15 Jun 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.014190	3,000,425.70	425.70	0.83
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.014190	3,000,425.70	425.70	0.83
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					1.65911	17 Jul 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	100.922200	3,027,666.00	27,666.00	0.83
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.922200	3,027,666.00	27,666.00	0.83
14041NEW7	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3					1.38911	15 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.626270	5,031,313.50	31,313.50	1.39
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	100.626270	5,031,313.50	31,313.50	1.39
140420NL0	CAPITAL ONE BANK USA NA SR UNSECURED 06/17 1.3					1.3	05 Jun 2017		
		Local	2,000,000.000	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.55
		Base		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.55
14313VAB0	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2A					1.1	15 Nov 2018		
		Local	407,904.300	99.999274	407,901.34	99.980050	407,822.92	-78.42	0.11
Original Face:		Base	5,000,000.000	99.999274	407,901.34	99.980050	407,822.92	-78.42	0.11
14313VAH7	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2B					1.43911	15 Nov 2018		
		Local	407,904.300	100.000000	407,904.30	100.018710	407,980.62	76.32	0.11
Original Face:		Base	5,000,000.000	100.000000	407,904.30	100.018710	407,980.62	76.32	0.11
161571HE7	CHASE ISSUANCE TRUST CHAIT 2016 A4 A4					1.49	15 Jul 2022		
		Local	5,000,000.000	99.985664	4,999,283.18	99.101770	4,955,088.50	-44,194.68	1.36
Original Face:		Base	5,000,000.000	99.985664	4,999,283.18	99.101770	4,955,088.50	-44,194.68	1.36
166764AK6	CHEVRON CORP SR UNSECURED 11/17 VAR					1.35178	15 Nov 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.064200	5,003,210.00	3,210.00	1.38
		Base		100.000000	5,000,000.00	100.064200	5,003,210.00	3,210.00	1.38
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	100.022200	5,001,110.00	1,110.00	1.38
		Base		100.000000	5,000,000.00	100.022200	5,001,110.00	1,110.00	1.38
166764BQ2	CHEVRON CORP SR UNSECURED 03/20 VAR					1.30278	03 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.219800	5,010,990.00	10,990.00	1.38
		Base		100.000000	5,000,000.00	100.219800	5,010,990.00	10,990.00	1.38

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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	100.557300	5,027,865.00	27,865.00	1.38
		Base		100.000000	5,000,000.00	100.557300	5,027,865.00	27,865.00	1.38
2027A0GL7	COMMONWEALTH BANK AUST SR UNSECURED 144A 10/17 VAR					1.76956	30 Oct 2017		
		Local	2,000,000.000	100.000000	2,000,000.00	98.750000	1,975,000.00	-25,000.00	0.54
		Base		100.000000	2,000,000.00	98.750000	1,975,000.00	-25,000.00	0.54
233851BX1	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/17 VAR					1.88233	03 Aug 2017		
		Local	2,000,000.000	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.55
		Base		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.55
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	4,000,000.000	99.990801	3,999,632.03	99.948580	3,997,943.20	-1,688.83	1.10
Original Face:		Base	4,000,000.000	99.990801	3,999,632.03	99.948580	3,997,943.20	-1,688.83	1.10
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	3,023,969.140	99.989298	3,023,645.52	100.049740	3,025,473.26	1,827.74	0.83
Original Face:		Base	4,000,000.000	99.989298	3,023,645.52	100.049740	3,025,473.26	1,827.74	0.83
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	100.334700	4,013,388.00	13,388.00	1.11
		Base		100.000000	4,000,000.00	100.334700	4,013,388.00	13,388.00	1.11
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	101.028100	1,515,421.50	15,421.50	0.42
		Base		100.000000	1,500,000.00	101.028100	1,515,421.50	15,421.50	0.42
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22					1.33911	15 May 2036		
		Local	560,311.360	100.033949	560,501.58	100.096825	560,853.88	352.30	0.15
Original Face:		Base	16,000,000.000	100.033949	560,501.58	100.096825	560,853.88	352.30	0.15
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.5	15 Aug 2042		
		Local	3,013,590.700	101.433262	3,056,783.34	97.226097	2,929,996.62	-126,786.72	0.81
Original Face:		Base	5,000,000.000	101.433262	3,056,783.34	97.226097	2,929,996.62	-126,786.72	0.81
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.0	15 Aug 2042		
		Local	6,331,481.300	105.140878	6,656,975.01	101.370461	6,418,251.78	-238,723.23	1.77
Original Face:		Base	10,000,000.000	105.140878	6,656,975.01	101.370461	6,418,251.78	-238,723.23	1.77

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31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.3	25 Jan 2027		
		Local	2,500,000.000	116.880312	2,922,007.81	122.220300	3,055,507.50	133,499.69	0.84
		Base		116.880312	2,922,007.81	122.220300	3,055,507.50	133,499.69	0.84
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25					5.25	22 Mar 2027		
		Local	2,500,000.000	115.966439	2,899,160.97	121.048600	3,026,215.00	127,054.03	0.83
		Base		115.966439	2,899,160.97	121.048600	3,026,215.00	127,054.03	0.83
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.7	27 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.003000	5,000,150.00	150.00	1.38
		Base		100.000000	5,000,000.00	100.003000	5,000,150.00	150.00	1.38
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					1.52356	25 Jun 2022		
		Local	2,666,200.920	100.000000	2,666,200.92	99.716920	2,658,653.44	-7,547.48	0.73
	Original Face:	Base	3,000,000.000	100.000000	2,666,200.92	99.716920	2,658,653.44	-7,547.48	0.73
3136A6UL6	FANNIE MAE FNR 2012 63 BT					3.0	25 Mar 2039		
		Local	5,000,000.000	101.207969	5,060,398.47	102.045030	5,102,251.50	41,853.03	1.40
	Original Face:	Base	5,000,000.000	101.207969	5,060,398.47	102.045030	5,102,251.50	41,853.03	1.40
3136A9MN5	FANNIEMAE ACES FNA 2012 M14 A2					2.301	25 Sep 2022		
		Local	2,000,000.000	100.670025	2,013,400.50	99.012730	1,980,254.60	-33,145.90	0.55
	Original Face:	Base	2,000,000.000	100.670025	2,013,400.50	99.012730	1,980,254.60	-33,145.90	0.55
3137AJ6H2	FREDDIE MAC FHR 3955 BK					2.0	15 Feb 2041		
		Local	1,685,569.750	100.842911	1,699,777.60	98.966510	1,668,149.56	-31,628.04	0.46
	Original Face:	Base	5,000,000.000	100.842911	1,699,777.60	98.966510	1,668,149.56	-31,628.04	0.46
3137AJMF8	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2					2.9676	25 Oct 2021		
		Local	5,000,000.000	103.081346	5,154,067.28	103.841690	5,192,084.50	38,017.22	1.43
	Original Face:	Base	5,000,000.000	103.081346	5,154,067.28	103.841690	5,192,084.50	38,017.22	1.43
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		Local	3,000,000.000	104.148661	3,124,459.82	106.479900	3,194,397.00	69,937.18	0.88
	Original Face:	Base	3,000,000.000	104.148661	3,124,459.82	106.479900	3,194,397.00	69,937.18	0.88
3137AL2X6	FREDDIE MAC FHR 3990 BH					3.5	15 Jan 2032		
		Local	4,065,185.480	101.578093	4,129,337.87	103.059860	4,189,574.46	60,236.59	1.15
	Original Face:	Base	5,565,000.000	101.578093	4,129,337.87	103.059860	4,189,574.46	60,236.59	1.15

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3137AMMY0	FREDDIE MAC FHR 4012 GC					3.5	15 Jun 2040		
		Local	4,494,000.000	106.348854	4,779,317.49	103.660650	4,658,509.61	-120,807.88	1.28
Original Face:		Base	4,494,000.000	106.348854	4,779,317.49	103.660650	4,658,509.61	-120,807.88	1.28
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	503,944.960	100.286539	505,388.96	99.255870	500,194.95	-5,194.01	0.14
Original Face:		Base	2,000,000.000	100.286539	505,388.96	99.255870	500,194.95	-5,194.01	0.14
3137APJG6	FREDDIE MAC FHR 4030 BC					2.0	15 Jan 2042		
		Local	1,602,670.850	100.415083	1,609,323.27	98.913720	1,585,261.36	-24,061.91	0.44
Original Face:		Base	5,000,000.000	100.415083	1,609,323.27	98.913720	1,585,261.36	-24,061.91	0.44
3137ATR20	FREDDIE MAC FHR 4097 VH					1.5	15 Oct 2041		
		Local	4,631,468.510	100.419747	4,650,908.98	97.867810	4,532,716.80	-118,192.18	1.25
Original Face:		Base	14,878,168.000	100.419747	4,650,908.98	97.867810	4,532,716.80	-118,192.18	1.25
3137AYK42	FREDDIE MAC FHR 4172 PE					3.0	15 Feb 2043		
		Local	5,000,000.000	99.006207	4,950,310.36	100.146510	5,007,325.50	57,015.14	1.38
Original Face:		Base	5,000,000.000	99.006207	4,950,310.36	100.146510	5,007,325.50	57,015.14	1.38
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	2,217,009.550	99.583811	2,207,782.60	98.593960	2,185,837.51	-21,945.09	0.60
Original Face:		Base	5,000,000.000	99.583811	2,207,782.60	98.593960	2,185,837.51	-21,945.09	0.60
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.5	15 Apr 2028		
		Local	3,740,216.750	103.785394	3,881,798.68	104.048670	3,891,645.78	9,847.10	1.07
Original Face:		Base	5,000,000.000	103.785394	3,881,798.68	104.048670	3,891,645.78	9,847.10	1.07
3137GAWQ6	FREDDIE MAC FHR 3738 BH					3.0	15 Dec 2038		
		Local	3,514,085.800	101.381856	3,562,645.39	101.832070	3,578,466.31	15,820.92	0.99
Original Face:		Base	5,000,000.000	101.381856	3,562,645.39	101.832070	3,578,466.31	15,820.92	0.99
3137GAWS2	FREDDIE MAC FHR 3738 BJ					3.5	15 Dec 2038		
		Local	3,514,085.800	103.341562	3,631,511.15	102.744070	3,610,514.77	-20,996.38	0.99
Original Face:		Base	5,000,000.000	103.341562	3,631,511.15	102.744070	3,610,514.77	-20,996.38	0.99
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.5	01 Apr 2042		
		Local	2,744,593.300	104.043898	2,855,581.85	103.790826	2,848,636.06	-6,945.79	0.78
Original Face:		Base	5,000,000.000	104.043898	2,855,581.85	103.790826	2,848,636.06	-6,945.79	0.78

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3138L0WA5	FNMA POOL AM0640 FN 05/21 FIXED 2.21					2.21	01 May 2021		
		Local	1,705,519.330	101.134783	1,724,873.28	100.727015	1,717,918.71	-6,954.57	0.47
Original Face:		Base	1,800,000.000	101.134783	1,724,873.28	100.727015	1,717,918.71	-6,954.57	0.47
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	412,839.600	106.403414	439,275.43	107.845300	445,228.11	5,952.68	0.12
Original Face:		Base	10,000,000.000	106.403414	439,275.43	107.845300	445,228.11	5,952.68	0.12
31398NY24	FANNIE MAE FNR 2010 123 PM					4.0	25 Jul 2040		
		Local	6,000,000.000	107.941213	6,476,472.78	106.699550	6,401,973.00	-74,499.78	1.76
Original Face:		Base	6,000,000.000	107.941213	6,476,472.78	106.699550	6,401,973.00	-74,499.78	1.76
31398T7A3	FANNIE MAE FNR 2010 113 LV					4.0	25 Jun 2030		
		Local	4,138,948.300	106.312062	4,400,201.30	102.174580	4,228,953.04	-171,248.26	1.16
Original Face:		Base	5,568,000.000	106.312062	4,400,201.30	102.174580	4,228,953.04	-171,248.26	1.16
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	414,498.600	105.768970	438,410.90	106.750160	442,477.92	4,067.02	0.12
Original Face:		Base	5,000,000.000	105.768970	438,410.90	106.750160	442,477.92	4,067.02	0.12
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	102.686000	4,107,440.00	107,440.00	1.13
		Base		100.000000	4,000,000.00	102.686000	4,107,440.00	107,440.00	1.13
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	5,000,000.000	99.955525	4,997,776.26	99.780500	4,989,025.00	-8,751.26	1.37
		Base		99.955525	4,997,776.26	99.780500	4,989,025.00	-8,751.26	1.37
38377XC75	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 133 MN					3.5	16 Apr 2035		
		Local	5,000,000.000	103.576409	5,178,820.46	102.595610	5,129,780.50	-49,039.96	1.41
Original Face:		Base	5,000,000.000	103.576409	5,178,820.46	102.595610	5,129,780.50	-49,039.96	1.41
437076AW2	HOME DEPOT INC SR UNSECURED 04/21 4.4					4.4	01 Apr 2021		
		Local	3,000,000.000	105.870687	3,176,120.60	108.429900	3,252,897.00	76,776.40	0.90
		Base		105.870687	3,176,120.60	108.429900	3,252,897.00	76,776.40	0.90
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					1.55094	12 Feb 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.581400	3,017,442.00	17,442.00	0.83
		Base		100.000000	3,000,000.00	100.581400	3,017,442.00	17,442.00	0.83

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47787XAB3	JOHN DEERE OWNER TRUST JDOT 2017 A A2					1.5	15 Oct 2019		
		Local	2,500,000.000	99.999638	2,499,990.95	100.059670	2,501,491.75	1,500.80	0.69
Original Face:		Base	2,500,000.000	99.999638	2,499,990.95	100.059670	2,501,491.75	1,500.80	0.69
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	101.243500	3,543,522.50	53,042.50	0.98
		Base		99.728000	3,490,480.00	101.243500	3,543,522.50	53,042.50	0.98
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	5,000,000.000	99.936355	4,996,817.76	100.046400	5,002,320.00	5,502.24	1.38
		Base		99.936355	4,996,817.76	100.046400	5,002,320.00	5,502.24	1.38
63534PAH0	PNC BANK NA SUBORDINATED 06/17 VAR					1.47167	07 Jun 2017		
		Local	7,000,000.000	99.978275	6,998,479.28	99.978275	6,998,479.28	0.00	1.93
		Base		99.978275	6,998,479.28	99.978275	6,998,479.28	0.00	1.93
64952WBK8	NEW YORK LIFE GLOBAL FDG SECURED 144A 10/17 1.3					1.3	30 Oct 2017		
		Local	5,000,000.000	99.984925	4,999,246.23	100.005100	5,000,255.00	1,008.77	1.38
		Base		99.984925	4,999,246.23	100.005100	5,000,255.00	1,008.77	1.38
654740AJ8	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.5					1.5	02 Mar 2018		
		Local	5,000,000.000	99.988990	4,999,449.50	99.805500	4,990,275.00	-9,174.50	1.37
		Base		99.988990	4,999,449.50	99.805500	4,990,275.00	-9,174.50	1.37
713448BH0	PEPSICO INC SR UNSECURED 06/18 5					5.0	01 Jun 2018		
		Local	1,635,000.000	102.955732	1,683,326.22	103.612700	1,694,067.65	10,741.43	0.47
		Base		102.955732	1,683,326.22	103.612700	1,694,067.65	10,741.43	0.47
713448BY3	PEPSICO INC SR UNSECURED 03/22 2.75					2.75	05 Mar 2022		
		Local	3,000,000.000	99.917264	2,997,517.92	102.738200	3,082,146.00	84,628.08	0.85
		Base		99.917264	2,997,517.92	102.738200	3,082,146.00	84,628.08	0.85
718172BP3	PHILIP MORRIS INTL INC SR UNSECURED 08/17 1.25					1.25	11 Aug 2017		
		Local	5,000,000.000	99.975524	4,998,776.20	99.975524	4,998,776.20	0.00	1.38
		Base		99.975524	4,998,776.20	99.975524	4,998,776.20	0.00	1.38
742718DY2	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3					2.3	06 Feb 2022		
		Local	3,000,000.000	99.668847	2,990,065.42	101.829700	3,054,891.00	64,825.58	0.84
		Base		99.668847	2,990,065.42	101.829700	3,054,891.00	64,825.58	0.84

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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
78008SVU7	ROYAL BANK OF CANADA SR UNSECURED 05/20 VAR					1.57928	08 May 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	98.533700	2,956,011.00	-43,989.00	0.81
		Base		100.000000	3,000,000.00	98.533700	2,956,011.00	-43,989.00	0.81
78012KMT1	ROYAL BANK OF CANADA SR UNSECURED 04/24 VAR					2.0	19 Apr 2024		
		Local	2,000,000.000	100.000000	2,000,000.00	96.444600	1,928,892.00	-71,108.00	0.53
		Base		100.000000	2,000,000.00	96.444600	1,928,892.00	-71,108.00	0.53
87165LAX9	SYNCHRONY CREDIT CARD MASTER N SYNCT 2016 1 A					2.04	15 Mar 2022		
		Local	4,500,000.000	99.983223	4,499,245.04	100.546130	4,524,575.85	25,330.81	1.25
Original Face:		Base	4,500,000.000	99.983223	4,499,245.04	100.546130	4,524,575.85	25,330.81	1.25
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	5,000,000.000	99.996004	4,999,800.22	99.983700	4,999,185.00	-615.22	1.38
		Base		99.996004	4,999,800.22	99.983700	4,999,185.00	-615.22	1.38
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					1.41956	30 Oct 2017		
		Local	4,000,000.000	99.976911	3,999,076.45	100.035900	4,001,436.00	2,359.55	1.10
		Base		99.976911	3,999,076.45	100.035900	4,001,436.00	2,359.55	1.10
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					1.5	13 Feb 2020		
		Local	2,000,000.000	98.994226	1,979,884.51	99.955400	1,999,108.00	19,223.49	0.55
		Base		98.994226	1,979,884.51	99.955400	1,999,108.00	19,223.49	0.55
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	101.412000	2,535,300.00	39,600.00	0.70
		Base		99.828000	2,495,700.00	101.412000	2,535,300.00	39,600.00	0.70
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR					1.79317	24 Jan 2022		
		Local	2,500,000.000	100.000000	2,500,000.00	100.496100	2,512,402.50	12,402.50	0.69
		Base		100.000000	2,500,000.00	100.496100	2,512,402.50	12,402.50	0.69
92343VBC7	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5					3.5	01 Nov 2021		
		Local	3,000,000.000	101.986704	3,059,601.12	104.062700	3,121,881.00	62,279.88	0.86
		Base		101.986704	3,059,601.12	104.062700	3,121,881.00	62,279.88	0.86
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					2.112	11 Feb 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.707000	3,021,210.00	21,210.00	0.83
		Base		100.000000	3,000,000.00	100.707000	3,021,210.00	21,210.00	0.83

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					1.78317	23 Apr 2018		
		5,000,000.000	Local	100.000000	5,000,000.00	100.470900	5,023,545.00	23,545.00	1.38
			Base	100.000000	5,000,000.00	100.470900	5,023,545.00	23,545.00	1.38
US DOLLAR Total									
		270,426,998.600	Local		274,017,258.28		274,175,456.42	158,198.14	75.49
	Original Face:	190,305,168.000	Base		274,017,258.28		274,175,456.42	158,198.14	75.49
FIXED INCOME Total									
		270,426,998.600	Base		274,017,258.28		274,175,456.42	158,198.14	75.49
	Original Face:	190,305,168.000							

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Holdings

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

As of: *May 31, 2017* *View Date:* *June 8, 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									
		359,181,012.870	Base		362,769,905.69		362,968,330.40	198,424.71	100.00
Original Face:		190,305,168.000							

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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	10,335,654.430	1.000000	10,335,654.43	1.000000	10,335,654.43	0.00	1.06
		Base		1.000000	10,335,654.43	1.000000	10,335,654.43	0.00	1.06
US DOLLAR Total									
		Local	10,335,654.430		10,335,654.43		10,335,654.43	0.00	1.06
		Base			10,335,654.43		10,335,654.43	0.00	1.06
CASH Total									
		Base	10,335,654.430		10,335,654.43		10,335,654.43	0.00	1.06
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
06538BU76	BANK TOKYO MIT UFJ NY					1.25	07 Jul 2017		
		Local	10,000,000.000	99.875000	9,987,500.00	99.875000	9,987,500.00	0.00	1.02
		Base		99.875000	9,987,500.00	99.875000	9,987,500.00	0.00	1.02
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	2.05
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.05
07644AU36	BEDFORD ROW FDG CORP					1.27	03 Jul 2017		
		Local	20,000,000.000	99.887111	19,977,422.22	99.887111	19,977,422.22	0.00	2.05
		Base		99.887111	19,977,422.22	99.887111	19,977,422.22	0.00	2.05
2063C0T28	CONCORD MIN CPTL CO					1.02	02 Jun 2017		
		Local	30,000,000.000	99.997167	29,999,150.00	99.997167	29,999,150.00	0.00	3.08
		Base		99.997167	29,999,150.00	99.997167	29,999,150.00	0.00	3.08
2063C0TE2	CONCORD MIN CPTL CO					1.2	14 Jun 2017		
		Local	17,074,000.000	99.956667	17,066,601.27	99.956667	17,066,601.27	0.00	1.75
		Base		99.956667	17,066,601.27	99.956667	17,066,601.27	0.00	1.75

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.5	01 Mar 2031		
		Local	14,005,583.180	100.738672	14,109,038.50	101.565058	14,224,778.68	115,740.18	1.46
		Base		100.738672	14,109,038.50	101.565058	14,224,778.68	115,740.18	1.46
38102JTK1	GOLDEN FUNDING CORP					1.2	19 Jun 2017		
		Local	10,000,000.000	99.940000	9,994,000.00	99.940000	9,994,000.00	0.00	1.03
		Base		99.940000	9,994,000.00	99.940000	9,994,000.00	0.00	1.03
38346LTT3	GOTHAM FDG CORP					1.15	27 Jun 2017		
		Local	20,000,000.000	99.916944	19,983,388.89	99.916944	19,983,388.89	0.00	2.05
		Base		99.916944	19,983,388.89	99.916944	19,983,388.89	0.00	2.05
38346LTV8	GOTHAM FDG CORP					1.02	29 Jun 2017		
		Local	10,000,000.000	99.920667	9,992,066.67	99.920667	9,992,066.67	0.00	1.03
		Base		99.920667	9,992,066.67	99.920667	9,992,066.67	0.00	1.03
45779PTP3	INSTITUTIONAL SECURED					1.17	23 Jun 2017		
		Local	30,000,000.000	99.928500	29,978,550.00	99.928500	29,978,550.00	0.00	3.08
		Base		99.928500	29,978,550.00	99.928500	29,978,550.00	0.00	3.08
53127TUQ4	LIBERTY FUNDING LLC					1.13	24 Jul 2017		
		Local	25,000,000.000	99.833639	24,958,409.72	99.833639	24,958,409.72	0.00	2.56
		Base		99.833639	24,958,409.72	99.833639	24,958,409.72	0.00	2.56
62455AV12	MOUNTCLIFF					1.21	01 Aug 2017		
		Local	25,000,000.000	99.794972	24,948,743.06	99.794972	24,948,743.06	0.00	2.56
		Base		99.794972	24,948,743.06	99.794972	24,948,743.06	0.00	2.56
64105RX21	NESTLE FIN FRANCE S.					0.93	02 Oct 2017		
		Local	25,000,000.000	99.682250	24,920,562.50	99.682250	24,920,562.50	0.00	2.56
		Base		99.682250	24,920,562.50	99.682250	24,920,562.50	0.00	2.56
71708EU52	PFIZER INC					1.02	05 Jul 2017		
		Local	20,000,000.000	99.903667	19,980,733.33	99.903667	19,980,733.33	0.00	2.05
		Base		99.903667	19,980,733.33	99.903667	19,980,733.33	0.00	2.05
71838LTL6	PHILIP MORRIS INTL					0.93	20 Jun 2017		
		Local	8,000,000.000	99.950917	7,996,073.33	99.950917	7,996,073.33	0.00	0.82
		Base		99.950917	7,996,073.33	99.950917	7,996,073.33	0.00	0.82

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78009NHT6	ROYAL BK OF CANADA					1.53178	14 Aug 2017		
		Local	9,942,034.000	100.000000	9,942,034.02	100.000000	9,942,034.02	0.00	1.02
		Base		100.000000	9,942,034.02	100.000000	9,942,034.02	0.00	1.02
82124LT85	SHEFFIELD RECEIVABLE					0.92	08 Jun 2017		
		Local	20,000,000.000	99.982111	19,996,422.22	99.982111	19,996,422.22	0.00	2.05
		Base		99.982111	19,996,422.22	99.982111	19,996,422.22	0.00	2.05
82124LU59	SHEFFIELD RECEIVABLE					1.18	05 Jul 2017		
		Local	10,000,000.000	99.888556	9,988,855.56	99.888556	9,988,855.56	0.00	1.02
		Base		99.888556	9,988,855.56	99.888556	9,988,855.56	0.00	1.02
86563YVF7	SUMITOMO MITSUI BKG CORP					1.01	26 Jun 2017		
		Local	10,000,000.000	99.999998	9,999,999.80	99.999998	9,999,999.80	0.00	1.03
		Base		99.999998	9,999,999.80	99.999998	9,999,999.80	0.00	1.03
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					0.77	01 Jun 2017		
		Local	26,286,110.590	100.000000	26,286,110.59	100.000000	26,286,110.59	0.00	2.70
		Base		100.000000	26,286,110.59	100.000000	26,286,110.59	0.00	2.70
92646KTN2	VICTORY RECEIVABLES					1.03	22 Jun 2017		
		Local	10,000,000.000	99.939917	9,993,991.67	99.939917	9,993,991.67	0.00	1.03
		Base		99.939917	9,993,991.67	99.939917	9,993,991.67	0.00	1.03
92646KU67	VICTORY RECEIVABLES					1.02	06 Jul 2017		
		Local	20,000,000.000	99.900833	19,980,166.67	99.900833	19,980,166.67	0.00	2.05
		Base		99.900833	19,980,166.67	99.900833	19,980,166.67	0.00	2.05
96327RU51	WHEELS INC					1.05	05 Jul 2017		
		Local	10,000,000.000	99.900833	9,990,083.33	99.900833	9,990,083.33	0.00	1.02
		Base		99.900833	9,990,083.33	99.900833	9,990,083.33	0.00	1.02
979QHR003	SOUTH STREET REPO					0.98	01 Jun 2017		
		Local	5,104,846.280	100.000000	5,104,846.28	100.000000	5,104,846.28	0.00	0.52
		Base		100.000000	5,104,846.28	100.000000	5,104,846.28	0.00	0.52
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.83	01 Jun 2017		
		Local	4,609,043.140	100.000000	4,609,043.14	100.000000	4,609,043.14	0.00	0.47
		Base		100.000000	4,609,043.14	100.000000	4,609,043.14	0.00	0.47

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US DOLLAR Total									
		410,021,617.190	Local		409,783,792.77		409,899,532.95	115,740.18	42.06
			Base		409,783,792.77		409,899,532.95	115,740.18	42.06
CASH EQUIVALENT Total									
		410,021,617.190	Base		409,783,792.77		409,899,532.95	115,740.18	42.06
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.8	17 Feb 2021		
		4,000,000.000	Local	101.750692	4,070,027.68	101.205800	4,048,232.00	-21,795.68	0.42
			Base	101.750692	4,070,027.68	101.205800	4,048,232.00	-21,795.68	0.42
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.25	05 May 2021		
		5,000,000.000	Local	99.952321	4,997,616.07	100.091200	5,004,560.00	6,943.93	0.51
			Base	99.952321	4,997,616.07	100.091200	5,004,560.00	6,943.93	0.51
05581QAB4	BMW VEHICLE LEASE TRUST BMWLT 2015 2 A2A					1.07	22 Jan 2018		
		215,536.150	Local	99.999926	215,535.99	99.984560	215,502.87	-33.12	0.02
Original Face:		19,000,000.000	Base	99.999926	215,535.99	99.984560	215,502.87	-33.12	0.02
06051GFW4	BANK OF AMERICA CORP SR UNSECURED 04/21 2.625					2.625	19 Apr 2021		
		3,000,000.000	Local	99.982139	2,999,464.17	100.429000	3,012,870.00	13,405.83	0.31
			Base	99.982139	2,999,464.17	100.429000	3,012,870.00	13,405.83	0.31
084664CP4	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/19 VAR					1.40761	11 Jan 2019		
		5,000,000.000	Local	100.000000	5,000,000.00	100.280500	5,014,025.00	14,025.00	0.51
			Base	100.000000	5,000,000.00	100.280500	5,014,025.00	14,025.00	0.51
084670BH0	BERKSHIRE HATHAWAY INC SR UNSECURED 02/18 1.55					1.55	09 Feb 2018		
		2,161,312.000	Local	99.999998	2,161,311.96	100.154100	2,164,642.58	3,330.62	0.22
			Base	99.999998	2,161,311.96	100.154100	2,164,642.58	3,330.62	0.22
110122BA5	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/19 1.6					1.6	27 Feb 2019		
		5,000,000.000	Local	99.930301	4,996,515.07	99.920100	4,996,005.00	-510.07	0.51
			Base	99.930301	4,996,515.07	99.920100	4,996,005.00	-510.07	0.51

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161571HE7	CHASE ISSUANCE TRUST CHAIT 2016 A4 A4					1.49	15 Jul 2022		
		Local	5,000,000.000	99.985664	4,999,283.18	99.101770	4,955,088.50	-44,194.68	0.51
Original Face:		Base	5,000,000.000	99.985664	4,999,283.18	99.101770	4,955,088.50	-44,194.68	0.51
166764AK6	CHEVRON CORP SR UNSECURED 11/17 VAR					1.35178	15 Nov 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.064200	5,003,210.00	3,210.00	0.51
		Base		100.000000	5,000,000.00	100.064200	5,003,210.00	3,210.00	0.51
2027A0GN3	COMMONWEALTH BANK AUST SR UNSECURED 144A 11/17 VAR					1.55456	16 Nov 2017		
		Local	8,645,247.000	100.000000	8,645,247.02	100.000000	8,645,247.00	-0.02	0.89
		Base		100.000000	8,645,247.02	100.000000	8,645,247.00	-0.02	0.89
24422ESN0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/17 1.125					1.125	12 Jun 2017		
		Local	10,000,000.000	99.999528	9,999,952.83	99.999528	9,999,952.83	0.00	1.03
		Base		99.999528	9,999,952.83	99.999528	9,999,952.83	0.00	1.03
254683BX2	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A2 A2					2.39	15 Jul 2024		
		Local	10,000,000.000	99.955489	9,995,548.89	101.336550	10,133,655.00	138,106.11	1.04
Original Face:		Base	10,000,000.000	99.955489	9,995,548.89	101.336550	10,133,655.00	138,106.11	1.04
25468PDH6	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 1.65					1.65	08 Jan 2019		
		Local	5,000,000.000	99.928354	4,996,417.70	100.176100	5,008,805.00	12,387.30	0.51
		Base		99.928354	4,996,417.70	100.176100	5,008,805.00	12,387.30	0.51
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	7,559,922.840	99.989297	7,559,113.68	100.049740	7,563,683.15	4,569.47	0.78
Original Face:		Base	10,000,000.000	99.989297	7,559,113.68	100.049740	7,563,683.15	4,569.47	0.78
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	813,746.740	101.984966	829,899.34	103.305365	840,644.04	10,744.70	0.09
Original Face:		Base	2,096,032.000	101.984966	829,899.34	103.305365	840,644.04	10,744.70	0.09
3130A8PK3	FEDERAL HOME LOAN BANK BONDS 08/18 0.625					0.625	07 Aug 2018		
		Local	10,000,000.000	99.881768	9,988,176.84	99.283300	9,928,330.00	-59,846.84	1.02
		Base		99.881768	9,988,176.84	99.283300	9,928,330.00	-59,846.84	1.02
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	4,795,453.760	105.309169	5,050,052.49	103.880008	4,981,517.75	-68,534.74	0.51
Original Face:		Base	8,645,247.000	105.309169	5,050,052.49	103.880008	4,981,517.75	-68,534.74	0.51

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3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	2,032,266.240	105.200422	2,137,952.67	103.756718	2,108,612.75	-29,339.92	0.22
Original Face:		Base	4,322,624.000	105.200422	2,137,952.67	103.756718	2,108,612.75	-29,339.92	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	99.644200	8,614,487.21	-30,759.89	0.88
		Base		100.000001	8,645,247.10	99.644200	8,614,487.21	-30,759.89	0.88
3133EFF51	FEDERAL FARM CREDIT BANK BONDS 02/18 0.85					0.85	26 Feb 2018		
		Local	12,500,000.000	99.981405	12,497,675.62	99.812100	12,476,512.50	-21,163.12	1.28
		Base		99.981405	12,497,675.62	99.812100	12,476,512.50	-21,163.12	1.28
3134G8L98	FREDDIE MAC NOTES 02/18 1.05					1.05	26 Feb 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	99.899800	9,989,980.00	-10,020.00	1.02
		Base		100.000000	10,000,000.00	99.899800	9,989,980.00	-10,020.00	1.02
313586RC5	FANNIE MAE SUBORDINATED 10/19 0.00000					0.01	09 Oct 2019		
		Local	5,000,000.000	95.268026	4,763,401.31	95.896000	4,794,800.00	31,398.69	0.49
		Base		95.268026	4,763,401.31	95.896000	4,794,800.00	31,398.69	0.49
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.7	27 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.003000	10,000,300.00	300.00	1.03
		Base		100.000000	10,000,000.00	100.003000	10,000,300.00	300.00	1.03
3135G0TM5	FANNIE MAE NOTES 01/18 1.02					1.02	30 Jan 2018		
		Local	10,806,559.000	99.999999	10,806,558.89	99.911100	10,796,951.97	-9,606.92	1.11
		Base		99.999999	10,806,558.89	99.911100	10,796,951.97	-9,606.92	1.11
3135G0XD0	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		Local	17,290,494.000	100.000000	17,290,494.00	99.782900	17,252,956.34	-37,537.66	1.77
		Base		100.000000	17,290,494.00	99.782900	17,252,956.34	-37,537.66	1.77
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.5	25 Jul 2040		
		Local	442,192.180	103.197748	456,332.37	101.247170	447,707.07	-8,625.30	0.05
Original Face:		Base	2,161,312.000	103.197748	456,332.37	101.247170	447,707.07	-8,625.30	0.05
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	940,028.070	100.149463	941,433.06	100.546280	945,163.26	3,730.20	0.10
Original Face:		Base	4,322,624.000	100.149463	941,433.06	100.546280	945,163.26	3,730.20	0.10

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3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.0	25 Apr 2042		
		Local	1,969,039.960	101.687164	2,002,260.89	97.329520	1,916,457.14	-85,803.75	0.20
Original Face:		Base	4,322,624.000	101.687164	2,002,260.89	97.329520	1,916,457.14	-85,803.75	0.20
3136A76N7	FANNIE MAE FNR 2012 101 B					2.0	25 May 2039		
		Local	3,882,839.320	101.778889	3,951,910.71	99.947810	3,880,812.87	-71,097.84	0.40
Original Face:		Base	8,584,720.000	101.778889	3,951,910.71	99.947810	3,880,812.87	-71,097.84	0.40
3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.75	25 May 2039		
		Local	1,984,279.480	100.902335	2,002,184.33	101.009150	2,004,303.84	2,119.51	0.21
Original Face:		Base	5,571,429.000	100.902335	2,002,184.33	101.009150	2,004,303.84	2,119.51	0.21
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.0	25 May 2040		
		Local	1,578,295.060	101.613867	1,603,766.65	98.148980	1,549,080.50	-54,686.15	0.16
Original Face:		Base	4,322,624.000	101.613867	1,603,766.65	98.148980	1,549,080.50	-54,686.15	0.16
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.75	25 Jul 2041		
		Local	3,146,535.300	100.908771	3,175,130.10	97.059240	3,054,003.25	-121,126.85	0.31
Original Face:		Base	5,111,816.000	100.908771	3,175,130.10	97.059240	3,054,003.25	-121,126.85	0.31
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		Local	2,235,407.570	99.655686	2,227,710.75	96.207220	2,150,623.48	-77,087.27	0.22
Original Face:		Base	4,322,624.000	99.655686	2,227,710.75	96.207220	2,150,623.48	-77,087.27	0.22
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		Local	3,120,159.110	101.717290	3,173,741.28	97.893280	3,054,426.09	-119,315.19	0.31
Original Face:		Base	5,326,337.000	101.717290	3,173,741.28	97.893280	3,054,426.09	-119,315.19	0.31
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	2,235,407.570	100.333206	2,242,856.08	96.987120	2,168,057.42	-74,798.66	0.22
Original Face:		Base	4,322,624.000	100.333206	2,242,856.08	96.987120	2,168,057.42	-74,798.66	0.22
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	3,932,822.630	100.775315	3,963,314.38	96.470680	3,794,020.73	-169,293.65	0.39
Original Face:		Base	8,645,247.000	100.775315	3,963,314.38	96.470680	3,794,020.73	-169,293.65	0.39
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	2,258,516.010	100.460566	2,268,917.97	99.205600	2,240,574.36	-28,343.61	0.23
Original Face:		Base	4,322,624.000	100.460566	2,268,917.97	99.205600	2,240,574.36	-28,343.61	0.23

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3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	2,890,180.310	101.830827	2,943,094.50	98.481620	2,846,296.39	-96,798.11	0.29
Original Face:		Base	6,483,935.000	101.830827	2,943,094.50	98.481620	2,846,296.39	-96,798.11	0.29
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		Local	2,124,973.130	99.839441	2,121,561.30	96.956330	2,060,295.96	-61,265.34	0.21
Original Face:		Base	4,322,624.000	99.839441	2,121,561.30	96.956330	2,060,295.96	-61,265.34	0.21
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	527,981.120	97.999786	517,420.37	98.660910	520,910.98	3,490.61	0.05
Original Face:		Base	2,161,312.000	97.999786	517,420.37	98.660910	520,910.98	3,490.61	0.05
3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		Local	1,269,356.940	100.150792	1,271,271.03	99.523130	1,263,303.76	-7,967.27	0.13
Original Face:		Base	4,527,840.000	100.150792	1,271,271.03	99.523130	1,263,303.76	-7,967.27	0.13
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	247,935.900	101.872048	252,577.38	101.462250	251,561.34	-1,016.04	0.03
Original Face:		Base	4,322,624.000	101.872048	252,577.38	101.462250	251,561.34	-1,016.04	0.03
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		Local	1,510,508.970	101.566017	1,534,163.80	101.129880	1,527,575.91	-6,587.89	0.16
Original Face:		Base	8,645,247.000	101.566017	1,534,163.80	101.129880	1,527,575.91	-6,587.89	0.16
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	780,330.050	99.320382	775,026.79	100.118030	781,251.07	6,224.28	0.08
Original Face:		Base	2,161,312.000	99.320382	775,026.79	100.118030	781,251.07	6,224.28	0.08
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	841,397.030	99.974546	841,182.86	99.351740	835,942.59	-5,240.27	0.09
Original Face:		Base	2,161,312.000	99.974546	841,182.86	99.351740	835,942.59	-5,240.27	0.09
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
		Local	741,928.780	99.949204	741,551.91	99.075580	735,070.24	-6,481.67	0.08
Original Face:		Base	2,472,541.000	99.949204	741,551.91	99.075580	735,070.24	-6,481.67	0.08
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	1,089,182.290	100.286531	1,092,303.13	99.255870	1,081,077.36	-11,225.77	0.11
Original Face:		Base	4,322,624.000	100.286531	1,092,303.13	99.255870	1,081,077.36	-11,225.77	0.11

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3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	3,074,522.080	100.414433	3,087,263.90	99.339370	3,054,210.86	-33,053.04	0.31
	Original Face:	Base	6,483,935.000	100.414433	3,087,263.90	99.339370	3,054,210.86	-33,053.04	0.31
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
		Local	2,960,503.460	100.090299	2,963,176.77	97.058360	2,873,416.11	-89,760.66	0.29
	Original Face:	Base	5,619,411.000	100.090299	2,963,176.77	97.058360	2,873,416.11	-89,760.66	0.29
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
		Local	2,785,940.250	101.429167	2,825,755.99	95.855400	2,670,474.17	-155,281.82	0.27
	Original Face:	Base	4,322,624.000	101.429167	2,825,755.99	95.855400	2,670,474.17	-155,281.82	0.27
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
		Local	2,429,520.190	100.026938	2,430,174.65	96.790520	2,351,545.23	-78,629.42	0.24
	Original Face:	Base	4,322,624.000	100.026938	2,430,174.65	96.790520	2,351,545.23	-78,629.42	0.24
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
		Local	6,073,799.900	100.835243	6,124,530.91	97.508780	5,922,488.18	-202,042.73	0.61
	Original Face:	Base	10,806,559.000	100.835243	6,124,530.91	97.508780	5,922,488.18	-202,042.73	0.61
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	4,791,648.900	100.531416	4,817,112.51	98.593960	4,724,276.40	-92,836.11	0.48
	Original Face:	Base	10,806,559.000	100.531416	4,817,112.51	98.593960	4,724,276.40	-92,836.11	0.48
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	2,700,176.530	100.597885	2,716,320.49	100.637050	2,717,378.00	1,057.51	0.28
	Original Face:	Base	4,322,624.000	100.597885	2,716,320.49	100.637050	2,717,378.00	1,057.51	0.28
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	3,848,778.490	99.892210	3,844,629.89	96.486390	3,713,547.42	-131,082.47	0.38
	Original Face:	Base	6,483,935.000	99.892210	3,844,629.89	96.486390	3,713,547.42	-131,082.47	0.38
3137B2CM0	FREDDIE MAC FHR 4203 DM					3.0	15 Apr 2033		
		Local	3,232,283.220	102.950628	3,327,655.87	103.213420	3,336,150.06	8,494.19	0.34
	Original Face:	Base	6,000,000.000	102.950628	3,327,655.87	103.213420	3,336,150.06	8,494.19	0.34
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.5	15 Apr 2028		
		Local	7,480,433.500	103.785394	7,763,597.35	104.048670	7,783,291.57	19,694.22	0.80
	Original Face:	Base	10,000,000.000	103.785394	7,763,597.35	104.048670	7,783,291.57	19,694.22	0.80

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3137BUFZ6	FREDDIE MAC FHR 4646 TB					3.5	15 Apr 2028		
		Local	7,480,433.500	103.730091	7,759,460.46	104.343060	7,805,313.22	45,852.76	0.80
Original Face:		Base	10,000,000.000	103.730091	7,759,460.46	104.343060	7,805,313.22	45,852.76	0.80
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.0	15 Oct 2040		
		Local	4,904,188.650	102.009361	5,002,731.48	102.535340	5,028,526.51	25,795.03	0.52
Original Face:		Base	5,000,000.000	102.009361	5,002,731.48	102.535340	5,028,526.51	25,795.03	0.52
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	3,660,534.230	103.547476	3,790,390.79	101.791542	3,726,114.24	-64,276.55	0.38
Original Face:		Base	6,483,935.000	103.547476	3,790,390.79	101.791542	3,726,114.24	-64,276.55	0.38
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	829,865.720	101.431144	841,742.29	103.769570	861,148.09	19,405.80	0.09
Original Face:		Base	33,932,595.000	101.431144	841,742.29	103.769570	861,148.09	19,405.80	0.09
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	782,614.500	106.403887	832,732.25	107.845300	844,012.96	11,280.71	0.09
Original Face:		Base	18,956,866.000	106.403887	832,732.25	107.845300	844,012.96	11,280.71	0.09
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	883,393.270	99.112401	875,552.28	102.042380	901,435.52	25,883.24	0.09
Original Face:		Base	4,322,624.000	99.112401	875,552.28	102.042380	901,435.52	25,883.24	0.09
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	537,516.400	105.768974	568,525.58	106.750160	573,799.62	5,274.04	0.06
Original Face:		Base	6,483,935.000	105.768974	568,525.58	106.750160	573,799.62	5,274.04	0.06
34530KAB9	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A3					0.9	15 Oct 2018		
		Local	994,261.080	99.999994	994,261.02	99.957020	993,833.75	-427.27	0.10
Original Face:		Base	10,000,000.000	99.999994	994,261.02	99.957020	993,833.75	-427.27	0.10
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	100.036720	8,002,937.60	2,937.61	0.82
Original Face:		Base	8,000,000.000	100.000000	7,999,999.99	100.036720	8,002,937.60	2,937.61	0.82
34532EAD7	FORD CREDIT AUTO OWNER TRUST FORDO 2016 B A3					1.33	15 Oct 2020		
		Local	3,000,000.000	99.994027	2,999,820.81	99.815070	2,994,452.10	-5,368.71	0.31
Original Face:		Base	3,000,000.000	99.994027	2,999,820.81	99.815070	2,994,452.10	-5,368.71	0.31

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38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					2.37178	30 Apr 2018		
		Local	4,322,624.000	100.170762	4,330,005.41	100.835000	4,358,717.91	28,712.50	0.45
		Base		100.170762	4,330,005.41	100.835000	4,358,717.91	28,712.50	0.45
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	10,000,000.000	99.955525	9,995,552.51	99.780500	9,978,050.00	-17,502.51	1.02
		Base		99.955525	9,995,552.51	99.780500	9,978,050.00	-17,502.51	1.02
38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	1,107.600	100.125497	1,108.99	99.992340	1,107.52	-1.47	0.00
Original Face:		Base	1,880,341.000	100.125497	1,108.99	99.992340	1,107.52	-1.47	0.00
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	7,000,000.000	101.666129	7,116,629.03	100.262690	7,018,388.30	-98,240.73	0.72
Original Face:		Base	7,000,000.000	101.666129	7,116,629.03	100.262690	7,018,388.30	-98,240.73	0.72
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	4,106,161.910	102.377727	4,203,795.25	98.546990	4,046,498.97	-157,296.28	0.42
Original Face:		Base	7,989,505.000	102.377727	4,203,795.25	98.546990	4,046,498.97	-157,296.28	0.42
39154TAJ7	GREAT AMERICA LEASING RECEIVAB GALC 2017 1 A3 144A					2.06	22 Jun 2020		
		Local	4,000,000.000	99.999708	3,999,988.30	100.279600	4,011,184.00	11,195.70	0.41
Original Face:		Base	4,000,000.000	99.999708	3,999,988.30	100.279600	4,011,184.00	11,195.70	0.41
41283LAG0	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/19 2.25					2.25	15 Jan 2019		
		Local	4,000,000.000	99.993549	3,999,741.94	100.416300	4,016,652.00	16,910.06	0.41
		Base		99.993549	3,999,741.94	100.416300	4,016,652.00	16,910.06	0.41
437076BE1	HOME DEPOT INC SR UNSECURED 06/19 2					2.0	15 Jun 2019		
		Local	7,000,000.000	99.848121	6,989,368.45	100.800400	7,056,028.00	66,659.55	0.72
		Base		99.848121	6,989,368.45	100.800400	7,056,028.00	66,659.55	0.72
44891FAA4	HYUNDAI AUTO LEASE SECURITIZAT HALST 2017 A A1 144A					0.82	16 Jan 2018		
		Local	3,618,381.000	100.000000	3,618,381.00	99.969030	3,617,260.39	-1,120.61	0.37
Original Face:		Base	8,000,000.000	100.000000	3,618,381.00	99.969030	3,617,260.39	-1,120.61	0.37
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					1.55094	12 Feb 2019		
		Local	1,512,918.000	100.000007	1,512,918.10	100.581400	1,521,714.11	8,796.01	0.16
		Base		100.000007	1,512,918.10	100.581400	1,521,714.11	8,796.01	0.16

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
46513BR75	STATE OF ISRAEL 03/20 0					2.291	01 Mar 2020		
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.51
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.51
46513CSW7	ISRAEL ST SVG BD 05/21 2.72					2.72	01 May 2021		
		5,000,000.000	Local	100.000000	5,000,000.00	96.597000	4,829,850.00	-170,150.00	0.50
			Base	100.000000	5,000,000.00	96.597000	4,829,850.00	-170,150.00	0.50
46625HJF8	JPMORGAN CHASE + CO SR UNSECURED 01/18 VAR					2.05622	25 Jan 2018		
		3,509,970.000	Local	100.044920	3,511,546.67	100.506700	3,527,755.02	16,208.35	0.36
			Base	100.044920	3,511,546.67	100.506700	3,527,755.02	16,208.35	0.36
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.25	03 Mar 2022		
		3,500,000.000	Local	99.728000	3,490,480.00	101.243500	3,543,522.50	53,042.50	0.36
			Base	99.728000	3,490,480.00	101.243500	3,543,522.50	53,042.50	0.36
478375AC2	JOHNSON CONTROLS INTL PL SR UNSECURED 11/17 1.4					1.4	02 Nov 2017		
		4,000,000.000	Local	100.076402	4,003,056.08	99.843500	3,993,740.00	-9,316.08	0.41
			Base	100.076402	4,003,056.08	99.843500	3,993,740.00	-9,316.08	0.41
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		3,025,836.000	Local	99.987136	3,025,446.77	100.085000	3,028,407.96	2,961.19	0.31
			Base	99.987136	3,025,446.77	100.085000	3,028,407.96	2,961.19	0.31
494368BP7	KIMBERLY CLARK CORP SR UNSECURED 03/20 1.85					1.85	01 Mar 2020		
		3,000,000.000	Local	99.965966	2,998,978.98	99.970200	2,999,106.00	127.02	0.31
			Base	99.965966	2,998,978.98	99.970200	2,999,106.00	127.02	0.31
58013MEQ3	MCDONALD S CORP SR UNSECURED 05/19 1.875					1.875	29 May 2019		
		7,500,000.000	Local	99.960280	7,497,020.98	100.228200	7,517,115.00	20,094.02	0.77
			Base	99.960280	7,497,020.98	100.228200	7,517,115.00	20,094.02	0.77
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		2,161,312.000	Local	99.936353	2,159,936.40	100.046400	2,162,314.85	2,378.45	0.22
			Base	99.936353	2,159,936.40	100.046400	2,162,314.85	2,378.45	0.22
63254AAT5	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/20 2.25					2.25	10 Jan 2020		
		5,000,000.000	Local	99.992167	4,999,608.35	100.564700	5,028,235.00	28,626.65	0.52
			Base	99.992167	4,999,608.35	100.564700	5,028,235.00	28,626.65	0.52

& 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
63534PAH0	PNC BANK NA SUBORDINATED 06/17 VAR					1.47167	07 Jun 2017		
		Local	8,104,919.000	99.996917	8,104,669.16	99.996917	8,104,669.16	0.00	0.83
		Base		99.996917	8,104,669.16	99.996917	8,104,669.16	0.00	0.83
637432KT1	NATIONAL RURAL UTIL COOP COLLATERAL T 02/18 5.45					5.45	01 Feb 2018		
		Local	10,000,000.000	102.713162	10,271,316.19	102.620000	10,262,000.00	-9,316.19	1.05
		Base		102.713162	10,271,316.19	102.620000	10,262,000.00	-9,316.19	1.05
654740AJ8	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.5					1.5	02 Mar 2018		
		Local	5,000,000.000	99.988990	4,999,449.50	99.805500	4,990,275.00	-9,174.50	0.51
		Base		99.988990	4,999,449.50	99.805500	4,990,275.00	-9,174.50	0.51
65478VAD9	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 B A3					1.32	15 Jan 2021		
		Local	2,000,000.000	99.988089	1,999,761.77	99.670390	1,993,407.80	-6,353.97	0.20
Original Face:		Base	2,000,000.000	99.988089	1,999,761.77	99.670390	1,993,407.80	-6,353.97	0.20
713448DA3	PEPSICO INC SR UNSECURED 10/17 VAR					1.50511	13 Oct 2017		
		Local	10,000,000.000	100.000000	10,000,000.00	100.138300	10,013,830.00	13,830.00	1.03
		Base		100.000000	10,000,000.00	100.138300	10,013,830.00	13,830.00	1.03
717081DF7	PFIZER INC SR UNSECURED 06/18 VAR					1.43122	15 Jun 2018		
		Local	4,322,624.000	99.999997	4,322,623.88	100.256000	4,333,689.92	11,066.04	0.44
		Base		99.999997	4,322,623.88	100.256000	4,333,689.92	11,066.04	0.44
78008SWK8	ROYAL BANK OF CANADA SR UNSECURED 04/18 VAR					1.66956	30 Apr 2018		
		Local	8,645,247.000	99.932096	8,639,376.57	99.691800	8,618,602.35	-20,774.22	0.88
		Base		99.932096	8,639,376.57	99.691800	8,618,602.35	-20,774.22	0.88
78012KZG5	ROYAL BANK OF CANADA SR UNSECURED 02/22 2.75					2.75	01 Feb 2022		
		Local	7,000,000.000	99.978523	6,998,496.63	102.009900	7,140,693.00	142,196.37	0.73
		Base		99.978523	6,998,496.63	102.009900	7,140,693.00	142,196.37	0.73
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					1.72356	25 Jan 2029		
		Local	1,025,661.970	100.000001	1,025,661.98	99.466000	1,020,184.94	-5,477.04	0.10
Original Face:		Base	2,161,312.000	100.000001	1,025,661.98	99.466000	1,020,184.94	-5,477.04	0.10
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	100.076160	12,509,520.00	9,520.00	1.28
Original Face:		Base	12,500,000.000	100.000000	12,500,000.00	100.076160	12,509,520.00	9,520.00	1.28

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	100.683600	3,020,508.00	21,648.00	0.31
		Base		99.962000	2,998,860.00	100.683600	3,020,508.00	21,648.00	0.31
87612EBB1	TARGET CORP SR UNSECURED 06/19 2.3					2.3	26 Jun 2019		
		Local	7,000,000.000	99.906969	6,993,487.81	101.444000	7,101,080.00	107,592.19	0.73
		Base		99.906969	6,993,487.81	101.444000	7,101,080.00	107,592.19	0.73
88579YAG6	3M COMPANY SR UNSECURED 06/19 1.625					1.625	15 Jun 2019		
		Local	7,000,000.000	99.450441	6,961,530.85	100.229900	7,016,093.00	54,562.15	0.72
		Base		99.450441	6,961,530.85	100.229900	7,016,093.00	54,562.15	0.72
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	2,161,312.000	99.996003	2,161,225.61	99.983700	2,160,959.71	-265.90	0.22
		Base		99.996003	2,161,225.61	99.983700	2,160,959.71	-265.90	0.22
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					1.41956	30 Oct 2017		
		Local	2,161,312.000	99.953821	2,160,313.93	100.035900	2,162,087.91	1,773.98	0.22
		Base		99.953821	2,160,313.93	100.035900	2,162,087.91	1,773.98	0.22
89236TAJ4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/18 VAR					1.41956	30 Apr 2018		
		Local	8,645,247.000	100.000000	8,645,247.02	100.062500	8,650,650.28	5,403.26	0.89
		Base		100.000000	8,645,247.02	100.062500	8,650,650.28	5,403.26	0.89
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	99.955400	4,997,770.00	-2,230.00	0.51
		Base		100.000000	5,000,000.00	99.955400	4,997,770.00	-2,230.00	0.51
89236TDM4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 1.7					1.7	09 Jan 2019		
		Local	10,000,000.000	99.971856	9,997,185.62	100.185400	10,018,540.00	21,354.38	1.03
		Base		99.971856	9,997,185.62	100.185400	10,018,540.00	21,354.38	1.03
89236WAC2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2015 A A3					1.12	15 Feb 2019		
		Local	2,714,624.900	99.996345	2,714,525.69	99.924310	2,712,570.20	-1,955.49	0.28
Original Face:		Base	5,500,000.000	99.996345	2,714,525.69	99.924310	2,712,570.20	-1,955.49	0.28
912828D23	US TREASURY N/B 04/19 1.625					1.625	30 Apr 2019		
		Local	10,000,000.000	100.019846	10,001,984.63	100.671900	10,067,190.00	65,205.37	1.03
		Base		100.019846	10,001,984.63	100.671900	10,067,190.00	65,205.37	1.03

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828TB6	US TREASURY N/B 06/17 0.75					0.75	30 Jun 2017		
		Local	10,000,000.000	99.989554	9,998,955.41	99.989554	9,998,955.41	0.00	1.03
		Base		99.989554	9,998,955.41	99.989554	9,998,955.41	0.00	1.03
912828UR9	US TREASURY N/B 02/18 0.75					0.75	28 Feb 2018		
		Local	5,000,000.000	99.975189	4,998,759.44	99.675800	4,983,790.00	-14,969.44	0.51
		Base		99.975189	4,998,759.44	99.675800	4,983,790.00	-14,969.44	0.51
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		Local	2,161,312.000	99.772144	2,156,387.32	99.472700	2,149,915.40	-6,471.92	0.22
		Base		99.772144	2,156,387.32	99.472700	2,149,915.40	-6,471.92	0.22
912828WL0	US TREASURY N/B 05/19 1.5					1.5	31 May 2019		
		Local	20,000,000.000	99.669876	19,933,975.24	100.429700	20,085,940.00	151,964.76	2.06
		Base		99.669876	19,933,975.24	100.429700	20,085,940.00	151,964.76	2.06
92347XAA4	VERIZON OWNER TRUST VZOT 2016 1A A 144A					1.42	20 Jan 2021		
		Local	4,250,000.000	99.986395	4,249,421.78	99.638800	4,234,649.00	-14,772.78	0.43
Original Face:		Base	4,250,000.000	99.986395	4,249,421.78	99.638800	4,234,649.00	-14,772.78	0.43
92887KAC4	VOLVO FINANCIAL EQUIPMENT LLC VFET 2017 1A A3 144A					1.92	15 Mar 2021		
		Local	4,000,000.000	99.995437	3,999,817.47	100.236710	4,009,468.40	9,650.93	0.41
Original Face:		Base	4,000,000.000	99.995437	3,999,817.47	100.236710	4,009,468.40	9,650.93	0.41
92976WBH8	WACHOVIA CORP COMPANY GUAR 02/18 5.75					5.75	01 Feb 2018		
		Local	4,322,624.000	102.686444	4,438,748.89	102.707000	4,439,637.43	888.54	0.46
		Base		102.686444	4,438,748.89	102.707000	4,439,637.43	888.54	0.46
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					1.78317	23 Apr 2018		
		Local	4,322,624.000	99.999997	4,322,623.89	100.470900	4,342,979.24	20,355.35	0.45
		Base		99.999997	4,322,623.89	100.470900	4,342,979.24	20,355.35	0.45
94986RPR6	WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR					1.48178	14 May 2018		
		Local	3,458,099.000	99.999999	3,458,098.96	99.951200	3,456,411.45	-1,687.51	0.35
		Base		99.999999	3,458,098.96	99.951200	3,456,411.45	-1,687.51	0.35
94988J5G8	WELLS FARGO BANK NA SR UNSECURED 12/19 2.15					2.15	06 Dec 2019		
		Local	5,000,000.000	99.884095	4,994,204.76	100.488800	5,024,440.00	30,235.24	0.52
		Base		99.884095	4,994,204.76	100.488800	5,024,440.00	30,235.24	0.52

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Holdings

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

As of: *May 31, 2017* *View Date:* *June 8, 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									
		553,719,412.760	Local		555,810,912.63		554,413,593.84	-1,397,318.79	56.88
	Original Face:	396,611,263.000	Base		555,810,912.63		554,413,593.84	-1,397,318.79	56.88
FIXED INCOME Total									
		553,719,412.760	Base		555,810,912.63		554,413,593.84	-1,397,318.79	56.88
	Original Face:	396,611,263.000							

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Books Closed

Prepared by State Street

Holdings

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

As of: *May 31, 2017* *View Date:* *June 8, 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								
		974,076,684.380	Base	975,930,359.83		974,648,781.22	-1,281,578.61	100.00
Original Face:		396,611,263.000						

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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					1.010028	31 Dec 2030		
		Local	43,148,393.350	100.057505	43,173,205.91	100.060000	43,174,282.39	1,076.48	42.86
		Base		100.057505	43,173,205.91	100.060000	43,174,282.39	1,076.48	42.86
04821TTU9	ATLANTIC ASSET SECUR					1.1	28 Jun 2017		
		Local	10,000,000.000	99.917500	9,991,750.00	99.917500	9,991,750.00	0.00	9.92
		Base		99.917500	9,991,750.00	99.917500	9,991,750.00	0.00	9.92
15060XVQ2	CEDAR SPRING CPTL CO					1.2	24 Aug 2017		
		Local	10,000,000.000	99.720000	9,972,000.00	99.720000	9,972,000.00	0.00	9.90
		Base		99.720000	9,972,000.00	99.720000	9,972,000.00	0.00	9.90
45779PTP3	INSTITUTIONAL SECURED					1.12	23 Jun 2017		
		Local	5,000,000.000	99.931556	4,996,577.78	99.931556	4,996,577.78	0.00	4.96
		Base		99.931556	4,996,577.78	99.931556	4,996,577.78	0.00	4.96
92646KTM4	VICTORY RECEIVABLES					0.98	21 Jun 2017		
		Local	10,000,000.000	99.945556	9,994,555.56	99.945556	9,994,555.56	0.00	9.92
		Base		99.945556	9,994,555.56	99.945556	9,994,555.56	0.00	9.92
US DOLLAR Total									
		Local	78,148,393.350		78,128,089.25		78,129,165.73	1,076.48	77.56
		Base			78,128,089.25		78,129,165.73	1,076.48	77.56
CASH EQUIVALENT Total									
		Base	78,148,393.350		78,128,089.25		78,129,165.73	1,076.48	77.56
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
		Local	22,608,154.750	1.000000	22,608,154.75	1.000000	22,608,154.75	0.00	22.44
		Base		1.000000	22,608,154.75	1.000000	22,608,154.75	0.00	22.44

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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
US DOLLAR Total									
		22,608,154.750	Local		22,608,154.75		22,608,154.75	0.00	22.44
			Base		22,608,154.75		22,608,154.75	0.00	22.44
EQUITY Total									
		22,608,154.750	Base		22,608,154.75		22,608,154.75	0.00	22.44

& 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
FUND Total								
		100,756,548.100	Base	100,736,244.00		100,737,320.48	1,076.48	100.00

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

Holdings

Currency Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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								
	-2,034.270	Local	-2,034.27	-2,034.27	0.00	0.00		0.00
		Base	-2,034.27	-2,034.27	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,758,607.650	Local	1,759,642.03	1,759,662.81	0.21	20.78		20.78
		Base	1,759,642.03	1,759,662.81	0.21	20.78	0.00	20.78
EQUITY								
	20,391,687.720	Local	586,949,207.93	828,822,088.07	99.79	241,872,880.14		241,872,880.14
		Base	586,949,207.93	828,822,088.07	99.79	241,872,880.14	0.00	241,872,880.14
US DOLLAR Total								
	22,148,261.100	Local	588,706,815.69	830,579,716.61	100.00	241,872,900.92		241,872,900.92
		Base	588,706,815.69	830,579,716.61	100.00	241,872,900.92	0.00	241,872,900.92
FUND Total								
	22,148,261.100	Base	588,706,815.69	830,579,716.61	100.00	241,872,900.92	0.00	241,872,900.92

Holdings

Currency Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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								
	-411,204.480	Local	-411,204.48	-411,204.48	0.07	0.00		0.00
		Base	-411,204.48	-411,204.48	0.07	0.00	0.00	0.00
CASH EQUIVALENT								
	1,283,987.350	Local	1,284,733.33	1,284,757.74	0.23	24.41		24.41
		Base	1,284,733.33	1,284,757.74	0.23	24.41	0.00	24.41
EQUITY								
	20,151,465.518	Local	419,395,209.79	547,038,007.40	99.65	127,642,797.61		127,642,797.61
		Base	419,395,209.79	547,038,007.40	99.65	127,642,797.61	0.00	127,642,797.61
FIXED INCOME								
	225,000.000	Local	225,000.00	228,937.50	0.04	3,937.50		3,937.50
		Base	225,000.00	228,937.50	0.04	3,937.50	0.00	3,937.50
US DOLLAR Total								
	21,249,248.388	Local	420,493,738.64	548,140,498.16	100.00	127,646,759.52		127,646,759.52
		Base	420,493,738.64	548,140,498.16	100.00	127,646,759.52	0.00	127,646,759.52
FUND Total								
	21,249,248.388	Base	420,493,738.64	548,140,498.16	100.00	127,646,759.52	0.00	127,646,759.52

Holdings

Currency Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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								
	34,364.310	Local	34,364.31	34,364.31	0.00	0.00		0.00
		Base	34,364.31	34,364.31	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	141,352,784.800	Local	141,282,554.48	141,314,728.69	6.47	32,174.21		32,174.21
		Base	141,282,554.48	141,314,728.69	6.47	32,174.21	0.00	32,174.21
FIXED INCOME								
	1,910,612,918.530	Local	2,004,523,587.52	2,041,328,267.22	93.52	36,804,679.70		36,804,679.70
Original Face:	1,712,539,786.000	Base	2,004,523,587.52	2,041,328,267.22	93.52	36,804,679.70	0.00	36,804,679.70
US DOLLAR Total								
	2,052,000,067.640	Local	2,145,840,506.31	2,182,677,360.22	100.00	36,836,853.91		36,836,853.91
Original Face:	1,712,539,786.000	Base	2,145,840,506.31	2,182,677,360.22	100.00	36,836,853.91	0.00	36,836,853.91
FUND Total								
	2,052,000,067.640	Base	2,145,840,506.31	2,182,677,360.22	100.00	36,836,853.91	0.00	36,836,853.91
Original Face:	1,712,539,786.000							

Holdings

Currency Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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								
	190,485.060	Local	190,485.06	190,485.06	0.06	0.00		0.00
		Base	190,485.06	190,485.06	0.06	0.00	0.00	0.00
CASH EQUIVALENT								
	32,170,000.000	Local	32,155,930.05	32,153,117.72	9.77	-2,812.33		-2,812.33
		Base	32,155,930.05	32,153,117.72	9.77	-2,812.33	0.00	-2,812.33
FIXED INCOME								
	294,963,628.240	Local	296,196,821.76	296,612,898.10	90.17	416,076.34		416,076.34
Original Face:	199,012,802.000	Base	296,196,821.76	296,612,898.10	90.17	416,076.34	0.00	416,076.34
US DOLLAR Total								
	327,324,113.300	Local	328,543,236.87	328,956,500.88	100.00	413,264.01		413,264.01
Original Face:	199,012,802.000	Base	328,543,236.87	328,956,500.88	100.00	413,264.01	0.00	413,264.01
FUND Total								
	327,324,113.300	Base	328,543,236.87	328,956,500.88	100.00	413,264.01	0.00	413,264.01
Original Face:	199,012,802.000							

Holdings

Currency Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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								
	3,992,124.230	Local	3,992,124.23	3,992,124.23	2.75	0.00		0.00
		Base	3,992,124.23	3,992,124.23	2.75	0.00	0.00	0.00
CASH EQUIVALENT								
	23,490,409.000	Local	23,400,964.56	23,405,947.90	16.15	4,983.34		4,983.34
		Base	23,400,964.56	23,405,947.90	16.15	4,983.34	0.00	4,983.34
FIXED INCOME								
	116,193,883.710	Local	117,804,244.23	117,571,974.94	81.10	-232,269.29		-232,269.29
Original Face:	133,782,518.000	Base	117,804,244.23	117,571,974.94	81.10	-232,269.29	0.00	-232,269.29
US DOLLAR Total								
	143,676,416.940	Local	145,197,333.02	144,970,047.07	100.00	-227,285.95		-227,285.95
Original Face:	133,782,518.000	Base	145,197,333.02	144,970,047.07	100.00	-227,285.95	0.00	-227,285.95
FUND Total								
	143,676,416.940	Base	145,197,333.02	144,970,047.07	100.00	-227,285.95	0.00	-227,285.95
Original Face:	133,782,518.000							

Holdings

Currency Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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								
	-27,625.510	Local	-27,625.51	-27,625.51	0.00	0.00		0.00
		Base	-27,625.51	-27,625.51	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	2,131,672.070	Local	2,132,926.03	2,132,951.07	0.11	25.04		25.04
		Base	2,132,926.03	2,132,951.07	0.11	25.04	0.00	25.04
EQUITY								
	27,993,173.000	Local	1,099,159,187.93	1,962,717,830.46	99.89	863,558,642.53		863,558,642.53
		Base	1,099,159,187.93	1,962,717,830.46	99.89	863,558,642.53	0.00	863,558,642.53
US DOLLAR Total								
	30,097,219.560	Local	1,101,264,488.45	1,964,823,156.02	100.00	863,558,667.57		863,558,667.57
		Base	1,101,264,488.45	1,964,823,156.02	100.00	863,558,667.57	0.00	863,558,667.57
FUND Total								
	30,097,219.560	Base	1,101,264,488.45	1,964,823,156.02	100.00	863,558,667.57	0.00	863,558,667.57

Holdings

Currency Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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								
	0.010	Local	0.01	0.01	0.00	0.00		0.00
		Base	0.01	0.01	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	586,196,105.670	Local	585,970,768.86	585,964,925.11	46.55	-5,843.75		-5,843.75
		Base	585,970,768.86	585,964,925.11	46.55	-5,843.75	0.00	-5,843.75
FIXED INCOME								
	671,537,878.010	Local	677,043,336.32	672,823,539.51	53.45	-4,219,796.81		-4,219,796.81
Original Face:	740,916,981.000	Base	677,043,336.32	672,823,539.51	53.45	-4,219,796.81	0.00	-4,219,796.81
US DOLLAR Total								
	1,257,733,983.690	Local	1,263,014,105.19	1,258,788,464.63	100.00	-4,225,640.56		-4,225,640.56
Original Face:	740,916,981.000	Base	1,263,014,105.19	1,258,788,464.63	100.00	-4,225,640.56	0.00	-4,225,640.56
FUND Total								
	1,257,733,983.690	Base	1,263,014,105.19	1,258,788,464.63	100.00	-4,225,640.56	0.00	-4,225,640.56
Original Face:	740,916,981.000							

Holdings

Currency Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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								
	970,543,720.010	Local	970,051,471.94	970,055,428.44	55.70	3,956.50		3,956.50
		Base	970,051,471.94	970,055,428.44	55.70	3,956.50	0.00	3,956.50
FIXED INCOME								
	771,620,835.960	Local	774,040,137.77	771,550,866.94	44.30	-2,489,270.83		-2,489,270.83
Original Face:	539,423,919.000	Base	774,040,137.77	771,550,866.94	44.30	-2,489,270.83	0.00	-2,489,270.83
US DOLLAR Total								
	1,742,164,555.970	Local	1,744,091,609.71	1,741,606,295.38	100.00	-2,485,314.33		-2,485,314.33
Original Face:	539,423,919.000	Base	1,744,091,609.71	1,741,606,295.38	100.00	-2,485,314.33	0.00	-2,485,314.33
FUND Total								
	1,742,164,555.970	Base	1,744,091,609.71	1,741,606,295.38	100.00	-2,485,314.33	0.00	-2,485,314.33
Original Face:	539,423,919.000							

Holdings

Currency Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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								
	91,828.910	Local	91,828.91	91,828.91	0.09	0.00		0.00
		Base	91,828.91	91,828.91	0.09	0.00	0.00	0.00
CASH EQUIVALENT								
	8,199,306.450	Local	8,201,193.31	8,177,036.03	7.74	-24,157.28		-24,157.28
		Base	8,201,193.31	8,177,036.03	7.74	-24,157.28	0.00	-24,157.28
FIXED INCOME								
	97,359,037.660	Local	97,408,949.75	97,426,103.08	92.18	17,153.33		17,153.33
Original Face:	46,900,000.000	Base	97,408,949.75	97,426,103.08	92.18	17,153.33	0.00	17,153.33
US DOLLAR Total								
	105,650,173.020	Local	105,701,971.97	105,694,968.02	100.00	-7,003.95		-7,003.95
Original Face:	46,900,000.000	Base	105,701,971.97	105,694,968.02	100.00	-7,003.95	0.00	-7,003.95
FUND Total								
	105,650,173.020	Base	105,701,971.97	105,694,968.02	100.00	-7,003.95	0.00	-7,003.95
Original Face:	46,900,000.000							

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								
	342,266,399.710	Local	342,143,112.21	342,139,216.38	28.40	-3,895.83		-3,895.83
		Base	342,143,112.21	342,139,216.38	28.40	-3,895.83	0.00	-3,895.83
FIXED INCOME								
	862,062,590.010	Local	864,323,222.09	862,672,699.34	71.60	-1,650,522.75		-1,650,522.75
Original Face:	401,831,631.000	Base	864,323,222.09	862,672,699.34	71.60	-1,650,522.75	0.00	-1,650,522.75
US DOLLAR Total								
	1,204,328,989.720	Local	1,206,466,334.30	1,204,811,915.72	100.00	-1,654,418.58		-1,654,418.58
Original Face:	401,831,631.000	Base	1,206,466,334.30	1,204,811,915.72	100.00	-1,654,418.58	0.00	-1,654,418.58
FUND Total								
	1,204,328,989.720	Base	1,206,466,334.30	1,204,811,915.72	100.00	-1,654,418.58	0.00	-1,654,418.58
Original Face:	401,831,631.000							

Holdings

Currency Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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								
	-26,183,880.230	Local	-26,183,880.23	-26,183,880.23	1.68	0.00		0.00
		Base	-26,183,880.23	-26,183,880.23	1.68	0.00	0.00	0.00
CASH EQUIVALENT								
	1,523,588,650.950	Local	1,522,866,945.54	1,522,870,194.27	97.79	3,248.73		3,248.73
Original Face:	36,050,000.000	Base	1,522,866,945.54	1,522,870,194.27	97.79	3,248.73	0.00	3,248.73
FIXED INCOME								
	8,246,908.390	Local	8,249,298.39	8,248,962.03	0.53	-336.36		-336.36
Original Face:	7,000,000.000	Base	8,249,298.39	8,248,962.03	0.53	-336.36	0.00	-336.36
US DOLLAR Total								
	1,505,651,679.110	Local	1,504,932,363.70	1,504,935,276.07	100.00	2,912.37		2,912.37
Original Face:	43,050,000.000	Base	1,504,932,363.70	1,504,935,276.07	100.00	2,912.37	0.00	2,912.37
FUND Total								
	1,505,651,679.110	Base	1,504,932,363.70	1,504,935,276.07	100.00	2,912.37	0.00	2,912.37
Original Face:	43,050,000.000							

Holdings

Currency Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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								
	29,184.450	Local	29,184.45	29,184.45	0.00	0.00		0.00
		Base	29,184.45	29,184.45	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,579,783,771.380	Local	1,576,770,326.31	1,576,653,441.37	100.00	-116,884.94		-116,884.94
		Base	1,576,770,326.31	1,576,653,441.37	100.00	-116,884.94	0.00	-116,884.94
US DOLLAR Total								
	1,579,812,955.830	Local	1,576,799,510.76	1,576,682,625.82	100.00	-116,884.94		-116,884.94
		Base	1,576,799,510.76	1,576,682,625.82	100.00	-116,884.94	0.00	-116,884.94
FUND Total								
	1,579,812,955.830	Base	1,576,799,510.76	1,576,682,625.82	100.00	-116,884.94	0.00	-116,884.94

Holdings

Currency Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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								
	6,490.410	Local	6,490.41	6,490.41	0.00	0.00		0.00
		Base	6,490.41	6,490.41	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	40,550,938.390	Local	40,682,120.99	40,676,326.37	14.97	-5,794.62		-5,794.62
		Base	40,682,120.99	40,676,326.37	14.97	-5,794.62	0.00	-5,794.62
FIXED INCOME								
	227,095,000.000	Local	231,006,457.54	231,003,253.44	85.03	-3,204.10		-3,204.10
		Base	231,006,457.54	231,003,253.44	85.03	-3,204.10	0.00	-3,204.10
US DOLLAR Total								
	267,652,428.800	Local	271,695,068.94	271,686,070.22	100.00	-8,998.72		-8,998.72
		Base	271,695,068.94	271,686,070.22	100.00	-8,998.72	0.00	-8,998.72
FUND Total								
	267,652,428.800	Base	271,695,068.94	271,686,070.22	100.00	-8,998.72	0.00	-8,998.72

Holdings

Currency Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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								
	52,886,398.840	Local	52,886,398.84	52,886,398.84	12.56	0.00		0.00
		Base	52,886,398.84	52,886,398.84	12.56	0.00	0.00	0.00
CASH EQUIVALENT								
	128,161,659.510	Local	128,148,460.74	128,200,457.31	30.44	51,996.57		51,996.57
		Base	128,148,460.74	128,200,457.31	30.44	51,996.57	0.00	51,996.57
FIXED INCOME								
	238,246,207.230	Local	239,063,651.62	240,024,381.24	57.00	960,729.62		960,729.62
Original Face:	214,498,695.000	Base	239,063,651.62	240,024,381.24	57.00	960,729.62	0.00	960,729.62
US DOLLAR Total								
	419,294,265.580	Local	420,098,511.20	421,111,237.39	100.00	1,012,726.19		1,012,726.19
Original Face:	214,498,695.000	Base	420,098,511.20	421,111,237.39	100.00	1,012,726.19	0.00	1,012,726.19
FUND Total								
	419,294,265.580	Base	420,098,511.20	421,111,237.39	100.00	1,012,726.19	0.00	1,012,726.19
Original Face:	214,498,695.000							

Holdings

Currency Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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								
	3,616.910	Local	3,616.91	3,616.91	100.00	0.00		0.00
		Base	3,616.91	3,616.91	100.00	0.00	0.00	0.00
US DOLLAR Total								
	3,616.910	Local	3,616.91	3,616.91	100.00	0.00		0.00
		Base	3,616.91	3,616.91	100.00	0.00	0.00	0.00
FUND Total								
	3,616.910	Base	3,616.91	3,616.91	100.00	0.00	0.00	0.00

Holdings

Currency Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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								
	-113,755.830	Local	-113,755.83	-113,755.83	0.03	0.00		0.00
		Base	-113,755.83	-113,755.83	0.03	0.00	0.00	0.00
CASH EQUIVALENT								
	88,867,770.100	Local	88,866,403.24	88,906,629.81	24.48	40,226.57		40,226.57
		Base	88,866,403.24	88,906,629.81	24.48	40,226.57	0.00	40,226.57
FIXED INCOME								
	270,426,998.600	Local	274,017,258.28	274,175,456.42	75.49	158,198.14		158,198.14
Original Face:	190,305,168.000	Base	274,017,258.28	274,175,456.42	75.49	158,198.14	0.00	158,198.14
US DOLLAR Total								
	359,181,012.870	Local	362,769,905.69	362,968,330.40	100.00	198,424.71		198,424.71
Original Face:	190,305,168.000	Base	362,769,905.69	362,968,330.40	100.00	198,424.71	0.00	198,424.71
FUND Total								
	359,181,012.870	Base	362,769,905.69	362,968,330.40	100.00	198,424.71	0.00	198,424.71
Original Face:	190,305,168.000							

Holdings

Currency Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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								
	10,335,654.430	Local	10,335,654.43	10,335,654.43	1.06	0.00		0.00
		Base	10,335,654.43	10,335,654.43	1.06	0.00	0.00	0.00
CASH EQUIVALENT								
	410,021,617.190	Local	409,783,792.77	409,899,532.95	42.06	115,740.18		115,740.18
		Base	409,783,792.77	409,899,532.95	42.06	115,740.18	0.00	115,740.18
FIXED INCOME								
	553,719,412.760	Local	555,810,912.63	554,413,593.84	56.88	-1,397,318.79		-1,397,318.79
Original Face:	396,611,263.000	Base	555,810,912.63	554,413,593.84	56.88	-1,397,318.79	0.00	-1,397,318.79
US DOLLAR Total								
	974,076,684.380	Local	975,930,359.83	974,648,781.22	100.00	-1,281,578.61		-1,281,578.61
Original Face:	396,611,263.000	Base	975,930,359.83	974,648,781.22	100.00	-1,281,578.61	0.00	-1,281,578.61
FUND Total								
	974,076,684.380	Base	975,930,359.83	974,648,781.22	100.00	-1,281,578.61	0.00	-1,281,578.61
Original Face:	396,611,263.000							

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								
	78,148,393.350	Local	78,128,089.25	78,129,165.73	77.56	1,076.48		1,076.48
		Base	78,128,089.25	78,129,165.73	77.56	1,076.48	0.00	1,076.48
EQUITY								
	22,608,154.750	Local	22,608,154.75	22,608,154.75	22.44	0.00		0.00
		Base	22,608,154.75	22,608,154.75	22.44	0.00	0.00	0.00
US DOLLAR Total								
	100,756,548.100	Local	100,736,244.00	100,737,320.48	100.00	1,076.48		1,076.48
		Base	100,736,244.00	100,737,320.48	100.00	1,076.48	0.00	1,076.48
FUND Total								
	100,756,548.100	Base	100,736,244.00	100,737,320.48	100.00	1,076.48	0.00	1,076.48

Holdings

Asset Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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	-2,034.270	-2,034.27	-2,034.27	0.00	0.00	0.00	0.00
CASH Total	-2,034.270	-2,034.27	-2,034.27	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	1,758,607.650	1,759,642.03	1,759,662.81	0.21	20.78	0.00	20.78
CASH EQUIVALENT Total	1,758,607.650	1,759,642.03	1,759,662.81	0.21	20.78	0.00	20.78

Holdings

Asset Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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	20,391,687.720	586,949,207.93	828,822,088.07	99.79	241,872,880.14	0.00	241,872,880.14
EQUITY Total	20,391,687.720	586,949,207.93	828,822,088.07	99.79	241,872,880.14	0.00	241,872,880.14

Holdings

Asset Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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	22,148,261.100	588,706,815.69	830,579,716.61	100.00	241,872,900.92	0.00	241,872,900.92

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	-411,204.480	-411,204.48	-411,204.48	0.07	0.00	0.00	0.00
CASH Total	-411,204.480	-411,204.48	-411,204.48	0.07	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,283,987.350	1,284,733.33	1,284,757.74	0.23	24.41	0.00	24.41
CASH EQUIVALENT Total	1,283,987.350	1,284,733.33	1,284,757.74	0.23	24.41	0.00	24.41

Holdings

Asset Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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							
	20,151,465.518	419,395,209.79	547,038,007.40	99.65	127,642,797.61	0.00	127,642,797.61
EQUITY Total							
	20,151,465.518	419,395,209.79	547,038,007.40	99.65	127,642,797.61	0.00	127,642,797.61

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	228,937.50	0.04	3,937.50	0.00	3,937.50
FIXED INCOME Total							
	225,000.000	225,000.00	228,937.50	0.04	3,937.50	0.00	3,937.50

Holdings

Asset Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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	21,249,248.388	420,493,738.64	548,140,498.16	100.00	127,646,759.52	0.00	127,646,759.52

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	34,364.310	34,364.31	34,364.31	0.00	0.00	0.00	0.00
CASH Total	34,364.310	34,364.31	34,364.31	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	141,352,784.800	141,282,554.48	141,314,728.69	6.47	32,174.21	0.00	32,174.21
CASH EQUIVALENT Total	141,352,784.800	141,282,554.48	141,314,728.69	6.47	32,174.21	0.00	32,174.21

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	1,910,612,918.530	2,004,523,587.52	2,041,328,267.22	93.52	36,804,679.70	0.00	36,804,679.70
FIXED INCOME Total	1,910,612,918.530	2,004,523,587.52	2,041,328,267.22	93.52	36,804,679.70	0.00	36,804,679.70

Holdings

Asset Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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	2,052,000,067.640	2,145,840,506.31	2,182,677,360.22	100.00	36,836,853.91	0.00	36,836,853.91

Holdings

Asset Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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	190,485.060	190,485.06	190,485.06	0.06	0.00	0.00	0.00
CASH Total	190,485.060	190,485.06	190,485.06	0.06	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	32,170,000.000	32,155,930.05	32,153,117.72	9.77	-2,812.33	0.00	-2,812.33
CASH EQUIVALENT Total	32,170,000.000	32,155,930.05	32,153,117.72	9.77	-2,812.33	0.00	-2,812.33

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	294,963,628.240	296,196,821.76	296,612,898.10	90.17	416,076.34	0.00	416,076.34
FIXED INCOME Total	294,963,628.240	296,196,821.76	296,612,898.10	90.17	416,076.34	0.00	416,076.34

Holdings

Asset Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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	327,324,113.300	328,543,236.87	328,956,500.88	100.00	413,264.01	0.00	413,264.01

Holdings

Asset Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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	3,992,124.230	3,992,124.23	3,992,124.23	2.75	0.00	0.00	0.00
CASH Total	3,992,124.230	3,992,124.23	3,992,124.23	2.75	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	23,490,409.000	23,400,964.56	23,405,947.90	16.15	4,983.34	0.00	4,983.34
CASH EQUIVALENT Total	23,490,409.000	23,400,964.56	23,405,947.90	16.15	4,983.34	0.00	4,983.34

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	116,193,883.710	117,804,244.23	117,571,974.94	81.10	-232,269.29	0.00	-232,269.29
FIXED INCOME Total	116,193,883.710	117,804,244.23	117,571,974.94	81.10	-232,269.29	0.00	-232,269.29

Holdings

Asset Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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	143,676,416.940	145,197,333.02	144,970,047.07	100.00	-227,285.95	0.00	-227,285.95

Holdings

Asset Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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	-27,625.510	-27,625.51	-27,625.51	0.00	0.00	0.00	0.00
CASH Total	-27,625.510	-27,625.51	-27,625.51	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	2,131,672.070	2,132,926.03	2,132,951.07	0.11	25.04	0.00	25.04
CASH EQUIVALENT Total	2,131,672.070	2,132,926.03	2,132,951.07	0.11	25.04	0.00	25.04

Holdings

Asset Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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	27,993,173.000	1,099,159,187.93	1,962,717,830.46	99.89	863,558,642.53	0.00	863,558,642.53
EQUITY Total	27,993,173.000	1,099,159,187.93	1,962,717,830.46	99.89	863,558,642.53	0.00	863,558,642.53

Holdings

Asset Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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	30,097,219.560	1,101,264,488.45	1,964,823,156.02	100.00	863,558,667.57	0.00	863,558,667.57

Holdings

Asset Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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	0.010	0.01	0.01	0.00	0.00	0.00	0.00
CASH Total	0.010	0.01	0.01	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	586,196,105.670	585,970,768.86	585,964,925.11	46.55	-5,843.75	0.00	-5,843.75
CASH EQUIVALENT Total	586,196,105.670	585,970,768.86	585,964,925.11	46.55	-5,843.75	0.00	-5,843.75

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	671,537,878.010	677,043,336.32	672,823,539.51	53.45	-4,219,796.81	0.00	-4,219,796.81
FIXED INCOME Total	671,537,878.010	677,043,336.32	672,823,539.51	53.45	-4,219,796.81	0.00	-4,219,796.81

Holdings

Asset Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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	1,257,733,983.690	1,263,014,105.19	1,258,788,464.63	100.00	-4,225,640.56	0.00	-4,225,640.56

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	970,543,720.010	970,051,471.94	970,055,428.44	55.70	3,956.50	0.00	3,956.50
CASH EQUIVALENT Total	970,543,720.010	970,051,471.94	970,055,428.44	55.70	3,956.50	0.00	3,956.50

Holdings

Asset Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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							
	771,620,835.960	774,040,137.77	771,550,866.94	44.30	-2,489,270.83	0.00	-2,489,270.83
FIXED INCOME Total							
	771,620,835.960	774,040,137.77	771,550,866.94	44.30	-2,489,270.83	0.00	-2,489,270.83

Holdings

Asset Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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	1,742,164,555.970	1,744,091,609.71	1,741,606,295.38	100.00	-2,485,314.33	0.00	-2,485,314.33

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	91,828.910	91,828.91	91,828.91	0.09	0.00	0.00	0.00
CASH Total	91,828.910	91,828.91	91,828.91	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	8,199,306.450	8,201,193.31	8,177,036.03	7.74	-24,157.28	0.00	-24,157.28
CASH EQUIVALENT Total	8,199,306.450	8,201,193.31	8,177,036.03	7.74	-24,157.28	0.00	-24,157.28

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	97,359,037.660	97,408,949.75	97,426,103.08	92.18	17,153.33	0.00	17,153.33
FIXED INCOME Total	97,359,037.660	97,408,949.75	97,426,103.08	92.18	17,153.33	0.00	17,153.33

Holdings

Asset Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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	105,650,173.020	105,701,971.97	105,694,968.02	100.00	-7,003.95	0.00	-7,003.95

Holdings

Asset Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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	342,266,399.710	342,143,112.21	342,139,216.38	28.40	-3,895.83	0.00	-3,895.83
CASH EQUIVALENT Total	342,266,399.710	342,143,112.21	342,139,216.38	28.40	-3,895.83	0.00	-3,895.83

Holdings

Asset Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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							
	862,062,590.010	864,323,222.09	862,672,699.34	71.60	-1,650,522.75	0.00	-1,650,522.75
FIXED INCOME Total							
	862,062,590.010	864,323,222.09	862,672,699.34	71.60	-1,650,522.75	0.00	-1,650,522.75

Holdings

Asset Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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	1,204,328,989.720	1,206,466,334.30	1,204,811,915.72	100.00	-1,654,418.58	0.00	-1,654,418.58

Holdings

Asset Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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	-26,183,880.230	-26,183,880.23	-26,183,880.23	1.68	0.00	0.00	0.00
CASH Total	-26,183,880.230	-26,183,880.23	-26,183,880.23	1.68	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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	1,523,588,650.950	1,522,866,945.54	1,522,870,194.27	97.79	3,248.73	0.00	3,248.73
CASH EQUIVALENT Total	1,523,588,650.950	1,522,866,945.54	1,522,870,194.27	97.79	3,248.73	0.00	3,248.73

Holdings

Asset Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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							
	8,246,908.390	8,249,298.39	8,248,962.03	0.53	-336.36	0.00	-336.36
FIXED INCOME Total							
	8,246,908.390	8,249,298.39	8,248,962.03	0.53	-336.36	0.00	-336.36

Holdings

Asset Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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	1,505,651,679.110	1,504,932,363.70	1,504,935,276.07	100.00	2,912.37	0.00	2,912.37

Holdings

Asset Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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	29,184.450	29,184.45	29,184.45	0.00	0.00	0.00	0.00
CASH Total	29,184.450	29,184.45	29,184.45	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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	1,579,783,771.380	1,576,770,326.31	1,576,653,441.37	100.00	-116,884.94	0.00	-116,884.94
CASH EQUIVALENT Total	1,579,783,771.380	1,576,770,326.31	1,576,653,441.37	100.00	-116,884.94	0.00	-116,884.94

Holdings

Asset Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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	1,579,812,955.830	1,576,799,510.76	1,576,682,625.82	100.00	-116,884.94	0.00	-116,884.94

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	6,490.410	6,490.41	6,490.41	0.00	0.00	0.00	0.00
CASH Total	6,490.410	6,490.41	6,490.41	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	40,550,938.390	40,682,120.99	40,676,326.37	14.97	-5,794.62	0.00	-5,794.62
CASH EQUIVALENT Total	40,550,938.390	40,682,120.99	40,676,326.37	14.97	-5,794.62	0.00	-5,794.62

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							
	227,095,000.000	231,006,457.54	231,003,253.44	85.03	-3,204.10	0.00	-3,204.10
FIXED INCOME Total							
	227,095,000.000	231,006,457.54	231,003,253.44	85.03	-3,204.10	0.00	-3,204.10

Holdings

Asset Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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	267,652,428.800	271,695,068.94	271,686,070.22	100.00	-8,998.72	0.00	-8,998.72

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	52,886,398.840	52,886,398.84	52,886,398.84	12.56	0.00	0.00	0.00
CASH Total	52,886,398.840	52,886,398.84	52,886,398.84	12.56	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	128,161,659.510	128,148,460.74	128,200,457.31	30.44	51,996.57	0.00	51,996.57
CASH EQUIVALENT Total	128,161,659.510	128,148,460.74	128,200,457.31	30.44	51,996.57	0.00	51,996.57

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	238,246,207.230	239,063,651.62	240,024,381.24	57.00	960,729.62	0.00	960,729.62
FIXED INCOME Total	238,246,207.230	239,063,651.62	240,024,381.24	57.00	960,729.62	0.00	960,729.62

Holdings

Asset Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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	419,294,265.580	420,098,511.20	421,111,237.39	100.00	1,012,726.19	0.00	1,012,726.19

Holdings

Asset Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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	3,616.910	3,616.91	3,616.91	100.00	0.00	0.00	0.00
CASH Total	3,616.910	3,616.91	3,616.91	100.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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	3,616.910	3,616.91	3,616.91	100.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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	-113,755.830	-113,755.83	-113,755.83	0.03	0.00	0.00	0.00
CASH Total	-113,755.830	-113,755.83	-113,755.83	0.03	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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	88,867,770.100	88,866,403.24	88,906,629.81	24.48	40,226.57	0.00	40,226.57
CASH EQUIVALENT Total	88,867,770.100	88,866,403.24	88,906,629.81	24.48	40,226.57	0.00	40,226.57

Holdings

Asset Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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	270,426,998.600	274,017,258.28	274,175,456.42	75.49	158,198.14	0.00	158,198.14
FIXED INCOME Total	270,426,998.600	274,017,258.28	274,175,456.42	75.49	158,198.14	0.00	158,198.14

Holdings

Asset Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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	359,181,012.870	362,769,905.69	362,968,330.40	100.00	198,424.71	0.00	198,424.71

Holdings

Asset Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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	10,335,654.430	10,335,654.43	10,335,654.43	1.06	0.00	0.00	0.00
CASH Total	10,335,654.430	10,335,654.43	10,335,654.43	1.06	0.00	0.00	0.00

Holdings

Asset Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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	410,021,617.190	409,783,792.77	409,899,532.95	42.06	115,740.18	0.00	115,740.18
CASH EQUIVALENT Total	410,021,617.190	409,783,792.77	409,899,532.95	42.06	115,740.18	0.00	115,740.18

Holdings

Asset Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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	553,719,412.760	555,810,912.63	554,413,593.84	56.88	-1,397,318.79	0.00	-1,397,318.79
FIXED INCOME Total	553,719,412.760	555,810,912.63	554,413,593.84	56.88	-1,397,318.79	0.00	-1,397,318.79

Holdings

Asset Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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	974,076,684.380	975,930,359.83	974,648,781.22	100.00	-1,281,578.61	0.00	-1,281,578.61

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	78,148,393.350	78,128,089.25	78,129,165.73	77.56	1,076.48	0.00	1,076.48
CASH EQUIVALENT Total	78,148,393.350	78,128,089.25	78,129,165.73	77.56	1,076.48	0.00	1,076.48

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	22,608,154.750	22,608,154.75	22,608,154.75	22.44	0.00	0.00	0.00
EQUITY Total	22,608,154.750	22,608,154.75	22,608,154.75	22.44	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	100,756,548.100	100,736,244.00	100,737,320.48	100.00	1,076.48	0.00	1,076.48

Holdings

Fund Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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							
	-2,034.270	-2,034.27	-2,034.27	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							
	1,758,607.650	1,759,642.03	1,759,662.81	0.21	20.78	0.00	20.78
					20.78 GN	0.00 GN	20.78 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	20,391,687.720	586,949,207.93	828,822,088.07	99.79	241,872,880.14	0.00	241,872,880.14
					282,597,721.45 GN	0.00 GN	282,597,721.45 GN
					-40,724,841.31 LS	0.00 LS	-40,724,841.31 LS
FUND Total							
0.000	22,148,261.100	588,706,815.69	830,579,716.61	100.00	241,872,900.92	0.00	241,872,900.92
					282,597,742.23 GN	0.00 GN	282,597,742.23 GN
					-40,724,841.31 LS	0.00 LS	-40,724,841.31 LS

Holdings

Fund Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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							
	-411,204.480	-411,204.48	-411,204.48	0.07	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	1,283,987.350	1,284,733.33	1,284,757.74	0.23	24.41	0.00	24.41
					24.41 GN	0.00 GN	24.41 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	20,151,465.518	419,395,209.79	547,038,007.40	99.65	127,642,797.61	0.00	127,642,797.61
					167,279,233.25 GN	0.00 GN	167,279,233.25 GN
					-39,636,435.64 LS	0.00 LS	-39,636,435.64 LS
FIXED INCOME							
	225,000.000	225,000.00	228,937.50	0.04	3,937.50	0.00	3,937.50
					3,937.50 GN	0.00 GN	3,937.50 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	21,249,248.388	420,493,738.64	548,140,498.16	100.00	127,646,759.52	0.00	127,646,759.52
					167,283,195.16 GN	0.00 GN	167,283,195.16 GN
					-39,636,435.64 LS	0.00 LS	-39,636,435.64 LS

Holdings

Fund Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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							
	34,364.310	34,364.31	34,364.31	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							
	141,352,784.800	141,282,554.48	141,314,728.69	6.47	32,174.21	0.00	32,174.21
					32,174.21 GN	0.00 GN	32,174.21 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	1,910,612,918.530	2,004,523,587.52	2,041,328,267.22	93.52	36,804,679.70	0.00	36,804,679.70
					45,920,813.80 GN	0.00 GN	45,920,813.80 GN
					-9,116,134.10 LS	0.00 LS	-9,116,134.10 LS
Original Face: 1,712,539,786.000							
FUND Total							
0.000	2,052,000,067.640	2,145,840,506.31	2,182,677,360.22	100.00	36,836,853.91	0.00	36,836,853.91
					45,952,988.01 GN	0.00 GN	45,952,988.01 GN
					-9,116,134.10 LS	0.00 LS	-9,116,134.10 LS
Original Face: 1,712,539,786.000							

Holdings

Fund Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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							
	190,485.060	190,485.06	190,485.06	0.06	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	32,170,000.000	32,155,930.05	32,153,117.72	9.77	-2,812.33	0.00	-2,812.33
					0.00 GN	0.00 GN	0.00 GN
					-2,812.33 LS	0.00 LS	-2,812.33 LS
FIXED INCOME							
	294,963,628.240	296,196,821.76	296,612,898.10	90.17	416,076.34	0.00	416,076.34
					810,370.52 GN	0.00 GN	810,370.52 GN
					-394,294.18 LS	0.00 LS	-394,294.18 LS
Original Face:	199,012,802.000						
FUND Total							
0.000	327,324,113.300	328,543,236.87	328,956,500.88	100.00	413,264.01	0.00	413,264.01
					810,370.52 GN	0.00 GN	810,370.52 GN
					-397,106.51 LS	0.00 LS	-397,106.51 LS
Original Face:	199,012,802.000						

Holdings

Fund Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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							
	3,992,124.230	3,992,124.23	3,992,124.23	2.75	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							
	23,490,409.000	23,400,964.56	23,405,947.90	16.15	4,983.34	0.00	4,983.34
					4,983.34 GN	0.00 GN	4,983.34 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	116,193,883.710	117,804,244.23	117,571,974.94	81.10	-232,269.29	0.00	-232,269.29
					329,402.52 GN	0.00 GN	329,402.52 GN
					-561,671.81 LS	0.00 LS	-561,671.81 LS
Original Face:	133,782,518.000						
FUND Total							
0.000	143,676,416.940	145,197,333.02	144,970,047.07	100.00	-227,285.95	0.00	-227,285.95
					334,385.86 GN	0.00 GN	334,385.86 GN
					-561,671.81 LS	0.00 LS	-561,671.81 LS
Original Face:	133,782,518.000						

Holdings

Fund Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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							
	-27,625.510	-27,625.51	-27,625.51	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	2,131,672.070	2,132,926.03	2,132,951.07	0.11	25.04	0.00	25.04
					25.04 GN	0.00 GN	25.04 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	27,993,173.000	1,099,159,187.93	1,962,717,830.46	99.89	863,558,642.53	0.00	863,558,642.53
					908,357,455.72 GN	0.00 GN	908,357,455.72 GN
					-44,798,813.19 LS	0.00 LS	-44,798,813.19 LS
FUND Total							
0.000	30,097,219.560	1,101,264,488.45	1,964,823,156.02	100.00	863,558,667.57	0.00	863,558,667.57
					908,357,480.76 GN	0.00 GN	908,357,480.76 GN
					-44,798,813.19 LS	0.00 LS	-44,798,813.19 LS

Holdings

Fund Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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							
	0.010	0.01	0.01	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	586,196,105.670	585,970,768.86	585,964,925.11	46.55	-5,843.75	0.00	-5,843.75
					0.00 GN	0.00 GN	0.00 GN
					-5,843.75 LS	0.00 LS	-5,843.75 LS
FIXED INCOME							
	671,537,878.010	677,043,336.32	672,823,539.51	53.45	-4,219,796.81	0.00	-4,219,796.81
					556,497.05 GN	0.00 GN	556,497.05 GN
					-4,776,293.86 LS	0.00 LS	-4,776,293.86 LS
Original Face: 740,916,981.000							
FUND Total							
0.000	1,257,733,983.690	1,263,014,105.19	1,258,788,464.63	100.00	-4,225,640.56	0.00	-4,225,640.56
					556,497.05 GN	0.00 GN	556,497.05 GN
					-4,782,137.61 LS	0.00 LS	-4,782,137.61 LS
Original Face: 740,916,981.000							

Holdings

Fund Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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							
	970,543,720.010	970,051,471.94	970,055,428.44	55.70	3,956.50	0.00	3,956.50
					10,619.00 GN	0.00 GN	10,619.00 GN
					-6,662.50 LS	0.00 LS	-6,662.50 LS
FIXED INCOME							
	771,620,835.960	774,040,137.77	771,550,866.94	44.30	-2,489,270.83	0.00	-2,489,270.83
					1,382,520.60 GN	0.00 GN	1,382,520.60 GN
					-3,871,791.43 LS	0.00 LS	-3,871,791.43 LS
Original Face:	539,423,919.000						
FUND Total							
0.000	1,742,164,555.970	1,744,091,609.71	1,741,606,295.38	100.00	-2,485,314.33	0.00	-2,485,314.33
					1,393,139.60 GN	0.00 GN	1,393,139.60 GN
					-3,878,453.93 LS	0.00 LS	-3,878,453.93 LS
Original Face:	539,423,919.000						

Holdings

Fund Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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							
	91,828.910	91,828.91	91,828.91	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							
	8,199,306.450	8,201,193.31	8,177,036.03	7.74	-24,157.28	0.00	-24,157.28
					4,726.31 GN	0.00 GN	4,726.31 GN
					-28,883.59 LS	0.00 LS	-28,883.59 LS
FIXED INCOME							
	97,359,037.660	97,408,949.75	97,426,103.08	92.18	17,153.33	0.00	17,153.33
					146,535.02 GN	0.00 GN	146,535.02 GN
					-129,381.69 LS	0.00 LS	-129,381.69 LS
Original Face:	46,900,000.000						
FUND Total							
0.000	105,650,173.020	105,701,971.97	105,694,968.02	100.00	-7,003.95	0.00	-7,003.95
					151,261.33 GN	0.00 GN	151,261.33 GN
					-158,265.28 LS	0.00 LS	-158,265.28 LS
Original Face:	46,900,000.000						

Holdings

Fund Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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							
	342,266,399.710	342,143,112.21	342,139,216.38	28.40	-3,895.83	0.00	-3,895.83
					0.00 GN	0.00 GN	0.00 GN
					-3,895.83 LS	0.00 LS	-3,895.83 LS
FIXED INCOME							
	862,062,590.010	864,323,222.09	862,672,699.34	71.60	-1,650,522.75	0.00	-1,650,522.75
					801,619.31 GN	0.00 GN	801,619.31 GN
					-2,452,142.06 LS	0.00 LS	-2,452,142.06 LS
Original Face:	401,831,631.000						
FUND Total							
0.000	1,204,328,989.720	1,206,466,334.30	1,204,811,915.72	100.00	-1,654,418.58	0.00	-1,654,418.58
					801,619.31 GN	0.00 GN	801,619.31 GN
					-2,456,037.89 LS	0.00 LS	-2,456,037.89 LS
Original Face:	401,831,631.000						

Holdings

Fund Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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							
	-26,183,880.230	-26,183,880.23	-26,183,880.23	1.68	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							
	1,523,588,650.950	1,522,866,945.54	1,522,870,194.27	97.79	3,248.73	0.00	3,248.73
					5,382.06 GN	0.00 GN	5,382.06 GN
					-2,133.33 LS	0.00 LS	-2,133.33 LS
Original Face:	36,050,000.000						
FIXED INCOME							
	8,246,908.390	8,249,298.39	8,248,962.03	0.53	-336.36	0.00	-336.36
					0.00 GN	0.00 GN	0.00 GN
					-336.36 LS	0.00 LS	-336.36 LS
Original Face:	7,000,000.000						
FUND Total							
0.000	1,505,651,679.110	1,504,932,363.70	1,504,935,276.07	100.00	2,912.37	0.00	2,912.37
					5,382.06 GN	0.00 GN	5,382.06 GN
					-2,469.69 LS	0.00 LS	-2,469.69 LS
Original Face:	43,050,000.000						

Holdings

Fund Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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							
	29,184.450	29,184.45	29,184.45	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							
	1,579,783,771.380	1,576,770,326.31	1,576,653,441.37	100.00	-116,884.94	0.00	-116,884.94
					1,626.66 GN	0.00 GN	1,626.66 GN
					-118,511.60 LS	0.00 LS	-118,511.60 LS
FUND Total							
0.000	1,579,812,955.830	1,576,799,510.76	1,576,682,625.82	100.00	-116,884.94	0.00	-116,884.94
					1,626.66 GN	0.00 GN	1,626.66 GN
					-118,511.60 LS	0.00 LS	-118,511.60 LS

Holdings

Fund Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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							
	6,490.410	6,490.41	6,490.41	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							
	40,550,938.390	40,682,120.99	40,676,326.37	14.97	-5,794.62	0.00	-5,794.62
					0.00 GN	0.00 GN	0.00 GN
					-5,794.62 LS	0.00 LS	-5,794.62 LS
FIXED INCOME							
	227,095,000.000	231,006,457.54	231,003,253.44	85.03	-3,204.10	0.00	-3,204.10
					117,909.10 GN	0.00 GN	117,909.10 GN
					-121,113.20 LS	0.00 LS	-121,113.20 LS
FUND Total							
0.000	267,652,428.800	271,695,068.94	271,686,070.22	100.00	-8,998.72	0.00	-8,998.72
					117,909.10 GN	0.00 GN	117,909.10 GN
					-126,907.82 LS	0.00 LS	-126,907.82 LS

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							
	52,886,398.840	52,886,398.84	52,886,398.84	12.56	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							
	128,161,659.510	128,148,460.74	128,200,457.31	30.44	51,996.57	0.00	51,996.57
					51,996.57 GN	0.00 GN	51,996.57 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	238,246,207.230	239,063,651.62	240,024,381.24	57.00	960,729.62	0.00	960,729.62
					1,438,666.07 GN	0.00 GN	1,438,666.07 GN
					-477,936.45 LS	0.00 LS	-477,936.45 LS
Original Face:	214,498,695.000						
FUND Total							
0.000	419,294,265.580	420,098,511.20	421,111,237.39	100.00	1,012,726.19	0.00	1,012,726.19
					1,490,662.64 GN	0.00 GN	1,490,662.64 GN
					-477,936.45 LS	0.00 LS	-477,936.45 LS
Original Face:	214,498,695.000						

Holdings

Fund Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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							
	3,616.910	3,616.91	3,616.91	100.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	3,616.910	3,616.91	3,616.91	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: *May 31, 2017*

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

View Date: *June 8, 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							
	-113,755.830	-113,755.83	-113,755.83	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							
	88,867,770.100	88,866,403.24	88,906,629.81	24.48	40,226.57	0.00	40,226.57
					40,226.57 GN	0.00 GN	40,226.57 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	270,426,998.600	274,017,258.28	274,175,456.42	75.49	158,198.14	0.00	158,198.14
					1,431,413.07 GN	0.00 GN	1,431,413.07 GN
					-1,273,214.93 LS	0.00 LS	-1,273,214.93 LS
Original Face:	190,305,168.000						
FUND Total							
0.000	359,181,012.870	362,769,905.69	362,968,330.40	100.00	198,424.71	0.00	198,424.71
					1,471,639.64 GN	0.00 GN	1,471,639.64 GN
					-1,273,214.93 LS	0.00 LS	-1,273,214.93 LS
Original Face:	190,305,168.000						

Holdings

Fund Summary

As of: *May 31, 2017*

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

View Date: *June 8, 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							
	10,335,654.430	10,335,654.43	10,335,654.43	1.06	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	410,021,617.190	409,783,792.77	409,899,532.95	42.06	115,740.18	0.00	115,740.18
					115,740.18 GN	0.00 GN	115,740.18 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	553,719,412.760	555,810,912.63	554,413,593.84	56.88	-1,397,318.79	0.00	-1,397,318.79
					1,342,619.92 GN	0.00 GN	1,342,619.92 GN
					-2,739,938.71 LS	0.00 LS	-2,739,938.71 LS
Original Face:	396,611,263.000						
FUND Total							
0.000	974,076,684.380	975,930,359.83	974,648,781.22	100.00	-1,281,578.61	0.00	-1,281,578.61
					1,458,360.10 GN	0.00 GN	1,458,360.10 GN
					-2,739,938.71 LS	0.00 LS	-2,739,938.71 LS
Original Face:	396,611,263.000						

Holdings

Fund Summary

As of: *May 31, 2017*

STOFAZPOOL123STFIXEDINC
STATE OF ARIZONA
FUND: ATZN

View Date: *June 8, 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							
	78,148,393.350	78,128,089.25	78,129,165.73	77.56	1,076.48	0.00	1,076.48
					1,076.48 GN	0.00 GN	1,076.48 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	22,608,154.750	22,608,154.75	22,608,154.75	22.44	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	100,756,548.100	100,736,244.00	100,737,320.48	100.00	1,076.48	0.00	1,076.48
					1,076.48 GN	0.00 GN	1,076.48 GN
					0.00 LS	0.00 LS	0.00 LS