Holdings

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

As of: *February 28, 2017* *View Date:* *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		-136,103.580	Local	1.000000	-136,103.58	1.000000	-136,103.58	0.00	0.02
			Base	1.000000	-136,103.58	1.000000	-136,103.58	0.00	0.02
US DOLLAR Total									
		-136,103.580	Local		-136,103.58		-136,103.58	0.00	0.02
			Base		-136,103.58		-136,103.58	0.00	0.02
CASH Total									
		-136,103.580	Base		-136,103.58		-136,103.58	0.00	0.02
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					0.849939	31 Dec 2030		
		0.000	Local	0.000000	-0.28	0.000000	0.00	0.28	0.00
			Base	0.000000	-0.28	0.000000	0.00	0.28	0.00
US DOLLAR Total									
			Local		-0.28		0.00	0.28	0.00
			Base		-0.28		0.00	0.28	0.00
CASH EQUIVALENT Total									
		0.000	Base		-0.28		0.00	0.28	0.00
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001084102	AGCO CORP COMMON STOCK USD.01								
		33,856.000	Local	38.632725	1,307,949.55	60.920000	2,062,507.52	754,557.97	0.23
			Base	38.632725	1,307,949.55	60.920000	2,062,507.52	754,557.97	0.23

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

Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00164V103	AMC NETWORKS INC A COMMON STOCK								
		Local	29,597.000	48.871946	1,446,463.00	59.810000	1,770,196.57	323,733.57	0.20
		Base		48.871946	1,446,463.00	59.810000	1,770,196.57	323,733.57	0.20
002535300	AARON S INC COMMON STOCK USD.5								
		Local	31,917.000	21.196356	676,524.08	27.280000	870,695.76	194,171.68	0.10
		Base		21.196356	676,524.08	27.280000	870,695.76	194,171.68	0.10
003654100	ABIOMED INC COMMON STOCK USD.01								
		Local	20,258.000	93.755659	1,899,302.13	117.970000	2,389,836.26	490,534.13	0.27
		Base		93.755659	1,899,302.13	117.970000	2,389,836.26	490,534.13	0.27
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005								
		Local	58,895.000	10.115586	595,757.41	19.570000	1,152,575.15	556,817.74	0.13
		Base		10.115586	595,757.41	19.570000	1,152,575.15	556,817.74	0.13
005125109	ACXIOM CORP COMMON STOCK USD.1								
		Local	38,899.000	16.671324	648,497.83	28.520000	1,109,399.48	460,901.65	0.13
		Base		16.671324	648,497.83	28.520000	1,109,399.48	460,901.65	0.13
00766T100	AECOM COMMON STOCK USD.01								
		Local	28,552.000	28.295442	807,891.46	36.350000	1,037,865.20	229,973.74	0.12
		Base		28.295442	807,891.46	36.350000	1,037,865.20	229,973.74	0.12
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
		Local	381,639.000	4.385101	1,673,525.38	14.460000	5,518,499.94	3,844,974.56	0.63
		Base		4.385101	1,673,525.38	14.460000	5,518,499.94	3,844,974.56	0.63
009728106	AKORN INC COMMON STOCK								
		Local	44,022.000	41.688516	1,835,211.86	20.810000	916,097.82	-919,114.04	0.10
		Base		41.688516	1,835,211.86	20.810000	916,097.82	-919,114.04	0.10
014491104	ALEXANDER + BALDWIN INC COMMON STOCK								
		Local	23,138.000	20.730004	479,650.83	44.830000	1,037,276.54	557,625.71	0.12
		Base		20.730004	479,650.83	44.830000	1,037,276.54	557,625.71	0.12
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
		Local	44,571.000	75.412582	3,361,214.21	119.310000	5,317,766.01	1,956,551.80	0.60
		Base		75.412582	3,361,214.21	119.310000	5,317,766.01	1,956,551.80	0.60

& 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
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	37,614.000	63.006193	2,369,914.93	102.760000	3,865,214.64	1,495,299.71	0.44
		Base		63.006193	2,369,914.93	102.760000	3,865,214.64	1,495,299.71	0.44
017175100	ALLEGHANY CORP COMMON STOCK USD1.0								
		Local	7,742.000	347.933794	2,693,703.43	645.800000	4,999,783.60	2,306,080.17	0.57
		Base		347.933794	2,693,703.43	645.800000	4,999,783.60	2,306,080.17	0.57
01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	54,696.000	28.386564	1,552,631.48	19.210000	1,050,710.16	-501,921.32	0.12
		Base		28.386564	1,552,631.48	19.210000	1,050,710.16	-501,921.32	0.12
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01								
		Local	92,940.000	15.929412	1,480,479.51	12.180000	1,132,009.20	-348,470.31	0.13
		Base		15.929412	1,480,479.51	12.180000	1,132,009.20	-348,470.31	0.13
024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01								
		Local	66,332.000	41.617624	2,760,580.23	51.100000	3,389,565.20	628,984.97	0.38
		Base		41.617624	2,760,580.23	51.100000	3,389,565.20	628,984.97	0.38
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01								
		Local	85,848.000	17.716920	1,520,962.19	15.850000	1,360,690.80	-160,271.39	0.15
		Base		17.716920	1,520,962.19	15.850000	1,360,690.80	-160,271.39	0.15
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK								
		Local	36,631.000	35.490597	1,300,056.06	94.060000	3,445,511.86	2,145,455.80	0.39
		Base		35.490597	1,300,056.06	94.060000	3,445,511.86	2,145,455.80	0.39
03662Q105	ANSYS INC COMMON STOCK USD.01								
		Local	43,450.000	49.894227	2,167,904.18	106.760000	4,638,722.00	2,470,817.82	0.53
		Base		49.894227	2,167,904.18	106.760000	4,638,722.00	2,470,817.82	0.53
038336103	APTARGROUP INC COMMON STOCK USD.01								
		Local	31,479.000	44.203118	1,391,469.96	74.510000	2,345,500.29	954,030.33	0.27
		Base		44.203118	1,391,469.96	74.510000	2,345,500.29	954,030.33	0.27
03836W103	AQUA AMERICA INC COMMON STOCK USD.5								
		Local	89,057.000	16.919656	1,506,813.76	31.740000	2,826,669.18	1,319,855.42	0.32
		Base		16.919656	1,506,813.76	31.740000	2,826,669.18	1,319,855.42	0.32

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0								
		Local	44,984.000	31.346569	1,410,094.07	72.200000	3,247,844.80	1,837,750.73	0.37
		Base		31.346569	1,410,094.07	72.200000	3,247,844.80	1,837,750.73	0.37
044186104	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK								
		Local	31,220.000	49.904488	1,558,018.11	120.660000	3,767,005.20	2,208,987.09	0.43
		Base		49.904488	1,558,018.11	120.660000	3,767,005.20	2,208,987.09	0.43
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01								
		Local	74,353.000	17.519040	1,302,593.16	25.750000	1,914,589.75	611,996.59	0.22
		Base		17.519040	1,302,593.16	25.750000	1,914,589.75	611,996.59	0.22
049560105	ATMOS ENERGY CORP COMMON STOCK								
		Local	52,204.000	34.823031	1,817,901.49	78.290000	4,087,051.16	2,269,149.67	0.46
		Base		34.823031	1,817,901.49	78.290000	4,087,051.16	2,269,149.67	0.46
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01								
		Local	44,133.000	36.438473	1,608,139.14	34.580000	1,526,119.14	-82,020.00	0.17
		Base		36.438473	1,608,139.14	34.580000	1,526,119.14	-82,020.00	0.17
053807103	AVNET INC COMMON STOCK USD1.0								
		Local	64,088.000	29.047725	1,861,610.57	46.080000	2,953,175.04	1,091,564.47	0.34
		Base		29.047725	1,861,610.57	46.080000	2,953,175.04	1,091,564.47	0.34
054303102	AVON PRODUCTS INC COMMON STOCK USD.25								
		Local	219,693.000	7.802577	1,714,171.49	4.400000	966,649.20	-747,522.29	0.11
		Base		7.802577	1,714,171.49	4.400000	966,649.20	-747,522.29	0.11
059692103	BANCORPSOUTH INC COMMON STOCK USD2.5								
		Local	42,794.000	17.764881	760,230.33	31.000000	1,326,614.00	566,383.67	0.15
		Base		17.764881	760,230.33	31.000000	1,326,614.00	566,383.67	0.15
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01								
		Local	21,438.000	52.600202	1,127,643.13	84.460000	1,810,653.48	683,010.35	0.21
		Base		52.600202	1,127,643.13	84.460000	1,810,653.48	683,010.35	0.21
063904106	BANK OF THE OZARKS COMMON STOCK USD.01								
		Local	45,624.000	43.999405	2,007,428.87	54.730000	2,497,001.52	489,572.65	0.28
		Base		43.999405	2,007,428.87	54.730000	2,497,001.52	489,572.65	0.28

& 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
073302101	B/E AEROSPACE INC COMMON STOCK USD.01								
		Local	51,018.000	25.388582	1,295,274.68	63.600000	3,244,744.80	1,949,470.12	0.37
		Base		25.388582	1,295,274.68	63.600000	3,244,744.80	1,949,470.12	0.37
077454106	BELDEN INC COMMON STOCK USD.01								
		Local	21,162.000	78.259655	1,656,130.82	70.650000	1,495,095.30	-161,035.52	0.17
		Base		78.259655	1,656,130.82	70.650000	1,495,095.30	-161,035.52	0.17
081437105	BEMIS COMPANY COMMON STOCK USD.1								
		Local	47,056.000	45.062799	2,120,475.06	49.570000	2,332,565.92	212,090.86	0.26
		Base		45.062799	2,120,475.06	49.570000	2,332,565.92	212,090.86	0.26
084423102	WR BERKLEY CORP COMMON STOCK USD.2								
		Local	48,756.000	26.911139	1,312,079.50	71.020000	3,462,651.12	2,150,571.62	0.39
		Base		26.911139	1,312,079.50	71.020000	3,462,651.12	2,150,571.62	0.39
089302103	BIG LOTS INC COMMON STOCK USD.01								
		Local	22,354.000	35.205494	786,983.62	51.340000	1,147,654.36	360,670.74	0.13
		Base		35.205494	786,983.62	51.340000	1,147,654.36	360,670.74	0.13
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001								
		Local	10,423.000	97.931230	1,020,737.21	194.640000	2,028,732.72	1,007,995.51	0.23
		Base		97.931230	1,020,737.21	194.640000	2,028,732.72	1,007,995.51	0.23
09073M104	BIO TECHNE CORP COMMON STOCK USD.01								
		Local	18,735.000	72.846660	1,364,782.18	106.320000	1,991,905.20	627,123.02	0.23
		Base		72.846660	1,364,782.18	106.320000	1,991,905.20	627,123.02	0.23
09075E100	BIOVERATIV INC COMMON STOCK USD.001								
		Local	54,524.000	43.843000	2,390,495.75	52.080000	2,839,609.92	449,114.17	0.32
		Base		43.843000	2,390,495.75	52.080000	2,839,609.92	449,114.17	0.32
092113109	BLACK HILLS CORP COMMON STOCK USD1.0								
		Local	26,687.000	35.397769	944,660.25	64.880000	1,731,452.56	786,792.31	0.20
		Base		35.397769	944,660.25	64.880000	1,731,452.56	786,792.31	0.20
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01								
		Local	4,538.000	307.338920	1,394,704.02	158.650000	719,953.70	-674,750.32	0.08
		Base		307.338920	1,394,704.02	158.650000	719,953.70	-674,750.32	0.08

& 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
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		Local	24,934.000	20.746879	517,302.68	42.240000	1,053,212.16	535,909.48	0.12
		Base		20.746879	517,302.68	42.240000	1,053,212.16	535,909.48	0.12
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01								
		Local	59,793.000	25.216761	1,507,785.79	69.330000	4,145,448.69	2,637,662.90	0.47
		Base		25.216761	1,507,785.79	69.330000	4,145,448.69	2,637,662.90	0.47
111621306	BROCADE COMMUNICATIONS SYS COMMON STOCK USD.001								
		Local	202,020.000	9.066165	1,831,546.73	12.310000	2,486,866.20	655,319.47	0.28
		Base		9.066165	1,831,546.73	12.310000	2,486,866.20	655,319.47	0.28
115236101	BROWN + BROWN INC COMMON STOCK USD.1								
		Local	57,731.000	22.226829	1,283,177.06	43.100000	2,488,206.10	1,205,029.04	0.28
		Base		22.226829	1,283,177.06	43.100000	2,488,206.10	1,205,029.04	0.28
117043109	BRUNSWICK CORP COMMON STOCK USD.75								
		Local	45,036.000	24.541187	1,105,236.90	59.890000	2,697,206.04	1,591,969.14	0.31
		Base		24.541187	1,105,236.90	59.890000	2,697,206.04	1,591,969.14	0.31
119848109	BUFFALO WILD WINGS INC COMMON STOCK								
		Local	9,140.000	188.623484	1,724,018.64	155.000000	1,416,700.00	-307,318.64	0.16
		Base		188.623484	1,724,018.64	155.000000	1,416,700.00	-307,318.64	0.16
12503M108	CBOE HOLDINGS INC COMMON STOCK								
		Local	40,816.000	30.535194	1,246,324.49	78.050000	3,185,688.80	1,939,364.31	0.36
		Base		30.535194	1,246,324.49	78.050000	3,185,688.80	1,939,364.31	0.36
12508E101	CDK GLOBAL INC COMMON STOCK USD.01								
		Local	75,070.000	31.540637	2,367,755.65	66.430000	4,986,900.10	2,619,144.45	0.57
		Base		31.540637	2,367,755.65	66.430000	4,986,900.10	2,619,144.45	0.57
125134106	CEB INC COMMON STOCK USD.01								
		Local	16,183.000	35.465997	573,946.23	77.550000	1,254,991.65	681,045.42	0.14
		Base		35.465997	573,946.23	77.550000	1,254,991.65	681,045.42	0.14
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	87,146.000	17.674475	1,540,259.83	20.910000	1,822,222.86	281,963.03	0.21
		Base		17.674475	1,540,259.83	20.910000	1,822,222.86	281,963.03	0.21

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
12646R105	CST BRANDS INC COMMON STOCK USD.01								
		Local	38,009.000	31.945638	1,214,221.77	48.130000	1,829,373.17	615,151.40	0.21
		Base		31.945638	1,214,221.77	48.130000	1,829,373.17	615,151.40	0.21
126804301	CABELA S INC COMMON STOCK USD.01								
		Local	25,790.000	55.642230	1,435,013.12	46.840000	1,208,003.60	-227,009.52	0.14
		Base		55.642230	1,435,013.12	46.840000	1,208,003.60	-227,009.52	0.14
12685J105	CABLE ONE INC COMMON STOCK USD.01								
		Local	2,352.000	374.284639	880,317.47	625.420000	1,470,987.84	590,670.37	0.17
		Base		374.284639	880,317.47	625.420000	1,470,987.84	590,670.37	0.17
127055101	CABOT CORP COMMON STOCK USD1.0								
		Local	31,300.000	30.429962	952,457.82	57.980000	1,814,774.00	862,316.18	0.21
		Base		30.429962	952,457.82	57.980000	1,814,774.00	862,316.18	0.21
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01								
		Local	143,970.000	9.455061	1,361,245.17	30.900000	4,448,673.00	3,087,427.83	0.51
		Base		9.455061	1,361,245.17	30.900000	4,448,673.00	3,087,427.83	0.51
128195104	CALATLANTIC GROUP INC COMMON STOCK USD.01								
		Local	36,707.000	41.116525	1,509,264.28	35.330000	1,296,858.31	-212,405.97	0.15
		Base		41.116525	1,509,264.28	35.330000	1,296,858.31	-212,405.97	0.15
133131102	CAMDEN PROPERTY TRUST REIT USD.01								
		Local	43,927.000	46.545632	2,044,609.96	84.650000	3,718,420.55	1,673,810.59	0.42
		Base		46.545632	2,044,609.96	84.650000	3,718,420.55	1,673,810.59	0.42
141624106	CARE CAPITAL PROPERTIES INC REIT USD.01								
		Local	42,158.000	33.003262	1,391,351.53	26.290000	1,108,333.82	-283,017.71	0.13
		Base		33.003262	1,391,351.53	26.290000	1,108,333.82	-283,017.71	0.13
142339100	CARLISLE COS INC COMMON STOCK USD1.0								
		Local	32,388.000	46.833648	1,516,848.19	103.300000	3,345,680.40	1,828,832.21	0.38
		Base		46.833648	1,516,848.19	103.300000	3,345,680.40	1,828,832.21	0.38
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0								
		Local	23,408.000	40.793283	954,889.17	40.560000	949,428.48	-5,460.69	0.11
		Base		40.793283	954,889.17	40.560000	949,428.48	-5,460.69	0.11

& 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
146229109	CARTER S INC COMMON STOCK USD.01								
		Local	24,791.000	51.103536	1,266,907.76	88.010000	2,181,855.91	914,948.15	0.25
		Base		51.103536	1,266,907.76	88.010000	2,181,855.91	914,948.15	0.25
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV								
		Local	19,674.000	97.729662	1,922,733.37	114.580000	2,254,246.92	331,513.55	0.26
		Base		97.729662	1,922,733.37	114.580000	2,254,246.92	331,513.55	0.26
148806102	CATALENT INC COMMON STOCK USD.01								
		Local	62,640.000	31.932494	2,000,251.41	28.700000	1,797,768.00	-202,483.41	0.20
		Base		31.932494	2,000,251.41	28.700000	1,797,768.00	-202,483.41	0.20
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01								
		Local	37,237.000	14.106140	525,270.33	39.280000	1,462,669.36	937,399.03	0.17
		Base		14.106140	525,270.33	39.280000	1,462,669.36	937,399.03	0.17
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01								
		Local	23,766.000	39.274584	933,399.77	86.970000	2,066,929.02	1,133,529.25	0.23
		Base		39.274584	933,399.77	86.970000	2,066,929.02	1,133,529.25	0.23
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01								
		Local	22,149.000	26.857182	594,859.73	61.050000	1,352,196.45	757,336.72	0.15
		Base		26.857182	594,859.73	61.050000	1,352,196.45	757,336.72	0.15
163731102	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0								
		Local	35,424.000	43.798356	1,551,512.95	53.270000	1,887,036.48	335,523.53	0.21
		Base		43.798356	1,551,512.95	53.270000	1,887,036.48	335,523.53	0.21
163851108	CHEMOURS CO/THE COMMON STOCK								
		Local	91,306.000	22.210000	2,027,906.26	33.660000	3,073,359.96	1,045,453.70	0.35
		Base		22.210000	2,027,906.26	33.660000	3,073,359.96	1,045,453.70	0.35
168615102	CHICO S FAS INC COMMON STOCK USD.01								
		Local	64,879.000	11.351734	736,489.15	14.480000	939,447.92	202,958.77	0.11
		Base		11.351734	736,489.15	14.480000	939,447.92	202,958.77	0.11
171484108	CHURCHILL DOWNS INC COMMON STOCK								
		Local	6,255.000	121.699522	761,230.51	150.300000	940,126.50	178,895.99	0.11
		Base		121.699522	761,230.51	150.300000	940,126.50	178,895.99	0.11

& 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
171779309	CIENA CORP COMMON STOCK USD.01								
		Local	69,968.000	17.489869	1,223,731.15	26.340000	1,842,957.12	619,225.97	0.21
		Base		17.489869	1,223,731.15	26.340000	1,842,957.12	619,225.97	0.21
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001								
		Local	53,097.000	24.687581	1,310,836.50	41.870000	2,223,171.39	912,334.89	0.25
		Base		24.687581	1,310,836.50	41.870000	2,223,171.39	912,334.89	0.25
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001								
		Local	31,992.000	55.899847	1,788,347.92	54.080000	1,730,127.36	-58,220.56	0.20
		Base		55.899847	1,788,347.92	54.080000	1,730,127.36	-58,220.56	0.20
184496107	CLEAN HARBORS INC COMMON STOCK USD.01								
		Local	26,225.000	41.074223	1,077,171.49	57.960000	1,520,001.00	442,829.51	0.17
		Base		41.074223	1,077,171.49	57.960000	1,520,001.00	442,829.51	0.17
192422103	COGNEX CORP COMMON STOCK USD.002								
		Local	43,016.000	43.487788	1,870,670.68	76.810000	3,304,058.96	1,433,388.28	0.38
		Base		43.487788	1,870,670.68	76.810000	3,304,058.96	1,433,388.28	0.38
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0								
		Local	43,796.000	28.505670	1,248,434.31	59.020000	2,584,839.92	1,336,405.61	0.29
		Base		28.505670	1,248,434.31	59.020000	2,584,839.92	1,336,405.61	0.29
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01								
		Local	58,019.000	14.333804	831,633.00	21.130000	1,225,941.47	394,308.47	0.14
		Base		14.333804	831,633.00	21.130000	1,225,941.47	394,308.47	0.14
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01								
		Local	21,151.000	74.031544	1,565,841.18	49.050000	1,037,456.55	-528,384.63	0.12
		Base		74.031544	1,565,841.18	49.050000	1,037,456.55	-528,384.63	0.12
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01								
		Local	16,966.000	87.310807	1,481,315.15	75.800000	1,286,022.80	-195,292.35	0.15
		Base		87.310807	1,481,315.15	75.800000	1,286,022.80	-195,292.35	0.15
205363104	COMPUTER SCIENCES CORP COMMON STOCK USD1.0								
		Local	70,708.000	31.262100	2,210,480.59	68.560000	4,847,740.48	2,637,259.89	0.55
		Base		31.262100	2,210,480.59	68.560000	4,847,740.48	2,637,259.89	0.55

& 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
20854P109	CONSOL ENERGY INC COMMON STOCK USD.01								
		Local	88,712.000	11.457649	1,016,430.92	15.570000	1,381,245.84	364,814.92	0.16
		Base		11.457649	1,016,430.92	15.570000	1,381,245.84	364,814.92	0.16
212485106	CONVERGYS CORP COMMON STOCK								
		Local	47,889.000	11.613418	556,154.97	21.880000	1,047,811.32	491,656.35	0.12
		Base		11.613418	556,154.97	21.880000	1,047,811.32	491,656.35	0.12
216831107	COOPER TIRE + RUBBER COMMON STOCK USD1.0								
		Local	26,706.000	40.288100	1,075,934.00	40.288100	1,075,934.00	0.00	0.12
		Base		40.288100	1,075,934.00	40.288100	1,075,934.00	0.00	0.12
217204106	COPART INC COMMON STOCK								
		Local	51,208.000	24.168245	1,237,607.50	59.140000	3,028,441.12	1,790,833.62	0.34
		Base		24.168245	1,237,607.50	59.140000	3,028,441.12	1,790,833.62	0.34
21871D103	CORELOGIC INC COMMON STOCK USD1.0								
		Local	43,368.000	18.941849	821,470.12	39.190000	1,699,591.92	878,121.80	0.19
		Base		18.941849	821,470.12	39.190000	1,699,591.92	878,121.80	0.19
21871N101	CORECIVIC INC REIT USD.01								
		Local	67,187.000	30.100648	2,022,372.25	33.700000	2,264,201.90	241,829.65	0.26
		Base		30.100648	2,022,372.25	33.700000	2,264,201.90	241,829.65	0.26
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01								
		Local	47,583.000	31.882826	1,517,080.51	34.090000	1,622,104.47	105,023.96	0.18
		Base		31.882826	1,517,080.51	34.090000	1,622,104.47	105,023.96	0.18
222795106	COUSINS PROPERTIES INC REIT USD1.0								
		Local	208,973.000	9.892394	2,067,243.29	8.550000	1,786,719.15	-280,524.14	0.20
		Base		9.892394	2,067,243.29	8.550000	1,786,719.15	-280,524.14	0.20
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01								
		Local	12,071.000	151.559893	1,829,479.47	160.990000	1,943,310.29	113,830.82	0.22
		Base		151.559893	1,829,479.47	160.990000	1,943,310.29	113,830.82	0.22
224399105	CRANE CO COMMON STOCK USD1.0								
		Local	25,036.000	37.884437	948,474.76	72.290000	1,809,852.44	861,377.68	0.21
		Base		37.884437	948,474.76	72.290000	1,809,852.44	861,377.68	0.21

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
225447101	CREE INC COMMON STOCK USD.00125								
		Local	50,065.000	34.138720	1,709,155.04	27.140000	1,358,764.10	-350,390.94	0.15
		Base		34.138720	1,709,155.04	27.140000	1,358,764.10	-350,390.94	0.15
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01								
		Local	28,137.000	58.910494	1,657,564.58	92.470000	2,601,828.39	944,263.81	0.30
		Base		58.910494	1,657,564.58	92.470000	2,601,828.39	944,263.81	0.30
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0								
		Local	22,209.000	69.000000	1,532,421.00	97.830000	2,172,706.47	640,285.47	0.25
		Base		69.000000	1,532,421.00	97.830000	2,172,706.47	640,285.47	0.25
232806109	CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01								
		Local	161,276.000	15.344000	2,474,619.02	13.270000	2,140,132.52	-334,486.50	0.24
		Base		15.344000	2,474,619.02	13.270000	2,140,132.52	-334,486.50	0.24
233153204	DCT INDUSTRIAL TRUST INC REIT USD.01								
		Local	45,708.000	39.810412	1,819,654.30	47.840000	2,186,670.72	367,016.42	0.25
		Base		39.810412	1,819,654.30	47.840000	2,186,670.72	367,016.42	0.25
233326107	DST SYSTEMS INC COMMON STOCK USD.01								
		Local	16,061.000	61.799745	992,565.71	119.600000	1,920,895.60	928,329.89	0.22
		Base		61.799745	992,565.71	119.600000	1,920,895.60	928,329.89	0.22
235825205	DANA INC COMMON STOCK USD.01								
		Local	72,219.000	21.398157	1,545,353.51	18.890000	1,364,216.91	-181,136.60	0.15
		Base		21.398157	1,545,353.51	18.890000	1,364,216.91	-181,136.60	0.15
242370203	DEAN FOODS CO COMMON STOCK USD.01								
		Local	45,440.000	19.931678	905,695.47	18.240000	828,825.60	-76,869.87	0.09
		Base		19.931678	905,695.47	18.240000	828,825.60	-76,869.87	0.09
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01								
		Local	16,111.000	63.896835	1,029,441.91	52.830000	851,144.13	-178,297.78	0.10
		Base		63.896835	1,029,441.91	52.830000	851,144.13	-178,297.78	0.10
247916208	DENBURY RESOURCES INC COMMON STOCK USD.001								
		Local	200,053.000	7.021081	1,404,588.35	2.710000	542,143.63	-862,444.72	0.06
		Base		7.021081	1,404,588.35	2.710000	542,143.63	-862,444.72	0.06

& 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
248019101	DELUXE CORP COMMON STOCK USD1.0								
		Local	24,402.000	25.241954	615,954.15	73.590000	1,795,743.18	1,179,789.03	0.20
		Base		25.241954	615,954.15	73.590000	1,795,743.18	1,179,789.03	0.20
251893103	DEVRY EDUCATION GROUP INC COMMON STOCK USD.01								
		Local	28,615.000	25.019116	715,922.01	32.150000	919,972.25	204,050.24	0.10
		Base		25.019116	715,922.01	32.150000	919,972.25	204,050.24	0.10
25271C102	DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01								
		Local	32,373.000	17.595257	569,611.27	16.840000	545,161.32	-24,449.95	0.06
		Base		17.595257	569,611.27	16.840000	545,161.32	-24,449.95	0.06
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01								
		Local	44,158.000	32.588850	1,439,058.44	48.950000	2,161,534.10	722,475.66	0.25
		Base		32.588850	1,439,058.44	48.950000	2,161,534.10	722,475.66	0.25
253651103	DIEBOLD NIXDORF INC COMMON STOCK USD1.25								
		Local	37,730.000	29.154117	1,099,984.84	30.200000	1,139,446.00	39,461.16	0.13
		Base		29.154117	1,099,984.84	30.200000	1,139,446.00	39,461.16	0.13
254067101	DILLARDS INC CL A COMMON STOCK								
		Local	12,976.000	54.410900	706,035.84	54.410900	706,035.84	0.00	0.08
		Base		54.410900	706,035.84	54.410900	706,035.84	0.00	0.08
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01								
		Local	24,143.000	63.760572	1,539,371.49	189.810000	4,582,582.83	3,043,211.34	0.52
		Base		63.760572	1,539,371.49	189.810000	4,582,582.83	3,043,211.34	0.52
257559203	DOMTAR CORP COMMON STOCK USD.01								
		Local	31,426.000	49.939091	1,569,385.88	38.090000	1,197,016.34	-372,369.54	0.14
		Base		49.939091	1,569,385.88	38.090000	1,197,016.34	-372,369.54	0.14
257651109	DONALDSON CO INC COMMON STOCK USD5.0								
		Local	66,310.000	26.221840	1,738,770.24	42.950000	2,848,014.50	1,109,244.26	0.32
		Base		26.221840	1,738,770.24	42.950000	2,848,014.50	1,109,244.26	0.32
25960P109	DOUGLAS EMMETT INC REIT USD.01								
		Local	72,283.000	29.976538	2,166,794.10	40.340000	2,915,896.22	749,102.12	0.33
		Base		29.976538	2,166,794.10	40.340000	2,915,896.22	749,102.12	0.33

& 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
262037104	DRIL QUIP INC COMMON STOCK USD.01								
		Local	18,871.000	74.574400	1,407,293.50	61.350000	1,157,735.85	-249,557.65	0.13
		Base		74.574400	1,407,293.50	61.350000	1,157,735.85	-249,557.65	0.13
264411505	DUKE REALTY CORP REIT USD.01								
		Local	178,104.000	13.294012	2,367,716.70	25.640000	4,566,586.56	2,198,869.86	0.52
		Base		13.294012	2,367,716.70	25.640000	4,566,586.56	2,198,869.86	0.52
265504100	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001								
		Local	46,061.000	52.497528	2,418,088.66	55.010000	2,533,815.61	115,726.95	0.29
		Base		52.497528	2,418,088.66	55.010000	2,533,815.61	115,726.95	0.29
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333								
		Local	15,800.000	87.715198	1,385,900.13	82.180000	1,298,444.00	-87,456.13	0.15
		Base		87.715198	1,385,900.13	82.180000	1,298,444.00	-87,456.13	0.15
26884U109	EPR PROPERTIES REIT USD.01								
		Local	31,950.000	54.625578	1,745,287.22	76.960000	2,458,872.00	713,584.78	0.28
		Base		54.625578	1,745,287.22	76.960000	2,458,872.00	713,584.78	0.28
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01								
		Local	24,213.000	70.335489	1,703,033.19	103.710000	2,511,130.23	808,097.04	0.29
		Base		70.335489	1,703,033.19	103.710000	2,511,130.23	808,097.04	0.29
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001								
		Local	72,388.000	22.537007	1,631,408.88	54.120000	3,917,638.56	2,286,229.68	0.44
		Base		22.537007	1,631,408.88	54.120000	3,917,638.56	2,286,229.68	0.44
278265103	EATON VANCE CORP COMMON STOCK USD.00390625								
		Local	56,955.000	27.842544	1,585,772.11	46.630000	2,655,811.65	1,070,039.54	0.30
		Base		27.842544	1,585,772.11	46.630000	2,655,811.65	1,070,039.54	0.30
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01								
		Local	29,080.000	46.609213	1,355,395.90	73.840000	2,147,267.20	791,871.30	0.24
		Base		46.609213	1,355,395.90	73.840000	2,147,267.20	791,871.30	0.24
28140H203	EDUCATION REALTY TRUST INC REIT USD.01								
		Local	36,679.000	42.788282	1,569,431.38	42.150000	1,546,019.85	-23,411.53	0.18
		Base		42.788282	1,569,431.38	42.150000	1,546,019.85	-23,411.53	0.18

& 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
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01								
		Local	30,452.000	49.028441	1,493,014.09	61.480000	1,872,188.96	379,174.87	0.21
		Base		49.028441	1,493,014.09	61.480000	1,872,188.96	379,174.87	0.21
29265N108	ENERGEN CORP COMMON STOCK USD.01								
		Local	48,744.000	53.406980	2,603,269.82	52.500000	2,559,060.00	-44,209.82	0.29
		Base		53.406980	2,603,269.82	52.500000	2,559,060.00	-44,209.82	0.29
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK								
		Local	31,000.000	25.047417	776,469.93	54.860000	1,700,660.00	924,190.07	0.19
		Base		25.047417	776,469.93	54.860000	1,700,660.00	924,190.07	0.19
29275Y102	ENERSYS COMMON STOCK USD.01								
		Local	21,808.000	67.878713	1,480,298.98	76.730000	1,673,327.84	193,028.86	0.19
		Base		67.878713	1,480,298.98	76.730000	1,673,327.84	193,028.86	0.19
294752100	EQUITY ONE INC REIT USD.01								
		Local	46,643.000	20.786023	969,522.48	31.660000	1,476,717.38	507,194.90	0.17
		Base		20.786023	969,522.48	31.660000	1,476,717.38	507,194.90	0.17
297425100	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2								
		Local	14,851.000	81.536068	1,210,892.14	88.900000	1,320,253.90	109,361.76	0.15
		Base		81.536068	1,210,892.14	88.900000	1,320,253.90	109,361.76	0.15
302520101	FNB CORP COMMON STOCK USD.01								
		Local	104,785.000	11.866589	1,243,440.52	15.570000	1,631,502.45	388,061.93	0.19
		Base		11.866589	1,243,440.52	15.570000	1,631,502.45	388,061.93	0.19
302941109	FTI CONSULTING INC COMMON STOCK USD.01								
		Local	21,278.000	42.225081	898,465.28	40.240000	856,226.72	-42,238.56	0.10
		Base		42.225081	898,465.28	40.240000	856,226.72	-42,238.56	0.10
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01								
		Local	20,053.000	67.534139	1,354,262.09	177.900000	3,567,428.70	2,213,166.61	0.41
		Base		67.534139	1,354,262.09	177.900000	3,567,428.70	2,213,166.61	0.41
303250104	FAIR ISAAC CORP COMMON STOCK USD.01								
		Local	15,537.000	30.734459	477,521.29	130.070000	2,020,897.59	1,543,376.30	0.23
		Base		30.734459	477,521.29	130.070000	2,020,897.59	1,543,376.30	0.23

& 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
314211103	FEDERATED INVESTORS INC CL B COMMON STOCK								
		Local	46,704.000	21.839321	1,019,983.63	27.170000	1,268,947.68	248,964.05	0.14
		Base		21.839321	1,019,983.63	27.170000	1,268,947.68	248,964.05	0.14
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001								
		Local	55,145.000	16.802718	926,585.89	39.070000	2,154,515.15	1,227,929.26	0.24
		Base		16.802718	926,585.89	39.070000	2,154,515.15	1,227,929.26	0.24
320517105	FIRST HORIZON NATIONAL CORP COMMON STOCK USD.625								
		Local	117,115.000	11.170564	1,308,240.60	19.940000	2,335,273.10	1,027,032.50	0.27
		Base		11.170564	1,308,240.60	19.940000	2,335,273.10	1,027,032.50	0.27
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01								
		Local	58,709.000	22.933499	1,346,402.77	26.900000	1,579,272.10	232,869.33	0.18
		Base		22.933499	1,346,402.77	26.900000	1,579,272.10	232,869.33	0.18
343498101	FLOWERS FOODS INC COMMON STOCK USD.01								
		Local	91,748.000	13.385505	1,228,093.30	19.260000	1,767,066.48	538,973.18	0.20
		Base		13.385505	1,228,093.30	19.260000	1,767,066.48	538,973.18	0.20
34959E109	FORTINET INC COMMON STOCK USD.001								
		Local	73,856.000	23.221856	1,715,073.37	37.350000	2,758,521.60	1,043,448.23	0.31
		Base		23.221856	1,715,073.37	37.350000	2,758,521.60	1,043,448.23	0.31
34988V106	FOSSIL GROUP INC COMMON STOCK USD.01								
		Local	21,027.000	32.691519	687,404.58	18.910000	397,620.57	-289,784.01	0.05
		Base		32.691519	687,404.58	18.910000	397,620.57	-289,784.01	0.05
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5								
		Local	87,005.000	9.992868	869,429.46	19.125000	1,663,970.63	794,541.17	0.19
		Base		9.992868	869,429.46	19.125000	1,663,970.63	794,541.17	0.19
361448103	GATX CORP COMMON STOCK USD.625								
		Local	20,035.000	31.654134	634,190.58	58.080000	1,163,632.80	529,442.22	0.13
		Base		31.654134	634,190.58	58.080000	1,163,632.80	529,442.22	0.13
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001								
		Local	51,155.000	32.769373	1,676,317.30	24.440000	1,250,228.20	-426,089.10	0.14
		Base		32.769373	1,676,317.30	24.440000	1,250,228.20	-426,089.10	0.14

& 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
366651107	GARTNER INC COMMON STOCK USD.0005								
		Local	41,481.000	35.008600	1,452,191.75	103.210000	4,281,254.01	2,829,062.26	0.49
		Base		35.008600	1,452,191.75	103.210000	4,281,254.01	2,829,062.26	0.49
371559105	GENESEE + WYOMING INC CL A COMMON STOCK USD.01								
		Local	30,781.000	75.885660	2,335,836.49	74.140000	2,282,103.34	-53,733.15	0.26
		Base		75.885660	2,335,836.49	74.140000	2,282,103.34	-53,733.15	0.26
371901109	GENTEX CORP COMMON STOCK USD.06								
		Local	143,867.000	9.903116	1,424,731.58	21.030000	3,025,523.01	1,600,791.43	0.34
		Base		9.903116	1,424,731.58	21.030000	3,025,523.01	1,600,791.43	0.34
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001								
		Local	250,249.000	5.020096	1,256,273.89	4.090000	1,023,518.41	-232,755.48	0.12
		Base		5.020096	1,256,273.89	4.090000	1,023,518.41	-232,755.48	0.12
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001								
		Local	36,118.000	24.686128	891,613.58	27.810000	1,004,441.58	112,828.00	0.11
		Base		24.686128	891,613.58	27.810000	1,004,441.58	112,828.00	0.11
384109104	GRACO INC COMMON STOCK USD1.0								
		Local	27,961.000	37.153260	1,038,842.30	90.760000	2,537,740.36	1,498,898.06	0.29
		Base		37.153260	1,038,842.30	90.760000	2,537,740.36	1,498,898.06	0.29
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0								
		Local	2,335.000	434.711679	1,015,051.77	538.250000	1,256,813.75	241,761.98	0.14
		Base		434.711679	1,015,051.77	538.250000	1,256,813.75	241,761.98	0.14
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01								
		Local	19,887.000	26.803429	533,039.80	53.010000	1,054,209.87	521,170.07	0.12
		Base		26.803429	533,039.80	53.010000	1,054,209.87	521,170.07	0.12
391164100	GREAT PLAINS ENERGY INC COMMON STOCK								
		Local	108,107.000	24.746205	2,675,237.96	29.060000	3,141,589.42	466,351.46	0.36
		Base		24.746205	2,675,237.96	29.060000	3,141,589.42	466,351.46	0.36
397624107	GREIF INC CL A COMMON STOCK								
		Local	12,946.000	52.467943	679,249.99	57.030000	738,310.38	59,060.39	0.08
		Base		52.467943	679,249.99	57.030000	738,310.38	59,060.39	0.08

& 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
402635304	GULFPORT ENERGY CORP COMMON STOCK USD.01								
		Local	77,557.000	48.344455	3,749,450.88	17.340000	1,344,838.38	-2,404,612.50	0.15
		Base		48.344455	3,749,450.88	17.340000	1,344,838.38	-2,404,612.50	0.15
404251100	HNI CORP COMMON STOCK USD1.0								
		Local	22,364.000	31.027743	693,904.45	45.820000	1,024,718.48	330,814.03	0.12
		Base		31.027743	693,904.45	45.820000	1,024,718.48	330,814.03	0.12
404303109	HSN INC COMMON STOCK USD.01								
		Local	15,986.000	40.893081	653,716.79	37.700000	602,672.20	-51,044.59	0.07
		Base		40.893081	653,716.79	37.700000	602,672.20	-51,044.59	0.07
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01								
		Local	51,945.000	24.911286	1,294,016.74	35.380000	1,837,814.10	543,797.36	0.21
		Base		24.911286	1,294,016.74	35.380000	1,837,814.10	543,797.36	0.21
40650V100	HALYARD HEALTH INC COMMON STOCK USD.01								
		Local	23,437.000	38.843216	910,368.46	39.060000	915,449.22	5,080.76	0.10
		Base		38.843216	910,368.46	39.060000	915,449.22	5,080.76	0.10
410120109	HANCOCK HOLDING CO COMMON STOCK USD3.33								
		Local	41,714.000	32.246960	1,345,149.70	47.450000	1,979,329.30	634,179.60	0.22
		Base		32.246960	1,345,149.70	47.450000	1,979,329.30	634,179.60	0.22
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01								
		Local	21,362.000	46.642802	996,383.54	90.020000	1,923,007.24	926,623.70	0.22
		Base		46.642802	996,383.54	90.020000	1,923,007.24	926,623.70	0.22
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK								
		Local	54,494.000	24.430719	1,331,327.62	33.280000	1,813,560.32	482,232.70	0.21
		Base		24.430719	1,331,327.62	33.280000	1,813,560.32	482,232.70	0.21
421924309	HEALTHSOUTH CORP COMMON STOCK USD.01								
		Local	45,090.000	40.455892	1,824,156.19	42.320000	1,908,208.80	84,052.61	0.22
		Base		40.455892	1,824,156.19	42.320000	1,908,208.80	84,052.61	0.22
421946104	HEALTHCARE REALTY TRUST INC REIT USD.01								
		Local	58,187.000	30.088680	1,750,770.02	31.960000	1,859,656.52	108,886.50	0.21
		Base		30.088680	1,750,770.02	31.960000	1,859,656.52	108,886.50	0.21

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01								
			39,218.000	Local 30.216994	1,185,050.09	93.770000	3,677,471.86	2,492,421.77	0.42
				Base 30.216994	1,185,050.09	93.770000	3,677,471.86	2,492,421.77	0.42
431284108	HIGHWOODS PROPERTIES INC REIT USD.01								
			50,321.000	Local 33.012211	1,661,207.48	52.490000	2,641,349.29	980,141.81	0.30
				Base 33.012211	1,661,207.48	52.490000	2,641,349.29	980,141.81	0.30
431475102	HILL ROM HOLDINGS INC COMMON STOCK								
			30,028.000	Local 34.172491	1,026,131.56	66.450000	1,995,360.60	969,229.04	0.23
				Base 34.172491	1,026,131.56	66.450000	1,995,360.60	969,229.04	0.23
436106108	HOLLYFRONTIER CORP COMMON STOCK USD.01								
			88,278.000	Local 28.626864	2,527,122.31	29.280000	2,584,779.84	57,657.53	0.29
				Base 28.626864	2,527,122.31	29.280000	2,584,779.84	57,657.53	0.29
44106M102	HOSPITALITY PROPERTIES TRUST REIT USD.01								
			82,485.000	Local 22.774838	1,878,582.48	31.780000	2,621,373.30	742,790.82	0.30
				Base 22.774838	1,878,582.48	31.780000	2,621,373.30	742,790.82	0.30
443510607	HUBBELL INC COMMON STOCK USD.01								
			25,851.000	Local 55.305114	1,429,692.49	118.620000	3,066,445.62	1,636,753.13	0.35
				Base 55.305114	1,429,692.49	118.620000	3,066,445.62	1,636,753.13	0.35
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01								
			23,282.000	Local 42.586004	991,487.34	218.500000	5,087,117.00	4,095,629.66	0.58
				Base 42.586004	991,487.34	218.500000	5,087,117.00	4,095,629.66	0.58
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001								
			18,667.000	Local 75.005569	1,400,128.96	118.300000	2,208,306.10	808,177.14	0.25
				Base 75.005569	1,400,128.96	118.300000	2,208,306.10	808,177.14	0.25
45073V108	ITT INC COMMON STOCK USD1.0								
			44,288.000	Local 21.447293	949,857.71	40.970000	1,814,479.36	864,621.65	0.21
				Base 21.447293	949,857.71	40.970000	1,814,479.36	864,621.65	0.21
451107106	IDACORP INC COMMON STOCK								
			25,309.000	Local 38.355123	970,729.81	82.930000	2,098,875.37	1,128,145.56	0.24
				Base 38.355123	970,729.81	82.930000	2,098,875.37	1,128,145.56	0.24

& 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
45167R104	IDEX CORP COMMON STOCK USD.01								
		Local	38,284.000	38.828311	1,486,503.05	92.190000	3,529,401.96	2,042,898.91	0.40
		Base		38.828311	1,486,503.05	92.190000	3,529,401.96	2,042,898.91	0.40
457187102	INGREDION INC COMMON STOCK USD.01								
		Local	36,356.000	44.734142	1,626,354.47	120.890000	4,395,076.84	2,768,722.37	0.50
		Base		44.734142	1,626,354.47	120.890000	4,395,076.84	2,768,722.37	0.50
458118106	INTEGRATED DEVICE TECH INC COMMON STOCK USD.001								
		Local	67,306.000	7.677617	516,749.68	23.910000	1,609,286.46	1,092,536.78	0.18
		Base		7.677617	516,749.68	23.910000	1,609,286.46	1,092,536.78	0.18
45867G101	INTERDIGITAL INC COMMON STOCK USD.01								
		Local	17,215.000	38.559728	663,805.71	84.050000	1,446,920.75	783,115.04	0.16
		Base		38.559728	663,805.71	84.050000	1,446,920.75	783,115.04	0.16
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0								
		Local	29,148.000	19.167406	558,691.56	38.050000	1,109,081.40	550,389.84	0.13
		Base		19.167406	558,691.56	38.050000	1,109,081.40	550,389.84	0.13
460335201	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01								
		Local	12,990.000	27.356911	355,366.27	37.100000	481,929.00	126,562.73	0.05
		Base		27.356911	355,366.27	37.100000	481,929.00	126,562.73	0.05
466313103	JABIL CIRCUIT INC COMMON STOCK USD.001								
		Local	93,116.000	21.093529	1,964,145.02	25.510000	2,375,389.16	411,244.14	0.27
		Base		21.093529	1,964,145.02	25.510000	2,375,389.16	411,244.14	0.27
466367109	JACK IN THE BOX INC COMMON STOCK USD.01								
		Local	16,237.000	88.824529	1,442,243.88	93.710000	1,521,569.27	79,325.39	0.17
		Base		88.824529	1,442,243.88	93.710000	1,521,569.27	79,325.39	0.17
47102X105	JANUS CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	71,524.000	7.350972	525,770.91	12.660000	905,493.84	379,722.93	0.10
		Base		7.350972	525,770.91	12.660000	905,493.84	379,722.93	0.10
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01								
		Local	162,558.000	11.498789	1,869,220.09	19.960000	3,244,657.68	1,375,437.59	0.37
		Base		11.498789	1,869,220.09	19.960000	3,244,657.68	1,375,437.59	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
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01								
		Local	22,701.000	68.199852	1,548,204.85	114.700000	2,603,804.70	1,055,599.85	0.30
		Base		68.199852	1,548,204.85	114.700000	2,603,804.70	1,055,599.85	0.30
481165108	JOY GLOBAL INC COMMON STOCK USD1.0								
		Local	49,291.000	16.984490	837,182.48	28.190000	1,389,513.29	552,330.81	0.16
		Base		16.984490	837,182.48	28.190000	1,389,513.29	552,330.81	0.16
48123V102	J2 GLOBAL INC COMMON STOCK USD.01								
		Local	24,108.000	77.198754	1,861,107.55	81.420000	1,962,873.36	101,765.81	0.22
		Base		77.198754	1,861,107.55	81.420000	1,962,873.36	101,765.81	0.22
48242W106	KBR INC COMMON STOCK USD.001								
		Local	71,639.000	26.099761	1,869,760.77	15.050000	1,078,166.95	-791,593.82	0.12
		Base		26.099761	1,869,760.77	15.050000	1,078,166.95	-791,593.82	0.12
482539103	KLX INC COMMON STOCK USD.01								
		Local	26,456.000	19.560538	517,493.60	50.340000	1,331,795.04	814,301.44	0.15
		Base		19.560538	517,493.60	50.340000	1,331,795.04	814,301.44	0.15
485865109	KATE SPADE + CO COMMON STOCK USD1.0								
		Local	64,339.000	37.873616	2,436,750.57	23.860000	1,535,128.54	-901,622.03	0.17
		Base		37.873616	2,436,750.57	23.860000	1,535,128.54	-901,622.03	0.17
48666K109	KB HOME COMMON STOCK USD1.0								
		Local	41,773.000	13.190297	550,998.29	17.750000	741,470.75	190,472.46	0.08
		Base		13.190297	550,998.29	17.750000	741,470.75	190,472.46	0.08
488401100	KEMPER CORP COMMON STOCK USD.1								
		Local	24,418.000	27.859207	680,266.11	42.450000	1,036,544.10	356,277.99	0.12
		Base		27.859207	680,266.11	42.450000	1,036,544.10	356,277.99	0.12
489170100	KENNAMETAL INC COMMON STOCK USD1.25								
		Local	40,138.000	29.473726	1,183,016.42	37.090000	1,488,718.42	305,702.00	0.17
		Base		29.473726	1,183,016.42	37.090000	1,488,718.42	305,702.00	0.17
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK								
		Local	85,331.000	31.228686	2,664,775.02	37.600000	3,208,445.60	543,670.58	0.36
		Base		31.228686	2,664,775.02	37.600000	3,208,445.60	543,670.58	0.36

& 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
49427F108	KILROY REALTY CORP REIT USD.01								
		Local	49,019.000	56.858331	2,787,138.54	77.150000	3,781,815.85	994,677.31	0.43
		Base		56.858331	2,787,138.54	77.150000	3,781,815.85	994,677.31	0.43
497266106	KIRBY CORP COMMON STOCK USD.1								
		Local	27,042.000	49.319111	1,333,687.41	69.200000	1,871,306.40	537,618.99	0.21
		Base		49.319111	1,333,687.41	69.200000	1,871,306.40	537,618.99	0.21
49926D109	KNOWLES CORP COMMON STOCK USD.01								
		Local	44,552.000	30.471116	1,357,549.17	18.930000	843,369.36	-514,179.81	0.10
		Base		30.471116	1,357,549.17	18.930000	843,369.36	-514,179.81	0.10
512816109	LAMAR ADVERTISING CO A REIT USD.001								
		Local	41,533.000	36.779787	1,527,574.89	75.480000	3,134,910.84	1,607,335.95	0.36
		Base		36.779787	1,527,574.89	75.480000	3,134,910.84	1,607,335.95	0.36
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0								
		Local	69,646.000	33.690926	2,346,438.24	39.190000	2,729,426.74	382,988.50	0.31
		Base		33.690926	2,346,438.24	39.190000	2,729,426.74	382,988.50	0.31
513847103	LANCASTER COLONY CORP COMMON STOCK								
		Local	9,777.000	61.187630	598,231.46	131.800000	1,288,608.60	690,377.14	0.15
		Base		61.187630	598,231.46	131.800000	1,288,608.60	690,377.14	0.15
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01								
		Local	20,979.000	43.205005	906,397.80	86.800000	1,820,977.20	914,579.40	0.21
		Base		43.205005	906,397.80	86.800000	1,820,977.20	914,579.40	0.21
517942108	LASALLE HOTEL PROPERTIES REIT USD.01								
		Local	56,785.000	35.794920	2,032,614.52	28.900000	1,641,086.50	-391,528.02	0.19
		Base		35.794920	2,032,614.52	28.900000	1,641,086.50	-391,528.02	0.19
524901105	LEGG MASON INC COMMON STOCK USD.1								
		Local	45,140.000	31.362500	1,415,703.25	37.720000	1,702,680.80	286,977.55	0.19
		Base		31.362500	1,415,703.25	37.720000	1,702,680.80	286,977.55	0.19
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001								
		Local	71,728.000	42.579210	3,054,121.57	53.300000	3,823,102.40	768,980.83	0.43
		Base		42.579210	3,054,121.57	53.300000	3,823,102.40	768,980.83	0.43

& 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
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01								
		Local	19,454.000	52.430099	1,019,975.14	164.620000	3,202,517.48	2,182,542.34	0.36
		Base		52.430099	1,019,975.14	164.620000	3,202,517.48	2,182,542.34	0.36
531172104	LIBERTY PROPERTY TRUST REIT USD.001								
		Local	73,811.000	34.489714	2,545,720.30	39.440000	2,911,105.84	365,385.54	0.33
		Base		34.489714	2,545,720.30	39.440000	2,911,105.84	365,385.54	0.33
53219L109	LIFEPOINT HEALTH INC COMMON STOCK USD.01								
		Local	20,164.000	37.356175	753,249.92	64.050000	1,291,504.20	538,254.28	0.15
		Base		37.356175	753,249.92	64.050000	1,291,504.20	538,254.28	0.15
53223X107	LIFE STORAGE INC REIT USD.01								
		Local	23,299.000	102.010299	2,376,737.95	88.630000	2,064,990.37	-311,747.58	0.23
		Base		102.010299	2,376,737.95	88.630000	2,064,990.37	-311,747.58	0.23
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK								
		Local	31,166.000	32.764669	1,021,143.66	84.210000	2,624,488.86	1,603,345.20	0.30
		Base		32.764669	1,021,143.66	84.210000	2,624,488.86	1,603,345.20	0.30
537008104	LITTELFUSE INC COMMON STOCK USD.01								
		Local	11,314.000	150.119044	1,698,446.86	161.450000	1,826,645.30	128,198.44	0.21
		Base		150.119044	1,698,446.86	161.450000	1,826,645.30	128,198.44	0.21
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01								
		Local	66,400.000	24.692531	1,639,584.05	28.410000	1,886,424.00	246,839.95	0.21
		Base		24.692531	1,639,584.05	28.410000	1,886,424.00	246,839.95	0.21
54142L109	LOGMEIN INC W/I COMMON STOCK USD.01								
		Local	26,203.000	104.925291	2,749,357.41	91.750000	2,404,125.25	-345,232.16	0.27
		Base		104.925291	2,749,357.41	91.750000	2,404,125.25	-345,232.16	0.27
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0								
		Local	71,416.000	9.296999	663,954.47	23.580000	1,683,989.28	1,020,034.81	0.19
		Base		9.296999	663,954.47	23.580000	1,683,989.28	1,020,034.81	0.19
55264U108	MB FINANCIAL INC COMMON STOCK USD.01								
		Local	35,672.000	38.412901	1,370,265.00	45.020000	1,605,953.44	235,688.44	0.18
		Base		38.412901	1,370,265.00	45.020000	1,605,953.44	235,688.44	0.18

& 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
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0								
		Local	98,069.000	20.409839	2,001,572.48	27.110000	2,658,650.59	657,078.11	0.30
		Base		20.409839	2,001,572.48	27.110000	2,658,650.59	657,078.11	0.30
553498106	MSA SAFETY INC COMMON STOCK								
		Local	15,667.000	30.902069	484,142.71	72.250000	1,131,940.75	647,798.04	0.13
		Base		30.902069	484,142.71	72.250000	1,131,940.75	647,798.04	0.13
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001								
		Local	22,420.000	63.168128	1,416,229.43	100.590000	2,255,227.80	838,998.37	0.26
		Base		63.168128	1,416,229.43	100.590000	2,255,227.80	838,998.37	0.26
55354G100	MSCI INC COMMON STOCK USD.01								
		Local	47,263.000	37.821394	1,787,552.54	94.590000	4,470,607.17	2,683,054.63	0.51
		Base		37.821394	1,787,552.54	94.590000	4,470,607.17	2,683,054.63	0.51
554489104	MACK CALI REALTY CORP REIT USD.01								
		Local	45,035.000	26.260736	1,182,652.25	29.150000	1,312,770.25	130,118.00	0.15
		Base		26.260736	1,182,652.25	29.150000	1,312,770.25	130,118.00	0.15
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01								
		Local	35,746.000	57.551213	2,057,225.65	50.150000	1,792,661.90	-264,563.75	0.20
		Base		57.551213	2,057,225.65	50.150000	1,792,661.90	-264,563.75	0.20
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01								
		Local	33,673.000	49.009002	1,650,280.13	97.040000	3,267,627.92	1,617,347.79	0.37
		Base		49.009002	1,650,280.13	97.040000	3,267,627.92	1,617,347.79	0.37
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003								
		Local	18,870.000	101.636613	1,917,882.89	195.230000	3,683,990.10	1,766,107.21	0.42
		Base		101.636613	1,917,882.89	195.230000	3,683,990.10	1,766,107.21	0.42
577933104	MAXIMUS INC COMMON STOCK								
		Local	32,527.000	62.868278	2,044,916.49	59.670000	1,940,886.09	-104,030.40	0.22
		Base		62.868278	2,044,916.49	59.670000	1,940,886.09	-104,030.40	0.22
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001								
		Local	160,808.000	14.245428	2,290,778.83	13.420000	2,158,043.36	-132,735.47	0.25
		Base		14.245428	2,290,778.83	13.420000	2,158,043.36	-132,735.47	0.25

& 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
58502B106	MEDNAX INC COMMON STOCK USD.01								
		46,511.000	Local	33.174119	1,542,961.43	71.190000	3,311,118.09	1,768,156.66	0.38
			Base	33.174119	1,542,961.43	71.190000	3,311,118.09	1,768,156.66	0.38
587200106	MENTOR GRAPHICS CORP COMMON STOCK								
		54,995.000	Local	13.783100	758,001.61	37.100000	2,040,314.50	1,282,312.89	0.23
			Base	13.783100	758,001.61	37.100000	2,040,314.50	1,282,312.89	0.23
589400100	MERCURY GENERAL CORP COMMON STOCK								
		18,317.000	Local	43.478509	796,395.85	58.630000	1,073,925.71	277,529.86	0.12
			Base	43.478509	796,395.85	58.630000	1,073,925.71	277,529.86	0.12
589433101	MEREDITH CORP COMMON STOCK USD1.0								
		18,341.000	Local	37.696963	691,399.99	62.700000	1,149,980.70	458,580.71	0.13
			Base	37.696963	691,399.99	62.700000	1,149,980.70	458,580.71	0.13
595137100	MICROSEMI CORP COMMON STOCK USD.2								
		57,569.000	Local	30.161614	1,736,373.98	51.820000	2,983,225.58	1,246,851.60	0.34
			Base	30.161614	1,736,373.98	51.820000	2,983,225.58	1,246,851.60	0.34
600544100	HERMAN MILLER INC COMMON STOCK USD.2								
		30,118.000	Local	21.190710	638,221.80	29.800000	897,516.40	259,294.60	0.10
			Base	21.190710	638,221.80	29.800000	897,516.40	259,294.60	0.10
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1								
		17,542.000	Local	30.934584	542,654.47	77.250000	1,355,119.50	812,465.03	0.15
			Base	30.934584	542,654.47	77.250000	1,355,119.50	812,465.03	0.15
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001								
		21,399.000	Local	69.725104	1,492,047.49	48.510000	1,038,065.49	-453,982.00	0.12
			Base	69.725104	1,492,047.49	48.510000	1,038,065.49	-453,982.00	0.12
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001								
		18,790.000	Local	77.405968	1,454,458.13	87.970000	1,652,956.30	198,498.17	0.19
			Base	77.405968	1,454,458.13	87.970000	1,652,956.30	198,498.17	0.19
626755102	MURPHY USA INC COMMON STOCK								
		18,219.000	Local	38.984484	710,258.31	63.700000	1,160,550.30	450,291.99	0.13
			Base	38.984484	710,258.31	63.700000	1,160,550.30	450,291.99	0.13

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
62886E108	NCR CORPORATION COMMON STOCK USD.01								
		Local	62,315.000	17.267415	1,076,018.94	48.070000	2,995,482.05	1,919,463.11	0.34
		Base		17.267415	1,076,018.94	48.070000	2,995,482.05	1,919,463.11	0.34
62944T105	NVR INC COMMON STOCK USD.01								
		Local	1,770.000	777.789192	1,376,686.87	1,934.970000	3,424,896.90	2,048,210.03	0.39
		Base		777.789192	1,376,686.87	1,934.970000	3,424,896.90	2,048,210.03	0.39
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0								
		Local	42,763.000	44.836786	1,917,355.49	60.300000	2,578,608.90	661,253.41	0.29
		Base		44.836786	1,917,355.49	60.300000	2,578,608.90	661,253.41	0.29
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01								
		Local	53,082.000	24.180721	1,283,561.01	32.240000	1,711,363.68	427,802.67	0.19
		Base		24.180721	1,283,561.01	32.240000	1,711,363.68	427,802.67	0.19
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01								
		Local	73,876.000	30.664876	2,265,398.41	45.240000	3,342,150.24	1,076,751.83	0.38
		Base		30.664876	2,265,398.41	45.240000	3,342,150.24	1,076,751.83	0.38
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001								
		Local	45,981.000	38.624402	1,775,988.63	36.950000	1,698,997.95	-76,990.68	0.19
		Base		38.624402	1,775,988.63	36.950000	1,698,997.95	-76,990.68	0.19
64126X201	NEUSTAR INC CLASS A COMMON STOCK USD.001								
		Local	27,403.000	24.002288	657,734.71	33.150000	908,409.45	250,674.74	0.10
		Base		24.002288	657,734.71	33.150000	908,409.45	250,674.74	0.10
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5								
		Local	43,235.000	33.946354	1,467,670.60	39.400000	1,703,459.00	235,788.40	0.19
		Base		33.946354	1,467,670.60	39.400000	1,703,459.00	235,788.40	0.19
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01								
		Local	244,568.000	16.023495	3,918,834.04	15.280000	3,736,999.04	-181,835.00	0.42
		Base		16.023495	3,918,834.04	15.280000	3,736,999.04	-181,835.00	0.42
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1								
		Local	61,166.000	10.281879	628,901.43	14.400000	880,790.40	251,888.97	0.10
		Base		10.281879	628,901.43	14.400000	880,790.40	251,888.97	0.10

& 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
651587107	NEWMARKET CORP COMMON STOCK								
		Local	4,641.000	155.507557	721,710.57	435.690000	2,022,037.29	1,300,326.72	0.23
		Base		155.507557	721,710.57	435.690000	2,022,037.29	1,300,326.72	0.23
655663102	NORDSON CORP COMMON STOCK								
		Local	26,708.000	42.280408	1,129,225.15	120.040000	3,206,028.32	2,076,803.17	0.36
		Base		42.280408	1,129,225.15	120.040000	3,206,028.32	2,076,803.17	0.36
668074305	NORTHWESTERN CORP COMMON STOCK USD.01								
		Local	24,267.000	60.085812	1,458,102.40	58.500000	1,419,619.50	-38,482.90	0.16
		Base		60.085812	1,458,102.40	58.500000	1,419,619.50	-38,482.90	0.16
67011P100	NOW INC COMMON STOCK USD.01								
		Local	53,966.000	31.524598	1,701,256.48	19.140000	1,032,909.24	-668,347.24	0.12
		Base		31.524598	1,701,256.48	19.140000	1,032,909.24	-668,347.24	0.12
670704105	NUVASIVE INC COMMON STOCK USD.001								
		Local	25,281.000	68.052774	1,720,442.17	74.760000	1,890,007.56	169,565.39	0.21
		Base		68.052774	1,720,442.17	74.760000	1,890,007.56	169,565.39	0.21
670837103	OGE ENERGY CORP COMMON STOCK USD.01								
		Local	100,278.000	20.190480	2,024,660.95	36.830000	3,693,238.74	1,668,577.79	0.42
		Base		20.190480	2,024,660.95	36.830000	3,693,238.74	1,668,577.79	0.42
675232102	OCEANEERING INTL INC COMMON STOCK USD.25								
		Local	49,242.000	27.420423	1,350,236.46	28.320000	1,394,533.44	44,296.98	0.16
		Base		27.420423	1,350,236.46	28.320000	1,394,533.44	44,296.98	0.16
676220106	OFFICE DEPOT INC COMMON STOCK USD.01								
		Local	265,320.000	5.255141	1,394,293.88	4.170000	1,106,384.40	-287,909.48	0.13
		Base		5.255141	1,394,293.88	4.170000	1,106,384.40	-287,909.48	0.13
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01								
		Local	25,797.000	45.265077	1,167,703.20	36.800000	949,329.60	-218,373.60	0.11
		Base		45.265077	1,167,703.20	36.800000	949,329.60	-218,373.60	0.11
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1								
		Local	34,773.000	30.113364	1,047,132.02	91.760000	3,190,770.48	2,143,638.46	0.36
		Base		30.113364	1,047,132.02	91.760000	3,190,770.48	2,143,638.46	0.36

& 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
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0								
		122,630.000	Local	14.665122	1,798,383.96	20.710000	2,539,667.30	741,283.34	0.29
			Base	14.665122	1,798,383.96	20.710000	2,539,667.30	741,283.34	0.29
680665205	OLIN CORP COMMON STOCK USD1.0								
		82,989.000	Local	18.654058	1,548,081.62	31.080000	2,579,298.12	1,031,216.50	0.29
			Base	18.654058	1,548,081.62	31.080000	2,579,298.12	1,031,216.50	0.29
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1								
		97,988.000	Local	28.377371	2,780,641.81	32.640000	3,198,328.32	417,686.51	0.36
			Base	28.377371	2,780,641.81	32.640000	3,198,328.32	417,686.51	0.36
68235P108	ONE GAS INC COMMON STOCK								
		26,234.000	Local	35.052868	919,576.94	65.550000	1,719,638.70	800,061.76	0.20
			Base	35.052868	919,576.94	65.550000	1,719,638.70	800,061.76	0.20
68557N103	ORBITAL ATK INC COMMON STOCK USD.01								
		29,404.000	Local	52.023128	1,529,688.06	92.420000	2,717,517.68	1,187,829.62	0.31
			Base	52.023128	1,529,688.06	92.420000	2,717,517.68	1,187,829.62	0.31
688239201	OSHKOSH CORP COMMON STOCK USD.01								
		37,391.000	Local	35.238486	1,317,602.24	67.890000	2,538,474.99	1,220,872.75	0.29
			Base	35.238486	1,317,602.24	67.890000	2,538,474.99	1,220,872.75	0.29
690732102	OWENS + MINOR INC COMMON STOCK USD2.0								
		30,886.000	Local	29.443534	909,392.98	36.080000	1,114,366.88	204,973.90	0.13
			Base	29.443534	909,392.98	36.080000	1,114,366.88	204,973.90	0.13
690768403	OWENS ILLINOIS INC COMMON STOCK USD.01								
		81,445.000	Local	17.785055	1,448,503.78	19.800000	1,612,611.00	164,107.22	0.18
			Base	17.785055	1,448,503.78	19.800000	1,612,611.00	164,107.22	0.18
69349H107	PNM RESOURCES INC COMMON STOCK								
		39,997.000	Local	14.389614	575,541.40	36.300000	1,451,891.10	876,349.70	0.16
			Base	14.389614	575,541.40	36.300000	1,451,891.10	876,349.70	0.16
69370C100	PTC INC COMMON STOCK USD.01								
		58,049.000	Local	19.885684	1,154,344.08	53.890000	3,128,260.61	1,973,916.53	0.36
			Base	19.885684	1,154,344.08	53.890000	3,128,260.61	1,973,916.53	0.36

& 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
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01								
		Local	46,892.000	28.480538	1,335,509.38	92.430000	4,334,227.56	2,998,718.18	0.49
		Base		28.480538	1,335,509.38	92.430000	4,334,227.56	2,998,718.18	0.49
695263103	PACWEST BANCORP COMMON STOCK								
		Local	60,397.000	43.386734	2,620,428.57	55.100000	3,327,874.70	707,446.13	0.38
		Base		43.386734	2,620,428.57	55.100000	3,327,874.70	707,446.13	0.38
69840W108	PANERA BREAD COMPANY CLASS A COMMON STOCK USD.0001								
		Local	10,963.000	85.559049	937,983.85	230.800000	2,530,260.40	1,592,276.55	0.29
		Base		85.559049	937,983.85	230.800000	2,530,260.40	1,592,276.55	0.29
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01								
		Local	13,337.000	87.308823	1,164,437.77	78.920000	1,052,556.04	-111,881.73	0.12
		Base		87.308823	1,164,437.77	78.920000	1,052,556.04	-111,881.73	0.12
699462107	PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01								
		Local	26,747.000	68.278533	1,826,245.91	64.690000	1,730,263.43	-95,982.48	0.20
		Base		68.278533	1,826,245.91	64.690000	1,730,263.43	-95,982.48	0.20
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01								
		Local	82,282.000	16.480770	1,356,070.68	27.620000	2,272,628.84	916,558.16	0.26
		Base		16.480770	1,356,070.68	27.620000	2,272,628.84	916,558.16	0.26
708160106	J.C. PENNEY CO INC COMMON STOCK USD.5								
		Local	154,808.000	9.654778	1,494,636.91	6.340000	981,482.72	-513,154.19	0.11
		Base		9.654778	1,494,636.91	6.340000	981,482.72	-513,154.19	0.11
724479100	PITNEY BOWES INC COMMON STOCK USD1.0								
		Local	50,000.000	13.647500	682,375.00	13.647500	682,375.00	0.00	0.08
		Base		13.647500	682,375.00	13.647500	682,375.00	0.00	0.08
727493108	PLANTRONICS INC COMMON STOCK USD.01								
		Local	16,716.000	33.767315	564,454.44	53.560000	895,308.96	330,854.52	0.10
		Base		33.767315	564,454.44	53.560000	895,308.96	330,854.52	0.10
731068102	POLARIS INDUSTRIES INC COMMON STOCK USD.01								
		Local	29,918.000	56.667883	1,695,389.71	85.210000	2,549,312.78	853,923.07	0.29
		Base		56.667883	1,695,389.71	85.210000	2,549,312.78	853,923.07	0.29

& 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
73179P106	POLYONE CORPORATION COMMON STOCK USD.01								
		Local	42,069.000	37.528376	1,578,781.25	33.680000	1,416,883.92	-161,897.33	0.16
		Base		37.528376	1,578,781.25	33.680000	1,416,883.92	-161,897.33	0.16
73278L105	POOL CORP COMMON STOCK USD.001								
		Local	20,758.000	77.360000	1,605,838.88	114.710000	2,381,150.18	775,311.30	0.27
		Base		77.360000	1,605,838.88	114.710000	2,381,150.18	775,311.30	0.27
737446104	POST HOLDINGS INC COMMON STOCK USD.01								
		Local	32,578.000	40.402079	1,316,218.93	81.870000	2,667,160.86	1,350,941.93	0.30
		Base		40.402079	1,316,218.93	81.870000	2,667,160.86	1,350,941.93	0.30
737630103	POTLATCH CORP REIT USD1.0								
		Local	20,346.000	34.168444	695,191.17	44.250000	900,310.50	205,119.33	0.10
		Base		34.168444	695,191.17	44.250000	900,310.50	205,119.33	0.10
74112D101	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01								
		Local	26,580.000	56.424174	1,499,754.54	56.620000	1,504,959.60	5,205.06	0.17
		Base		56.424174	1,499,754.54	56.620000	1,504,959.60	5,205.06	0.17
74164M108	PRIMERICA INC COMMON STOCK								
		Local	22,998.000	34.904683	802,737.89	80.750000	1,857,088.50	1,054,350.61	0.21
		Base		34.904683	802,737.89	80.750000	1,857,088.50	1,054,350.61	0.21
742962103	PRIVATEBANCORP INC COMMON STOCK								
		Local	40,010.000	34.496896	1,380,220.81	56.600000	2,264,566.00	884,345.19	0.26
		Base		34.496896	1,380,220.81	56.600000	2,264,566.00	884,345.19	0.26
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0								
		Local	34,890.000	44.895220	1,566,394.24	74.540000	2,600,700.60	1,034,306.36	0.30
		Base		44.895220	1,566,394.24	74.540000	2,600,700.60	1,034,306.36	0.30
74733V100	QEP RESOURCES INC COMMON STOCK USD.01								
		Local	120,291.000	17.408449	2,094,079.74	13.760000	1,655,204.16	-438,875.58	0.19
		Base		17.408449	2,094,079.74	13.760000	1,655,204.16	-438,875.58	0.19
747545101	QUALITY CARE PROPERTIES REIT USD.01								
		Local	46,997.000	13.667023	642,309.10	18.980000	892,003.06	249,693.96	0.10
		Base		13.667023	642,309.10	18.980000	892,003.06	249,693.96	0.10

& 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
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01								
		Local	66,973.000	25.287513	1,693,580.59	53.290000	3,568,991.17	1,875,410.58	0.41
		Base		25.287513	1,693,580.59	53.290000	3,568,991.17	1,875,410.58	0.41
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01								
		Local	63,446.000	29.723484	1,885,836.19	78.560000	4,984,317.76	3,098,481.57	0.57
		Base		29.723484	1,885,836.19	78.560000	4,984,317.76	3,098,481.57	0.57
754907103	RAYONIER INC REIT								
		Local	61,526.000	22.681128	1,395,479.09	28.640000	1,762,104.64	366,625.55	0.20
		Base		22.681128	1,395,479.09	28.640000	1,762,104.64	366,625.55	0.20
758750103	REGAL BELOIT CORP COMMON STOCK USD.01								
		Local	22,477.000	65.088654	1,462,997.68	74.450000	1,673,412.65	210,414.97	0.19
		Base		65.088654	1,462,997.68	74.450000	1,673,412.65	210,414.97	0.19
758849103	REGENCY CENTERS CORP REIT USD.01								
		Local	52,470.000	54.792229	2,874,948.23	70.350000	3,691,264.50	816,316.27	0.42
		Base		54.792229	2,874,948.23	70.350000	3,691,264.50	816,316.27	0.42
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01								
		Local	32,242.000	47.547813	1,533,036.60	130.060000	4,193,394.52	2,660,357.92	0.48
		Base		47.547813	1,533,036.60	130.060000	4,193,394.52	2,660,357.92	0.48
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK								
		Local	36,437.000	38.133579	1,389,473.20	84.650000	3,084,392.05	1,694,918.85	0.35
		Base		38.133579	1,389,473.20	84.650000	3,084,392.05	1,694,918.85	0.35
761152107	RESMED INC COMMON STOCK USD.004								
		Local	70,784.000	30.838004	2,182,837.31	72.030000	5,098,571.52	2,915,734.21	0.58
		Base		30.838004	2,182,837.31	72.030000	5,098,571.52	2,915,734.21	0.58
775711104	ROLLINS INC COMMON STOCK USD1.0								
		Local	48,127.000	12.020049	578,488.88	36.560000	1,759,523.12	1,181,034.24	0.20
		Base		12.020049	578,488.88	36.560000	1,759,523.12	1,181,034.24	0.20
780287108	ROYAL GOLD INC COMMON STOCK USD.01								
		Local	32,797.000	75.695379	2,482,581.36	66.050000	2,166,241.85	-316,339.51	0.25
		Base		75.695379	2,482,581.36	66.050000	2,166,241.85	-316,339.51	0.25

& 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
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01								
		Local	67,487.000	24.750026	1,670,305.02	50.350000	3,397,970.45	1,727,665.43	0.39
		Base		24.750026	1,670,305.02	50.350000	3,397,970.45	1,727,665.43	0.39
78442P106	SLM CORP COMMON STOCK USD.2								
		Local	215,048.000	9.473815	2,037,324.89	11.990000	2,578,425.52	541,100.63	0.29
		Base		9.473815	2,037,324.89	11.990000	2,578,425.52	541,100.63	0.29
78454L100	SM ENERGY CO COMMON STOCK USD.01								
		Local	48,504.000	51.689011	2,507,123.81	24.650000	1,195,623.60	-1,311,500.21	0.14
		Base		51.689011	2,507,123.81	24.650000	1,195,623.60	-1,311,500.21	0.14
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST								
		Local	102,300.000	271.726592	27,797,630.40	314.660000	32,189,718.00	4,392,087.60	3.66
		Base		271.726592	27,797,630.40	314.660000	32,189,718.00	4,392,087.60	3.66
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001								
		Local	26,155.000	62.039976	1,622,655.56	190.890000	4,992,727.95	3,370,072.39	0.57
		Base		62.039976	1,622,655.56	190.890000	4,992,727.95	3,370,072.39	0.57
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01								
		Local	72,362.000	25.820900	1,868,451.97	21.870000	1,582,556.94	-285,895.03	0.18
		Base		25.820900	1,868,451.97	21.870000	1,582,556.94	-285,895.03	0.18
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001								
		Local	22,508.000	38.427313	864,921.95	86.970000	1,957,520.76	1,092,598.81	0.22
		Base		38.427313	864,921.95	86.970000	1,957,520.76	1,092,598.81	0.22
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01								
		Local	22,327.000	48.131057	1,074,622.10	90.630000	2,023,496.01	948,873.91	0.23
		Base		48.131057	1,074,622.10	90.630000	2,023,496.01	948,873.91	0.23
81721M109	SENIOR HOUSING PROP TRUST REIT USD.01								
		Local	119,280.000	22.277729	2,657,287.51	20.500000	2,445,240.00	-212,047.51	0.28
		Base		22.277729	2,657,287.51	20.500000	2,445,240.00	-212,047.51	0.28
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1								
		Local	22,367.000	31.089932	695,388.51	79.940000	1,788,017.98	1,092,629.47	0.20
		Base		31.089932	695,388.51	79.940000	1,788,017.98	1,092,629.47	0.20

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0								
		Local	95,651.000	9.607135	918,932.06	30.730000	2,939,355.23	2,020,423.17	0.33
		Base		9.607135	918,932.06	30.730000	2,939,355.23	2,020,423.17	0.33
82669G104	SIGNATURE BANK COMMON STOCK USD.01								
		Local	26,956.000	75.192596	2,026,891.62	157.510000	4,245,839.56	2,218,947.94	0.48
		Base		75.192596	2,026,891.62	157.510000	4,245,839.56	2,218,947.94	0.48
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001								
		Local	20,963.000	43.894818	920,167.06	67.500000	1,415,002.50	494,835.44	0.16
		Base		43.894818	920,167.06	67.500000	1,415,002.50	494,835.44	0.16
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
		Local	18,790.000	32.614386	612,824.32	59.620000	1,120,259.80	507,435.48	0.13
		Base		32.614386	612,824.32	59.620000	1,120,259.80	507,435.48	0.13
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001								
		Local	66,950.000	36.582066	2,449,169.35	25.670000	1,718,606.50	-730,562.85	0.20
		Base		36.582066	2,449,169.35	25.670000	1,718,606.50	-730,562.85	0.20
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0								
		Local	74,165.000	26.532494	1,967,782.40	50.360000	3,734,949.40	1,767,167.00	0.42
		Base		26.532494	1,967,782.40	50.360000	3,734,949.40	1,767,167.00	0.42
833551104	SNYDERS LANCE INC COMMON STOCK USD.833								
		Local	42,974.000	31.921224	1,371,782.69	39.580000	1,700,910.92	329,128.23	0.19
		Base		31.921224	1,371,782.69	39.580000	1,700,910.92	329,128.23	0.19
835495102	SONOCO PRODUCTS CO COMMON STOCK								
		Local	50,138.000	31.098902	1,559,236.75	53.320000	2,673,358.16	1,114,121.41	0.30
		Base		31.098902	1,559,236.75	53.320000	2,673,358.16	1,114,121.41	0.30
835898107	SOTHEBY S COMMON STOCK USD.01								
		Local	23,139.000	27.584360	638,274.50	45.130000	1,044,263.07	405,988.57	0.12
		Base		27.584360	638,274.50	45.130000	1,044,263.07	405,988.57	0.12
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0								
		Local	23,842.000	78.572894	1,873,334.95	85.530000	2,039,206.26	165,871.31	0.23
		Base		78.572894	1,873,334.95	85.530000	2,039,206.26	165,871.31	0.23

& 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
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001								
		Local	67,180.000	21.699757	1,457,789.65	18.460000	1,240,142.80	-217,646.85	0.14
		Base		21.699757	1,457,789.65	18.460000	1,240,142.80	-217,646.85	0.14
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005								
		Local	122,431.000	13.462745	1,648,257.32	36.600000	4,480,974.60	2,832,717.28	0.51
		Base		13.462745	1,648,257.32	36.600000	4,480,974.60	2,832,717.28	0.51
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15								
		Local	33,268.000	48.437835	1,611,429.88	53.960000	1,795,141.28	183,711.40	0.20
		Base		48.437835	1,611,429.88	53.960000	1,795,141.28	183,711.40	0.20
868157108	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001								
		Local	76,194.000	24.950020	1,901,041.83	16.500000	1,257,201.00	-643,840.83	0.14
		Base		24.950020	1,901,041.83	16.500000	1,257,201.00	-643,840.83	0.14
87157D109	SYNAPTICS INC COMMON STOCK USD.001								
		Local	17,525.000	82.714145	1,449,565.39	53.150000	931,453.75	-518,111.64	0.11
		Base		82.714145	1,449,565.39	53.150000	931,453.75	-518,111.64	0.11
871607107	SYNOPSYS INC COMMON STOCK USD.01								
		Local	75,993.000	25.702177	1,953,185.56	71.440000	5,428,939.92	3,475,754.36	0.62
		Base		25.702177	1,953,185.56	71.440000	5,428,939.92	3,475,754.36	0.62
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0								
		Local	61,411.000	19.625623	1,205,229.14	42.220000	2,592,772.42	1,387,543.28	0.29
		Base		19.625623	1,205,229.14	42.220000	2,592,772.42	1,387,543.28	0.29
87162W100	SYNNEX CORP COMMON STOCK USD.001								
		Local	14,581.000	90.966897	1,326,388.32	116.920000	1,704,810.52	378,422.20	0.19
		Base		90.966897	1,326,388.32	116.920000	1,704,810.52	378,422.20	0.19
872275102	TCF FINANCIAL CORP COMMON STOCK USD.01								
		Local	85,865.000	15.851562	1,361,094.38	17.400000	1,494,051.00	132,956.62	0.17
		Base		15.851562	1,361,094.38	17.400000	1,494,051.00	132,956.62	0.17
87265H109	TRI POINTE GROUP INC COMMON STOCK USD.01								
		Local	73,141.000	14.571488	1,065,773.18	11.940000	873,303.54	-192,469.64	0.10
		Base		14.571488	1,065,773.18	11.940000	873,303.54	-192,469.64	0.10

& 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
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01								
		Local	48,240.000	33.955750	1,638,025.39	33.870000	1,633,888.80	-4,136.59	0.19
		Base		33.955750	1,638,025.39	33.870000	1,633,888.80	-4,136.59	0.19
876664103	TAUBMAN CENTERS INC REIT USD.01								
		Local	30,345.000	57.727964	1,751,755.08	69.760000	2,116,867.20	365,112.12	0.24
		Base		57.727964	1,751,755.08	69.760000	2,116,867.20	365,112.12	0.24
878237106	TECH DATA CORP COMMON STOCK USD.0015								
		Local	17,686.000	41.090297	726,723.00	87.000000	1,538,682.00	811,959.00	0.17
		Base		41.090297	726,723.00	87.000000	1,538,682.00	811,959.00	0.17
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	17,545.000	100.410702	1,761,705.76	131.410000	2,305,588.45	543,882.69	0.26
		Base		100.410702	1,761,705.76	131.410000	2,305,588.45	543,882.69	0.26
879369106	TELEFLEX INC COMMON STOCK USD1.0								
		Local	22,121.000	67.103506	1,484,396.65	191.180000	4,229,092.78	2,744,696.13	0.48
		Base		67.103506	1,484,396.65	191.180000	4,229,092.78	2,744,696.13	0.48
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01								
		Local	46,937.000	33.948198	1,593,426.56	27.030000	1,268,707.11	-324,719.45	0.14
		Base		33.948198	1,593,426.56	27.030000	1,268,707.11	-324,719.45	0.14
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01								
		Local	25,294.000	49.356565	1,248,424.95	46.190000	1,168,329.86	-80,095.09	0.13
		Base		49.356565	1,248,424.95	46.190000	1,168,329.86	-80,095.09	0.13
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05								
		Local	40,025.000	31.657151	1,267,077.45	19.300000	772,482.50	-494,594.95	0.09
		Base		31.657151	1,267,077.45	19.300000	772,482.50	-494,594.95	0.09
880770102	TERADYNE INC COMMON STOCK USD.125								
		Local	101,041.000	20.218099	2,042,856.96	28.440000	2,873,606.04	830,749.08	0.33
		Base		20.218099	2,042,856.96	28.440000	2,873,606.04	830,749.08	0.33
880779103	TEREX CORP COMMON STOCK USD.01								
		Local	53,176.000	23.705276	1,260,551.78	31.240000	1,661,218.24	400,666.46	0.19
		Base		23.705276	1,260,551.78	31.240000	1,661,218.24	400,666.46	0.19

& 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
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001								
		Local	32,224.000	44.537160	1,435,165.44	42.300000	1,363,075.20	-72,090.24	0.15
		Base		44.537160	1,435,165.44	42.300000	1,363,075.20	-72,090.24	0.15
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1								
		Local	24,029.000	33.910147	814,826.93	110.820000	2,662,893.78	1,848,066.85	0.30
		Base		33.910147	814,826.93	110.820000	2,662,893.78	1,848,066.85	0.30
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001								
		Local	53,599.000	43.333189	2,322,615.59	15.200000	814,704.80	-1,507,910.79	0.09
		Base		43.333189	2,322,615.59	15.200000	814,704.80	-1,507,910.79	0.09
887228104	TIME INC COMMON STOCK USD.01								
		Local	49,742.000	22.894497	1,138,818.07	17.550000	872,972.10	-265,845.97	0.10
		Base		22.894497	1,138,818.07	17.550000	872,972.10	-265,845.97	0.10
887389104	TIMKEN CO COMMON STOCK								
		Local	35,166.000	25.358018	891,740.06	44.200000	1,554,337.20	662,597.14	0.18
		Base		25.358018	891,740.06	44.200000	1,554,337.20	662,597.14	0.18
889478103	TOLL BROTHERS INC COMMON STOCK USD.01								
		Local	74,936.000	27.587565	2,067,301.74	34.140000	2,558,315.04	491,013.30	0.29
		Base		27.587565	2,067,301.74	34.140000	2,558,315.04	491,013.30	0.29
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694								
		Local	8,724.000	21.501793	187,581.64	39.150000	341,544.60	153,962.96	0.04
		Base		21.501793	187,581.64	39.150000	341,544.60	153,962.96	0.04
891092108	TORO CO COMMON STOCK USD1.0								
		Local	54,890.000	35.780821	1,964,009.29	60.210000	3,304,926.90	1,340,917.61	0.38
		Base		35.780821	1,964,009.29	60.210000	3,304,926.90	1,340,917.61	0.38
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01								
		Local	28,487.000	82.294177	2,344,314.21	85.080000	2,423,673.96	79,359.75	0.28
		Base		82.294177	2,344,314.21	85.080000	2,423,673.96	79,359.75	0.28
896239100	TRIMBLE INC COMMON STOCK								
		Local	125,827.000	19.812286	2,492,920.57	31.030000	3,904,411.81	1,411,491.24	0.44
		Base		19.812286	2,492,920.57	31.030000	3,904,411.81	1,411,491.24	0.44

& 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
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01								
			76,454.000	Local	12.900217	986,273.19	26.840000	2,052,025.36	1,065,752.17	0.23
				Base	12.900217	986,273.19	26.840000	2,052,025.36	1,065,752.17	0.23
898402102	TRUSTMARK CORP COMMON STOCK								
			33,958.000	Local	21.766379	739,142.70	33.040000	1,121,972.32	382,829.62	0.13
				Base	21.766379	739,142.70	33.040000	1,121,972.32	382,829.62	0.13
899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01								
			25,388.000	Local	37.118052	942,353.11	60.390000	1,533,181.32	590,828.21	0.17
				Base	37.118052	942,353.11	60.390000	1,533,181.32	590,828.21	0.17
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01								
			16,736.000	Local	113.687315	1,902,670.90	151.650000	2,538,014.40	635,343.50	0.29
				Base	113.687315	1,902,670.90	151.650000	2,538,014.40	635,343.50	0.29
902681105	UGI CORP COMMON STOCK								
			86,861.000	Local	19.359329	1,681,570.68	48.230000	4,189,306.03	2,507,735.35	0.48
				Base	19.359329	1,681,570.68	48.230000	4,189,306.03	2,507,735.35	0.48
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0								
			21,900.000	Local	78.306293	1,714,907.82	78.820000	1,726,158.00	11,250.18	0.20
				Base	78.306293	1,714,907.82	78.820000	1,726,158.00	11,250.18	0.20
90385D107	ULTIMATE SOFTWARE GROUP INC COMMON STOCK USD.01								
			14,562.000	Local	147.262149	2,144,431.42	193.390000	2,816,145.18	671,713.76	0.32
				Base	147.262149	2,144,431.42	193.390000	2,816,145.18	671,713.76	0.32
904214103	UMPQUA HOLDINGS CORP COMMON STOCK								
			110,574.000	Local	18.044576	1,995,260.97	18.810000	2,079,896.94	84,635.97	0.24
				Base	18.044576	1,995,260.97	18.810000	2,079,896.94	84,635.97	0.24
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01								
			25,359.000	Local	57.238377	1,451,507.99	43.050000	1,091,704.95	-359,803.04	0.12
				Base	57.238377	1,451,507.99	43.050000	1,091,704.95	-359,803.04	0.12
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0								
			86,598.000	Local	30.111962	2,607,635.69	38.720000	3,353,074.56	745,438.87	0.38
				Base	30.111962	2,607,635.69	38.720000	3,353,074.56	745,438.87	0.38

& 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
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01								
		Local	21,298.000	58.969690	1,255,936.45	147.720000	3,146,140.56	1,890,204.11	0.36
		Base		58.969690	1,255,936.45	147.720000	3,146,140.56	1,890,204.11	0.36
91325V108	UNITI GROUP INC REIT USD.0001								
		Local	70,405.000	28.537016	2,009,148.59	28.970000	2,039,632.85	30,484.26	0.23
		Base		28.537016	2,009,148.59	28.970000	2,039,632.85	30,484.26	0.23
91704F104	URBAN EDGE PROPERTIES REIT USD.01								
		Local	46,078.000	23.830141	1,098,045.22	27.730000	1,277,742.94	179,697.72	0.15
		Base		23.830141	1,098,045.22	27.730000	1,277,742.94	179,697.72	0.15
918194101	VCA INC COMMON STOCK USD.001								
		Local	40,742.000	28.391528	1,156,727.62	90.900000	3,703,447.80	2,546,720.18	0.42
		Base		28.391528	1,156,727.62	90.900000	3,703,447.80	2,546,720.18	0.42
919794107	VALLEY NATIONAL BANCORP COMMON STOCK								
		Local	127,808.000	11.131022	1,422,633.69	12.370000	1,580,984.96	158,351.27	0.18
		Base		11.131022	1,422,633.69	12.370000	1,580,984.96	158,351.27	0.18
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0								
		Local	11,304.000	94.355840	1,066,598.41	157.250000	1,777,554.00	710,955.59	0.20
		Base		94.355840	1,066,598.41	157.250000	1,777,554.00	710,955.59	0.20
920355104	VALSPAR CORP/THE COMMON STOCK USD.5								
		Local	36,658.000	31.700112	1,162,062.72	111.220000	4,077,102.76	2,915,040.04	0.46
		Base		31.700112	1,162,062.72	111.220000	4,077,102.76	2,915,040.04	0.46
92240G101	VECTREN CORP COMMON STOCK								
		Local	41,611.000	26.866506	1,117,942.20	56.350000	2,344,779.85	1,226,837.65	0.27
		Base		26.866506	1,117,942.20	56.350000	2,344,779.85	1,226,837.65	0.27
92342Y109	VERIFONE SYSTEMS INC COMMON STOCK USD.01								
		Local	55,722.000	35.345886	1,969,543.46	20.670000	1,151,773.74	-817,769.72	0.13
		Base		35.345886	1,969,543.46	20.670000	1,151,773.74	-817,769.72	0.13
92532W103	VERSUM MATERIALS INC COMMON STOCK USD1.0								
		Local	54,570.000	23.624754	1,289,202.85	30.310000	1,654,016.70	364,813.85	0.19
		Base		23.624754	1,289,202.85	30.310000	1,654,016.70	364,813.85	0.19

& 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
92552V100	VIASAT INC COMMON STOCK USD.0001								
		Local	25,864.000	74.740246	1,933,081.73	68.840000	1,780,477.76	-152,603.97	0.20
		Base		74.740246	1,933,081.73	68.840000	1,780,477.76	-152,603.97	0.20
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1								
		Local	67,211.000	8.833301	593,694.97	15.850000	1,065,294.35	471,599.38	0.12
		Base		8.833301	593,694.97	15.850000	1,065,294.35	471,599.38	0.12
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01								
		Local	29,530.000	21.614002	638,261.48	20.230000	597,391.90	-40,869.58	0.07
		Base		21.614002	638,261.48	20.230000	597,391.90	-40,869.58	0.07
92924F106	WGL HOLDINGS INC COMMON STOCK								
		Local	25,703.000	37.594295	966,286.16	83.490000	2,145,943.47	1,179,657.31	0.24
		Base		37.594295	966,286.16	83.490000	2,145,943.47	1,179,657.31	0.24
929740108	WABTEC CORP COMMON STOCK USD.01								
		Local	44,727.000	31.004439	1,386,735.56	80.120000	3,583,527.24	2,196,791.68	0.41
		Base		31.004439	1,386,735.56	80.120000	3,583,527.24	2,196,791.68	0.41
930059100	WADDELL + REED FINANCIAL A COMMON STOCK USD.01								
		Local	41,582.000	28.313610	1,177,336.53	19.240000	800,037.68	-377,298.85	0.09
		Base		28.313610	1,177,336.53	19.240000	800,037.68	-377,298.85	0.09
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0								
		Local	44,731.000	17.072262	763,659.35	33.850000	1,514,144.35	750,485.00	0.17
		Base		17.072262	763,659.35	33.850000	1,514,144.35	750,485.00	0.17
93964W108	WASHINGTON PRIME GROUP INC REIT USD.0001								
		Local	93,109.000	19.243631	1,791,755.27	9.270000	863,120.43	-928,634.84	0.10
		Base		19.243631	1,791,755.27	9.270000	863,120.43	-928,634.84	0.10
942622200	WATSCO INC COMMON STOCK USD.5								
		Local	15,159.000	78.626751	1,191,902.92	148.270000	2,247,624.93	1,055,722.01	0.26
		Base		78.626751	1,191,902.92	148.270000	2,247,624.93	1,055,722.01	0.26
94770V102	WEBMD HEALTH CORP COMMON STOCK USD.01								
		Local	18,572.000	61.594730	1,143,937.32	51.900000	963,886.80	-180,050.52	0.11
		Base		61.594730	1,143,937.32	51.900000	963,886.80	-180,050.52	0.11

& 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
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01								
		Local	46,059.000	21.683748	998,731.76	54.930000	2,530,020.87	1,531,289.11	0.29
		Base		21.683748	998,731.76	54.930000	2,530,020.87	1,531,289.11	0.29
948741103	WEINGARTEN REALTY INVESTORS REIT USD.03								
		Local	59,161.000	23.806059	1,408,390.28	35.470000	2,098,440.67	690,050.39	0.24
		Base		23.806059	1,408,390.28	35.470000	2,098,440.67	690,050.39	0.24
94946T106	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01								
		Local	22,240.000	36.415449	809,879.59	141.200000	3,140,288.00	2,330,408.41	0.36
		Base		36.415449	809,879.59	141.200000	3,140,288.00	2,330,408.41	0.36
95058W100	WENDY S CO/THE COMMON STOCK USD.1								
		Local	100,669.000	5.033260	506,693.26	13.940000	1,403,325.86	896,632.60	0.16
		Base		5.033260	506,693.26	13.940000	1,403,325.86	896,632.60	0.16
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01								
		Local	22,434.000	22.934006	514,501.48	28.000000	628,152.00	113,650.52	0.07
		Base		22.934006	514,501.48	28.000000	628,152.00	113,650.52	0.07
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25								
		Local	36,748.000	60.566799	2,225,708.72	82.470000	3,030,607.56	804,898.84	0.34
		Base		60.566799	2,225,708.72	82.470000	3,030,607.56	804,898.84	0.34
95709T100	WESTAR ENERGY INC COMMON STOCK USD5.0								
		Local	71,196.000	26.504013	1,886,979.74	53.980000	3,843,160.08	1,956,180.34	0.44
		Base		26.504013	1,886,979.74	53.980000	3,843,160.08	1,956,180.34	0.44
959319104	WESTERN REFINING INC COMMON STOCK USD.01								
		Local	39,746.000	38.830933	1,543,374.26	36.520000	1,451,523.92	-91,850.34	0.16
		Base		38.830933	1,543,374.26	36.520000	1,451,523.92	-91,850.34	0.16
96208T104	WEX INC COMMON STOCK USD.01								
		Local	19,313.000	70.476866	1,361,119.72	111.230000	2,148,184.99	787,065.27	0.24
		Base		70.476866	1,361,119.72	111.230000	2,148,184.99	787,065.27	0.24
966244105	WHITEWAVE FOODS CO COMMON STOCK USD.01								
		Local	88,993.000	21.018236	1,870,475.91	55.080000	4,901,734.44	3,031,258.53	0.56
		Base		21.018236	1,870,475.91	55.080000	4,901,734.44	3,031,258.53	0.56

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0								
		Local	22,563.000	42.861120	967,075.46	52.200000	1,177,788.60	210,713.14	0.13
		Base		42.861120	967,075.46	52.200000	1,177,788.60	210,713.14	0.13
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01								
		Local	40,897.000	30.591600	1,251,104.65	48.590000	1,987,185.23	736,080.58	0.23
		Base		30.591600	1,251,104.65	48.590000	1,987,185.23	736,080.58	0.23
97717P104	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01								
		Local	57,530.000	22.123720	1,272,777.64	9.110000	524,098.30	-748,679.34	0.06
		Base		22.123720	1,272,777.64	9.110000	524,098.30	-748,679.34	0.06
980745103	WOODWARD INC COMMON STOCK USD.00292								
		Local	27,850.000	30.662550	853,952.03	70.450000	1,962,032.50	1,108,080.47	0.22
		Base		30.662550	853,952.03	70.450000	1,962,032.50	1,108,080.47	0.22
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01								
		Local	35,381.000	41.331709	1,462,357.21	36.170000	1,279,730.77	-182,626.44	0.15
		Base		41.331709	1,462,357.21	36.170000	1,279,730.77	-182,626.44	0.15
981811102	WORTHINGTON INDUSTRIES COMMON STOCK								
		Local	22,000.000	16.599884	365,197.45	49.050000	1,079,100.00	713,902.55	0.12
		Base		16.599884	365,197.45	49.050000	1,079,100.00	713,902.55	0.12
98212B103	WPX ENERGY INC COMMON STOCK								
		Local	195,528.000	14.697126	2,873,699.74	12.900000	2,522,311.20	-351,388.54	0.29
		Base		14.697126	2,873,699.74	12.900000	2,522,311.20	-351,388.54	0.29
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01								
		Local	26,508.000	36.928326	978,896.06	90.710000	2,404,540.68	1,425,644.62	0.27
		Base		36.928326	978,896.06	90.710000	2,404,540.68	1,425,644.62	0.27
G05384105	ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456								
		Local	30,237.000	31.643576	956,806.81	56.050000	1,694,783.85	737,977.04	0.19
		Base		31.643576	956,806.81	56.050000	1,694,783.85	737,977.04	0.19
G0551A103	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001								
		Local	95,745.000	29.471230	2,821,722.95	25.800000	2,470,221.00	-351,501.95	0.28
		Base		29.471230	2,821,722.95	25.800000	2,470,221.00	-351,501.95	0.28

& 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
G30397106	ENDURANCE SPECIALTY HOLDINGS COMMON STOCK USD1.0								
		Local	32,249.000	69.294532	2,234,679.35	92.930000	2,996,899.57	762,220.22	0.34
		Base		69.294532	2,234,679.35	92.930000	2,996,899.57	762,220.22	0.34
G3157S106	ENSCO PLC CL A COMMON STOCK USD.1								
		Local	152,208.000	10.255693	1,560,998.48	9.740000	1,482,505.92	-78,492.56	0.17
		Base		10.255693	1,560,998.48	9.740000	1,482,505.92	-78,492.56	0.17
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01								
		Local	20,524.000	87.751941	1,801,020.84	235.140000	4,826,013.36	3,024,992.52	0.55
		Base		87.751941	1,801,020.84	235.140000	4,826,013.36	3,024,992.52	0.55
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1								
		Local	13,997.000	102.742897	1,438,092.33	97.700000	1,367,506.90	-70,585.43	0.16
		Base		102.742897	1,438,092.33	97.700000	1,367,506.90	-70,585.43	0.16
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0								
		Local	21,970.000	67.160150	1,475,508.49	50.400000	1,107,288.00	-368,220.49	0.13
		Base		67.160150	1,475,508.49	50.400000	1,107,288.00	-368,220.49	0.13
G6359F103	NABORS INDUSTRIES LTD COMMON STOCK USD.001								
		Local	142,319.000	13.373314	1,903,276.74	14.640000	2,083,550.16	180,273.42	0.24
		Base		13.373314	1,903,276.74	14.640000	2,083,550.16	180,273.42	0.24
G65431101	NOBLE CORP PLC COMMON STOCK USD.01								
		Local	122,136.000	12.671879	1,547,692.56	6.680000	815,868.48	-731,824.08	0.09
		Base		12.671879	1,547,692.56	6.680000	815,868.48	-731,824.08	0.09
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0								
		Local	20,666.000	93.643524	1,935,237.07	147.640000	3,051,128.24	1,115,891.17	0.35
		Base		93.643524	1,935,237.07	147.640000	3,051,128.24	1,115,891.17	0.35
G7665A101	ROWAN COMPANIES PLC A COMMON STOCK USD.125								
		Local	62,987.000	28.986319	1,825,761.26	18.120000	1,141,324.44	-684,436.82	0.13
		Base		28.986319	1,825,761.26	18.120000	1,141,324.44	-684,436.82	0.13
G84720104	STERIS PLC COMMON STOCK								
		Local	42,781.000	74.530216	3,188,477.16	70.130000	3,000,231.53	-188,245.63	0.34
		Base		74.530216	3,188,477.16	70.130000	3,000,231.53	-188,245.63	0.34

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		20,404,774.000	Local		603,744,784.76		880,563,870.75	276,819,085.99	99.98
			Base		603,744,784.76		880,563,870.75	276,819,085.99	99.98
EQUITY Total									
		20,404,774.000	Base		603,744,784.76		880,563,870.75	276,819,085.99	99.98

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

Holdings

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

As of: *February 28, 2017* *View Date:* *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		20,268,670.420	Base	603,608,680.90		880,427,767.17	276,819,086.27	100.00

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

Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		-108,123.700	Local	1.000000	-108,123.70	1.000000	-108,123.70	0.00	0.02
			Base	1.000000	-108,123.70	1.000000	-108,123.70	0.00	0.02
US DOLLAR Total									
		-108,123.700	Local		-108,123.70		-108,123.70	0.00	0.02
			Base		-108,123.70		-108,123.70	0.00	0.02
CASH Total									
		-108,123.700	Base		-108,123.70		-108,123.70	0.00	0.02
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					0.8551585	31 Dec 2030		
		4,830,150.550	Local	100.037613	4,831,967.31	100.050000	4,832,565.63	598.32	0.79
			Base	100.037613	4,831,967.31	100.050000	4,832,565.63	598.32	0.79
US DOLLAR Total									
		4,830,150.550	Local		4,831,967.31		4,832,565.63	598.32	0.79
			Base		4,831,967.31		4,832,565.63	598.32	0.79
CASH EQUIVALENT Total									
		4,830,150.550	Base		4,831,967.31		4,832,565.63	598.32	0.79
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
000360206	AAON INC COMMON STOCK USD.004								
		31,153.000	Local	11.898872	370,685.56	33.650000	1,048,298.45	677,612.89	0.17
			Base	11.898872	370,685.56	33.650000	1,048,298.45	677,612.89	0.17

& 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
000361105	AAR CORP COMMON STOCK USD1.0								
		Local	25,024.000	24.309739	608,326.91	34.420000	861,326.08	252,999.17	0.14
		Base		24.309739	608,326.91	34.420000	861,326.08	252,999.17	0.14
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01								
		Local	43,900.000	24.443834	1,073,084.30	40.790000	1,790,681.00	717,596.70	0.29
		Base		24.443834	1,073,084.30	40.790000	1,790,681.00	717,596.70	0.29
001547108	AK STEEL HOLDING CORP COMMON STOCK USD.01								
		Local	246,460.000	6.110842	1,506,078.21	8.330000	2,053,011.80	546,933.59	0.34
		Base		6.110842	1,506,078.21	8.330000	2,053,011.80	546,933.59	0.34
00163U106	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	26,936.000	26.250437	707,081.78	22.450000	604,713.20	-102,368.58	0.10
		Base		26.250437	707,081.78	22.450000	604,713.20	-102,368.58	0.10
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01								
		Local	37,832.000	11.740672	444,173.12	41.150000	1,556,786.80	1,112,613.68	0.25
		Base		11.740672	444,173.12	41.150000	1,556,786.80	1,112,613.68	0.25
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	6,291.000	65.320528	410,931.44	59.070000	371,609.37	-39,322.07	0.06
		Base		65.320528	410,931.44	59.070000	371,609.37	-39,322.07	0.06
00215F107	ATN INTERNATIONAL INC COMMON STOCK USD.01								
		Local	8,371.000	46.554845	389,710.61	68.390000	572,492.69	182,782.08	0.09
		Base		46.554845	389,710.61	68.390000	572,492.69	182,782.08	0.09
002474104	AZZ INC COMMON STOCK USD1.0								
		Local	20,479.000	29.934680	613,032.32	58.650000	1,201,093.35	588,061.03	0.20
		Base		29.934680	613,032.32	58.650000	1,201,093.35	588,061.03	0.20
002567105	ABAXIS INC COMMON STOCK								
		Local	17,743.000	33.612063	596,378.83	49.850000	884,488.55	288,109.72	0.14
		Base		33.612063	596,378.83	49.850000	884,488.55	288,109.72	0.14
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01								
		Local	53,285.000	15.480007	824,852.16	11.960000	637,288.60	-187,563.56	0.10
		Base		15.480007	824,852.16	11.960000	637,288.60	-187,563.56	0.10

& 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
004239109	ACADIA REALTY TRUST REIT USD.001								
		Local	63,669.000	26.606380	1,694,001.61	32.030000	2,039,318.07	345,316.46	0.33
		Base		26.606380	1,694,001.61	32.030000	2,039,318.07	345,316.46	0.33
004446100	ACETO CORP COMMON STOCK USD.01								
		Local	23,661.000	20.805019	492,267.56	15.340000	362,959.74	-129,307.82	0.06
		Base		20.805019	492,267.56	15.340000	362,959.74	-129,307.82	0.06
00484M106	ACORDA THERAPEUTICS INC COMMON STOCK USD.001								
		Local	36,309.000	28.708154	1,042,364.38	26.450000	960,373.05	-81,991.33	0.16
		Base		28.708154	1,042,364.38	26.450000	960,373.05	-81,991.33	0.16
00508X203	ACTUANT CORP A COMMON STOCK USD.2								
		Local	46,423.000	25.961881	1,205,228.42	26.550000	1,232,530.65	27,302.23	0.20
		Base		25.961881	1,205,228.42	26.550000	1,232,530.65	27,302.23	0.20
006855100	ADEPTUS HEALTH INC CLASS A COMMON STOCK USD.01								
		Local	11,877.000	52.737227	626,360.04	6.750000	80,169.75	-546,190.29	0.01
		Base		52.737227	626,360.04	6.750000	80,169.75	-546,190.29	0.01
00738A106	ADTRAN INC COMMON STOCK USD.01								
		Local	38,107.000	20.960060	798,724.99	21.150000	805,963.05	7,238.06	0.13
		Base		20.960060	798,724.99	21.150000	805,963.05	7,238.06	0.13
00770F104	AEGION CORP COMMON STOCK USD.01								
		Local	26,741.000	20.012115	535,143.97	22.760000	608,625.16	73,481.19	0.10
		Base		20.012115	535,143.97	22.760000	608,625.16	73,481.19	0.10
00773T101	ADVANSIX INC COMMON STOCK USD.01								
		Local	24,001.000	16.478435	395,498.93	27.280000	654,747.28	259,248.35	0.11
		Base		16.478435	395,498.93	27.280000	654,747.28	259,248.35	0.11
007800105	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1								
		Local	55,116.000	9.873174	544,169.84	19.390000	1,068,699.24	524,529.40	0.17
		Base		9.873174	544,169.84	19.390000	1,068,699.24	524,529.40	0.17
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001								
		Local	31,250.000	16.875315	527,353.59	62.100000	1,940,625.00	1,413,271.41	0.32
		Base		16.875315	527,353.59	62.100000	1,940,625.00	1,413,271.41	0.32

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001								
		Local	16,205.000	28.776185	466,318.08	27.020000	437,859.10	-28,458.98	0.07
		Base		28.776185	466,318.08	27.020000	437,859.10	-28,458.98	0.07
00847J105	AGILYSYS INC COMMON STOCK USD.3								
		Local	11,975.000	8.571597	102,644.87	9.100000	108,972.50	6,327.63	0.02
		Base		8.571597	102,644.87	9.100000	108,972.50	6,327.63	0.02
008492100	AGREE REALTY CORP REIT USD.0001								
		Local	20,594.000	34.758587	715,818.34	49.630000	1,022,080.22	306,261.88	0.17
		Base		34.758587	715,818.34	49.630000	1,022,080.22	306,261.88	0.17
009128307	AIR METHODS CORP COMMON STOCK USD.06								
		Local	26,075.000	30.022242	782,829.97	37.850000	986,938.75	204,108.78	0.16
		Base		30.022242	782,829.97	37.850000	986,938.75	204,108.78	0.16
011311107	ALAMO GROUP INC COMMON STOCK USD.1								
		Local	7,432.000	61.178079	454,675.48	75.150000	558,514.80	103,839.32	0.09
		Base		61.178079	454,675.48	75.150000	558,514.80	103,839.32	0.09
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001								
		Local	22,755.000	27.020755	614,857.29	45.350000	1,031,939.25	417,081.96	0.17
		Base		27.020755	614,857.29	45.350000	1,031,939.25	417,081.96	0.17
012423109	ALBANY MOLECULAR RESEARCH COMMON STOCK USD.01								
		Local	17,561.000	17.450204	306,443.03	14.970000	262,888.17	-43,554.86	0.04
		Base		17.450204	306,443.03	14.970000	262,888.17	-43,554.86	0.04
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001								
		Local	10,294.000	70.082440	721,428.64	174.100000	1,792,185.40	1,070,756.76	0.29
		Base		70.082440	721,428.64	174.100000	1,792,185.40	1,070,756.76	0.29
018522300	ALLETE INC COMMON STOCK								
		Local	38,943.000	45.772082	1,782,502.19	67.210000	2,617,359.03	834,856.84	0.43
		Base		45.772082	1,782,502.19	67.210000	2,617,359.03	834,856.84	0.43
020409108	ALMOST FAMILY INC COMMON STOCK USD.1								
		Local	9,055.000	32.830408	297,279.34	49.650000	449,580.75	152,301.41	0.07
		Base		32.830408	297,279.34	49.650000	449,580.75	152,301.41	0.07

& 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
023436108	AMEDISYS INC COMMON STOCK USD.001								
			21,938.000	Local	23.632319	518,445.82	48.220000	1,057,850.36	539,404.54	0.17
				Base	23.632319	518,445.82	48.220000	1,057,850.36	539,404.54	0.17
024013104	AMERICAN ASSETS TRUST INC REIT USD.01								
			31,624.000	Local	33.457121	1,058,048.01	44.000000	1,391,456.00	333,407.99	0.23
				Base	33.457121	1,058,048.01	44.000000	1,391,456.00	333,407.99	0.23
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01								
			60,210.000	Local	16.467544	991,510.81	19.820000	1,193,362.20	201,851.39	0.19
				Base	16.467544	991,510.81	19.820000	1,193,362.20	201,851.39	0.19
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0								
			69,367.000	Local	25.079056	1,739,658.87	26.910000	1,866,665.97	127,007.10	0.30
				Base	25.079056	1,739,658.87	26.910000	1,866,665.97	127,007.10	0.30
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01								
			12,673.000	Local	37.829747	479,416.39	24.150000	306,052.95	-173,363.44	0.05
				Base	37.829747	479,416.39	24.150000	306,052.95	-173,363.44	0.05
029899101	AMERICAN STATES WATER CO COMMON STOCK								
			28,794.000	Local	21.865981	629,609.07	44.720000	1,287,667.68	658,058.61	0.21
				Base	21.865981	629,609.07	44.720000	1,287,667.68	658,058.61	0.21
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1								
			20,343.000	Local	14.344699	291,814.21	15.750000	320,402.25	28,588.04	0.05
				Base	14.344699	291,814.21	15.750000	320,402.25	28,588.04	0.05
030506109	AMERICAN WOODMARK CORP COMMON STOCK								
			11,004.000	Local	42.817538	471,164.19	86.450000	951,295.80	480,131.61	0.16
				Base	42.817538	471,164.19	86.450000	951,295.80	480,131.61	0.16
03071H100	AMERISAFE INC COMMON STOCK USD.01								
			15,141.000	Local	28.308217	428,614.71	64.300000	973,566.30	544,951.59	0.16
				Base	28.308217	428,614.71	64.300000	973,566.30	544,951.59	0.16
03076K108	AMERIS BANCORP COMMON STOCK USD1.0								
			27,495.000	Local	32.097539	882,521.84	48.300000	1,328,008.50	445,486.66	0.22
				Base	32.097539	882,521.84	48.300000	1,328,008.50	445,486.66	0.22

& 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
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001								
		Local	28,265.000	20.305360	573,931.01	15.470000	437,259.55	-136,671.46	0.07
		Base		20.305360	573,931.01	15.470000	437,259.55	-136,671.46	0.07
032657207	ANALOGIC CORP COMMON STOCK USD.05								
		Local	9,805.000	61.340499	601,443.59	82.350000	807,441.75	205,998.16	0.13
		Base		61.340499	601,443.59	82.350000	807,441.75	205,998.16	0.13
034164103	ANDERSONS INC/THE COMMON STOCK								
		Local	20,461.000	32.675266	668,568.61	39.550000	809,232.55	140,663.94	0.13
		Base		32.675266	668,568.61	39.550000	809,232.55	140,663.94	0.13
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01								
		Local	24,813.000	16.717301	414,806.39	16.350000	405,692.55	-9,113.84	0.07
		Base		16.717301	414,806.39	16.350000	405,692.55	-9,113.84	0.07
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01								
		Local	11,514.000	36.343519	418,459.28	46.790000	538,740.06	120,280.78	0.09
		Base		36.343519	418,459.28	46.790000	538,740.06	120,280.78	0.09
035290105	ANIXTER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	22,383.000	66.660619	1,492,064.64	83.300000	1,864,503.90	372,439.26	0.30
		Base		66.660619	1,492,064.64	83.300000	1,864,503.90	372,439.26	0.30
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333								
		Local	22,753.000	19.970425	454,387.07	57.180000	1,301,016.54	846,629.47	0.21
		Base		19.970425	454,387.07	57.180000	1,301,016.54	846,629.47	0.21
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK								
		Local	30,713.000	36.245593	1,113,210.91	63.050000	1,936,454.65	823,243.74	0.32
		Base		36.245593	1,113,210.91	63.050000	1,936,454.65	823,243.74	0.32
03937C105	ARCBEST CORP COMMON STOCK USD.01								
		Local	18,762.000	23.410110	439,220.48	29.350000	550,664.70	111,444.22	0.09
		Base		23.410110	439,220.48	29.350000	550,664.70	111,444.22	0.09
03957W106	ARCHROCK INC COMMON STOCK USD.01								
		Local	54,824.000	10.739300	588,771.41	13.650000	748,347.60	159,576.19	0.12
		Base		10.739300	588,771.41	13.650000	748,347.60	159,576.19	0.12

& 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
039670104	ARCTIC CAT INC COMMON STOCK USD.01								
		Local	10,274.000	23.524150	241,687.12	18.500000	190,069.00	-51,618.12	0.03
		Base		23.524150	241,687.12	18.500000	190,069.00	-51,618.12	0.03
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01								
		Local	15,527.000	47.749385	741,404.70	65.150000	1,011,584.05	270,179.35	0.17
		Base		47.749385	741,404.70	65.150000	1,011,584.05	270,179.35	0.17
04351G101	ASCENA RETAIL GROUP INC COMMON STOCK USD.01								
		Local	133,415.000	5.949971	793,815.35	4.600000	613,709.00	-180,106.35	0.10
		Base		5.949971	793,815.35	4.600000	613,709.00	-180,106.35	0.10
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2								
		Local	15,060.000	37.022671	557,561.43	63.170000	951,340.20	393,778.77	0.16
		Base		37.022671	557,561.43	63.170000	951,340.20	393,778.77	0.16
046265104	ASTORIA FINANCIAL CORP COMMON STOCK USD.01								
		Local	71,805.000	12.753559	915,769.32	18.490000	1,327,674.45	411,905.13	0.22
		Base		12.753559	915,769.32	18.490000	1,327,674.45	411,905.13	0.22
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01								
		Local	19,692.000	45.742609	900,763.45	56.850000	1,119,490.20	218,726.75	0.18
		Base		45.742609	900,763.45	56.850000	1,119,490.20	218,726.75	0.18
050095108	ATWOOD OCEANICS INC COMMON STOCK USD1.0								
		Local	57,340.000	7.651881	438,758.85	10.510000	602,643.40	163,884.55	0.10
		Base		7.651881	438,758.85	10.510000	602,643.40	163,884.55	0.10
05379B107	AVISTA CORP COMMON STOCK								
		Local	50,536.000	27.565872	1,393,068.92	39.870000	2,014,870.32	621,801.40	0.33
		Base		27.565872	1,393,068.92	39.870000	2,014,870.32	621,801.40	0.33
05508R106	B+G FOODS INC COMMON STOCK USD.01								
		Local	52,289.000	26.141736	1,366,925.25	42.500000	2,222,282.50	855,357.25	0.36
		Base		26.141736	1,366,925.25	42.500000	2,222,282.50	855,357.25	0.36
05566U108	BOFI HOLDING INC COMMON STOCK USD.01								
		Local	45,354.000	18.911541	857,714.05	31.540000	1,430,465.16	572,751.11	0.23
		Base		18.911541	857,714.05	31.540000	1,430,465.16	572,751.11	0.23

& 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
056525108	BADGER METER INC COMMON STOCK USD1.0								
		Local	22,920.000	20.744438	475,462.53	36.600000	838,872.00	363,409.47	0.14
		Base		20.744438	475,462.53	36.600000	838,872.00	363,409.47	0.14
057665200	BALCHEM CORP COMMON STOCK USD.0667								
		Local	24,976.000	43.920167	1,096,950.10	87.170000	2,177,157.92	1,080,207.82	0.36
		Base		43.920167	1,096,950.10	87.170000	2,177,157.92	1,080,207.82	0.36
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01								
		Local	38,999.000	17.747431	692,132.07	19.450000	758,530.55	66,398.48	0.12
		Base		17.747431	692,132.07	19.450000	758,530.55	66,398.48	0.12
063750103	BANK MUTUAL CORP COMMON STOCK USD.01								
		Local	33,084.000	4.532753	149,961.60	9.700000	320,914.80	170,953.20	0.05
		Base		4.532753	149,961.60	9.700000	320,914.80	170,953.20	0.05
06652V208	BANNER CORPORATION COMMON STOCK USD.01								
		Local	20,791.000	36.340817	755,561.92	58.120000	1,208,372.92	452,811.00	0.20
		Base		36.340817	755,561.92	58.120000	1,208,372.92	452,811.00	0.20
067774109	BARNES + NOBLE INC COMMON STOCK USD.001								
		Local	43,493.000	11.934329	519,059.77	9.800000	426,231.40	-92,828.37	0.07
		Base		11.934329	519,059.77	9.800000	426,231.40	-92,828.37	0.07
06777U101	BARNES + NOBLE EDUCATION INC COMMON STOCK								
		Local	30,242.000	11.758248	355,592.93	9.600000	290,323.20	-65,269.73	0.05
		Base		11.758248	355,592.93	9.600000	290,323.20	-65,269.73	0.05
067806109	BARNES GROUP INC COMMON STOCK USD.01								
		Local	39,405.000	27.487086	1,083,128.63	50.110000	1,974,584.55	891,455.92	0.32
		Base		27.487086	1,083,128.63	50.110000	1,974,584.55	891,455.92	0.32
06846N104	BILL BARRETT CORP COMMON STOCK USD.001								
		Local	59,560.000	15.102849	899,525.69	5.510000	328,175.60	-571,350.09	0.05
		Base		15.102849	899,525.69	5.510000	328,175.60	-571,350.09	0.05
077347300	BEL FUSE INC CL B COMMON STOCK USD.1								
		Local	6,839.000	19.755855	135,110.29	26.100000	178,497.90	43,387.61	0.03
		Base		19.755855	135,110.29	26.100000	178,497.90	43,387.61	0.03

& 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
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1								
		Local	38,486.000	17.338015	667,270.85	31.100000	1,196,914.60	529,643.75	0.20
		Base		17.338015	667,270.85	31.100000	1,196,914.60	529,643.75	0.20
08915P101	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01								
		Local	13,967.000	10.240225	143,025.22	13.450000	187,856.15	44,830.93	0.03
		Base		10.240225	143,025.22	13.450000	187,856.15	44,830.93	0.03
08986R101	BIGLARI HOLDINGS INC COMMON STOCK USD.5								
		Local	797.000	385.262635	307,054.32	429.430000	342,255.71	35,201.39	0.06
		Base		385.262635	307,054.32	429.430000	342,255.71	35,201.39	0.06
090672106	BIOTELEMETRY INC COMMON STOCK USD.001								
		Local	22,228.000	18.542290	412,158.02	25.450000	565,702.60	153,544.58	0.09
		Base		18.542290	412,158.02	25.450000	565,702.60	153,544.58	0.09
09180C106	BJ S RESTAURANTS INC COMMON STOCK								
		Local	15,199.000	44.628475	678,308.19	36.350000	552,483.65	-125,824.54	0.09
		Base		44.628475	678,308.19	36.350000	552,483.65	-125,824.54	0.09
091826107	BLACK BOX CORP COMMON STOCK USD.001								
		Local	11,927.000	27.307176	325,692.69	9.000000	107,343.00	-218,349.69	0.02
		Base		27.307176	325,692.69	9.000000	107,343.00	-218,349.69	0.02
09227Q100	BLACKBAUD INC COMMON STOCK USD.001								
		Local	37,464.000	32.603475	1,221,456.58	71.520000	2,679,425.28	1,457,968.70	0.44
		Base		32.603475	1,221,456.58	71.520000	2,679,425.28	1,457,968.70	0.44
095229100	BLUCORA INC COMMON STOCK USD.0001								
		Local	30,221.000	11.139829	336,656.76	15.600000	471,447.60	134,790.84	0.08
		Base		11.139829	336,656.76	15.600000	471,447.60	134,790.84	0.08
096761101	BOB EVANS FARMS COMMON STOCK USD.01								
		Local	15,562.000	48.807042	759,535.19	56.730000	882,832.26	123,297.07	0.14
		Base		48.807042	759,535.19	56.730000	882,832.26	123,297.07	0.14
09739D100	BOISE CASCADE CO COMMON STOCK USD.01								
		Local	30,511.000	30.335481	925,565.87	27.100000	826,848.10	-98,717.77	0.13
		Base		30.335481	925,565.87	27.100000	826,848.10	-98,717.77	0.13

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
101119105	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0								
		Local	65,451.000	8.571519	561,014.49	17.200000	1,125,757.20	564,742.71	0.18
		Base		8.571519	561,014.49	17.200000	1,125,757.20	564,742.71	0.18
101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001								
		Local	28,778.000	25.322247	728,723.61	24.950000	718,011.10	-10,712.51	0.12
		Base		25.322247	728,723.61	24.950000	718,011.10	-10,712.51	0.12
103304101	BOYD GAMING CORP COMMON STOCK USD.01								
		Local	64,654.000	10.378443	671,007.86	19.670000	1,271,744.18	600,736.32	0.21
		Base		10.378443	671,007.86	19.670000	1,271,744.18	600,736.32	0.21
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01								
		Local	37,279.000	30.601583	1,140,796.40	38.250000	1,425,921.75	285,125.35	0.23
		Base		30.601583	1,140,796.40	38.250000	1,425,921.75	285,125.35	0.23
109043109	BRIGGS + STRATTON COMMON STOCK USD.01								
		Local	33,706.000	18.786319	633,211.68	21.400000	721,308.40	88,096.72	0.12
		Base		18.786319	633,211.68	21.400000	721,308.40	88,096.72	0.12
109696104	BRINK S CO/THE COMMON STOCK USD1.0								
		Local	35,354.000	28.293526	1,000,289.32	53.450000	1,889,671.30	889,381.98	0.31
		Base		28.293526	1,000,289.32	53.450000	1,889,671.30	889,381.98	0.31
110394103	BRISTOW GROUP INC COMMON STOCK USD.01								
		Local	25,146.000	48.296654	1,214,467.65	15.710000	395,043.66	-819,423.99	0.06
		Base		48.296654	1,214,467.65	15.710000	395,043.66	-819,423.99	0.06
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01								
		Local	55,535.000	9.261811	514,354.70	15.850000	880,229.75	365,875.05	0.14
		Base		9.261811	514,354.70	15.850000	880,229.75	365,875.05	0.14
114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01								
		Local	54,344.000	10.922302	593,561.58	20.860000	1,133,615.84	540,054.26	0.18
		Base		10.922302	593,561.58	20.860000	1,133,615.84	540,054.26	0.18
118440106	BUCKLE INC/THE COMMON STOCK USD.01								
		Local	21,969.000	42.215829	927,439.54	19.850000	436,084.65	-491,354.89	0.07
		Base		42.215829	927,439.54	19.850000	436,084.65	-491,354.89	0.07

& 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
125071100	CDI CORP COMMON STOCK USD.1								
		Local	10,872.000	13.779419	149,809.84	9.150000	99,478.80	-50,331.04	0.02
		Base		13.779419	149,809.84	9.150000	99,478.80	-50,331.04	0.02
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01								
		Local	25,416.000	20.184380	513,006.19	39.410000	1,001,644.56	488,638.37	0.16
		Base		20.184380	513,006.19	39.410000	1,001,644.56	488,638.37	0.16
126501105	CTS CORP COMMON STOCK								
		Local	25,794.000	11.756921	303,258.01	21.900000	564,888.60	261,630.59	0.09
		Base		11.756921	303,258.01	21.900000	564,888.60	261,630.59	0.09
126600105	CVB FINANCIAL CORP COMMON STOCK								
		Local	79,183.000	13.032146	1,031,924.38	23.750000	1,880,596.25	848,671.87	0.31
		Base		13.032146	1,031,924.38	23.750000	1,880,596.25	848,671.87	0.31
12709P103	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001								
		Local	19,075.000	44.232754	843,739.78	69.220000	1,320,371.50	476,631.72	0.22
		Base		44.232754	843,739.78	69.220000	1,320,371.50	476,631.72	0.22
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1								
		Local	19,194.000	65.352635	1,254,378.48	125.400000	2,406,927.60	1,152,549.12	0.39
		Base		65.352635	1,254,378.48	125.400000	2,406,927.60	1,152,549.12	0.39
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01								
		Local	23,414.000	23.371746	547,226.07	37.950000	888,561.30	341,335.23	0.15
		Base		23.371746	547,226.07	37.950000	888,561.30	341,335.23	0.15
128126109	CALAMP CORP COMMON STOCK USD.01								
		Local	28,607.000	15.296959	437,600.10	16.210000	463,719.47	26,119.37	0.08
		Base		15.296959	437,600.10	16.210000	463,719.47	26,119.37	0.08
128246105	CALAVO GROWERS INC COMMON STOCK USD.001								
		Local	12,082.000	31.352831	378,804.90	56.400000	681,424.80	302,619.90	0.11
		Base		31.352831	378,804.90	56.400000	681,424.80	302,619.90	0.11
129500104	CALERES INC COMMON STOCK USD.01								
		Local	34,169.000	15.341104	524,190.19	29.870000	1,020,628.03	496,437.84	0.17
		Base		15.341104	524,190.19	29.870000	1,020,628.03	496,437.84	0.17

& 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
129603106	CALGON CARBON CORP COMMON STOCK USD.01								
		Local	39,864.000	16.290483	649,403.80	14.100000	562,082.40	-87,321.40	0.09
		Base		16.290483	649,403.80	14.100000	562,082.40	-87,321.40	0.09
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01								
		Local	37,768.000	26.107008	986,009.48	36.750000	1,387,974.00	401,964.52	0.23
		Base		26.107008	986,009.48	36.750000	1,387,974.00	401,964.52	0.23
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01								
		Local	74,101.000	7.532705	558,180.94	10.110000	749,161.11	190,980.17	0.12
		Base		7.532705	558,180.94	10.110000	749,161.11	190,980.17	0.12
132011107	CAMBREX CORP COMMON STOCK USD.1								
		Local	25,314.000	13.429648	339,958.11	56.350000	1,426,443.90	1,086,485.79	0.23
		Base		13.429648	339,958.11	56.350000	1,426,443.90	1,086,485.79	0.23
138098108	CANTEL MEDICAL CORP COMMON STOCK USD.1								
		Local	28,576.000	22.224498	635,087.25	82.110000	2,346,375.36	1,711,288.11	0.38
		Base		22.224498	635,087.25	82.110000	2,346,375.36	1,711,288.11	0.38
139594105	CAPELLA EDUCATION CO COMMON STOCK USD.01								
		Local	9,027.000	45.934218	414,648.19	76.100000	686,954.70	272,306.51	0.11
		Base		45.934218	414,648.19	76.100000	686,954.70	272,306.51	0.11
14067E506	CAPSTEAD MORTGAGE CORP REIT USD.01								
		Local	75,578.000	12.202515	922,241.65	10.580000	799,615.24	-122,626.41	0.13
		Base		12.202515	922,241.65	10.580000	799,615.24	-122,626.41	0.13
140781105	CARBO CERAMICS INC COMMON STOCK USD.01								
		Local	16,521.000	33.072468	546,390.24	12.830000	211,964.43	-334,425.81	0.03
		Base		33.072468	546,390.24	12.830000	211,964.43	-334,425.81	0.03
14149F109	CARDINAL FINANCIAL CORP COMMON STOCK USD1.0								
		Local	25,830.000	17.855489	461,207.29	31.240000	806,929.20	345,721.91	0.13
		Base		17.855489	461,207.29	31.240000	806,929.20	345,721.91	0.13
141665109	CAREER EDUCATION CORP COMMON STOCK USD.01								
		Local	50,691.000	5.997292	304,008.71	8.330000	422,256.03	118,247.32	0.07
		Base		5.997292	304,008.71	8.330000	422,256.03	118,247.32	0.07

& 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
14174T107	CARETRUST REIT INC REIT USD.01								
		Local	58,028.000	12.289891	713,157.78	15.780000	915,681.84	202,524.06	0.15
		Base		12.289891	713,157.78	15.780000	915,681.84	202,524.06	0.15
144577103	CARRIZO OIL + GAS INC COMMON STOCK USD.01								
		Local	48,204.000	34.274217	1,652,154.35	32.550000	1,569,040.20	-83,114.15	0.26
		Base		34.274217	1,652,154.35	32.550000	1,569,040.20	-83,114.15	0.26
149205106	CATO CORP CLASS A COMMON STOCK USD.033								
		Local	19,757.000	28.180943	556,770.90	25.010000	494,122.57	-62,648.33	0.08
		Base		28.180943	556,770.90	25.010000	494,122.57	-62,648.33	0.08
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,655.000	100.187376	666,746.99	119.250000	793,608.75	126,861.76	0.13
		Base		100.187376	666,746.99	119.250000	793,608.75	126,861.76	0.13
150602209	CEDAR REALTY TRUST INC REIT USD.06								
		Local	59,783.000	5.478379	327,513.96	5.870000	350,926.21	23,412.25	0.06
		Base		5.478379	327,513.96	5.870000	350,926.21	23,412.25	0.06
150838100	CELADON GROUP INC COMMON STOCK USD.033								
		Local	22,211.000	20.438024	453,948.94	8.050000	178,798.55	-275,150.39	0.03
		Base		20.438024	453,948.94	8.050000	178,798.55	-275,150.39	0.03
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01								
		Local	7,935.000	16.173565	128,337.24	33.750000	267,806.25	139,469.01	0.04
		Base		16.173565	128,337.24	33.750000	267,806.25	139,469.01	0.04
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01								
		Local	26,383.000	9.860787	260,157.14	31.950000	842,936.85	582,779.71	0.14
		Base		9.860787	260,157.14	31.950000	842,936.85	582,779.71	0.14
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK								
		Local	24,275.000	21.707299	526,944.68	31.580000	766,604.50	239,659.82	0.13
		Base		21.707299	526,944.68	31.580000	766,604.50	239,659.82	0.13
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01								
		Local	39,080.000	13.505269	527,785.92	14.085000	550,441.80	22,655.88	0.09
		Base		13.505269	527,785.92	14.085000	550,441.80	22,655.88	0.09

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
157210105	CEVA INC COMMON STOCK USD.001								
		Local	16,717.000	25.716980	429,910.76	33.400000	558,347.80	128,437.04	0.09
		Base		25.716980	429,910.76	33.400000	558,347.80	128,437.04	0.09
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01								
		Local	24,090.000	34.349681	827,483.82	35.590000	857,363.10	29,879.28	0.14
		Base		34.349681	827,483.82	35.590000	857,363.10	29,879.28	0.14
16359R103	CHEMED CORP COMMON STOCK USD1.0								
		Local	12,774.000	75.326403	962,219.47	178.550000	2,280,797.70	1,318,578.23	0.37
		Base		75.326403	962,219.47	178.550000	2,280,797.70	1,318,578.23	0.37
165240102	CHESAPEAKE LODGING TRUST REIT USD.01								
		Local	47,322.000	30.359100	1,436,653.35	24.160000	1,143,299.52	-293,353.83	0.19
		Base		30.359100	1,436,653.35	24.160000	1,143,299.52	-293,353.83	0.19
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1								
		Local	14,202.000	50.402694	715,819.06	101.300000	1,438,662.60	722,843.54	0.23
		Base		50.402694	715,819.06	101.300000	1,438,662.60	722,843.54	0.23
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01								
		Local	13,245.000	30.309543	401,449.90	28.500000	377,482.50	-23,967.40	0.06
		Base		30.309543	401,449.90	28.500000	377,482.50	-23,967.40	0.06
171871502	CINCINNATI BELL INC COMMON STOCK USD.01								
		Local	33,090.000	16.922725	559,972.96	19.300000	638,637.00	78,664.04	0.10
		Base		16.922725	559,972.96	19.300000	638,637.00	78,664.04	0.10
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01								
		Local	12,933.000	43.383295	561,076.15	62.110000	803,268.63	242,192.48	0.13
		Base		43.383295	561,076.15	62.110000	803,268.63	242,192.48	0.13
177835105	CITY HOLDING CO COMMON STOCK USD2.5								
		Local	11,816.000	35.867117	423,805.85	65.500000	773,948.00	350,142.15	0.13
		Base		35.867117	423,805.85	65.500000	773,948.00	350,142.15	0.13
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001								
		Local	13,167.000	40.617472	534,810.26	55.600000	732,085.20	197,274.94	0.12
		Base		40.617472	534,810.26	55.600000	732,085.20	197,274.94	0.12

& 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
18911Q102	CLOUD PEAK ENERGY INC COMMON STOCK USD.01								
		Local	58,586.000	14.563673	853,227.36	4.990000	292,344.14	-560,883.22	0.05
		Base		14.563673	853,227.36	4.990000	292,344.14	-560,883.22	0.05
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001								
		Local	32,233.000	36.875989	1,188,623.74	41.450000	1,336,057.85	147,434.11	0.22
		Base		36.875989	1,188,623.74	41.450000	1,336,057.85	147,434.11	0.22
192479103	COHERENT INC COMMON STOCK USD.01								
		Local	19,331.000	53.536739	1,034,918.71	182.580000	3,529,453.98	2,494,535.27	0.58
		Base		53.536739	1,034,918.71	182.580000	3,529,453.98	2,494,535.27	0.58
192576106	COHU INC COMMON STOCK USD1.0								
		Local	19,560.000	12.096903	236,615.43	16.650000	325,674.00	89,058.57	0.05
		Base		12.096903	236,615.43	16.650000	325,674.00	89,058.57	0.05
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK								
		Local	45,700.000	22.179711	1,013,612.77	39.890000	1,822,973.00	809,360.23	0.30
		Base		22.179711	1,013,612.77	39.890000	1,822,973.00	809,360.23	0.30
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
		Local	29,066.000	13.408971	389,745.15	38.150000	1,108,867.90	719,122.75	0.18
		Base		13.408971	389,745.15	38.150000	1,108,867.90	719,122.75	0.18
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0								
		Local	34,944.000	29.341565	1,025,311.63	59.410000	2,076,023.04	1,050,711.41	0.34
		Base		29.341565	1,025,311.63	59.410000	2,076,023.04	1,050,711.41	0.34
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01								
		Local	89,507.000	11.243633	1,006,383.82	9.750000	872,693.25	-133,690.57	0.14
		Base		11.243633	1,006,383.82	9.750000	872,693.25	-133,690.57	0.14
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001								
		Local	8,418.000	59.744383	502,928.22	26.900000	226,444.20	-276,484.02	0.04
		Base		59.744383	502,928.22	26.900000	226,444.20	-276,484.02	0.04
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1								
		Local	18,524.000	23.532707	435,919.86	11.410000	211,358.84	-224,561.02	0.03
		Base		23.532707	435,919.86	11.410000	211,358.84	-224,561.02	0.03

& 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
207410101	CONMED CORP COMMON STOCK USD.01								
		Local	19,498.000	31.282528	609,946.73	41.620000	811,506.76	201,560.03	0.13
		Base		31.282528	609,946.73	41.620000	811,506.76	201,560.03	0.13
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01								
		Local	39,884.000	23.920514	954,045.80	22.550000	899,384.20	-54,661.60	0.15
		Base		23.920514	954,045.80	22.550000	899,384.20	-54,661.60	0.15
21075N204	CONTANGO OIL + GAS COMMON STOCK USD.04								
		Local	17,901.000	37.288674	667,504.55	7.420000	132,825.42	-534,679.13	0.02
		Base		37.288674	667,504.55	7.420000	132,825.42	-534,679.13	0.02
21676P103	COOPER STANDARD HOLDING COMMON STOCK USD.001								
		Local	13,900.000	99.288406	1,380,108.84	112.000000	1,556,800.00	176,691.16	0.25
		Base		99.288406	1,380,108.84	112.000000	1,556,800.00	176,691.16	0.25
218681104	CORE MARK HOLDING CO INC COMMON STOCK USD.01								
		Local	36,339.000	33.671312	1,223,581.82	32.520000	1,181,744.28	-41,837.54	0.19
		Base		33.671312	1,223,581.82	32.520000	1,181,744.28	-41,837.54	0.19
21870Q105	CORESITE REALTY CORP REIT USD.01								
		Local	26,688.000	47.204989	1,259,806.74	90.070000	2,403,788.16	1,143,981.42	0.39
		Base		47.204989	1,259,806.74	90.070000	2,403,788.16	1,143,981.42	0.39
221006109	CORVEL CORP COMMON STOCK USD.0001								
		Local	7,828.000	27.938449	218,702.18	40.400000	316,251.20	97,549.02	0.05
		Base		27.938449	218,702.18	40.400000	316,251.20	97,549.02	0.05
225223304	CRAY INC COMMON STOCK USD.01								
		Local	32,084.000	37.093719	1,190,114.89	20.850000	668,951.40	-521,163.49	0.11
		Base		37.093719	1,190,114.89	20.850000	668,951.40	-521,163.49	0.11
227046109	CROCS INC COMMON STOCK USD.001								
		Local	57,908.000	19.870079	1,150,636.51	6.650000	385,088.20	-765,548.31	0.06
		Base		19.870079	1,150,636.51	6.650000	385,088.20	-765,548.31	0.06
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001								
		Local	25,992.000	8.259981	214,693.43	15.470000	402,096.24	187,402.81	0.07
		Base		8.259981	214,693.43	15.470000	402,096.24	187,402.81	0.07

& 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
228903100	CRYOLIFE INC COMMON STOCK USD.01								
		Local	21,208.000	7.219130	153,103.30	16.000000	339,328.00	186,224.70	0.06
		Base		7.219130	153,103.30	16.000000	339,328.00	186,224.70	0.06
229669106	CUBIC CORP COMMON STOCK								
		Local	19,620.000	47.901651	939,830.39	52.550000	1,031,031.00	91,200.61	0.17
		Base		47.901651	939,830.39	52.550000	1,031,031.00	91,200.61	0.17
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0								
		Local	22,173.000	26.393543	585,224.03	34.330000	761,199.09	175,975.06	0.12
		Base		26.393543	585,224.03	34.330000	761,199.09	175,975.06	0.12
232577205	CYNOSURE INC A COMMON STOCK USD.001								
		Local	18,785.000	26.777092	503,007.68	66.000000	1,239,810.00	736,802.32	0.20
		Base		26.777092	503,007.68	66.000000	1,239,810.00	736,802.32	0.20
23331S100	DHI GROUP INC COMMON STOCK USD.01								
		Local	39,195.000	8.098443	317,418.49	4.950000	194,015.25	-123,403.24	0.03
		Base		8.098443	317,418.49	4.950000	194,015.25	-123,403.24	0.03
23332B106	DSP GROUP INC COMMON STOCK USD.001								
		Local	17,024.000	7.785574	132,541.61	10.450000	177,900.80	45,359.19	0.03
		Base		7.785574	132,541.61	10.450000	177,900.80	45,359.19	0.03
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01								
		Local	12,148.000	59.690925	725,125.36	35.000000	425,180.00	-299,945.36	0.07
		Base		59.690925	725,125.36	35.000000	425,180.00	-299,945.36	0.07
234264109	DAKTRONICS INC COMMON STOCK								
		Local	31,547.000	10.353445	326,620.14	9.370000	295,595.39	-31,024.75	0.05
		Base		10.353445	326,620.14	9.370000	295,595.39	-31,024.75	0.05
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01								
		Local	129,604.000	16.845443	2,183,236.78	13.010000	1,686,148.04	-497,088.74	0.28
		Base		16.845443	2,183,236.78	13.010000	1,686,148.04	-497,088.74	0.28
238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01								
		Local	29,467.000	41.249624	1,215,502.66	57.190000	1,685,217.73	469,715.07	0.28
		Base		41.249624	1,215,502.66	57.190000	1,685,217.73	469,715.07	0.28

& 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
247850100	DELTIC TIMBER CORP COMMON STOCK USD.01								
		Local	8,330.000	62.217294	518,270.06	74.320000	619,085.60	100,815.54	0.10
		Base		62.217294	518,270.06	74.320000	619,085.60	100,815.54	0.10
249908104	DEPOMED INC COMMON STOCK								
		Local	48,487.000	12.188718	590,994.39	16.390000	794,701.93	203,707.54	0.13
		Base		12.188718	590,994.39	16.390000	794,701.93	203,707.54	0.13
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01								
		Local	157,722.000	10.563757	1,666,136.85	10.870000	1,714,438.14	48,301.29	0.28
		Base		10.563757	1,666,136.85	10.870000	1,714,438.14	48,301.29	0.28
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01								
		Local	20,442.000	11.224404	229,449.27	12.300000	251,436.60	21,987.33	0.04
		Base		11.224404	229,449.27	12.300000	251,436.60	21,987.33	0.04
253922108	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01								
		Local	24,536.000	14.324085	351,455.76	21.500000	527,524.00	176,068.24	0.09
		Base		14.324085	351,455.76	21.500000	527,524.00	176,068.24	0.09
254423106	DINEEQUITY INC COMMON STOCK USD.01								
		Local	13,392.000	61.799587	827,620.07	59.820000	801,109.44	-26,510.63	0.13
		Base		61.799587	827,620.07	59.820000	801,109.44	-26,510.63	0.13
254543101	DIODES INC COMMON STOCK USD.667								
		Local	30,418.000	24.666270	750,298.61	23.870000	726,077.66	-24,220.95	0.12
		Base		24.666270	750,298.61	23.870000	726,077.66	-24,220.95	0.12
25456K101	DIPLOMAT PHARMACY INC COMMON STOCK								
		Local	33,742.000	27.609247	931,591.20	13.550000	457,204.10	-474,387.10	0.07
		Base		27.609247	931,591.20	13.550000	457,204.10	-474,387.10	0.07
257867200	RR DONNELLEY + SONS CO W/I COMMON STOCK USD1.25								
		Local	54,958.000	25.172046	1,383,405.28	16.770000	921,645.66	-461,759.62	0.15
		Base		25.172046	1,383,405.28	16.770000	921,645.66	-461,759.62	0.15
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01								
		Local	20,727.000	26.145788	541,923.74	23.110000	479,000.97	-62,922.77	0.08
		Base		26.145788	541,923.74	23.110000	479,000.97	-62,922.77	0.08

& 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
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01								
		Local	23,888.000	39.431762	941,945.94	78.160000	1,867,086.08	925,140.14	0.30
		Base		39.431762	941,945.94	78.160000	1,867,086.08	925,140.14	0.30
268603107	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01								
		Local	16,964.000	13.323494	226,019.75	12.500000	212,050.00	-13,969.75	0.03
		Base		13.323494	226,019.75	12.500000	212,050.00	-13,969.75	0.03
26885G109	ERA GROUP INC COMMON STOCK USD.01								
		Local	15,333.000	20.349543	312,019.55	13.780000	211,288.74	-100,730.81	0.03
		Base		20.349543	312,019.55	13.780000	211,288.74	-100,730.81	0.03
269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	6,198.000	61.316007	380,036.61	76.690000	475,324.62	95,288.01	0.08
		Base		61.316007	380,036.61	76.690000	475,324.62	95,288.01	0.08
277276101	EASTGROUP PROPERTIES INC REIT								
		Local	25,780.000	50.048670	1,290,254.72	74.340000	1,916,485.20	626,230.48	0.31
		Base		50.048670	1,290,254.72	74.340000	1,916,485.20	626,230.48	0.31
278715206	EBIX INC COMMON STOCK USD.1								
		Local	17,610.000	21.394589	376,758.71	62.500000	1,100,625.00	723,866.29	0.18
		Base		21.394589	376,758.71	62.500000	1,100,625.00	723,866.29	0.18
27875T101	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001								
		Local	21,631.000	25.213590	545,395.16	21.850000	472,637.35	-72,757.81	0.08
		Base		25.213590	545,395.16	21.850000	472,637.35	-72,757.81	0.08
28238P109	EHEALTH INC COMMON STOCK USD.001								
		Local	13,142.000	16.391530	215,417.49	10.960000	144,036.32	-71,381.17	0.02
		Base		16.391530	215,417.49	10.960000	144,036.32	-71,381.17	0.02
282914100	8X8 INC COMMON STOCK USD.001								
		Local	71,298.000	10.295248	734,030.60	15.100000	1,076,599.80	342,569.20	0.18
		Base		10.295248	734,030.60	15.100000	1,076,599.80	342,569.20	0.18
283677854	EL PASO ELECTRIC CO COMMON STOCK								
		Local	31,906.000	33.634989	1,073,157.96	48.850000	1,558,608.10	485,450.14	0.25
		Base		33.634989	1,073,157.96	48.850000	1,558,608.10	485,450.14	0.25

& 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
285229100	ELECTRO SCIENTIFIC INDS INC COMMON STOCK								
		Local	25,561.000	11.861039	303,180.01	6.680000	170,747.48	-132,432.53	0.03
		Base		11.861039	303,180.01	6.680000	170,747.48	-132,432.53	0.03
286082102	ELECTRONICS FOR IMAGING COMMON STOCK USD.01								
		Local	36,825.000	24.369137	897,393.46	46.070000	1,696,527.75	799,134.29	0.28
		Base		24.369137	897,393.46	46.070000	1,696,527.75	799,134.29	0.28
288853104	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01								
		Local	9,518.000	22.592096	215,031.57	23.290000	221,674.22	6,642.65	0.04
		Base		22.592096	215,031.57	23.290000	221,674.22	6,642.65	0.04
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001								
		Local	27,105.000	21.777950	590,291.34	31.380000	850,554.90	260,263.56	0.14
		Base		21.777950	590,291.34	31.380000	850,554.90	260,263.56	0.14
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01								
		Local	25,265.000	18.550341	468,674.36	37.600000	949,964.00	481,289.64	0.16
		Base		18.550341	468,674.36	37.600000	949,964.00	481,289.64	0.16
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	10,941.000	45.649387	499,449.94	28.820000	315,319.62	-184,130.32	0.05
		Base		45.649387	499,449.94	28.820000	315,319.62	-184,130.32	0.05
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	18,495.000	29.231263	540,632.21	33.300000	615,883.50	75,251.29	0.10
		Base		29.231263	540,632.21	33.300000	615,883.50	75,251.29	0.10
292562105	ENCORE WIRE CORP COMMON STOCK USD.01								
		Local	16,318.000	29.018076	473,516.96	47.500000	775,105.00	301,588.04	0.13
		Base		29.018076	473,516.96	47.500000	775,105.00	301,588.04	0.13
29286C107	ENGILITY HOLDINGS INC COMMON STOCK USD.01								
		Local	13,899.000	21.717070	301,845.55	31.310000	435,177.69	133,332.14	0.07
		Base		21.717070	301,845.55	31.310000	435,177.69	133,332.14	0.07
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01								
		Local	16,819.000	47.222151	794,229.35	65.280000	1,097,944.32	303,714.97	0.18
		Base		47.222151	794,229.35	65.280000	1,097,944.32	303,714.97	0.18

& 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
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001								
		Local	18,307.000	27.542015	504,211.67	14.350000	262,705.45	-241,506.22	0.04
		Base		27.542015	504,211.67	14.350000	262,705.45	-241,506.22	0.04
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001								
		Local	37,481.000	12.342597	462,612.89	18.840000	706,142.04	243,529.15	0.12
		Base		12.342597	462,612.89	18.840000	706,142.04	243,529.15	0.12
294268107	EPLUS INC COMMON STOCK USD.01								
		Local	5,185.000	77.652002	402,625.63	126.950000	658,235.75	255,610.12	0.11
		Base		77.652002	402,625.63	126.950000	658,235.75	255,610.12	0.11
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	20,251.000	34.921665	707,198.64	54.200000	1,097,604.20	390,405.56	0.18
		Base		34.921665	707,198.64	54.200000	1,097,604.20	390,405.56	0.18
296689102	ESSENDANT INC COMMON STOCK USD.1								
		Local	29,107.000	33.473534	974,314.16	15.930000	463,674.51	-510,639.65	0.08
		Base		33.473534	974,314.16	15.930000	463,674.51	-510,639.65	0.08
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01								
		Local	20,029.000	22.321194	447,071.20	28.750000	575,833.75	128,762.55	0.09
		Base		22.321194	447,071.20	28.750000	575,833.75	128,762.55	0.09
29977A105	EVERCORE PARTNERS INC CL A COMMON STOCK USD.01								
		Local	30,643.000	45.379222	1,390,555.49	79.550000	2,437,650.65	1,047,095.16	0.40
		Base		45.379222	1,390,555.49	79.550000	2,437,650.65	1,047,095.16	0.40
300645108	EXAR CORP COMMON STOCK USD.0001								
		Local	33,167.000	7.332894	243,210.08	10.460000	346,926.82	103,716.74	0.06
		Base		7.332894	243,210.08	10.460000	346,926.82	103,716.74	0.06
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001								
		Local	26,382.000	28.926261	763,132.61	44.660000	1,178,220.12	415,087.51	0.19
		Base		28.926261	763,132.61	44.660000	1,178,220.12	415,087.51	0.19
30214U102	EXPONENT INC COMMON STOCK USD.001								
		Local	20,151.000	27.049177	545,067.96	57.450000	1,157,674.95	612,606.99	0.19
		Base		27.049177	545,067.96	57.450000	1,157,674.95	612,606.99	0.19

& 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
30219E103	EXPRESS INC COMMON STOCK								
		Local	61,734.000	17.796748	1,098,664.47	11.240000	693,890.16	-404,774.31	0.11
		Base		17.796748	1,098,664.47	11.240000	693,890.16	-404,774.31	0.11
30227H106	EXTERRAN CORP COMMON STOCK USD.01								
		Local	24,625.000	15.231160	375,067.31	30.440000	749,585.00	374,517.69	0.12
		Base		15.231160	375,067.31	30.440000	749,585.00	374,517.69	0.12
302301106	EZCORP INC CL A COMMON STOCK USD.01								
		Local	38,155.000	23.124385	882,310.92	8.800000	335,764.00	-546,546.92	0.05
		Base		23.124385	882,310.92	8.800000	335,764.00	-546,546.92	0.05
30281V108	FTD COS INC COMMON STOCK USD.0001								
		Local	13,502.000	24.504455	330,859.15	24.160000	326,208.32	-4,650.83	0.05
		Base		24.504455	330,859.15	24.160000	326,208.32	-4,650.83	0.05
311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	13,129.000	42.605467	559,367.17	34.500000	452,950.50	-106,416.67	0.07
		Base		42.605467	559,367.17	34.500000	452,950.50	-106,416.67	0.07
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0								
		Local	47,167.000	7.706954	363,513.92	14.880000	701,844.96	338,331.04	0.11
		Base		7.706954	363,513.92	14.880000	701,844.96	338,331.04	0.11
316394105	FIDELITY SOUTHERN CORP COMMON STOCK								
		Local	16,671.000	19.813243	330,306.57	23.570000	392,935.47	62,628.90	0.06
		Base		19.813243	330,306.57	23.570000	392,935.47	62,628.90	0.06
31660B101	FIESTA RESTAURANT GROUP COMMON STOCK USD.01								
		Local	21,059.000	24.219895	510,046.76	19.850000	418,021.15	-92,025.61	0.07
		Base		24.219895	510,046.76	19.850000	418,021.15	-92,025.61	0.07
317485100	FINANCIAL ENGINES INC COMMON STOCK USD.0001								
		Local	41,921.000	31.254016	1,310,199.62	44.300000	1,857,100.30	546,900.68	0.30
		Base		31.254016	1,310,199.62	44.300000	1,857,100.30	546,900.68	0.30
317923100	FINISH LINE/THE CL A COMMON STOCK USD.01								
		Local	31,937.000	21.418719	684,049.63	16.300000	520,573.10	-163,476.53	0.08
		Base		21.418719	684,049.63	16.300000	520,573.10	-163,476.53	0.08

& 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
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1								
		Local	122,354.000	5.271530	644,992.81	6.380000	780,618.52	135,625.71	0.13
		Base		5.271530	644,992.81	6.380000	780,618.52	135,625.71	0.13
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0								
		Local	70,069.000	6.151250	431,011.91	13.930000	976,061.17	545,049.26	0.16
		Base		6.151250	431,011.91	13.930000	976,061.17	545,049.26	0.16
320209109	FIRST FINANCIAL BANCORP COMMON STOCK								
		Local	48,782.000	16.617680	810,643.65	27.750000	1,353,700.50	543,056.85	0.22
		Base		16.617680	810,643.65	27.750000	1,353,700.50	543,056.85	0.22
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01								
		Local	52,016.000	20.387800	1,060,491.78	44.000000	2,288,704.00	1,228,212.22	0.37
		Base		20.387800	1,060,491.78	44.000000	2,288,704.00	1,228,212.22	0.37
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01								
		Local	63,687.000	12.755656	812,369.45	24.430000	1,555,873.41	743,503.96	0.25
		Base		12.755656	812,369.45	24.430000	1,555,873.41	743,503.96	0.25
32115D106	FIRST NBC BANK HOLDING CO COMMON STOCK								
		Local	12,568.000	37.154857	466,962.24	4.450000	55,927.60	-411,034.64	0.01
		Base		37.154857	466,962.24	4.450000	55,927.60	-411,034.64	0.01
33767D105	FIRSTCASH INC COMMON STOCK USD.01								
		Local	38,193.000	40.512399	1,547,290.06	44.350000	1,693,859.55	146,569.49	0.28
		Base		40.512399	1,547,290.06	44.350000	1,693,859.55	146,569.49	0.28
33829M101	FIVE BELOW COMMON STOCK USD.01								
		Local	43,213.000	33.107953	1,430,693.98	38.550000	1,665,861.15	235,167.17	0.27
		Base		33.107953	1,430,693.98	38.550000	1,665,861.15	235,167.17	0.27
343389102	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001								
		Local	42,414.000	20.183321	856,055.39	13.520000	573,437.28	-282,618.11	0.09
		Base		20.183321	856,055.39	13.520000	573,437.28	-282,618.11	0.09
346233109	FORESTAR GROUP INC COMMON STOCK USD1.0								
		Local	20,907.000	15.613840	326,438.56	13.300000	278,063.10	-48,375.46	0.05
		Base		15.613840	326,438.56	13.300000	278,063.10	-48,375.46	0.05

& 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
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01								
		Local	7,889.000	34.896517	275,298.62	36.500000	287,948.50	12,649.88	0.05
		Base		34.896517	275,298.62	36.500000	287,948.50	12,649.88	0.05
349853101	FORWARD AIR CORP COMMON STOCK USD.01								
		Local	24,033.000	35.572185	854,906.33	49.550000	1,190,835.15	335,928.82	0.19
		Base		35.572185	854,906.33	49.550000	1,190,835.15	335,928.82	0.19
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001								
		Local	61,740.000	19.204180	1,185,666.05	22.180000	1,369,393.20	183,727.15	0.22
		Base		19.204180	1,185,666.05	22.180000	1,369,393.20	183,727.15	0.22
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001								
		Local	22,638.000	23.344214	528,466.32	26.800000	606,698.40	78,232.08	0.10
		Base		23.344214	528,466.32	26.800000	606,698.40	78,232.08	0.10
351793104	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01								
		Local	29,857.000	26.015146	776,734.22	16.970000	506,673.29	-270,060.93	0.08
		Base		26.015146	776,734.22	16.970000	506,673.29	-270,060.93	0.08
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1								
		Local	30,261.000	26.535720	802,997.41	41.900000	1,267,935.90	464,938.49	0.21
		Base		26.535720	802,997.41	41.900000	1,267,935.90	464,938.49	0.21
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001								
		Local	84,430.000	12.618665	1,065,393.91	12.390000	1,046,087.70	-19,306.21	0.17
		Base		12.618665	1,065,393.91	12.390000	1,046,087.70	-19,306.21	0.17
356108100	FRED S INC CLASS A COMMON STOCK								
		Local	27,643.000	14.019050	387,528.61	17.730000	490,110.39	102,581.78	0.08
		Base		14.019050	387,528.61	17.730000	490,110.39	102,581.78	0.08
359694106	H.B. FULLER CO. COMMON STOCK USD1.0								
		Local	39,598.000	28.372930	1,123,511.28	49.410000	1,956,537.18	833,025.90	0.32
		Base		28.372930	1,123,511.28	49.410000	1,956,537.18	833,025.90	0.32
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001								
		Local	17,901.000	15.217779	272,413.47	13.230000	236,830.23	-35,583.24	0.04
		Base		15.217779	272,413.47	13.230000	236,830.23	-35,583.24	0.04

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
361268105	G + K SERVICES INC CL A COMMON STOCK USD.5								
		Local	15,528.000	40.282499	625,506.64	94.500000	1,467,396.00	841,889.36	0.24
		Base		40.282499	625,506.64	94.500000	1,467,396.00	841,889.36	0.24
36162J106	GEO GROUP INC/THE REIT USD.01								
		Local	59,063.000	24.402024	1,441,256.72	47.610000	2,811,989.43	1,370,732.71	0.46
		Base		24.402024	1,441,256.72	47.610000	2,811,989.43	1,370,732.71	0.46
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01								
		Local	34,468.000	38.412533	1,324,003.19	25.730000	886,861.64	-437,141.55	0.14
		Base		38.412533	1,324,003.19	25.730000	886,861.64	-437,141.55	0.14
36473H104	GANNETT CO INC COMMON STOCK								
		Local	91,813.000	12.274920	1,126,997.21	8.720000	800,609.36	-326,387.85	0.13
		Base		12.274920	1,126,997.21	8.720000	800,609.36	-326,387.85	0.13
369300108	GENERAL CABLE CORP COMMON STOCK USD.01								
		Local	38,815.000	23.768576	922,577.26	16.700000	648,210.50	-274,366.76	0.11
		Base		23.768576	922,577.26	16.700000	648,210.50	-274,366.76	0.11
369385109	GENERAL COMMUNICATION INC A COMMON STOCK								
		Local	20,925.000	11.273801	235,904.28	20.150000	421,638.75	185,734.47	0.07
		Base		11.273801	235,904.28	20.150000	421,638.75	185,734.47	0.07
371532102	GENESCO INC COMMON STOCK USD1.0								
		Local	16,239.000	55.592081	902,759.80	58.300000	946,733.70	43,973.90	0.15
		Base		55.592081	902,759.80	58.300000	946,733.70	43,973.90	0.15
37253A103	GENTHERM INC COMMON STOCK								
		Local	28,747.000	50.857101	1,461,989.07	36.250000	1,042,078.75	-419,910.32	0.17
		Base		50.857101	1,461,989.07	36.250000	1,042,078.75	-419,910.32	0.17
37364X109	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	10,494.000	45.008693	472,321.22	16.510000	173,255.94	-299,065.28	0.03
		Base		45.008693	472,321.22	16.510000	173,255.94	-299,065.28	0.03
374297109	GETTY REALTY CORP REIT USD.01								
		Local	21,090.000	20.272562	427,548.34	26.390000	556,565.10	129,016.76	0.09
		Base		20.272562	427,548.34	26.390000	556,565.10	129,016.76	0.09

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01								
		Local	24,649.000	14.756742	363,738.94	41.450000	1,021,701.05	657,962.11	0.17
		Base		14.756742	363,738.94	41.450000	1,021,701.05	657,962.11	0.17
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01								
		Local	60,253.000	16.947851	1,021,158.84	36.920000	2,224,540.76	1,203,381.92	0.36
		Base		16.947851	1,021,158.84	36.920000	2,224,540.76	1,203,381.92	0.36
377316104	GLATFELTER COMMON STOCK USD.01								
		Local	34,290.000	19.602839	672,181.36	22.100000	757,809.00	85,627.64	0.12
		Base		19.602839	672,181.36	22.100000	757,809.00	85,627.64	0.12
38376A103	GOVERNMENT PROPERTIES INCOME REIT USD.01								
		Local	56,044.000	23.001814	1,289,113.68	20.610000	1,155,066.84	-134,046.84	0.19
		Base		23.001814	1,289,113.68	20.610000	1,155,066.84	-134,046.84	0.19
391416104	GREAT WESTERN BANCORP INC COMMON STOCK USD.01								
		Local	46,230.000	31.183898	1,441,631.60	42.740000	1,975,870.20	534,238.60	0.32
		Base		31.183898	1,441,631.60	42.740000	1,975,870.20	534,238.60	0.32
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001								
		Local	34,778.000	21.337538	742,076.89	29.310000	1,019,343.18	277,266.29	0.17
		Base		21.337538	742,076.89	29.310000	1,019,343.18	277,266.29	0.17
393222104	GREEN PLAINS INC COMMON STOCK USD.001								
		Local	28,095.000	23.615943	663,489.93	25.050000	703,779.75	40,289.82	0.11
		Base		23.615943	663,489.93	25.050000	703,779.75	40,289.82	0.11
393657101	GREENBRIER COMPANIES INC COMMON STOCK								
		Local	22,336.000	32.933287	735,597.89	42.050000	939,228.80	203,630.91	0.15
		Base		32.933287	735,597.89	42.050000	939,228.80	203,630.91	0.15
395259104	GREENHILL + CO INC COMMON STOCK USD.01								
		Local	21,414.000	45.225125	968,450.83	29.550000	632,783.70	-335,667.13	0.10
		Base		45.225125	968,450.83	29.550000	632,783.70	-335,667.13	0.10
398433102	GRIFFON CORP COMMON STOCK USD.25								
		Local	23,406.000	11.172873	261,512.26	25.150000	588,660.90	327,148.64	0.10
		Base		11.172873	261,512.26	25.150000	588,660.90	327,148.64	0.10

& 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
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	15,649.000	53.374274	835,254.01	77.690000	1,215,770.81	380,516.80	0.20
		Base		53.374274	835,254.01	77.690000	1,215,770.81	380,516.80	0.20
401617105	GUESS? INC COMMON STOCK USD.01								
		Local	48,489.000	13.636611	661,225.61	12.700000	615,810.30	-45,415.31	0.10
		Base		13.636611	661,225.61	12.700000	615,810.30	-45,415.31	0.10
402307102	GULF ISLAND FABRICATION INC COMMON STOCK								
		Local	10,600.000	25.361272	268,829.48	11.400000	120,840.00	-147,989.48	0.02
		Base		25.361272	268,829.48	11.400000	120,840.00	-147,989.48	0.02
40416E103	HCI GROUP INC COMMON STOCK								
		Local	6,657.000	42.083126	280,147.37	49.300000	328,190.10	48,042.73	0.05
		Base		42.083126	280,147.37	49.300000	328,190.10	48,042.73	0.05
40418F108	HFF INC CLASS A COMMON STOCK USD.01								
		Local	27,589.000	20.655973	569,877.65	29.650000	818,013.85	248,136.20	0.13
		Base		20.655973	569,877.65	29.650000	818,013.85	248,136.20	0.13
40425J101	HMS HOLDINGS CORP COMMON STOCK USD.01								
		Local	66,658.000	14.565536	970,909.52	18.630000	1,241,838.54	270,929.02	0.20
		Base		14.565536	970,909.52	18.630000	1,241,838.54	270,929.02	0.20
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01								
		Local	40,674.000	33.706705	1,370,986.52	37.330000	1,518,360.42	147,373.90	0.25
		Base		33.706705	1,370,986.52	37.330000	1,518,360.42	147,373.90	0.25
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001								
		Local	25,395.000	12.013773	305,089.76	33.400000	848,193.00	543,103.24	0.14
		Base		12.013773	305,089.76	33.400000	848,193.00	543,103.24	0.14
413160102	HARMONIC INC COMMON STOCK USD.001								
		Local	61,689.000	6.158374	379,903.95	5.400000	333,120.60	-46,783.35	0.05
		Base		6.158374	379,903.95	5.400000	333,120.60	-46,783.35	0.05
415864107	HARSCO CORP COMMON STOCK USD1.25								
		Local	63,127.000	15.864825	1,001,498.79	14.100000	890,090.70	-111,408.09	0.15
		Base		15.864825	1,001,498.79	14.100000	890,090.70	-111,408.09	0.15

& 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
419596101	HAVERTY FURNITURE COMMON STOCK USD1.0								
		Local	15,031.000	14.683448	220,706.90	23.200000	348,719.20	128,012.30	0.06
		Base		14.683448	220,706.90	23.200000	348,719.20	128,012.30	0.06
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01								
		Local	42,066.000	27.571018	1,159,802.44	48.650000	2,046,510.90	886,708.46	0.33
		Base		27.571018	1,159,802.44	48.650000	2,046,510.90	886,708.46	0.33
420261109	HAWKINS INC COMMON STOCK USD.05								
		Local	7,521.000	39.095474	294,037.06	49.450000	371,913.45	77,876.39	0.06
		Base		39.095474	294,037.06	49.450000	371,913.45	77,876.39	0.06
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001								
		Local	9,835.000	54.545907	536,459.00	39.060000	384,155.10	-152,303.90	0.06
		Base		54.545907	536,459.00	39.060000	384,155.10	-152,303.90	0.06
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01								
		Local	57,153.000	21.333566	1,219,277.29	41.380000	2,364,991.14	1,145,713.85	0.39
		Base		21.333566	1,219,277.29	41.380000	2,364,991.14	1,145,713.85	0.39
42210P102	HEADWATERS INC COMMON STOCK USD.001								
		Local	58,389.000	7.180407	419,256.77	23.000000	1,342,947.00	923,690.23	0.22
		Base		7.180407	419,256.77	23.000000	1,342,947.00	923,690.23	0.22
42222N103	HEALTHSTREAM INC COMMON STOCK								
		Local	19,993.000	27.314738	546,103.55	24.470000	489,228.71	-56,874.84	0.08
		Base		27.314738	546,103.55	24.470000	489,228.71	-56,874.84	0.08
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001								
		Local	33,844.000	32.872439	1,112,534.84	43.700000	1,478,982.80	366,447.96	0.24
		Base		32.872439	1,112,534.84	43.700000	1,478,982.80	366,447.96	0.24
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01								
		Local	34,100.000	17.620164	600,847.60	20.740000	707,234.00	106,386.40	0.12
		Base		17.620164	600,847.60	20.740000	707,234.00	106,386.40	0.12
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01								
		Local	14,632.000	21.491863	314,468.94	24.450000	357,752.40	43,283.46	0.06
		Base		21.491863	314,468.94	24.450000	357,752.40	43,283.46	0.06

& 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
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK								
		Local	105,116.000	6.277201	659,834.30	8.260000	868,258.16	208,423.86	0.14
		Base		6.277201	659,834.30	8.260000	868,258.16	208,423.86	0.14
427825500	HERSHA HOSPITALITY TRUST REIT USD.01								
		Local	32,702.000	19.565600	639,834.26	19.565600	639,834.26	0.00	0.10
		Base		19.565600	639,834.26	19.565600	639,834.26	0.00	0.10
428567101	HIBBETT SPORTS INC COMMON STOCK USD.01								
		Local	17,620.000	41.434584	730,077.37	29.500000	519,790.00	-210,287.37	0.08
		Base		41.434584	730,077.37	29.500000	519,790.00	-210,287.37	0.08
431571108	HILLENBRAND INC COMMON STOCK								
		Local	49,648.000	23.838158	1,183,516.88	36.350000	1,804,704.80	621,187.92	0.29
		Base		23.838158	1,183,516.88	36.350000	1,804,704.80	621,187.92	0.29
436893200	HOME BANCSHARES INC COMMON STOCK USD.01								
		Local	97,309.000	10.592295	1,030,725.62	28.140000	2,738,275.26	1,707,549.64	0.45
		Base		10.592295	1,030,725.62	28.140000	2,738,275.26	1,707,549.64	0.45
43785V102	HOMESTREET INC COMMON STOCK								
		Local	19,810.000	31.770114	629,365.95	27.300000	540,813.00	-88,552.95	0.09
		Base		31.770114	629,365.95	27.300000	540,813.00	-88,552.95	0.09
43940T109	HOPE BANCORP INC COMMON STOCK USD.001								
		Local	100,091.000	9.758408	976,728.80	21.400000	2,141,947.40	1,165,218.60	0.35
		Base		9.758408	976,728.80	21.400000	2,141,947.40	1,165,218.60	0.35
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001								
		Local	31,658.000	19.502030	617,395.27	41.900000	1,326,470.20	709,074.93	0.22
		Base		19.502030	617,395.27	41.900000	1,326,470.20	709,074.93	0.22
440543106	HORNBECK OFFSHORE SERVICES COMMON STOCK USD.01								
		Local	25,489.000	29.532846	752,762.70	4.490000	114,445.61	-638,317.09	0.02
		Base		29.532846	752,762.70	4.490000	114,445.61	-638,317.09	0.02
443320106	HUB GROUP INC CL A COMMON STOCK USD.01								
		Local	26,137.000	35.628387	931,219.14	50.500000	1,319,918.50	388,699.36	0.22
		Base		35.628387	931,219.14	50.500000	1,319,918.50	388,699.36	0.22

& 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
44930G107	ICU MEDICAL INC COMMON STOCK USD.1								
		Local	11,572.000	58.425886	676,104.35	150.400000	1,740,428.80	1,064,324.45	0.28
		Base		58.425886	676,104.35	150.400000	1,740,428.80	1,064,324.45	0.28
44967H101	ILG INC COMMON STOCK USD.01								
		Local	83,457.000	14.926333	1,245,707.01	18.880000	1,575,668.16	329,961.15	0.26
		Base		14.926333	1,245,707.01	18.880000	1,575,668.16	329,961.15	0.26
45071R109	IXIA COMMON STOCK								
		Local	49,785.000	15.392300	766,305.67	19.600000	975,786.00	209,480.33	0.16
		Base		15.392300	766,305.67	19.600000	975,786.00	209,480.33	0.16
451055107	ICONIX BRAND GROUP INC COMMON STOCK USD.001								
		Local	44,194.000	19.753540	872,987.96	7.710000	340,735.74	-532,252.22	0.06
		Base		19.753540	872,987.96	7.710000	340,735.74	-532,252.22	0.06
45256B101	IMPAX LABORATORIES INC COMMON STOCK USD.01								
		Local	58,171.000	22.843681	1,328,839.76	14.250000	828,936.75	-499,903.01	0.14
		Base		22.843681	1,328,839.76	14.250000	828,936.75	-499,903.01	0.14
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01								
		Local	21,260.000	32.909100	699,647.47	65.000000	1,381,900.00	682,252.53	0.23
		Base		32.909100	699,647.47	65.000000	1,381,900.00	682,252.53	0.23
45665Q103	INFINITY PROPERTY + CASUALTY COMMON STOCK								
		Local	8,704.000	59.554740	518,364.46	94.250000	820,352.00	301,987.54	0.13
		Base		59.554740	518,364.46	94.250000	820,352.00	301,987.54	0.13
45688C107	INGEVITY CORP COMMON STOCK USD.01								
		Local	33,161.000	26.959852	894,015.66	53.970000	1,789,699.17	895,683.51	0.29
		Base		26.959852	894,015.66	53.970000	1,789,699.17	895,683.51	0.29
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01								
		Local	27,934.000	19.197250	536,255.98	42.360000	1,183,284.24	647,028.26	0.19
		Base		19.197250	536,255.98	42.360000	1,183,284.24	647,028.26	0.19
45768S105	INNOSPEC INC COMMON STOCK USD.01								
		Local	18,883.000	47.336941	893,863.45	65.300000	1,233,059.90	339,196.45	0.20
		Base		47.336941	893,863.45	65.300000	1,233,059.90	339,196.45	0.20

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
45774N108	INNOPHOS HOLDINGS INC COMMON STOCK USD.001								
		Local	15,239.000	50.161099	764,404.99	52.990000	807,514.61	43,109.62	0.13
		Base		50.161099	764,404.99	52.990000	807,514.61	43,109.62	0.13
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK								
		Local	13,746.000	40.614406	558,285.62	36.120000	496,505.52	-61,780.10	0.08
		Base		40.614406	558,285.62	36.120000	496,505.52	-61,780.10	0.08
45778Q107	INSPERITY INC COMMON STOCK USD.01								
		Local	14,910.000	37.832437	564,081.64	83.250000	1,241,257.50	677,175.86	0.20
		Base		37.832437	564,081.64	83.250000	1,241,257.50	677,175.86	0.20
45780L104	INOGEN INC COMMON STOCK USD.001								
		Local	12,603.000	46.550657	586,677.93	68.620000	864,817.86	278,139.93	0.14
		Base		46.550657	586,677.93	68.620000	864,817.86	278,139.93	0.14
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	15,618.000	25.921043	404,834.85	47.050000	734,826.90	329,992.05	0.12
		Base		25.921043	404,834.85	47.050000	734,826.90	329,992.05	0.12
45781M101	INNOVIVA INC COMMON STOCK								
		Local	60,784.000	10.579619	643,071.59	11.550000	702,055.20	58,983.61	0.11
		Base		10.579619	643,071.59	11.550000	702,055.20	58,983.61	0.11
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01								
		Local	47,098.000	22.907370	1,078,891.29	42.740000	2,012,968.52	934,077.23	0.33
		Base		22.907370	1,078,891.29	42.740000	2,012,968.52	934,077.23	0.33
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001								
		Local	21,622.000	27.469037	593,935.52	36.150000	781,635.30	187,699.78	0.13
		Base		27.469037	593,935.52	36.150000	781,635.30	187,699.78	0.13
458334109	INTER PARFUMS INC COMMON STOCK USD.001								
		Local	13,470.000	22.089465	297,545.10	34.600000	466,062.00	168,516.90	0.08
		Base		22.089465	297,545.10	34.600000	466,062.00	168,516.90	0.08
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01								
		Local	53,527.000	22.963404	1,229,162.11	36.710000	1,964,976.17	735,814.06	0.32
		Base		22.963404	1,229,162.11	36.710000	1,964,976.17	735,814.06	0.32

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
458665304	INTERFACE INC COMMON STOCK USD.1								
		Local	51,013.000	16.418584	837,561.24	18.900000	964,145.70	126,584.46	0.16
		Base		16.418584	837,561.24	18.900000	964,145.70	126,584.46	0.16
46116V105	INTL FCSTONE INC COMMON STOCK USD.01								
		Local	11,744.000	29.834594	350,377.47	37.750000	443,336.00	92,958.53	0.07
		Base		29.834594	350,377.47	37.750000	443,336.00	92,958.53	0.07
461203101	INVACARE CORP COMMON STOCK USD.25								
		Local	24,983.000	23.229293	580,337.42	12.100000	302,294.30	-278,043.12	0.05
		Base		23.229293	580,337.42	12.100000	302,294.30	-278,043.12	0.05
46145F105	INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01								
		Local	24,360.000	14.598982	355,631.20	20.020000	487,687.20	132,056.00	0.08
		Base		14.598982	355,631.20	20.020000	487,687.20	132,056.00	0.08
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001								
		Local	63,342.000	9.457870	599,080.43	8.700000	551,075.40	-48,005.03	0.09
		Base		9.457870	599,080.43	8.700000	551,075.40	-48,005.03	0.09
462726100	IROBOT CORP COMMON STOCK USD.01								
		Local	21,364.000	29.517344	630,608.53	57.080000	1,219,457.12	588,848.59	0.20
		Base		29.517344	630,608.53	57.080000	1,219,457.12	588,848.59	0.20
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E								
		Local	432,902.000	52.071381	22,541,804.88	69.460000	30,069,372.92	7,527,568.04	4.91
		Base		52.071381	22,541,804.88	69.460000	30,069,372.92	7,527,568.04	4.91
465741106	ITRON INC COMMON STOCK								
		Local	26,208.000	34.913119	915,003.01	64.700000	1,695,657.60	780,654.59	0.28
		Base		34.913119	915,003.01	64.700000	1,695,657.60	780,654.59	0.28
466032109	J + J SNACK FOODS CORP COMMON STOCK								
		Local	11,768.000	63.876511	751,698.78	133.800000	1,574,558.40	822,859.62	0.26
		Base		63.876511	751,698.78	133.800000	1,574,558.40	822,859.62	0.26
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	22,957.000	23.026351	528,615.93	89.400000	2,052,355.80	1,523,739.87	0.33
		Base		23.026351	528,615.93	89.400000	2,052,355.80	1,523,739.87	0.33

& 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
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01								
		Local	14,102.000	59.084844	833,214.47	78.830000	1,111,660.66	278,446.19	0.18
		Base		59.084844	833,214.47	78.830000	1,111,660.66	278,446.19	0.18
483548103	KAMAN CORP COMMON STOCK USD1.0								
		Local	21,344.000	35.575104	759,315.02	51.770000	1,104,978.88	345,663.86	0.18
		Base		35.575104	759,315.02	51.770000	1,104,978.88	345,663.86	0.18
48562P103	KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001								
		Local	69,234.000	13.314187	921,794.39	22.600000	1,564,688.40	642,894.01	0.26
		Base		13.314187	921,794.39	22.600000	1,564,688.40	642,894.01	0.26
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0								
		Local	23,018.000	16.888962	388,750.12	21.380000	492,124.84	103,374.72	0.08
		Base		16.888962	388,750.12	21.380000	492,124.84	103,374.72	0.08
494580103	KINDRED HEALTHCARE INC COMMON STOCK USD.25								
		Local	67,052.000	15.520614	1,040,688.18	9.000000	603,468.00	-437,220.18	0.10
		Base		15.520614	1,040,688.18	9.000000	603,468.00	-437,220.18	0.10
497498105	KIRKLAND S INC COMMON STOCK								
		Local	11,511.000	14.333597	164,994.04	11.300000	130,074.30	-34,919.74	0.02
		Base		14.333597	164,994.04	11.300000	130,074.30	-34,919.74	0.02
49803T300	KITE REALTY GROUP TRUST REIT USD.01								
		Local	65,781.000	24.419749	1,606,355.52	22.650000	1,489,939.65	-116,415.87	0.24
		Base		24.419749	1,606,355.52	22.650000	1,489,939.65	-116,415.87	0.24
499064103	KNIGHT TRANSPORTATION INC COMMON STOCK USD.01								
		Local	52,304.000	19.686590	1,029,687.40	32.700000	1,710,340.80	680,653.40	0.28
		Base		19.686590	1,029,687.40	32.700000	1,710,340.80	680,653.40	0.28
500600101	KOPIN CORP COMMON STOCK USD.01								
		Local	47,841.000	3.951055	189,022.43	3.530000	168,878.73	-20,143.70	0.03
		Base		3.951055	189,022.43	3.530000	168,878.73	-20,143.70	0.03
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01								
		Local	16,269.000	35.145837	571,787.63	43.850000	713,395.65	141,608.02	0.12
		Base		35.145837	571,787.63	43.850000	713,395.65	141,608.02	0.12

& 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
500643200	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01								
		Local	45,590.000	19.719209	898,998.76	30.910000	1,409,186.90	510,188.14	0.23
		Base		19.719209	898,998.76	30.910000	1,409,186.90	510,188.14	0.23
50077C106	KRATON CORP COMMON STOCK USD.01								
		Local	24,342.000	28.431375	692,076.54	27.230000	662,832.66	-29,243.88	0.11
		Base		28.431375	692,076.54	27.230000	662,832.66	-29,243.88	0.11
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK								
		Local	55,810.000	10.670563	595,524.13	20.470000	1,142,430.70	546,906.57	0.19
		Base		10.670563	595,524.13	20.470000	1,142,430.70	546,906.57	0.19
50187A107	LHC GROUP INC COMMON STOCK USD.01								
		Local	11,736.000	26.969653	316,515.85	48.020000	563,562.72	247,046.87	0.09
		Base		26.969653	316,515.85	48.020000	563,562.72	247,046.87	0.09
50187T106	LGI HOMES INC COMMON STOCK USD.01								
		Local	13,406.000	37.268031	499,615.23	29.010000	388,908.06	-110,707.17	0.06
		Base		37.268031	499,615.23	29.010000	388,908.06	-110,707.17	0.06
50189K103	LCI INDUSTRIES COMMON STOCK USD.01								
		Local	19,388.000	35.620566	690,611.53	107.700000	2,088,087.60	1,397,476.07	0.34
		Base		35.620566	690,611.53	107.700000	2,088,087.60	1,397,476.07	0.34
502160104	LSB INDUSTRIES INC COMMON STOCK USD.1								
		Local	15,823.000	34.540421	546,533.08	10.870000	171,996.01	-374,537.07	0.03
		Base		34.540421	546,533.08	10.870000	171,996.01	-374,537.07	0.03
502175102	LTC PROPERTIES INC REIT USD.01								
		Local	30,882.000	34.893065	1,077,567.64	48.240000	1,489,747.68	412,180.04	0.24
		Base		34.893065	1,077,567.64	48.240000	1,489,747.68	412,180.04	0.24
50218P107	LSC COMMUNICATIONS INC COMMON STOCK USD.01								
		Local	20,918.000	33.916007	709,455.03	28.420000	594,489.56	-114,965.47	0.10
		Base		33.916007	709,455.03	28.420000	594,489.56	-114,965.47	0.10
505336107	LA Z BOY INC COMMON STOCK USD1.0								
		Local	38,523.000	13.781113	530,889.81	27.000000	1,040,121.00	509,231.19	0.17
		Base		13.781113	530,889.81	27.000000	1,040,121.00	509,231.19	0.17

& 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
51476K103	LANDAUER INC COMMON STOCK USD.1								
		Local	7,562.000	52.374517	396,056.10	52.250000	395,114.50	-941.60	0.06
		Base		52.374517	396,056.10	52.250000	395,114.50	-941.60	0.06
516012101	LANNETT CO INC COMMON STOCK USD.001								
		Local	23,016.000	39.052815	898,839.59	22.000000	506,352.00	-392,487.59	0.08
		Base		39.052815	898,839.59	22.000000	506,352.00	-392,487.59	0.08
52471Y106	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	32,725.000	20.051085	656,171.75	42.590000	1,393,757.75	737,586.00	0.23
		Base		20.051085	656,171.75	42.590000	1,393,757.75	737,586.00	0.23
52603B107	LENDINGTREE INC COMMON STOCK USD.01								
		Local	5,663.000	86.827978	491,706.84	118.400000	670,499.20	178,792.36	0.11
		Base		86.827978	491,706.84	118.400000	670,499.20	178,792.36	0.11
529043101	LEXINGTON REALTY TRUST REIT USD.0001								
		Local	168,010.000	9.640337	1,619,673.05	11.160000	1,874,991.60	255,318.55	0.31
		Base		9.640337	1,619,673.05	11.160000	1,874,991.60	255,318.55	0.31
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001								
		Local	14,975.000	64.348440	963,617.89	104.630000	1,566,834.25	603,216.36	0.26
		Base		64.348440	963,617.89	104.630000	1,566,834.25	603,216.36	0.26
535555106	LINDSAY CORP COMMON STOCK USD1.0								
		Local	8,370.000	69.422051	581,062.57	80.070000	670,185.90	89,123.33	0.11
		Base		69.422051	581,062.57	80.070000	670,185.90	89,123.33	0.11
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001								
		Local	19,216.000	25.302867	486,219.89	8.150000	156,610.40	-329,609.49	0.03
		Base		25.302867	486,219.89	8.150000	156,610.40	-329,609.49	0.03
536797103	LITHIA MOTORS INC CL A COMMON STOCK								
		Local	18,434.000	40.906422	754,068.98	95.670000	1,763,580.78	1,009,511.80	0.29
		Base		40.906422	754,068.98	95.670000	1,763,580.78	1,009,511.80	0.29
538146101	LIVEPERSON INC COMMON STOCK USD.001								
		Local	41,993.000	11.983575	503,226.28	7.050000	296,050.65	-207,175.63	0.05
		Base		11.983575	503,226.28	7.050000	296,050.65	-207,175.63	0.05

& 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
55003T107	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001								
		Local	21,454.000	28.287149	606,872.49	17.730000	380,379.42	-226,493.07	0.06
		Base		28.287149	606,872.49	17.730000	380,379.42	-226,493.07	0.06
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001								
		Local	43,085.000	26.183437	1,128,113.40	45.900000	1,977,601.50	849,488.10	0.32
		Base		26.183437	1,128,113.40	45.900000	1,977,601.50	849,488.10	0.32
55027E102	LUMINEX CORP COMMON STOCK USD.001								
		Local	31,229.000	22.103748	690,277.95	18.580000	580,234.82	-110,043.13	0.09
		Base		22.103748	690,277.95	18.580000	580,234.82	-110,043.13	0.09
550283105	LUMOS NETWORKS CORP COMMON STOCK USD.01								
		Local	18,563.000	14.468689	268,582.27	17.710000	328,750.73	60,168.46	0.05
		Base		14.468689	268,582.27	17.710000	328,750.73	60,168.46	0.05
550819106	LYDALL INC COMMON STOCK USD.1								
		Local	13,509.000	15.193125	205,243.92	50.700000	684,906.30	479,662.38	0.11
		Base		15.193125	205,243.92	50.700000	684,906.30	479,662.38	0.11
552676108	MDC HOLDINGS INC COMMON STOCK USD.01								
		Local	32,431.000	22.611785	733,322.80	29.190000	946,660.89	213,338.09	0.15
		Base		22.611785	733,322.80	29.190000	946,660.89	213,338.09	0.15
55305B101	M/I HOMES INC COMMON STOCK USD.01								
		Local	19,424.000	16.363198	317,838.76	23.600000	458,406.40	140,567.64	0.07
		Base		16.363198	317,838.76	23.600000	458,406.40	140,567.64	0.07
55306N104	MKS INSTRUMENTS INC COMMON STOCK								
		Local	42,195.000	29.041135	1,225,390.71	65.600000	2,767,992.00	1,542,601.29	0.45
		Base		29.041135	1,225,390.71	65.600000	2,767,992.00	1,542,601.29	0.45
553777103	MTS SYSTEMS CORP COMMON STOCK USD.25								
		Local	13,129.000	45.687811	599,835.27	54.950000	721,438.55	121,603.28	0.12
		Base		45.687811	599,835.27	54.950000	721,438.55	121,603.28	0.12
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01								
		Local	12,649.000	30.679828	388,069.14	37.510000	474,463.99	86,394.85	0.08
		Base		30.679828	388,069.14	37.510000	474,463.99	86,394.85	0.08

& 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
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001								
			42,961.000	Local	26.547089	1,140,489.47	37.350000	1,604,593.35	464,103.88	0.26
				Base	26.547089	1,140,489.47	37.350000	1,604,593.35	464,103.88	0.26
559079207	MAGELLAN HEALTH INC COMMON STOCK USD.01								
			18,299.000	Local	53.514040	979,253.42	69.150000	1,265,375.85	286,122.43	0.21
				Base	53.514040	979,253.42	69.150000	1,265,375.85	286,122.43	0.21
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01								
			19,963.000	Local	29.592389	590,752.86	36.620000	731,045.06	140,292.20	0.12
				Base	29.592389	590,752.86	36.620000	731,045.06	140,292.20	0.12
566330106	MARCUS CORPORATION COMMON STOCK USD1.0								
			14,906.000	Local	12.977235	193,438.67	31.200000	465,067.20	271,628.53	0.08
				Base	12.977235	193,438.67	31.200000	465,067.20	271,628.53	0.08
567908108	MARINEMAX INC COMMON STOCK USD.001								
			19,436.000	Local	11.451592	222,573.15	22.500000	437,310.00	214,736.85	0.07
				Base	11.451592	222,573.15	22.500000	437,310.00	214,736.85	0.07
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01								
			19,131.000	Local	30.182240	577,416.43	93.930000	1,796,974.83	1,219,558.40	0.29
				Base	30.182240	577,416.43	93.930000	1,796,974.83	1,219,558.40	0.29
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01								
			18,208.000	Local	21.735490	395,759.81	24.550000	447,006.40	51,246.59	0.07
				Base	21.735490	395,759.81	24.550000	447,006.40	51,246.59	0.07
574795100	MASIMO CORP COMMON STOCK USD.001								
			34,812.000	Local	25.844503	899,698.85	90.360000	3,145,612.32	2,245,913.47	0.51
				Base	25.844503	899,698.85	90.360000	3,145,612.32	2,245,913.47	0.51
576690101	MATERION CORP COMMON STOCK								
			15,698.000	Local	32.996378	517,977.14	34.850000	547,075.30	29,098.16	0.09
				Base	32.996378	517,977.14	34.850000	547,075.30	29,098.16	0.09
576853105	MATRIX SERVICE CO COMMON STOCK USD.01								
			20,891.000	Local	14.960897	312,548.09	16.200000	338,434.20	25,886.11	0.06
				Base	14.960897	312,548.09	16.200000	338,434.20	25,886.11	0.06

& 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
57686G105	MATSON INC COMMON STOCK								
		Local	33,731.000	26.076122	879,573.66	33.930000	1,144,492.83	264,919.17	0.19
		Base		26.076122	879,573.66	33.930000	1,144,492.83	264,919.17	0.19
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0								
		Local	25,308.000	43.272475	1,095,139.79	65.850000	1,666,531.80	571,392.01	0.27
		Base		43.272475	1,095,139.79	65.850000	1,666,531.80	571,392.01	0.27
584688105	MEDICINES COMPANY COMMON STOCK USD.001								
		Local	54,777.000	23.359970	1,279,589.10	52.420000	2,871,410.34	1,591,821.24	0.47
		Base		23.359970	1,279,589.10	52.420000	2,871,410.34	1,591,821.24	0.47
58470H101	MEDIFAST INC COMMON STOCK USD.001								
		Local	8,769.000	24.710757	216,688.63	44.840000	393,201.96	176,513.33	0.06
		Base		24.710757	216,688.63	44.840000	393,201.96	176,513.33	0.06
58471A105	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01								
		Local	43,084.000	25.103186	1,081,545.68	55.920000	2,409,257.28	1,327,711.60	0.39
		Base		25.103186	1,081,545.68	55.920000	2,409,257.28	1,327,711.60	0.39
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01								
		Local	37,018.000	19.066503	705,803.81	37.360000	1,382,992.48	677,188.67	0.23
		Base		19.066503	705,803.81	37.360000	1,382,992.48	677,188.67	0.23
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK								
		Local	33,154.000	20.192050	669,447.21	12.850000	426,028.90	-243,418.31	0.07
		Base		20.192050	669,447.21	12.850000	426,028.90	-243,418.31	0.07
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK								
		Local	35,106.000	15.791515	554,376.92	30.800000	1,081,264.80	526,887.88	0.18
		Base		15.791515	554,376.92	30.800000	1,081,264.80	526,887.88	0.18
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01								
		Local	29,623.000	30.687679	909,061.12	35.550000	1,053,097.65	144,036.53	0.17
		Base		30.687679	909,061.12	35.550000	1,053,097.65	144,036.53	0.17
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5								
		Local	29,093.000	16.965266	493,570.49	41.500000	1,207,359.50	713,789.01	0.20
		Base		16.965266	493,570.49	41.500000	1,207,359.50	713,789.01	0.20

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
594972408	MICROSTRATEGY INC CL A COMMON STOCK USD.001								
		Local	7,398.000	140.019964	1,035,867.69	191.880000	1,419,528.24	383,660.55	0.23
		Base		140.019964	1,035,867.69	191.880000	1,419,528.24	383,660.55	0.23
602496101	MIMEDX GROUP INC COMMON STOCK USD.001								
		Local	79,330.000	11.170186	886,130.85	8.570000	679,858.10	-206,272.75	0.11
		Base		11.170186	886,130.85	8.570000	679,858.10	-206,272.75	0.11
60740F105	MOBILE MINI INC COMMON STOCK USD.01								
		Local	35,009.000	26.464096	926,481.52	32.550000	1,139,542.95	213,061.43	0.19
		Base		26.464096	926,481.52	32.550000	1,139,542.95	213,061.43	0.19
60877T100	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	50,328.000	15.810145	795,693.00	15.450000	777,567.60	-18,125.40	0.13
		Base		15.810145	795,693.00	15.450000	777,567.60	-18,125.40	0.13
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01								
		Local	8,616.000	12.833563	110,573.98	25.480000	219,535.68	108,961.70	0.04
		Base		12.833563	110,573.98	25.480000	219,535.68	108,961.70	0.04
61022P100	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001								
		Local	32,776.000	17.483607	573,042.71	20.150000	660,436.40	87,393.69	0.11
		Base		17.483607	573,042.71	20.150000	660,436.40	87,393.69	0.11
610236101	MONRO MUFFLER BRAKE INC COMMON STOCK USD.01								
		Local	25,432.000	42.367995	1,077,502.84	57.500000	1,462,340.00	384,837.16	0.24
		Base		42.367995	1,077,502.84	57.500000	1,462,340.00	384,837.16	0.24
615394202	MOOG INC CLASS A COMMON STOCK USD1.0								
		Local	25,310.000	46.026357	1,164,927.10	67.580000	1,710,449.80	545,522.70	0.28
		Base		46.026357	1,164,927.10	67.580000	1,710,449.80	545,522.70	0.28
620071100	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01								
		Local	14,696.000	33.959875	499,074.33	28.370000	416,925.52	-82,148.81	0.07
		Base		33.959875	499,074.33	28.370000	416,925.52	-82,148.81	0.07
624580106	MOVADO GROUP INC COMMON STOCK USD.01								
		Local	12,056.000	20.388526	245,804.07	24.250000	292,358.00	46,553.93	0.05
		Base		20.388526	245,804.07	24.250000	292,358.00	46,553.93	0.05

& 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
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01								
			45,178.000	Local	23.029788	1,040,439.76	41.820000	1,889,343.96	848,904.20	0.31
				Base	23.029788	1,040,439.76	41.820000	1,889,343.96	848,904.20	0.31
625383104	MULTI COLOR CORP COMMON STOCK								
			10,398.000	Local	60.758913	631,771.18	71.700000	745,536.60	113,765.42	0.12
				Base	60.758913	631,771.18	71.700000	745,536.60	113,765.42	0.12
628464109	MYERS INDUSTRIES INC COMMON STOCK								
			17,198.000	Local	12.559190	215,992.95	14.050000	241,631.90	25,638.95	0.04
				Base	12.559190	215,992.95	14.050000	241,631.90	25,638.95	0.04
62855J104	MYRIAD GENETICS INC COMMON STOCK USD.01								
			53,474.000	Local	19.406200	1,037,727.14	19.406200	1,037,727.14	0.00	0.17
				Base	19.406200	1,037,727.14	19.406200	1,037,727.14	0.00	0.17
628778102	N B T BANCORP INC COMMON STOCK USD.01								
			33,983.000	Local	22.565269	766,835.52	40.380000	1,372,233.54	605,398.02	0.22
				Base	22.565269	766,835.52	40.380000	1,372,233.54	605,398.02	0.22
62914B100	NIC INC COMMON STOCK								
			48,833.000	Local	16.933440	826,910.67	21.100000	1,030,376.30	203,465.63	0.17
				Base	16.933440	826,910.67	21.100000	1,030,376.30	203,465.63	0.17
630077105	NANOMETRICS INC COMMON STOCK								
			19,618.000	Local	16.424441	322,214.69	27.210000	533,805.78	211,591.09	0.09
				Base	16.424441	322,214.69	27.210000	533,805.78	211,591.09	0.09
633707104	NATIONAL BANK HOLD CL A COMMON STOCK								
			20,442.000	Local	31.567831	645,309.61	32.990000	674,381.58	29,071.97	0.11
				Base	31.567831	645,309.61	32.990000	674,381.58	29,071.97	0.11
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0								
			3,885.000	Local	93.349781	362,663.90	99.600000	386,946.00	24,282.10	0.06
				Base	93.349781	362,663.90	99.600000	386,946.00	24,282.10	0.06
638904102	NAVIGATORS GROUP INC COMMON STOCK USD.1								
			17,424.000	Local	27.317972	475,988.35	55.050000	959,191.20	483,202.85	0.16
				Base	27.317972	475,988.35	55.050000	959,191.20	483,202.85	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
639050103	NATUS MEDICAL INC COMMON STOCK USD.001								
		Local	25,914.000	20.161422	522,463.09	37.025000	959,465.85	437,002.76	0.16
		Base		20.161422	522,463.09	37.025000	959,465.85	437,002.76	0.16
63910B102	NAUTILUS INC COMMON STOCK								
		Local	24,510.000	23.595539	578,326.67	16.100000	394,611.00	-183,715.67	0.06
		Base		23.595539	578,326.67	16.100000	394,611.00	-183,715.67	0.06
63935N107	NAVIGANT CONSULTING INC COMMON STOCK USD.001								
		Local	37,055.000	11.886621	440,458.74	23.300000	863,381.50	422,922.76	0.14
		Base		11.886621	440,458.74	23.300000	863,381.50	422,922.76	0.14
640079109	NEENAH PAPER INC COMMON STOCK USD.01								
		Local	13,188.000	30.575435	403,228.84	73.250000	966,021.00	562,792.16	0.16
		Base		30.575435	403,228.84	73.250000	966,021.00	562,792.16	0.16
640268108	NEKTAR THERAPEUTICS COMMON STOCK USD.0001								
		Local	120,337.000	12.611655	1,517,648.70	13.080000	1,574,007.96	56,359.26	0.26
		Base		12.611655	1,517,648.70	13.080000	1,574,007.96	56,359.26	0.26
640491106	NEOGEN CORP COMMON STOCK USD.16								
		Local	29,690.000	32.453341	963,539.70	64.860000	1,925,693.40	962,153.70	0.31
		Base		32.453341	963,539.70	64.860000	1,925,693.40	962,153.70	0.31
64111Q104	NETGEAR INC COMMON STOCK USD.001								
		Local	26,045.000	35.546334	925,804.26	54.800000	1,427,266.00	501,461.74	0.23
		Base		35.546334	925,804.26	54.800000	1,427,266.00	501,461.74	0.23
64704V106	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01								
		Local	41,236.000	15.994446	659,546.97	15.430000	636,271.48	-23,275.49	0.10
		Base		15.994446	659,546.97	15.430000	636,271.48	-23,275.49	0.10
651718504	NEWPARK RESOURCES INC COMMON STOCK USD.01								
		Local	66,654.000	11.684466	778,816.37	7.700000	513,235.80	-265,580.57	0.08
		Base		11.684466	778,816.37	7.700000	513,235.80	-265,580.57	0.08
665531109	NORTHERN OIL AND GAS INC COMMON STOCK USD.001								
		Local	34,243.000	10.865062	372,052.31	3.000000	102,729.00	-269,323.31	0.02
		Base		10.865062	372,052.31	3.000000	102,729.00	-269,323.31	0.02

& 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
66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01								
			35,359.000	Local	15.589619	551,233.34	18.760000	663,334.84	112,101.50	0.11
				Base	15.589619	551,233.34	18.760000	663,334.84	112,101.50	0.11
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01								
			79,763.000	Local	12.659924	1,009,793.53	18.140000	1,446,900.82	437,107.29	0.24
				Base	12.659924	1,009,793.53	18.140000	1,446,900.82	437,107.29	0.24
667655104	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167								
			22,495.000	Local	46.726264	1,051,107.30	60.100000	1,351,949.50	300,842.20	0.22
				Base	46.726264	1,051,107.30	60.100000	1,351,949.50	300,842.20	0.22
67069D108	NUTRISYSTEM INC COMMON STOCK USD.001								
			23,120.000	Local	14.810452	342,417.65	46.500000	1,075,080.00	732,662.35	0.18
				Base	14.810452	342,417.65	46.500000	1,075,080.00	732,662.35	0.18
67103X102	OFG BANCORP COMMON STOCK USD1.0								
			34,576.000	Local	15.217383	526,156.25	12.900000	446,030.40	-80,125.85	0.07
				Base	15.217383	526,156.25	12.900000	446,030.40	-80,125.85	0.07
671044105	OSI SYSTEMS INC COMMON STOCK								
			14,260.000	Local	49.406374	704,534.89	75.420000	1,075,489.20	370,954.31	0.18
				Base	49.406374	704,534.89	75.420000	1,075,489.20	370,954.31	0.18
680033107	OLD NATIONAL BANCORP COMMON STOCK								
			106,283.000	Local	12.097647	1,285,774.22	18.350000	1,950,293.05	664,518.83	0.32
				Base	12.097647	1,285,774.22	18.350000	1,950,293.05	664,518.83	0.32
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001								
			37,467.000	Local	27.260635	1,021,374.22	31.350000	1,174,590.45	153,216.23	0.19
				Base	27.260635	1,021,374.22	31.350000	1,174,590.45	153,216.23	0.19
68162K106	OLYMPIC STEEL INC COMMON STOCK								
			7,164.000	Local	23.237388	166,472.65	24.180000	173,225.52	6,752.87	0.03
				Base	23.237388	166,472.65	24.180000	173,225.52	6,752.87	0.03
68213N109	OMNICELL INC COMMON STOCK USD.001								
			28,753.000	Local	19.868608	571,282.10	38.025000	1,093,332.83	522,050.73	0.18
				Base	19.868608	571,282.10	38.025000	1,093,332.83	522,050.73	0.18

& 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
682159108	ON ASSIGNMENT INC COMMON STOCK USD.01								
		Local	38,346.000	19.069601	731,242.91	47.190000	1,809,547.74	1,078,304.83	0.30
		Base		19.069601	731,242.91	47.190000	1,809,547.74	1,078,304.83	0.30
684000102	OPUS BANK COMMON STOCK								
		Local	14,308.000	34.748690	497,184.26	21.600000	309,052.80	-188,131.46	0.05
		Base		34.748690	497,184.26	21.600000	309,052.80	-188,131.46	0.05
68628V308	ORION GROUP HOLDINGS INC COMMON STOCK USD.01								
		Local	21,795.000	8.496863	185,189.13	9.360000	204,001.20	18,812.07	0.03
		Base		8.496863	185,189.13	9.360000	204,001.20	18,812.07	0.03
68633D103	ORITANI FINANCIAL CORP COMMON STOCK USD.01								
		Local	29,924.000	13.786057	412,533.97	17.200000	514,692.80	102,158.83	0.08
		Base		13.786057	412,533.97	17.200000	514,692.80	102,158.83	0.08
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0								
		Local	11,751.000	45.967153	540,160.02	56.210000	660,523.71	120,363.69	0.11
		Base		45.967153	540,160.02	56.210000	660,523.71	120,363.69	0.11
69327R101	PDC ENERGY INC COMMON STOCK USD.01								
		Local	43,951.000	47.148408	2,072,219.68	67.590000	2,970,648.09	898,428.41	0.48
		Base		47.148408	2,072,219.68	67.590000	2,970,648.09	898,428.41	0.48
69336V101	PGT INNOVATIONS INC COMMON STOCK USD.01								
		Local	38,579.000	9.102853	351,178.95	10.050000	387,718.95	36,540.00	0.06
		Base		9.102853	351,178.95	10.050000	387,718.95	36,540.00	0.06
69354N106	PRA GROUP INC COMMON STOCK USD.01								
		Local	36,491.000	30.838334	1,125,321.64	40.800000	1,488,832.80	363,511.16	0.24
		Base		30.838334	1,125,321.64	40.800000	1,488,832.80	363,511.16	0.24
69360J107	PS BUSINESS PARKS INC/CA REIT USD.01								
		Local	15,374.000	66.116266	1,016,471.47	116.210000	1,786,612.54	770,141.07	0.29
		Base		66.116266	1,016,471.47	116.210000	1,786,612.54	770,141.07	0.29
700416209	PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1								
		Local	14,976.000	26.794269	401,270.98	19.120000	286,341.12	-114,929.86	0.05
		Base		26.794269	401,270.98	19.120000	286,341.12	-114,929.86	0.05

& 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
70156Q107	PARKWAY INC REIT USD.001								
		Local	33,641.000	22.737047	764,897.00	20.980000	705,788.18	-59,108.82	0.12
		Base		22.737047	764,897.00	20.980000	705,788.18	-59,108.82	0.12
703343103	PATRICK INDUSTRIES INC COMMON STOCK								
		Local	11,470.000	64.251259	736,961.94	79.850000	915,879.50	178,917.56	0.15
		Base		64.251259	736,961.94	79.850000	915,879.50	178,917.56	0.15
709102107	PENN REAL ESTATE INVEST TST REIT USD1.0								
		Local	54,752.000	16.134227	883,381.19	16.500000	903,408.00	20,026.81	0.15
		Base		16.134227	883,381.19	16.500000	903,408.00	20,026.81	0.15
71375U101	PERFICIENT INC COMMON STOCK USD.001								
		Local	28,388.000	12.973310	368,286.32	18.170000	515,809.96	147,523.64	0.08
		Base		12.973310	368,286.32	18.170000	515,809.96	147,523.64	0.08
716382106	PETMED EXPRESS INC COMMON STOCK USD.001								
		Local	16,162.000	13.002459	210,145.74	21.060000	340,371.72	130,225.98	0.06
		Base		13.002459	210,145.74	21.060000	340,371.72	130,225.98	0.06
71714F104	PHARMERICA CORP COMMON STOCK USD.01								
		Local	24,237.000	16.549009	401,098.33	24.600000	596,230.20	195,131.87	0.10
		Base		16.549009	401,098.33	24.600000	596,230.20	195,131.87	0.10
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001								
		Local	14,582.000	31.936188	465,693.50	27.850000	406,108.70	-59,584.80	0.07
		Base		31.936188	465,693.50	27.850000	406,108.70	-59,584.80	0.07
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0								
		Local	36,251.000	31.136415	1,128,726.19	69.400000	2,515,819.40	1,387,093.21	0.41
		Base		31.136415	1,128,726.19	69.400000	2,515,819.40	1,387,093.21	0.41
723664108	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1								
		Local	60,416.000	10.106888	610,617.72	5.250000	317,184.00	-293,433.72	0.05
		Base		10.106888	610,617.72	5.250000	317,184.00	-293,433.72	0.05
724078100	PIPER JAFFRAY COS COMMON STOCK USD.01								
		Local	11,198.000	34.626211	387,744.31	70.750000	792,258.50	404,514.19	0.13
		Base		34.626211	387,744.31	70.750000	792,258.50	404,514.19	0.13

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
729132100	PLEXUS CORP COMMON STOCK USD.01								
		Local	26,389.000	33.238061	877,119.20	56.070000	1,479,631.23	602,512.03	0.24
		Base		33.238061	877,119.20	56.070000	1,479,631.23	602,512.03	0.24
732872106	POPEYES LOUISIANA KITCHEN IN COMMON STOCK USD.01								
		Local	16,319.000	60.588478	988,743.38	79.010000	1,289,364.19	300,620.81	0.21
		Base		60.588478	988,743.38	79.010000	1,289,364.19	300,620.81	0.21
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,728.000	38.260305	257,415.33	32.640000	219,601.92	-37,813.41	0.04
		Base		38.260305	257,415.33	32.640000	219,601.92	-37,813.41	0.04
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001								
		Local	22,944.000	40.331304	925,361.44	63.200000	1,450,060.80	524,699.36	0.24
		Base		40.331304	925,361.44	63.200000	1,450,060.80	524,699.36	0.24
74267C106	PROASSURANCE CORP COMMON STOCK USD.01								
		Local	41,924.000	38.704373	1,622,642.15	59.100000	2,477,708.40	855,066.25	0.40
		Base		38.704373	1,622,642.15	59.100000	2,477,708.40	855,066.25	0.40
743187106	PROGENICS PHARMACEUTICALS COMMON STOCK USD.0013								
		Local	54,752.000	11.187400	612,532.52	11.187399	612,532.52	0.00	0.10
		Base		11.187400	612,532.52	11.187399	612,532.52	0.00	0.10
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01								
		Local	38,260.000	24.230178	927,046.62	28.680000	1,097,296.80	170,250.18	0.18
		Base		24.230178	927,046.62	28.680000	1,097,296.80	170,250.18	0.18
743713109	PROTO LABS INC COMMON STOCK USD.001								
		Local	19,147.000	76.170888	1,458,444.00	54.600000	1,045,426.20	-413,017.80	0.17
		Base		76.170888	1,458,444.00	54.600000	1,045,426.20	-413,017.80	0.17
743815102	PROVIDENCE SERVICE CORP COMMON STOCK USD.001								
		Local	9,592.000	45.084402	432,449.58	40.620000	389,627.04	-42,822.54	0.06
		Base		45.084402	432,449.58	40.620000	389,627.04	-42,822.54	0.06
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	47,320.000	15.329413	725,387.83	26.550000	1,256,346.00	530,958.17	0.21
		Base		15.329413	725,387.83	26.550000	1,256,346.00	530,958.17	0.21

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
747316107	QUAKER CHEMICAL CORP COMMON STOCK USD1.0								
		Local	10,438.000	49.728223	519,063.19	131.680000	1,374,475.84	855,412.65	0.22
		Base		49.728223	519,063.19	131.680000	1,374,475.84	855,412.65	0.22
747582104	QUALITY SYSTEMS INC COMMON STOCK USD.01								
		Local	36,179.000	33.540869	1,213,475.11	15.260000	552,091.54	-661,383.57	0.09
		Base		33.540869	1,213,475.11	15.260000	552,091.54	-661,383.57	0.09
74758T303	QUALYS INC COMMON STOCK USD.001								
		Local	22,763.000	27.785255	632,475.76	34.950000	795,566.85	163,091.09	0.13
		Base		27.785255	632,475.76	34.950000	795,566.85	163,091.09	0.13
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	26,942.000	17.167097	462,515.92	19.550000	526,716.10	64,200.18	0.09
		Base		17.167097	462,515.92	19.550000	526,716.10	64,200.18	0.09
74874Q100	QUINSTREET INC COMMON STOCK USD.001								
		Local	28,462.000	7.548568	214,847.33	3.230000	91,932.26	-122,915.07	0.02
		Base		7.548568	214,847.33	3.230000	91,932.26	-122,915.07	0.02
74909E106	QUORUM HEALTH CORP COMMON STOCK USD.0001								
		Local	23,215.000	12.515708	290,552.17	8.550000	198,488.25	-92,063.92	0.03
		Base		12.515708	290,552.17	8.550000	198,488.25	-92,063.92	0.03
749607107	RLI CORP COMMON STOCK USD1.0								
		Local	30,077.000	37.275783	1,121,143.74	58.450000	1,758,000.65	636,856.91	0.29
		Base		37.275783	1,121,143.74	58.450000	1,758,000.65	636,856.91	0.29
74967X103	RH COMMON STOCK USD.0001								
		Local	30,094.000	26.322334	792,144.31	30.440000	916,061.36	123,917.05	0.15
		Base		26.322334	792,144.31	30.440000	916,061.36	123,917.05	0.15
750917106	RAMBUS INC COMMON STOCK USD.001								
		Local	86,966.000	11.466844	997,225.52	12.560000	1,092,292.96	95,067.44	0.18
		Base		11.466844	997,225.52	12.560000	1,092,292.96	95,067.44	0.18
754212108	RAVEN INDUSTRIES INC COMMON STOCK USD1.0								
		Local	28,470.000	21.004634	598,001.93	29.550000	841,288.50	243,286.57	0.14
		Base		21.004634	598,001.93	29.550000	841,288.50	243,286.57	0.14

& 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
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01								
		Local	34,068.000	22.869829	779,129.32	13.260000	451,741.68	-327,387.64	0.07
		Base		22.869829	779,129.32	13.260000	451,741.68	-327,387.64	0.07
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001								
		Local	13,894.000	32.649406	453,630.85	57.500000	798,905.00	345,274.15	0.13
		Base		32.649406	453,630.85	57.500000	798,905.00	345,274.15	0.13
75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001								
		Local	10,124.000	41.673726	421,904.80	45.650000	462,160.60	40,255.80	0.08
		Base		41.673726	421,904.80	45.650000	462,160.60	40,255.80	0.08
758932107	REGIS CORP COMMON STOCK USD.05								
		Local	27,615.000	15.579687	430,233.05	12.310000	339,940.65	-90,292.40	0.06
		Base		15.579687	430,233.05	12.310000	339,940.65	-90,292.40	0.06
759916109	REPLIGEN CORP COMMON STOCK USD.01								
		Local	26,638.000	18.813655	501,158.14	31.510000	839,363.38	338,205.24	0.14
		Base		18.813655	501,158.14	31.510000	839,363.38	338,205.24	0.14
76009N100	RENT A CENTER INC COMMON STOCK USD.01								
		Local	41,848.000	11.850777	495,931.32	8.670000	362,822.16	-133,109.16	0.06
		Base		11.850777	495,931.32	8.670000	362,822.16	-133,109.16	0.06
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01								
		Local	23,245.000	11.475204	266,741.11	16.900000	392,840.50	126,099.39	0.06
		Base		11.475204	266,741.11	16.900000	392,840.50	126,099.39	0.06
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001								
		Local	86,058.000	16.555727	1,424,752.72	22.000000	1,893,276.00	468,523.28	0.31
		Base		16.555727	1,424,752.72	22.000000	1,893,276.00	468,523.28	0.31
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01								
		Local	4,457.000	57.546762	256,485.92	83.220000	370,911.54	114,425.62	0.06
		Base		57.546762	256,485.92	83.220000	370,911.54	114,425.62	0.06
76973Q105	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01								
		Local	23,848.000	24.525103	584,874.65	7.540000	179,813.92	-405,060.73	0.03
		Base		24.525103	584,874.65	7.540000	179,813.92	-405,060.73	0.03

& 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
775133101	ROGERS CORP COMMON STOCK USD1.0								
		Local	14,151.000	49.830142	705,146.34	82.510000	1,167,599.01	462,452.67	0.19
		Base		49.830142	705,146.34	82.510000	1,167,599.01	462,452.67	0.19
781182100	RUBY TUESDAY INC COMMON STOCK USD.01								
		Local	47,397.000	8.522477	403,939.82	1.900000	90,054.30	-313,885.52	0.01
		Base		8.522477	403,939.82	1.900000	90,054.30	-313,885.52	0.01
781270103	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	24,424.000	10.089948	246,436.89	21.500000	525,116.00	278,679.11	0.09
		Base		10.089948	246,436.89	21.500000	525,116.00	278,679.11	0.09
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01								
		Local	23,350.000	7.524140	175,688.67	16.850000	393,447.50	217,758.83	0.06
		Base		7.524140	175,688.67	16.850000	393,447.50	217,758.83	0.06
783859101	S + T BANCORP INC COMMON STOCK USD2.5								
		Local	27,489.000	22.951101	630,902.82	35.590000	978,333.51	347,430.69	0.16
		Base		22.951101	630,902.82	35.590000	978,333.51	347,430.69	0.16
784635104	SPX CORP COMMON STOCK USD.01								
		Local	32,980.000	12.482530	411,673.85	26.380000	870,012.40	458,338.55	0.14
		Base		12.482530	411,673.85	26.380000	870,012.40	458,338.55	0.14
78463M107	SPS COMMERCE INC COMMON STOCK USD.001								
		Local	13,416.000	73.316872	983,619.15	55.330000	742,307.28	-241,311.87	0.12
		Base		73.316872	983,619.15	55.330000	742,307.28	-241,311.87	0.12
78469X107	SPX FLOW INC COMMON STOCK USD.01								
		Local	32,988.000	33.617741	1,108,982.03	34.000000	1,121,592.00	12,609.97	0.18
		Base		33.617741	1,108,982.03	34.000000	1,121,592.00	12,609.97	0.18
78470V108	SRC ENERGY INC COMMON STOCK USD.001								
		Local	157,927.000	8.731383	1,378,921.11	8.170000	1,290,263.59	-88,657.52	0.21
		Base		8.731383	1,378,921.11	8.170000	1,290,263.59	-88,657.52	0.21
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01								
		Local	51,383.000	22.691066	1,165,935.02	27.200000	1,397,617.60	231,682.58	0.23
		Base		22.691066	1,165,935.02	27.200000	1,397,617.60	231,682.58	0.23

& 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
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01								
		Local	11,214.000	47.260916	529,983.91	71.000000	796,194.00	266,210.09	0.13
		Base		47.260916	529,983.91	71.000000	796,194.00	266,210.09	0.13
78709Y105	SAIA INC COMMON STOCK USD.001								
		Local	19,715.000	35.077380	691,550.55	48.350000	953,220.25	261,669.70	0.16
		Base		35.077380	691,550.55	48.350000	953,220.25	261,669.70	0.16
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0								
		Local	15,645.000	54.561643	853,616.90	95.040000	1,486,900.80	633,283.90	0.24
		Base		54.561643	853,616.90	95.040000	1,486,900.80	633,283.90	0.24
801056102	SANMINA CORP COMMON STOCK USD.01								
		Local	57,809.000	16.836369	973,293.64	39.000000	2,254,551.00	1,281,257.36	0.37
		Base		16.836369	973,293.64	39.000000	2,254,551.00	1,281,257.36	0.37
804395101	SAUL CENTERS INC REIT USD.01								
		Local	9,267.000	43.299665	401,258.00	64.040000	593,458.68	192,200.68	0.10
		Base		43.299665	401,258.00	64.040000	593,458.68	192,200.68	0.10
806037107	SCANSOURCE INC COMMON STOCK								
		Local	19,802.000	35.488575	702,744.77	40.250000	797,030.50	94,285.73	0.13
		Base		35.488575	702,744.77	40.250000	797,030.50	94,285.73	0.13
807066105	SCHOLASTIC CORP COMMON STOCK USD.01								
		Local	21,214.000	31.268603	663,332.15	45.060000	955,902.84	292,570.69	0.16
		Base		31.268603	663,332.15	45.060000	955,902.84	292,570.69	0.16
808194104	SCHULMAN (A.) INC COMMON STOCK USD1.0								
		Local	23,100.000	25.806571	596,131.80	33.750000	779,625.00	183,493.20	0.13
		Base		25.806571	596,131.80	33.750000	779,625.00	183,493.20	0.13
808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1								
		Local	24,043.000	32.274352	775,972.24	41.030000	986,484.29	210,512.05	0.16
		Base		32.274352	775,972.24	41.030000	986,484.29	210,512.05	0.16
80862K104	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	40,198.000	13.048604	524,527.78	9.900000	397,960.20	-126,567.58	0.06
		Base		13.048604	524,527.78	9.900000	397,960.20	-126,567.58	0.06

& 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
80874P109	SCIENTIFIC GAMES CORP A COMMON STOCK USD.01								
		Local	39,991.000	11.664834	466,488.39	20.650000	825,814.15	359,325.76	0.13
		Base		11.664834	466,488.39	20.650000	825,814.15	359,325.76	0.13
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01								
		Local	44,703.000	15.977357	714,235.80	23.030000	1,029,510.09	315,274.29	0.17
		Base		15.977357	714,235.80	23.030000	1,029,510.09	315,274.29	0.17
811904101	SEACOR HOLDINGS INC COMMON STOCK USD.01								
		Local	12,694.000	72.154655	915,931.19	68.850000	873,981.90	-41,949.29	0.14
		Base		72.154655	915,931.19	68.850000	873,981.90	-41,949.29	0.14
81616X103	SELECT COMFORT CORPORATION COMMON STOCK USD.01								
		Local	35,385.000	19.679064	696,343.67	23.490000	831,193.65	134,849.98	0.14
		Base		19.679064	696,343.67	23.490000	831,193.65	134,849.98	0.14
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001								
		Local	84,395.000	13.475601	1,137,273.37	14.400000	1,215,288.00	78,014.63	0.20
		Base		13.475601	1,137,273.37	14.400000	1,215,288.00	78,014.63	0.20
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0								
		Local	45,554.000	19.627523	894,112.19	44.300000	2,018,042.20	1,123,930.01	0.33
		Base		19.627523	894,112.19	44.300000	2,018,042.20	1,123,930.01	0.33
816850101	SEMTECH CORP COMMON STOCK USD.01								
		Local	51,680.000	20.009988	1,034,116.17	33.450000	1,728,696.00	694,579.83	0.28
		Base		20.009988	1,034,116.17	33.450000	1,728,696.00	694,579.83	0.28
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25								
		Local	4,905.000	26.597731	130,461.87	37.550000	184,182.75	53,720.88	0.03
		Base		26.597731	130,461.87	37.550000	184,182.75	53,720.88	0.03
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001								
		Local	34,796.000	22.578306	785,634.72	41.570000	1,446,469.72	660,835.00	0.24
		Base		22.578306	785,634.72	41.570000	1,446,469.72	660,835.00	0.24
819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01								
		Local	14,128.000	36.673477	518,122.88	35.830000	506,206.24	-11,916.64	0.08
		Base		36.673477	518,122.88	35.830000	506,206.24	-11,916.64	0.08

& 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
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01								
		Local	10,443.000	29.684002	309,990.03	25.340000	264,625.62	-45,364.41	0.04
		Base		29.684002	309,990.03	25.340000	264,625.62	-45,364.41	0.04
82568P304	SHUTTERFLY INC COMMON STOCK USD.0001								
		Local	26,531.000	45.315100	1,202,254.92	45.315100	1,202,254.92	0.00	0.20
		Base		45.315100	1,202,254.92	45.315100	1,202,254.92	0.00	0.20
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01								
		Local	15,213.000	45.805936	696,845.71	43.610000	663,438.93	-33,406.78	0.11
		Base		45.805936	696,845.71	43.610000	663,438.93	-33,406.78	0.11
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01								
		Local	23,391.000	38.316238	896,255.12	57.500000	1,344,982.50	448,727.38	0.22
		Base		38.316238	896,255.12	57.500000	1,344,982.50	448,727.38	0.22
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01								
		Local	31,821.000	30.237490	962,187.18	43.160000	1,373,394.36	411,207.18	0.22
		Base		30.237490	962,187.18	43.160000	1,373,394.36	411,207.18	0.22
830879102	SKYWEST INC COMMON STOCK								
		Local	40,740.000	14.466932	589,382.80	35.150000	1,432,011.00	842,628.20	0.23
		Base		14.466932	589,382.80	35.150000	1,432,011.00	842,628.20	0.23
835451105	SONIC CORP COMMON STOCK USD.01								
		Local	36,029.000	13.408060	483,078.99	25.280000	910,813.12	427,734.13	0.15
		Base		13.408060	483,078.99	25.280000	910,813.12	427,734.13	0.15
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01								
		Local	20,686.000	16.599685	343,381.08	21.700000	448,886.20	105,505.12	0.07
		Base		16.599685	343,381.08	21.700000	448,886.20	105,505.12	0.07
838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25								
		Local	62,414.000	27.366210	1,708,034.62	35.020000	2,185,738.28	477,703.66	0.36
		Base		27.366210	1,708,034.62	35.020000	2,185,738.28	477,703.66	0.36
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25								
		Local	20,639.000	26.743665	551,962.50	35.230000	727,111.97	175,149.47	0.12
		Base		26.743665	551,962.50	35.230000	727,111.97	175,149.47	0.12

& 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
847215100	SPARTANNASH CO COMMON STOCK								
		Local	29,511.000	22.099651	652,182.81	34.900000	1,029,933.90	377,751.09	0.17
		Base		22.099651	652,182.81	34.900000	1,029,933.90	377,751.09	0.17
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	55,121.000	9.203549	507,308.84	6.400000	352,774.40	-154,534.44	0.06
		Base		9.203549	507,308.84	6.400000	352,774.40	-154,534.44	0.06
84857L101	SPIRE INC COMMON STOCK USD1.0								
		Local	35,948.000	46.445742	1,669,631.53	65.900000	2,368,973.20	699,341.67	0.39
		Base		46.445742	1,669,631.53	65.900000	2,368,973.20	699,341.67	0.39
84863T106	SPOK HOLDINGS INC COMMON STOCK USD.0001								
		Local	16,171.000	15.026952	243,000.84	18.200000	294,312.20	51,311.36	0.05
		Base		15.026952	243,000.84	18.200000	294,312.20	51,311.36	0.05
852857200	STAMPS.COM INC COMMON STOCK USD.001								
		Local	12,486.000	36.844220	460,036.93	126.100000	1,574,484.60	1,114,447.67	0.26
		Base		36.844220	460,036.93	126.100000	1,574,484.60	1,114,447.67	0.26
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0								
		Local	15,821.000	21.284749	336,746.02	47.970000	758,933.37	422,187.35	0.12
		Base		21.284749	336,746.02	47.970000	758,933.37	422,187.35	0.12
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5								
		Local	10,033.000	44.398917	445,454.33	95.500000	958,151.50	512,697.17	0.16
		Base		44.398917	445,454.33	95.500000	958,151.50	512,697.17	0.16
858375108	STEIN MART INC COMMON STOCK USD.01								
		Local	24,371.000	8.975041	218,730.72	3.600000	87,735.60	-130,995.12	0.01
		Base		8.975041	218,730.72	3.600000	87,735.60	-130,995.12	0.01
858586100	STEPAN CO COMMON STOCK USD1.0								
		Local	15,348.000	45.058177	691,552.90	75.610000	1,160,462.28	468,909.38	0.19
		Base		45.058177	691,552.90	75.610000	1,160,462.28	468,909.38	0.19
85917A100	STERLING BANCORP/DE COMMON STOCK USD.01								
		Local	102,989.000	12.617422	1,299,455.66	24.750000	2,548,977.75	1,249,522.09	0.42
		Base		12.617422	1,299,455.66	24.750000	2,548,977.75	1,249,522.09	0.42

& 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
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0								
		Local	18,401.000	20.622886	379,481.72	44.410000	817,188.41	437,706.69	0.13
		Base		20.622886	379,481.72	44.410000	817,188.41	437,706.69	0.13
86074Q102	STILLWATER MINING CO COMMON STOCK USD.01								
		Local	95,333.000	12.302852	1,172,867.77	17.060000	1,626,380.98	453,513.21	0.27
		Base		12.302852	1,172,867.77	17.060000	1,626,380.98	453,513.21	0.27
863236105	STRAYER EDUCATION INC COMMON STOCK USD.01								
		Local	8,211.000	43.465104	356,891.97	77.540000	636,680.94	279,788.97	0.10
		Base		43.465104	356,891.97	77.540000	636,680.94	279,788.97	0.10
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0								
		Local	14,938.000	35.881435	535,996.88	49.850000	744,659.30	208,662.42	0.12
		Base		35.881435	535,996.88	49.850000	744,659.30	208,662.42	0.12
864909106	SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01								
		Local	19,346.000	11.739000	227,102.70	11.739000	227,102.70	0.00	0.04
		Base		11.739000	227,102.70	11.739000	227,102.70	0.00	0.04
866082100	SUMMIT HOTEL PROPERTIES INC REIT								
		Local	68,780.000	13.348595	918,116.39	15.390000	1,058,524.20	140,407.81	0.17
		Base		13.348595	918,116.39	15.390000	1,058,524.20	140,407.81	0.17
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01								
		Local	50,561.000	13.683004	691,826.39	9.750000	492,969.75	-198,856.64	0.08
		Base		13.683004	691,826.39	9.750000	492,969.75	-198,856.64	0.08
86800U104	SUPER MICRO COMPUTER INC COMMON STOCK USD.001								
		Local	29,467.000	19.022198	560,527.11	26.000000	766,142.00	205,614.89	0.13
		Base		19.022198	560,527.11	26.000000	766,142.00	205,614.89	0.13
868168105	SUPERIOR INDUSTRIES INTL COMMON STOCK								
		Local	18,031.000	20.042390	361,384.33	22.400000	403,894.40	42,510.07	0.07
		Base		20.042390	361,384.33	22.400000	403,894.40	42,510.07	0.07
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	38,981.000	18.930939	737,946.93	25.700000	1,001,811.70	263,864.77	0.16
		Base		18.930939	737,946.93	25.700000	1,001,811.70	263,864.77	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
868536103	SUPERVALU INC COMMON STOCK USD.01								
		Local	209,503.000	5.196464	1,088,674.74	3.780000	791,921.34	-296,753.40	0.13
		Base		5.196464	1,088,674.74	3.780000	791,921.34	-296,753.40	0.13
86881L106	SURGICAL CARE AFFILIATES INC COMMON STOCK USD.01								
		Local	21,948.000	41.451084	909,768.40	56.720000	1,244,890.56	335,122.16	0.20
		Base		41.451084	909,768.40	56.720000	1,244,890.56	335,122.16	0.20
868873100	SURMODICS INC COMMON STOCK USD.05								
		Local	10,400.000	16.171483	168,183.42	24.750000	257,400.00	89,216.58	0.04
		Base		16.171483	168,183.42	24.750000	257,400.00	89,216.58	0.04
871237103	SYKES ENTERPRISES INC COMMON STOCK USD.01								
		Local	31,072.000	19.119134	594,069.72	27.220000	845,779.84	251,710.12	0.14
		Base		19.119134	594,069.72	27.220000	845,779.84	251,710.12	0.14
87157B103	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001								
		Local	33,182.000	34.517484	1,145,359.16	27.080000	898,568.56	-246,790.60	0.15
		Base		34.517484	1,145,359.16	27.080000	898,568.56	-246,790.60	0.15
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001								
		Local	66,399.000	11.877655	788,664.42	16.160000	1,073,007.84	284,343.42	0.18
		Base		11.877655	788,664.42	16.160000	1,073,007.84	284,343.42	0.18
87403A107	TAILORED BRANDS INC COMMON STOCK USD.01								
		Local	38,341.000	33.561177	1,286,769.08	23.110000	886,060.51	-400,708.57	0.14
		Base		33.561177	1,286,769.08	23.110000	886,060.51	-400,708.57	0.14
874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01								
		Local	79,262.000	24.145659	1,913,833.26	56.980000	4,516,348.76	2,602,515.50	0.74
		Base		24.145659	1,913,833.26	56.980000	4,516,348.76	2,602,515.50	0.74
87582Y108	TANGOE INC/CT COMMON STOCK USD.0001								
		Local	18,318.000	14.466751	265,001.94	5.730000	104,962.14	-160,039.80	0.02
		Base		14.466751	265,001.94	5.730000	104,962.14	-160,039.80	0.02
87651B104	TASER INTERNATIONAL INC COMMON STOCK USD.00001								
		Local	41,165.000	19.211849	790,855.75	25.670000	1,056,705.55	265,849.80	0.17
		Base		19.211849	790,855.75	25.670000	1,056,705.55	265,849.80	0.17

& 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
878155100	TEAM INC COMMON STOCK USD.3								
		Local	23,224.000	29.036089	674,334.12	34.350000	797,744.40	123,410.28	0.13
		Base		29.036089	674,334.12	34.350000	797,744.40	123,410.28	0.13
879939106	TELETECH HOLDINGS INC COMMON STOCK USD.01								
		Local	12,443.000	19.943394	248,155.65	30.300000	377,022.90	128,867.25	0.06
		Base		19.943394	248,155.65	30.300000	377,022.90	128,867.25	0.06
880345103	TENNANT CO COMMON STOCK USD.375								
		Local	13,882.000	44.293167	614,877.75	70.250000	975,210.50	360,332.75	0.16
		Base		44.293167	614,877.75	70.250000	975,210.50	360,332.75	0.16
88157K101	TESCO CORP COMMON STOCK								
		Local	36,537.000	12.071206	441,045.66	8.350000	305,083.95	-135,961.71	0.05
		Base		12.071206	441,045.66	8.350000	305,083.95	-135,961.71	0.05
88162F105	TETRA TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	90,543.000	9.018452	816,557.69	4.490000	406,538.07	-410,019.62	0.07
		Base		9.018452	816,557.69	4.490000	406,538.07	-410,019.62	0.07
88162G103	TETRA TECH INC COMMON STOCK USD.01								
		Local	44,928.000	23.897460	1,073,665.10	40.250000	1,808,352.00	734,686.90	0.30
		Base		23.897460	1,073,665.10	40.250000	1,808,352.00	734,686.90	0.30
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01								
		Local	38,591.000	39.089188	1,508,490.85	89.150000	3,440,387.65	1,931,896.80	0.56
		Base		39.089188	1,508,490.85	89.150000	3,440,387.65	1,931,896.80	0.56
886423102	TIDEWATER INC COMMON STOCK USD.1								
		Local	37,060.000	18.558194	687,766.68	1.360000	50,401.60	-637,365.08	0.01
		Base		18.558194	687,766.68	1.360000	50,401.60	-637,365.08	0.01
88677Q109	TILE SHOP HLDGS INC COMMON STOCK USD.0001								
		Local	25,999.000	16.557035	430,466.34	17.600000	457,582.40	27,116.06	0.07
		Base		16.557035	430,466.34	17.600000	457,582.40	27,116.06	0.07
887399103	TIMKENSTEEL CORP COMMON STOCK								
		Local	30,641.000	17.950416	550,018.70	20.920000	641,009.72	90,991.02	0.10
		Base		17.950416	550,018.70	20.920000	641,009.72	90,991.02	0.10

& 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
88830M102	TITAN INTERNATIONAL INC COMMON STOCK								
		Local	34,475.000	22.555302	777,594.03	13.240000	456,449.00	-321,145.03	0.07
		Base		22.555302	777,594.03	13.240000	456,449.00	-321,145.03	0.07
88870P106	TIVO CORP COMMON STOCK USD.001								
		Local	94,134.000	13.934500	1,311,710.19	18.500000	1,741,479.00	429,768.81	0.28
		Base		13.934500	1,311,710.19	18.500000	1,741,479.00	429,768.81	0.28
88870R102	TIVITY HEALTH INC COMMON STOCK USD.001								
		Local	26,194.000	13.744108	360,013.16	28.900000	757,006.60	396,993.44	0.12
		Base		13.744108	360,013.16	28.900000	757,006.60	396,993.44	0.12
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1								
		Local	9,602.000	43.615010	418,791.33	89.720000	861,491.44	442,700.11	0.14
		Base		43.615010	418,791.33	89.720000	861,491.44	442,700.11	0.14
89055F103	TOPBUILD CORP COMMON STOCK								
		Local	29,953.000	29.120852	872,256.88	41.980000	1,257,426.94	385,170.06	0.21
		Base		29.120852	872,256.88	41.980000	1,257,426.94	385,170.06	0.21
894650100	TREDEGAR CORP COMMON STOCK								
		Local	19,796.000	19.618413	388,366.10	19.000000	376,124.00	-12,242.10	0.06
		Base		19.618413	388,366.10	19.000000	376,124.00	-12,242.10	0.06
89531P105	TREX COMPANY INC COMMON STOCK USD.01								
		Local	23,144.000	43.512856	1,007,061.53	68.010000	1,574,023.44	566,961.91	0.26
		Base		43.512856	1,007,061.53	68.010000	1,574,023.44	566,961.91	0.26
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001								
		Local	38,966.000	27.525213	1,072,547.45	27.800000	1,083,254.80	10,707.35	0.18
		Base		27.525213	1,072,547.45	27.800000	1,083,254.80	10,707.35	0.18
89785X101	TRUEBLUE INC COMMON STOCK								
		Local	33,447.000	17.435646	583,170.05	25.950000	867,949.65	284,779.60	0.14
		Base		17.435646	583,170.05	25.950000	867,949.65	284,779.60	0.14
898349105	TRUSTCO BANK CORP NY COMMON STOCK USD1.0								
		Local	75,355.000	5.560040	418,976.78	8.350000	629,214.25	210,237.47	0.10
		Base		5.560040	418,976.78	8.350000	629,214.25	210,237.47	0.10

& 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
899035505	TUESDAY MORNING CORP COMMON STOCK USD.01								
		Local	35,501.000	8.022290	284,799.30	3.650000	129,578.65	-155,220.65	0.02
		Base		8.022290	284,799.30	3.650000	129,578.65	-155,220.65	0.02
902104108	II VI INC COMMON STOCK								
		Local	42,662.000	21.646956	923,502.42	35.600000	1,518,767.20	595,264.78	0.25
		Base		21.646956	923,502.42	35.600000	1,518,767.20	595,264.78	0.25
90333L201	US CONCRETE INC COMMON STOCK USD.001								
		Local	11,192.000	44.038528	492,879.21	63.000000	705,096.00	212,216.79	0.12
		Base		44.038528	492,879.21	63.000000	705,096.00	212,216.79	0.12
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01								
		Local	9,859.000	49.715729	490,147.37	75.650000	745,833.35	255,685.98	0.12
		Base		49.715729	490,147.37	75.650000	745,833.35	255,685.98	0.12
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01								
		Local	56,433.000	33.414082	1,885,656.88	50.570000	2,853,816.81	968,159.93	0.47
		Base		33.414082	1,885,656.88	50.570000	2,853,816.81	968,159.93	0.47
904034105	ULTRATECH INC COMMON STOCK USD.001								
		Local	18,617.000	25.747993	479,350.38	28.850000	537,100.45	57,750.07	0.09
		Base		25.747993	479,350.38	28.850000	537,100.45	57,750.07	0.09
904677200	UNIFI INC COMMON STOCK USD.1								
		Local	11,935.000	29.663140	354,029.58	27.290000	325,706.15	-28,323.43	0.05
		Base		29.663140	354,029.58	27.290000	325,706.15	-28,323.43	0.05
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1								
		Local	12,144.000	68.561723	832,613.57	133.100000	1,616,366.40	783,752.83	0.26
		Base		68.561723	832,613.57	133.100000	1,616,366.40	783,752.83	0.26
909218109	UNIT CORP COMMON STOCK USD.2								
		Local	40,539.000	23.957928	971,230.45	27.140000	1,100,228.46	128,998.01	0.18
		Base		23.957928	971,230.45	27.140000	1,100,228.46	128,998.01	0.18
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0								
		Local	55,796.000	14.858951	829,070.01	28.890000	1,611,946.44	782,876.43	0.26
		Base		14.858951	829,070.01	28.890000	1,611,946.44	782,876.43	0.26

& 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
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5								
		Local	63,607.000	31.620903	2,011,310.79	44.750000	2,846,413.25	835,102.46	0.46
		Base		31.620903	2,011,310.79	44.750000	2,846,413.25	835,102.46	0.46
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001								
		Local	16,971.000	22.884218	388,368.06	42.220000	716,515.62	328,147.56	0.12
		Base		22.884218	388,368.06	42.220000	716,515.62	328,147.56	0.12
910710102	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001								
		Local	13,974.000	23.129974	323,218.25	16.920000	236,440.08	-86,778.17	0.04
		Base		23.129974	323,218.25	16.920000	236,440.08	-86,778.17	0.04
913456109	UNIVERSAL CORP/VA COMMON STOCK								
		Local	19,753.000	47.650556	941,241.43	67.700000	1,337,278.10	396,036.67	0.22
		Base		47.650556	941,241.43	67.700000	1,337,278.10	396,036.67	0.22
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01								
		Local	11,473.000	29.714121	340,910.11	68.700000	788,195.10	447,284.99	0.13
		Base		29.714121	340,910.11	68.700000	788,195.10	447,284.99	0.13
913543104	UNIVERSAL FOREST PRODUCTS COMMON STOCK								
		Local	16,008.000	38.036329	608,885.56	95.810000	1,533,726.48	924,840.92	0.25
		Base		38.036329	608,885.56	95.810000	1,533,726.48	924,840.92	0.25
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01								
		Local	9,850.000	42.774424	421,328.08	64.180000	632,173.00	210,844.92	0.10
		Base		42.774424	421,328.08	64.180000	632,173.00	210,844.92	0.10
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01								
		Local	25,663.000	16.144731	414,322.23	26.950000	691,617.85	277,295.62	0.11
		Base		16.144731	414,322.23	26.950000	691,617.85	277,295.62	0.11
917286205	URSTADT BIDDLE CLASS A REIT USD.01								
		Local	22,705.000	19.600396	445,026.99	22.280000	505,867.40	60,840.41	0.08
		Base		19.600396	445,026.99	22.280000	505,867.40	60,840.41	0.08
91732J102	US ECOLOGY INC COMMON STOCK USD.01								
		Local	17,149.000	46.971018	805,505.98	50.750000	870,311.75	64,805.77	0.14
		Base		46.971018	805,505.98	50.750000	870,311.75	64,805.77	0.14

& 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
92214X106	VAREX IMAGING CORP COMMON STOCK								
		Local	29,419.000	28.634900	842,410.12	34.820000	1,024,369.58	181,959.46	0.17
		Base		28.634900	842,410.12	34.820000	1,024,369.58	181,959.46	0.17
92230Y104	VASCO DATA SECURITY INTL COMMON STOCK USD.001								
		Local	23,737.000	12.463147	295,837.73	13.000000	308,581.00	12,743.27	0.05
		Base		12.463147	295,837.73	13.000000	308,581.00	12,743.27	0.05
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01								
		Local	31,974.000	36.283144	1,160,117.25	27.350000	874,488.90	-285,628.35	0.14
		Base		36.283144	1,160,117.25	27.350000	874,488.90	-285,628.35	0.14
92335C106	VERA BRADLEY INC COMMON STOCK								
		Local	15,396.000	17.120035	263,580.06	10.460000	161,042.16	-102,537.90	0.03
		Base		17.120035	263,580.06	10.460000	161,042.16	-102,537.90	0.03
923454102	VERITIV CORP COMMON STOCK USD.01								
		Local	7,411.000	41.231742	305,568.44	55.650000	412,422.15	106,853.71	0.07
		Base		41.231742	305,568.44	55.650000	412,422.15	106,853.71	0.07
92552R406	VIAD CORP COMMON STOCK USD1.5								
		Local	15,990.000	22.885170	365,933.87	47.200000	754,728.00	388,794.13	0.12
		Base		22.885170	365,933.87	47.200000	754,728.00	388,794.13	0.12
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001								
		Local	181,193.000	6.322607	1,145,612.21	10.020000	1,815,553.86	669,941.65	0.30
		Base		6.322607	1,145,612.21	10.020000	1,815,553.86	669,941.65	0.30
925815102	VICOR CORP COMMON STOCK USD.01								
		Local	12,589.000	11.950216	150,441.27	16.250000	204,571.25	54,129.98	0.03
		Base		11.950216	150,441.27	16.250000	204,571.25	54,129.98	0.03
92827P102	VIRTUSA CORP COMMON STOCK USD.01								
		Local	21,704.000	24.274885	526,862.10	31.010000	673,041.04	146,178.94	0.11
		Base		24.274885	526,862.10	31.010000	673,041.04	146,178.94	0.11
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01								
		Local	5,086.000	107.344670	545,954.99	109.650000	557,679.90	11,724.91	0.09
		Base		107.344670	545,954.99	109.650000	557,679.90	11,724.91	0.09

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92849E101	VITAMIN SHOPPE INC COMMON STOCK USD.01								
		Local	18,748.000	41.518736	778,393.27	21.300000	399,332.40	-379,060.87	0.07
		Base		41.518736	778,393.27	21.300000	399,332.40	-379,060.87	0.07
929236107	WD 40 CO COMMON STOCK USD.001								
		Local	11,162.000	55.007665	613,995.56	109.900000	1,226,703.80	612,708.24	0.20
		Base		55.007665	613,995.56	109.900000	1,226,703.80	612,708.24	0.20
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01								
		Local	48,845.000	13.975661	682,641.15	21.150000	1,033,071.75	350,430.60	0.17
		Base		13.975661	682,641.15	21.150000	1,033,071.75	350,430.60	0.17
930427109	WAGEWORKS INC COMMON STOCK USD.001								
		Local	28,851.000	41.187849	1,188,310.63	77.000000	2,221,527.00	1,033,216.37	0.36
		Base		41.187849	1,188,310.63	77.000000	2,221,527.00	1,033,216.37	0.36
93148P102	WALKER + DUNLOP INC COMMON STOCK								
		Local	21,829.000	19.901536	434,430.64	40.650000	887,348.85	452,918.21	0.14
		Base		19.901536	434,430.64	40.650000	887,348.85	452,918.21	0.14
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1								
		Local	21,928.000	39.851186	873,856.81	63.950000	1,402,295.60	528,438.79	0.23
		Base		39.851186	873,856.81	63.950000	1,402,295.60	528,438.79	0.23
957090103	WESTAMERICA BANCORPORATION COMMON STOCK								
		Local	20,212.000	46.854484	947,022.83	57.850000	1,169,264.20	222,241.37	0.19
		Base		46.854484	947,022.83	57.850000	1,169,264.20	222,241.37	0.19
974155103	WINGSTOP INC COMMON STOCK USD.01								
		Local	22,634.000	30.977405	701,142.58	26.300000	595,274.20	-105,868.38	0.10
		Base		30.977405	701,142.58	26.300000	595,274.20	-105,868.38	0.10
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5								
		Local	20,826.000	13.083307	272,472.96	33.000000	687,258.00	414,785.04	0.11
		Base		13.083307	272,472.96	33.000000	687,258.00	414,785.04	0.11
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK								
		Local	40,763.000	38.988198	1,589,275.93	73.700000	3,004,233.10	1,414,957.17	0.49
		Base		38.988198	1,589,275.93	73.700000	3,004,233.10	1,414,957.17	0.49

& 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
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0								
		Local	77,682.000	20.856494	1,620,174.16	25.170000	1,955,255.94	335,081.78	0.32
		Base		20.856494	1,620,174.16	25.170000	1,955,255.94	335,081.78	0.32
981419104	WORLD ACCEPTANCE CORP COMMON STOCK								
		Local	4,715.000	64.602450	304,600.55	52.440000	247,254.60	-57,345.95	0.04
		Base		64.602450	304,600.55	52.440000	247,254.60	-57,345.95	0.04
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01								
		Local	30,278.000	16.494570	499,422.59	20.980000	635,232.44	135,809.85	0.10
		Base		16.494570	499,422.59	20.980000	635,232.44	135,809.85	0.10
983772104	XO GROUP INC COMMON STOCK USD.01								
		Local	19,584.000	11.031124	216,033.53	18.430000	360,933.12	144,899.59	0.06
		Base		11.031124	216,033.53	18.430000	360,933.12	144,899.59	0.06
98421B100	XPERI CORP COMMON STOCK USD.001								
		Local	38,253.000	20.853817	797,721.07	35.850000	1,371,370.05	573,648.98	0.22
		Base		20.853817	797,721.07	35.850000	1,371,370.05	573,648.98	0.22
98933Q108	ZELTIQ AESTHETICS INC COMMON STOCK USD.001								
		Local	28,329.000	24.362511	690,165.58	55.360000	1,568,293.44	878,127.86	0.26
		Base		24.362511	690,165.58	55.360000	1,568,293.44	878,127.86	0.26
989817101	ZUMIEZ INC COMMON STOCK								
		Local	13,722.000	25.521654	350,208.14	20.400000	279,928.80	-70,279.34	0.05
		Base		25.521654	350,208.14	20.400000	279,928.80	-70,279.34	0.05
G1154H107	BELMOND LTD CLASS A COMMON STOCK USD.01								
		Local	66,502.000	8.735271	580,912.96	12.950000	861,200.90	280,287.94	0.14
		Base		8.735271	580,912.96	12.950000	861,200.90	280,287.94	0.14
G1991C105	CARDTRONICS PLC A COMMON STOCK								
		Local	35,669.000	27.011712	963,480.75	44.080000	1,572,289.52	608,808.77	0.26
		Base		27.011712	963,480.75	44.080000	1,572,289.52	608,808.77	0.26
G3323L100	FABRINET COMMON STOCK USD.01								
		Local	29,020.000	24.714579	717,217.08	41.550000	1,205,781.00	488,563.92	0.20
		Base		24.714579	717,217.08	41.550000	1,205,781.00	488,563.92	0.20

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G5753U112	MAIDEN HOLDINGS LTD COMMON STOCK USD.01								
		57,645.000	Local	14.177060	817,236.63	15.450000	890,615.25	73,378.62	0.15
			Base	14.177060	817,236.63	15.450000	890,615.25	73,378.62	0.15
US DOLLAR Total									
		20,050,623.000	Local		445,236,660.26		607,837,230.77	162,600,570.51	99.19
			Base		445,236,660.26		607,837,230.77	162,600,570.51	99.19
EQUITY Total									
		20,050,623.000	Base		445,236,660.26		607,837,230.77	162,600,570.51	99.19

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

Holdings

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

As of: *February 28, 2017* *View Date:* *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		24,772,649.850	Base	449,960,503.87		612,561,672.70	162,601,168.83	100.00

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

Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	-88,067.750	1.000000	-88,067.75	1.000000	-88,067.75	0.00	0.00
		Base		1.000000	-88,067.75	1.000000	-88,067.75	0.00	0.00
US DOLLAR Total									
		Local	-88,067.750		-88,067.75		-88,067.75	0.00	0.00
		Base			-88,067.75		-88,067.75	0.00	0.00
CASH Total									
		Base	-88,067.750		-88,067.75		-88,067.75	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					0.836069	31 Dec 2030		
		Local	41,966,412.150	100.041974	41,984,027.32	100.050000	41,987,395.36	3,368.04	2.19
		Base		100.041974	41,984,027.32	100.050000	41,987,395.36	3,368.04	2.19
21684BP65	COOPERATIEVE CENTRALE					1.39706	25 Sep 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.26
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.26
2284K0RU1	CROWN POINT CAP CO.					1.22	28 Apr 2017		
		Local	15,000,000.000	99.803444	14,970,516.67	99.803444	14,970,516.67	0.00	0.78
		Base		99.803444	14,970,516.67	99.803444	14,970,516.67	0.00	0.78
US DOLLAR Total									
		Local	61,966,412.150		61,954,543.99		61,957,912.03	3,368.04	3.23
		Base			61,954,543.99		61,957,912.03	3,368.04	3.23
CASH EQUIVALENT Total									
		Base	61,966,412.150		61,954,543.99		61,957,912.03	3,368.04	3.23

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
001055AJ1	AFLAC INC SR UNSECURED 02/22 4					4.0	15 Feb 2022		
			5,000,000.000	Local	99.910887	4,995,544.33	106.521800	5,326,090.00	330,545.67	0.28
				Base	99.910887	4,995,544.33	106.521800	5,326,090.00	330,545.67	0.28
00206RAG7	AT+T INC SR UNSECURED 01/38 6.3					6.3	15 Jan 2038		
			5,000,000.000	Local	99.694238	4,984,711.88	113.680600	5,684,030.00	699,318.12	0.30
				Base	99.694238	4,984,711.88	113.680600	5,684,030.00	699,318.12	0.30
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.8	17 Feb 2021		
			10,000,000.000	Local	102.259000	10,225,900.00	100.296000	10,029,600.00	-196,300.00	0.52
				Base	102.259000	10,225,900.00	100.296000	10,029,600.00	-196,300.00	0.52
002824AU4	ABBOTT LABORATORIES SR UNSECURED 04/19 5.125					5.125	01 Apr 2019		
			3,973,000.000	Local	99.939143	3,970,582.17	105.922500	4,208,300.93	237,718.76	0.22
				Base	99.939143	3,970,582.17	105.922500	4,208,300.93	237,718.76	0.22
02079KAB3	ALPHABET INC SR UNSECURED 02/24 3.375					3.375	25 Feb 2024		
			5,000,000.000	Local	107.292652	5,364,632.62	105.158000	5,257,900.00	-106,732.62	0.27
				Base	107.292652	5,364,632.62	105.158000	5,257,900.00	-106,732.62	0.27
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15					8.15	19 Mar 2038		
			5,000,000.000	Local	99.742452	4,987,122.60	143.090300	7,154,515.00	2,167,392.40	0.37
				Base	99.742452	4,987,122.60	143.090300	7,154,515.00	2,167,392.40	0.37
0258M0DL0	AMERICAN EXPRESS CREDIT SR UNSECURED 03/19 VAR					1.54317	18 Mar 2019		
			7,000,000.000	Local	100.000000	7,000,000.00	100.318000	7,022,260.00	22,260.00	0.37
				Base	100.000000	7,000,000.00	100.318000	7,022,260.00	22,260.00	0.37
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625					6.625	15 Feb 2029		
			3,000,000.000	Local	99.927389	2,997,821.66	121.959900	3,658,797.00	660,975.34	0.19
				Base	99.927389	2,997,821.66	121.959900	3,658,797.00	660,975.34	0.19
02665WBJ9	AMERICAN HONDA FINANCE SR UNSECURED 09/21 VAR					1.56083	09 Sep 2021		
			10,000,000.000	Local	100.000000	10,000,000.00	101.204000	10,120,400.00	120,400.00	0.53
				Base	100.000000	10,000,000.00	101.204000	10,120,400.00	120,400.00	0.53

& 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
026874CU9	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875					4.875	01 Jun 2022		
		Local	5,000,000.000	107.439255	5,371,962.77	108.628000	5,431,400.00	59,437.23	0.28
		Base		107.439255	5,371,962.77	108.628000	5,431,400.00	59,437.23	0.28
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					1.434	01 Feb 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	100.305300	7,021,371.00	21,371.00	0.37
		Base		100.000000	7,000,000.00	100.305300	7,021,371.00	21,371.00	0.37
037833BE9	APPLE INC SR UNSECURED 05/20 VAR					1.33372	06 May 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.004700	10,000,470.00	470.00	0.52
		Base		100.000000	10,000,000.00	100.004700	10,000,470.00	470.00	0.52
05531FAR4	BB+T CORPORATION SR UNSECURED 02/19 VAR					1.694	01 Feb 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	100.717000	7,050,190.00	50,190.00	0.37
		Base		100.000000	7,000,000.00	100.717000	7,050,190.00	50,190.00	0.37
06406FAD5	BANK OF NY MELLON CORP SR UNSECURED 08/23 2.2					2.2	16 Aug 2023		
		Local	15,000,000.000	99.826000	14,973,900.00	95.976000	14,396,400.00	-577,500.00	0.75
		Base		99.826000	14,973,900.00	95.976000	14,396,400.00	-577,500.00	0.75
06406HCK3	BANK OF NEW YORK MELLON SR UNSECURED 03/18 VAR					1.38639	06 Mar 2018		
		Local	7,000,000.000	100.000000	7,000,000.00	100.308800	7,021,616.00	21,616.00	0.37
		Base		100.000000	7,000,000.00	100.308800	7,021,616.00	21,616.00	0.37
06406HDE6	BANK OF NY MELLON CORP SR UNSECURED 08/20 VAR					1.91178	17 Aug 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	101.689500	3,050,685.00	50,685.00	0.16
		Base		100.000000	3,000,000.00	101.689500	3,050,685.00	50,685.00	0.16
084664BS9	BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/17 1.6					1.6	15 May 2017		
		Local	5,000,000.000	99.996849	4,999,842.46	99.996849	4,999,842.46	0.00	0.26
		Base		99.996849	4,999,842.46	99.996849	4,999,842.46	0.00	0.26
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125					3.125	15 Mar 2026		
		Local	3,000,000.000	99.915263	2,997,457.88	100.474000	3,014,220.00	16,762.12	0.16
		Base		99.915263	2,997,457.88	100.474000	3,014,220.00	16,762.12	0.16
12527EAD0	CFCRE COMMERCIAL MORTGAGE TRUS CFCRE 2011 C1 A4 144A					4.9613	15 Apr 2044		
		Local	4,153,000.000	110.208423	4,576,955.80	107.466860	4,463,098.70	-113,857.10	0.23
Original Face:		Base	4,153,000.000	110.208423	4,576,955.80	107.466860	4,463,098.70	-113,857.10	0.23

& 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
12591VAE1	COMM MORTGAGE TRUST COMM 2014 CR16 A4					4.051	10 Apr 2047		
		Local	5,000,000.000	102.697733	5,134,886.65	106.529340	5,326,467.00	191,580.35	0.28
Original Face:		Base	5,000,000.000	102.697733	5,134,886.65	106.529340	5,326,467.00	191,580.35	0.28
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4					3.59	10 Nov 2047		
		Local	3,300,000.000	102.500117	3,382,503.86	103.284810	3,408,398.73	25,894.87	0.18
Original Face:		Base	3,300,000.000	102.500117	3,382,503.86	103.284810	3,408,398.73	25,894.87	0.18
12592XAY2	COMM MORTGAGE TRUST COMM 2015 CR22 A1					1.569	10 Mar 2048		
		Local	4,183,428.330	99.998530	4,183,366.85	99.758120	4,173,309.45	-10,057.40	0.22
Original Face:		Base	5,900,000.000	99.998530	4,183,366.85	99.758120	4,173,309.45	-10,057.40	0.22
12625UBA0	COMM MORTGAGE TRUST COMM 2013 CR9 ASB					3.834	10 Jul 2045		
		Local	5,000,000.000	104.688045	5,234,402.25	105.732710	5,286,635.50	52,233.25	0.28
Original Face:		Base	5,000,000.000	104.688045	5,234,402.25	105.732710	5,286,635.50	52,233.25	0.28
12630DAU8	COMM MORTGAGE TRUST COMM 2014 CR14 A1					1.33	10 Feb 2047		
		Local	3,427,222.280	100.198628	3,434,029.71	99.902090	3,423,866.69	-10,163.02	0.18
Original Face:		Base	9,500,000.000	100.198628	3,434,029.71	99.902090	3,423,866.69	-10,163.02	0.18
12631DAW3	COMM MORTGAGE TRUST COMM 2014 CR17 A1					1.275	10 May 2047		
		Local	2,685,654.540	99.998883	2,685,624.54	99.732010	2,678,457.25	-7,167.29	0.14
Original Face:		Base	5,250,000.000	99.998883	2,685,624.54	99.732010	2,678,457.25	-7,167.29	0.14
12632QAS2	COMM MORTGAGE TRUST COMM 2014 CR18 A1					1.442	15 Jul 2047		
		Local	1,304,525.160	99.998942	1,304,511.36	99.903140	1,303,261.60	-1,249.76	0.07
Original Face:		Base	2,500,000.000	99.998942	1,304,511.36	99.903140	1,303,261.60	-1,249.76	0.07
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125	01 Jun 2021		
		Local	8,000,000.000	99.764352	7,981,148.14	98.175000	7,854,000.00	-127,148.14	0.41
		Base		99.764352	7,981,148.14	98.175000	7,854,000.00	-127,148.14	0.41
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.25	17 Jul 2023		
		Local	4,500,000.000	99.968307	4,498,573.80	100.469840	4,521,142.80	22,569.00	0.24
Original Face:		Base	4,500,000.000	99.968307	4,498,573.80	100.469840	4,521,142.80	22,569.00	0.24
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					1.44	17 Jul 2023		
		Local	7,000,000.000	100.000000	7,000,000.00	100.981910	7,068,733.70	68,733.70	0.37
Original Face:		Base	7,000,000.000	100.000000	7,000,000.00	100.981910	7,068,733.70	68,733.70	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
14042E5W6	CAPITAL ONE NA SR UNSECURED 08/18 VAR					2.19178	17 Aug 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	101.037500	5,051,875.00	51,875.00	0.26
		Base		100.000000	5,000,000.00	101.037500	5,051,875.00	51,875.00	0.26
14042RFJ5	CAPITAL ONE NA SR UNSECURED 01/23 VAR					2.189	30 Jan 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.218300	10,021,830.00	21,830.00	0.52
		Base		100.000000	10,000,000.00	100.218300	10,021,830.00	21,830.00	0.52
144141DC9	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/22 2.8					2.8	15 May 2022		
		Local	3,000,000.000	99.885570	2,996,567.11	101.730200	3,051,906.00	55,338.89	0.16
		Base		99.885570	2,996,567.11	101.730200	3,051,906.00	55,338.89	0.16
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR					1.47167	03 Mar 2022		
		Local	4,000,000.000	100.000000	4,000,000.00	100.251300	4,010,052.00	10,052.00	0.21
		Base		100.000000	4,000,000.00	100.251300	4,010,052.00	10,052.00	0.21
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954					2.954	16 May 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	98.734000	9,873,400.00	-126,600.00	0.51
		Base		100.000000	10,000,000.00	98.734000	9,873,400.00	-126,600.00	0.51
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05					4.05	30 Jul 2022		
		Local	2,000,000.000	100.000000	2,000,000.00	104.539800	2,090,796.00	90,796.00	0.11
		Base		100.000000	2,000,000.00	104.539800	2,090,796.00	90,796.00	0.11
17322MAS5	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2014 GC21 A1					1.242	10 May 2047		
		Local	609,773.530	99.458097	606,469.15	99.639010	607,572.31	1,103.16	0.03
	Original Face:	Base	1,175,000.000	99.458097	606,469.15	99.639010	607,572.31	1,103.16	0.03
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4					3.183	10 Feb 2048		
		Local	5,000,000.000	102.806352	5,140,317.58	100.794620	5,039,731.00	-100,586.58	0.26
	Original Face:	Base	5,000,000.000	102.806352	5,140,317.58	100.794620	5,039,731.00	-100,586.58	0.26
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9					5.9	15 May 2038		
		Local	10,000,000.000	99.733001	9,973,300.08	119.505900	11,950,590.00	1,977,289.92	0.62
		Base		99.733001	9,973,300.08	119.505900	11,950,590.00	1,977,289.92	0.62
20825CAR5	CONOCOPHILLIPS COMPANY GUAR 02/19 5.75					5.75	01 Feb 2019		
		Local	5,000,000.000	99.870352	4,993,517.59	107.442900	5,372,145.00	378,627.41	0.28
		Base		99.870352	4,993,517.59	107.442900	5,372,145.00	378,627.41	0.28

& 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
23305XAD3	DBUBS MORTGAGE TRUST DBUBS 2011 LC2A A4 144A					4.537	10 Jul 2044		
		Local	5,000,000.000	111.577400	5,578,870.01	107.304990	5,365,249.50	-213,620.51	0.28
Original Face:		Base	5,000,000.000	111.577400	5,578,870.01	107.304990	5,365,249.50	-213,620.51	0.28
233851BX1	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/17 VAR					1.74456	03 Aug 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.251000	5,012,550.00	12,550.00	0.26
		Base		100.000000	5,000,000.00	100.251000	5,012,550.00	12,550.00	0.26
24422ERR2	JOHN DEERE CAPITAL CORP SR UNSECURED 04/19 2.25					2.25	17 Apr 2019		
		Local	3,000,000.000	99.918080	2,997,542.41	101.148400	3,034,452.00	36,909.59	0.16
		Base		99.918080	2,997,542.41	101.148400	3,034,452.00	36,909.59	0.16
24422ERY7	JOHN DEERE CAPITAL CORP SR UNSECURED 01/20 1.7					1.7	15 Jan 2020		
		Local	3,000,000.000	99.865881	2,995,976.44	99.216100	2,976,483.00	-19,493.44	0.16
		Base		99.865881	2,995,976.44	99.216100	2,976,483.00	-19,493.44	0.16
25468PDG8	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 VAR					1.32928	08 Jan 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	100.355000	10,035,500.00	35,500.00	0.52
		Base		100.000000	10,000,000.00	100.355000	10,035,500.00	35,500.00	0.52
26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55					3.55	15 Sep 2021		
		Local	5,000,000.000	99.991695	4,999,584.75	103.883300	5,194,165.00	194,580.25	0.27
		Base		99.991695	4,999,584.75	103.883300	5,194,165.00	194,580.25	0.27
291011AX2	EMERSON ELECTRIC CO SR UNSECURED 10/18 5.25					5.25	15 Oct 2018		
		Local	5,000,000.000	99.960721	4,998,036.07	105.893700	5,294,685.00	296,648.93	0.28
		Base		99.960721	4,998,036.07	105.893700	5,294,685.00	296,648.93	0.28
291011BA1	EMERSON ELECTRIC CO SR UNSECURED 04/19 5					5.0	15 Apr 2019		
		Local	5,000,000.000	99.799348	4,989,967.40	106.655300	5,332,765.00	342,797.60	0.28
		Base		99.799348	4,989,967.40	106.655300	5,332,765.00	342,797.60	0.28
30261KAN6	FREMF MORTGAGE TRUST FREMF 2012 K711 B 144A					3.561926	25 Aug 2045		
		Local	5,695,000.000	102.095421	5,814,334.20	102.381350	5,830,617.88	16,283.68	0.30
Original Face:		Base	5,695,000.000	102.095421	5,814,334.20	102.381350	5,830,617.88	16,283.68	0.30
30293HAE5	FREMF MORTGAGE TRUST FREMF 2015 K48 B 144A					3.636259	25 Aug 2048		
		Local	10,090,000.000	96.042126	9,690,650.47	97.708250	9,858,762.43	168,111.96	0.51
Original Face:		Base	10,090,000.000	96.042126	9,690,650.47	97.708250	9,858,762.43	168,111.96	0.51

& 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
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5					5.5	01 Dec 2032		
		Local	128,706.050	100.178873	128,936.27	111.947792	144,083.58	15,147.31	0.01
Original Face:		Base	5,000,000.000	100.178873	128,936.27	111.947792	144,083.58	15,147.31	0.01
31283KZW1	FED HM LN PC POOL G11657 FG 12/18 FIXED 4.5					4.5	01 Dec 2018		
		Local	234,226.350	100.000000	234,226.35	102.322174	239,665.49	5,439.14	0.01
Original Face:		Base	15,000,000.000	100.000000	234,226.35	102.322174	239,665.49	5,439.14	0.01
3128H7MN9	FED HM LN PC POOL E99365 FG 09/18 FIXED 5					5.0	01 Sep 2018		
		Local	256,097.320	100.190666	256,585.61	102.182292	261,686.11	5,100.50	0.01
Original Face:		Base	16,453,008.000	100.190666	256,585.61	102.182292	261,686.11	5,100.50	0.01
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.0	15 Aug 2042		
		Local	6,481,425.600	103.605089	6,715,086.78	98.868782	6,408,106.55	-306,980.23	0.33
		Base		103.605089	6,715,086.78	98.868782	6,408,106.55	-306,980.23	0.33
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5					4.5	01 Feb 2026		
		Local	1,199,068.680	103.235437	1,237,863.79	106.213996	1,273,578.76	35,714.97	0.07
Original Face:		Base	5,085,000.000	103.235437	1,237,863.79	106.213996	1,273,578.76	35,714.97	0.07
3128MDA94	FED HM LN PC POOL G14332 FG 12/26 FIXED 3					3.0	01 Dec 2026		
		Local	4,691,574.930	102.796679	4,822,783.21	103.059602	4,835,118.45	12,335.24	0.25
Original Face:		Base	11,186,424.000	102.796679	4,822,783.21	103.059602	4,835,118.45	12,335.24	0.25
3128MMSX2	FED HM LN PC POOL G18533 FG 12/29 FIXED 2.5					2.5	01 Dec 2029		
		Local	3,556,036.170	102.151508	3,632,544.57	100.358534	3,568,785.77	-63,758.80	0.19
Original Face:		Base	5,300,000.000	102.151508	3,632,544.57	100.358534	3,568,785.77	-63,758.80	0.19
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3					3.0	01 Apr 2033		
		Local	4,667,188.400	103.818113	4,845,386.93	101.977000	4,759,458.71	-85,928.22	0.25
Original Face:		Base	7,000,000.000	103.818113	4,845,386.93	101.977000	4,759,458.71	-85,928.22	0.25
312905KW1	FREDDIE MAC FHR 1063 I					7.0	15 Apr 2021		
		Local	3,482.550	99.873082	3,478.13	105.757950	3,683.07	204.94	0.00
Original Face:		Base	3,000,000.000	99.873082	3,478.13	105.757950	3,683.07	204.94	0.00
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5					5.5	01 Sep 2039		
		Local	2,142,789.750	105.046031	2,250,915.59	112.985472	2,421,041.11	170,125.52	0.13
Original Face:		Base	10,300,000.000	105.046031	2,250,915.59	112.985472	2,421,041.11	170,125.52	0.13

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
312966BB9	FED HM LN PC POOL B13634 FG 04/19 FIXED 5					5.0	01 Apr 2019		
		Local	88,712.050	99.874414	88,600.64	102.073004	90,551.05	1,950.41	0.00
Original Face:		Base	5,000,000.000	99.874414	88,600.64	102.073004	90,551.05	1,950.41	0.00
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5					5.0	01 Sep 2033		
		Local	1,024,240.210	99.569624	1,019,832.13	111.221998	1,139,180.43	119,348.30	0.06
Original Face:		Base	14,598,876.000	99.569624	1,019,832.13	111.221998	1,139,180.43	119,348.30	0.06
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5					5.0	01 Oct 2033		
		Local	779,805.620	99.559677	776,371.96	110.687202	863,145.02	86,773.06	0.04
Original Face:		Base	11,774,977.000	99.559677	776,371.96	110.687202	863,145.02	86,773.06	0.04
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5					5.0	01 Dec 2033		
		Local	321,281.870	99.494357	319,657.33	110.568784	355,237.46	35,580.13	0.02
Original Face:		Base	3,598,890.000	99.494357	319,657.33	110.568784	355,237.46	35,580.13	0.02
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5					5.0	01 Dec 2033		
		Local	367,812.410	99.594693	366,321.64	110.429316	406,172.73	39,851.09	0.02
Original Face:		Base	6,241,535.000	99.594693	366,321.64	110.429316	406,172.73	39,851.09	0.02
312970GJ9	FED HM LN PC POOL B17401 FG 12/19 FIXED 4.5					4.5	01 Dec 2019		
		Local	145,552.600	99.991879	145,540.78	102.322174	148,932.58	3,391.80	0.01
Original Face:		Base	5,489,657.000	99.991879	145,540.78	102.322174	148,932.58	3,391.80	0.01
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5					5.5	01 Nov 2034		
		Local	447,031.350	100.253293	448,163.65	112.423230	502,567.08	54,403.43	0.03
Original Face:		Base	5,000,000.000	100.253293	448,163.65	112.423230	502,567.08	54,403.43	0.03
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5					5.5	01 Dec 2034		
		Local	308,998.950	100.964330	311,978.72	112.928429	348,947.66	36,968.94	0.02
Original Face:		Base	5,000,000.000	100.964330	311,978.72	112.928429	348,947.66	36,968.94	0.02
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5					5.5	01 Jan 2035		
		Local	382,643.450	100.654369	385,147.35	112.965273	432,254.22	47,106.87	0.02
Original Face:		Base	5,000,000.000	100.654369	385,147.35	112.965273	432,254.22	47,106.87	0.02
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR					2.835	01 Jan 2037		
		Local	2,228,668.980	104.042010	2,318,752.00	105.926787	2,360,757.44	42,005.44	0.12
Original Face:		Base	6,000,000.000	104.042010	2,318,752.00	105.926787	2,360,757.44	42,005.44	0.12

& 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
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR					3.248	01 Oct 2036		
		Local	1,552,570.050	103.990241	1,614,521.34	106.389424	1,651,770.33	37,248.99	0.09
Original Face:		Base	5,000,000.000	103.990241	1,614,521.34	106.389424	1,651,770.33	37,248.99	0.09
31306XQQ9	FED HM LN PC POOL J20463 FG 09/27 FIXED 2.5					2.5	01 Sep 2027		
		Local	5,080,843.600	103.857691	5,276,846.87	101.462029	5,155,127.01	-121,719.86	0.27
Original Face:		Base	10,000,000.000	103.857691	5,276,846.87	101.462029	5,155,127.01	-121,719.86	0.27
31306XQR7	FED HM LN PC POOL J20464 FG 09/27 FIXED 2.5					2.5	01 Sep 2027		
		Local	5,282,048.600	103.791559	5,482,320.61	101.462229	5,359,284.25	-123,036.36	0.28
Original Face:		Base	10,000,000.000	103.791559	5,482,320.61	101.462229	5,359,284.25	-123,036.36	0.28
31307JMN0	FED HM LN PC POOL J29365 FG 09/24 FIXED 3					3.0	01 Sep 2024		
		Local	3,727,478.820	102.816389	3,832,459.14	103.182377	3,846,101.25	13,642.11	0.20
Original Face:		Base	5,920,907.000	102.816389	3,832,459.14	103.182377	3,846,101.25	13,642.11	0.20
31307JWU3	FED HM LN PC POOL J29659 FG 10/24 FIXED 3					3.0	01 Oct 2024		
		Local	6,124,531.600	103.585053	6,344,099.33	103.183138	6,319,483.89	-24,615.44	0.33
Original Face:		Base	10,000,000.000	103.585053	6,344,099.33	103.183138	6,319,483.89	-24,615.44	0.33
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5					3.5	01 Dec 2033		
		Local	4,252,667.200	104.517438	4,444,778.79	104.033000	4,424,177.27	-20,601.52	0.23
Original Face:		Base	5,000,000.000	104.517438	4,444,778.79	104.033000	4,424,177.27	-20,601.52	0.23
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5					4.5	01 Sep 2042		
		Local	5,052,609.000	111.649849	5,641,230.33	108.665000	5,490,417.57	-150,812.76	0.29
Original Face:		Base	7,231,153.000	111.649849	5,641,230.33	108.665000	5,490,417.57	-150,812.76	0.29
3132J0AF4	FREDDIEMAC STRIP FHS 334 300					3.0	15 Aug 2044		
		Local	6,396,532.800	101.282328	6,478,557.36	100.432899	6,424,223.33	-54,334.03	0.33
Original Face:		Base	8,000,000.000	101.282328	6,478,557.36	100.432899	6,424,223.33	-54,334.03	0.33
3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3					3.0	01 Jan 2037		
		Local	4,985,764.800	100.545670	5,012,970.63	101.159775	5,043,588.45	30,617.82	0.26
Original Face:		Base	5,000,000.000	100.545670	5,012,970.63	101.159775	5,043,588.45	30,617.82	0.26
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03					5.03	06 Oct 2025		
		Local	5,000,000.000	113.915960	5,695,798.01	118.108500	5,905,425.00	209,626.99	0.31
		Base		113.915960	5,695,798.01	118.108500	5,905,425.00	209,626.99	0.31

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31331XD66	FEDERAL FARM CREDIT BANK BONDS 06/17 5.4					5.4	08 Jun 2017		
		Local	5,000,000.000	100.217007	5,010,850.34	101.363500	5,068,175.00	57,324.66	0.26
		Base		100.217007	5,010,850.34	101.363500	5,068,175.00	57,324.66	0.26
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43					5.43	07 Jun 2024		
		Local	5,000,000.000	115.569164	5,778,458.19	117.668700	5,883,435.00	104,976.81	0.31
		Base		115.569164	5,778,458.19	117.668700	5,883,435.00	104,976.81	0.31
313376BR5	FEDERAL HOME LOAN BANK BONDS 12/18 1.75					1.75	14 Dec 2018		
		Local	5,000,000.000	101.170273	5,058,513.63	100.875300	5,043,765.00	-14,748.63	0.26
		Base		101.170273	5,058,513.63	100.875300	5,043,765.00	-14,748.63	0.26
313379EE5	FEDERAL HOME LOAN BANK BONDS 06/19 1.625					1.625	14 Jun 2019		
		Local	5,000,000.000	100.896464	5,044,823.19	100.554900	5,027,745.00	-17,078.19	0.26
		Base		100.896464	5,044,823.19	100.554900	5,027,745.00	-17,078.19	0.26
3133XUMS9	FEDERAL HOME LOAN BANK BONDS 09/19 4.5					4.5	13 Sep 2019		
		Local	5,000,000.000	107.790414	5,389,520.68	107.585900	5,379,295.00	-10,225.68	0.28
		Base		107.790414	5,389,520.68	107.585900	5,379,295.00	-10,225.68	0.28
3133XVRK9	FEDERAL HOME LOAN BANK BONDS 12/19 4.125					4.125	13 Dec 2019		
		Local	5,510,000.000	107.139091	5,903,363.91	107.092800	5,900,813.28	-2,550.63	0.31
		Base		107.139091	5,903,363.91	107.092800	5,900,813.28	-2,550.63	0.31
3136A2TP8	FANNIE MAE FNR 2011 127 VU					3.5	25 Dec 2024		
		Local	1,944,437.490	104.730395	2,036,417.06	104.721260	2,036,239.44	-177.62	0.11
Original Face:		Base	3,000,000.000	104.730395	2,036,417.06	104.721260	2,036,239.44	-177.62	0.11
3136A35N7	FANNIE MAE FNR 2012 21 WA					5.62572	25 Mar 2052		
		Local	607,589.130	109.720264	666,648.40	111.125680	675,187.55	8,539.15	0.04
Original Face:		Base	4,261,779.000	109.720264	666,648.40	111.125680	675,187.55	8,539.15	0.04
3136A3TC5	FANNIE MAE FNR 2012 11 DV					4.0	25 Apr 2023		
		Local	3,580,589.280	105.561036	3,779,707.14	105.112730	3,763,655.14	-16,052.00	0.20
Original Face:		Base	6,000,000.000	105.561036	3,779,707.14	105.112730	3,763,655.14	-16,052.00	0.20
3136A4GU7	FANNIE MAE FNR 2012 20 VK					3.5	25 Mar 2025		
		Local	833,034.230	104.260468	868,525.39	105.272530	876,956.21	8,430.82	0.05
Original Face:		Base	1,250,000.000	104.260468	868,525.39	105.272530	876,956.21	8,430.82	0.05

& 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
3136A56W1	FANNIEMAE ACES FNA 2012 M4 1A2					2.976	25 Apr 2022		
		Local	5,000,000.000	101.960812	5,098,040.58	101.672890	5,083,644.50	-14,396.08	0.26
Original Face:		Base	5,000,000.000	101.960812	5,098,040.58	101.672890	5,083,644.50	-14,396.08	0.26
3136A5E85	FANNIE MAE FNR 2012 44 KL					3.5	25 Dec 2031		
		Local	2,466,921.150	104.867475	2,586,997.91	104.408170	2,575,667.23	-11,330.68	0.13
Original Face:		Base	5,000,000.000	104.867475	2,586,997.91	104.408170	2,575,667.23	-11,330.68	0.13
3136A6P99	FANNIE MAE FNR 2012 76 VG					4.0	25 Mar 2029		
		Local	4,279,369.790	110.343240	4,721,995.28	105.745360	4,525,234.99	-196,760.29	0.24
Original Face:		Base	5,469,245.000	110.343240	4,721,995.28	105.745360	4,525,234.99	-196,760.29	0.24
3136A8HK9	FANNIE MAE FNR 2012 93 MC					2.5	25 Sep 2042		
		Local	2,468,362.200	100.560161	2,482,189.00	100.383470	2,477,827.63	-4,361.37	0.13
Original Face:		Base	10,000,000.000	100.560161	2,482,189.00	100.383470	2,477,827.63	-4,361.37	0.13
3136AA6K6	FANNIE MAE FNR 2012 151 YA					2.0	25 Jan 2028		
		Local	2,920,630.700	102.259624	2,986,625.96	97.889140	2,858,980.27	-127,645.69	0.15
Original Face:		Base	5,000,000.000	102.259624	2,986,625.96	97.889140	2,858,980.27	-127,645.69	0.15
3136AAF42	FANNIE MAE FNR 2012 133 JP					2.5	25 Jul 2042		
		Local	3,335,780.700	99.915108	3,332,948.89	100.331220	3,346,829.47	13,880.58	0.17
Original Face:		Base	6,000,000.000	99.915108	3,332,948.89	100.331220	3,346,829.47	13,880.58	0.17
3136ACH53	FANNIE MAE FNR 2013 13 PH					2.5	25 Apr 2042		
		Local	3,042,512.450	99.214219	3,018,604.97	100.432570	3,055,673.45	37,068.48	0.16
Original Face:		Base	5,000,000.000	99.214219	3,018,604.97	100.432570	3,055,673.45	37,068.48	0.16
3136AGDC3	FANNIE MAE FNR 2013 97 JF					1.12833	25 Apr 2038		
		Local	2,895,307.050	99.836334	2,890,568.42	99.514610	2,881,253.52	-9,314.90	0.15
Original Face:		Base	5,000,000.000	99.836334	2,890,568.42	99.514610	2,881,253.52	-9,314.90	0.15
3136AGY30	FANNIE MAE FNR 2013 117 PA					4.0	25 Feb 2043		
		Local	3,017,122.900	106.622592	3,216,934.65	104.775320	3,161,200.17	-55,734.48	0.16
Original Face:		Base	5,000,000.000	106.622592	3,216,934.65	104.775320	3,161,200.17	-55,734.48	0.16
3136AH5F3	FANNIE MAE FNR 2014 5 KV					3.5	25 Feb 2027		
		Local	1,402,185.090	104.024857	1,458,621.03	104.108770	1,459,797.65	1,176.62	0.08
Original Face:		Base	1,750,000.000	104.024857	1,458,621.03	104.108770	1,459,797.65	1,176.62	0.08

& 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
3136AHBT6	FANNIE MAE FNR 2013 123 PN					2.7	25 Mar 2043		
		Local	3,651,802.000	93.500330	3,414,446.91	95.332140	3,481,341.00	66,894.09	0.18
Original Face:		Base	3,651,802.000	93.500330	3,414,446.91	95.332140	3,481,341.00	66,894.09	0.18
3136AHDP2	FANNIE MAE FNR 2013 118 YA					3.0	25 Jul 2028		
		Local	4,765,656.330	102.674819	4,893,129.02	101.069240	4,816,612.63	-76,516.39	0.25
Original Face:		Base	8,500,000.000	102.674819	4,893,129.02	101.069240	4,816,612.63	-76,516.39	0.25
3136AHRY8	FANNIE MAE FNR 2013 131 KH					3.0	25 Aug 2041		
		Local	3,145,718.600	103.084753	3,242,756.24	101.709480	3,199,494.03	-43,262.21	0.17
Original Face:		Base	5,000,000.000	103.084753	3,242,756.24	101.709480	3,199,494.03	-43,262.21	0.17
3136AJDJ2	FANNIE MAE FNR 2014 9 A					4.0	25 May 2037		
		Local	3,385,907.750	106.040544	3,590,434.99	105.412550	3,569,171.70	-21,263.29	0.19
Original Face:		Base	5,000,000.000	106.040544	3,590,434.99	105.412550	3,569,171.70	-21,263.29	0.19
3136AJJ80	FANNIE MAE FNR 2014 30 KC					3.0	25 May 2033		
		Local	2,900,401.900	102.846481	2,982,961.30	102.820120	2,982,196.71	-764.59	0.16
Original Face:		Base	5,000,000.000	102.846481	2,982,961.30	102.820120	2,982,196.71	-764.59	0.16
3136AJMT0	FANNIE MAE FNR 2014 21 GV					3.0	25 May 2027		
		Local	4,046,751.850	101.223353	4,096,257.91	101.780390	4,118,799.82	22,541.91	0.21
Original Face:		Base	5,000,000.000	101.223353	4,096,257.91	101.780390	4,118,799.82	22,541.91	0.21
3136AJPN0	FANNIE MAE FNR 2014 19 VJ					4.5	25 May 2025		
		Local	6,523,207.640	107.658349	7,022,777.64	106.548560	6,950,383.81	-72,393.83	0.36
Original Face:		Base	8,346,000.000	107.658349	7,022,777.64	106.548560	6,950,383.81	-72,393.83	0.36
3136AJSJ6	FANNIE MAE FNR 2014 14 KD					3.0	25 Jan 2033		
		Local	3,094,140.750	102.314483	3,165,754.11	102.599930	3,174,586.24	8,832.13	0.17
Original Face:		Base	5,000,000.000	102.314483	3,165,754.11	102.599930	3,174,586.24	8,832.13	0.17
3136AJVF0	FANNIE MAE FNR 2014 18 TA					3.0	25 Jan 2033		
		Local	3,822,095.640	102.703137	3,925,412.11	103.159840	3,942,867.75	17,455.64	0.21
Original Face:		Base	6,000,000.000	102.703137	3,925,412.11	103.159840	3,942,867.75	17,455.64	0.21
3136AJVK9	FANNIE MAE FNR 2014 18 WV					3.5	25 Jan 2029		
		Local	7,798,592.290	104.127103	8,120,448.26	104.318830	8,135,400.23	14,951.97	0.42
Original Face:		Base	9,284,523.000	104.127103	8,120,448.26	104.318830	8,135,400.23	14,951.97	0.42

& 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
3136AKJ20	FANNIE MAE FNR 2014 52 GT					2.0	25 Jan 2029		
		Local	2,768,540.550	101.512020	2,810,401.43	100.588360	2,784,829.54	-25,571.89	0.15
Original Face:		Base	5,000,000.000	101.512020	2,810,401.43	100.588360	2,784,829.54	-25,571.89	0.15
3136AKQJ5	FANNIEMAE ACES FNA 2014 M8 FA					1.056025	25 May 2018		
		Local	5,872,384.200	100.091979	5,877,785.54	99.992190	5,871,925.57	-5,859.97	0.31
Original Face:		Base	10,000,000.000	100.091979	5,877,785.54	99.992190	5,871,925.57	-5,859.97	0.31
3136AL2K6	FANNIE MAE FNR 2014 84 VK					3.0	25 Mar 2035		
		Local	10,692,273.000	102.575604	10,967,663.58	98.077380	10,486,701.22	-480,962.36	0.55
Original Face:		Base	10,692,273.000	102.575604	10,967,663.58	98.077380	10,486,701.22	-480,962.36	0.55
3136AMP94	FANNIE MAE FNR 2015 15 HA					3.5	25 Sep 2041		
		Local	8,617,218.280	105.590142	9,098,933.06	103.943160	8,957,008.98	-141,924.08	0.47
Original Face:		Base	11,000,000.000	105.590142	9,098,933.06	103.943160	8,957,008.98	-141,924.08	0.47
3136AMYU7	FANNIE MAE FNR 2015 14 MV					3.0	25 Jul 2026		
		Local	1,950,849.650	104.444978	2,037,564.49	102.918300	2,007,781.30	-29,783.19	0.10
Original Face:		Base	2,304,044.000	104.444978	2,037,564.49	102.918300	2,007,781.30	-29,783.19	0.10
3136ARYU6	FANNIE MAE FNR 2016 21 VB					3.0	25 Aug 2027		
		Local	6,493,388.460	104.955534	6,815,170.53	102.550570	6,659,006.88	-156,163.65	0.35
Original Face:		Base	6,976,000.000	104.955534	6,815,170.53	102.550570	6,659,006.88	-156,163.65	0.35
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5					5.0	01 Nov 2033		
		Local	401,436.970	99.843597	400,809.11	110.093396	441,955.59	41,146.48	0.02
Original Face:		Base	6,625,000.000	99.843597	400,809.11	110.093396	441,955.59	41,146.48	0.02
31371LPL7	FNMA POOL 255227 FN 05/19 FIXED 4.5					4.5	01 May 2019		
		Local	100,804.500	99.997619	100,802.10	102.508536	103,333.22	2,531.12	0.01
Original Face:		Base	5,000,000.000	99.997619	100,802.10	102.508536	103,333.22	2,531.12	0.01
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5					5.5	01 Feb 2034		
		Local	391,506.420	99.926137	391,217.24	112.520571	440,525.26	49,308.02	0.02
Original Face:		Base	6,000,000.000	99.926137	391,217.24	112.520571	440,525.26	49,308.02	0.02
3137A34T3	FREDDIE MAC FHR 3763 WV					4.5	15 Dec 2021		
		Local	2,483,329.900	102.614440	2,548,255.08	103.827590	2,578,381.59	30,126.51	0.13
Original Face:		Base	5,000,000.000	102.614440	2,548,255.08	103.827590	2,578,381.59	30,126.51	0.13

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2					4.333	25 Oct 2020		
		Local	5,000,000.000	104.578425	5,228,921.25	107.537280	5,376,864.00	147,942.75	0.28
Original Face:		Base	5,000,000.000	104.578425	5,228,921.25	107.537280	5,376,864.00	147,942.75	0.28
3137A6EC2	FREDDIE MAC FHR 3815 TA					4.5	15 Oct 2040		
		Local	1,377,321.670	104.620014	1,440,954.13	105.631330	1,454,883.20	13,929.07	0.08
Original Face:		Base	7,703,000.000	104.620014	1,440,954.13	105.631330	1,454,883.20	13,929.07	0.08
3137A8BY3	FREDDIE MAC FHR 3820 WA					4.0	15 Feb 2029		
		Local	941,934.460	103.010580	970,292.15	101.742280	958,345.60	-11,946.55	0.05
Original Face:		Base	10,316,000.000	103.010580	970,292.15	101.742280	958,345.60	-11,946.55	0.05
3137A9QP4	FREDDIE MAC FHR 3842 PH					4.0	15 Apr 2041		
		Local	1,922,572.600	103.460156	1,989,096.62	105.861870	2,035,271.31	46,174.69	0.11
Original Face:		Base	10,000,000.000	103.460156	1,989,096.62	105.861870	2,035,271.31	46,174.69	0.11
3137A9VR4	FREDDIE MAC FHR 3835 BA					4.0	15 Aug 2038		
		Local	2,923,099.000	103.253239	3,018,194.40	103.812930	3,034,554.72	16,360.32	0.16
Original Face:		Base	10,000,000.000	103.253239	3,018,194.40	103.812930	3,034,554.72	16,360.32	0.16
3137AF2R2	FREDDIE MAC FHR 3920 AC					2.5	15 Sep 2041		
		Local	4,723,660.500	102.876544	4,859,538.67	99.012490	4,677,013.88	-182,524.79	0.24
Original Face:		Base	13,000,000.000	102.876544	4,859,538.67	99.012490	4,677,013.88	-182,524.79	0.24
3137AGR51	FREDDIE MAC FHR 3935 GC					2.5	15 Oct 2026		
		Local	1,114,861.710	101.044084	1,126,501.80	101.425410	1,130,753.06	4,251.26	0.06
Original Face:		Base	3,000,000.000	101.044084	1,126,501.80	101.425410	1,130,753.06	4,251.26	0.06
3137ANQX6	FREDDIE MAC FHR 4027 AB					4.0	15 Dec 2040		
		Local	2,365,878.050	107.467514	2,542,550.33	106.115360	2,510,560.01	-31,990.32	0.13
Original Face:		Base	5,000,000.000	107.467514	2,542,550.33	106.115360	2,510,560.01	-31,990.32	0.13
3137AV3S4	FREDDIE MAC FHR 4122 VM					3.5	15 Oct 2025		
		Local	5,725,302.640	105.035100	6,013,577.36	105.078830	6,016,081.03	2,503.67	0.31
Original Face:		Base	8,000,000.000	105.035100	6,013,577.36	105.078830	6,016,081.03	2,503.67	0.31
3137AXSF1	FREDDIE MAC FHR 4153 KG					2.5	15 Aug 2042		
		Local	3,340,094.500	102.477227	3,422,836.22	99.603840	3,326,862.38	-95,973.84	0.17
Original Face:		Base	5,000,000.000	102.477227	3,422,836.22	99.603840	3,326,862.38	-95,973.84	0.17

& 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
3137AXT29	FREDDIE MAC FHR 4153 YJ					3.0	15 Sep 2042		
		Local	2,833,696.600	104.233466	2,953,660.18	101.870520	2,886,701.46	-66,958.72	0.15
	Original Face:	Base	5,000,000.000	104.233466	2,953,660.18	101.870520	2,886,701.46	-66,958.72	0.15
3137AXUG6	FREDDIE MAC FHR 4160 HP					2.5	15 Jan 2033		
		Local	2,981,070.250	100.945536	3,009,257.35	101.032800	3,011,858.74	2,601.39	0.16
	Original Face:	Base	5,000,000.000	100.945536	3,009,257.35	101.032800	3,011,858.74	2,601.39	0.16
3137AYTU5	FREDDIE MAC FHR 4163 GP					3.0	15 Nov 2032		
		Local	3,217,462.950	104.395037	3,358,871.63	102.527520	3,298,784.97	-60,086.66	0.17
	Original Face:	Base	5,000,000.000	104.395037	3,358,871.63	102.527520	3,298,784.97	-60,086.66	0.17
3137B0BB9	FREDDIE MAC FHR 4183 VC					3.0	15 Oct 2029		
		Local	6,280,000.000	100.714042	6,324,841.86	100.137420	6,288,629.98	-36,211.88	0.33
	Original Face:	Base	6,280,000.000	100.714042	6,324,841.86	100.137420	6,288,629.98	-36,211.88	0.33
3137B12M3	FREDDIE MAC FHR 4182 VB					3.5	15 Mar 2026		
		Local	6,024,449.950	105.673732	6,366,261.10	104.618470	6,302,687.36	-63,573.74	0.33
	Original Face:	Base	8,090,000.000	105.673732	6,366,261.10	104.618470	6,302,687.36	-63,573.74	0.33
3137B2BC3	FREDDIE MAC FHR 4199 YV					3.5	15 May 2026		
		Local	2,269,487.190	105.311995	2,390,042.23	104.554200	2,372,844.18	-17,198.05	0.12
	Original Face:	Base	3,000,000.000	105.311995	2,390,042.23	104.554200	2,372,844.18	-17,198.05	0.12
3137B3GL6	FREDDIE MAC FHR 4229 MA					3.5	15 May 2041		
		Local	3,295,198.300	105.252068	3,468,264.35	104.261210	3,435,613.62	-32,650.73	0.18
	Original Face:	Base	5,000,000.000	105.252068	3,468,264.35	104.261210	3,435,613.62	-32,650.73	0.18
3137B3KZ0	FREDDIE MAC FHR 4223 DG					3.0	15 Dec 2038		
		Local	3,295,466.550	102.006239	3,361,581.50	101.926560	3,358,955.69	-2,625.81	0.18
	Original Face:	Base	5,000,000.000	102.006239	3,361,581.50	101.926560	3,358,955.69	-2,625.81	0.18
3137B4JB3	FREDDIE MAC FHR 4252 GA					2.5	15 Apr 2031		
		Local	645,644.750	101.118796	652,868.20	101.994680	658,523.30	5,655.10	0.03
	Original Face:	Base	1,000,000.000	101.118796	652,868.20	101.994680	658,523.30	5,655.10	0.03
3137B56H1	FREDDIE MAC FHR 4257 A					2.5	15 Oct 2027		
		Local	2,906,442.350	101.620336	2,953,536.47	101.588110	2,952,599.85	-936.62	0.15
	Original Face:	Base	5,000,000.000	101.620336	2,953,536.47	101.588110	2,952,599.85	-936.62	0.15

& 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
3137B6G54	FREDDIE MAC FHR 4279 PA					3.0	15 Dec 2043		
		Local	6,519,250.500	102.896966	6,708,110.97	102.347180	6,672,269.04	-35,841.93	0.35
Original Face:		Base	10,000,000.000	102.896966	6,708,110.97	102.347180	6,672,269.04	-35,841.93	0.35
3137B73L1	FREDDIE MAC FHR 4289 WE					3.0	15 Aug 2031		
		Local	3,314,555.700	102.168335	3,386,426.36	103.758160	3,439,122.01	52,695.65	0.18
Original Face:		Base	5,000,000.000	102.168335	3,386,426.36	103.758160	3,439,122.01	52,695.65	0.18
3137B8Z34	FREDDIE MAC FHR 4316 DA					3.0	15 Feb 2039		
		Local	3,085,313.100	102.315209	3,156,744.55	101.351590	3,127,013.88	-29,730.67	0.16
Original Face:		Base	5,000,000.000	102.315209	3,156,744.55	101.351590	3,127,013.88	-29,730.67	0.16
3137B9SJ5	FREDDIE MAC FHR 4328 WB					3.0	15 Jul 2041		
		Local	2,517,165.300	103.558440	2,606,737.11	101.238770	2,548,347.19	-58,389.92	0.13
Original Face:		Base	6,185,000.000	103.558440	2,606,737.11	101.238770	2,548,347.19	-58,389.92	0.13
3137BAHY1	FREDDIE MAC FHR 4345 AC					3.0	15 Mar 2037		
		Local	3,693,174.600	103.255313	3,813,399.01	102.438040	3,783,215.67	-30,183.34	0.20
Original Face:		Base	6,000,000.000	103.255313	3,813,399.01	102.438040	3,783,215.67	-30,183.34	0.20
3137BAVW9	FREDDIE MAC FHR 4340 TB					3.5	15 Jul 2039		
		Local	1,784,977.000	98.717426	1,762,083.35	102.259860	1,825,314.98	63,231.63	0.10
Original Face:		Base	1,784,977.000	98.717426	1,762,083.35	102.259860	1,825,314.98	63,231.63	0.10
3137BBK25	FREDDIE MAC FHR 4357 MA					3.0	15 Oct 2042		
		Local	6,219,375.400	101.628918	6,320,683.94	101.548960	6,315,711.04	-4,972.90	0.33
Original Face:		Base	10,000,000.000	101.628918	6,320,683.94	101.548960	6,315,711.04	-4,972.90	0.33
3137BBPZ7	FREDDIE MAC FHR 4351 EV					3.0	15 Nov 2025		
		Local	4,118,183.930	102.727392	4,230,502.94	102.839220	4,235,108.23	4,605.29	0.22
Original Face:		Base	5,183,921.000	102.727392	4,230,502.94	102.839220	4,235,108.23	4,605.29	0.22
3137BCGR3	FREDDIE MAC FHR 4360 DA					3.0	15 May 2037		
		Local	3,027,179.550	103.005743	3,118,168.79	102.238500	3,094,942.96	-23,225.83	0.16
Original Face:		Base	5,000,000.000	103.005743	3,118,168.79	102.238500	3,094,942.96	-23,225.83	0.16
3137BDAM8	FREDDIE MAC FHR 4372 TC					2.5	15 Aug 2029		
		Local	2,965,744.350	101.531800	3,011,173.63	100.938700	2,993,583.79	-17,589.84	0.16
Original Face:		Base	5,000,000.000	101.531800	3,011,173.63	100.938700	2,993,583.79	-17,589.84	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
3137BDVQ6	FREDDIE MAC FHR 4385 TA					3.0	15 Apr 2039		
		Local	6,344,443.400	103.033870	6,536,925.58	102.499750	6,503,038.62	-33,886.96	0.34
	Original Face:	Base	10,000,000.000	103.033870	6,536,925.58	102.499750	6,503,038.62	-33,886.96	0.34
3137BDY75	FREDDIE MAC FHR 4387 CB					4.0	15 Sep 2039		
		Local	5,000,000.000	105.630497	5,281,524.85	105.073060	5,253,653.00	-27,871.85	0.27
	Original Face:	Base	5,000,000.000	105.630497	5,281,524.85	105.073060	5,253,653.00	-27,871.85	0.27
3137BFYM7	FREDDIE MAC FHR 4432 JV					3.0	15 Mar 2028		
		Local	2,598,830.160	104.835117	2,724,486.65	102.755520	2,670,441.44	-54,045.21	0.14
	Original Face:	Base	3,000,000.000	104.835117	2,724,486.65	102.755520	2,670,441.44	-54,045.21	0.14
3137BHYX9	FREDDIE MAC FHR 4472 AB					3.0	15 Mar 2033		
		Local	3,765,063.350	103.826133	3,909,119.67	102.054250	3,842,407.16	-66,712.51	0.20
	Original Face:	Base	5,000,000.000	103.826133	3,909,119.67	102.054250	3,842,407.16	-66,712.51	0.20
3137BJAB9	FREDDIE MAC FHR 4475 MV					3.0	15 Oct 2026		
		Local	2,236,220.660	104.560820	2,338,210.65	102.892490	2,300,903.12	-37,307.53	0.12
	Original Face:	Base	2,579,263.000	104.560820	2,338,210.65	102.892490	2,300,903.12	-37,307.53	0.12
3137BJWT6	FREDDIE MAC FHR 4488 BD					3.0	15 May 2033		
		Local	3,768,312.050	102.886153	3,877,071.31	102.440360	3,860,272.43	-16,798.88	0.20
	Original Face:	Base	5,000,000.000	102.886153	3,877,071.31	102.440360	3,860,272.43	-16,798.88	0.20
3137BNRL0	FREDDIE MAC FHR 4567 BA					3.0	15 Jun 2043		
		Local	4,029,496.050	103.270707	4,161,289.07	101.691880	4,097,670.29	-63,618.78	0.21
	Original Face:	Base	5,000,000.000	103.270707	4,161,289.07	101.691880	4,097,670.29	-63,618.78	0.21
3137BSF99	FREDDIE MAC FHR 4622 TP					3.0	15 Oct 2043		
		Local	4,936,846.500	102.149111	5,042,944.80	101.269840	4,999,536.55	-43,408.25	0.26
	Original Face:	Base	5,000,000.000	102.149111	5,042,944.80	101.269840	4,999,536.55	-43,408.25	0.26
3137EADB2	FREDDIE MAC NOTES 01/22 2.375					2.375	13 Jan 2022		
		Local	2,000,000.000	99.716665	1,994,333.29	101.932200	2,038,644.00	44,310.71	0.11
		Base		99.716665	1,994,333.29	101.932200	2,038,644.00	44,310.71	0.11
31381PJ33	FNMA POOL 466582 FN 11/20 FLOATING VAR					1.242	01 Nov 2020		
		Local	4,085,000.000	100.451702	4,103,452.02	100.030119	4,086,230.36	-17,221.66	0.21
	Original Face:	Base	4,085,000.000	100.451702	4,103,452.02	100.030119	4,086,230.36	-17,221.66	0.21

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31381RAY0	FNMA POOL 468123 FN 05/18 FIXED 3.84					3.84	01 May 2018		
		Local	1,895,000.000	102.386203	1,940,218.55	101.849258	1,930,043.44	-10,175.11	0.10
Original Face:		Base	1,895,000.000	102.386203	1,940,218.55	101.849258	1,930,043.44	-10,175.11	0.10
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4					4.0	01 Jan 2041		
		Local	3,694,956.100	104.677508	3,867,787.98	105.514266	3,898,705.81	30,917.83	0.20
Original Face:		Base	10,000,000.000	104.677508	3,867,787.98	105.514266	3,898,705.81	30,917.83	0.20
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5					3.5	01 Sep 2026		
		Local	2,238,913.950	103.374912	2,314,475.33	104.443784	2,338,406.45	23,931.12	0.12
Original Face:		Base	7,000,000.000	103.374912	2,314,475.33	104.443784	2,338,406.45	23,931.12	0.12
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR					2.972	01 Nov 2035		
		Local	1,419,056.700	103.900534	1,474,407.49	105.893336	1,502,686.48	28,278.99	0.08
Original Face:		Base	5,000,000.000	103.900534	1,474,407.49	105.893336	1,502,686.48	28,278.99	0.08
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR					4.5	01 Apr 2041		
		Local	6,239,055.200	106.508303	6,645,111.80	107.945475	6,734,777.77	89,665.97	0.35
Original Face:		Base	20,000,000.000	106.508303	6,645,111.80	107.945475	6,734,777.77	89,665.97	0.35
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR					2.93	01 May 2036		
		Local	1,703,583.400	104.053845	1,772,644.03	106.034429	1,806,384.93	33,740.90	0.09
Original Face:		Base	5,000,000.000	104.053845	1,772,644.03	106.034429	1,806,384.93	33,740.90	0.09
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR					4.433	01 Oct 2037		
		Local	734,097.480	107.544741	789,483.23	106.360656	780,790.90	-8,692.33	0.04
Original Face:		Base	4,000,000.000	107.544741	789,483.23	106.360656	780,790.90	-8,692.33	0.04
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR					4.0	01 Aug 2032		
		Local	4,222,320.720	105.288462	4,445,616.54	106.108855	4,480,256.17	34,639.63	0.23
Original Face:		Base	8,000,000.000	105.288462	4,445,616.54	106.108855	4,480,256.17	34,639.63	0.23
3138EJRP5	FNMA POOL AL2293 FN 06/21 FIXED VAR					4.38	01 Jun 2021		
		Local	4,433,602.300	108.566524	4,813,407.92	107.930935	4,785,228.42	-28,179.50	0.25
Original Face:		Base	5,000,000.000	108.566524	4,813,407.92	107.930935	4,785,228.42	-28,179.50	0.25
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR					3.695	01 Aug 2037		
		Local	550,977.450	107.858935	594,278.41	104.388366	575,156.36	-19,122.05	0.03
Original Face:		Base	5,000,000.000	107.858935	594,278.41	104.388366	575,156.36	-19,122.05	0.03

& 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
3138EK7G4	FNMA POOL AL3594 FN 04/23 FIXED VAR					2.705	01 Apr 2023		
		Local	4,455,038.160	105.274445	4,690,016.68	101.535000	4,523,423.00	-166,593.68	0.24
	Original Face:	Base	4,950,000.000	105.274445	4,690,016.68	101.535000	4,523,423.00	-166,593.68	0.24
3138EKW43	FNMA POOL AL3366 FN 02/23 FIXED VAR					2.436	01 Feb 2023		
		Local	6,072,873.890	103.635129	6,293,630.68	99.991000	6,072,327.33	-221,303.35	0.32
	Original Face:	Base	6,575,000.000	103.635129	6,293,630.68	99.991000	6,072,327.33	-221,303.35	0.32
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR					3.0	01 Mar 2028		
		Local	3,102,822.120	103.110218	3,199,326.65	103.208999	3,202,391.65	3,065.00	0.17
	Original Face:	Base	6,000,000.000	103.110218	3,199,326.65	103.208999	3,202,391.65	3,065.00	0.17
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR					3.5	01 Apr 2026		
		Local	4,486,493.100	105.498579	4,733,186.48	104.430000	4,685,244.74	-47,941.74	0.24
	Original Face:	Base	10,000,000.000	105.498579	4,733,186.48	104.430000	4,685,244.74	-47,941.74	0.24
3138EMEK3	FNMA POOL AL4637 FN 11/27 FIXED VAR					2.5	01 Nov 2027		
		Local	2,908,985.600	100.800059	2,932,259.19	101.402995	2,949,798.52	17,539.33	0.15
	Original Face:	Base	5,000,000.000	100.800059	2,932,259.19	101.402995	2,949,798.52	17,539.33	0.15
3138EMJG7	FNMA POOL AL4762 FN 01/21 FIXED VAR					3.563	01 Jan 2021		
		Local	9,029,653.900	103.818768	9,374,475.44	105.030557	9,483,895.79	109,420.35	0.49
	Original Face:	Base	10,000,000.000	103.818768	9,374,475.44	105.030557	9,483,895.79	109,420.35	0.49
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR					3.5	01 Dec 2034		
		Local	4,020,640.320	105.328313	4,234,872.61	104.323000	4,194,452.60	-40,420.01	0.22
	Original Face:	Base	6,000,000.000	105.328313	4,234,872.61	104.323000	4,194,452.60	-40,420.01	0.22
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR					3.5	01 May 2045		
		Local	5,630,409.970	105.590645	5,945,186.23	103.023000	5,800,617.26	-144,568.97	0.30
	Original Face:	Base	6,750,000.000	105.590645	5,945,186.23	103.023000	5,800,617.26	-144,568.97	0.30
3138ER6F2	FNMA POOL AL9869 FN 10/31 FIXED VAR					2.5	01 Oct 2031		
		Local	5,000,000.000	100.562500	5,028,125.00	100.355053	5,017,752.65	-10,372.35	0.26
	Original Face:	Base	5,000,000.000	100.562500	5,028,125.00	100.355053	5,017,752.65	-10,372.35	0.26
3138L95M0	FNMA POOL AM8951 FN 05/25 FIXED 2.76					2.76	01 May 2025		
		Local	4,863,845.140	99.016449	4,816,006.76	99.963000	4,862,045.52	46,038.76	0.25
	Original Face:	Base	4,920,000.000	99.016449	4,816,006.76	99.963000	4,862,045.52	46,038.76	0.25

& 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
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.5	01 Nov 2027		
		Local	4,341,204.080	101.626956	4,411,833.58	101.399000	4,401,937.53	-9,896.05	0.23
Original Face:		Base	8,125,000.000	101.626956	4,411,833.58	101.399000	4,401,937.53	-9,896.05	0.23
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5					2.5	01 Oct 2032		
		Local	3,662,839.560	101.541390	3,719,298.20	97.823572	3,583,120.49	-136,177.71	0.19
Original Face:		Base	5,948,304.000	101.541390	3,719,298.20	97.823572	3,583,120.49	-136,177.71	0.19
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5					3.5	01 Sep 2033		
		Local	4,169,179.140	102.746145	4,283,670.84	104.483199	4,356,091.74	72,420.90	0.23
Original Face:		Base	6,000,000.000	102.746145	4,283,670.84	104.483199	4,356,091.74	72,420.90	0.23
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4					4.0	01 Jan 2034		
		Local	7,915,261.640	105.463480	8,347,710.37	106.519929	8,431,331.08	83,620.71	0.44
Original Face:		Base	11,523,254.000	105.463480	8,347,710.37	106.519929	8,431,331.08	83,620.71	0.44
31393T7D2	FANNIE MAE FNR 2003 125 AY					4.0	25 Dec 2018		
		Local	417,169.250	100.861027	420,761.19	101.500680	423,429.63	2,668.44	0.02
Original Face:		Base	5,000,000.000	100.861027	420,761.19	101.500680	423,429.63	2,668.44	0.02
31393XMJ3	FANNIE MAE FNR 2004 19 AY					4.0	25 Apr 2019		
		Local	532,278.550	101.068929	537,968.23	101.478700	540,149.35	2,181.12	0.03
Original Face:		Base	5,000,000.000	101.068929	537,968.23	101.478700	540,149.35	2,181.12	0.03
31394A3E4	FANNIE MAE FNR 2004 70 BD					4.5	25 Oct 2019		
		Local	278,922.700	101.337069	282,652.09	102.632140	286,264.34	3,612.25	0.01
Original Face:		Base	5,000,000.000	101.337069	282,652.09	102.632140	286,264.34	3,612.25	0.01
31394B6B5	FANNIE MAE FNR 2005 8 EY					5.0	25 Feb 2020		
		Local	1,137,256.700	102.519973	1,165,915.26	101.911190	1,158,991.84	-6,923.42	0.06
Original Face:		Base	10,127,769.000	102.519973	1,165,915.26	101.911190	1,158,991.84	-6,923.42	0.06
31394GJC8	FREDDIE MAC FHR 2649 PJ					3.5	15 Jun 2033		
		Local	94,210.850	99.862946	94,081.73	104.040950	98,017.86	3,936.13	0.01
Original Face:		Base	5,000,000.000	99.862946	94,081.73	104.040950	98,017.86	3,936.13	0.01
31394MNR7	FREDDIE MAC FHR 2715 NG					4.5	15 Dec 2018		
		Local	112,069.800	101.338291	113,569.62	102.136420	114,464.08	894.46	0.01
Original Face:		Base	760,000.000	101.338291	113,569.62	102.136420	114,464.08	894.46	0.01

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2					7.0	25 Mar 2044		
		Local	5,474,930.490	119.462506	6,540,489.19	121.936030	6,675,912.88	135,423.69	0.35
Original Face:		Base	41,000,000.000	119.462506	6,540,489.19	121.936030	6,675,912.88	135,423.69	0.35
31395UEG2	FREDDIE MAC FHR 2980 QA					6.0	15 May 2035		
		Local	413,764.400	101.778493	421,123.17	113.738600	470,609.84	49,486.67	0.02
Original Face:		Base	5,000,000.000	101.778493	421,123.17	113.738600	470,609.84	49,486.67	0.02
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A					5.271	25 Oct 2032		
		Local	5,645,533.640	74.511245	4,206,557.38	104.927450	5,923,714.49	1,717,157.11	0.31
Original Face:		Base	5,855,000.000	74.511245	4,206,557.38	104.927450	5,923,714.49	1,717,157.11	0.31
31396Q5U9	FANNIE MAE FNR 2009 69 WA					6.03305	25 Sep 2039		
		Local	1,114,028.900	105.679411	1,177,299.18	114.043380	1,270,476.21	93,177.03	0.07
Original Face:		Base	5,000,000.000	105.679411	1,177,299.18	114.043380	1,270,476.21	93,177.03	0.07
31396QKJ7	FANNIE MAE FNR 2009 52 AJ					4.0	25 Jul 2024		
		Local	306,112.740	102.274701	313,075.89	102.376950	313,388.89	313.00	0.02
Original Face:		Base	6,000,000.000	102.274701	313,075.89	102.376950	313,388.89	313.00	0.02
31396QLE7	FANNIE MAE FNR 2009 52 KC					4.5	25 Jul 2024		
		Local	137,431.100	101.847326	139,969.90	101.771130	139,865.18	-104.72	0.01
Original Face:		Base	5,000,000.000	101.847326	139,969.90	101.771130	139,865.18	-104.72	0.01
31396QTR0	FANNIE MAE FNR 2009 62 WA					5.5701	25 Aug 2039		
		Local	2,842,694.000	103.049697	2,929,387.55	111.942060	3,182,170.22	252,782.67	0.17
Original Face:		Base	10,000,000.000	103.049697	2,929,387.55	111.942060	3,182,170.22	252,782.67	0.17
31397MD46	FANNIE MAE FNR 2008 92 AY					4.0	25 Dec 2023		
		Local	624,792.720	102.910410	642,976.75	102.382340	639,677.41	-3,299.34	0.03
Original Face:		Base	6,000,000.000	102.910410	642,976.75	102.382340	639,677.41	-3,299.34	0.03
31397SFE9	FANNIE MAE FNR 2011 26 EB					3.0	25 Apr 2026		
		Local	5,000,000.000	99.363330	4,968,166.49	101.094770	5,054,738.50	86,572.01	0.26
Original Face:		Base	5,000,000.000	99.363330	4,968,166.49	101.094770	5,054,738.50	86,572.01	0.26
31397SGM0	FANNIE MAE FNR 2011 27 JQ					4.0	25 Sep 2039		
		Local	692,127.750	103.214963	714,379.40	101.674940	703,720.47	-10,658.93	0.04
Original Face:		Base	5,000,000.000	103.214963	714,379.40	101.674940	703,720.47	-10,658.93	0.04

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31398NWN0	FANNIE MAE FNR 2010 111 WA					6.06101	25 Oct 2040		
		Local	1,591,617.650	109.370120	1,740,754.13	113.746430	1,810,408.26	69,654.13	0.09
Original Face:		Base	5,000,000.000	109.370120	1,740,754.13	113.746430	1,810,408.26	69,654.13	0.09
31401EBE8	FNMA POOL 705737 FN 06/18 FIXED 5					5.0	01 Jun 2018		
		Local	81,524.300	100.052990	81,567.50	102.403562	83,483.79	1,916.29	0.00
Original Face:		Base	10,000,000.000	100.052990	81,567.50	102.403562	83,483.79	1,916.29	0.00
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR					5.0	01 Apr 2034		
		Local	1,920,752.480	99.574226	1,912,574.41	112.022917	2,151,682.96	239,108.55	0.11
Original Face:		Base	11,959,998.000	99.574226	1,912,574.41	112.022917	2,151,682.96	239,108.55	0.11
31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.0	01 Nov 2019		
		Local	220,245.500	100.296392	220,898.29	102.907179	226,648.43	5,750.14	0.01
Original Face:		Base	10,000,000.000	100.296392	220,898.29	102.907179	226,648.43	5,750.14	0.01
31403DC72	FNMA POOL 745394 FN 11/20 FIXED VAR					4.5	01 Nov 2020		
		Local	112,793.810	102.243714	115,324.58	103.213321	116,418.24	1,093.66	0.01
Original Face:		Base	3,640,000.000	102.243714	115,324.58	103.213321	116,418.24	1,093.66	0.01
31403DE39	FNMA POOL 745454 FN 12/20 FIXED VAR					4.0	01 Dec 2020		
		Local	158,160.540	100.465685	158,897.07	102.988197	162,886.69	3,989.62	0.01
Original Face:		Base	4,300,000.000	100.465685	158,897.07	102.988197	162,886.69	3,989.62	0.01
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5					5.0	01 Feb 2035		
		Local	345,984.500	99.255550	343,408.82	109.738395	379,677.84	36,269.02	0.02
Original Face:		Base	5,000,000.000	99.255550	343,408.82	109.738395	379,677.84	36,269.02	0.02
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.5	01 Dec 2033		
		Local	305,680.570	100.720677	307,883.54	112.262490	343,164.62	35,281.08	0.02
Original Face:		Base	6,500,000.000	100.720677	307,883.54	112.262490	343,164.62	35,281.08	0.02
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.5	01 Feb 2034		
		Local	660,998.480	100.170713	662,126.89	112.455187	743,327.08	81,200.19	0.04
Original Face:		Base	8,000,000.000	100.170713	662,126.89	112.455187	743,327.08	81,200.19	0.04
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5					5.5	01 Aug 2034		
		Local	426,405.880	100.558430	428,787.06	112.001667	477,581.69	48,794.63	0.02
Original Face:		Base	5,457,127.000	100.558430	428,787.06	112.001667	477,581.69	48,794.63	0.02

& 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
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5					5.5	01 Nov 2034		
		Local	459,542.950	100.626333	462,421.22	112.536442	517,153.29	54,732.07	0.03
	Original Face:	Base	5,000,000.000	100.626333	462,421.22	112.536442	517,153.29	54,732.07	0.03
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5					5.5	01 Dec 2034		
		Local	1,222,304.050	101.149137	1,236,350.00	112.196587	1,371,383.43	135,033.43	0.07
	Original Face:	Base	10,547,657.000	101.149137	1,236,350.00	112.196587	1,371,383.43	135,033.43	0.07
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5					5.5	01 Sep 2034		
		Local	1,281,274.230	100.645597	1,289,546.10	112.048321	1,435,646.26	146,100.16	0.07
	Original Face:	Base	17,500,000.000	100.645597	1,289,546.10	112.048321	1,435,646.26	146,100.16	0.07
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5					5.5	01 Feb 2036		
		Local	558,196.310	103.987087	580,452.08	111.791067	624,013.61	43,561.53	0.03
	Original Face:	Base	9,397,749.000	103.987087	580,452.08	111.791067	624,013.61	43,561.53	0.03
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3					3.0	01 Nov 2036		
		Local	4,696,773.110	100.741946	4,731,620.61	98.622519	4,632,075.95	-99,544.66	0.24
	Original Face:	Base	4,744,826.000	100.741946	4,731,620.61	98.622519	4,632,075.95	-99,544.66	0.24
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3					3.0	01 Dec 2036		
		Local	4,138,576.310	100.772895	4,170,563.14	98.622532	4,081,568.75	-88,994.39	0.21
	Original Face:	Base	4,166,154.000	100.772895	4,170,563.14	98.622532	4,081,568.75	-88,994.39	0.21
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5					5.5	01 Aug 2039		
		Local	1,832,206.920	105.902265	1,940,348.62	112.310977	2,057,769.49	117,420.87	0.11
	Original Face:	Base	9,100,000.000	105.902265	1,940,348.62	112.310977	2,057,769.49	117,420.87	0.11
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4					4.0	01 Mar 2026		
		Local	1,545,742.030	101.732034	1,572,514.80	105.026449	1,623,437.96	50,923.16	0.08
	Original Face:	Base	7,060,000.000	101.732034	1,572,514.80	105.026449	1,623,437.96	50,923.16	0.08
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4					4.0	01 Jul 2026		
		Local	1,500,324.600	103.934460	1,559,354.27	105.084449	1,576,607.84	17,253.57	0.08
	Original Face:	Base	6,000,000.000	103.934460	1,559,354.27	105.084449	1,576,607.84	17,253.57	0.08
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4					4.0	01 Jan 2042		
		Local	2,229,345.400	104.762647	2,335,521.26	105.545895	2,352,982.56	17,461.30	0.12
	Original Face:	Base	5,000,000.000	104.762647	2,335,521.26	105.545895	2,352,982.56	17,461.30	0.12

& 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
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3					3.0	01 Apr 2043		
		Local	4,936,066.870	103.995400	5,133,282.48	99.615000	4,917,063.01	-216,219.47	0.26
Original Face:		Base	7,000,000.000	103.995400	5,133,282.48	99.615000	4,917,063.01	-216,219.47	0.26
31417GWJ1	FNMA POOL AB9648 FN 06/28 FIXED 2.5					2.5	01 Jun 2028		
		Local	3,058,336.450	101.541459	3,105,479.45	101.398770	3,101,115.54	-4,363.91	0.16
Original Face:		Base	5,000,000.000	101.541459	3,105,479.45	101.398770	3,101,115.54	-4,363.91	0.16
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.0	01 Jan 2025		
		Local	747,425.910	101.660048	759,833.54	105.034040	785,051.63	25,218.09	0.04
Original Face:		Base	7,000,000.000	101.660048	759,833.54	105.034040	785,051.63	25,218.09	0.04
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4					4.0	01 Oct 2031		
		Local	1,950,270.160	107.141454	2,089,547.81	106.076000	2,068,768.57	-20,779.24	0.11
Original Face:		Base	6,100,000.000	107.141454	2,089,547.81	106.076000	2,068,768.57	-20,779.24	0.11
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3					3.0	01 Sep 2028		
		Local	6,736,732.820	102.493668	6,904,724.54	102.986099	6,937,898.33	33,173.79	0.36
Original Face:		Base	9,500,000.000	102.493668	6,904,724.54	102.986099	6,937,898.33	33,173.79	0.36
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5					3.5	01 Mar 2034		
		Local	2,878,130.250	103.436816	2,977,046.28	104.216390	2,999,483.45	22,437.17	0.16
Original Face:		Base	5,000,000.000	103.436816	2,977,046.28	104.216390	2,999,483.45	22,437.17	0.16
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4					4.0	01 Mar 2034		
		Local	4,647,242.210	104.861111	4,873,149.79	106.137142	4,932,450.06	59,300.27	0.26
Original Face:		Base	7,899,440.000	104.861111	4,873,149.79	106.137142	4,932,450.06	59,300.27	0.26
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5					4.5	01 Apr 2034		
		Local	4,996,771.280	107.382296	5,365,647.74	108.060543	5,399,538.18	33,890.44	0.28
Original Face:		Base	8,000,000.000	107.382296	5,365,647.74	108.060543	5,399,538.18	33,890.44	0.28
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR					3.129	01 Feb 2037		
		Local	1,194,461.800	103.598397	1,237,443.28	106.269274	1,269,345.88	31,902.60	0.07
Original Face:		Base	5,000,000.000	103.598397	1,237,443.28	106.269274	1,269,345.88	31,902.60	0.07
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR					5.75	01 Sep 2032		
		Local	883,585.670	107.348020	948,511.72	109.369195	966,370.53	17,858.81	0.05
Original Face:		Base	3,262,241.000	107.348020	948,511.72	109.369195	966,370.53	17,858.81	0.05

& 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
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR					2.718	01 Jan 2037		
		Local	1,788,913.490	103.591448	1,853,161.38	106.098820	1,898,016.10	44,854.72	0.10
Original Face:		Base	6,271,091.000	103.591448	1,853,161.38	106.098820	1,898,016.10	44,854.72	0.10
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR					3.5	01 Dec 2025		
		Local	2,379,692.760	104.177347	2,479,100.78	104.429779	2,485,107.89	6,007.11	0.13
Original Face:		Base	12,000,000.000	104.177347	2,479,100.78	104.429779	2,485,107.89	6,007.11	0.13
31677QAV1	FIFTH THIRD BANK SR UNSECURED 02/18 1.45					1.45	28 Feb 2018		
		Local	15,000,000.000	99.966111	14,994,916.59	100.028800	15,004,320.00	9,403.41	0.78
		Base		99.966111	14,994,916.59	100.028800	15,004,320.00	9,403.41	0.78
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95					5.95	01 Feb 2038		
		Local	5,000,000.000	99.621198	4,981,059.90	129.700500	6,485,025.00	1,503,965.10	0.34
		Base		99.621198	4,981,059.90	129.700500	6,485,025.00	1,503,965.10	0.34
345397WD1	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/17 3					3.0	12 Jun 2017		
		Local	10,000,000.000	99.997919	9,999,791.86	100.462500	10,046,250.00	46,458.14	0.52
		Base		99.997919	9,999,791.86	100.462500	10,046,250.00	46,458.14	0.52
345397YF4	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/20 VAR					2.00928	09 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.896300	10,089,630.00	89,630.00	0.53
		Base		100.000000	10,000,000.00	100.896300	10,089,630.00	89,630.00	0.53
35671DAU9	FREEPORT MCMORAN INC COMPANY GUAR 03/22 3.55					3.55	01 Mar 2022		
		Local	5,000,000.000	99.877454	4,993,872.68	92.875000	4,643,750.00	-350,122.68	0.24
		Base		99.877454	4,993,872.68	92.875000	4,643,750.00	-350,122.68	0.24
357081AE8	FREMF MORTGAGE TRUST FREMF 2015 K720 B 144A					3.389158	25 Jul 2022		
		Local	5,000,000.000	98.944875	4,947,243.75	99.530310	4,976,515.50	29,271.75	0.26
Original Face:		Base	5,000,000.000	98.944875	4,947,243.75	99.530310	4,976,515.50	29,271.75	0.26
36159JCY5	SYNCHRONY CREDIT CARD MASTER N GEMNT 2012 3 A					1.22	15 Mar 2020		
		Local	5,000,000.000	99.984951	4,999,247.55	100.013630	5,000,681.50	1,433.95	0.26
Original Face:		Base	5,000,000.000	99.984951	4,999,247.55	100.013630	5,000,681.50	1,433.95	0.26
36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6					6.0	20 Aug 2046		
		Local	7,173,760.320	112.100041	8,041,788.28	111.934000	8,029,876.88	-11,911.40	0.42
Original Face:		Base	8,707,929.000	112.100041	8,041,788.28	111.934000	8,029,876.88	-11,911.40	0.42

& 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
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5					5.5	20 Jun 2040		
		Local	4,017,410.700	110.579213	4,442,421.15	109.583030	4,402,400.37	-40,020.78	0.23
Original Face:		Base	6,000,000.000	110.579213	4,442,421.15	109.583030	4,402,400.37	-40,020.78	0.23
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4					4.0	20 Jan 2046		
		Local	5,340,120.730	106.446756	5,684,385.27	107.421081	5,736,415.41	52,030.14	0.30
Original Face:		Base	5,682,660.000	106.446756	5,684,385.27	107.421081	5,736,415.41	52,030.14	0.30
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5					5.5	15 Oct 2033		
		Local	341,218.920	101.119021	345,037.23	112.907007	385,260.07	40,222.84	0.02
Original Face:		Base	7,000,000.000	101.119021	345,037.23	112.907007	385,260.07	40,222.84	0.02
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4					4.0	20 Aug 2026		
		Local	5,067,254.510	106.040030	5,373,318.22	104.894000	5,315,245.95	-58,072.27	0.28
Original Face:		Base	22,821,698.000	106.040030	5,373,318.22	104.894000	5,315,245.95	-58,072.27	0.28
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5					3.5	20 Nov 2041		
		Local	1,103,312.000	103.080491	1,137,299.43	102.289253	1,128,569.60	-8,729.83	0.06
Original Face:		Base	5,000,000.000	103.080491	1,137,299.43	102.289253	1,128,569.60	-8,729.83	0.06
36206YCN9	GNMA POOL 424977 GN 10/18 FIXED 4					4.0	15 Oct 2018		
		Local	101,288.850	99.941810	101,229.91	100.566301	101,862.45	632.54	0.01
Original Face:		Base	7,500,000.000	99.941810	101,229.91	100.566301	101,862.45	632.54	0.01
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.5	20 Jun 2028		
		Local	7,605,080.030	101.524658	7,721,031.49	99.737000	7,585,078.67	-135,952.82	0.40
Original Face:		Base	13,640,889.000	101.524658	7,721,031.49	99.737000	7,585,078.67	-135,952.82	0.40
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5					5.0	20 Sep 2041		
		Local	3,063,996.650	109.360314	3,350,796.36	108.017122	3,309,641.00	-41,155.36	0.17
Original Face:		Base	5,000,000.000	109.360314	3,350,796.36	108.017122	3,309,641.00	-41,155.36	0.17
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4					4.0	15 Jul 2045		
		Local	7,988,028.800	107.139019	8,558,295.69	106.031525	8,469,828.75	-88,466.94	0.44
Original Face:		Base	10,000,000.000	107.139019	8,558,295.69	106.031525	8,469,828.75	-88,466.94	0.44
36249KAA8	GS MORTGAGE SECURITIES TRUST GSMS 2010 C1 A1 144A					3.679	10 Aug 2043		
		Local	3,034,208.170	104.458541	3,169,489.58	102.493570	3,109,868.27	-59,621.31	0.16
Original Face:		Base	14,082,000.000	104.458541	3,169,489.58	102.493570	3,109,868.27	-59,621.31	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
36290X3X6	GNMA POOL 621014 GN 09/18 FIXED 4					4.0	15 Sep 2018		
		Local	115,995.250	99.967395	115,957.43	103.030583	119,510.58	3,553.15	0.01
	Original Face:	Base	5,000,000.000	99.967395	115,957.43	103.030583	119,510.58	3,553.15	0.01
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5					5.5	15 Mar 2034		
		Local	288,740.810	101.049807	291,772.03	112.975390	326,206.06	34,434.03	0.02
	Original Face:	Base	7,322,535.000	101.049807	291,772.03	112.975390	326,206.06	34,434.03	0.02
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5					5.0	15 Jul 2039		
		Local	1,928,588.380	106.023316	2,044,753.35	111.737333	2,154,953.22	110,199.87	0.11
	Original Face:	Base	8,800,000.000	106.023316	2,044,753.35	111.737333	2,154,953.22	110,199.87	0.11
369604BC6	GENERAL ELECTRIC CO SR UNSECURED 12/17 5.25					5.25	06 Dec 2017		
		Local	5,000,000.000	99.938302	4,996,915.12	103.126500	5,156,325.00	159,409.88	0.27
		Base		99.938302	4,996,915.12	103.126500	5,156,325.00	159,409.88	0.27
36962G3H5	GENERAL ELECTRIC CO SR UNSECURED 09/17 5.625					5.625	15 Sep 2017		
		Local	5,000,000.000	99.981685	4,999,084.25	102.426200	5,121,310.00	122,225.75	0.27
		Base		99.981685	4,999,084.25	102.426200	5,121,310.00	122,225.75	0.27
36962G5W0	GENERAL ELECTRIC CO SR UNSECURED 04/17 2.3					2.3	27 Apr 2017		
		Local	5,000,000.000	100.006278	5,000,313.91	100.006278	5,000,313.91	0.00	0.26
		Base		100.006278	5,000,313.91	100.006278	5,000,313.91	0.00	0.26
36966THT2	GENERAL ELECTRIC CO SR UNSECURED 03/23 VAR					1.96344	15 Mar 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	101.747100	10,174,710.00	174,710.00	0.53
		Base		100.000000	10,000,000.00	101.747100	10,174,710.00	174,710.00	0.53
38141GFG4	GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 5.95					5.95	18 Jan 2018		
		Local	5,000,000.000	99.987435	4,999,371.77	103.788800	5,189,440.00	190,068.23	0.27
		Base		99.987435	4,999,371.77	103.788800	5,189,440.00	190,068.23	0.27
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					2.239	30 Apr 2018		
		Local	9,000,000.000	100.000000	9,000,000.00	101.044100	9,093,969.00	93,969.00	0.47
		Base		100.000000	9,000,000.00	101.044100	9,093,969.00	93,969.00	0.47
38238QAM8	GOODRICH CORP SR UNSECURED 02/18 6.8					6.8	01 Feb 2018		
		Local	1,800,000.000	104.124651	1,874,243.72	102.936300	1,852,853.40	-21,390.32	0.10
		Base		104.124651	1,874,243.72	102.936300	1,852,853.40	-21,390.32	0.10

& 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
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA					3.5	16 Apr 2042		
		Local	1,233,560.150	107.365638	1,324,419.73	103.469120	1,276,353.83	-48,065.90	0.07
Original Face:		Base	2,500,000.000	107.365638	1,324,419.73	103.469120	1,276,353.83	-48,065.90	0.07
38375CWQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 JP					3.0	20 Jul 2039		
		Local	4,379,120.500	102.796317	4,501,574.61	102.489130	4,488,122.50	-13,452.11	0.23
Original Face:		Base	10,000,000.000	102.796317	4,501,574.61	102.489130	4,488,122.50	-13,452.11	0.23
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM					3.5	20 Apr 2042		
		Local	4,587,193.200	107.130750	4,914,294.50	101.440840	4,653,287.31	-261,007.19	0.24
Original Face:		Base	8,000,000.000	107.130750	4,914,294.50	101.440840	4,653,287.31	-261,007.19	0.24
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E					3.0	16 Oct 2039		
		Local	1,012,287.600	104.103768	1,053,829.53	102.676430	1,039,380.77	-14,448.76	0.05
Original Face:		Base	10,000,000.000	104.103768	1,053,829.53	102.676430	1,039,380.77	-14,448.76	0.05
38376CRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 77 KC					4.5	20 May 2038		
		Local	560,210.570	103.516246	579,908.95	102.562150	574,564.01	-5,344.94	0.03
Original Face:		Base	7,440,000.000	103.516246	579,908.95	102.562150	574,564.01	-5,344.94	0.03
38376FNL2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 66 UG					4.5	20 Jul 2038		
		Local	416,062.670	103.346570	429,986.50	103.356490	430,027.77	41.27	0.02
Original Face:		Base	4,500,000.000	103.346570	429,986.50	103.356490	430,027.77	41.27	0.02
38376GW30	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 86 B					3.0	16 Feb 2041		
		Local	2,199,560.480	102.674027	2,258,377.32	100.528230	2,211,179.22	-47,198.10	0.12
Original Face:		Base	6,500,000.000	102.674027	2,258,377.32	100.528230	2,211,179.22	-47,198.10	0.12
38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG					2.04	20 Dec 2066		
		Local	19,973,055.200	101.269182	20,226,549.54	100.392910	20,051,531.33	-175,018.21	1.04
Original Face:		Base	20,000,000.000	101.269182	20,226,549.54	100.392910	20,051,531.33	-175,018.21	1.04
38376TCB6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 12 MD					4.5	20 Jul 2037		
		Local	794,953.620	104.947089	834,280.68	102.601610	815,635.21	-18,645.47	0.04
Original Face:		Base	7,600,000.000	104.947089	834,280.68	102.601610	815,635.21	-18,645.47	0.04
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA					5.72376	20 Aug 2034		
		Local	1,378,885.900	108.669673	1,498,430.80	111.762530	1,541,077.77	42,646.97	0.08
Original Face:		Base	5,000,000.000	108.669673	1,498,430.80	111.762530	1,541,077.77	42,646.97	0.08

& 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
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW					6.10474	20 Apr 2037		
		Local	2,948,777.100	109.752763	3,236,364.33	111.486210	3,287,479.83	51,115.50	0.17
Original Face:		Base	10,000,000.000	109.752763	3,236,364.33	111.486210	3,287,479.83	51,115.50	0.17
38378BDT3	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 22 B					2.68692	16 Aug 2041		
		Local	3,250,000.000	103.577318	3,366,262.85	100.286160	3,259,300.20	-106,962.65	0.17
Original Face:		Base	3,250,000.000	103.577318	3,366,262.85	100.286160	3,259,300.20	-106,962.65	0.17
38378BUA5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 67 B					2.67631	16 Oct 2047		
		Local	5,000,000.000	104.355196	5,217,759.80	100.592850	5,029,642.50	-188,117.30	0.26
Original Face:		Base	5,000,000.000	104.355196	5,217,759.80	100.592850	5,029,642.50	-188,117.30	0.26
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK					3.0	16 Jan 2027		
		Local	1,668,772.630	103.351122	1,724,695.23	103.143700	1,721,233.84	-3,461.39	0.09
Original Face:		Base	6,500,000.000	103.351122	1,724,695.23	103.143700	1,721,233.84	-3,461.39	0.09
38378KX79	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 139 AG					3.0	16 Oct 2051		
		Local	2,000,000.000	99.658603	1,993,172.06	97.436260	1,948,725.20	-44,446.86	0.10
Original Face:		Base	2,000,000.000	99.658603	1,993,172.06	97.436260	1,948,725.20	-44,446.86	0.10
38378N5M1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 73 AG					3.2	16 Apr 2043		
		Local	5,000,000.000	103.789372	5,189,468.61	101.720660	5,086,033.00	-103,435.61	0.27
Original Face:		Base	5,000,000.000	103.789372	5,189,468.61	101.720660	5,086,033.00	-103,435.61	0.27
38378NY56	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 64 AC					2.25	16 Dec 2047		
		Local	2,075,913.060	100.275468	2,081,631.53	100.032630	2,076,590.43	-5,041.10	0.11
Original Face:		Base	3,000,000.000	100.275468	2,081,631.53	100.032630	2,076,590.43	-5,041.10	0.11
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE					3.5	20 Sep 2043		
		Local	5,429,000.000	97.580875	5,297,665.72	102.265430	5,551,990.19	254,324.47	0.29
Original Face:		Base	5,429,000.000	97.580875	5,297,665.72	102.265430	5,551,990.19	254,324.47	0.29
38379GMY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 142 UQ					3.0	20 Nov 2043		
		Local	1,574,447.400	102.818187	1,618,818.27	102.142050	1,608,172.85	-10,645.42	0.08
Original Face:		Base	5,000,000.000	102.818187	1,618,818.27	102.142050	1,608,172.85	-10,645.42	0.08
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV					2.95	16 Oct 2029		
		Local	2,661,822.960	103.250734	2,748,351.74	100.304710	2,669,933.80	-78,417.94	0.14
Original Face:		Base	3,000,000.000	103.250734	2,748,351.74	100.304710	2,669,933.80	-78,417.94	0.14

& 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
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.2	16 Aug 2055		
		Local	8,044,570.500	99.879784	8,034,899.64	99.106040	7,972,655.26	-62,244.38	0.42
Original Face:		Base	10,000,000.000	99.879784	8,034,899.64	99.106040	7,972,655.26	-62,244.38	0.42
38380BC45	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 156 VA					3.0	20 Dec 2030		
		Local	5,795,355.970	102.455679	5,937,671.31	101.753060	5,896,952.04	-40,719.27	0.31
Original Face:		Base	5,879,850.000	102.455679	5,937,671.31	101.753060	5,896,952.04	-40,719.27	0.31
38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB					6.124	20 Nov 2042		
		Local	4,726,125.180	115.676437	5,467,013.24	114.825060	5,426,776.07	-40,237.17	0.28
Original Face:		Base	5,010,613.000	115.676437	5,467,013.24	114.825060	5,426,776.07	-40,237.17	0.28
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	101.381400	5,069,070.00	83,903.74	0.26
		Base		99.703325	4,985,166.26	101.381400	5,069,070.00	83,903.74	0.26
459200AS0	IBM CORP SR UNSECURED 01/28 6.5					6.5	15 Jan 2028		
		Local	10,000,000.000	122.947975	12,294,797.45	127.866300	12,786,630.00	491,832.55	0.67
		Base		122.947975	12,294,797.45	127.866300	12,786,630.00	491,832.55	0.67
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4					6.4	15 May 2038		
		Local	5,000,000.000	99.183780	4,959,188.98	130.518200	6,525,910.00	1,566,721.02	0.34
		Base		99.183780	4,959,188.98	130.518200	6,525,910.00	1,566,721.02	0.34
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.7	18 May 2023		
		Local	10,000,000.000	99.764598	9,976,459.80	98.072000	9,807,200.00	-169,259.80	0.51
		Base		99.764598	9,976,459.80	98.072000	9,807,200.00	-169,259.80	0.51
46635TCG5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C3 A4 144A					4.7171	15 Feb 2046		
		Local	10,000,000.000	109.688509	10,968,850.91	108.189770	10,818,977.00	-149,873.91	0.56
Original Face:		Base	10,000,000.000	109.688509	10,968,850.91	108.189770	10,818,977.00	-149,873.91	0.56
46636DAE6	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C4 A3 144A					4.1063	15 Jul 2046		
		Local	5,437,469.260	107.894628	5,866,737.24	102.507350	5,573,805.65	-292,931.59	0.29
Original Face:		Base	5,775,000.000	107.894628	5,866,737.24	102.507350	5,573,805.65	-292,931.59	0.29
46637WAC7	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 CBX A3					3.1388	15 Jun 2045		
		Local	4,291,192.750	102.773213	4,410,196.68	101.558870	4,358,086.87	-52,109.81	0.23
Original Face:		Base	10,000,000.000	102.773213	4,410,196.68	101.558870	4,358,086.87	-52,109.81	0.23

& 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
46638UAD8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 C8 ASB					2.3791	15 Oct 2045		
		Local	10,000,000.000	100.296859	10,029,685.91	100.750050	10,075,005.00	45,319.09	0.53
Original Face:		Base	10,000,000.000	100.296859	10,029,685.91	100.750050	10,075,005.00	45,319.09	0.53
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95					4.95	15 May 2033		
		Local	5,000,000.000	98.026183	4,901,309.17	117.317000	5,865,850.00	964,540.83	0.31
		Base		98.026183	4,901,309.17	117.317000	5,865,850.00	964,540.83	0.31
48126DX53	JPMORGAN CHASE + CO SR UNSECURED 06/23 VAR					1.94428	21 Jun 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	98.872500	4,943,625.00	-56,375.00	0.26
		Base		100.000000	5,000,000.00	98.872500	4,943,625.00	-56,375.00	0.26
487836BP2	KELLOGG CO SR UNSECURED 04/26 3.25					3.25	01 Apr 2026		
		Local	5,000,000.000	99.906154	4,995,307.69	98.404000	4,920,200.00	-75,107.69	0.26
		Base		99.906154	4,995,307.69	98.404000	4,920,200.00	-75,107.69	0.26
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,500,000.000	99.982311	3,499,380.90	100.266000	3,509,310.00	9,929.10	0.18
		Base		99.982311	3,499,380.90	100.266000	3,509,310.00	9,929.10	0.18
55616XAF4	MACYS RETAIL HLDGS INC COMPANY GUAR 01/22 3.875					3.875	15 Jan 2022		
		Local	2,000,000.000	99.615884	1,992,317.68	99.569800	1,991,396.00	-921.68	0.10
		Base		99.615884	1,992,317.68	99.569800	1,991,396.00	-921.68	0.10
577081BA9	MATTEL INC SR UNSECURED 08/21 2.35					2.35	15 Aug 2021		
		Local	3,000,000.000	99.882000	2,996,460.00	97.739000	2,932,170.00	-64,290.00	0.15
		Base		99.882000	2,996,460.00	97.739000	2,932,170.00	-64,290.00	0.15
58013MEB6	MCDONALD S CORP SR UNSECURED 10/17 5.8					5.8	15 Oct 2017		
		Local	3,000,000.000	99.987380	2,999,621.41	102.763300	3,082,899.00	83,277.59	0.16
		Base		99.987380	2,999,621.41	102.763300	3,082,899.00	83,277.59	0.16
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3					6.3	01 Mar 2038		
		Local	5,000,000.000	99.672491	4,983,624.55	126.432600	6,321,630.00	1,338,005.45	0.33
		Base		99.672491	4,983,624.55	126.432600	6,321,630.00	1,338,005.45	0.33
58768FAE6	MERCEDES BENZ AUTO LEASE TRUST MBALT 2016 A A4					1.69	15 Nov 2021		
		Local	5,000,000.000	99.997611	4,999,880.53	100.126000	5,006,300.00	6,419.47	0.26
Original Face:		Base	5,000,000.000	99.997611	4,999,880.53	100.126000	5,006,300.00	6,419.47	0.26

& 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
594918AV6	MICROSOFT CORP SR UNSECURED 12/18 1.625					1.625	06 Dec 2018		
		Local	5,000,000.000	99.796520	4,989,825.99	100.583800	5,029,190.00	39,364.01	0.26
		Base		99.796520	4,989,825.99	100.583800	5,029,190.00	39,364.01	0.26
59562VAT4	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/18 5.75					5.75	01 Apr 2018		
		Local	10,000,000.000	99.980393	9,998,039.33	104.521500	10,452,150.00	454,110.67	0.54
		Base		99.980393	9,998,039.33	104.521500	10,452,150.00	454,110.67	0.54
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375					6.375	15 Feb 2028		
		Local	10,000,000.000	124.246394	12,424,639.42	129.551600	12,955,160.00	530,520.58	0.68
		Base		124.246394	12,424,639.42	129.551600	12,955,160.00	530,520.58	0.68
61747YCM5	MORGAN STANLEY SR UNSECURED 01/20 5.5					5.5	26 Jan 2020		
		Local	3,100,000.000	106.478759	3,300,841.52	108.850700	3,374,371.70	73,530.18	0.18
		Base		106.478759	3,300,841.52	108.850700	3,374,371.70	73,530.18	0.18
626717AD4	MURPHY OIL CORP SR UNSECURED 06/22 4					4.0	01 Jun 2022		
		Local	5,000,000.000	99.890574	4,994,528.72	97.219000	4,860,950.00	-133,578.72	0.25
		Base		99.890574	4,994,528.72	97.219000	4,860,950.00	-133,578.72	0.25
637432HT5	NATIONAL RURAL UTIL COOP COLLATERAL T 04/17 5.45					5.45	10 Apr 2017		
		Local	7,500,000.000	99.996496	7,499,737.20	99.996496	7,499,737.20	0.00	0.39
		Base		99.996496	7,499,737.20	99.996496	7,499,737.20	0.00	0.39
651229AG1	NEWELL BRANDS INC SR UNSECURED 04/18 6.25					6.25	15 Apr 2018		
		Local	3,000,000.000	99.966585	2,998,997.55	104.852100	3,145,563.00	146,565.45	0.16
		Base		99.966585	2,998,997.55	104.852100	3,145,563.00	146,565.45	0.16
651229AN6	NEWELL BRANDS INC SR UNSECURED 12/17 2.05					2.05	01 Dec 2017		
		Local	3,000,000.000	99.982954	2,999,488.62	100.461000	3,013,830.00	14,341.38	0.16
		Base		99.982954	2,999,488.62	100.461000	3,013,830.00	14,341.38	0.16
651639AN6	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5					3.5	15 Mar 2022		
		Local	8,000,000.000	99.627167	7,970,173.35	103.182100	8,254,568.00	284,394.65	0.43
		Base		99.627167	7,970,173.35	103.182100	8,254,568.00	284,394.65	0.43
655844AZ1	NORFOLK SOUTHERN CORP SR UNSECURED 04/18 5.75					5.75	01 Apr 2018		
		Local	5,000,000.000	99.969944	4,998,497.18	104.443100	5,222,155.00	223,657.82	0.27
		Base		99.969944	4,998,497.18	104.443100	5,222,155.00	223,657.82	0.27

& 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
709599AE4	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 05/17 3.75					3.75	11 May 2017		
		Local	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.21
		Base		100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.21
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6					3.6	01 Mar 2024		
		Local	5,000,000.000	99.878982	4,993,949.09	105.675000	5,283,750.00	289,800.91	0.28
		Base		99.878982	4,993,949.09	105.675000	5,283,750.00	289,800.91	0.28
717081DZ3	PFIZER INC SR UNSECURED 12/21 2.2					2.2	15 Dec 2021		
		Local	5,000,000.000	99.913919	4,995,695.95	99.941300	4,997,065.00	1,369.05	0.26
		Base		99.913919	4,995,695.95	99.941300	4,997,065.00	1,369.05	0.26
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75					6.75	15 Dec 2027		
		Local	3,000,000.000	122.806189	3,684,185.66	129.825000	3,894,750.00	210,564.34	0.20
		Base		122.806189	3,684,185.66	129.825000	3,894,750.00	210,564.34	0.20
718172AH2	PHILIP MORRIS INTL INC SR UNSECURED 03/20 4.5					4.5	26 Mar 2020		
		Local	5,000,000.000	99.606630	4,980,331.52	107.264000	5,363,200.00	382,868.48	0.28
		Base		99.606630	4,980,331.52	107.264000	5,363,200.00	382,868.48	0.28
737679DD9	POTOMAC ELECTRIC POWER 1ST MORTGAGE 04/22 3.05					3.05	01 Apr 2022		
		Local	3,000,000.000	99.852700	2,995,581.00	101.571800	3,047,154.00	51,573.00	0.16
		Base		99.852700	2,995,581.00	101.571800	3,047,154.00	51,573.00	0.16
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625					5.625	01 Oct 2038		
		Local	9,800,000.000	99.945081	9,794,617.98	129.848600	12,725,162.80	2,930,544.82	0.66
		Base		99.945081	9,794,617.98	129.848600	12,725,162.80	2,930,544.82	0.66
742651DS8	PRIVATE EXPORT FUNDING US GOVT GUAR 07/18 1.875					1.875	15 Jul 2018		
		Local	3,000,000.000	99.989876	2,999,696.27	100.907800	3,027,234.00	27,537.73	0.16
		Base		99.989876	2,999,696.27	100.907800	3,027,234.00	27,537.73	0.16
742651DV1	PRIVATE EXPORT FUNDING US GOVT GUAR 09/20 2.3					2.3	15 Sep 2020		
		Local	10,000,000.000	100.899685	10,089,968.50	101.266200	10,126,620.00	36,651.50	0.53
		Base		100.899685	10,089,968.50	101.266200	10,126,620.00	36,651.50	0.53
7591EPAK6	REGIONS FINANCIAL CORP SR UNSECURED 02/21 3.2					3.2	08 Feb 2021		
		Local	3,000,000.000	101.051159	3,031,534.76	101.957000	3,058,710.00	27,175.24	0.16
		Base		101.051159	3,031,534.76	101.957000	3,058,710.00	27,175.24	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
771196BE1	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35					3.35	30 Sep 2024		
		Local	5,000,000.000	100.745626	5,037,281.32	103.035000	5,151,750.00	114,468.68	0.27
		Base		100.745626	5,037,281.32	103.035000	5,151,750.00	114,468.68	0.27
779382AP5	ROWAN COMPANIES INC COMPANY GUAR 06/22 4.875					4.875	01 Jun 2022		
		Local	4,000,000.000	99.659412	3,986,376.47	95.500000	3,820,000.00	-166,376.47	0.20
		Base		99.659412	3,986,376.47	95.500000	3,820,000.00	-166,376.47	0.20
78387GAM5	AT+T INC SR UNSECURED 06/34 6.45					6.45	15 Jun 2034		
		Local	5,000,000.000	100.000000	5,000,000.00	114.137000	5,706,850.00	706,850.00	0.30
		Base		100.000000	5,000,000.00	114.137000	5,706,850.00	706,850.00	0.30
822582BH4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 VAR					1.48372	11 May 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.362300	10,036,230.00	36,230.00	0.52
		Base		100.000000	10,000,000.00	100.362300	10,036,230.00	36,230.00	0.52
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95					2.95	01 Jul 2023		
		Local	5,000,000.000	99.924430	4,996,221.48	98.350000	4,917,500.00	-78,721.48	0.26
		Base		99.924430	4,996,221.48	98.350000	4,917,500.00	-78,721.48	0.26
844895AV4	SOUTHWEST GAS HOLDINGS SR UNSECURED 04/22 3.875					3.875	01 Apr 2022		
		Local	4,000,000.000	99.983190	3,999,327.58	102.412100	4,096,484.00	97,156.42	0.21
		Base		99.983190	3,999,327.58	102.412100	4,096,484.00	97,156.42	0.21
855244AG4	STARBUCKS CORP SR UNSECURED 06/22 2.7					2.7	15 Jun 2022		
		Local	5,000,000.000	99.985786	4,999,289.30	101.706400	5,085,320.00	86,030.70	0.27
		Base		99.985786	4,999,289.30	101.706400	5,085,320.00	86,030.70	0.27
857477AL7	STATE STREET CORP SR SUBORDINA 05/23 3.1					3.1	15 May 2023		
		Local	5,000,000.000	99.899647	4,994,982.33	101.104000	5,055,200.00	60,217.67	0.26
		Base		99.899647	4,994,982.33	101.104000	5,055,200.00	60,217.67	0.26
871829AL1	SYSCO CORPORATION COMPANY GUAR 02/18 5.25					5.25	12 Feb 2018		
		Local	4,000,000.000	99.934271	3,997,370.85	103.605000	4,144,200.00	146,829.15	0.22
		Base		99.934271	3,997,370.85	103.605000	4,144,200.00	146,829.15	0.22
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35					6.35	01 Nov 2032		
		Local	5,000,000.000	109.188461	5,459,423.03	126.351600	6,317,580.00	858,156.97	0.33
		Base		109.188461	5,459,423.03	126.351600	6,317,580.00	858,156.97	0.33

& 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
880591EC2	TENN VALLEY AUTHORITY SR UNSECURED 04/18 4.5					4.5	01 Apr 2018		
		Local	10,000,000.000	99.997089	9,999,708.94	103.656900	10,365,690.00	365,981.06	0.54
		Base		99.997089	9,999,708.94	103.656900	10,365,690.00	365,981.06	0.54
89233P5T9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3					3.3	12 Jan 2022		
		Local	5,000,000.000	99.819567	4,990,978.34	104.034300	5,201,715.00	210,736.66	0.27
		Base		99.819567	4,990,978.34	104.034300	5,201,715.00	210,736.66	0.27
89352HAN9	TRANSCANADA PIPELINES SR UNSECURED 01/18 1.875					1.875	12 Jan 2018		
		Local	5,000,000.000	99.938792	4,996,939.61	100.184100	5,009,205.00	12,265.39	0.26
		Base		99.938792	4,996,939.61	100.184100	5,009,205.00	12,265.39	0.26
902494AT0	TYSON FOODS INC COMPANY GUAR 06/22 4.5					4.5	15 Jun 2022		
		Local	3,000,000.000	99.720573	2,991,617.19	107.083600	3,212,508.00	220,890.81	0.17
		Base		99.720573	2,991,617.19	107.083600	3,212,508.00	220,890.81	0.17
90327QCY3	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2					2.0	01 Jun 2021		
		Local	15,000,000.000	99.907600	14,986,139.98	98.150000	14,722,500.00	-263,639.98	0.77
		Base		99.907600	14,986,139.98	98.150000	14,722,500.00	-263,639.98	0.77
90327QCZ0	USAA CAPITAL CORP SR UNSECURED 144A 02/19 VAR					1.251141	01 Feb 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	99.981000	6,998,670.00	-1,330.00	0.36
		Base		100.000000	7,000,000.00	99.981000	6,998,670.00	-1,330.00	0.36
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2					6.2	15 Jan 2038		
		Local	5,000,000.000	99.643021	4,982,151.06	132.573900	6,628,695.00	1,646,543.94	0.35
		Base		99.643021	4,982,151.06	132.573900	6,628,695.00	1,646,543.94	0.35
91159HHD5	US BANCORP SR UNSECURED 05/17 1.65					1.65	15 May 2017		
		Local	10,000,000.000	99.924393	9,992,439.25	99.924393	9,992,439.25	0.00	0.52
		Base		99.924393	9,992,439.25	99.924393	9,992,439.25	0.00	0.52
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	100.558500	5,027,925.00	27,925.00	0.26
		Base		100.000000	5,000,000.00	100.558500	5,027,925.00	27,925.00	0.26
912810DZ8	US TREASURY N/B 08/17 8.875					8.875	15 Aug 2017		
		Local	10,000,000.000	102.775189	10,277,518.85	103.710900	10,371,090.00	93,571.15	0.54
		Base		102.775189	10,277,518.85	103.710900	10,371,090.00	93,571.15	0.54

& 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
912810ED6	US TREASURY N/B 08/19 8.125					8.125	15 Aug 2019		
		7,500,000.000	Local	109.732136	8,229,910.20	116.355500	8,726,662.50	496,752.30	0.45
			Base	109.732136	8,229,910.20	116.355500	8,726,662.50	496,752.30	0.45
912810EM6	US TREASURY N/B 08/22 7.25					7.25	15 Aug 2022		
		5,000,000.000	Local	119.134594	5,956,729.68	127.183600	6,359,180.00	402,450.32	0.33
			Base	119.134594	5,956,729.68	127.183600	6,359,180.00	402,450.32	0.33
912810EN4	US TREASURY N/B 11/22 7.625					7.625	15 Nov 2022		
		5,000,000.000	Local	121.342685	6,067,134.27	130.238300	6,511,915.00	444,780.73	0.34
			Base	121.342685	6,067,134.27	130.238300	6,511,915.00	444,780.73	0.34
912810EP9	US TREASURY N/B 02/23 7.125					7.125	15 Feb 2023		
		5,000,000.000	Local	111.555440	5,577,772.00	128.535200	6,426,760.00	848,988.00	0.33
			Base	111.555440	5,577,772.00	128.535200	6,426,760.00	848,988.00	0.33
912810EV6	US TREASURY N/B 08/25 6.875					6.875	15 Aug 2025		
		12,500,000.000	Local	130.446494	16,305,811.69	135.449200	16,931,150.00	625,338.31	0.88
			Base	130.446494	16,305,811.69	135.449200	16,931,150.00	625,338.31	0.88
912810EW4	US TREASURY N/B 02/26 6					6.0	15 Feb 2026		
		12,500,000.000	Local	121.274225	15,159,278.11	129.785200	16,223,150.00	1,063,871.89	0.85
			Base	121.274225	15,159,278.11	129.785200	16,223,150.00	1,063,871.89	0.85
912810EX2	US TREASURY N/B 08/26 6.75					6.75	15 Aug 2026		
		20,000,000.000	Local	136.941883	27,388,376.69	137.375000	27,475,000.00	86,623.31	1.43
			Base	136.941883	27,388,376.69	137.375000	27,475,000.00	86,623.31	1.43
912810EY0	US TREASURY N/B 11/26 6.5					6.5	15 Nov 2026		
		12,500,000.000	Local	140.068039	17,508,504.89	135.929700	16,991,212.50	-517,292.39	0.89
			Base	140.068039	17,508,504.89	135.929700	16,991,212.50	-517,292.39	0.89
912810FA1	US TREASURY N/B 08/27 6.375					6.375	15 Aug 2027		
		10,000,000.000	Local	118.839484	11,883,948.38	136.769500	13,676,950.00	1,793,001.62	0.71
			Base	118.839484	11,883,948.38	136.769500	13,676,950.00	1,793,001.62	0.71
912810FB9	US TREASURY N/B 11/27 6.125					6.125	15 Nov 2027		
		15,000,000.000	Local	140.137862	21,020,679.32	135.059000	20,258,850.00	-761,829.32	1.06
			Base	140.137862	21,020,679.32	135.059000	20,258,850.00	-761,829.32	1.06

& 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
912810FE3	US TREASURY N/B 08/28 5.5					5.5	15 Aug 2028		
		7,500,000.000	Local	133.158934	9,986,920.08	130.367200	9,777,540.00	-209,380.08	0.51
			Base	133.158934	9,986,920.08	130.367200	9,777,540.00	-209,380.08	0.51
912810FF0	US TREASURY N/B 11/28 5.25					5.25	15 Nov 2028		
		7,500,000.000	Local	128.813260	9,660,994.53	128.296900	9,622,267.50	-38,727.03	0.50
			Base	128.813260	9,660,994.53	128.296900	9,622,267.50	-38,727.03	0.50
912810FG8	US TREASURY N/B 02/29 5.25					5.25	15 Feb 2029		
		5,000,000.000	Local	133.191516	6,659,575.80	128.730500	6,436,525.00	-223,050.80	0.34
			Base	133.191516	6,659,575.80	128.730500	6,436,525.00	-223,050.80	0.34
912810FJ2	US TREASURY N/B 08/29 6.125					6.125	15 Aug 2029		
		10,000,000.000	Local	139.746786	13,974,678.60	139.062500	13,906,250.00	-68,428.60	0.72
			Base	139.746786	13,974,678.60	139.062500	13,906,250.00	-68,428.60	0.72
912810FM5	US TREASURY N/B 05/30 6.25					6.25	15 May 2030		
		10,000,000.000	Local	150.278555	15,027,855.45	142.344000	14,234,400.00	-793,455.45	0.74
			Base	150.278555	15,027,855.45	142.344000	14,234,400.00	-793,455.45	0.74
912810PU6	US TREASURY N/B 05/37 5					5.0	15 May 2037		
		2,500,000.000	Local	120.513516	3,012,837.89	135.554700	3,388,867.50	376,029.61	0.18
			Base	120.513516	3,012,837.89	135.554700	3,388,867.50	376,029.61	0.18
912828B33	US TREASURY N/B 01/19 1.5					1.5	31 Jan 2019		
		5,000,000.000	Local	99.917272	4,995,863.62	100.539100	5,026,955.00	31,091.38	0.26
			Base	99.917272	4,995,863.62	100.539100	5,026,955.00	31,091.38	0.26
912828B58	US TREASURY N/B 01/21 2.125					2.125	31 Jan 2021		
		5,000,000.000	Local	99.854822	4,992,741.11	101.515600	5,075,780.00	83,038.89	0.26
			Base	99.854822	4,992,741.11	101.515600	5,075,780.00	83,038.89	0.26
912828FY1	US TREASURY N/B 11/16 4.625					4.625	15 Nov 2016		
		0.000	Local	0.000000	-0.03	0.000000	0.00	0.03	0.00
			Base	0.000000	-0.03	0.000000	0.00	0.03	0.00
912828G38	US TREASURY N/B 11/24 2.25					2.25	15 Nov 2024		
		2,500,000.000	Local	103.958030	2,598,950.76	99.894500	2,497,362.50	-101,588.26	0.13
			Base	103.958030	2,598,950.76	99.894500	2,497,362.50	-101,588.26	0.13

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828JH4	US TREASURY N/B 08/18 4					4.0	15 Aug 2018		
		Local	10,000,000.000	100.955840	10,095,584.03	104.273400	10,427,340.00	331,755.97	0.54
		Base		100.955840	10,095,584.03	104.273400	10,427,340.00	331,755.97	0.54
912828KD1	US TREASURY N/B 02/19 2.75					2.75	15 Feb 2019		
		Local	5,000,000.000	102.317937	5,115,896.86	102.941400	5,147,070.00	31,173.14	0.27
		Base		102.317937	5,115,896.86	102.941400	5,147,070.00	31,173.14	0.27
912828M56	US TREASURY N/B 11/25 2.25					2.25	15 Nov 2025		
		Local	5,000,000.000	99.595073	4,979,753.63	99.270000	4,963,500.00	-16,253.63	0.26
		Base		99.595073	4,979,753.63	99.270000	4,963,500.00	-16,253.63	0.26
912828MD9	US TREASURY N/B 12/16 3.25					3.25	31 Dec 2016		
		Local	0.000	0.000000	-0.10	0.000000	0.00	0.10	0.00
		Base		0.000000	-0.10	0.000000	0.00	0.10	0.00
912828MK3	US TREASURY N/B 01/17 3.125					3.125	31 Jan 2017		
		Local	0.000	0.000000	-0.01	0.000000	0.00	0.01	0.00
		Base		0.000000	-0.01	0.000000	0.00	0.01	0.00
912828MV9	US TREASURY N/B 03/17 3.25					3.25	31 Mar 2017		
		Local	7,500,000.000	100.209627	7,515,722.06	100.209627	7,515,722.06	0.00	0.39
		Base		100.209627	7,515,722.06	100.209627	7,515,722.06	0.00	0.39
912828NR7	US TREASURY N/B 07/17 2.375					2.375	31 Jul 2017		
		Local	7,500,000.000	100.658510	7,549,388.28	100.699200	7,552,440.00	3,051.72	0.39
		Base		100.658510	7,549,388.28	100.699200	7,552,440.00	3,051.72	0.39
912828PK0	US TREASURY N/B 11/17 2.25					2.25	30 Nov 2017		
		Local	5,000,000.000	100.093349	5,004,667.47	101.054700	5,052,735.00	48,067.53	0.26
		Base		100.093349	5,004,667.47	101.054700	5,052,735.00	48,067.53	0.26
912828PT1	US TREASURY N/B 01/18 2.625					2.625	31 Jan 2018		
		Local	5,000,000.000	101.683158	5,084,157.90	101.546900	5,077,345.00	-6,812.90	0.26
		Base		101.683158	5,084,157.90	101.546900	5,077,345.00	-6,812.90	0.26
912828QN3	US TREASURY N/B 05/21 3.125					3.125	15 May 2021		
		Local	5,000,000.000	106.369797	5,318,489.83	105.410200	5,270,510.00	-47,979.83	0.27
		Base		106.369797	5,318,489.83	105.410200	5,270,510.00	-47,979.83	0.27

& 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
912828QQ6	US TREASURY N/B 05/18 2.375					2.375	31 May 2018		
		Local	5,000,000.000	101.276913	5,063,845.65	101.687500	5,084,375.00	20,529.35	0.26
		Base		101.276913	5,063,845.65	101.687500	5,084,375.00	20,529.35	0.26
912828TC4	US TREASURY N/B 06/19 1					1.0	30 Jun 2019		
		Local	5,000,000.000	99.631909	4,981,595.43	99.273400	4,963,670.00	-17,925.43	0.26
		Base		99.631909	4,981,595.43	99.273400	4,963,670.00	-17,925.43	0.26
912828TJ9	US TREASURY N/B 08/22 1.625					1.625	15 Aug 2022		
		Local	5,000,000.000	99.577840	4,978,891.98	98.105500	4,905,275.00	-73,616.98	0.26
		Base		99.577840	4,978,891.98	98.105500	4,905,275.00	-73,616.98	0.26
912828TR1	US TREASURY N/B 09/19 1					1.0	30 Sep 2019		
		Local	5,000,000.000	99.697779	4,984,888.93	99.050800	4,952,540.00	-32,348.93	0.26
		Base		99.697779	4,984,888.93	99.050800	4,952,540.00	-32,348.93	0.26
912828TW0	US TREASURY N/B 10/17 0.75					0.75	31 Oct 2017		
		Local	5,000,000.000	99.952234	4,997,611.69	99.976600	4,998,830.00	1,218.31	0.26
		Base		99.952234	4,997,611.69	99.976600	4,998,830.00	1,218.31	0.26
912828TY6	US TREASURY N/B 11/22 1.625					1.625	15 Nov 2022		
		Local	5,000,000.000	99.052592	4,952,629.61	97.800800	4,890,040.00	-62,589.61	0.25
		Base		99.052592	4,952,629.61	97.800800	4,890,040.00	-62,589.61	0.25
912828UB4	US TREASURY N/B 11/19 1					1.0	30 Nov 2019		
		Local	7,500,000.000	99.582088	7,468,656.60	98.882800	7,416,210.00	-52,446.60	0.39
		Base		99.582088	7,468,656.60	98.882800	7,416,210.00	-52,446.60	0.39
912828UX6	TSY INFL IX N/B 04/18 0.125					0.125	15 Apr 2018		
		Local	104,442.000	101.705358	106,223.11	101.456300	105,962.99	-260.12	0.01
	Original Face:	Base	100,000.000	101.705358	106,223.11	101.456300	105,962.99	-260.12	0.01
912828WS5	US TREASURY N/B 06/19 1.625					1.625	30 Jun 2019		
		Local	5,000,000.000	99.958106	4,997,905.28	100.683600	5,034,180.00	36,274.72	0.26
		Base		99.958106	4,997,905.28	100.683600	5,034,180.00	36,274.72	0.26
927804FF6	VIRGINIA ELEC + POWER CO SR UNSECURED 04/18 5.4					5.4	30 Apr 2018		
		Local	7,000,000.000	99.973917	6,998,174.17	104.340000	7,303,800.00	305,625.83	0.38
		Base		99.973917	6,998,174.17	104.340000	7,303,800.00	305,625.83	0.38

& 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
92890FAT3	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4					3.723	15 May 2047		
		Local	9,250,000.000	107.575252	9,950,710.77	104.535930	9,669,573.53	-281,137.24	0.50
Original Face:		Base	9,250,000.000	107.575252	9,950,710.77	104.535930	9,669,573.53	-281,137.24	0.50
92936TAB8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 A2					3.431	15 Jun 2045		
		Local	5,000,000.000	101.706572	5,085,328.61	104.250200	5,212,510.00	127,181.39	0.27
Original Face:		Base	5,000,000.000	101.706572	5,085,328.61	104.250200	5,212,510.00	127,181.39	0.27
92937EAC8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 A3					2.695	15 Mar 2045		
		Local	5,000,000.000	102.618131	5,130,906.57	100.819280	5,040,964.00	-89,942.57	0.26
Original Face:		Base	5,000,000.000	102.618131	5,130,906.57	100.819280	5,040,964.00	-89,942.57	0.26
92937FAF8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C12 AS					3.56	15 Mar 2048		
		Local	7,400,000.000	101.047066	7,477,482.89	102.950060	7,618,304.44	140,821.55	0.40
Original Face:		Base	7,400,000.000	101.047066	7,477,482.89	102.950060	7,618,304.44	140,821.55	0.40
92938VAL9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C19 A1					1.233	15 Mar 2047		
		Local	946,848.390	99.999636	946,844.94	99.623740	943,285.78	-3,559.16	0.05
Original Face:		Base	2,000,000.000	99.999636	946,844.94	99.623740	943,285.78	-3,559.16	0.05
931142CG6	WAL MART STORES INC SR UNSECURED 04/17 5.375					5.375	05 Apr 2017		
		Local	5,000,000.000	99.996417	4,999,820.85	99.996417	4,999,820.85	0.00	0.26
		Base		99.996417	4,999,820.85	99.996417	4,999,820.85	0.00	0.26
931142CH4	WAL MART STORES INC SR UNSECURED 04/27 5.875					5.875	05 Apr 2027		
		Local	5,000,000.000	99.905618	4,995,280.88	124.461800	6,223,090.00	1,227,809.12	0.32
		Base		99.905618	4,995,280.88	124.461800	6,223,090.00	1,227,809.12	0.32
94106LBD0	WASTE MANAGEMENT INC COMPANY GUAR 05/23 2.4					2.4	15 May 2023		
		Local	5,000,000.000	99.909820	4,995,490.98	98.140000	4,907,000.00	-88,490.98	0.26
		Base		99.909820	4,995,490.98	98.140000	4,907,000.00	-88,490.98	0.26
94973VAX5	ANTHEM INC SR UNSECURED 05/22 3.125					3.125	15 May 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	100.486400	5,024,320.00	24,320.00	0.26
		Base		100.000000	5,000,000.00	100.486400	5,024,320.00	24,320.00	0.26
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.5	04 Mar 2021		
		Local	10,000,000.000	99.981560	9,998,155.97	100.160000	10,016,000.00	17,844.03	0.52
		Base		99.981560	9,998,155.97	100.160000	10,016,000.00	17,844.03	0.52

& 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
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR					2.28167	04 Mar 2021		
		Local	15,000,000.000	100.000000	15,000,000.00	102.748000	15,412,200.00	412,200.00	0.80
		Base		100.000000	15,000,000.00	102.748000	15,412,200.00	412,200.00	0.80
94989JAW6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A1					1.531	15 May 2048		
		Local	2,609,536.430	99.997635	2,609,474.72	99.684340	2,601,299.17	-8,175.55	0.14
Original Face:		Base	3,500,000.000	99.997635	2,609,474.72	99.684340	2,601,299.17	-8,175.55	0.14
94989JAZ9	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A4					3.54	15 May 2048		
		Local	5,000,000.000	103.726925	5,186,346.23	102.687830	5,134,391.50	-51,954.73	0.27
Original Face:		Base	5,000,000.000	103.726925	5,186,346.23	102.687830	5,134,391.50	-51,954.73	0.27
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85					2.85	13 May 2026		
		Local	7,000,000.000	99.643023	6,975,011.61	96.939000	6,785,730.00	-189,281.61	0.35
		Base		99.643023	6,975,011.61	96.939000	6,785,730.00	-189,281.61	0.35
ACI080VT9	COOPERATIEVE RABOBANK UA SR UNSECURED 09/17 VAR					0.93733	26 Sep 2017		
		Local	10,000,000.000	99.416853	9,941,685.26	99.720050	9,972,005.00	30,319.74	0.52
		Base		99.416853	9,941,685.26	99.720050	9,972,005.00	30,319.74	0.52
US DOLLAR Total									
		Local	1,746,452,998.500		1,828,955,317.31		1,856,799,424.76	27,844,107.45	96.77
Original Face:		Base	1,605,589,038.000		1,828,955,317.31		1,856,799,424.76	27,844,107.45	96.77
FIXED INCOME Total									
		Base	1,746,452,998.500		1,828,955,317.31		1,856,799,424.76	27,844,107.45	96.77
Original Face:			1,605,589,038.000						

& 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
FUND Total								
		1,808,331,342.900	Base	1,890,821,793.55		1,918,669,269.04	27,847,475.49	100.00
Original Face:		1,605,589,038.000						

& 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
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	765,124.330	1.000000	765,124.33	1.000000	765,124.33	0.00	0.25
		Base		1.000000	765,124.33	1.000000	765,124.33	0.00	0.25
US DOLLAR Total									
		Local	765,124.330		765,124.33		765,124.33	0.00	0.25
		Base			765,124.33		765,124.33	0.00	0.25
CASH Total									
		Base	765,124.330		765,124.33		765,124.33	0.00	0.25
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
21684BP65	COOPERATIEVE CENTRALE					1.39706	25 Sep 2017		
		Local	2,500,000.000	100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.81
		Base		100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.81
313313MM7	FED FARM CRD DISCOUNT NT DISCOUNT NOT 10/17 0.00000						03 Oct 2017		
		Local	3,000,000.000	99.574000	2,987,220.00	99.552100	2,986,563.00	-657.00	0.96
		Base		99.574000	2,987,220.00	99.552100	2,986,563.00	-657.00	0.96
8225X2V19	SHELL INTNL FNC B.V					1.1	01 Aug 2017		
		Local	4,000,000.000	99.532500	3,981,300.00	99.606025	3,984,241.00	2,941.00	1.29
		Base		99.532500	3,981,300.00	99.606025	3,984,241.00	2,941.00	1.29
92828CQ78	VISA INC					0.75	07 Mar 2017		
		Local	10,000,000.000	99.987500	9,998,750.00	99.987500	9,998,750.00	0.00	3.23
		Base		99.987500	9,998,750.00	99.987500	9,998,750.00	0.00	3.23
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.53	01 Mar 2017		
		Local	17,000,000.000	100.000000	17,000,000.00	100.000000	17,000,000.00	0.00	5.49
		Base		100.000000	17,000,000.00	100.000000	17,000,000.00	0.00	5.49

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		36,500,000.000	Local		36,467,270.00		36,469,554.00	2,284.00	11.78
			Base		36,467,270.00		36,469,554.00	2,284.00	11.78
CASH EQUIVALENT Total									
		36,500,000.000	Base		36,467,270.00		36,469,554.00	2,284.00	11.78
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RCD2	AT+T INC SR UNSECURED 03/19 VAR					1.62306	11 Mar 2019		
		500,000.000	Local	100.000000	500,000.00	100.401900	502,009.50	2,009.50	0.16
			Base	100.000000	500,000.00	100.401900	502,009.50	2,009.50	0.16
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.8	17 Feb 2021		
		2,000,000.000	Local	101.872158	2,037,443.16	100.296000	2,005,920.00	-31,523.16	0.65
			Base	101.872158	2,037,443.16	100.296000	2,005,920.00	-31,523.16	0.65
02580ECC5	AMERICAN EXPRESS BK FSB SR UNSECURED 09/17 6					6.0	13 Sep 2017		
		500,000.000	Local	102.477344	512,386.72	102.460500	512,302.50	-84.22	0.17
			Base	102.477344	512,386.72	102.460500	512,302.50	-84.22	0.17
0258M0EC9	AMERICAN EXPRESS CREDIT SR UNSECURED 10/19 1.7					1.7	30 Oct 2019		
		2,000,000.000	Local	99.881000	1,997,620.00	99.298600	1,985,972.00	-11,648.00	0.64
			Base	99.881000	1,997,620.00	99.298600	1,985,972.00	-11,648.00	0.64
0258M0ED7	AMERICAN EXPRESS CREDIT SR UNSECURED 10/19 VAR					1.609	30 Oct 2019		
		2,000,000.000	Local	100.000000	2,000,000.00	100.224500	2,004,490.00	4,490.00	0.65
			Base	100.000000	2,000,000.00	100.224500	2,004,490.00	4,490.00	0.65
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					1.434	01 Feb 2019		
		2,000,000.000	Local	100.000000	2,000,000.00	100.305300	2,006,106.00	6,106.00	0.65
			Base	100.000000	2,000,000.00	100.305300	2,006,106.00	6,106.00	0.65
037833BE9	APPLE INC SR UNSECURED 05/20 VAR					1.33372	06 May 2020		
		5,000,000.000	Local	100.000000	5,000,000.00	100.004700	5,000,235.00	235.00	1.62
			Base	100.000000	5,000,000.00	100.004700	5,000,235.00	235.00	1.62

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
05522RCT3	BANK OF AMERICA CREDIT CARD TR BACCT 2015 A1 A					1.1	15 Jun 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.188860	3,005,665.80	5,665.80	0.97
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.188860	3,005,665.80	5,665.80	0.97
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	99.925340	4,276,804.55	-1,022.02	1.38
Original Face:		Base	4,280,000.000	99.949219	4,277,826.57	99.925340	4,276,804.55	-1,022.02	1.38
06367THR4	BANK OF MONTREAL SR UNSECURED 07/19 VAR					1.67372	18 Jul 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.405400	3,012,162.00	12,162.00	0.97
		Base		100.000000	3,000,000.00	100.405400	3,012,162.00	12,162.00	0.97
06367TPX2	BANK OF MONTREAL SR UNSECURED 12/19 2.1					2.1	12 Dec 2019		
		Local	500,000.000	99.960102	499,800.51	100.248900	501,244.50	1,443.99	0.16
		Base		99.960102	499,800.51	100.248900	501,244.50	1,443.99	0.16
06741UQ31	BARCLAYS BANK PLC SR UNSECURED 10/17 VAR					1.339	30 Oct 2017		
		Local	1,000,000.000	99.958447	999,584.47	100.319700	1,003,197.00	3,612.53	0.32
		Base		99.958447	999,584.47	100.319700	1,003,197.00	3,612.53	0.32
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	99.528000	3,981,120.00	-18,880.00	1.29
		Base		100.000000	4,000,000.00	99.528000	3,981,120.00	-18,880.00	1.29
084670BX5	BERKSHIRE HATHAWAY INC SR UNSECURED 08/18 1.15					1.15	15 Aug 2018		
		Local	2,000,000.000	99.991255	1,999,825.09	99.508700	1,990,174.00	-9,651.09	0.64
		Base		99.991255	1,999,825.09	99.508700	1,990,174.00	-9,651.09	0.64
110122AS7	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/17 0.875					0.875	01 Aug 2017		
		Local	2,000,000.000	99.873714	1,997,474.28	99.896800	1,997,936.00	461.72	0.65
		Base		99.873714	1,997,474.28	99.896800	1,997,936.00	461.72	0.65
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125	01 Jun 2021		
		Local	2,000,000.000	99.764352	1,995,287.03	98.175000	1,963,500.00	-31,787.03	0.63
		Base		99.764352	1,995,287.03	98.175000	1,963,500.00	-31,787.03	0.63
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.25	17 Jul 2023		
		Local	1,000,000.000	99.968307	999,683.07	100.469840	1,004,698.40	5,015.33	0.32
Original Face:		Base	1,000,000.000	99.968307	999,683.07	100.469840	1,004,698.40	5,015.33	0.32

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					1.44	17 Jul 2023		
		Local	2,000,000.000	100.000000	2,000,000.00	100.981910	2,019,638.20	19,638.20	0.65
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	100.981910	2,019,638.20	19,638.20	0.65
13607RAC4	CANADIAN IMPERIAL BANK SR UNSECURED 09/19 VAR					1.46639	06 Sep 2019		
		Local	4,000,000.000	100.000000	4,000,000.00	100.306500	4,012,260.00	12,260.00	1.30
		Base		100.000000	4,000,000.00	100.306500	4,012,260.00	12,260.00	1.30
14313VAB0	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2A					1.1	15 Nov 2018		
		Local	490,052.220	99.997996	490,042.40	99.973170	489,920.74	-121.66	0.16
Original Face:		Base	2,000,000.000	99.997996	490,042.40	99.973170	489,920.74	-121.66	0.16
14313VAH7	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2B					1.22	15 Nov 2018		
		Local	490,052.220	100.000000	490,052.22	100.054390	490,318.76	266.54	0.16
Original Face:		Base	2,000,000.000	100.000000	490,052.22	100.054390	490,318.76	266.54	0.16
14313WAC6	CARMAX AUTO OWNER TRUST CARMX 2015 1 A3					1.38	15 Nov 2019		
		Local	2,033,830.520	99.988756	2,033,601.84	99.998760	2,033,805.30	203.46	0.66
Original Face:		Base	2,500,000.000	99.988756	2,033,601.84	99.998760	2,033,805.30	203.46	0.66
14912L5P2	CATERPILLAR FINANCIAL SE SR UNSECURED 03/18 1.3					1.3	01 Mar 2018		
		Local	500,000.000	99.961504	499,807.52	99.857400	499,287.00	-520.52	0.16
		Base		99.961504	499,807.52	99.857400	499,287.00	-520.52	0.16
161571FU3	CHASE ISSUANCE TRUST CHAIT 2013 A1 A1					1.3	18 Feb 2020		
		Local	1,040,000.000	100.195433	1,042,032.50	99.923030	1,039,199.51	-2,832.99	0.34
Original Face:		Base	1,040,000.000	100.195433	1,042,032.50	99.923030	1,039,199.51	-2,832.99	0.34
161571HG2	CHASE ISSUANCE TRUST CHAIT 2016 A6 A6					1.1	15 Jan 2020		
		Local	2,000,000.000	99.991247	1,999,824.94	99.785560	1,995,711.20	-4,113.74	0.64
Original Face:		Base	2,000,000.000	99.991247	1,999,824.94	99.785560	1,995,711.20	-4,113.74	0.64
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	100.005300	5,000,265.00	265.00	1.62
		Base		100.000000	5,000,000.00	100.005300	5,000,265.00	265.00	1.62
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	100.212400	3,006,372.00	6,372.00	0.97
		Base		100.000000	3,000,000.00	100.212400	3,006,372.00	6,372.00	0.97

& 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
2027A0GL7	COMMONWEALTH BANK AUST SR UNSECURED 144A 10/17 VAR					1.639	30 Oct 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	99.000000	990,000.00	-10,000.00	0.32
		Base		100.000000	1,000,000.00	99.000000	990,000.00	-10,000.00	0.32
233851BX1	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/17 VAR					1.74456	03 Aug 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	100.251000	1,002,510.00	2,510.00	0.32
		Base		100.000000	1,000,000.00	100.251000	1,002,510.00	2,510.00	0.32
24422ERW1	JOHN DEERE CAPITAL CORP SR UNSECURED 10/17 1.2					1.2	10 Oct 2017		
		Local	500,000.000	99.975208	499,876.04	100.008500	500,042.50	166.46	0.16
		Base		99.975208	499,876.04	100.008500	500,042.50	166.46	0.16
24422ETN9	JOHN DEERE CAPITAL CORP SR UNSECURED 10/18 VAR					1.27511	15 Oct 2018		
		Local	4,000,000.000	100.000000	4,000,000.00	100.272300	4,010,892.00	10,892.00	1.30
		Base		100.000000	4,000,000.00	100.272300	4,010,892.00	10,892.00	1.30
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	1,000,000.000	99.990189	999,901.89	99.799910	997,999.10	-1,902.79	0.32
Original Face:		Base	1,000,000.000	99.990189	999,901.89	99.799910	997,999.10	-1,902.79	0.32
25468PCZ7	WALT DISNEY COMPANY/THE SR UNSECURED 05/17 0.875					0.875	30 May 2017		
		Local	500,000.000	99.985178	499,925.89	99.984400	499,922.00	-3.89	0.16
		Base		99.985178	499,925.89	99.984400	499,922.00	-3.89	0.16
25468PDG8	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 VAR					1.32928	08 Jan 2019		
		Local	1,000,000.000	100.000000	1,000,000.00	100.354900	1,003,549.00	3,549.00	0.32
		Base		100.000000	1,000,000.00	100.354900	1,003,549.00	3,549.00	0.32
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	1,752,254.730	99.988665	1,752,056.12	100.000970	1,752,271.73	215.61	0.57
Original Face:		Base	2,000,000.000	99.988665	1,752,056.12	100.000970	1,752,271.73	215.61	0.57
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.8	07 Feb 2020		
		Local	4,000,000.000	99.986256	3,999,450.25	100.028900	4,001,156.00	1,705.75	1.29
		Base		99.986256	3,999,450.25	100.028900	4,001,156.00	1,705.75	1.29
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	100.223500	2,004,470.00	4,470.00	0.65
		Base		100.000000	2,000,000.00	100.223500	2,004,470.00	4,470.00	0.65

& 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
31283K2K3	FED HM LN PC POOL G11678 FG 04/20 FIXED 4.5					4.5	01 Apr 2020		
		Local	29,398.600	100.958447	29,680.37	103.046754	30,294.30	613.93	0.01
	Original Face:	Base	1,100,000.000	100.958447	29,680.37	103.046754	30,294.30	613.93	0.01
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4					4.0	01 Mar 2041		
		Local	966,471.510	103.808280	1,003,277.45	106.152502	1,025,933.69	22,656.24	0.33
	Original Face:	Base	2,090,000.000	103.808280	1,003,277.45	106.152502	1,025,933.69	22,656.24	0.33
3128MBX28	FED HM LN PC POOL G13197 FG 01/19 FIXED 5.5					5.5	01 Jan 2019		
		Local	25,204.200	100.181160	25,249.86	101.701503	25,633.05	383.19	0.01
	Original Face:	Base	1,500,000.000	100.181160	25,249.86	101.701503	25,633.05	383.19	0.01
3128MBZR1	FED HM LN PC POOL G13252 FG 02/19 FIXED 6					6.0	01 Feb 2019		
		Local	6,574.220	100.538467	6,609.62	100.587295	6,612.83	3.21	0.00
	Original Face:	Base	1,500,000.000	100.538467	6,609.62	100.587295	6,612.83	3.21	0.00
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5					4.5	01 Mar 2023		
		Local	6,562.510	101.332722	6,649.97	106.258067	6,973.20	323.23	0.00
	Original Face:	Base	250,000.000	101.332722	6,649.97	106.258067	6,973.20	323.23	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5					4.5	01 Jun 2024		
		Local	77,827.990	100.137290	77,934.84	106.626806	82,985.50	5,050.66	0.03
	Original Face:	Base	1,000,000.000	100.137290	77,934.84	106.626806	82,985.50	5,050.66	0.03
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5					4.5	01 Feb 2024		
		Local	94,163.190	100.829485	94,944.26	106.253850	100,052.01	5,107.75	0.03
	Original Face:	Base	2,206,300.000	100.829485	94,944.26	106.253850	100,052.01	5,107.75	0.03
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	1,232,314.500	101.739828	1,253,754.65	102.982505	1,269,068.34	15,313.69	0.41
	Original Face:	Base	5,000,000.000	101.739828	1,253,754.65	102.982505	1,269,068.34	15,313.69	0.41
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	2,959,838.750	102.452221	3,032,420.53	101.463186	3,003,146.70	-29,273.83	0.97
	Original Face:	Base	5,000,000.000	102.452221	3,032,420.53	101.463186	3,003,146.70	-29,273.83	0.97
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5					4.5	01 Jun 2024		
		Local	76,177.390	101.396714	77,241.37	106.594522	81,200.92	3,959.55	0.03
	Original Face:	Base	1,000,000.000	101.396714	77,241.37	106.594522	81,200.92	3,959.55	0.03

& 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
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4					4.0	01 Jul 2025		
		Local	718,360.200	101.642200	730,157.11	105.452416	757,528.19	27,371.08	0.24
Original Face:		Base	6,000,000.000	101.642200	730,157.11	105.452416	757,528.19	27,371.08	0.24
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5					3.5	01 Sep 2025		
		Local	704,396.050	102.142589	719,488.36	104.417680	735,514.01	16,025.65	0.24
Original Face:		Base	5,000,000.000	102.142589	719,488.36	104.417680	735,514.01	16,025.65	0.24
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5					3.5	01 Feb 2042		
		Local	2,419,992.500	104.187823	2,521,337.51	103.077300	2,494,462.93	-26,874.58	0.81
Original Face:		Base	5,000,000.000	104.187823	2,521,337.51	103.077300	2,494,462.93	-26,874.58	0.81
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4					4.0	01 Oct 2039		
		Local	1,631,031.400	104.116802	1,698,177.74	105.574321	1,721,950.33	23,772.59	0.56
Original Face:		Base	5,700,000.000	104.116802	1,698,177.74	105.574321	1,721,950.33	23,772.59	0.56
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4					4.0	01 Dec 2040		
		Local	750,673.020	103.799907	779,197.90	106.150027	796,839.61	17,641.71	0.26
Original Face:		Base	2,000,000.000	103.799907	779,197.90	106.150027	796,839.61	17,641.71	0.26
3130A6SW8	FEDERAL HOME LOAN BANK BONDS 12/17 1					1.0	19 Dec 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	100.100300	1,001,003.00	1,003.00	0.32
		Base		100.000000	1,000,000.00	100.100300	1,001,003.00	1,003.00	0.32
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	100.094900	5,004,745.00	4,745.00	1.62
		Base		100.000000	5,000,000.00	100.094900	5,004,745.00	4,745.00	1.62
3130AAL55	FEDERAL HOME LOAN BANK BONDS 07/21 2					2.0	26 Jul 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	100.079100	2,001,582.00	1,582.00	0.65
		Base		100.000000	2,000,000.00	100.079100	2,001,582.00	1,582.00	0.65
3133EEZ60	FEDERAL FARM CREDIT BANK BONDS 06/19 1.52					1.52	24 Jun 2019		
		Local	2,900,000.000	100.258350	2,907,492.15	100.336100	2,909,746.90	2,254.75	0.94
		Base		100.258350	2,907,492.15	100.336100	2,909,746.90	2,254.75	0.94
3134GAM68	FREDDIE MAC NOTES 01/20 VAR					1.0	27 Jan 2020		
		Local	4,000,000.000	100.000000	4,000,000.00	99.918900	3,996,756.00	-3,244.00	1.29
		Base		100.000000	4,000,000.00	99.918900	3,996,756.00	-3,244.00	1.29

& 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
3135G0H63	FANNIE MAE NOTES 01/19 1.375					1.375	28 Jan 2019		
		Local	1,000,000.000	99.961222	999,612.22	100.185200	1,001,852.00	2,239.78	0.32
		Base		99.961222	999,612.22	100.185200	1,001,852.00	2,239.78	0.32
3135G0WJ8	FANNIE MAE NOTES 05/18 0.875					0.875	21 May 2018		
		Local	2,000,000.000	98.984635	1,979,692.70	99.774600	1,995,492.00	15,799.30	0.64
		Base		98.984635	1,979,692.70	99.774600	1,995,492.00	15,799.30	0.64
3136AK2A0	FANNIEMAE ACES FNA 2014 M10 ASQ2					2.17135	25 Sep 2019		
		Local	1,000,000.000	101.304897	1,013,048.97	100.283540	1,002,835.40	-10,213.57	0.32
Original Face:		Base	1,000,000.000	101.304897	1,013,048.97	100.283540	1,002,835.40	-10,213.57	0.32
3136AP3Z3	FANNIEMAE ACES FNA 2015 M12 FA					0.894551	25 Apr 2020		
		Local	822,448.310	99.977729	822,265.14	100.114840	823,392.81	1,127.67	0.27
Original Face:		Base	1,000,000.000	99.977729	822,265.14	100.114840	823,392.81	1,127.67	0.27
31371LJV2	FNMA POOL 255076 FN 01/19 FIXED 4.5					4.5	01 Jan 2019		
		Local	39,180.020	99.757504	39,085.01	102.508536	40,162.86	1,077.85	0.01
Original Face:		Base	2,360,770.000	99.757504	39,085.01	102.508536	40,162.86	1,077.85	0.01
3137B1AZ5	FHLMC MULTIFAMILY STRUCTURED P FHMS K712 A2					1.869	25 Nov 2019		
		Local	2,500,000.000	100.309754	2,507,743.84	100.107000	2,502,675.00	-5,068.84	0.81
Original Face:		Base	2,500,000.000	100.309754	2,507,743.84	100.107000	2,502,675.00	-5,068.84	0.81
3137EAEC9	FREDDIE MAC NOTES 08/21 1.125					1.125	12 Aug 2021		
		Local	2,000,000.000	99.547919	1,990,958.38	96.681000	1,933,620.00	-57,338.38	0.62
		Base		99.547919	1,990,958.38	96.681000	1,933,620.00	-57,338.38	0.62
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.5	01 Nov 2027		
		Local	801,453.060	101.626956	814,492.35	101.398961	812,665.08	-1,827.27	0.26
Original Face:		Base	1,500,000.000	101.626956	814,492.35	101.398961	812,665.08	-1,827.27	0.26
31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR					6.0	01 May 2021		
		Local	80,894.650	100.683704	81,447.73	106.316326	86,004.22	4,556.49	0.03
Original Face:		Base	2,500,000.000	100.683704	81,447.73	106.316326	86,004.22	4,556.49	0.03
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.5	01 Jul 2039		
		Local	104,968.780	101.678671	106,730.86	107.718387	113,070.68	6,339.82	0.04
Original Face:		Base	983,845.000	101.678671	106,730.86	107.718387	113,070.68	6,339.82	0.04

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6					6.0	01 Aug 2022		
		Local	85,541.360	100.757294	86,189.16	106.149030	90,801.32	4,612.16	0.03
Original Face:		Base	1,800,000.000	100.757294	86,189.16	106.149030	90,801.32	4,612.16	0.03
31416B6K9	FNMA POOL 995574 FN 11/21 FIXED VAR					4.5	01 Nov 2021		
		Local	162,578.150	102.128681	166,038.92	103.465431	168,212.18	2,173.26	0.05
Original Face:		Base	3,350,000.000	102.128681	166,038.92	103.465431	168,212.18	2,173.26	0.05
31416BN38	FNMA POOL 995110 FN 11/18 FIXED VAR					5.5	01 Nov 2018		
		Local	12,722.850	100.474972	12,783.28	101.228214	12,879.11	95.83	0.00
Original Face:		Base	1,500,000.000	100.474972	12,783.28	101.228214	12,879.11	95.83	0.00
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.0	01 Dec 2040		
		Local	2,281,833.940	104.194194	2,377,538.48	105.516168	2,407,703.73	30,165.25	0.78
Original Face:		Base	5,200,000.000	104.194194	2,377,538.48	105.516168	2,407,703.73	30,165.25	0.78
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.5	01 Jan 2027		
		Local	1,117,220.460	101.877475	1,138,195.99	101.396993	1,132,827.95	-5,368.04	0.37
Original Face:		Base	2,680,283.000	101.877475	1,138,195.99	101.396993	1,132,827.95	-5,368.04	0.37
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.5	01 Aug 2027		
		Local	7,032,329.400	102.751855	7,225,848.92	101.397938	7,130,637.00	-95,211.92	2.30
Original Face:		Base	15,000,000.000	102.751855	7,225,848.92	101.397938	7,130,637.00	-95,211.92	2.30
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.0	01 Nov 2024		
		Local	310,841.630	102.743693	319,370.17	107.022006	332,668.95	13,298.78	0.11
Original Face:		Base	1,500,000.000	102.743693	319,370.17	107.022006	332,668.95	13,298.78	0.11
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.0	01 Jan 2025		
		Local	341,680.420	101.665940	347,372.61	105.034040	358,880.75	11,508.14	0.12
Original Face:		Base	3,200,000.000	101.665940	347,372.61	105.034040	358,880.75	11,508.14	0.12
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.5	01 Feb 2027		
		Local	273,082.470	103.640571	283,024.23	104.435501	285,195.05	2,170.82	0.09
Original Face:		Base	765,534.000	103.640571	283,024.23	104.435501	285,195.05	2,170.82	0.09
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.5	01 Aug 2027		
		Local	2,191,016.260	102.746829	2,251,199.73	101.397733	2,221,640.82	-29,558.91	0.72
Original Face:		Base	5,157,070.000	102.746829	2,251,199.73	101.397733	2,221,640.82	-29,558.91	0.72

& 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
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.5	01 Mar 2025		
		Local	390,664.500	101.957240	398,310.74	105.449097	411,952.19	13,641.45	0.13
Original Face:		Base	5,000,000.000	101.957240	398,310.74	105.449097	411,952.19	13,641.45	0.13
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.0	01 Aug 2025		
		Local	698,330.000	102.660142	716,906.57	105.061270	733,674.37	16,767.80	0.24
Original Face:		Base	5,000,000.000	102.660142	716,906.57	105.061270	733,674.37	16,767.80	0.24
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.0	01 Feb 2041		
		Local	589,013.680	103.949345	612,275.86	105.569685	621,819.89	9,544.03	0.20
Original Face:		Base	2,000,000.000	103.949345	612,275.86	105.569685	621,819.89	9,544.03	0.20
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5					4.5	01 Sep 2040		
		Local	528,184.050	103.766782	548,079.59	107.552329	568,074.25	19,994.66	0.18
Original Face:		Base	5,000,000.000	103.766782	548,079.59	107.552329	568,074.25	19,994.66	0.18
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5					4.5	01 Nov 2040		
		Local	3,218,505.460	107.448946	3,458,250.18	107.941530	3,474,104.04	15,853.86	1.12
Original Face:		Base	14,750,000.000	107.448946	3,458,250.18	107.941530	3,474,104.04	15,853.86	1.12
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3					3.0	01 Nov 2025		
		Local	422,669.700	101.490000	428,967.48	103.164015	436,043.03	7,075.55	0.14
Original Face:		Base	2,000,000.000	101.490000	428,967.48	103.164015	436,043.03	7,075.55	0.14
34528QDR2	FORD CREDIT FLOORPLAN MASTER O FORDF 2015 1 A1					1.42	15 Jan 2020		
		Local	5,000,000.000	99.987033	4,999,351.63	99.956670	4,997,833.50	-1,518.13	1.61
Original Face:		Base	5,000,000.000	99.987033	4,999,351.63	99.956670	4,997,833.50	-1,518.13	1.61
34528QDS0	FORD CREDIT FLOORPLAN MASTER O FORDF 2015 1 A2					1.17	15 Jan 2020		
		Local	4,250,000.000	100.000000	4,250,000.00	100.166870	4,257,091.98	7,091.98	1.38
Original Face:		Base	4,250,000.000	100.000000	4,250,000.00	100.166870	4,257,091.98	7,091.98	1.38
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	100.837400	1,008,374.00	8,374.00	0.33
		Base		100.000000	1,000,000.00	100.837400	1,008,374.00	8,374.00	0.33
345397XS7	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/19 VAR					2.58928	08 Jan 2019		
		Local	1,000,000.000	100.000000	1,000,000.00	101.871600	1,018,716.00	18,716.00	0.33
		Base		100.000000	1,000,000.00	101.871600	1,018,716.00	18,716.00	0.33

& 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
369550AV0	GENERAL DYNAMICS CORP COMPANY GUAR 11/17 1					1.0	15 Nov 2017		
		Local	500,000.000	99.912116	499,560.58	99.914200	499,571.00	10.42	0.16
		Base		99.912116	499,560.58	99.914200	499,571.00	10.42	0.16
36962G5W0	GENERAL ELECTRIC CO SR UNSECURED 04/17 2.3					2.3	27 Apr 2017		
		Local	500,000.000	99.997908	499,989.54	99.997908	499,989.54	0.00	0.16
		Base		99.997908	499,989.54	99.997908	499,989.54	0.00	0.16
36962G6L3	GENERAL ELECTRIC CO SR UNSECURED 12/17 VAR					1.44806	07 Dec 2017		
		Local	1,000,000.000	99.945147	999,451.47	99.856700	998,567.00	-884.47	0.32
		Base		99.945147	999,451.47	99.856700	998,567.00	-884.47	0.32
377372AD9	GLAXOSMITHKLINE CAP INC COMPANY GUAR 05/18 5.65					5.65	15 May 2018		
		Local	2,000,000.000	104.998140	2,099,962.80	105.107300	2,102,146.00	2,183.20	0.68
		Base		104.998140	2,099,962.80	105.107300	2,102,146.00	2,183.20	0.68
38141EB99	GOLDMAN SACHS GROUP INC SR UNSECURED 06/17 VAR					1.56667	04 Jun 2017		
		Local	2,000,000.000	100.077930	2,001,558.59	100.144800	2,002,896.00	1,337.41	0.65
		Base		100.077930	2,001,558.59	100.144800	2,002,896.00	1,337.41	0.65
38141GRC0	GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 2.375					2.375	22 Jan 2018		
		Local	1,000,000.000	100.136326	1,001,363.26	100.749100	1,007,491.00	6,127.74	0.33
		Base		100.136326	1,001,363.26	100.749100	1,007,491.00	6,127.74	0.33
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	8,000,000.000	99.975662	7,998,052.97	99.498700	7,959,896.00	-38,156.97	2.57
		Base		99.975662	7,998,052.97	99.498700	7,959,896.00	-38,156.97	2.57
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	3,171,863.520	98.727703	3,131,507.98	98.297000	3,117,846.68	-13,661.30	1.01
Original Face:		Base	4,000,000.000	98.727703	3,131,507.98	98.297000	3,117,846.68	-13,661.30	1.01
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB					1.723	16 Aug 2042		
		Local	1,546,415.170	99.039558	1,531,562.75	97.130960	1,502,047.90	-29,514.85	0.49
Original Face:		Base	1,900,000.000	99.039558	1,531,562.75	97.130960	1,502,047.90	-29,514.85	0.49
41283LAG0	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/19 2.25					2.25	15 Jan 2019		
		Local	1,000,000.000	99.992547	999,925.47	100.582700	1,005,827.00	5,901.53	0.32
		Base		99.992547	999,925.47	100.582700	1,005,827.00	5,901.53	0.32

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
427866AV0	HERSHEY COMPANY SR UNSECURED 08/18 1.6					1.6	21 Aug 2018		
		Local	6,000,000.000	100.481178	6,028,870.69	100.380100	6,022,806.00	-6,064.69	1.95
		Base		100.481178	6,028,870.69	100.380100	6,022,806.00	-6,064.69	1.95
459058FQ1	INTL BK RECON AND DEVELOP 09/19 1.2					1.2	30 Sep 2019		
		Local	4,000,000.000	99.012566	3,960,502.62	99.111800	3,964,472.00	3,969.38	1.28
		Base		99.012566	3,960,502.62	99.111800	3,964,472.00	3,969.38	1.28
459200HK0	IBM CORP SR UNSECURED 02/18 1.25					1.25	08 Feb 2018		
		Local	500,000.000	100.000000	500,000.00	100.066500	500,332.50	332.50	0.16
		Base		100.000000	500,000.00	100.066500	500,332.50	332.50	0.16
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					1.40372	12 Feb 2019		
		Local	500,000.000	100.000000	500,000.00	100.499400	502,497.00	2,497.00	0.16
		Base		100.000000	500,000.00	100.499400	502,497.00	2,497.00	0.16
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		Local	2,000,000.000	99.972031	1,999,440.62	100.519600	2,010,392.00	10,951.38	0.65
		Base		99.972031	1,999,440.62	100.519600	2,010,392.00	10,951.38	0.65
47787VAC5	JOHN DEERE OWNER TRUST JDOT 2014 A A3					0.92	16 Apr 2018		
		Local	525,145.930	100.018376	525,242.43	99.960660	524,939.34	-303.09	0.17
Original Face:		Base	3,800,000.000	100.018376	525,242.43	99.960660	524,939.34	-303.09	0.17
532457BK3	ELI LILLY + CO SR UNSECURED 03/18 1.25					1.25	01 Mar 2018		
		Local	5,000,000.000	99.970586	4,998,529.30	99.944200	4,997,210.00	-1,319.30	1.61
		Base		99.970586	4,998,529.30	99.944200	4,997,210.00	-1,319.30	1.61
548661DB0	LOWE S COS INC SR UNSECURED 09/19 VAR					1.37306	10 Sep 2019		
		Local	500,000.000	100.000000	500,000.00	100.710600	503,553.00	3,553.00	0.16
		Base		100.000000	500,000.00	100.710600	503,553.00	3,553.00	0.16
585055BA3	MEDTRONIC INC COMPANY GUAR 04/18 1.375					1.375	01 Apr 2018		
		Local	1,000,000.000	99.967681	999,676.81	99.995400	999,954.00	277.19	0.32
		Base		99.967681	999,676.81	99.995400	999,954.00	277.19	0.32
58769BAB0	MERCEDES BENZ AUTO RECEIVABLES MBART 2016 1 A1					0.75	15 Sep 2017		
		Local	464,812.980	100.000000	464,812.98	99.998970	464,808.19	-4.79	0.15
Original Face:		Base	5,000,000.000	100.000000	464,812.98	99.998970	464,808.19	-4.79	0.15

& 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
58933YAP0	MERCK + CO INC SR UNSECURED 02/20 VAR					1.40872	10 Feb 2020		
		Local	5,500,000.000	100.000000	5,500,000.00	100.815500	5,544,852.50	44,852.50	1.79
		Base		100.000000	5,500,000.00	100.815500	5,544,852.50	44,852.50	1.79
58933YAS4	MERCK + CO INC SR UNSECURED 02/20 1.85					1.85	10 Feb 2020		
		Local	3,000,000.000	99.988804	2,999,664.11	100.319900	3,009,597.00	9,932.89	0.97
		Base		99.988804	2,999,664.11	100.319900	3,009,597.00	9,932.89	0.97
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	100.172400	1,502,586.00	2,586.00	0.49
		Base		100.000000	1,500,000.00	100.172400	1,502,586.00	2,586.00	0.49
594918AY0	MICROSOFT CORP SR UNSECURED 02/20 1.85					1.85	12 Feb 2020		
		Local	8,000,000.000	100.608112	8,048,648.96	100.397200	8,031,776.00	-16,872.96	2.59
		Base		100.608112	8,048,648.96	100.397200	8,031,776.00	-16,872.96	2.59
594918BN3	MICROSOFT CORP SR UNSECURED 08/19 1.1					1.1	08 Aug 2019		
		Local	2,000,000.000	99.916283	1,998,325.66	99.010800	1,980,216.00	-18,109.66	0.64
		Base		99.916283	1,998,325.66	99.010800	1,980,216.00	-18,109.66	0.64
61761JVM8	MORGAN STANLEY SR UNSECURED 01/18 1.875					1.875	05 Jan 2018		
		Local	1,125,000.000	100.073385	1,125,825.58	100.326300	1,128,670.88	2,845.30	0.36
		Base		100.073385	1,125,825.58	100.326300	1,128,670.88	2,845.30	0.36
654740AJ8	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.5					1.5	02 Mar 2018		
		Local	5,000,000.000	99.985293	4,999,264.66	99.895400	4,994,770.00	-4,494.66	1.61
		Base		99.985293	4,999,264.66	99.895400	4,994,770.00	-4,494.66	1.61
65478UAD1	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 A A3					1.34	15 Oct 2020		
		Local	3,000,000.000	99.982398	2,999,471.95	99.588370	2,987,651.10	-11,820.85	0.97
	Original Face:	Base	3,000,000.000	99.982398	2,999,471.95	99.588370	2,987,651.10	-11,820.85	0.97
717081DU4	PFIZER INC SR UNSECURED 06/19 1.45					1.45	03 Jun 2019		
		Local	3,000,000.000	100.329600	3,009,888.00	99.635800	2,989,074.00	-20,814.00	0.97
		Base		100.329600	3,009,888.00	99.635800	2,989,074.00	-20,814.00	0.97
718172BP3	PHILIP MORRIS INTL INC SR UNSECURED 08/17 1.25					1.25	11 Aug 2017		
		Local	1,000,000.000	99.943808	999,438.08	100.038000	1,000,380.00	941.92	0.32
		Base		99.943808	999,438.08	100.038000	1,000,380.00	941.92	0.32

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78012KHR1	ROYAL BANK OF CANADA SR UNSECURED 04/19 VAR					1.75928	08 Apr 2019		
		Local	4,000,000.000	100.000000	4,000,000.00	100.453500	4,018,140.00	18,140.00	1.30
		Base		100.000000	4,000,000.00	100.453500	4,018,140.00	18,140.00	1.30
79604YAB5	SAMSUNG ELECTRON AMERICA COMPANY GUAR 144A 04/17 1.75					1.75	10 Apr 2017		
		Local	4,000,000.000	100.045503	4,001,820.13	100.045503	4,001,820.13	0.00	1.29
		Base		100.045503	4,001,820.13	100.045503	4,001,820.13	0.00	1.29
87165LBB6	SYNCHRONY CREDIT CARD MASTER N SYNCT 2016 2 A					2.21	15 May 2024		
		Local	500,000.000	99.996474	499,982.37	99.556890	497,784.45	-2,197.92	0.16
Original Face:		Base	500,000.000	99.996474	499,982.37	99.556890	497,784.45	-2,197.92	0.16
882508AX2	TEXAS INSTRUMENTS INC SR UNSECURED 03/17 0.875					0.875	12 Mar 2017		
		Local	500,000.000	99.998024	499,990.12	99.998024	499,990.12	0.00	0.16
		Base		99.998024	499,990.12	99.998024	499,990.12	0.00	0.16
88579YAE1	3M COMPANY SR UNSECURED 06/17 1					1.0	26 Jun 2017		
		Local	500,000.000	100.039332	500,196.66	100.022200	500,111.00	-85.66	0.16
		Base		100.039332	500,196.66	100.022200	500,111.00	-85.66	0.16
88579YAG6	3M COMPANY SR UNSECURED 06/19 1.625					1.625	15 Jun 2019		
		Local	3,000,000.000	100.973186	3,029,195.58	100.550800	3,016,524.00	-12,671.58	0.97
		Base		100.973186	3,029,195.58	100.550800	3,016,524.00	-12,671.58	0.97
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	500,000.000	99.993086	499,965.43	100.081300	500,406.50	441.07	0.16
		Base		99.993086	499,965.43	100.081300	500,406.50	441.07	0.16
89236TBB0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1					2.1	17 Jan 2019		
		Local	500,000.000	99.968056	499,840.28	101.001000	505,005.00	5,164.72	0.16
		Base		99.968056	499,840.28	101.001000	505,005.00	5,164.72	0.16
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					1.5	13 Feb 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	98.242700	4,912,135.00	-87,865.00	1.59
		Base		100.000000	5,000,000.00	98.242700	4,912,135.00	-87,865.00	1.59
90327CAA8	USAA AUTO OWNER TRUST USAOT 2016 1 A1					0.68	15 Sep 2017		
		Local	653,235.640	100.000000	653,235.64	100.000080	653,236.16	0.52	0.21
Original Face:		Base	3,000,000.000	100.000000	653,235.64	100.000080	653,236.16	0.52	0.21

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
90327QCZ0	USAA CAPITAL CORP SR UNSECURED 144A 02/19 VAR					1.25114	01 Feb 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	99.981000	4,999,050.00	-950.00	1.61
		Base		100.000000	5,000,000.00	99.981000	4,999,050.00	-950.00	1.61
91159HHD5	US BANCORP SR UNSECURED 05/17 1.65					1.65	15 May 2017		
		Local	1,000,000.000	99.995335	999,953.35	99.995335	999,953.35	0.00	0.32
		Base		99.995335	999,953.35	99.995335	999,953.35	0.00	0.32
912828M72	US TREASURY N/B 11/17 0.875					0.875	30 Nov 2017		
		Local	1,000,000.000	99.907060	999,070.60	100.039100	1,000,391.00	1,320.40	0.32
		Base		99.907060	999,070.60	100.039100	1,000,391.00	1,320.40	0.32
91514AEZ4	UNIV OF TEXAS TX UNIV REVENUES UNIHGR 08/45 ADJUSTABLE VAR					0.67	01 Aug 2045		
		Local	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.29
		Base		100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.29
929903DU3	WACHOVIA CORP SR UNSECURED 06/17 VAR					1.23344	15 Jun 2017		
		Local	1,000,000.000	99.848470	998,484.70	100.037300	1,000,373.00	1,888.30	0.32
		Base		99.848470	998,484.70	100.037300	1,000,373.00	1,888.30	0.32
931142DJ9	WAL MART STORES INC SR UNSECURED 12/18 1.95					1.95	15 Dec 2018		
		Local	2,000,000.000	101.675571	2,033,511.42	100.968600	2,019,372.00	-14,139.42	0.65
		Base		101.675571	2,033,511.42	100.968600	2,019,372.00	-14,139.42	0.65
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.5	04 Mar 2021		
		Local	3,000,000.000	99.981560	2,999,446.79	100.159700	3,004,791.00	5,344.21	0.97
		Base		99.981560	2,999,446.79	100.159700	3,004,791.00	5,344.21	0.97
949746SA0	WELLS FARGO + COMPANY SR UNSECURED 07/21 2.1					2.1	26 Jul 2021		
		Local	1,000,000.000	97.818823	978,188.23	97.984900	979,849.00	1,660.77	0.32
		Base		97.818823	978,188.23	97.984900	979,849.00	1,660.77	0.32
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					1.96372	11 Feb 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.389000	3,011,670.00	11,670.00	0.97
		Base		100.000000	3,000,000.00	100.389000	3,011,670.00	11,670.00	0.97
94974BFD7	WELLS FARGO + COMPANY SR UNSECURED 05/17 2.1					2.1	08 May 2017		
		Local	1,000,000.000	100.012246	1,000,122.46	100.012246	1,000,122.46	0.00	0.32
		Base		100.012246	1,000,122.46	100.012246	1,000,122.46	0.00	0.32

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
94974BFG0	WELLS FARGO + COMPANY SR UNSECURED 01/18 1.5					1.5	16 Jan 2018		
		Local	1,000,000.000	99.968852	999,688.52	100.015200	1,000,152.00	463.48	0.32
		Base		99.968852	999,688.52	100.015200	1,000,152.00	463.48	0.32
94986RPR6	WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR					1.33622	14 May 2018		
		Local	2,000,000.000	100.000000	2,000,000.00	99.938100	1,998,762.00	-1,238.00	0.65
		Base		100.000000	2,000,000.00	99.938100	1,998,762.00	-1,238.00	0.65
94988J5H6	WELLS FARGO BANK NA SR UNSECURED 11/18 VAR					1.554	28 Nov 2018		
		Local	4,000,000.000	100.000000	4,000,000.00	100.377300	4,015,092.00	15,092.00	1.30
		Base		100.000000	4,000,000.00	100.377300	4,015,092.00	15,092.00	1.30
94989JAW6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A1					1.531	15 May 2048		
		Local	745,581.800	99.997635	745,564.17	99.684340	743,228.30	-2,335.87	0.24
Original Face:		Base	1,000,000.000	99.997635	745,564.17	99.684340	743,228.30	-2,335.87	0.24
981464EN6	WORLD FINANCIAL NETWORK CREDIT WFNMT 2014 C A					1.54	16 Aug 2021		
		Local	2,000,000.000	100.261999	2,005,239.97	100.097080	2,001,941.60	-3,298.37	0.65
Original Face:		Base	2,000,000.000	100.261999	2,005,239.97	100.097080	2,001,941.60	-3,298.37	0.65
981464FP0	WORLD FINANCIAL NETWORK CREDIT WFNMT 2016 B A					1.44	15 Jun 2022		
		Local	4,000,000.000	99.683641	3,987,345.64	99.648050	3,985,922.00	-1,423.64	1.29
Original Face:		Base	4,000,000.000	99.683641	3,987,345.64	99.648050	3,985,922.00	-1,423.64	1.29
US DOLLAR Total									
		Local	271,172,389.910		272,413,276.86		272,358,693.66	-54,583.20	87.97
Original Face:		Base	190,363,802.000		272,413,276.86		272,358,693.66	-54,583.20	87.97
FIXED INCOME Total									
		Base	271,172,389.910		272,413,276.86		272,358,693.66	-54,583.20	87.97
Original Face:			190,363,802.000						

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

Holdings

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

As of: *February 28, 2017* *View Date:* *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		308,437,514.240	Base		309,645,671.19		309,593,371.99	-52,299.20	100.00
Original Face:		190,363,802.000							

& 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	272,767.860	1.000000	272,767.86	1.000000	272,767.86	0.00	0.20
		Base		1.000000	272,767.86	1.000000	272,767.86	0.00	0.20
US DOLLAR Total									
		Local	272,767.860		272,767.86		272,767.86	0.00	0.20
		Base			272,767.86		272,767.86	0.00	0.20
CASH Total									
		Base	272,767.860		272,767.86		272,767.86	0.00	0.20
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
7426M4S16	PRIVATE EXP. FUNDING					1.07	17 May 2017		
		Local	2,000,000.000	99.818695	1,996,373.89	99.818695	1,996,373.89	0.00	1.47
		Base		99.818695	1,996,373.89	99.818695	1,996,373.89	0.00	1.47
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	0.18
		Base		100.000000	248,000.00	100.000000	248,000.00	0.00	0.18
923UNC007	FDIC PINNACLE BANK 12/49 VAR					0.8	30 Nov 2017		
		Local	242,409.000	100.000000	242,409.00	100.000000	242,409.00	0.00	0.18
		Base		100.000000	242,409.00	100.000000	242,409.00	0.00	0.18
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.53	01 Mar 2017		
		Local	13,000,000.000	100.000000	13,000,000.00	100.000000	13,000,000.00	0.00	9.60
		Base		100.000000	13,000,000.00	100.000000	13,000,000.00	0.00	9.60
US DOLLAR Total									
		Local	15,490,409.000		15,486,782.89		15,486,782.89	0.00	11.44
		Base			15,486,782.89		15,486,782.89	0.00	11.44

& 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
CASH EQUIVALENT Total									
			15,490,409.000	Base	15,486,782.89		15,486,782.89	0.00	11.44
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
30218HAA5	EXPORT LEASING 2009 LLC US GOVT GUAR 08/21 1.859					1.859	28 Aug 2021		
			591,856.750	Local	596,519.46	99.484400	588,805.14	-7,714.32	0.43
				Base	596,519.46	99.484400	588,805.14	-7,714.32	0.43
31771KAA5	FICO STRIP PRIN SECURED 09/19 0.00000					0.01	26 Sep 2019		
			1,000,000.000	Local	956,604.09	95.994300	959,943.00	3,338.91	0.71
				Base	956,604.09	95.994300	959,943.00	3,338.91	0.71
36176S4T4	GNMA POOL 775134 GN 09/41 FIXED 4					4.0	15 Sep 2041		
			2,473,593.250	Local	2,623,448.11	107.344999	2,655,278.65	31,830.54	1.96
Original Face:			5,000,000.000	Base	2,623,448.11	107.344999	2,655,278.65	31,830.54	1.96
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3					3.0	15 Aug 2027		
			2,144,384.300	Local	2,248,395.38	103.666477	2,223,007.66	-25,387.72	1.64
Original Face:			5,000,000.000	Base	2,248,395.38	103.666477	2,223,007.66	-25,387.72	1.64
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5					2.5	20 Apr 2027		
			1,977,509.910	Local	2,052,582.83	101.641262	2,009,966.03	-42,616.80	1.48
Original Face:			4,372,786.000	Base	2,052,582.83	101.641262	2,009,966.03	-42,616.80	1.48
36179MAG5	GNMA II POOL MA0007 G2 04/27 FIXED 3					3.0	20 Apr 2027		
			1,840,094.850	Local	1,923,193.62	103.683731	1,907,878.99	-15,314.63	1.41
Original Face:			5,000,000.000	Base	1,923,193.62	103.683731	1,907,878.99	-15,314.63	1.41
36179MAH3	GNMA II POOL MA0008 G2 04/27 FIXED 3.5					3.5	20 Apr 2027		
			2,084,261.180	Local	2,182,317.84	104.905723	2,186,509.26	4,191.42	1.62
Original Face:			7,500,000.000	Base	2,182,317.84	104.905723	2,186,509.26	4,191.42	1.62
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5					2.5	20 May 2027		
			2,256,631.550	Local	2,331,699.58	101.642127	2,293,688.31	-38,011.27	1.69
Original Face:			5,000,000.000	Base	2,331,699.58	101.642127	2,293,688.31	-38,011.27	1.69

& 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
36179MGN4	GNMA II POOL MA0205 G2 07/27 FIXED 3					3.0	20 Jul 2027		
		Local	2,071,073.950	104.674870	2,167,893.97	103.685636	2,147,406.20	-20,487.77	1.59
Original Face:		Base	5,000,000.000	104.674870	2,167,893.97	103.685636	2,147,406.20	-20,487.77	1.59
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5					3.5	20 Jul 2027		
		Local	1,348,201.420	105.374875	1,420,665.56	104.913871	1,414,450.30	-6,215.26	1.04
Original Face:		Base	4,169,641.000	105.374875	1,420,665.56	104.913871	1,414,450.30	-6,215.26	1.04
36179MGW4	GNMA II POOL MA0213 G2 07/42 FIXED 3					3.0	20 Jul 2042		
		Local	4,408,554.300	102.280869	4,509,107.67	100.176752	4,416,346.51	-92,761.16	3.26
Original Face:		Base	7,500,000.000	102.280869	4,509,107.67	100.176752	4,416,346.51	-92,761.16	3.26
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3					3.0	20 May 2043		
		Local	997,093.440	101.328356	1,010,338.39	100.176576	998,854.07	-11,484.32	0.74
Original Face:		Base	2,000,000.000	101.328356	1,010,338.39	100.176576	998,854.07	-11,484.32	0.74
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5					3.5	20 Feb 2027		
		Local	619,752.330	103.643515	642,333.10	102.489007	635,178.01	-7,155.09	0.47
Original Face:		Base	2,910,888.000	103.643515	642,333.10	102.489007	635,178.01	-7,155.09	0.47
36202FL61	GNMA II POOL 004849 G2 11/40 FIXED 4					4.0	20 Nov 2040		
		Local	2,264,059.260	105.765853	2,394,601.60	103.794085	2,349,959.59	-44,642.01	1.74
Original Face:		Base	12,190,366.000	105.765853	2,394,601.60	103.794085	2,349,959.59	-44,642.01	1.74
3620C4U57	GNMA POOL 748604 GN 09/40 FIXED 4.5					4.5	15 Sep 2040		
		Local	1,216,904.550	107.907305	1,313,128.91	108.030917	1,314,633.14	1,504.23	0.97
Original Face:		Base	5,000,000.000	107.907305	1,313,128.91	108.030917	1,314,633.14	1,504.23	0.97
36225BWY0	GNMA POOL 781563 GN 02/18 FIXED 5					5.0	15 Feb 2018		
		Local	14,595.220	101.108445	14,757.00	102.044706	14,893.65	136.65	0.01
Original Face:		Base	2,255,000.000	101.108445	14,757.00	102.044706	14,893.65	136.65	0.01
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR					2.125	20 Sep 2040		
		Local	2,098,970.780	103.615744	2,174,864.20	103.030663	2,162,583.51	-12,280.69	1.60
Original Face:		Base	9,450,000.000	103.615744	2,174,864.20	103.030663	2,162,583.51	-12,280.69	1.60
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5					2.5	15 Dec 2027		
		Local	1,286,806.600	101.626899	1,307,741.64	101.553219	1,306,793.52	-948.12	0.97
Original Face:		Base	2,500,000.000	101.626899	1,307,741.64	101.553219	1,306,793.52	-948.12	0.97

& 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
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.5	20 Jun 2028		
		Local	836,281.280	101.524659	849,031.72	99.736911	834,081.12	-14,950.60	0.62
Original Face:		Base	1,500,000.000	101.524659	849,031.72	99.736911	834,081.12	-14,950.60	0.62
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4					4.0	15 Nov 2040		
		Local	1,351,305.500	106.325362	1,436,780.47	106.031056	1,432,803.49	-3,976.98	1.06
Original Face:		Base	5,872,458.000	106.325362	1,436,780.47	106.031056	1,432,803.49	-3,976.98	1.06
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5					5.5	15 Feb 2024		
		Local	68,612.620	103.710382	71,158.41	108.061278	74,143.67	2,985.26	0.05
Original Face:		Base	1,000,000.000	103.710382	71,158.41	108.061278	74,143.67	2,985.26	0.05
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5					5.0	15 Dec 2035		
		Local	76,271.450	105.681353	80,604.70	110.951580	84,624.38	4,019.68	0.06
Original Face:		Base	1,000,000.000	105.681353	80,604.70	110.951580	84,624.38	4,019.68	0.06
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5					5.0	15 Sep 2022		
		Local	713.580	102.439811	730.99	105.313429	751.50	20.51	0.00
Original Face:		Base	25,000.000	102.439811	730.99	105.313429	751.50	20.51	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5					5.0	15 Oct 2039		
		Local	173,145.580	103.795529	179,717.37	110.893120	192,006.54	12,289.17	0.14
Original Face:		Base	2,000,000.000	103.795529	179,717.37	110.893120	192,006.54	12,289.17	0.14
38374C5H0	GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD					4.0	20 Mar 2033		
		Local	15,572.140	100.000000	15,572.14	103.135040	16,060.33	488.19	0.01
Original Face:		Base	410,000.000	100.000000	15,572.14	103.135040	16,060.33	488.19	0.01
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	21,535.490	100.944998	21,739.00	101.216240	21,797.41	58.41	0.02
Original Face:		Base	500,000.000	100.944998	21,739.00	101.216240	21,797.41	58.41	0.02
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC					2.0	16 Aug 2039		
		Local	1,117,436.980	101.223099	1,131,104.34	99.905060	1,116,376.09	-14,728.25	0.82
Original Face:		Base	2,720,000.000	101.223099	1,131,104.34	99.905060	1,116,376.09	-14,728.25	0.82
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C					2.637	16 May 2051		
		Local	1,846,966.000	101.678448	1,877,966.36	99.660540	1,840,696.29	-37,270.07	1.36
Original Face:		Base	4,000,000.000	101.678448	1,877,966.36	99.660540	1,840,696.29	-37,270.07	1.36

& 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
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB					2.0	20 Jul 2042		
		Local	2,465,421.110	102.395844	2,524,488.76	99.006400	2,440,924.69	-83,564.07	1.80
Original Face:		Base	4,400,000.000	102.395844	2,524,488.76	99.006400	2,440,924.69	-83,564.07	1.80
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	2,378,897.640	99.255164	2,361,178.75	98.297000	2,338,385.01	-22,793.74	1.73
Original Face:		Base	3,000,000.000	99.255164	2,361,178.75	98.297000	2,338,385.01	-22,793.74	1.73
38378KES4	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 45 AB					1.45	16 Apr 2039		
		Local	1,166,809.000	99.699152	1,163,298.68	99.001070	1,155,153.39	-8,145.29	0.85
Original Face:		Base	2,000,000.000	99.699152	1,163,298.68	99.001070	1,155,153.39	-8,145.29	0.85
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF					2.42618	16 Mar 2048		
		Local	792,015.770	100.679743	797,399.44	98.841850	782,843.04	-14,556.40	0.58
Original Face:		Base	1,000,000.000	100.679743	797,399.44	98.841850	782,843.04	-14,556.40	0.58
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A					2.5	16 Dec 2044		
		Local	1,811,686.410	101.379187	1,836,672.95	100.502420	1,820,788.68	-15,884.27	1.35
Original Face:		Base	2,000,000.000	101.379187	1,836,672.95	100.502420	1,820,788.68	-15,884.27	1.35
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.0	16 Jul 2050		
		Local	734,372.190	101.440267	744,949.11	100.480840	737,903.35	-7,045.76	0.55
Original Face:		Base	1,000,000.000	101.440267	744,949.11	100.480840	737,903.35	-7,045.76	0.55
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028	16 Aug 2052		
		Local	722,387.880	100.800617	728,171.44	100.290130	724,483.74	-3,687.70	0.54
Original Face:		Base	1,000,000.000	100.800617	728,171.44	100.290130	724,483.74	-3,687.70	0.54
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.85	16 Feb 2049		
		Local	864,227.370	100.913058	872,118.27	99.742380	862,000.95	-10,117.32	0.64
Original Face:		Base	1,000,000.000	100.913058	872,118.27	99.742380	862,000.95	-10,117.32	0.64
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.2	16 Aug 2055		
		Local	804,457.050	99.879782	803,489.95	99.106040	797,265.53	-6,224.42	0.59
Original Face:		Base	1,000,000.000	99.879782	803,489.95	99.106040	797,265.53	-6,224.42	0.59
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A					2.1	15 Jun 2044		
		Local	953,786.370	100.350519	957,129.57	99.200370	946,159.61	-10,969.96	0.70
Original Face:		Base	1,000,000.000	100.350519	957,129.57	99.200370	946,159.61	-10,969.96	0.70

& 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
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.6	16 Dec 2049		
		Local	937,264.820	100.996877	946,608.20	99.952310	936,817.84	-9,790.36	0.69
Original Face:		Base	1,000,000.000	100.996877	946,608.20	99.952310	936,817.84	-9,790.36	0.69
465139UN1	AID ISRAEL US GOVT GUAR 05/17 0.00000						01 May 2017		
		Local	1,410,000.000	99.870893	1,408,179.59	99.870893	1,408,179.59	0.00	1.04
		Base		99.870893	1,408,179.59	99.870893	1,408,179.59	0.00	1.04
62889KAD3	NCUA GUARANTEED NOTES US GOVT GUAR 06/19 3					3.0	12 Jun 2019		
		Local	1,000,000.000	103.705391	1,037,053.91	103.539000	1,035,390.00	-1,663.91	0.76
		Base		103.705391	1,037,053.91	103.539000	1,035,390.00	-1,663.91	0.76
690353J24	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000					0.01	26 Jan 2021		
		Local	1,000,000.000	101.858508	1,018,585.08	102.240000	1,022,400.00	3,814.92	0.76
		Base		101.858508	1,018,585.08	102.240000	1,022,400.00	3,814.92	0.76
690353L54	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000						26 Jan 2021		
		Local	2,500,000.000	101.484817	2,537,120.42	103.620000	2,590,500.00	53,379.58	1.91
		Base		101.484817	2,537,120.42	103.620000	2,590,500.00	53,379.58	1.91
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	100.690000	4,531,050.00	31,050.00	3.35
		Base		100.000000	4,500,000.00	100.690000	4,531,050.00	31,050.00	3.35
690353P43	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/18 0.00000					0.01	15 Nov 2018		
		Local	2,000,000.000	100.000040	2,000,000.80	100.630000	2,012,600.00	12,599.20	1.49
		Base		100.000040	2,000,000.80	100.630000	2,012,600.00	12,599.20	1.49
690353R41	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/18 0.00000					0.01	15 Nov 2018		
		Local	3,000,000.000	100.000000	3,000,000.00	100.630000	3,018,900.00	18,900.00	2.23
		Base		100.000000	3,000,000.00	100.630000	3,018,900.00	18,900.00	2.23
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	100.430000	1,908,170.00	8,170.00	1.41
		Base		100.000000	1,900,000.00	100.430000	1,908,170.00	8,170.00	1.41
690353UT2	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/17 0.00000						17 Nov 2017		
		Local	2,000,000.000	106.230520	2,124,610.40	107.406200	2,148,124.00	23,513.60	1.59
		Base		106.230520	2,124,610.40	107.406200	2,148,124.00	23,513.60	1.59

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
690353WF0	OVERSEAS PRIVATE INV COR US GOVT GUAR 06/17 0.57					0.57	15 Jun 2017		
		Local	473,684.140	100.007921	473,721.66	100.087866	474,100.35	378.69	0.35
Original Face:		Base	4,500,000.000	100.007921	473,721.66	100.087866	474,100.35	378.69	0.35
742651DU3	PRIVATE EXPORT FUNDING US GOVT GUAR 03/20 2.25					2.25	15 Mar 2020		
		Local	3,440,000.000	100.914079	3,471,444.31	101.477000	3,490,808.80	19,364.49	2.58
		Base		100.914079	3,471,444.31	101.477000	3,490,808.80	19,364.49	2.58
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1					2.766	10 Mar 2022		
		Local	708,376.750	102.227641	724,156.84	102.444350	725,691.96	1,535.12	0.54
Original Face:		Base	1,000,000.000	102.227641	724,156.84	102.444350	725,691.96	1,535.12	0.54
903724AK8	AID UKRAINE US GOVT GUAR 05/19 1.844					1.844	16 May 2019		
		Local	2,270,000.000	99.998723	2,269,971.02	101.128900	2,295,626.03	25,655.01	1.70
		Base		99.998723	2,269,971.02	101.128900	2,295,626.03	25,655.01	1.70
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471					1.471	29 Sep 2021		
		Local	3,000,000.000	98.410744	2,952,322.32	97.948400	2,938,452.00	-13,870.32	2.17
		Base		98.410744	2,952,322.32	97.948400	2,938,452.00	-13,870.32	2.17
911759LF3	HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/17 1.54					1.54	01 Aug 2017		
		Local	2,500,000.000	100.312469	2,507,811.73	100.258000	2,506,450.00	-1,361.73	1.85
		Base		100.312469	2,507,811.73	100.258000	2,506,450.00	-1,361.73	1.85
912828A34	US TREASURY N/B 11/18 1.25					1.25	30 Nov 2018		
		Local	5,000,000.000	100.028405	5,001,420.25	100.152300	5,007,615.00	6,194.75	3.70
		Base		100.028405	5,001,420.25	100.152300	5,007,615.00	6,194.75	3.70
912828K66	US TREASURY N/B 04/17 0.5					0.5	30 Apr 2017		
		Local	5,000,000.000	100.001634	5,000,081.68	100.001634	5,000,081.68	0.00	3.69
		Base		100.001634	5,000,081.68	100.001634	5,000,081.68	0.00	3.69
912828M23	US TREASURY FRN 10/17 VAR					0.683671304	31 Oct 2017		
		Local	1,000,000.000	99.951423	999,514.23	100.104000	1,001,040.00	1,525.77	0.74
		Base		99.951423	999,514.23	100.104000	1,001,040.00	1,525.77	0.74
912828M64	US TREASURY N/B 11/18 1.25					1.25	15 Nov 2018		
		Local	2,000,000.000	100.204107	2,004,082.14	100.164100	2,003,282.00	-800.14	1.48
		Base		100.204107	2,004,082.14	100.164100	2,003,282.00	-800.14	1.48

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828M72	US TREASURY N/B 11/17 0.875					0.875	30 Nov 2017		
		1,000,000.000	Local	99.907060	999,070.60	100.039100	1,000,391.00	1,320.40	0.74
			Base	99.907060	999,070.60	100.039100	1,000,391.00	1,320.40	0.74
912828N97	US TREASURY FRN 01/18 VAR					0.787671304	31 Jan 2018		
		1,000,000.000	Local	100.038960	1,000,389.60	100.234100	1,002,341.00	1,951.40	0.74
			Base	100.038960	1,000,389.60	100.234100	1,002,341.00	1,951.40	0.74
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		1,000,000.000	Local	99.133425	991,334.25	97.585900	975,859.00	-15,475.25	0.72
			Base	99.133425	991,334.25	97.585900	975,859.00	-15,475.25	0.72
912828RX0	US TREASURY N/B 12/16 0.875					0.875	31 Dec 2016		
		0.000	Local	0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base	0.000000	-0.01	0.000000	0.00	0.01	0.00
912828S68	US TREASURY N/B 07/18 0.75					0.75	31 Jul 2018		
		3,000,000.000	Local	99.830464	2,994,913.91	99.562500	2,986,875.00	-8,038.91	2.21
			Base	99.830464	2,994,913.91	99.562500	2,986,875.00	-8,038.91	2.21
912828TG5	US TREASURY N/B 07/17 0.5					0.5	31 Jul 2017		
		2,000,000.000	Local	99.916321	1,998,326.42	99.929700	1,998,594.00	267.58	1.48
			Base	99.916321	1,998,326.42	99.929700	1,998,594.00	267.58	1.48
912828TM2	US TREASURY N/B 08/17 0.625					0.625	31 Aug 2017		
		1,000,000.000	Local	99.911019	999,110.19	99.953100	999,531.00	420.81	0.74
			Base	99.911019	999,110.19	99.953100	999,531.00	420.81	0.74
912828TS9	US TREASURY N/B 09/17 0.625					0.625	30 Sep 2017		
		2,000,000.000	Local	99.957100	1,999,142.00	99.929700	1,998,594.00	-548.00	1.48
			Base	99.957100	1,999,142.00	99.929700	1,998,594.00	-548.00	1.48
912828TW0	US TREASURY N/B 10/17 0.75					0.75	31 Oct 2017		
		5,000,000.000	Local	100.024205	5,001,210.24	99.976600	4,998,830.00	-2,380.24	3.69
			Base	100.024205	5,001,210.24	99.976600	4,998,830.00	-2,380.24	3.69
912828U73	US TREASURY N/B 12/19 1.375					1.375	15 Dec 2019		
		5,000,000.000	Local	99.569977	4,978,498.86	99.832000	4,991,600.00	13,101.14	3.69
			Base	99.569977	4,978,498.86	99.832000	4,991,600.00	13,101.14	3.69

& 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
912828XJ4	US TREASURY N/B 06/17 0.625					0.625	30 Jun 2017		
		Local	2,000,000.000	99.937443	1,998,748.85	100.007800	2,000,156.00	1,407.15	1.48
		Base		99.937443	1,998,748.85	100.007800	2,000,156.00	1,407.15	1.48
92262BAB1	VENDEE MORTGAGE TRUST VENDE 2011 2 DG					2.75	15 Dec 2033		
		Local	774,718.460	102.588006	794,768.22	101.812240	788,758.22	-6,010.00	0.58
Original Face:		Base	2,000,000.000	102.588006	794,768.22	101.812240	788,758.22	-6,010.00	0.58
US DOLLAR Total									
		Local	118,310,289.220		119,955,693.08		119,602,232.82	-353,460.26	88.36
Original Face:		Base	129,776,139.000		119,955,693.08		119,602,232.82	-353,460.26	88.36
FIXED INCOME Total									
		Base	118,310,289.220		119,955,693.08		119,602,232.82	-353,460.26	88.36
Original Face:			129,776,139.000						

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

Holdings

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

As of: *February 28, 2017* *View Date:* *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		134,073,466.080	Base	135,715,243.83		135,361,783.57	-353,460.26	100.00
Original Face:		129,776,139.000						

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

Books Closed

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								
			-1,920,683.820	Local	1.000000	-1,920,683.82	1.000000	-1,920,683.82	0.00	0.10
				Base	1.000000	-1,920,683.82	1.000000	-1,920,683.82	0.00	0.10
US DOLLAR Total									
			-1,920,683.820	Local		-1,920,683.82		-1,920,683.82	0.00	0.10
				Base		-1,920,683.82		-1,920,683.82	0.00	0.10
CASH Total									
			-1,920,683.820	Base		-1,920,683.82		-1,920,683.82	0.00	0.10
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24				0.836069	31 Dec 2030		
			1,375,739.590	Local	100.043617	1,376,339.64	100.050000	1,376,427.46	87.82	0.07
				Base	100.043617	1,376,339.64	100.050000	1,376,427.46	87.82	0.07
US DOLLAR Total									
			1,375,739.590	Local		1,376,339.64		1,376,427.46	87.82	0.07
				Base		1,376,339.64		1,376,427.46	87.82	0.07
CASH EQUIVALENT Total									
			1,375,739.590	Base		1,376,339.64		1,376,427.46	87.82	0.07
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001055102	AFLAC INC COMMON STOCK USD.1								
			40,174.000	Local	39.599274	1,590,861.22	72.350000	2,906,588.90	1,315,727.68	0.14
				Base	39.599274	1,590,861.22	72.350000	2,906,588.90	1,315,727.68	0.14

& 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
00130H105	AES CORP COMMON STOCK USD.01								
		Local	64,889.000	19.957615	1,295,029.66	11.520000	747,521.28	-547,508.38	0.04
		Base		19.957615	1,295,029.66	11.520000	747,521.28	-547,508.38	0.04
00206R102	AT+T INC COMMON STOCK USD1.0								
		Local	604,521.000	34.718257	20,987,915.71	41.790000	25,262,932.59	4,275,016.88	1.26
		Base		34.718257	20,987,915.71	41.790000	25,262,932.59	4,275,016.88	1.26
002824100	ABBOTT LABORATORIES COMMON STOCK								
		Local	169,424.000	26.482939	4,486,845.41	45.080000	7,637,633.92	3,150,788.51	0.38
		Base		26.482939	4,486,845.41	45.080000	7,637,633.92	3,150,788.51	0.38
00287Y109	ABBVIE INC COMMON STOCK USD.01								
		Local	159,975.000	30.544928	4,886,424.88	61.840000	9,892,854.00	5,006,429.12	0.49
		Base		30.544928	4,886,424.88	61.840000	9,892,854.00	5,006,429.12	0.49
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001								
		Local	67,309.000	33.201005	2,234,726.45	45.130000	3,037,655.17	802,928.72	0.15
		Base		33.201005	2,234,726.45	45.130000	3,037,655.17	802,928.72	0.15
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01								
		Local	4,339.000	245.196126	1,063,905.99	211.300000	916,830.70	-147,075.29	0.05
		Base		245.196126	1,063,905.99	211.300000	916,830.70	-147,075.29	0.05
00724F101	ADOBE SYSTEMS INC COMMON STOCK USD.0001								
		Local	48,947.000	36.500653	1,786,597.44	118.340000	5,792,387.98	4,005,790.54	0.29
		Base		36.500653	1,786,597.44	118.340000	5,792,387.98	4,005,790.54	0.29
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001								
		Local	7,250.000	159.964561	1,159,743.07	156.610000	1,135,422.50	-24,320.57	0.06
		Base		159.964561	1,159,743.07	156.610000	1,135,422.50	-24,320.57	0.06
00817Y108	AETNA INC COMMON STOCK USD.01								
		Local	34,542.000	33.387776	1,153,280.56	128.760000	4,447,627.92	3,294,347.36	0.22
		Base		33.387776	1,153,280.56	128.760000	4,447,627.92	3,294,347.36	0.22
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01								
		Local	5,396.000	203.608668	1,098,672.37	167.930000	906,150.28	-192,522.09	0.05
		Base		203.608668	1,098,672.37	167.930000	906,150.28	-192,522.09	0.05

& 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
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	31,933.000	30.638661	978,384.37	51.300000	1,638,162.90	659,778.53	0.08
		Base		30.638661	978,384.37	51.300000	1,638,162.90	659,778.53	0.08
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0								
		Local	21,398.000	71.480985	1,529,550.11	140.470000	3,005,777.06	1,476,226.95	0.15
		Base		71.480985	1,529,550.11	140.470000	3,005,777.06	1,476,226.95	0.15
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	17,060.000	43.205946	737,093.44	62.600000	1,067,956.00	330,862.56	0.05
		Base		43.205946	737,093.44	62.600000	1,067,956.00	330,862.56	0.05
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01								
		Local	12,134.000	65.604510	796,045.13	97.820000	1,186,947.88	390,902.75	0.06
		Base		65.604510	796,045.13	97.820000	1,186,947.88	390,902.75	0.06
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
		Local	11,072.000	83.240246	921,636.00	101.510000	1,123,918.72	202,282.72	0.06
		Base		83.240246	921,636.00	101.510000	1,123,918.72	202,282.72	0.06
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	22,075.000	109.019478	2,406,604.98	131.250000	2,897,343.75	490,738.77	0.14
		Base		109.019478	2,406,604.98	131.250000	2,897,343.75	490,738.77	0.14
018581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01								
		Local	5,686.000	254.816687	1,448,887.68	242.980000	1,381,584.28	-67,303.40	0.07
		Base		254.816687	1,448,887.68	242.980000	1,381,584.28	-67,303.40	0.07
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
		Local	22,395.000	40.008447	895,989.18	39.480000	884,154.60	-11,834.58	0.04
		Base		40.008447	895,989.18	39.480000	884,154.60	-11,834.58	0.04
020002101	ALLSTATE CORP COMMON STOCK USD.01								
		Local	36,251.000	39.287034	1,424,194.26	82.160000	2,978,382.16	1,554,187.90	0.15
		Base		39.287034	1,424,194.26	82.160000	2,978,382.16	1,554,187.90	0.15
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
		Local	29,214.000	302.548613	8,838,655.17	823.210000	24,049,256.94	15,210,601.77	1.20
		Base		302.548613	8,838,655.17	823.210000	24,049,256.94	15,210,601.77	1.20

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
		Local	29,146.000	304.360796	8,870,899.76	844.930000	24,626,329.78	15,755,430.02	1.22
		Base		304.360796	8,870,899.76	844.930000	24,626,329.78	15,755,430.02	1.22
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								
		Local	191,985.000	18.254496	3,504,589.37	74.920000	14,383,516.20	10,878,926.83	0.72
		Base		18.254496	3,504,589.37	74.920000	14,383,516.20	10,878,926.83	0.72
023135106	AMAZON.COM INC COMMON STOCK USD.01								
		Local	38,823.000	152.186594	5,908,340.14	845.040000	32,806,987.92	26,898,647.78	1.63
		Base		152.186594	5,908,340.14	845.040000	32,806,987.92	26,898,647.78	1.63
023608102	AMEREN CORPORATION COMMON STOCK USD.01								
		Local	23,885.000	39.385195	940,715.39	54.690000	1,306,270.65	365,555.26	0.06
		Base		39.385195	940,715.39	54.690000	1,306,270.65	365,555.26	0.06
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK								
		Local	51,005.000	48.337789	2,465,468.93	46.360000	2,364,591.80	-100,877.13	0.12
		Base		48.337789	2,465,468.93	46.360000	2,364,591.80	-100,877.13	0.12
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5								
		Local	48,404.000	37.771485	1,828,290.97	66.970000	3,241,615.88	1,413,324.91	0.16
		Base		37.771485	1,828,290.97	66.970000	3,241,615.88	1,413,324.91	0.16
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
		Local	75,683.000	44.573538	3,373,459.08	80.060000	6,059,180.98	2,685,721.90	0.30
		Base		44.573538	3,373,459.08	80.060000	6,059,180.98	2,685,721.90	0.30
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
		Local	96,056.000	109.159123	10,485,388.71	63.920000	6,139,899.52	-4,345,489.19	0.31
		Base		109.159123	10,485,388.71	63.920000	6,139,899.52	-4,345,489.19	0.31
03027X100	AMERICAN TOWER CORP REIT USD.01								
		Local	41,905.000	53.040406	2,222,658.21	114.790000	4,810,274.95	2,587,616.74	0.24
		Base		53.040406	2,222,658.21	114.790000	4,810,274.95	2,587,616.74	0.24
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01								
		Local	17,522.000	68.172672	1,194,521.56	78.000000	1,366,716.00	172,194.44	0.07
		Base		68.172672	1,194,521.56	78.000000	1,366,716.00	172,194.44	0.07

& 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
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01								
		Local	16,466.000	26.641787	438,683.67	91.510000	1,506,803.66	1,068,119.99	0.07
		Base		26.641787	438,683.67	91.510000	1,506,803.66	1,068,119.99	0.07
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01								
		Local	15,559.000	38.872543	604,817.90	131.500000	2,046,008.50	1,441,190.60	0.10
		Base		38.872543	604,817.90	131.500000	2,046,008.50	1,441,190.60	0.10
031100100	AMETEK INC COMMON STOCK USD.01								
		Local	22,783.000	46.437829	1,057,993.06	53.970000	1,229,598.51	171,605.45	0.06
		Base		46.437829	1,057,993.06	53.970000	1,229,598.51	171,605.45	0.06
031162100	AMGEN INC COMMON STOCK USD.0001								
		Local	73,232.000	64.673959	4,736,203.40	176.530000	12,927,644.96	8,191,441.56	0.64
		Base		64.673959	4,736,203.40	176.530000	12,927,644.96	8,191,441.56	0.64
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001								
		Local	30,366.000	22.904746	695,525.53	69.210000	2,101,630.86	1,406,105.33	0.10
		Base		22.904746	695,525.53	69.210000	2,101,630.86	1,406,105.33	0.10
032511107	ANADARKO PETROLEUM CORP COMMON STOCK USD.1								
		Local	55,018.000	49.454325	2,720,878.07	64.650000	3,556,913.70	836,035.63	0.18
		Base		49.454325	2,720,878.07	64.650000	3,556,913.70	836,035.63	0.18
032654105	ANALOG DEVICES INC COMMON STOCK USD.167								
		Local	30,336.000	40.714112	1,235,103.30	81.930000	2,485,428.48	1,250,325.18	0.12
		Base		40.714112	1,235,103.30	81.930000	2,485,428.48	1,250,325.18	0.12
036752103	ANTHEM INC COMMON STOCK USD.01								
		Local	25,932.000	53.559317	1,388,900.20	164.820000	4,274,112.24	2,885,212.04	0.21
		Base		53.559317	1,388,900.20	164.820000	4,274,112.24	2,885,212.04	0.21
037411105	APACHE CORP COMMON STOCK USD.625								
		Local	37,351.000	67.327869	2,514,763.24	52.590000	1,964,289.09	-550,474.15	0.10
		Base		67.327869	2,514,763.24	52.590000	1,964,289.09	-550,474.15	0.10
03748R101	APARTMENT INVT + MGMT CO A REIT USD.01								
		Local	15,444.000	24.282865	375,024.57	46.530000	718,609.32	343,584.75	0.04
		Base		24.282865	375,024.57	46.530000	718,609.32	343,584.75	0.04

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
037833100	APPLE INC COMMON STOCK USD.00001								
		Local	524,915.000	24.029363	12,613,373.06	136.990000	71,908,105.85	59,294,732.79	3.57
		Base		24.029363	12,613,373.06	136.990000	71,908,105.85	59,294,732.79	3.57
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
		Local	106,403.000	19.976476	2,125,556.96	36.220000	3,853,916.66	1,728,359.70	0.19
		Base		19.976476	2,125,556.96	36.220000	3,853,916.66	1,728,359.70	0.19
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK								
		Local	56,643.000	24.087375	1,364,381.20	46.970000	2,660,521.71	1,296,140.51	0.13
		Base		24.087375	1,364,381.20	46.970000	2,660,521.71	1,296,140.51	0.13
03965L100	ARCONIC INC COMMON STOCK								
		Local	43,163.000	44.144817	1,905,422.72	28.790000	1,242,662.77	-662,759.95	0.06
		Base		44.144817	1,905,422.72	28.790000	1,242,662.77	-662,759.95	0.06
04621X108	ASSURANT INC COMMON STOCK USD.01								
		Local	5,613.000	53.872430	302,385.95	99.000000	555,687.00	253,301.05	0.03
		Base		53.872430	302,385.95	99.000000	555,687.00	253,301.05	0.03
052769106	AUTODESK INC COMMON STOCK USD.01								
		Local	19,279.000	27.370453	527,674.96	86.300000	1,663,777.70	1,136,102.74	0.08
		Base		27.370453	527,674.96	86.300000	1,663,777.70	1,136,102.74	0.08
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
		Local	44,414.000	40.812839	1,812,661.44	102.620000	4,557,764.68	2,745,103.24	0.23
		Base		40.812839	1,812,661.44	102.620000	4,557,764.68	2,745,103.24	0.23
05329W102	AUTONATION INC COMMON STOCK USD.01								
		Local	6,466.000	38.266907	247,433.82	45.900000	296,789.40	49,355.58	0.01
		Base		38.266907	247,433.82	45.900000	296,789.40	49,355.58	0.01
053332102	AUTOZONE INC COMMON STOCK USD.01								
		Local	2,842.000	216.748300	615,998.67	736.550000	2,093,275.10	1,477,276.43	0.10
		Base		216.748300	615,998.67	736.550000	2,093,275.10	1,477,276.43	0.10
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
		Local	13,518.000	131.546666	1,778,247.83	183.780000	2,484,338.04	706,090.21	0.12
		Base		131.546666	1,778,247.83	183.780000	2,484,338.04	706,090.21	0.12

& 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
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0								
		Local	8,760.000	49.785039	436,116.94	80.710000	707,019.60	270,902.66	0.04
		Base		49.785039	436,116.94	80.710000	707,019.60	270,902.66	0.04
054937107	BB+T CORP COMMON STOCK USD5.0								
		Local	79,877.000	32.561731	2,600,933.42	48.220000	3,851,668.94	1,250,735.52	0.19
		Base		32.561731	2,600,933.42	48.220000	3,851,668.94	1,250,735.52	0.19
057224107	BAKER HUGHES INC COMMON STOCK USD1.0								
		Local	41,620.000	57.142051	2,378,252.15	60.280000	2,508,853.60	130,601.45	0.12
		Base		57.142051	2,378,252.15	60.280000	2,508,853.60	130,601.45	0.12
058498106	BALL CORP COMMON STOCK								
		Local	17,207.000	30.962983	532,780.05	73.530000	1,265,230.71	732,450.66	0.06
		Base		30.962983	532,780.05	73.530000	1,265,230.71	732,450.66	0.06
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01								
		Local	994,744.000	23.785985	23,660,965.61	24.680000	24,550,281.92	889,316.31	1.22
		Base		23.785985	23,660,965.61	24.680000	24,550,281.92	889,316.31	1.22
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01								
		Local	104,085.000	35.368612	3,681,341.94	47.140000	4,906,566.90	1,225,224.96	0.24
		Base		35.368612	3,681,341.94	47.140000	4,906,566.90	1,225,224.96	0.24
067383109	CR BARD INC COMMON STOCK USD.25								
		Local	7,237.000	69.631899	503,926.05	245.240000	1,774,801.88	1,270,875.83	0.09
		Base		69.631899	503,926.05	245.240000	1,774,801.88	1,270,875.83	0.09
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	48,189.000	25.235181	1,216,058.13	50.920000	2,453,783.88	1,237,725.75	0.12
		Base		25.235181	1,216,058.13	50.920000	2,453,783.88	1,237,725.75	0.12
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0								
		Local	20,901.000	68.635416	1,434,548.82	183.050000	3,825,928.05	2,391,379.23	0.19
		Base		68.635416	1,434,548.82	183.050000	3,825,928.05	2,391,379.23	0.19
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01								
		Local	14,972.000	34.732280	520,011.70	40.400000	604,868.80	84,857.10	0.03
		Base		34.732280	520,011.70	40.400000	604,868.80	84,857.10	0.03

& 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
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033								
		Local	186,924.000	81.173431	15,173,262.40	171.420000	32,042,512.08	16,869,249.68	1.59
		Base		81.173431	15,173,262.40	171.420000	32,042,512.08	16,869,249.68	1.59
086516101	BEST BUY CO INC COMMON STOCK USD.1								
		Local	26,878.000	32.552181	874,937.53	44.130000	1,186,126.14	311,188.61	0.06
		Base		32.552181	874,937.53	44.130000	1,186,126.14	311,188.61	0.06
09062X103	BIOGEN INC COMMON STOCK USD.0005								
		Local	21,402.000	90.662376	1,940,356.18	288.600000	6,176,617.20	4,236,261.02	0.31
		Base		90.662376	1,940,356.18	288.600000	6,176,617.20	4,236,261.02	0.31
09247X101	BLACKROCK INC COMMON STOCK USD.01								
		Local	11,966.000	207.146245	2,478,711.97	387.460000	4,636,346.36	2,157,634.39	0.23
		Base		207.146245	2,478,711.97	387.460000	4,636,346.36	2,157,634.39	0.23
093671105	H+R BLOCK INC COMMON STOCK								
		Local	20,389.000	19.269557	392,887.00	20.560000	419,197.84	26,310.84	0.02
		Base		19.269557	392,887.00	20.560000	419,197.84	26,310.84	0.02
097023105	BOEING CO/THE COMMON STOCK USD5.0								
		Local	56,502.000	65.325809	3,691,038.86	180.230000	10,183,355.46	6,492,316.60	0.51
		Base		65.325809	3,691,038.86	180.230000	10,183,355.46	6,492,316.60	0.51
099724106	BORGWARNER INC COMMON STOCK USD.01								
		Local	19,709.000	33.566247	661,557.17	42.190000	831,522.71	169,965.54	0.04
		Base		33.566247	661,557.17	42.190000	831,522.71	169,965.54	0.04
101121101	BOSTON PROPERTIES INC REIT USD.01								
		Local	15,137.000	91.700854	1,388,075.82	139.030000	2,104,497.11	716,421.29	0.10
		Base		91.700854	1,388,075.82	139.030000	2,104,497.11	716,421.29	0.10
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
		Local	134,043.000	17.095127	2,291,482.17	24.550000	3,290,755.65	999,273.48	0.16
		Base		17.095127	2,291,482.17	24.550000	3,290,755.65	999,273.48	0.16
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		Local	164,516.000	40.652046	6,687,911.97	56.710000	9,329,702.36	2,641,790.39	0.46
		Base		40.652046	6,687,911.97	56.710000	9,329,702.36	2,641,790.39	0.46

& 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
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
		Local	17,954.000	18.565680	333,328.21	48.760000	875,437.04	542,108.83	0.04
		Base		18.565680	333,328.21	48.760000	875,437.04	542,108.83	0.04
124857202	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001								
		Local	38,587.000	37.621290	1,451,692.71	65.920000	2,543,655.04	1,091,962.33	0.13
		Base		37.621290	1,451,692.71	65.920000	2,543,655.04	1,091,962.33	0.13
12503M108	CBOE HOLDINGS INC COMMON STOCK								
		Local	9,000.000	78.057500	702,517.50	78.057500	702,517.50	0.00	0.03
		Base		78.057500	702,517.50	78.057500	702,517.50	0.00	0.03
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
		Local	29,549.000	21.465696	634,289.85	35.620000	1,052,535.38	418,245.53	0.05
		Base		21.465696	634,289.85	35.620000	1,052,535.38	418,245.53	0.05
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								
		Local	22,947.000	27.116994	622,253.67	31.420000	720,994.74	98,741.07	0.04
		Base		27.116994	622,253.67	31.420000	720,994.74	98,741.07	0.04
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
		Local	13,941.000	52.909420	737,610.23	80.370000	1,120,438.17	382,827.94	0.06
		Base		52.909420	737,610.23	80.370000	1,120,438.17	382,827.94	0.06
125509109	CIGNA CORP COMMON STOCK USD.25								
		Local	25,273.000	38.810594	980,860.15	148.900000	3,763,149.70	2,782,289.55	0.19
		Base		38.810594	980,860.15	148.900000	3,763,149.70	2,782,289.55	0.19
12572Q105	CME GROUP INC COMMON STOCK USD.01								
		Local	33,405.000	86.556263	2,891,411.97	121.460000	4,057,371.30	1,165,959.33	0.20
		Base		86.556263	2,891,411.97	121.460000	4,057,371.30	1,165,959.33	0.20
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
		Local	27,475.000	20.170486	554,184.09	44.520000	1,223,187.00	669,002.91	0.06
		Base		20.170486	554,184.09	44.520000	1,223,187.00	669,002.91	0.06
126408103	CSX CORP COMMON STOCK USD1.0								
		Local	92,206.000	11.612413	1,070,734.15	48.560000	4,477,523.36	3,406,789.21	0.22
		Base		11.612413	1,070,734.15	48.560000	4,477,523.36	3,406,789.21	0.22

& 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
12650T104	CSRA INC COMMON STOCK USD.001								
		Local	14,318.000	27.370951	391,897.28	29.820000	426,962.76	35,065.48	0.02
		Base		27.370951	391,897.28	29.820000	426,962.76	35,065.48	0.02
126650100	CVS HEALTH CORP COMMON STOCK USD.01								
		Local	104,980.000	35.659793	3,743,565.10	80.580000	8,459,288.40	4,715,723.30	0.42
		Base		35.659793	3,743,565.10	80.580000	8,459,288.40	4,715,723.30	0.42
12673P105	CA INC COMMON STOCK USD.1								
		Local	30,849.000	31.571032	973,934.77	32.270000	995,497.23	21,562.46	0.05
		Base		31.571032	973,934.77	32.270000	995,497.23	21,562.46	0.05
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1								
		Local	45,789.000	17.050873	780,742.42	21.900000	1,002,779.10	222,036.68	0.05
		Base		17.050873	780,742.42	21.900000	1,002,779.10	222,036.68	0.05
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375								
		Local	19,074.000	36.980432	705,364.76	59.350000	1,132,041.90	426,677.14	0.06
		Base		36.980432	705,364.76	59.350000	1,132,041.90	426,677.14	0.06
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
		Local	47,478.000	55.580002	2,638,827.34	93.860000	4,456,285.08	1,817,457.74	0.22
		Base		55.580002	2,638,827.34	93.860000	4,456,285.08	1,817,457.74	0.22
14149Y108	CARDINAL HEALTH INC COMMON STOCK								
		Local	31,506.000	42.616278	1,342,668.46	81.370000	2,563,643.22	1,220,974.76	0.13
		Base		42.616278	1,342,668.46	81.370000	2,563,643.22	1,220,974.76	0.13
143130102	CARMAX INC COMMON STOCK USD.5								
		Local	18,737.000	24.595225	460,840.74	64.540000	1,209,285.98	748,445.24	0.06
		Base		24.595225	460,840.74	64.540000	1,209,285.98	748,445.24	0.06
143658300	CARNIVAL CORP COMMON STOCK USD.01								
		Local	41,279.000	38.510667	1,589,681.82	55.950000	2,309,560.05	719,878.23	0.11
		Base		38.510667	1,589,681.82	55.950000	2,309,560.05	719,878.23	0.11
149123101	CATERPILLAR INC COMMON STOCK USD1.0								
		Local	57,594.000	54.911631	3,162,580.46	96.660000	5,567,036.04	2,404,455.58	0.28
		Base		54.911631	3,162,580.46	96.660000	5,567,036.04	2,404,455.58	0.28

& 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
151020104	CELGENE CORP COMMON STOCK USD.01								
		Local	76,311.000	33.385989	2,547,718.17	123.510000	9,425,171.61	6,877,453.44	0.47
		Base		33.385989	2,547,718.17	123.510000	9,425,171.61	6,877,453.44	0.47
15135B101	CENTENE CORP COMMON STOCK USD.001								
		Local	16,822.000	61.773226	1,039,149.21	70.500000	1,185,951.00	146,801.79	0.06
		Base		61.773226	1,039,149.21	70.500000	1,185,951.00	146,801.79	0.06
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01								
		Local	42,396.000	18.683639	792,111.55	27.320000	1,158,258.72	366,147.17	0.06
		Base		18.683639	792,111.55	27.320000	1,158,258.72	366,147.17	0.06
156700106	CENTURYLINK INC COMMON STOCK USD1.0								
		Local	53,816.000	62.383510	3,357,230.98	24.260000	1,305,576.16	-2,051,654.82	0.06
		Base		62.383510	3,357,230.98	24.260000	1,305,576.16	-2,051,654.82	0.06
156782104	CERNER CORP COMMON STOCK USD.01								
		Local	29,743.000	28.181644	838,206.64	55.040000	1,637,054.72	798,848.08	0.08
		Base		28.181644	838,206.64	55.040000	1,637,054.72	798,848.08	0.08
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001								
		Local	21,315.000	273.830858	5,836,704.74	323.060000	6,886,023.90	1,049,319.16	0.34
		Base		273.830858	5,836,704.74	323.060000	6,886,023.90	1,049,319.16	0.34
165167107	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01								
		Local	73,378.000	19.316094	1,417,376.32	5.450000	399,910.10	-1,017,466.22	0.02
		Base		19.316094	1,417,376.32	5.450000	399,910.10	-1,017,466.22	0.02
166764100	CHEVRON CORP COMMON STOCK USD.75								
		Local	185,832.000	64.381691	11,964,178.37	112.500000	20,906,100.00	8,941,921.63	1.04
		Base		64.381691	11,964,178.37	112.500000	20,906,100.00	8,941,921.63	1.04
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01								
		Local	2,850.000	302.913958	863,304.78	418.740000	1,193,409.00	330,104.22	0.06
		Base		302.913958	863,304.78	418.740000	1,193,409.00	330,104.22	0.06
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0								
		Local	25,457.000	43.255731	1,101,161.14	49.840000	1,268,776.88	167,615.74	0.06
		Base		43.255731	1,101,161.14	49.840000	1,268,776.88	167,615.74	0.06

& 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
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01								
		Local	9,348.000	137.474907	1,285,115.43	125.720000	1,175,230.56	-109,884.87	0.06
		Base		137.474907	1,285,115.43	125.720000	1,175,230.56	-109,884.87	0.06
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0								
		Local	14,758.000	37.461523	552,857.16	72.960000	1,076,743.68	523,886.52	0.05
		Base		37.461523	552,857.16	72.960000	1,076,743.68	523,886.52	0.05
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
		Local	494,146.000	28.336414	14,002,325.71	34.180000	16,889,910.28	2,887,584.57	0.84
		Base		28.336414	14,002,325.71	34.180000	16,889,910.28	2,887,584.57	0.84
172908105	CINTAS CORP COMMON STOCK								
		Local	8,470.000	38.961024	329,999.87	118.010000	999,544.70	669,544.83	0.05
		Base		38.961024	329,999.87	118.010000	999,544.70	669,544.83	0.05
172967424	CITIGROUP INC COMMON STOCK USD.01								
		Local	280,529.000	82.132038	23,040,418.56	59.810000	16,778,439.49	-6,261,979.07	0.83
		Base		82.132038	23,040,418.56	59.810000	16,778,439.49	-6,261,979.07	0.83
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	50,390.000	20.063596	1,011,004.62	37.370000	1,883,074.30	872,069.68	0.09
		Base		20.063596	1,011,004.62	37.370000	1,883,074.30	872,069.68	0.09
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001								
		Local	15,353.000	33.691961	517,272.68	78.950000	1,212,119.35	694,846.67	0.06
		Base		33.691961	517,272.68	78.950000	1,212,119.35	694,846.67	0.06
189054109	CLOROX COMPANY COMMON STOCK USD1.0								
		Local	12,674.000	59.823787	758,206.68	136.810000	1,733,929.94	975,723.26	0.09
		Base		59.823787	758,206.68	136.810000	1,733,929.94	975,723.26	0.09
189754104	COACH INC COMMON STOCK USD.01								
		Local	27,599.000	32.401733	894,255.43	38.090000	1,051,245.91	156,990.48	0.05
		Base		32.401733	894,255.43	38.090000	1,051,245.91	156,990.48	0.05
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
		Local	382,111.000	28.663177	10,952,515.38	41.960000	16,033,377.56	5,080,862.18	0.80
		Base		28.663177	10,952,515.38	41.960000	16,033,377.56	5,080,862.18	0.80

& 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
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01								
		Local	59,723.000	24.858436	1,484,620.37	59.270000	3,539,782.21	2,055,161.84	0.18
		Base		24.858436	1,484,620.37	59.270000	3,539,782.21	2,055,161.84	0.18
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0								
		Local	87,498.000	35.322040	3,090,607.89	72.980000	6,385,604.04	3,294,996.15	0.32
		Base		35.322040	3,090,607.89	72.980000	6,385,604.04	3,294,996.15	0.32
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
		Local	469,244.000	13.263839	6,223,976.67	37.420000	17,559,110.48	11,335,133.81	0.87
		Base		13.263839	6,223,976.67	37.420000	17,559,110.48	11,335,133.81	0.87
200340107	COMERICA INC COMMON STOCK USD5.0								
		Local	16,958.000	44.555229	755,567.58	71.280000	1,208,766.24	453,198.66	0.06
		Base		44.555229	755,567.58	71.280000	1,208,766.24	453,198.66	0.06
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0								
		Local	40,939.000	19.301540	790,185.73	41.210000	1,687,096.19	896,910.46	0.08
		Base		19.301540	790,185.73	41.210000	1,687,096.19	896,910.46	0.08
20605P101	CONCHO RESOURCES INC COMMON STOCK USD.001								
		Local	14,377.000	96.610620	1,388,970.88	132.450000	1,904,233.65	515,262.77	0.09
		Base		96.610620	1,388,970.88	132.450000	1,904,233.65	515,262.77	0.09
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01								
		Local	121,970.000	40.117567	4,893,139.68	47.570000	5,802,112.90	908,973.22	0.29
		Base		40.117567	4,893,139.68	47.570000	5,802,112.90	908,973.22	0.29
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1								
		Local	29,997.000	48.204007	1,445,975.61	77.040000	2,310,968.88	864,993.27	0.11
		Base		48.204007	1,445,975.61	77.040000	2,310,968.88	864,993.27	0.11
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01								
		Local	17,494.000	40.896535	715,443.99	158.810000	2,778,222.14	2,062,778.15	0.14
		Base		40.896535	715,443.99	158.810000	2,778,222.14	2,062,778.15	0.14
216648402	COOPER COS INC/THE COMMON STOCK USD.1								
		Local	4,798.000	184.473091	885,101.89	199.140000	955,473.72	70,371.83	0.05
		Base		184.473091	885,101.89	199.140000	955,473.72	70,371.83	0.05

& 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
219350105	CORNING INC COMMON STOCK USD.5								
		Local	93,638.000	22.335073	2,091,411.56	27.610000	2,585,345.18	493,933.62	0.13
		Base		22.335073	2,091,411.56	27.610000	2,585,345.18	493,933.62	0.13
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
		Local	43,030.000	61.522051	2,647,293.87	177.180000	7,624,055.40	4,976,761.53	0.38
		Base		61.522051	2,647,293.87	177.180000	7,624,055.40	4,976,761.53	0.38
222070203	COTY INC CL A COMMON STOCK USD.01								
		Local	46,284.000	23.405190	1,083,285.83	18.780000	869,213.52	-214,072.31	0.04
		Base		23.405190	1,083,285.83	18.780000	869,213.52	-214,072.31	0.04
22822V101	CROWN CASTLE INTL CORP REIT USD.01								
		Local	35,498.000	62.150147	2,206,205.93	93.530000	3,320,127.94	1,113,922.01	0.17
		Base		62.150147	2,206,205.93	93.530000	3,320,127.94	1,113,922.01	0.17
231021106	CUMMINS INC COMMON STOCK USD2.5								
		Local	15,177.000	41.703385	632,932.27	148.490000	2,253,632.73	1,620,700.46	0.11
		Base		41.703385	632,932.27	148.490000	2,253,632.73	1,620,700.46	0.11
23331A109	DR HORTON INC COMMON STOCK USD.01								
		Local	33,407.000	27.470638	917,711.59	32.000000	1,069,024.00	151,312.41	0.05
		Base		27.470638	917,711.59	32.000000	1,069,024.00	151,312.41	0.05
233331107	DTE ENERGY COMPANY COMMON STOCK								
		Local	17,663.000	47.504808	839,077.43	101.380000	1,790,674.94	951,597.51	0.09
		Base		47.504808	839,077.43	101.380000	1,790,674.94	951,597.51	0.09
235851102	DANAHER CORP COMMON STOCK USD.01								
		Local	59,920.000	29.932203	1,793,537.59	85.550000	5,126,156.00	3,332,618.41	0.25
		Base		29.932203	1,793,537.59	85.550000	5,126,156.00	3,332,618.41	0.25
237194105	DARDEN RESTAURANTS INC COMMON STOCK								
		Local	12,117.000	32.468749	393,423.83	74.680000	904,897.56	511,473.73	0.04
		Base		32.468749	393,423.83	74.680000	904,897.56	511,473.73	0.04
23918K108	DAVITA INC COMMON STOCK USD.001								
		Local	15,546.000	35.972349	559,226.14	69.410000	1,079,047.86	519,821.72	0.05
		Base		35.972349	559,226.14	69.410000	1,079,047.86	519,821.72	0.05

& 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
244199105	DEERE + CO COMMON STOCK USD1.0								
		Local	28,475.000	42.509538	1,210,459.10	109.490000	3,117,727.75	1,907,268.65	0.15
		Base		42.509538	1,210,459.10	109.490000	3,117,727.75	1,907,268.65	0.15
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001								
		Local	72,490.000	22.986889	1,666,319.55	49.930000	3,619,425.70	1,953,106.15	0.18
		Base		22.986889	1,666,319.55	49.930000	3,619,425.70	1,953,106.15	0.18
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01								
		Local	22,728.000	45.484429	1,033,770.10	63.520000	1,443,682.56	409,912.46	0.07
		Base		45.484429	1,033,770.10	63.520000	1,443,682.56	409,912.46	0.07
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1								
		Local	51,543.000	44.132294	2,274,710.81	43.360000	2,234,904.48	-39,806.33	0.11
		Base		44.132294	2,274,710.81	43.360000	2,234,904.48	-39,806.33	0.11
253868103	DIGITAL REALTY TRUST INC REIT USD.01								
		Local	15,646.000	94.505398	1,478,631.45	108.000000	1,689,768.00	211,136.55	0.08
		Base		94.505398	1,478,631.45	108.000000	1,689,768.00	211,136.55	0.08
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
		Local	144,131.000	33.882481	4,883,515.84	110.090000	15,867,381.79	10,983,865.95	0.79
		Base		33.882481	4,883,515.84	110.090000	15,867,381.79	10,983,865.95	0.79
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	38,825.000	21.099850	819,201.69	71.140000	2,762,010.50	1,942,808.81	0.14
		Base		21.099850	819,201.69	71.140000	2,762,010.50	1,942,808.81	0.14
25470F104	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01								
		Local	14,957.000	18.889608	282,531.86	28.760000	430,163.32	147,631.46	0.02
		Base		18.889608	282,531.86	28.760000	430,163.32	147,631.46	0.02
25470F302	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01								
		Local	21,715.000	21.914229	475,867.48	28.070000	609,540.05	133,672.57	0.03
		Base		21.914229	475,867.48	28.070000	609,540.05	133,672.57	0.03
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875								
		Local	25,020.000	51.965041	1,300,165.32	73.020000	1,826,960.40	526,795.08	0.09
		Base		51.965041	1,300,165.32	73.020000	1,826,960.40	526,795.08	0.09

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
256746108	DOLLAR TREE INC COMMON STOCK USD.01								
		Local	23,238.000	48.583548	1,128,984.50	76.680000	1,781,889.84	652,905.34	0.09
		Base		48.583548	1,128,984.50	76.680000	1,781,889.84	652,905.34	0.09
25746U109	DOMINION RESOURCES INC/VA COMMON STOCK								
		Local	61,697.000	41.610853	2,567,264.81	77.640000	4,790,155.08	2,222,890.27	0.24
		Base		41.610853	2,567,264.81	77.640000	4,790,155.08	2,222,890.27	0.24
260003108	DOVER CORP COMMON STOCK USD1.0								
		Local	15,292.000	38.439470	587,816.37	80.100000	1,224,889.20	637,072.83	0.06
		Base		38.439470	587,816.37	80.100000	1,224,889.20	637,072.83	0.06
260543103	DOW CHEMICAL CO/THE COMMON STOCK USD2.5								
		Local	110,390.000	34.220829	3,777,637.31	62.260000	6,872,881.40	3,095,244.09	0.34
		Base		34.220829	3,777,637.31	62.260000	6,872,881.40	3,095,244.09	0.34
26138E109	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01								
		Local	18,085.000	27.062402	489,423.54	93.440000	1,689,862.40	1,200,438.86	0.08
		Base		27.062402	489,423.54	93.440000	1,689,862.40	1,200,438.86	0.08
263534109	DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3								
		Local	85,579.000	46.672612	3,994,195.48	78.540000	6,721,374.66	2,727,179.18	0.33
		Base		46.672612	3,994,195.48	78.540000	6,721,374.66	2,727,179.18	0.33
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001								
		Local	67,819.000	53.204155	3,608,252.58	82.550000	5,598,458.45	1,990,205.87	0.28
		Base		53.204155	3,608,252.58	82.550000	5,598,458.45	1,990,205.87	0.28
26483E100	DUN + BRADSTREET CORP COMMON STOCK USD.01								
		Local	3,621.000	80.186164	290,354.10	105.540000	382,160.34	91,806.24	0.02
		Base		80.186164	290,354.10	105.540000	382,160.34	91,806.24	0.02
26875P101	EOG RESOURCES INC COMMON STOCK USD.01								
		Local	56,746.000	40.585933	2,303,089.35	96.990000	5,503,794.54	3,200,705.19	0.27
		Base		40.585933	2,303,089.35	96.990000	5,503,794.54	3,200,705.19	0.27
26884L109	EQT CORP COMMON STOCK								
		Local	17,006.000	44.502615	756,811.47	59.890000	1,018,489.34	261,677.87	0.05
		Base		44.502615	756,811.47	59.890000	1,018,489.34	261,677.87	0.05

& 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
269246401	E TRADE FINANCIAL CORP COMMON STOCK USD.01								
		Local	26,947.000	26.347560	709,987.69	34.510000	929,940.97	219,953.28	0.05
		Base		26.347560	709,987.69	34.510000	929,940.97	219,953.28	0.05
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01								
		Local	14,447.000	34.575472	499,511.84	80.250000	1,159,371.75	659,859.91	0.06
		Base		34.575472	499,511.84	80.250000	1,159,371.75	659,859.91	0.06
278642103	EBAY INC COMMON STOCK USD.001								
		Local	102,346.000	11.869330	1,214,778.45	33.900000	3,469,529.40	2,254,750.95	0.17
		Base		11.869330	1,214,778.45	33.900000	3,469,529.40	2,254,750.95	0.17
278865100	ECOLAB INC COMMON STOCK USD1.0								
		Local	25,830.000	49.270255	1,272,650.69	123.970000	3,202,145.10	1,929,494.41	0.16
		Base		49.270255	1,272,650.69	123.970000	3,202,145.10	1,929,494.41	0.16
281020107	EDISON INTERNATIONAL COMMON STOCK								
		Local	32,072.000	35.757366	1,146,810.23	79.740000	2,557,421.28	1,410,611.05	0.13
		Base		35.757366	1,146,810.23	79.740000	2,557,421.28	1,410,611.05	0.13
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0								
		Local	21,047.000	46.502417	978,736.37	94.040000	1,979,259.88	1,000,523.51	0.10
		Base		46.502417	978,736.37	94.040000	1,979,259.88	1,000,523.51	0.10
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01								
		Local	29,705.000	35.510903	1,054,851.37	86.500000	2,569,482.50	1,514,631.13	0.13
		Base		35.510903	1,054,851.37	86.500000	2,569,482.50	1,514,631.13	0.13
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5								
		Local	63,275.000	38.973140	2,466,025.41	60.100000	3,802,827.50	1,336,802.09	0.19
		Base		38.973140	2,466,025.41	60.100000	3,802,827.50	1,336,802.09	0.19
29364G103	ENTERGY CORP COMMON STOCK USD.01								
		Local	17,633.000	60.913776	1,074,092.62	76.660000	1,351,745.78	277,653.16	0.07
		Base		60.913776	1,074,092.62	76.660000	1,351,745.78	277,653.16	0.07
29414D100	ENVISION HEALTHCARE CORP COMMON STOCK								
		Local	11,548.000	64.336293	742,955.51	70.000000	808,360.00	65,404.49	0.04
		Base		64.336293	742,955.51	70.000000	808,360.00	65,404.49	0.04

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
294429105	EQUIFAX INC COMMON STOCK USD1.25								
		Local	11,789.000	35.158086	414,478.67	131.110000	1,545,655.79	1,131,177.12	0.08
		Base		35.158086	414,478.67	131.110000	1,545,655.79	1,131,177.12	0.08
29444U700	EQUINIX INC REIT USD.001								
		Local	7,026.000	255.215534	1,793,144.34	376.070000	2,642,267.82	849,123.48	0.13
		Base		255.215534	1,793,144.34	376.070000	2,642,267.82	849,123.48	0.13
29476L107	EQUITY RESIDENTIAL REIT USD.01								
		Local	35,995.000	44.482817	1,601,158.98	63.070000	2,270,204.65	669,045.67	0.11
		Base		44.482817	1,601,158.98	63.070000	2,270,204.65	669,045.67	0.11
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001								
		Local	6,449.000	178.705816	1,152,473.81	234.700000	1,513,580.30	361,106.49	0.08
		Base		178.705816	1,152,473.81	234.700000	1,513,580.30	361,106.49	0.08
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0								
		Local	31,225.000	31.167960	973,219.56	58.660000	1,831,658.50	858,438.94	0.09
		Base		31.167960	973,219.56	58.660000	1,831,658.50	858,438.94	0.09
30161N101	EXELON CORP COMMON STOCK								
		Local	90,886.000	41.293041	3,752,959.35	36.710000	3,336,425.06	-416,534.29	0.17
		Base		41.293041	3,752,959.35	36.710000	3,336,425.06	-416,534.29	0.17
30212P303	EXPEDIA INC COMMON STOCK USD.001								
		Local	11,887.000	55.583972	660,726.67	119.040000	1,415,028.48	754,301.81	0.07
		Base		55.583972	660,726.67	119.040000	1,415,028.48	754,301.81	0.07
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01								
		Local	17,757.000	41.684688	740,195.00	56.380000	1,001,139.66	260,944.66	0.05
		Base		41.684688	740,195.00	56.380000	1,001,139.66	260,944.66	0.05
30219G108	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01								
		Local	60,701.000	26.934399	1,634,944.95	70.650000	4,288,525.65	2,653,580.70	0.21
		Base		26.934399	1,634,944.95	70.650000	4,288,525.65	2,653,580.70	0.21
30225T102	EXTRA SPACE STORAGE INC REIT USD.01								
		Local	12,384.000	86.059078	1,065,755.62	79.190000	980,688.96	-85,066.66	0.05
		Base		86.059078	1,065,755.62	79.190000	980,688.96	-85,066.66	0.05

& 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
30231G102	EXXON MOBIL CORP COMMON STOCK								
		Local	408,201.000	58.755305	23,983,974.38	81.320000	33,194,905.32	9,210,930.94	1.65
		Base		58.755305	23,983,974.38	81.320000	33,194,905.32	9,210,930.94	1.65
302445101	FLIR SYSTEMS INC COMMON STOCK USD.01								
		Local	13,401.000	29.170285	390,910.99	36.710000	491,950.71	101,039.72	0.02
		Base		29.170285	390,910.99	36.710000	491,950.71	101,039.72	0.02
302491303	FMC CORP COMMON STOCK USD.1								
		Local	13,175.000	30.916480	407,324.62	57.620000	759,143.50	351,818.88	0.04
		Base		30.916480	407,324.62	57.620000	759,143.50	351,818.88	0.04
30303M102	FACEBOOK INC A COMMON STOCK USD.000006								
		Local	230,431.000	64.813789	14,935,106.21	135.540000	31,232,617.74	16,297,511.53	1.55
		Base		64.813789	14,935,106.21	135.540000	31,232,617.74	16,297,511.53	1.55
311900104	FASTENAL CO COMMON STOCK USD.01								
		Local	28,452.000	30.149503	857,813.65	50.030000	1,423,453.56	565,639.91	0.07
		Base		30.149503	857,813.65	50.030000	1,423,453.56	565,639.91	0.07
313747206	FEDERAL REALTY INVS TRUST REIT USD.01								
		Local	7,066.000	150.891875	1,066,201.99	140.730000	994,398.18	-71,803.81	0.05
		Base		150.891875	1,066,201.99	140.730000	994,398.18	-71,803.81	0.05
31428X106	FEDEX CORP COMMON STOCK USD.1								
		Local	24,068.000	79.864833	1,922,186.79	192.980000	4,644,642.64	2,722,455.85	0.23
		Base		79.864833	1,922,186.79	192.980000	4,644,642.64	2,722,455.85	0.23
315616102	F5 NETWORKS INC COMMON STOCK								
		Local	6,430.000	128.059552	823,422.92	143.270000	921,226.10	97,803.18	0.05
		Base		128.059552	823,422.92	143.270000	921,226.10	97,803.18	0.05
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01								
		Local	32,311.000	36.241912	1,171,012.43	82.270000	2,658,225.97	1,487,213.54	0.13
		Base		36.241912	1,171,012.43	82.270000	2,658,225.97	1,487,213.54	0.13
316773100	FIFTH THIRD BANCORP COMMON STOCK								
		Local	74,383.000	24.213390	1,801,064.58	27.440000	2,041,069.52	240,004.94	0.10
		Base		24.213390	1,801,064.58	27.440000	2,041,069.52	240,004.94	0.10

& 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
336433107	FIRST SOLAR INC COMMON STOCK USD.001								
		Local	7,671.000	102.470632	786,052.22	36.190000	277,613.49	-508,438.73	0.01
		Base		102.470632	786,052.22	36.190000	277,613.49	-508,438.73	0.01
337738108	FISERV INC COMMON STOCK USD.01								
		Local	21,368.000	22.119637	472,652.41	115.400000	2,465,867.20	1,993,214.79	0.12
		Base		22.119637	472,652.41	115.400000	2,465,867.20	1,993,214.79	0.12
337932107	FIRSTENERGY CORP COMMON STOCK USD.1								
		Local	41,910.000	44.938483	1,883,371.84	32.430000	1,359,141.30	-524,230.54	0.07
		Base		44.938483	1,883,371.84	32.430000	1,359,141.30	-524,230.54	0.07
343412102	FLUOR CORP COMMON STOCK USD.01								
		Local	13,707.000	41.781162	572,694.39	55.390000	759,230.73	186,536.34	0.04
		Base		41.781162	572,694.39	55.390000	759,230.73	186,536.34	0.04
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25								
		Local	12,841.000	24.617362	316,111.54	46.450000	596,464.45	280,352.91	0.03
		Base		24.617362	316,111.54	46.450000	596,464.45	280,352.91	0.03
344849104	FOOT LOCKER INC COMMON STOCK USD.01								
		Local	13,319.000	63.722304	848,717.37	75.670000	1,007,848.73	159,131.36	0.05
		Base		63.722304	848,717.37	75.670000	1,007,848.73	159,131.36	0.05
345370860	FORD MOTOR CO COMMON STOCK USD.01								
		Local	384,198.000	12.483011	4,795,947.81	12.530000	4,814,000.94	18,053.13	0.24
		Base		12.483011	4,795,947.81	12.530000	4,814,000.94	18,053.13	0.24
34959J108	FORTIVE CORP COMMON STOCK USD.01								
		Local	29,610.000	18.752780	555,269.83	57.650000	1,707,016.50	1,151,746.67	0.08
		Base		18.752780	555,269.83	57.650000	1,707,016.50	1,151,746.67	0.08
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01								
		Local	15,190.000	56.834092	863,309.86	57.830000	878,437.70	15,127.84	0.04
		Base		56.834092	863,309.86	57.830000	878,437.70	15,127.84	0.04
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1								
		Local	34,156.000	25.755572	879,707.33	43.040000	1,470,074.24	590,366.91	0.07
		Base		25.755572	879,707.33	43.040000	1,470,074.24	590,366.91	0.07

& 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
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1								
		Local	130,317.000	24.879682	3,242,245.48	13.400000	1,746,247.80	-1,495,997.68	0.09
		Base		24.879682	3,242,245.48	13.400000	1,746,247.80	-1,495,997.68	0.09
35906A108	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25								
		Local	115,473.000	8.908694	1,028,713.58	2.930000	338,335.89	-690,377.69	0.02
		Base		8.908694	1,028,713.58	2.930000	338,335.89	-690,377.69	0.02
36174X101	GGP INC REIT USD.01								
		Local	57,481.000	21.904373	1,259,085.28	24.860000	1,428,977.66	169,892.38	0.07
		Base		21.904373	1,259,085.28	24.860000	1,428,977.66	169,892.38	0.07
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0								
		Local	17,516.000	48.254168	845,220.01	56.950000	997,536.20	152,316.19	0.05
		Base		48.254168	845,220.01	56.950000	997,536.20	152,316.19	0.05
364760108	GAP INC/THE COMMON STOCK USD.05								
		Local	21,596.000	27.306354	589,708.03	24.820000	536,012.72	-53,695.31	0.03
		Base		27.306354	589,708.03	24.820000	536,012.72	-53,695.31	0.03
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0								
		Local	28,178.000	58.268394	1,641,886.82	189.810000	5,348,466.18	3,706,579.36	0.27
		Base		58.268394	1,641,886.82	189.810000	5,348,466.18	3,706,579.36	0.27
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06								
		Local	870,841.000	31.792658	27,686,350.04	29.810000	25,959,770.21	-1,726,579.83	1.29
		Base		31.792658	27,686,350.04	29.810000	25,959,770.21	-1,726,579.83	1.29
370334104	GENERAL MILLS INC COMMON STOCK USD.1								
		Local	58,216.000	28.804601	1,676,888.64	60.370000	3,514,499.92	1,837,611.28	0.17
		Base		28.804601	1,676,888.64	60.370000	3,514,499.92	1,837,611.28	0.17
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01								
		Local	136,552.000	35.428050	4,837,771.12	36.840000	5,030,575.68	192,804.56	0.25
		Base		35.428050	4,837,771.12	36.840000	5,030,575.68	192,804.56	0.25
372460105	GENUINE PARTS CO COMMON STOCK USD1.0								
		Local	14,641.000	41.875688	613,101.95	95.710000	1,401,290.11	788,188.16	0.07
		Base		41.875688	613,101.95	95.710000	1,401,290.11	788,188.16	0.07

& 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
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001								
		Local	129,690.000	21.470621	2,784,524.85	70.480000	9,140,551.20	6,356,026.35	0.45
		Base		21.470621	2,784,524.85	70.480000	9,140,551.20	6,356,026.35	0.45
37940X102	GLOBAL PAYMENTS INC COMMON STOCK								
		Local	15,129.000	72.403817	1,095,397.35	79.690000	1,205,630.01	110,232.66	0.06
		Base		72.403817	1,095,397.35	79.690000	1,205,630.01	110,232.66	0.06
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01								
		Local	36,405.000	117.857420	4,290,599.36	248.060000	9,030,624.30	4,740,024.94	0.45
		Base		117.857420	4,290,599.36	248.060000	9,030,624.30	4,740,024.94	0.45
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK								
		Local	25,699.000	23.034264	591,957.54	35.050000	900,749.95	308,792.41	0.04
		Base		23.034264	591,957.54	35.050000	900,749.95	308,792.41	0.04
384802104	WW GRAINGER INC COMMON STOCK USD.5								
		Local	5,395.000	95.966955	517,741.72	247.960000	1,337,744.20	820,002.48	0.07
		Base		95.966955	517,741.72	247.960000	1,337,744.20	820,002.48	0.07
40412C101	HCA HOLDINGS INC COMMON STOCK USD.01								
		Local	28,770.000	72.944159	2,098,603.45	87.240000	2,509,894.80	411,291.35	0.12
		Base		72.944159	2,098,603.45	87.240000	2,509,894.80	411,291.35	0.12
40414L109	HCP INC REIT USD1.0								
		Local	46,028.000	36.016194	1,657,753.36	32.790000	1,509,258.12	-148,495.24	0.08
		Base		36.016194	1,657,753.36	32.790000	1,509,258.12	-148,495.24	0.08
40434L105	HP INC COMMON STOCK USD.01								
		Local	168,419.000	15.336191	2,582,906.00	17.370000	2,925,438.03	342,532.03	0.15
		Base		15.336191	2,582,906.00	17.370000	2,925,438.03	342,532.03	0.15
406216101	HALLIBURTON CO COMMON STOCK USD2.5								
		Local	85,096.000	32.038884	2,726,380.87	53.460000	4,549,232.16	1,822,851.29	0.23
		Base		32.038884	2,726,380.87	53.460000	4,549,232.16	1,822,851.29	0.23
410345102	HANESBRANDS INC COMMON STOCK USD.01								
		Local	37,205.000	33.736147	1,255,153.35	20.010000	744,472.05	-510,681.30	0.04
		Base		33.736147	1,255,153.35	20.010000	744,472.05	-510,681.30	0.04

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01								
		Local	17,402.000	42.953496	747,476.73	56.380000	981,124.76	233,648.03	0.05
		Base		42.953496	747,476.73	56.380000	981,124.76	233,648.03	0.05
413086109	HARMAN INTERNATIONAL COMMON STOCK USD.01								
		Local	6,862.000	79.589401	546,142.47	111.620000	765,936.44	219,793.97	0.04
		Base		79.589401	546,142.47	111.620000	765,936.44	219,793.97	0.04
413875105	HARRIS CORP COMMON STOCK USD1.								
		Local	12,233.000	51.717293	632,657.65	109.900000	1,344,406.70	711,749.05	0.07
		Base		51.717293	632,657.65	109.900000	1,344,406.70	711,749.05	0.07
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01								
		Local	37,185.000	43.858784	1,630,888.88	48.890000	1,817,974.65	187,085.77	0.09
		Base		43.858784	1,630,888.88	48.890000	1,817,974.65	187,085.77	0.09
418056107	HASBRO INC COMMON STOCK USD.5								
		Local	11,056.000	29.963633	331,277.93	96.870000	1,070,994.72	739,716.79	0.05
		Base		29.963633	331,277.93	96.870000	1,070,994.72	739,716.79	0.05
423452101	HELMERICH + PAYNE COMMON STOCK USD.1								
		Local	10,648.000	47.034634	500,824.78	68.370000	728,003.76	227,178.98	0.04
		Base		47.034634	500,824.78	68.370000	728,003.76	227,178.98	0.04
427866108	HERSHEY CO/THE COMMON STOCK USD1.0								
		Local	13,731.000	44.727416	614,152.15	108.350000	1,487,753.85	873,601.70	0.07
		Base		44.727416	614,152.15	108.350000	1,487,753.85	873,601.70	0.07
42809H107	HESS CORP COMMON STOCK USD1.0								
		Local	26,251.000	51.762059	1,358,805.81	51.440000	1,350,351.44	-8,454.37	0.07
		Base		51.762059	1,358,805.81	51.440000	1,350,351.44	-8,454.37	0.07
42824C109	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01								
		Local	164,001.000	18.513027	3,036,154.91	22.820000	3,742,502.82	706,347.91	0.19
		Base		18.513027	3,036,154.91	22.820000	3,742,502.82	706,347.91	0.19
436440101	HOLOGIC INC COMMON STOCK USD.01								
		Local	27,387.000	35.192051	963,804.71	40.580000	1,111,364.46	147,559.75	0.06
		Base		35.192051	963,804.71	40.580000	1,111,364.46	147,559.75	0.06

& 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
437076102	HOME DEPOT INC COMMON STOCK USD.05								
		Local	119,917.000	45.028644	5,399,699.89	144.910000	17,377,172.47	11,977,472.58	0.86
		Base		45.028644	5,399,699.89	144.910000	17,377,172.47	11,977,472.58	0.86
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	75,023.000	49.287547	3,697,699.63	124.500000	9,340,363.50	5,642,663.87	0.46
		Base		49.287547	3,697,699.63	124.500000	9,340,363.50	5,642,663.87	0.46
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465								
		Local	26,568.000	10.722076	284,864.11	35.250000	936,522.00	651,657.89	0.05
		Base		10.722076	284,864.11	35.250000	936,522.00	651,657.89	0.05
44107P104	HOST HOTELS + RESORTS INC REIT USD.01								
		Local	72,833.000	18.776955	1,367,581.95	17.990000	1,310,265.67	-57,316.28	0.07
		Base		18.776955	1,367,581.95	17.990000	1,310,265.67	-57,316.28	0.07
444859102	HUMANA INC COMMON STOCK USD.166								
		Local	14,677.000	45.487102	667,614.19	211.250000	3,100,516.25	2,432,902.06	0.15
		Base		45.487102	667,614.19	211.250000	3,100,516.25	2,432,902.06	0.15
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01								
		Local	8,614.000	82.097498	707,187.85	98.170000	845,636.38	138,448.53	0.04
		Base		82.097498	707,187.85	98.170000	845,636.38	138,448.53	0.04
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01								
		Local	106,786.000	10.157188	1,084,645.52	14.140000	1,509,954.04	425,308.52	0.08
		Base		10.157188	1,084,645.52	14.140000	1,509,954.04	425,308.52	0.08
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1								
		Local	8,822.000	116.107501	1,024,300.37	144.940000	1,278,660.68	254,360.31	0.06
		Base		116.107501	1,024,300.37	144.940000	1,278,660.68	254,360.31	0.06
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01								
		Local	31,098.000	44.885410	1,395,846.48	132.010000	4,105,246.98	2,709,400.50	0.20
		Base		44.885410	1,395,846.48	132.010000	4,105,246.98	2,709,400.50	0.20
452327109	ILLUMINA INC COMMON STOCK USD.01								
		Local	14,460.000	178.523580	2,581,450.96	167.400000	2,420,604.00	-160,846.96	0.12
		Base		178.523580	2,581,450.96	167.400000	2,420,604.00	-160,846.96	0.12

& 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
45337C102	INCYTE CORP COMMON STOCK USD.001								
		Local	17,248.000	132.998000	2,293,949.50	132.997999	2,293,949.50	0.00	0.11
		Base		132.998000	2,293,949.50	132.997999	2,293,949.50	0.00	0.11
458140100	INTEL CORP COMMON STOCK USD.001								
		Local	466,508.000	28.781540	13,426,818.54	36.200000	16,887,589.60	3,460,771.06	0.84
		Base		28.781540	13,426,818.54	36.200000	16,887,589.60	3,460,771.06	0.84
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01								
		Local	58,638.000	29.562706	1,733,497.95	57.130000	3,349,988.94	1,616,490.99	0.17
		Base		29.562706	1,733,497.95	57.130000	3,349,988.94	1,616,490.99	0.17
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2								
		Local	85,179.000	116.686156	9,939,210.07	179.820000	15,316,887.78	5,377,677.71	0.76
		Base		116.686156	9,939,210.07	179.820000	15,316,887.78	5,377,677.71	0.76
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125								
		Local	7,818.000	45.780958	357,915.53	125.700000	982,722.60	624,807.07	0.05
		Base		45.780958	357,915.53	125.700000	982,722.60	624,807.07	0.05
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0								
		Local	40,479.000	34.538787	1,398,095.57	52.700000	2,133,243.30	735,147.73	0.11
		Base		34.538787	1,398,095.57	52.700000	2,133,243.30	735,147.73	0.11
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1								
		Local	39,082.000	17.591407	687,507.37	24.100000	941,876.20	254,368.83	0.05
		Base		17.591407	687,507.37	24.100000	941,876.20	254,368.83	0.05
461202103	INTUIT INC COMMON STOCK USD.01								
		Local	24,004.000	37.161730	892,030.17	125.440000	3,011,061.76	2,119,031.59	0.15
		Base		37.161730	892,030.17	125.440000	3,011,061.76	2,119,031.59	0.15
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
		Local	3,814.000	344.476143	1,313,832.01	737.000000	2,810,918.00	1,497,085.99	0.14
		Base		344.476143	1,313,832.01	737.000000	2,810,918.00	1,497,085.99	0.14
46284V101	IRON MOUNTAIN INC REIT USD.01								
		Local	24,118.000	29.855207	720,047.88	36.350000	876,689.30	156,641.42	0.04
		Base		29.855207	720,047.88	36.350000	876,689.30	156,641.42	0.04

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0								
		Local	352,246.000	42.380099	14,928,220.19	90.620000	31,920,532.52	16,992,312.33	1.59
		Base		42.380099	14,928,220.19	90.620000	31,920,532.52	16,992,312.33	1.59
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0								
		Local	11,887.000	74.729239	888,306.46	56.410000	670,545.67	-217,760.79	0.03
		Base		74.729239	888,306.46	56.410000	670,545.67	-217,760.79	0.03
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0								
		Local	267,810.000	61.009457	16,338,942.78	122.210000	32,729,060.10	16,390,117.32	1.63
		Base		61.009457	16,338,942.78	122.210000	32,729,060.10	16,390,117.32	1.63
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001								
		Local	37,440.000	19.974376	747,840.63	28.000000	1,048,320.00	300,479.37	0.05
		Base		19.974376	747,840.63	28.000000	1,048,320.00	300,479.37	0.05
482480100	KLA TENCOR CORP COMMON STOCK USD.001								
		Local	15,388.000	43.864117	674,981.04	90.120000	1,386,766.56	711,785.52	0.07
		Base		43.864117	674,981.04	90.120000	1,386,766.56	711,785.52	0.07
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD.01								
		Local	10,591.000	111.555921	1,181,488.76	88.630000	938,680.33	-242,808.43	0.05
		Base		111.555921	1,181,488.76	88.630000	938,680.33	-242,808.43	0.05
487836108	KELLOGG CO COMMON STOCK USD.25								
		Local	24,871.000	45.021460	1,119,728.74	74.070000	1,842,194.97	722,466.23	0.09
		Base		45.021460	1,119,728.74	74.070000	1,842,194.97	722,466.23	0.09
493267108	KEYCORP COMMON STOCK USD1.0								
		Local	106,385.000	13.267641	1,411,478.02	18.770000	1,996,846.45	585,368.43	0.10
		Base		13.267641	1,411,478.02	18.770000	1,996,846.45	585,368.43	0.10
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25								
		Local	35,257.000	61.519326	2,168,986.87	132.550000	4,673,315.35	2,504,328.48	0.23
		Base		61.519326	2,168,986.87	132.550000	4,673,315.35	2,504,328.48	0.23
49446R109	KIMCO REALTY CORP REIT USD.01								
		Local	41,839.000	23.928002	1,001,123.69	24.250000	1,014,595.75	13,472.06	0.05
		Base		23.928002	1,001,123.69	24.250000	1,014,595.75	13,472.06	0.05

& 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
49456B101	KINDER MORGAN INC COMMON STOCK USD.01								
		Local	188,988.000	35.971510	6,798,183.77	21.310000	4,027,334.28	-2,770,849.49	0.20
		Base		35.971510	6,798,183.77	21.310000	4,027,334.28	-2,770,849.49	0.20
500255104	KOHLS CORP COMMON STOCK USD.01								
		Local	17,373.000	50.828069	883,036.05	42.620000	740,437.26	-142,598.79	0.04
		Base		50.828069	883,036.05	42.620000	740,437.26	-142,598.79	0.04
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01								
		Local	58,715.000	30.652594	1,799,767.06	91.510000	5,373,009.65	3,573,242.59	0.27
		Base		30.652594	1,799,767.06	91.510000	5,373,009.65	3,573,242.59	0.27
501044101	KROGER CO COMMON STOCK USD1.0								
		Local	92,945.000	13.539797	1,258,456.47	31.800000	2,955,651.00	1,697,194.53	0.15
		Base		13.539797	1,258,456.47	31.800000	2,955,651.00	1,697,194.53	0.15
501797104	L BRANDS INC COMMON STOCK USD.5								
		Local	23,645.000	30.794978	728,147.25	52.620000	1,244,199.90	516,052.65	0.06
		Base		30.794978	728,147.25	52.620000	1,244,199.90	516,052.65	0.06
501889208	LKQ CORP COMMON STOCK USD.01								
		Local	30,271.000	31.437043	951,630.73	31.580000	955,958.18	4,327.45	0.05
		Base		31.437043	951,630.73	31.580000	955,958.18	4,327.45	0.05
502413107	L3 TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	7,610.000	78.526109	597,583.69	168.320000	1,280,915.20	683,331.51	0.06
		Base		78.526109	597,583.69	168.320000	1,280,915.20	683,331.51	0.06
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1								
		Local	10,139.000	71.876686	728,757.72	142.260000	1,442,374.14	713,616.42	0.07
		Base		71.876686	728,757.72	142.260000	1,442,374.14	713,616.42	0.07
512807108	LAM RESEARCH CORP COMMON STOCK USD.001								
		Local	16,029.000	39.126332	627,155.97	118.540000	1,900,077.66	1,272,921.69	0.09
		Base		39.126332	627,155.97	118.540000	1,900,077.66	1,272,921.69	0.09
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01								
		Local	21,881.000	33.522202	733,499.31	82.850000	1,812,840.85	1,079,341.54	0.09
		Base		33.522202	733,499.31	82.850000	1,812,840.85	1,079,341.54	0.09

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01								
		Local	13,159.000	23.204142	305,343.30	49.180000	647,159.62	341,816.32	0.03
		Base		23.204142	305,343.30	49.180000	647,159.62	341,816.32	0.03
526057104	LENNAR CORP A COMMON STOCK USD.1								
		Local	19,343.000	39.011899	754,607.16	48.790000	943,744.97	189,137.81	0.05
		Base		39.011899	754,607.16	48.790000	943,744.97	189,137.81	0.05
527288104	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0								
		Local	31,896.000	31.441991	1,002,873.76	26.620000	849,071.52	-153,802.24	0.04
		Base		31.441991	1,002,873.76	26.620000	849,071.52	-153,802.24	0.04
52729N308	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01								
		Local	28,699.000	47.799044	1,371,784.76	57.250000	1,643,017.75	271,232.99	0.08
		Base		47.799044	1,371,784.76	57.250000	1,643,017.75	271,232.99	0.08
532457108	ELI LILLY + CO COMMON STOCK								
		Local	95,632.000	58.965823	5,639,019.63	82.810000	7,919,285.92	2,280,266.29	0.39
		Base		58.965823	5,639,019.63	82.810000	7,919,285.92	2,280,266.29	0.39
534187109	LINCOLN NATIONAL CORP COMMON STOCK								
		Local	22,500.000	39.916589	898,123.26	70.160000	1,578,600.00	680,476.74	0.08
		Base		39.916589	898,123.26	70.160000	1,578,600.00	680,476.74	0.08
535678106	LINEAR TECHNOLOGY CORP COMMON STOCK USD.001								
		Local	23,660.000	40.951732	968,917.98	64.580000	1,527,962.80	559,044.82	0.08
		Base		40.951732	968,917.98	64.580000	1,527,962.80	559,044.82	0.08
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0								
		Local	24,803.000	68.576244	1,700,896.59	266.580000	6,611,983.74	4,911,087.15	0.33
		Base		68.576244	1,700,896.59	266.580000	6,611,983.74	4,911,087.15	0.33
540424108	LOEWS CORP COMMON STOCK USD.01								
		Local	27,199.000	28.629278	778,687.72	46.980000	1,277,809.02	499,121.30	0.06
		Base		28.629278	778,687.72	46.980000	1,277,809.02	499,121.30	0.06
548661107	LOWE S COS INC COMMON STOCK USD.5								
		Local	85,628.000	24.923834	2,134,178.04	74.370000	6,368,154.36	4,233,976.32	0.32
		Base		24.923834	2,134,178.04	74.370000	6,368,154.36	4,233,976.32	0.32

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
55261F104	M + T BANK CORP COMMON STOCK USD.5								
		Local	15,264.000	99.914211	1,525,090.51	166.970000	2,548,630.08	1,023,539.57	0.13
		Base		99.914211	1,525,090.51	166.970000	2,548,630.08	1,023,539.57	0.13
554382101	MACERICH CO/THE REIT USD.01								
		Local	11,884.000	70.323538	835,724.92	67.380000	800,743.92	-34,981.00	0.04
		Base		70.323538	835,724.92	67.380000	800,743.92	-34,981.00	0.04
55616P104	MACY S INC COMMON STOCK USD.01								
		Local	30,091.000	32.296239	971,826.14	33.220000	999,623.02	27,796.88	0.05
		Base		32.296239	971,826.14	33.220000	999,623.02	27,796.88	0.05
565849106	MARATHON OIL CORP COMMON STOCK USD1.0								
		Local	83,399.000	17.692570	1,475,542.65	16.000000	1,334,384.00	-141,158.65	0.07
		Base		17.692570	1,475,542.65	16.000000	1,334,384.00	-141,158.65	0.07
56585A102	MARATHON PETROLEUM CORP COMMON STOCK								
		Local	51,958.000	13.688697	711,237.31	49.600000	2,577,116.80	1,865,879.49	0.13
		Base		13.688697	711,237.31	49.600000	2,577,116.80	1,865,879.49	0.13
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0								
		Local	50,756.000	36.954228	1,875,648.82	73.480000	3,729,550.88	1,853,902.06	0.19
		Base		36.954228	1,875,648.82	73.480000	3,729,550.88	1,853,902.06	0.19
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01								
		Local	31,519.000	37.675849	1,187,505.10	86.990000	2,741,837.81	1,554,332.71	0.14
		Base		37.675849	1,187,505.10	86.990000	2,741,837.81	1,554,332.71	0.14
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
		Local	6,247.000	134.134823	837,940.24	215.950000	1,349,039.65	511,099.41	0.07
		Base		134.134823	837,940.24	215.950000	1,349,039.65	511,099.41	0.07
574599106	MASCO CORP COMMON STOCK USD1.0								
		Local	32,319.000	19.820015	640,563.05	33.780000	1,091,735.82	451,172.77	0.05
		Base		19.820015	640,563.05	33.780000	1,091,735.82	451,172.77	0.05
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001								
		Local	93,701.000	30.698774	2,876,505.82	110.460000	10,350,212.46	7,473,706.64	0.51
		Base		30.698774	2,876,505.82	110.460000	10,350,212.46	7,473,706.64	0.51

& 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
577081102	MATTEL INC COMMON STOCK USD1.0								
		Local	33,671.000	22.036849	742,002.74	25.730000	866,354.83	124,352.09	0.04
		Base		22.036849	742,002.74	25.730000	866,354.83	124,352.09	0.04
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK								
		Local	11,278.000	36.336739	409,805.74	98.420000	1,109,980.76	700,175.02	0.06
		Base		36.336739	409,805.74	98.420000	1,109,980.76	700,175.02	0.06
580135101	MCDONALD S CORP COMMON STOCK USD.01								
		Local	81,750.000	50.374090	4,118,081.89	127.650000	10,435,387.50	6,317,305.61	0.52
		Base		50.374090	4,118,081.89	127.650000	10,435,387.50	6,317,305.61	0.52
58155Q103	MCKESSON CORP COMMON STOCK USD.01								
		Local	20,860.000	62.016861	1,293,671.73	150.130000	3,131,711.80	1,838,040.07	0.16
		Base		62.016861	1,293,671.73	150.130000	3,131,711.80	1,838,040.07	0.16
582839106	MEAD JOHNSON NUTRITION CO COMMON STOCK USD.01								
		Local	18,183.000	51.635300	938,884.66	87.790000	1,596,285.57	657,400.91	0.08
		Base		51.635300	938,884.66	87.790000	1,596,285.57	657,400.91	0.08
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
		Local	271,414.000	46.275891	12,559,924.57	65.870000	17,878,040.18	5,318,115.61	0.89
		Base		46.275891	12,559,924.57	65.870000	17,878,040.18	5,318,115.61	0.89
59156R108	METLIFE INC COMMON STOCK USD.01								
		Local	108,199.000	40.642249	4,397,450.75	52.440000	5,673,955.56	1,276,504.81	0.28
		Base		40.642249	4,397,450.75	52.440000	5,673,955.56	1,276,504.81	0.28
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01								
		Local	2,584.000	407.480700	1,052,930.13	476.220000	1,230,552.48	177,622.35	0.06
		Base		407.480700	1,052,930.13	476.220000	1,230,552.48	177,622.35	0.06
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
		Local	765,407.000	33.748492	25,831,332.11	63.980000	48,970,739.86	23,139,407.75	2.43
		Base		33.748492	25,831,332.11	63.980000	48,970,739.86	23,139,407.75	2.43
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001								
		Local	21,265.000	33.607392	714,661.20	72.520000	1,542,137.80	827,476.60	0.08
		Base		33.607392	714,661.20	72.520000	1,542,137.80	827,476.60	0.08

& 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
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
		Local	101,615.000	16.596215	1,686,424.35	23.440000	2,381,855.60	695,431.25	0.12
		Base		16.596215	1,686,424.35	23.440000	2,381,855.60	695,431.25	0.12
59522J103	MID AMERICA APARTMENT COMM REIT USD.01								
		Local	11,175.000	88.938725	993,890.25	102.730000	1,148,007.75	154,117.50	0.06
		Base		88.938725	993,890.25	102.730000	1,148,007.75	154,117.50	0.06
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,205.000	78.981797	490,082.05	226.360000	1,404,563.80	914,481.75	0.07
		Base		78.981797	490,082.05	226.360000	1,404,563.80	914,481.75	0.07
60871R209	MOLSON COORS BREWING CO B COMMON STOCK USD.01								
		Local	18,141.000	51.522132	934,662.99	100.390000	1,821,174.99	886,512.00	0.09
		Base		51.522132	934,662.99	100.390000	1,821,174.99	886,512.00	0.09
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK								
		Local	152,033.000	17.527339	2,664,733.89	43.920000	6,677,289.36	4,012,555.47	0.33
		Base		17.527339	2,664,733.89	43.920000	6,677,289.36	4,012,555.47	0.33
61166W101	MONSANTO CO COMMON STOCK USD.01								
		Local	43,115.000	51.952540	2,239,933.78	113.830000	4,907,780.45	2,667,846.67	0.24
		Base		51.952540	2,239,933.78	113.830000	4,907,780.45	2,667,846.67	0.24
61174X109	MONSTER BEVERAGE CORP COMMON STOCK								
		Local	39,906.000	26.705970	1,065,728.44	41.440000	1,653,704.64	587,976.20	0.08
		Base		26.705970	1,065,728.44	41.440000	1,653,704.64	587,976.20	0.08
615369105	MOODY S CORP COMMON STOCK USD.01								
		Local	16,375.000	30.815593	504,605.33	111.370000	1,823,683.75	1,319,078.42	0.09
		Base		30.815593	504,605.33	111.370000	1,823,683.75	1,319,078.42	0.09
617446448	MORGAN STANLEY COMMON STOCK USD.01								
		Local	141,958.000	36.610259	5,197,119.15	45.670000	6,483,221.86	1,286,102.71	0.32
		Base		36.610259	5,197,119.15	45.670000	6,483,221.86	1,286,102.71	0.32
61945C103	MOSAIC CO/THE COMMON STOCK USD.01								
		Local	34,477.000	50.059809	1,725,912.02	31.190000	1,075,337.63	-650,574.39	0.05
		Base		50.059809	1,725,912.02	31.190000	1,075,337.63	-650,574.39	0.05

& 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
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01								
		Local	16,338.000	71.044419	1,160,723.72	78.970000	1,290,211.86	129,488.14	0.06
		Base		71.044419	1,160,723.72	78.970000	1,290,211.86	129,488.14	0.06
626717102	MURPHY OIL CORP COMMON STOCK USD1.0								
		Local	15,934.000	47.990945	764,687.72	28.290000	450,772.86	-313,914.86	0.02
		Base		47.990945	764,687.72	28.290000	450,772.86	-313,914.86	0.02
629377508	NRG ENERGY INC COMMON STOCK USD.01								
		Local	31,051.000	24.002725	745,308.61	16.560000	514,204.56	-231,104.05	0.03
		Base		24.002725	745,308.61	16.560000	514,204.56	-231,104.05	0.03
631103108	NASDAQ INC COMMON STOCK USD.01								
		Local	11,221.000	30.541811	342,709.66	71.110000	797,925.31	455,215.65	0.04
		Base		30.541811	342,709.66	71.110000	797,925.31	455,215.65	0.04
637071101	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01								
		Local	37,179.000	47.137701	1,752,532.60	40.420000	1,502,775.18	-249,757.42	0.07
		Base		47.137701	1,752,532.60	40.420000	1,502,775.18	-249,757.42	0.07
63938C108	NAVIENT CORP COMMON STOCK USD.01								
		Local	29,838.000	16.471969	491,490.62	15.410000	459,803.58	-31,687.04	0.02
		Base		16.471969	491,490.62	15.410000	459,803.58	-31,687.04	0.02
64110D104	NETAPP INC COMMON STOCK USD.001								
		Local	27,109.000	35.209655	954,498.54	41.830000	1,133,969.47	179,470.93	0.06
		Base		35.209655	954,498.54	41.830000	1,133,969.47	179,470.93	0.06
64110L106	NETFLIX INC COMMON STOCK USD.001								
		Local	42,245.000	30.119551	1,272,400.43	142.130000	6,004,281.85	4,731,881.42	0.30
		Base		30.119551	1,272,400.43	142.130000	6,004,281.85	4,731,881.42	0.30
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0								
		Local	47,487.000	34.129737	1,620,718.81	49.030000	2,328,287.61	707,568.80	0.12
		Base		34.129737	1,620,718.81	49.030000	2,328,287.61	707,568.80	0.12
651290108	NEWFIELD EXPLORATION CO COMMON STOCK USD.01								
		Local	19,418.000	52.898053	1,027,174.40	36.460000	707,980.28	-319,194.12	0.04
		Base		52.898053	1,027,174.40	36.460000	707,980.28	-319,194.12	0.04

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
651639106	NEWMONT MINING CORP COMMON STOCK USD1.6								
		Local	52,247.000	37.521373	1,960,379.16	34.240000	1,788,937.28	-171,441.88	0.09
		Base		37.521373	1,960,379.16	34.240000	1,788,937.28	-171,441.88	0.09
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01								
		Local	37,597.000	12.052053	453,121.05	12.820000	481,993.54	28,872.49	0.02
		Base		12.052053	453,121.05	12.820000	481,993.54	28,872.49	0.02
65249B208	NEWS CORP CLASS B COMMON STOCK								
		Local	11,790.000	12.991546	153,170.33	13.200000	155,628.00	2,457.67	0.01
		Base		12.991546	153,170.33	13.200000	155,628.00	2,457.67	0.01
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01								
		Local	45,997.000	54.242851	2,495,008.40	131.000000	6,025,607.00	3,530,598.60	0.30
		Base		54.242851	2,495,008.40	131.000000	6,025,607.00	3,530,598.60	0.30
654106103	NIKE INC CL B COMMON STOCK USD1.0								
		Local	131,535.000	15.538174	2,043,813.69	57.160000	7,518,540.60	5,474,726.91	0.37
		Base		15.538174	2,043,813.69	57.160000	7,518,540.60	5,474,726.91	0.37
65473P105	NISOURCE INC COMMON STOCK USD.01								
		Local	31,770.000	9.022025	286,629.72	23.910000	759,620.70	472,990.98	0.04
		Base		9.022025	286,629.72	23.910000	759,620.70	472,990.98	0.04
655044105	NOBLE ENERGY INC COMMON STOCK USD.01								
		Local	42,199.000	41.970529	1,771,114.37	36.410000	1,536,465.59	-234,648.78	0.08
		Base		41.970529	1,771,114.37	36.410000	1,536,465.59	-234,648.78	0.08
655664100	NORDSTROM INC COMMON STOCK								
		Local	11,432.000	28.817271	329,439.04	46.660000	533,417.12	203,978.08	0.03
		Base		28.817271	329,439.04	46.660000	533,417.12	203,978.08	0.03
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0								
		Local	28,739.000	42.906018	1,233,076.04	121.030000	3,478,281.17	2,245,205.13	0.17
		Base		42.906018	1,233,076.04	121.030000	3,478,281.17	2,245,205.13	0.17
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667								
		Local	20,952.000	57.500094	1,204,741.97	87.350000	1,830,157.20	625,415.23	0.09
		Base		57.500094	1,204,741.97	87.350000	1,830,157.20	625,415.23	0.09

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0								
		Local	17,352.000	51.557854	894,631.89	247.090000	4,287,505.68	3,392,873.79	0.21
		Base		51.557854	894,631.89	247.090000	4,287,505.68	3,392,873.79	0.21
670346105	NUCOR CORP COMMON STOCK USD.4								
		Local	31,351.000	34.990774	1,096,995.75	62.570000	1,961,632.07	864,636.32	0.10
		Base		34.990774	1,096,995.75	62.570000	1,961,632.07	864,636.32	0.10
67066G104	NVIDIA CORP COMMON STOCK USD.001								
		Local	53,059.000	19.813911	1,051,306.33	101.480000	5,384,427.32	4,333,120.99	0.27
		Base		19.813911	1,051,306.33	101.480000	5,384,427.32	4,333,120.99	0.27
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	9,299.000	48.553161	451,495.84	271.710000	2,526,631.29	2,075,135.45	0.13
		Base		48.553161	451,495.84	271.710000	2,526,631.29	2,075,135.45	0.13
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2								
		Local	75,226.000	45.091813	3,392,076.74	65.550000	4,931,064.30	1,538,987.56	0.25
		Base		45.091813	3,392,076.74	65.550000	4,931,064.30	1,538,987.56	0.25
681919106	OMNICOM GROUP COMMON STOCK USD.15								
		Local	23,221.000	42.867606	995,428.68	85.100000	1,976,107.10	980,678.42	0.10
		Base		42.867606	995,428.68	85.100000	1,976,107.10	980,678.42	0.10
682680103	ONEOK INC COMMON STOCK USD.01								
		Local	20,723.000	25.423527	526,851.74	54.050000	1,120,078.15	593,226.41	0.06
		Base		25.423527	526,851.74	54.050000	1,120,078.15	593,226.41	0.06
68389X105	ORACLE CORP COMMON STOCK USD.01								
		Local	295,032.000	21.772898	6,423,701.77	42.590000	12,565,412.88	6,141,711.11	0.62
		Base		21.772898	6,423,701.77	42.590000	12,565,412.88	6,141,711.11	0.62
69331C108	P G + E CORP COMMON STOCK								
		Local	49,777.000	38.508111	1,916,818.24	66.750000	3,322,614.75	1,405,796.51	0.17
		Base		38.508111	1,916,818.24	66.750000	3,322,614.75	1,405,796.51	0.17
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0								
		Local	47,892.000	80.550181	3,857,709.25	127.230000	6,093,299.16	2,235,589.91	0.30
		Base		80.550181	3,857,709.25	127.230000	6,093,299.16	2,235,589.91	0.30

& 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
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67								
		Local	25,988.000	36.046662	936,780.66	102.430000	2,661,950.84	1,725,170.18	0.13
		Base		36.046662	936,780.66	102.430000	2,661,950.84	1,725,170.18	0.13
69351T106	PPL CORP COMMON STOCK USD.01								
		Local	66,902.000	26.035069	1,741,798.21	36.880000	2,467,345.76	725,547.55	0.12
		Base		26.035069	1,741,798.21	36.880000	2,467,345.76	725,547.55	0.12
693656100	PVH CORP COMMON STOCK USD1.0								
		Local	7,803.000	119.459129	932,139.58	91.600000	714,754.80	-217,384.78	0.04
		Base		119.459129	932,139.58	91.600000	714,754.80	-217,384.78	0.04
693718108	PACCAR INC COMMON STOCK USD1.0								
		Local	34,506.000	30.633958	1,057,055.36	66.810000	2,305,345.86	1,248,290.50	0.11
		Base		30.633958	1,057,055.36	66.810000	2,305,345.86	1,248,290.50	0.11
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5								
		Local	13,132.000	50.730678	666,195.27	154.840000	2,033,358.88	1,367,163.61	0.10
		Base		50.730678	666,195.27	154.840000	2,033,358.88	1,367,163.61	0.10
703395103	PATTERSON COS INC COMMON STOCK USD.01								
		Local	8,202.000	37.245249	305,485.53	45.450000	372,780.90	67,295.37	0.02
		Base		37.245249	305,485.53	45.450000	372,780.90	67,295.37	0.02
704326107	PAYCHEX INC COMMON STOCK USD.01								
		Local	31,684.000	33.203597	1,052,022.76	61.420000	1,946,031.28	894,008.52	0.10
		Base		33.203597	1,052,022.76	61.420000	1,946,031.28	894,008.52	0.10
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001								
		Local	110,467.000	17.909486	1,978,407.21	42.000000	4,639,614.00	2,661,206.79	0.23
		Base		17.909486	1,978,407.21	42.000000	4,639,614.00	2,661,206.79	0.23
712704105	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01								
		Local	30,653.000	16.438119	503,877.66	19.200000	588,537.60	84,659.94	0.03
		Base		16.438119	503,877.66	19.200000	588,537.60	84,659.94	0.03
713448108	PEPSICO INC COMMON STOCK USD.017								
		Local	141,182.000	54.298164	7,665,923.32	110.380000	15,583,669.16	7,917,745.84	0.77
		Base		54.298164	7,665,923.32	110.380000	15,583,669.16	7,917,745.84	0.77

& 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
714046109	PERKINELMER INC COMMON STOCK USD1.0								
		Local	10,783.000	26.470751	285,434.11	54.260000	585,085.58	299,651.47	0.03
		Base		26.470751	285,434.11	54.260000	585,085.58	299,651.47	0.03
717081103	PFIZER INC COMMON STOCK USD.05								
		Local	597,370.000	28.226601	16,861,724.42	34.120000	20,382,264.40	3,520,539.98	1.01
		Base		28.226601	16,861,724.42	34.120000	20,382,264.40	3,520,539.98	1.01
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK								
		Local	152,715.000	40.014653	6,110,837.70	109.350000	16,699,385.25	10,588,547.55	0.83
		Base		40.014653	6,110,837.70	109.350000	16,699,385.25	10,588,547.55	0.83
718546104	PHILLIPS 66 COMMON STOCK								
		Local	43,582.000	27.735722	1,208,778.24	78.190000	3,407,676.58	2,198,898.34	0.17
		Base		27.735722	1,208,778.24	78.190000	3,407,676.58	2,198,898.34	0.17
723484101	PINNACLE WEST CAPITAL COMMON STOCK								
		Local	10,956.000	42.512126	465,762.85	82.190000	900,473.64	434,710.79	0.04
		Base		42.512126	465,762.85	82.190000	900,473.64	434,710.79	0.04
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01								
		Local	16,707.000	91.707121	1,532,150.87	185.970000	3,107,000.79	1,574,849.92	0.15
		Base		91.707121	1,532,150.87	185.970000	3,107,000.79	1,574,849.92	0.15
74005P104	PRAXAIR INC COMMON STOCK USD.01								
		Local	28,093.000	57.577588	1,617,527.17	118.710000	3,334,920.03	1,717,392.86	0.17
		Base		57.577588	1,617,527.17	118.710000	3,334,920.03	1,717,392.86	0.17
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2								
		Local	23,964.000	41.092744	984,746.52	71.210000	1,706,476.44	721,729.92	0.08
		Base		41.092744	984,746.52	71.210000	1,706,476.44	721,729.92	0.08
741503403	PRICELINE GROUP INC/THE COMMON STOCK USD.008								
		Local	4,858.000	344.720064	1,674,650.07	1,724.130000	8,375,823.54	6,701,173.47	0.42
		Base		344.720064	1,674,650.07	1,724.130000	8,375,823.54	6,701,173.47	0.42
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01								
		Local	26,337.000	32.571282	857,829.86	62.540000	1,647,115.98	789,286.12	0.08
		Base		32.571282	857,829.86	62.540000	1,647,115.98	789,286.12	0.08

& 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
742718109	PROCTER + GAMBLE CO WHEN DIS COMMON STOCK								
		Local	263,425.000	54.072288	14,243,992.37	91.070000	23,990,114.75	9,746,122.38	1.19
		Base		54.072288	14,243,992.37	91.070000	23,990,114.75	9,746,122.38	1.19
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0								
		Local	57,125.000	17.620045	1,006,545.08	39.180000	2,238,157.50	1,231,612.42	0.11
		Base		17.620045	1,006,545.08	39.180000	2,238,157.50	1,231,612.42	0.11
74340W103	PROLOGIS INC REIT USD.01								
		Local	52,036.000	41.969283	2,183,913.60	51.050000	2,656,437.80	472,524.20	0.13
		Base		41.969283	2,183,913.60	51.050000	2,656,437.80	472,524.20	0.13
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
		Local	42,330.000	50.091987	2,120,393.80	110.540000	4,679,158.20	2,558,764.40	0.23
		Base		50.091987	2,120,393.80	110.540000	4,679,158.20	2,558,764.40	0.23
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK								
		Local	49,800.000	29.607536	1,474,455.29	45.980000	2,289,804.00	815,348.71	0.11
		Base		29.607536	1,474,455.29	45.980000	2,289,804.00	815,348.71	0.11
74460D109	PUBLIC STORAGE REIT USD.1								
		Local	14,683.000	100.038292	1,468,862.24	227.460000	3,339,795.18	1,870,932.94	0.17
		Base		100.038292	1,468,862.24	227.460000	3,339,795.18	1,870,932.94	0.17
745867101	PULTEGROUP INC COMMON STOCK USD.01								
		Local	29,303.000	18.018767	528,003.92	22.050000	646,131.15	118,127.23	0.03
		Base		18.018767	528,003.92	22.050000	646,131.15	118,127.23	0.03
74736K101	QORVO INC COMMON STOCK USD.0001								
		Local	12,573.000	81.101442	1,019,688.43	66.100000	831,075.30	-188,613.13	0.04
		Base		81.101442	1,019,688.43	66.100000	831,075.30	-188,613.13	0.04
747525103	QUALCOMM INC COMMON STOCK USD.0001								
		Local	145,385.000	43.583744	6,336,422.63	56.480000	8,211,344.80	1,874,922.17	0.41
		Base		43.583744	6,336,422.63	56.480000	8,211,344.80	1,874,922.17	0.41
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001								
		Local	14,884.000	23.577049	350,920.80	37.320000	555,470.88	204,550.08	0.03
		Base		23.577049	350,920.80	37.320000	555,470.88	204,550.08	0.03

& 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
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01								
		Local	13,648.000	45.209097	617,013.75	97.440000	1,329,861.12	712,847.37	0.07
		Base		45.209097	617,013.75	97.440000	1,329,861.12	712,847.37	0.07
751212101	RALPH LAUREN CORP COMMON STOCK USD.01								
		Local	5,543.000	96.089634	532,624.84	79.330000	439,726.19	-92,898.65	0.02
		Base		96.089634	532,624.84	79.330000	439,726.19	-92,898.65	0.02
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01								
		Local	18,490.000	51.824240	958,230.20	27.620000	510,693.80	-447,536.40	0.03
		Base		51.824240	958,230.20	27.620000	510,693.80	-447,536.40	0.03
755111507	RAYTHEON COMPANY COMMON STOCK USD.01								
		Local	28,907.000	45.897194	1,326,750.19	154.150000	4,456,014.05	3,129,263.86	0.22
		Base		45.897194	1,326,750.19	154.150000	4,456,014.05	3,129,263.86	0.22
756109104	REALTY INCOME CORP REIT USD1.0								
		Local	25,456.000	51.158068	1,302,279.78	61.280000	1,559,943.68	257,663.90	0.08
		Base		51.158068	1,302,279.78	61.280000	1,559,943.68	257,663.90	0.08
756577102	RED HAT INC COMMON STOCK USD.0001								
		Local	17,680.000	30.422130	537,863.26	82.810000	1,464,080.80	926,217.54	0.07
		Base		30.422130	537,863.26	82.810000	1,464,080.80	926,217.54	0.07
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								
		Local	7,441.000	247.529532	1,841,867.25	373.500000	2,779,213.50	937,346.25	0.14
		Base		247.529532	1,841,867.25	373.500000	2,779,213.50	937,346.25	0.14
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01								
		Local	121,178.000	12.746486	1,544,593.66	15.270000	1,850,388.06	305,794.40	0.09
		Base		12.746486	1,544,593.66	15.270000	1,850,388.06	305,794.40	0.09
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01								
		Local	22,757.000	24.013608	546,477.67	61.950000	1,409,796.15	863,318.48	0.07
		Base		24.013608	546,477.67	61.950000	1,409,796.15	863,318.48	0.07
761713106	REYNOLDS AMERICAN INC COMMON STOCK USD.0001								
		Local	81,405.000	19.147919	1,558,736.37	61.570000	5,012,105.85	3,453,369.48	0.25
		Base		19.147919	1,558,736.37	61.570000	5,012,105.85	3,453,369.48	0.25

& 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
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001								
		Local	12,688.000	29.725526	377,157.47	48.240000	612,069.12	234,911.65	0.03
		Base		29.725526	377,157.47	48.240000	612,069.12	234,911.65	0.03
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0								
		Local	12,623.000	46.450864	586,349.25	151.100000	1,907,335.30	1,320,986.05	0.09
		Base		46.450864	586,349.25	151.100000	1,907,335.30	1,320,986.05	0.09
774341101	ROCKWELL COLLINS INC COMMON STOCK USD.01								
		Local	12,822.000	42.864709	549,611.30	95.590000	1,225,654.98	676,043.68	0.06
		Base		42.864709	549,611.30	95.590000	1,225,654.98	676,043.68	0.06
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	9,985.000	72.427101	723,184.60	209.200000	2,088,862.00	1,365,677.40	0.10
		Base		72.427101	723,184.60	209.200000	2,088,862.00	1,365,677.40	0.10
778296103	ROSS STORES INC COMMON STOCK USD.01								
		Local	39,039.000	14.645111	571,730.47	68.580000	2,677,294.62	2,105,564.15	0.13
		Base		14.645111	571,730.47	68.580000	2,677,294.62	2,105,564.15	0.13
783549108	RYDER SYSTEM INC COMMON STOCK USD.5								
		Local	5,263.000	41.092557	216,270.13	76.150000	400,777.45	184,507.32	0.02
		Base		41.092557	216,270.13	76.150000	400,777.45	184,507.32	0.02
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0								
		Local	25,506.000	41.333340	1,054,248.18	129.470000	3,302,261.82	2,248,013.64	0.16
		Base		41.333340	1,054,248.18	129.470000	3,302,261.82	2,248,013.64	0.16
78440X101	SL GREEN REALTY CORP REIT USD.01								
		Local	9,974.000	132.437156	1,320,928.19	112.680000	1,123,870.32	-197,057.87	0.06
		Base		132.437156	1,320,928.19	112.680000	1,123,870.32	-197,057.87	0.06
78462F103	SPDR S+P500 ETF TRUST SPDR S+P 500 ETF TRUST								
		Local	9,215.000	216.045758	1,990,861.66	236.470000	2,179,071.05	188,209.39	0.11
		Base		216.045758	1,990,861.66	236.470000	2,179,071.05	188,209.39	0.11
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

& 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
786CVR308	SAFEWAY PDC LLC CVR COMMON STOCK								
		Local	23,786.000	0.048800	1,160.76	0.048800	1,160.76	0.00	0.00
		Base		0.048800	1,160.76	0.048800	1,160.76	0.00	0.00
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001								
		Local	62,840.000	31.040089	1,950,559.22	81.350000	5,112,034.00	3,161,474.78	0.25
		Base		31.040089	1,950,559.22	81.350000	5,112,034.00	3,161,474.78	0.25
80589M102	SCANA CORP COMMON STOCK								
		Local	14,068.000	40.786063	573,778.33	69.350000	975,615.80	401,837.47	0.05
		Base		40.786063	573,778.33	69.350000	975,615.80	401,837.47	0.05
806407102	HENRY SCHEIN INC COMMON STOCK USD.01								
		Local	7,924.000	139.472684	1,105,181.55	171.560000	1,359,441.44	254,259.89	0.07
		Base		139.472684	1,105,181.55	171.560000	1,359,441.44	254,259.89	0.07
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
		Local	136,960.000	85.633717	11,728,393.87	80.360000	11,006,105.60	-722,288.27	0.55
		Base		85.633717	11,728,393.87	80.360000	11,006,105.60	-722,288.27	0.55
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
		Local	118,754.000	21.197734	2,517,315.67	40.410000	4,798,849.14	2,281,533.47	0.24
		Base		21.197734	2,517,315.67	40.410000	4,798,849.14	2,281,533.47	0.24
811065101	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01								
		Local	9,377.000	49.992720	468,781.74	80.770000	757,380.29	288,598.55	0.04
		Base		49.992720	468,781.74	80.770000	757,380.29	288,598.55	0.04
81211K100	SEALED AIR CORP COMMON STOCK USD.1								
		Local	19,030.000	23.652996	450,116.51	46.480000	884,514.40	434,397.89	0.04
		Base		23.652996	450,116.51	46.480000	884,514.40	434,397.89	0.04
816851109	SEMPRA ENERGY COMMON STOCK								
		Local	24,615.000	52.227308	1,285,575.18	110.290000	2,714,788.35	1,429,213.17	0.13
		Base		52.227308	1,285,575.18	110.290000	2,714,788.35	1,429,213.17	0.13
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0								
		Local	7,956.000	66.262787	527,186.73	308.540000	2,454,744.24	1,927,557.51	0.12
		Base		66.262787	527,186.73	308.540000	2,454,744.24	1,927,557.51	0.12

& 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
828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
		Local	30,932.000	83.284750	2,576,163.88	184.400000	5,703,860.80	3,127,696.92	0.28
		Base		83.284750	2,576,163.88	184.400000	5,703,860.80	3,127,696.92	0.28
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25								
		Local	18,292.000	92.588038	1,693,620.39	94.810000	1,734,264.52	40,644.13	0.09
		Base		92.588038	1,693,620.39	94.810000	1,734,264.52	40,644.13	0.09
832696405	JM SMUCKER CO/THE COMMON STOCK								
		Local	11,461.000	62.409935	715,280.27	141.730000	1,624,367.53	909,087.26	0.08
		Base		62.409935	715,280.27	141.730000	1,624,367.53	909,087.26	0.08
833034101	SNAP ON INC COMMON STOCK USD1.0								
		Local	5,711.000	48.690214	278,069.81	169.670000	968,985.37	690,915.56	0.05
		Base		48.690214	278,069.81	169.670000	968,985.37	690,915.56	0.05
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0								
		Local	96,471.000	33.742523	3,255,174.96	50.820000	4,902,656.22	1,647,481.26	0.24
		Base		33.742523	3,255,174.96	50.820000	4,902,656.22	1,647,481.26	0.24
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0								
		Local	60,600.000	14.089378	853,816.31	57.800000	3,502,680.00	2,648,863.69	0.17
		Base		14.089378	853,816.31	57.800000	3,502,680.00	2,648,863.69	0.17
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
		Local	48,313.000	33.764318	1,631,255.51	7.510000	362,830.63	-1,268,424.88	0.02
		Base		33.764318	1,631,255.51	7.510000	362,830.63	-1,268,424.88	0.02
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5								
		Local	14,833.000	53.661079	795,954.79	127.150000	1,886,015.95	1,090,061.16	0.09
		Base		53.661079	795,954.79	127.150000	1,886,015.95	1,090,061.16	0.09
855030102	STAPLES INC COMMON STOCK USD.0006								
		Local	64,040.000	17.456270	1,117,899.55	8.990000	575,719.60	-542,179.95	0.03
		Base		17.456270	1,117,899.55	8.990000	575,719.60	-542,179.95	0.03
855244109	STARBUCKS CORP COMMON STOCK USD.001								
		Local	143,270.000	14.250240	2,041,631.95	56.870000	8,147,764.90	6,106,132.95	0.41
		Base		14.250240	2,041,631.95	56.870000	8,147,764.90	6,106,132.95	0.41

& 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
857477103	STATE STREET CORP COMMON STOCK USD1.0								
		Local	35,694.000	51.806113	1,849,167.39	79.710000	2,845,168.74	996,001.35	0.14
		Base		51.806113	1,849,167.39	79.710000	2,845,168.74	996,001.35	0.14
858912108	STERICYCLE INC COMMON STOCK USD.01								
		Local	8,375.000	69.077469	578,523.80	82.880000	694,120.00	115,596.20	0.03
		Base		69.077469	578,523.80	82.880000	694,120.00	115,596.20	0.03
863667101	STRYKER CORP COMMON STOCK USD.1								
		Local	30,594.000	50.819358	1,554,767.44	128.560000	3,933,164.64	2,378,397.20	0.20
		Base		50.819358	1,554,767.44	128.560000	3,933,164.64	2,378,397.20	0.20
867914103	SUNTRUST BANKS INC COMMON STOCK USD1.0								
		Local	48,315.000	42.743558	2,065,155.02	59.490000	2,874,259.35	809,104.33	0.14
		Base		42.743558	2,065,155.02	59.490000	2,874,259.35	809,104.33	0.14
871503108	SYMANTEC CORP COMMON STOCK USD.01								
		Local	61,369.000	28.938532	1,775,928.77	28.570000	1,753,312.33	-22,616.44	0.09
		Base		28.938532	1,775,928.77	28.570000	1,753,312.33	-22,616.44	0.09
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001								
		Local	77,197.000	31.788875	2,454,005.80	36.240000	2,797,619.28	343,613.48	0.14
		Base		31.788875	2,454,005.80	36.240000	2,797,619.28	343,613.48	0.14
871829107	SYSCO CORP COMMON STOCK USD1.0								
		Local	49,533.000	27.882975	1,381,127.39	52.720000	2,611,379.76	1,230,252.37	0.13
		Base		27.882975	1,381,127.39	52.720000	2,611,379.76	1,230,252.37	0.13
872540109	TJX COMPANIES INC COMMON STOCK USD1.0								
		Local	64,174.000	17.105020	1,097,697.53	78.450000	5,034,450.30	3,936,752.77	0.25
		Base		17.105020	1,097,697.53	78.450000	5,034,450.30	3,936,752.77	0.25
87612E106	TARGET CORP COMMON STOCK USD.0833								
		Local	55,294.000	46.308658	2,560,590.94	58.770000	3,249,628.38	689,037.44	0.16
		Base		46.308658	2,560,590.94	58.770000	3,249,628.38	689,037.44	0.16
87901J105	TEGNA INC COMMON STOCK USD1.0								
		Local	21,107.000	38.053109	803,186.97	25.630000	540,972.41	-262,214.56	0.03
		Base		38.053109	803,186.97	25.630000	540,972.41	-262,214.56	0.03

& 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
88076W103	TERADATA CORP COMMON STOCK USD.01								
		Local	12,788.000	23.904245	305,687.49	31.100000	397,706.80	92,019.31	0.02
		Base		23.904245	305,687.49	31.100000	397,706.80	92,019.31	0.02
881609101	TESORO CORP COMMON STOCK USD.167								
		Local	11,506.000	39.937956	459,526.12	85.190000	980,196.14	520,670.02	0.05
		Base		39.937956	459,526.12	85.190000	980,196.14	520,670.02	0.05
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
		Local	98,390.000	35.443096	3,487,246.18	76.620000	7,538,641.80	4,051,395.62	0.37
		Base		35.443096	3,487,246.18	76.620000	7,538,641.80	4,051,395.62	0.37
883203101	TEXTRON INC COMMON STOCK USD.125								
		Local	26,599.000	32.101479	853,867.24	47.300000	1,258,132.70	404,265.46	0.06
		Base		32.101479	853,867.24	47.300000	1,258,132.70	404,265.46	0.06
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
		Local	38,886.000	54.799862	2,130,947.43	157.680000	6,131,544.48	4,000,597.05	0.30
		Base		54.799862	2,130,947.43	157.680000	6,131,544.48	4,000,597.05	0.30
88579Y101	3M CO COMMON STOCK USD.01								
		Local	59,209.000	73.681195	4,362,589.90	186.350000	11,033,597.15	6,671,007.25	0.55
		Base		73.681195	4,362,589.90	186.350000	11,033,597.15	6,671,007.25	0.55
886547108	TIFFANY + CO COMMON STOCK USD.01								
		Local	10,537.000	44.963610	473,781.56	91.870000	968,034.19	494,252.63	0.05
		Base		44.963610	473,781.56	91.870000	968,034.19	494,252.63	0.05
887317303	TIME WARNER INC COMMON STOCK USD.01								
		Local	75,911.000	59.409946	4,509,868.42	98.210000	7,455,219.31	2,945,350.89	0.37
		Base		59.409946	4,509,868.42	98.210000	7,455,219.31	2,945,350.89	0.37
891027104	TORCHMARK CORP COMMON STOCK USD1.0								
		Local	10,863.000	21.063429	228,812.03	77.530000	842,208.39	613,396.36	0.04
		Base		21.063429	228,812.03	77.530000	842,208.39	613,396.36	0.04
891906109	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1								
		Local	16,285.000	27.073928	440,898.91	54.480000	887,206.80	446,307.89	0.04
		Base		27.073928	440,898.91	54.480000	887,206.80	446,307.89	0.04

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008								
		Local	12,921.000	72.130961	932,004.15	70.910000	916,228.11	-15,776.04	0.05
		Base		72.130961	932,004.15	70.910000	916,228.11	-15,776.04	0.05
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01								
		Local	4,936.000	264.926625	1,307,677.82	254.200000	1,254,731.20	-52,946.62	0.06
		Base		264.926625	1,307,677.82	254.200000	1,254,731.20	-52,946.62	0.06
89417E109	TRAVELERS COS INC/THE COMMON STOCK								
		Local	27,963.000	44.906145	1,255,710.54	122.240000	3,418,197.12	2,162,486.58	0.17
		Base		44.906145	1,255,710.54	122.240000	3,418,197.12	2,162,486.58	0.17
896945201	TRIPADVISOR INC COMMON STOCK USD.001								
		Local	11,251.000	36.776181	413,768.81	41.470000	466,578.97	52,810.16	0.02
		Base		36.776181	413,768.81	41.470000	466,578.97	52,810.16	0.02
90130A101	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01								
		Local	104,230.000	16.291431	1,698,055.85	29.920000	3,118,561.60	1,420,505.75	0.16
		Base		16.291431	1,698,055.85	29.920000	3,118,561.60	1,420,505.75	0.16
90130A200	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01								
		Local	47,950.000	26.820624	1,286,048.93	29.350000	1,407,332.50	121,283.57	0.07
		Base		26.820624	1,286,048.93	29.350000	1,407,332.50	121,283.57	0.07
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
		Local	28,603.000	21.694972	620,541.27	62.560000	1,789,403.68	1,168,862.41	0.09
		Base		21.694972	620,541.27	62.560000	1,789,403.68	1,168,862.41	0.09
902653104	UDR INC REIT USD.01								
		Local	26,307.000	35.885005	944,026.83	36.500000	960,205.50	16,178.67	0.05
		Base		35.885005	944,026.83	36.500000	960,205.50	16,178.67	0.05
902973304	US BANCORP COMMON STOCK USD.01								
		Local	157,278.000	26.563739	4,177,891.75	55.000000	8,650,290.00	4,472,398.25	0.43
		Base		26.563739	4,177,891.75	55.000000	8,650,290.00	4,472,398.25	0.43
90384S303	ULTA BEAUTY INC COMMON STOCK USD.01								
		Local	5,771.000	207.221553	1,195,875.58	273.430000	1,577,964.53	382,088.95	0.08
		Base		207.221553	1,195,875.58	273.430000	1,577,964.53	382,088.95	0.08

& 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
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333								
		Local	18,087.000	28.528230	515,990.10	20.620000	372,953.94	-143,036.16	0.02
		Base		28.528230	515,990.10	20.620000	372,953.94	-143,036.16	0.02
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333								
		Local	18,188.000	26.138250	475,402.50	18.560000	337,569.28	-137,833.22	0.02
		Base		26.138250	475,402.50	18.560000	337,569.28	-137,833.22	0.02
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
		Local	81,126.000	27.098693	2,198,408.57	107.940000	8,756,740.44	6,558,331.87	0.44
		Base		27.098693	2,198,408.57	107.940000	8,756,740.44	6,558,331.87	0.44
910047109	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01								
		Local	28,423.000	56.790600	1,614,159.22	74.090000	2,105,860.07	491,700.85	0.10
		Base		56.790600	1,614,159.22	74.090000	2,105,860.07	491,700.85	0.10
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
		Local	67,861.000	69.688942	4,729,161.28	105.760000	7,176,979.36	2,447,818.08	0.36
		Base		69.688942	4,729,161.28	105.760000	7,176,979.36	2,447,818.08	0.36
911363109	UNITED RENTALS INC COMMON STOCK USD.01								
		Local	8,292.000	114.440860	948,943.61	128.030000	1,061,624.76	112,681.15	0.05
		Base		114.440860	948,943.61	128.030000	1,061,624.76	112,681.15	0.05
913017109	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0								
		Local	75,383.000	56.754164	4,278,299.12	112.550000	8,484,356.65	4,206,057.53	0.42
		Base		56.754164	4,278,299.12	112.550000	8,484,356.65	4,206,057.53	0.42
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
		Local	93,697.000	40.239639	3,770,333.44	165.380000	15,495,609.86	11,725,276.42	0.77
		Base		40.239639	3,770,333.44	165.380000	15,495,609.86	11,725,276.42	0.77
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01								
		Local	8,828.000	114.379067	1,009,738.40	125.600000	1,108,796.80	99,058.40	0.06
		Base		114.379067	1,009,738.40	125.600000	1,108,796.80	99,058.40	0.06
91529Y106	UNUM GROUP COMMON STOCK USD.1								
		Local	22,850.000	23.918265	546,532.35	48.830000	1,115,765.50	569,233.15	0.06
		Base		23.918265	546,532.35	48.830000	1,115,765.50	569,233.15	0.06

& 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
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001								
		Local	8,697.000	31.716439	275,837.87	26.030000	226,382.91	-49,454.96	0.01
		Base		31.716439	275,837.87	26.030000	226,382.91	-49,454.96	0.01
918204108	VF CORP COMMON STOCK								
		Local	32,580.000	20.466108	666,785.79	52.450000	1,708,821.00	1,042,035.21	0.08
		Base		20.466108	666,785.79	52.450000	1,708,821.00	1,042,035.21	0.08
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01								
		Local	44,561.000	30.756211	1,370,527.51	67.950000	3,027,919.95	1,657,392.44	0.15
		Base		30.756211	1,370,527.51	67.950000	3,027,919.95	1,657,392.44	0.15
92220P105	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.0								
		Local	9,195.000	44.931129	413,141.73	83.890000	771,368.55	358,226.82	0.04
		Base		44.931129	413,141.73	83.890000	771,368.55	358,226.82	0.04
92276F100	VENTAS INC REIT USD.25								
		Local	34,858.000	43.047432	1,500,547.40	65.050000	2,267,512.90	766,965.50	0.11
		Base		43.047432	1,500,547.40	65.050000	2,267,512.90	766,965.50	0.11
92343E102	VERISIGN INC COMMON STOCK USD.001								
		Local	8,957.000	27.533297	246,615.74	82.470000	738,683.79	492,068.05	0.04
		Base		27.533297	246,615.74	82.470000	738,683.79	492,068.05	0.04
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
		Local	401,304.000	42.397045	17,014,103.74	49.630000	19,916,717.52	2,902,613.78	0.99
		Base		42.397045	17,014,103.74	49.630000	19,916,717.52	2,902,613.78	0.99
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001								
		Local	15,331.000	81.337838	1,246,990.40	82.920000	1,271,246.52	24,256.12	0.06
		Base		81.337838	1,246,990.40	82.920000	1,271,246.52	24,256.12	0.06
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	24,416.000	79.836157	1,949,279.62	90.620000	2,212,577.92	263,298.30	0.11
		Base		79.836157	1,949,279.62	90.620000	2,212,577.92	263,298.30	0.11
92553P201	VIACOM INC CLASS B COMMON STOCK USD.001								
		Local	34,196.000	44.367092	1,517,177.07	43.450000	1,485,816.20	-31,360.87	0.07
		Base		44.367092	1,517,177.07	43.450000	1,485,816.20	-31,360.87	0.07

& 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
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
		Local	183,846.000	26.088509	4,796,268.11	87.940000	16,167,417.24	11,371,149.13	0.80
		Base		26.088509	4,796,268.11	87.940000	16,167,417.24	11,371,149.13	0.80
929042109	VORNADO REALTY TRUST REIT USD.04								
		Local	16,929.000	73.627745	1,246,444.09	109.870000	1,859,989.23	613,545.14	0.09
		Base		73.627745	1,246,444.09	109.870000	1,859,989.23	613,545.14	0.09
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0								
		Local	13,025.000	57.558957	749,705.42	120.610000	1,570,945.25	821,239.83	0.08
		Base		57.558957	749,705.42	120.610000	1,570,945.25	821,239.83	0.08
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01								
		Local	31,069.000	35.749097	1,110,688.70	60.270000	1,872,528.63	761,839.93	0.09
		Base		35.749097	1,110,688.70	60.270000	1,872,528.63	761,839.93	0.09
931142103	WAL MART STORES INC COMMON STOCK USD.1								
		Local	148,238.000	54.679998	8,105,653.49	70.930000	10,514,521.34	2,408,867.85	0.52
		Base		54.679998	8,105,653.49	70.930000	10,514,521.34	2,408,867.85	0.52
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01								
		Local	84,244.000	38.991936	3,284,836.64	86.380000	7,276,996.72	3,992,160.08	0.36
		Base		38.991936	3,284,836.64	86.380000	7,276,996.72	3,992,160.08	0.36
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01								
		Local	40,030.000	30.280481	1,212,127.65	73.320000	2,934,999.60	1,722,871.95	0.15
		Base		30.280481	1,212,127.65	73.320000	2,934,999.60	1,722,871.95	0.15
941848103	WATERS CORP COMMON STOCK USD.01								
		Local	7,932.000	53.163207	421,690.56	154.990000	1,229,380.68	807,690.12	0.06
		Base		53.163207	421,690.56	154.990000	1,229,380.68	807,690.12	0.06
949746101	WELLS FARGO + CO COMMON STOCK USD1.666								
		Local	444,957.000	38.442121	17,105,091.00	57.880000	25,754,111.16	8,649,020.16	1.28
		Base		38.442121	17,105,091.00	57.880000	25,754,111.16	8,649,020.16	1.28
95040Q104	WELLTOWER INC REIT USD1.0								
		Local	35,687.000	54.986007	1,962,285.62	70.380000	2,511,651.06	549,365.44	0.12
		Base		54.986007	1,962,285.62	70.380000	2,511,651.06	549,365.44	0.12

& 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
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01								
		Local	28,102.000	38.129403	1,071,512.49	76.880000	2,160,481.76	1,088,969.27	0.11
		Base		38.129403	1,071,512.49	76.880000	2,160,481.76	1,088,969.27	0.11
959802109	WESTERN UNION CO COMMON STOCK USD.01								
		Local	47,730.000	17.337614	827,524.34	19.640000	937,417.20	109,892.86	0.05
		Base		17.337614	827,524.34	19.640000	937,417.20	109,892.86	0.05
96145D105	WESTROCK CO COMMON STOCK								
		Local	24,717.000	43.926645	1,085,734.89	53.720000	1,327,797.24	242,062.35	0.07
		Base		43.926645	1,085,734.89	53.720000	1,327,797.24	242,062.35	0.07
962166104	WEYERHAEUSER CO REIT USD1.25								
		Local	73,639.000	27.751682	2,043,606.11	33.720000	2,483,107.08	439,500.97	0.12
		Base		27.751682	2,043,606.11	33.720000	2,483,107.08	439,500.97	0.12
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0								
		Local	7,394.000	92.441745	683,514.26	178.590000	1,320,494.46	636,980.20	0.07
		Base		92.441745	683,514.26	178.590000	1,320,494.46	636,980.20	0.07
966837106	WHOLE FOODS MARKET INC COMMON STOCK								
		Local	31,344.000	33.760898	1,058,201.60	30.670000	961,320.48	-96,881.12	0.05
		Base		33.760898	1,058,201.60	30.670000	961,320.48	-96,881.12	0.05
969457100	WILLIAMS COS INC COMMON STOCK USD1.0								
		Local	80,289.000	28.217532	2,265,557.40	28.340000	2,275,390.26	9,832.86	0.11
		Base		28.217532	2,265,557.40	28.340000	2,275,390.26	9,832.86	0.11
98310W108	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01								
		Local	10,610.000	33.589811	356,387.90	83.240000	883,176.40	526,788.50	0.04
		Base		33.589811	356,387.90	83.240000	883,176.40	526,788.50	0.04
983134107	WYNN RESORTS LTD COMMON STOCK USD.01								
		Local	7,811.000	73.178904	571,600.42	96.150000	751,027.65	179,427.23	0.04
		Base		73.178904	571,600.42	96.150000	751,027.65	179,427.23	0.04
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5								
		Local	50,003.000	23.336280	1,166,884.00	43.710000	2,185,631.13	1,018,747.13	0.11
		Base		23.336280	1,166,884.00	43.710000	2,185,631.13	1,018,747.13	0.11

& 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
983919101	XILINX INC COMMON STOCK USD.01								
		Local	24,858.000	37.339909	928,195.47	58.820000	1,462,147.56	533,952.09	0.07
		Base		37.339909	928,195.47	58.820000	1,462,147.56	533,952.09	0.07
984121103	XEROX CORP COMMON STOCK USD1.0								
		Local	83,829.000	9.221675	773,043.83	7.440000	623,687.76	-149,356.07	0.03
		Base		9.221675	773,043.83	7.440000	623,687.76	-149,356.07	0.03
98419M100	XYLEM INC COMMON STOCK								
		Local	17,659.000	27.417722	484,169.56	48.120000	849,751.08	365,581.52	0.04
		Base		27.417722	484,169.56	48.120000	849,751.08	365,581.52	0.04
984332106	YAHOO INC COMMON STOCK USD.001								
		Local	86,410.000	29.315769	2,533,175.59	45.660000	3,945,480.60	1,412,305.01	0.20
		Base		29.315769	2,533,175.59	45.660000	3,945,480.60	1,412,305.01	0.20
988498101	YUM BRANDS INC COMMON STOCK								
		Local	34,321.000	20.356220	698,645.82	65.320000	2,241,847.72	1,543,201.90	0.11
		Base		20.356220	698,645.82	65.320000	2,241,847.72	1,543,201.90	0.11
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01								
		Local	19,717.000	68.950066	1,359,488.45	117.080000	2,308,466.36	948,977.91	0.11
		Base		68.950066	1,359,488.45	117.080000	2,308,466.36	948,977.91	0.11
989701107	ZIONS BANCORPORATION COMMON STOCK								
		Local	20,055.000	37.037804	742,793.15	44.900000	900,469.50	157,676.35	0.04
		Base		37.037804	742,793.15	44.900000	900,469.50	157,676.35	0.04
98978V103	ZOETIS INC COMMON STOCK USD.01								
		Local	48,612.000	33.018725	1,605,106.27	53.310000	2,591,505.72	986,399.45	0.13
		Base		33.018725	1,605,106.27	53.310000	2,591,505.72	986,399.45	0.13
G0176J109	ALLEGION PLC COMMON STOCK USD.01								
		Local	9,440.000	29.675090	280,132.85	72.590000	685,249.60	405,116.75	0.03
		Base		29.675090	280,132.85	72.590000	685,249.60	405,116.75	0.03
G0177J108	ALLERGAN PLC COMMON STOCK USD.0033								
		Local	36,922.000	170.101952	6,280,504.27	244.820000	9,039,244.04	2,758,739.77	0.45
		Base		170.101952	6,280,504.27	244.820000	9,039,244.04	2,758,739.77	0.45

& 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
G0408V102	AON PLC COMMON STOCK USD.01								
		Local	25,900.000	41.617993	1,077,906.03	115.650000	2,995,335.00	1,917,428.97	0.15
		Base		41.617993	1,077,906.03	115.650000	2,995,335.00	1,917,428.97	0.15
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
		Local	61,064.000	64.359160	3,930,027.75	122.500000	7,480,340.00	3,550,312.25	0.37
		Base		64.359160	3,930,027.75	122.500000	7,480,340.00	3,550,312.25	0.37
G27823106	DELPHI AUTOMOTIVE PLC COMMON STOCK USD.01								
		Local	26,662.000	39.662294	1,057,476.08	76.130000	2,029,778.06	972,301.98	0.10
		Base		39.662294	1,057,476.08	76.130000	2,029,778.06	972,301.98	0.10
G29183103	EATON CORP PLC COMMON STOCK USD.01								
		Local	44,466.000	36.564624	1,625,882.55	71.980000	3,200,662.68	1,574,780.13	0.16
		Base		36.564624	1,625,882.55	71.980000	3,200,662.68	1,574,780.13	0.16
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001								
		Local	19,526.000	80.587957	1,573,560.45	13.650000	266,529.90	-1,307,030.55	0.01
		Base		80.587957	1,573,560.45	13.650000	266,529.90	-1,307,030.55	0.01
G47791101	INGERSOLL RAND PLC COMMON STOCK USD1.0								
		Local	25,430.000	36.216181	920,977.49	79.360000	2,018,124.80	1,097,147.31	0.10
		Base		36.216181	920,977.49	79.360000	2,018,124.80	1,097,147.31	0.10
G491BT108	INVESCO LTD COMMON STOCK USD.2								
		Local	40,217.000	23.645379	950,946.22	32.190000	1,294,585.23	343,639.01	0.06
		Base		23.645379	950,946.22	32.190000	1,294,585.23	343,639.01	0.06
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01								
		Local	78,800.000	37.157619	2,928,020.39	41.940000	3,304,872.00	376,851.61	0.16
		Base		37.157619	2,928,020.39	41.940000	3,304,872.00	376,851.61	0.16
G5785G107	MALLINCKRODT PLC COMMON STOCK USD.2								
		Local	10,421.000	73.721943	768,256.37	52.420000	546,268.82	-221,987.55	0.03
		Base		73.721943	768,256.37	52.420000	546,268.82	-221,987.55	0.03
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1								
		Local	135,164.000	74.808899	10,111,469.97	80.910000	10,936,119.24	824,649.27	0.54
		Base		74.808899	10,111,469.97	80.910000	10,936,119.24	824,649.27	0.54

& 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
G60754101	MICHAEL KORS HOLDINGS LTD COMMON STOCK								
		Local	16,169.000	80.961498	1,309,066.46	36.500000	590,168.50	-718,897.96	0.03
		Base		80.961498	1,309,066.46	36.500000	590,168.50	-718,897.96	0.03
G6518L108	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07								
		Local	33,074.000	39.231482	1,297,542.04	44.360000	1,467,162.64	169,620.60	0.07
		Base		39.231482	1,297,542.04	44.360000	1,467,162.64	169,620.60	0.07
G7945M107	SEAGATE TECHNOLOGY COMMON STOCK USD.00001								
		Local	28,993.000	28.273271	819,726.95	48.190000	1,397,172.67	577,445.72	0.07
		Base		28.273271	819,726.95	48.190000	1,397,172.67	577,445.72	0.07
G7S00T104	PENTAIR PLC COMMON STOCK USD.01								
		Local	16,459.000	39.130992	644,057.00	58.060000	955,609.54	311,552.54	0.05
		Base		39.130992	644,057.00	58.060000	955,609.54	311,552.54	0.05
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18								
		Local	6,850.000	120.319552	824,188.93	63.590000	435,591.50	-388,597.43	0.02
		Base		120.319552	824,188.93	63.590000	435,591.50	-388,597.43	0.02
G87110105	TECHNIPFMC PLC COMMON STOCK USD1.0								
		Local	46,280.000	35.013463	1,620,423.08	32.320000	1,495,769.60	-124,653.48	0.07
		Base		35.013463	1,620,423.08	32.320000	1,495,769.60	-124,653.48	0.07
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635								
		Local	12,654.000	124.908005	1,580,585.90	128.430000	1,625,153.22	44,567.32	0.08
		Base		124.908005	1,580,585.90	128.430000	1,625,153.22	44,567.32	0.08
G97822103	PERRIGO CO PLC COMMON STOCK EUR.001								
		Local	14,113.000	123.545843	1,743,602.48	74.770000	1,055,229.01	-688,373.47	0.05
		Base		123.545843	1,743,602.48	74.770000	1,055,229.01	-688,373.47	0.05
G98294104	XL GROUP LTD COMMON STOCK								
		Local	26,487.000	37.032723	980,885.74	40.490000	1,072,458.63	91,572.89	0.05
		Base		37.032723	980,885.74	40.490000	1,072,458.63	91,572.89	0.05
H1467J104	CHUBB LTD COMMON STOCK								
		Local	45,808.000	76.384855	3,499,037.45	138.170000	6,329,291.36	2,830,253.91	0.31
		Base		76.384855	3,499,037.45	138.170000	6,329,291.36	2,830,253.91	0.31

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
H2906T109	GARMIN LTD COMMON STOCK CHF10.0								
		11,315.000	Local	42.762212	483,854.43	51.610000	583,967.15	100,112.72	0.03
			Base	42.762212	483,854.43	51.610000	583,967.15	100,112.72	0.03
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57								
		34,980.000	Local	36.499819	1,276,763.68	74.470000	2,604,960.60	1,328,196.92	0.13
			Base	36.499819	1,276,763.68	74.470000	2,604,960.60	1,328,196.92	0.13
H8817H100	TRANSOCEAN LTD COMMON STOCK CHF.1								
		38,321.000	Local	41.822901	1,602,695.38	13.820000	529,596.22	-1,073,099.16	0.03
			Base	41.822901	1,602,695.38	13.820000	529,596.22	-1,073,099.16	0.03
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04								
		32,896.000	Local	55.350529	1,820,811.00	91.240000	3,001,431.04	1,180,620.04	0.15
			Base	55.350529	1,820,811.00	91.240000	3,001,431.04	1,180,620.04	0.15
N59465109	MYLAN NV COMMON STOCK EUR.01								
		45,301.000	Local	56.259302	2,548,602.62	41.850000	1,895,846.85	-652,755.77	0.09
			Base	56.259302	2,548,602.62	41.850000	1,895,846.85	-652,755.77	0.09
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01								
		16,477.000	Local	78.295279	1,290,071.32	96.100000	1,583,439.70	293,368.38	0.08
			Base	78.295279	1,290,071.32	96.100000	1,583,439.70	293,368.38	0.08
Y09827109	BROADCOM LTD COMMON STOCK								
		60,378.000	Local	140.307814	8,471,505.17	210.930000	12,735,531.54	4,264,026.37	0.63
			Base	140.307814	8,471,505.17	210.930000	12,735,531.54	4,264,026.37	0.63
US DOLLAR Total									
		29,326,590.000	Local		1,147,671,191.60		2,008,249,618.51	860,578,426.91	99.84
			Base		1,147,671,191.60		2,008,249,618.51	860,578,426.91	99.84
EQUITY Total									
		29,326,590.000	Base		1,147,671,191.60		2,008,249,618.51	860,578,426.91	99.84

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

Holdings

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

As of: *February 28, 2017* *View Date:* *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		28,781,645.770	Base	1,147,126,847.42		2,007,705,362.15	860,578,514.73	100.00

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

Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	387,348.980	1.000000	387,348.98	1.000000	387,348.98	0.00	0.03
		Base		1.000000	387,348.98	1.000000	387,348.98	0.00	0.03
US DOLLAR Total									
		Local	387,348.980		387,348.98		387,348.98	0.00	0.03
		Base			387,348.98		387,348.98	0.00	0.03
CASH Total									
		Base	387,348.980		387,348.98		387,348.98	0.00	0.03
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796JE0	WI TREASURY SEC 03/17 0.00000					0.431	02 Mar 2017		
		Local	60,000,000.000	99.998549	59,999,129.16	99.998549	59,999,129.16	0.00	5.05
		Base		99.998549	59,999,129.16	99.998549	59,999,129.16	0.00	5.05
912796KM0	TREASURY BILL 03/17 0.00000					0.467	09 Mar 2017		
		Local	20,000,000.000	99.989622	19,997,924.44	99.989622	19,997,924.44	0.00	1.68
		Base		99.989622	19,997,924.44	99.989622	19,997,924.44	0.00	1.68
912796KN8	TREASURY BILL 03/17 0.00000					0.48	16 Mar 2017		
		Local	10,000,000.000	99.980000	9,998,000.00	99.980000	9,998,000.00	0.00	0.84
		Base		99.980000	9,998,000.00	99.980000	9,998,000.00	0.00	0.84
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224					0.49	01 Mar 2017		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	8.41
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	8.41
924CUD006	MIZUHO 06/14 VAR 1					0.52	01 Mar 2017		
		Local	8,162,061.140	100.000000	8,162,061.14	100.000000	8,162,061.14	0.00	0.69
		Base		100.000000	8,162,061.14	100.000000	8,162,061.14	0.00	0.69

& 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
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR					0.5	01 Mar 2017		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	8.41
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	8.41
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.53	01 Mar 2017		
		Local	20,577,155.410	100.000000	20,577,155.41	100.000000	20,577,155.41	0.00	1.73
		Base		100.000000	20,577,155.41	100.000000	20,577,155.41	0.00	1.73
US DOLLAR Total									
		Local	318,739,216.550		318,734,270.15		318,734,270.15	0.00	26.82
		Base			318,734,270.15		318,734,270.15	0.00	26.82
CASH EQUIVALENT Total									
		Base	318,739,216.550		318,734,270.15		318,734,270.15	0.00	26.82
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	6,510,424.040	100.787809	6,561,713.77	99.484400	6,476,856.29	-84,857.48	0.54
		Base		100.787809	6,561,713.77	99.484400	6,476,856.29	-84,857.48	0.54
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.5	20 Apr 2042		
		Local	4,032,441.600	103.110183	4,157,857.91	103.706978	4,181,923.32	24,065.41	0.35
Original Face:		Base	15,000,000.000	103.110183	4,157,857.91	103.706978	4,181,923.32	24,065.41	0.35
36202D4H1	GNMA II POOL 003524 G2 03/19 FIXED 5					5.0	20 Mar 2019		
		Local	4,430.510	101.960948	4,517.39	105.081832	4,655.66	138.27	0.00
Original Face:		Base	159,822.000	101.960948	4,517.39	105.081832	4,655.66	138.27	0.00
36202D6M8	GNMA II POOL 003576 G2 07/19 FIXED 5					5.0	20 Jul 2019		
		Local	6,682.070	102.185401	6,828.10	105.707828	7,063.47	235.37	0.00
Original Face:		Base	200,000.000	102.185401	6,828.10	105.707828	7,063.47	235.37	0.00
36202DUP4	GNMA II POOL 003290 G2 10/17 FIXED 5					5.0	20 Oct 2017		
		Local	4,049.350	100.746046	4,079.56	103.352119	4,185.09	105.53	0.00
Original Face:		Base	1,170,550.000	100.746046	4,079.56	103.352119	4,185.09	105.53	0.00

& 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
36202DW64	GNMA II POOL 003369 G2 04/18 FIXED 5					5.0	20 Apr 2018		
		Local	25,618.020	101.239284	25,935.50	102.936920	26,370.40	434.90	0.00
Original Face:		Base	3,070,737.000	101.239284	25,935.50	102.936920	26,370.40	434.90	0.00
36202DX30	GNMA II POOL 003398 G2 06/18 FIXED 5					5.0	20 Jun 2018		
		Local	27,865.440	101.376759	28,249.08	103.735274	28,906.29	657.21	0.00
Original Face:		Base	2,150,000.000	101.376759	28,249.08	103.735274	28,906.29	657.21	0.00
36202DYF2	GNMA II POOL 003410 G2 07/18 FIXED 5					5.0	20 Jul 2018		
		Local	35,941.680	101.444368	36,460.81	103.734692	37,283.99	823.18	0.00
Original Face:		Base	3,000,000.000	101.444368	36,460.81	103.734692	37,283.99	823.18	0.00
36202DYT2	GNMA II POOL 003422 G2 08/18 FIXED 5					5.0	20 Aug 2018		
		Local	80,286.960	101.526151	81,512.26	103.770767	83,314.39	1,802.13	0.01
Original Face:		Base	6,427,055.000	101.526151	81,512.26	103.770767	83,314.39	1,802.13	0.01
36202DZ79	GNMA II POOL 003466 G2 11/18 FIXED 5					5.0	20 Nov 2018		
		Local	944.430	101.721673	960.69	105.411561	995.54	34.85	0.00
Original Face:		Base	50,000.000	101.721673	960.69	105.411561	995.54	34.85	0.00
36202DZC8	GNMA II POOL 003439 G2 09/18 FIXED 5					5.0	20 Sep 2018		
		Local	60,803.160	101.601315	61,776.81	104.741108	63,685.90	1,909.09	0.01
Original Face:		Base	2,975,426.000	101.601315	61,776.81	104.741108	63,685.90	1,909.09	0.01
36202EDL0	GNMA II POOL 003707 G2 05/20 FIXED 5					5.0	20 May 2020		
		Local	128,243.780	102.678882	131,679.28	105.549170	135,360.25	3,680.97	0.01
Original Face:		Base	2,793,101.000	102.678882	131,679.28	105.549170	135,360.25	3,680.97	0.01
36202EEC9	GNMA II POOL 003731 G2 07/20 FIXED 5					5.0	20 Jul 2020		
		Local	91,019.000	102.801855	93,569.22	105.846252	96,340.20	2,770.98	0.01
Original Face:		Base	1,680,083.000	102.801855	93,569.22	105.846252	96,340.20	2,770.98	0.01
36202EJP5	GNMA II POOL 003870 G2 07/21 FIXED 5					5.0	20 Jul 2021		
		Local	49,370.010	103.228438	50,963.89	105.188902	51,931.77	967.88	0.00
Original Face:		Base	754,224.000	103.228438	50,963.89	105.188902	51,931.77	967.88	0.00
36202EK32	GNMA II POOL 003914 G2 10/21 FIXED 5					5.0	20 Oct 2021		
		Local	6,733.790	102.770060	6,920.32	105.280939	7,089.40	169.08	0.00
Original Face:		Base	300,000.000	102.770060	6,920.32	105.280939	7,089.40	169.08	0.00

& 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
36202EL31	GNMA II POOL 003946 G2 02/22 FIXED 5					5.0	20 Feb 2022		
		Local	49,453.660	103.456650	51,163.10	105.823476	52,333.58	1,170.48	0.00
Original Face:		Base	300,000.000	103.456650	51,163.10	105.823476	52,333.58	1,170.48	0.00
36202ELP2	GNMA II POOL 003934 G2 01/22 FIXED 5					5.0	20 Jan 2022		
		Local	34,527.530	103.510358	35,739.57	105.857526	36,549.99	810.42	0.00
Original Face:		Base	1,297,789.000	103.510358	35,739.57	105.857526	36,549.99	810.42	0.00
36202EM48	GNMA II POOL 003979 G2 05/22 FIXED 5					5.0	20 May 2022		
		Local	25,965.470	103.552718	26,887.95	105.485888	27,389.91	501.96	0.00
Original Face:		Base	1,048,917.000	103.552718	26,887.95	105.485888	27,389.91	501.96	0.00
36202EMT3	GNMA II POOL 003970 G2 04/22 FIXED 5					5.0	20 Apr 2022		
		Local	46,742.260	103.516732	48,386.06	105.406637	49,269.44	883.38	0.00
Original Face:		Base	438,038.000	103.516732	48,386.06	105.406637	49,269.44	883.38	0.00
36241LTJ5	GNMA POOL 783253 GN 05/25 FIXED 4.5					4.5	15 May 2025		
		Local	2,357,799.600	103.845625	2,448,471.72	106.471555	2,510,385.90	61,914.18	0.21
Original Face:		Base	10,000,000.000	103.845625	2,448,471.72	106.471555	2,510,385.90	61,914.18	0.21
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ					4.0	16 Jul 2039		
		Local	1,311,098.980	106.148483	1,391,711.68	104.871210	1,374,965.36	-16,746.32	0.12
Original Face:		Base	17,600,000.000	106.148483	1,391,711.68	104.871210	1,374,965.36	-16,746.32	0.12
38373V5B2	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 76 TA					4.5	16 Dec 2029		
		Local	350,053.420	100.924742	353,290.51	107.506050	376,328.60	23,038.09	0.03
Original Face:		Base	16,300,000.000	100.924742	353,290.51	107.506050	376,328.60	23,038.09	0.03
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA					4.0	20 May 2039		
		Local	4,043,890.000	106.102541	4,290,670.05	104.863830	4,240,577.93	-50,092.12	0.36
Original Face:		Base	50,000,000.000	106.102541	4,290,670.05	104.863830	4,240,577.93	-50,092.12	0.36
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF					1.18056	20 Jun 2042		
		Local	2,173,838.200	100.134226	2,176,756.05	99.997170	2,173,776.68	-2,979.37	0.18
Original Face:		Base	10,000,000.000	100.134226	2,176,756.05	99.997170	2,173,776.68	-2,979.37	0.18
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB					2.0	16 May 2042		
		Local	21,844,036.490	102.619736	22,416,292.50	97.802080	21,363,922.04	-1,052,370.46	1.80
Original Face:		Base	41,570,000.000	102.619736	22,416,292.50	97.802080	21,363,922.04	-1,052,370.46	1.80

& 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
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF					1.07	16 Jun 2037		
		Local	2,856,686.990	100.208250	2,862,636.03	99.655330	2,846,840.85	-15,795.18	0.24
Original Face:		Base	32,313,742.000	100.208250	2,862,636.03	99.655330	2,846,840.85	-15,795.18	0.24
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA					4.5	16 Aug 2039		
		Local	1,557,181.300	107.160714	1,668,686.60	107.157930	1,668,643.25	-43.35	0.14
Original Face:		Base	10,300,000.000	107.160714	1,668,686.60	107.157930	1,668,643.25	-43.35	0.14
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	430,709.700	100.448005	432,639.30	101.216240	435,948.16	3,308.86	0.04
Original Face:		Base	10,000,000.000	100.448005	432,639.30	101.216240	435,948.16	3,308.86	0.04
38376PN97	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 116 JG					4.0	20 Dec 2038		
		Local	800,833.950	103.790467	831,189.30	103.766900	831,000.56	-188.74	0.07
Original Face:		Base	5,000,000.000	103.790467	831,189.30	103.766900	831,000.56	-188.74	0.07
38376TPK2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 7 BG					3.0	16 Sep 2024		
		Local	1,002,273.040	101.531171	1,017,619.55	102.528380	1,027,614.31	9,994.76	0.09
Original Face:		Base	8,000,000.000	101.531171	1,017,619.55	102.528380	1,027,614.31	9,994.76	0.09
38376XQY2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 29 CG					3.5	20 Dec 2038		
		Local	1,393,811.300	104.153578	1,451,704.34	102.652370	1,430,780.33	-20,924.01	0.12
Original Face:		Base	10,000,000.000	104.153578	1,451,704.34	102.652370	1,430,780.33	-20,924.01	0.12
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA					4.0	20 Aug 2039		
		Local	914,453.040	106.178883	970,956.02	104.594880	956,471.06	-14,484.96	0.08
Original Face:		Base	7,350,000.000	106.178883	970,956.02	104.594880	956,471.06	-14,484.96	0.08
38377JCU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 109 MH					3.0	20 Oct 2037		
		Local	337,760.760	100.464326	339,329.07	100.965790	341,022.82	1,693.75	0.03
Original Face:		Base	4,400,000.000	100.464326	339,329.07	100.965790	341,022.82	1,693.75	0.03
38377KA26	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 112 BG					2.0	16 Mar 2035		
		Local	2,309,756.500	100.973152	2,332,233.94	100.240430	2,315,309.85	-16,924.09	0.19
Original Face:		Base	10,000,000.000	100.973152	2,332,233.94	100.240430	2,315,309.85	-16,924.09	0.19
38377MTJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 144 BA					3.0	16 Sep 2037		
		Local	596,190.490	100.194949	597,352.76	101.652020	606,039.68	8,686.92	0.05
Original Face:		Base	3,600,000.000	100.194949	597,352.76	101.652020	606,039.68	8,686.92	0.05

& 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
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	1,386,456.150	99.962833	1,385,940.85	101.814110	1,411,607.99	25,667.14	0.12
Original Face:		Base	5,000,000.000	99.962833	1,385,940.85	101.814110	1,411,607.99	25,667.14	0.12
38377QTC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 25 AB					3.5	16 Dec 2025		
		Local	474,500.100	101.762803	482,864.60	102.143990	484,673.33	1,808.73	0.04
Original Face:		Base	5,000,000.000	101.762803	482,864.60	102.143990	484,673.33	1,808.73	0.04
38377RET8	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HJ					3.0	20 Oct 2039		
		Local	2,588,012.100	99.776806	2,582,235.81	101.821120	2,635,142.91	52,907.10	0.22
Original Face:		Base	10,000,000.000	99.776806	2,582,235.81	101.821120	2,635,142.91	52,907.10	0.22
38377REV3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HA					3.5	20 Oct 2039		
		Local	2,588,012.100	101.157673	2,617,972.82	103.303280	2,673,501.39	55,528.57	0.22
Original Face:		Base	10,000,000.000	101.157673	2,617,972.82	103.303280	2,673,501.39	55,528.57	0.22
38377RUW3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 166 PM					2.75	20 Mar 2038		
		Local	2,016,385.100	99.950818	2,015,393.41	100.551490	2,027,505.26	12,111.85	0.17
Original Face:		Base	10,000,000.000	99.950818	2,015,393.41	100.551490	2,027,505.26	12,111.85	0.17
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ					4.5	20 Feb 2026		
		Local	519,752.900	102.873596	534,688.50	107.557650	559,034.01	24,345.51	0.05
Original Face:		Base	5,000,000.000	102.873596	534,688.50	107.557650	559,034.01	24,345.51	0.05
38377TGH8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 11 PA					3.0	20 Apr 2040		
		Local	944,971.800	99.900221	944,028.92	101.864860	962,594.20	18,565.28	0.08
Original Face:		Base	5,000,000.000	99.900221	944,028.92	101.864860	962,594.20	18,565.28	0.08
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
		Local	2,637,927.990	99.799858	2,632,648.38	100.900080	2,661,671.45	29,023.07	0.22
Original Face:		Base	10,815,142.000	99.799858	2,632,648.38	100.900080	2,661,671.45	29,023.07	0.22
38377UJH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CA					3.0	16 Dec 2025		
		Local	594,829.350	101.861929	605,904.65	102.040660	606,967.79	1,063.14	0.05
Original Face:		Base	5,000,000.000	101.861929	605,904.65	102.040660	606,967.79	1,063.14	0.05
38377UKT4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CE					2.5	16 Dec 2025		
		Local	1,189,658.700	100.639602	1,197,267.78	101.357890	1,205,812.96	8,545.18	0.10
Original Face:		Base	10,000,000.000	100.639602	1,197,267.78	101.357890	1,205,812.96	8,545.18	0.10

& 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
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA					4.0	20 Aug 2039		
		Local	976,720.990	102.651896	1,002,622.61	103.651780	1,012,388.69	9,766.08	0.09
Original Face:		Base	5,648,629.000	102.651896	1,002,622.61	103.651780	1,012,388.69	9,766.08	0.09
38377WL77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 94 AB					2.0	20 Jan 2039		
		Local	3,091,508.100	101.274516	3,130,909.88	100.199690	3,097,681.53	-33,228.35	0.26
Original Face:		Base	30,000,000.000	101.274516	3,130,909.88	100.199690	3,097,681.53	-33,228.35	0.26
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA					1.08056	20 Nov 2042		
		Local	15,553,512.780	100.000000	15,553,512.78	99.607840	15,492,518.12	-60,994.66	1.30
Original Face:		Base	25,333,333.000	100.000000	15,553,512.78	99.607840	15,492,518.12	-60,994.66	1.30
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF					1.12	16 Nov 2041		
		Local	4,362,247.300	100.158284	4,369,152.05	99.728270	4,350,393.77	-18,758.28	0.37
Original Face:		Base	10,000,000.000	100.158284	4,369,152.05	99.728270	4,350,393.77	-18,758.28	0.37
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ					3.5	20 Jun 2041		
		Local	2,353,665.630	104.976853	2,470,804.11	103.799000	2,443,081.39	-27,722.72	0.21
Original Face:		Base	10,359,452.000	104.976853	2,470,804.11	103.799000	2,443,081.39	-27,722.72	0.21
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF					1.12	16 Dec 2041		
		Local	7,037,658.350	100.158366	7,048,803.61	99.646530	7,012,782.34	-36,021.27	0.59
Original Face:		Base	12,911,372.000	100.158366	7,048,803.61	99.646530	7,012,782.34	-36,021.27	0.59
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	15,000,000.000	101.679407	15,251,911.07	99.493660	14,924,049.00	-327,862.07	1.26
Original Face:		Base	15,000,000.000	101.679407	15,251,911.07	99.493660	14,924,049.00	-327,862.07	1.26
38378BWG0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 79 A					1.8	16 Apr 2039		
		Local	14,608,425.800	101.409474	14,814,327.72	98.627170	14,407,876.95	-406,450.77	1.21
Original Face:		Base	20,000,000.000	101.409474	14,814,327.72	98.627170	14,407,876.95	-406,450.77	1.21
38378CRA7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 7 ML					3.0	20 Feb 2038		
		Local	2,917,925.700	104.329308	3,044,251.70	101.399720	2,958,768.49	-85,483.21	0.25
Original Face:		Base	10,000,000.000	104.329308	3,044,251.70	101.399720	2,958,768.49	-85,483.21	0.25
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA					1.5	20 Sep 2040		
		Local	12,173,876.500	101.092346	12,306,857.38	97.554970	11,876,221.57	-430,635.81	1.00
Original Face:		Base	25,000,000.000	101.092346	12,306,857.38	97.554970	11,876,221.57	-430,635.81	1.00

& 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
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB					1.75	16 Mar 2041		
		Local	5,350,114.000	100.196472	5,360,625.48	96.812060	5,179,555.58	-181,069.90	0.44
Original Face:		Base	10,000,000.000	100.196472	5,360,625.48	96.812060	5,179,555.58	-181,069.90	0.44
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	5,350,114.000	100.941001	5,400,458.63	98.101270	5,248,529.78	-151,928.85	0.44
Original Face:		Base	10,000,000.000	100.941001	5,400,458.63	98.101270	5,248,529.78	-151,928.85	0.44
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA					2.0	20 Jan 2042		
		Local	7,484,844.180	102.002376	7,634,718.90	97.021060	7,261,875.16	-372,843.74	0.61
Original Face:		Base	18,249,312.000	102.002376	7,634,718.90	97.021060	7,261,875.16	-372,843.74	0.61
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD					1.5	20 Oct 2042		
		Local	5,977,393.500	100.000000	5,977,393.48	96.723250	5,781,529.26	-195,864.22	0.49
Original Face:		Base	10,000,000.000	100.000000	5,977,393.48	96.723250	5,781,529.26	-195,864.22	0.49
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA					2.0	20 Oct 2042		
		Local	5,977,393.500	101.792912	6,084,562.91	96.764660	5,784,004.50	-300,558.41	0.49
Original Face:		Base	10,000,000.000	101.792912	6,084,562.91	96.764660	5,784,004.50	-300,558.41	0.49
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE					2.0	16 Oct 2042		
		Local	5,763,366.700	101.955796	5,876,086.37	98.949980	5,702,850.20	-173,236.17	0.48
Original Face:		Base	10,000,000.000	101.955796	5,876,086.37	98.949980	5,702,850.20	-173,236.17	0.48
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	14,273,385.840	99.079156	14,141,950.21	98.297000	14,030,310.08	-111,640.13	1.18
Original Face:		Base	18,000,000.000	99.079156	14,141,950.21	98.297000	14,030,310.08	-111,640.13	1.18
38378KP78	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 125 AB					1.36748	16 Nov 2041		
		Local	4,138,067.700	98.932051	4,093,875.23	97.873960	4,050,090.73	-43,784.50	0.34
Original Face:		Base	5,000,000.000	98.932051	4,093,875.23	97.873960	4,050,090.73	-43,784.50	0.34
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB					2.0	16 Jun 2045		
		Local	12,168,207.600	99.272527	12,079,687.13	96.450730	11,736,325.06	-343,362.07	0.99
Original Face:		Base	15,000,000.000	99.272527	12,079,687.13	96.450730	11,736,325.06	-343,362.07	0.99
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A					2.5	16 Dec 2044		
		Local	2,712,898.770	101.532609	2,754,476.89	100.502420	2,726,528.92	-27,947.97	0.23
Original Face:		Base	3,000,000.000	101.532609	2,754,476.89	100.502420	2,726,528.92	-27,947.97	0.23

& 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
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.0	16 Jul 2050		
		Local	734,372.190	101.440267	744,949.11	100.480840	737,903.35	-7,045.76	0.06
Original Face:		Base	1,000,000.000	101.440267	744,949.11	100.480840	737,903.35	-7,045.76	0.06
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028	16 Aug 2052		
		Local	1,444,775.750	100.800616	1,456,342.86	100.290130	1,448,967.48	-7,375.38	0.12
Original Face:		Base	2,000,000.000	100.800616	1,456,342.86	100.290130	1,448,967.48	-7,375.38	0.12
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.85	16 Feb 2049		
		Local	864,227.370	100.913058	872,118.27	99.742380	862,000.95	-10,117.32	0.07
Original Face:		Base	1,000,000.000	100.913058	872,118.27	99.742380	862,000.95	-10,117.32	0.07
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG					2.5	20 May 2045		
		Local	3,177,951.900	101.208154	3,216,346.44	100.800030	3,203,376.47	-12,969.97	0.27
Original Face:		Base	5,000,000.000	101.208154	3,216,346.44	100.800030	3,203,376.47	-12,969.97	0.27
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.6	16 Dec 2049		
		Local	5,617,531.110	100.866226	5,666,191.60	99.952310	5,614,852.11	-51,339.49	0.47
Original Face:		Base	5,985,000.000	100.866226	5,666,191.60	99.952310	5,614,852.11	-51,339.49	0.47
465138QP3	AID ISRAEL US GOVT GUAR 02/18 0.00000						15 Feb 2018		
		Local	12,679,000.000	99.084766	12,562,957.42	98.975900	12,549,154.36	-13,803.06	1.06
		Base		99.084766	12,562,957.42	98.975900	12,549,154.36	-13,803.06	1.06
465139GA5	AID ISRAEL US GOVT GUAR 02/18 0.00000						15 Feb 2018		
		Local	15,151,000.000	99.024258	15,003,165.34	98.982900	14,996,899.18	-6,266.16	1.26
		Base		99.024258	15,003,165.34	98.982900	14,996,899.18	-6,266.16	1.26
62889CAA7	NCUA GUARANTEED NOTES NGN 2011 R2 1A					1.17667	06 Feb 2020		
		Local	1,609,118.940	97.203271	1,564,116.24	100.042640	1,609,805.07	45,688.83	0.14
Original Face:		Base	4,000,000.000	97.203271	1,564,116.24	100.042640	1,609,805.07	45,688.83	0.14
62889KAD3	NCUA GUARANTEED NOTES US GOVT GUAR 06/19 3					3.0	12 Jun 2019		
		Local	4,700,000.000	103.705390	4,874,153.35	103.539000	4,866,333.00	-7,820.35	0.41
		Base		103.705390	4,874,153.35	103.539000	4,866,333.00	-7,820.35	0.41
690353L54	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000						26 Jan 2021		
		Local	1,200,000.000	101.484817	1,217,817.80	103.620000	1,243,440.00	25,622.20	0.10
		Base		101.484817	1,217,817.80	103.620000	1,243,440.00	25,622.20	0.10

& 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
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1					5.32	01 Apr 2027		
		6,450,049.630	Local	110.199872	7,107,946.43	108.337340	6,987,812.20	-120,134.23	0.59
Original Face:		28,600,000.000	Base	110.199872	7,107,946.43	108.337340	6,987,812.20	-120,134.23	0.59
83164LK83	SBA POOL 509319 SBA 12/18 VARIABLE					3.575	25 Dec 2018		
		375,670.360	Local	101.927544	382,911.57	101.250954	380,369.82	-2,541.75	0.03
Original Face:		2,152,855.000	Base	101.927544	382,911.57	101.250954	380,369.82	-2,541.75	0.03
83164LLC3	SBA POOL 509323 SBA 09/22 VARIABLE					3.325	25 Sep 2022		
		845,344.520	Local	104.510542	883,474.14	102.979361	870,530.38	-12,943.76	0.07
Original Face:		2,348,960.000	Base	104.510542	883,474.14	102.979361	870,530.38	-12,943.76	0.07
83164LLM1	SBA POOL 509332 SBA 08/24 VARIABLE					3.075	25 Aug 2024		
		1,665,148.400	Local	105.138794	1,750,716.94	103.589986	1,724,926.99	-25,789.95	0.15
Original Face:		4,240,960.000	Base	105.138794	1,750,716.94	103.589986	1,724,926.99	-25,789.95	0.15
83164LLS8	SBA POOL 509337 SBA 02/24 VARIABLE					3.325	25 Feb 2024		
		2,668,098.190	Local	105.545072	2,816,046.16	104.283716	2,782,391.94	-33,654.22	0.23
Original Face:		6,113,646.000	Base	105.545072	2,816,046.16	104.283716	2,782,391.94	-33,654.22	0.23
83164LLT6	SBA POOL 509338 SBA 07/24 VARIABLE					4.575	25 Jul 2024		
		1,996,671.270	Local	108.987331	2,176,118.73	107.082273	2,138,080.98	-38,037.75	0.18
Original Face:		4,650,545.000	Base	108.987331	2,176,118.73	107.082273	2,138,080.98	-38,037.75	0.18
83165ABF0	SBA POOL 521638 SBA 08/19 VARIABLE					4.807	25 Aug 2019		
		517,065.110	Local	103.421209	534,754.99	102.325750	529,090.75	-5,664.24	0.04
Original Face:		5,080,000.000	Base	103.421209	534,754.99	102.325750	529,090.75	-5,664.24	0.04
83165ALC6	SBA POOL 521923 SBA 11/24 VARIABLE					4.679	25 Nov 2024		
		6,269,916.220	Local	109.705347	6,878,433.36	108.350827	6,793,506.08	-84,927.28	0.57
Original Face:		12,180,140.000	Base	109.705347	6,878,433.36	108.350827	6,793,506.08	-84,927.28	0.57
83165ALV4	SBA POOL 521940 SBA 01/25 VARIABLE					4.546	25 Jan 2025		
		5,546,038.810	Local	109.359393	6,065,114.38	107.360604	5,954,260.76	-110,853.62	0.50
Original Face:		10,243,765.000	Base	109.359393	6,065,114.38	107.360604	5,954,260.76	-110,853.62	0.50
83165AW91	SBA POOL 522272 SBA 01/29 VARIABLE					5.056	25 Jan 2029		
		4,689,295.350	Local	113.508213	5,322,735.34	113.573371	5,325,790.81	3,055.47	0.45
Original Face:		5,000,000.000	Base	113.508213	5,322,735.34	113.573371	5,325,790.81	3,055.47	0.45

& 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
912796QG7	CASH MGMT BILL 03/17 0.00000					0.01	15 Mar 2017		
		30,000,000.000	Local	99.980944	29,994,283.33	99.980944	29,994,283.33	0.00	2.52
			Base	99.980944	29,994,283.33	99.980944	29,994,283.33	0.00	2.52
912828A91	UNITED STATES OF AMER TREAS NO 01/17 0.75					0.75	15 Jan 2017		
		0.000	Local	0.000000	-23,859.83	0.000000	0.00	23,859.83	0.00
			Base	0.000000	-23,859.83	0.000000	0.00	23,859.83	0.00
912828B58	US TREASURY N/B 01/21 2.125					2.125	31 Jan 2021		
		5,000,000.000	Local	102.781285	5,139,064.24	101.515600	5,075,780.00	-63,284.24	0.43
			Base	102.781285	5,139,064.24	101.515600	5,075,780.00	-63,284.24	0.43
912828C32	US TREASURY N/B 03/17 0.75					0.75	15 Mar 2017		
		10,000,000.000	Local	100.006123	10,000,612.28	100.006123	10,000,612.28	0.00	0.84
			Base	100.006123	10,000,612.28	100.006123	10,000,612.28	0.00	0.84
912828D49	US TREASURY N/B 08/17 0.875					0.875	15 Aug 2017		
		20,000,000.000	Local	100.064647	20,012,929.34	100.066400	20,013,280.00	350.66	1.68
			Base	100.064647	20,012,929.34	100.066400	20,013,280.00	350.66	1.68
912828GS3	US TREASURY N/B 05/17 4.5					4.5	15 May 2017		
		60,000,000.000	Local	100.796633	60,477,980.05	100.796633	60,477,980.05	0.00	5.09
			Base	100.796633	60,477,980.05	100.796633	60,477,980.05	0.00	5.09
912828K25	US TREASURY N/B 04/18 0.75					0.75	15 Apr 2018		
		5,000,000.000	Local	99.730618	4,986,530.88	99.738300	4,986,915.00	384.12	0.42
			Base	99.730618	4,986,530.88	99.738300	4,986,915.00	384.12	0.42
912828K41	US TREASURY FRN 04/17 VAR					0.5896713	30 Apr 2017		
		40,000,000.000	Local	100.000125	40,000,049.94	100.000125	40,000,049.94	0.00	3.37
			Base	100.000125	40,000,049.94	100.000125	40,000,049.94	0.00	3.37
912828K66	US TREASURY N/B 04/17 0.5					0.5	30 Apr 2017		
		15,000,000.000	Local	100.001633	15,000,245.02	100.001633	15,000,245.02	0.00	1.26
			Base	100.001633	15,000,245.02	100.001633	15,000,245.02	0.00	1.26
912828M23	US TREASURY FRN 10/17 VAR					0.6836713	31 Oct 2017		
		19,000,000.000	Local	99.951423	18,990,770.45	100.104000	19,019,760.00	28,989.55	1.60
			Base	99.951423	18,990,770.45	100.104000	19,019,760.00	28,989.55	1.60

& 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
912828M64	US TREASURY N/B 11/18 1.25					1.25	15 Nov 2018		
		4,000,000.000	Local	100.416582	4,016,663.28	100.164100	4,006,564.00	-10,099.28	0.34
			Base	100.416582	4,016,663.28	100.164100	4,006,564.00	-10,099.28	0.34
912828MV9	US TREASURY N/B 03/17 3.25					3.25	31 Mar 2017		
		20,000,000.000	Local	100.228303	20,045,660.62	100.228303	20,045,660.62	0.00	1.69
			Base	100.228303	20,045,660.62	100.228303	20,045,660.62	0.00	1.69
912828N97	US TREASURY FRN 01/18 VAR					0.7876713	31 Jan 2018		
		19,000,000.000	Local	100.038960	19,007,402.38	100.234100	19,044,479.00	37,076.62	1.60
			Base	100.038960	19,007,402.38	100.234100	19,044,479.00	37,076.62	1.60
912828NG1	US TREASURY N/B 05/17 2.75					2.75	31 May 2017		
		30,000,000.000	Local	100.552951	30,165,885.42	100.558400	30,167,520.00	1,634.58	2.54
			Base	100.552951	30,165,885.42	100.558400	30,167,520.00	1,634.58	2.54
912828P20	US TREASURY N/B 01/18 0.75					0.75	31 Jan 2018		
		10,000,000.000	Local	99.979808	9,997,980.77	99.863300	9,986,330.00	-11,650.77	0.84
			Base	99.979808	9,997,980.77	99.863300	9,986,330.00	-11,650.77	0.84
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		5,000,000.000	Local	99.271476	4,963,573.79	97.585900	4,879,295.00	-84,278.79	0.41
			Base	99.271476	4,963,573.79	97.585900	4,879,295.00	-84,278.79	0.41
912828Q45	US TREASURY N/B 03/18 0.875					0.875	31 Mar 2018		
		10,000,000.000	Local	100.080635	10,008,063.54	99.894500	9,989,450.00	-18,613.54	0.84
			Base	100.080635	10,008,063.54	99.894500	9,989,450.00	-18,613.54	0.84
912828Q94	US TREASURY N/B 04/18 0.75					0.75	30 Apr 2018		
		10,000,000.000	Local	99.881417	9,988,141.74	99.710900	9,971,090.00	-17,051.74	0.84
			Base	99.881417	9,988,141.74	99.710900	9,971,090.00	-17,051.74	0.84
912828S84	US TREASURY FRN 07/18 VAR					0.6896713	31 Jul 2018		
		15,000,000.000	Local	100.018541	15,002,781.13	100.146500	15,021,975.00	19,193.87	1.26
			Base	100.018541	15,002,781.13	100.146500	15,021,975.00	19,193.87	1.26
912828T75	US TREASURY FRN 10/18 VAR					0.6856713	31 Oct 2018		
		10,000,000.000	Local	99.987387	9,998,738.73	100.100300	10,010,030.00	11,291.27	0.84
			Base	99.987387	9,998,738.73	100.100300	10,010,030.00	11,291.27	0.84

& 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
912828T83	US TREASURY N/B 10/18 0.75					0.75	31 Oct 2018		
		5,000,000.000	Local	99.375748	4,968,787.40	99.347700	4,967,385.00	-1,402.40	0.42
			Base	99.375748	4,968,787.40	99.347700	4,967,385.00	-1,402.40	0.42
912828TB6	US TREASURY N/B 06/17 0.75					0.75	30 Jun 2017		
		40,000,000.000	Local	100.041128	40,016,451.06	100.062400	40,024,960.00	8,508.94	3.37
			Base	100.041128	40,016,451.06	100.062400	40,024,960.00	8,508.94	3.37
912828TR1	US TREASURY N/B 09/19 1					1.0	30 Sep 2019		
		10,000,000.000	Local	99.994144	9,999,414.37	99.050800	9,905,080.00	-94,334.37	0.83
			Base	99.994144	9,999,414.37	99.050800	9,905,080.00	-94,334.37	0.83
912828UU2	US TREASURY N/B 03/18 0.75					0.75	31 Mar 2018		
		20,000,000.000	Local	99.976295	19,995,259.03	99.757800	19,951,560.00	-43,699.03	1.68
			Base	99.976295	19,995,259.03	99.757800	19,951,560.00	-43,699.03	1.68
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		5,000,000.000	Local	99.709196	4,985,459.82	99.566400	4,978,320.00	-7,139.82	0.42
			Base	99.709196	4,985,459.82	99.566400	4,978,320.00	-7,139.82	0.42
912828VP2	US TREASURY N/B 07/20 2					2.0	31 Jul 2020		
		5,000,000.000	Local	102.225544	5,111,277.18	101.304700	5,065,235.00	-46,042.18	0.43
			Base	102.225544	5,111,277.18	101.304700	5,065,235.00	-46,042.18	0.43
912828WH9	US TREASURY N/B 05/17 0.875					0.875	15 May 2017		
		30,000,000.000	Local	100.075418	30,022,625.31	100.075418	30,022,625.31	0.00	2.53
			Base	100.075418	30,022,625.31	100.075418	30,022,625.31	0.00	2.53
912828WT3	US TREASURY N/B 07/17 0.875					0.875	15 Jul 2017		
		70,000,000.000	Local	100.088440	70,061,907.83	100.078100	70,054,670.00	-7,237.83	5.89
			Base	100.088440	70,061,907.83	100.078100	70,054,670.00	-7,237.83	5.89
912828XJ4	US TREASURY N/B 06/17 0.625					0.625	30 Jun 2017		
		50,000,000.000	Local	100.022976	50,011,488.18	100.007800	50,003,900.00	-7,588.18	4.21
			Base	100.022976	50,011,488.18	100.007800	50,003,900.00	-7,588.18	4.21
US DOLLAR Total									
		867,915,024.870	Local		874,435,252.30		869,461,531.90	-4,973,720.40	73.15
Original Face:		738,162,595.000	Base		874,435,252.30		869,461,531.90	-4,973,720.40	73.15

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME Total								
		867,915,024.870	Base	874,435,252.30		869,461,531.90	-4,973,720.40	73.15
Original Face:		738,162,595.000						

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

Holdings

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

As of: *February 28, 2017* *View Date:* *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		1,187,041,590.400	Base		1,193,556,871.43		1,188,583,151.03	-4,973,720.40	100.00
Original Face:		738,162,595.000							

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

Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
04821TR31	ATLANTIC ASSET SECUR					0.82	03 Apr 2017		
		Local	20,000,000.000	99.924833	19,984,966.67	99.924833	19,984,966.67	0.00	1.19
		Base		99.924833	19,984,966.67	99.924833	19,984,966.67	0.00	1.19
05253AR36	AUST & NEW ZEA					0.98	03 Apr 2017		
		Local	25,000,000.000	99.910167	24,977,541.67	99.910167	24,977,541.67	0.00	1.48
		Base		99.910167	24,977,541.67	99.910167	24,977,541.67	0.00	1.48
06538BU76	BANK TOKYO MIT UFJ NY					1.25	07 Jul 2017		
		Local	30,000,000.000	99.555556	29,866,666.66	99.587911	29,876,373.30	9,706.64	1.78
		Base		99.555556	29,866,666.66	99.587911	29,876,373.30	9,706.64	1.78
13606JP29	CANADIAN IMPERIAL BK BBA LIBOR USD 3 MONTH					1.20417	02 Jun 2017		
		Local	30,000,000.000	99.994897	29,998,469.13	100.103000	30,030,900.00	32,430.87	1.78
		Base		99.994897	29,998,469.13	100.103000	30,030,900.00	32,430.87	1.78
22534HVP3	CREDIT AGRICOLE					1.22	20 Jun 2017		
		Local	30,000,000.000	100.000000	30,000,000.00	100.066890	30,020,067.00	20,067.00	1.78
		Base		100.000000	30,000,000.00	100.066890	30,020,067.00	20,067.00	1.78
24023GQE0	DCAT, LLC					0.96	14 Mar 2017		
		Local	18,000,000.000	99.965333	17,993,760.00	99.965333	17,993,760.00	0.00	1.07
		Base		99.965333	17,993,760.00	99.965333	17,993,760.00	0.00	1.07
38346LQT6	GOTHAM FDG CORP					0.87	27 Mar 2017		
		Local	40,113,000.000	99.937167	40,087,795.67	99.937167	40,087,795.67	0.00	2.38
		Base		99.937167	40,087,795.67	99.937167	40,087,795.67	0.00	2.38
4497W0TW8	ING (US) FUNDING LLC					1.19	30 Jun 2017		
		Local	30,000,000.000	99.600028	29,880,008.33	99.625572	29,887,671.60	7,663.27	1.78
		Base		99.600028	29,880,008.33	99.625572	29,887,671.60	7,663.27	1.78
45779PQD3	INSTITUTIONAL SECURED					0.92	13 Mar 2017		
		Local	30,000,000.000	99.969333	29,990,800.00	99.969333	29,990,800.00	0.00	1.78
		Base		99.969333	29,990,800.00	99.969333	29,990,800.00	0.00	1.78

& 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
48803MCR8	KELLS FDG LLC				0.01	17 Mar 2017		
	15,000,000.000	Local	99.962222	14,994,333.33	99.962222	14,994,333.33	0.00	0.89
		Base	99.962222	14,994,333.33	99.962222	14,994,333.33	0.00	0.89
60689FRS9	MIZUHO BANK LTD				1.03	26 Apr 2017		
	30,000,000.000	Local	99.839778	29,951,933.34	99.839778	29,951,933.34	0.00	1.78
		Base	99.839778	29,951,933.34	99.839778	29,951,933.34	0.00	1.78
64105RX21	NESTLE FIN FRANCE S.				0.93	02 Oct 2017		
	25,000,000.000	Local	99.444583	24,861,145.83	99.432639	24,858,159.75	-2,986.08	1.48
		Base	99.444583	24,861,145.83	99.432639	24,858,159.75	-2,986.08	1.48
67983TSN7	OLD LINE FUNDING LLC				1.1	22 May 2017		
	40,000,000.000	Local	99.749444	39,899,777.78	99.749444	39,899,777.78	0.00	2.37
		Base	99.749444	39,899,777.78	99.749444	39,899,777.78	0.00	2.37
71708EU52	PFIZER INC				1.02	05 Jul 2017		
	20,000,000.000	Local	99.643000	19,928,600.00	99.697600	19,939,520.00	10,920.00	1.19
		Base	99.643000	19,928,600.00	99.697600	19,939,520.00	10,920.00	1.19
78009NHT6	ROYAL BK OF CANADA				1.38622	14 Aug 2017		
	13,057,966.000	Local	100.000000	13,057,966.00	100.117000	13,073,243.82	15,277.82	0.78
		Base	100.000000	13,057,966.00	100.117000	13,073,243.82	15,277.82	0.78
82124LQT2	SHEFFIELD RECEIVABLE				0.88	27 Mar 2017		
	20,000,000.000	Local	99.936444	19,987,288.89	99.936444	19,987,288.89	0.00	1.19
		Base	99.936444	19,987,288.89	99.936444	19,987,288.89	0.00	1.19
82124LTU6	SHEFFIELD RECEIVABLE				1.35	28 Jun 2017		
	10,000,000.000	Local	99.553750	9,955,375.00	99.538214	9,953,821.40	-1,553.60	0.59
		Base	99.553750	9,955,375.00	99.538214	9,953,821.40	-1,553.60	0.59
8225X2S13	SHELL INTNL FNC B.V				0.95	01 May 2017		
	20,000,000.000	Local	99.839028	19,967,805.55	99.839028	19,967,805.55	0.00	1.19
		Base	99.839028	19,967,805.55	99.839028	19,967,805.55	0.00	1.19
9113A2Q25	UNITED PARCEL SERVIC				0.56	02 Mar 2017		
	25,000,000.000	Local	99.998444	24,999,611.11	99.998444	24,999,611.11	0.00	1.49
		Base	99.998444	24,999,611.11	99.998444	24,999,611.11	0.00	1.49

& 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
92646KQN5	VICTORY RECEIVABLES					0.84	22 Mar 2017		
		Local	10,000,000.000	99.951000	9,995,100.00	99.951000	9,995,100.00	0.00	0.59
		Base		99.951000	9,995,100.00	99.951000	9,995,100.00	0.00	0.59
926NKW009	AMHERST PIERPONT 04/15 VAR					0.51	01 Mar 2017		
		Local	29,626,625.850	100.000000	29,626,625.85	100.000000	29,626,625.85	0.00	1.76
		Base		100.000000	29,626,625.85	100.000000	29,626,625.85	0.00	1.76
9612C0RR2	WESTPAC BANKING CORP.					1.13	25 Apr 2017		
		Local	25,000,000.000	99.827361	24,956,840.28	99.827361	24,956,840.28	0.00	1.48
		Base		99.827361	24,956,840.28	99.827361	24,956,840.28	0.00	1.48
96327RQT4	WHEELS INC					0.83	27 Mar 2017		
		Local	20,000,000.000	99.940056	19,988,011.11	99.940056	19,988,011.11	0.00	1.19
		Base		99.940056	19,988,011.11	99.940056	19,988,011.11	0.00	1.19
979QHR003	SOUTH STREET REPO					0.58	01 Mar 2017		
		Local	267,000,000.000	100.000000	267,000,000.00	100.000000	267,000,000.00	0.00	15.87
		Base		100.000000	267,000,000.00	100.000000	267,000,000.00	0.00	15.87
98137RQL7	WORKING CAP. MAN. CO					0.9	20 Mar 2017		
		Local	36,320,000.000	99.952500	36,302,748.00	99.952500	36,302,748.00	0.00	2.16
		Base		99.952500	36,302,748.00	99.952500	36,302,748.00	0.00	2.16
US DOLLAR Total									
		Local	859,117,591.850		858,253,170.20		858,344,696.12	91,525.92	51.01
		Base			858,253,170.20		858,344,696.12	91,525.92	51.01
CASH EQUIVALENT Total									
		Base	859,117,591.850		858,253,170.20		858,344,696.12	91,525.92	51.01

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

031162BQ2	AMGEN INC SR UNSECURED 05/17 2.125					2.125	15 May 2017		
		Local	3,000,000.000	100.206000	3,006,180.00	100.206000	3,006,180.00	0.00	0.18
		Base		100.206000	3,006,180.00	100.206000	3,006,180.00	0.00	0.18

& 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
037833AP5	APPLE INC SR UNSECURED 05/19 VAR					1.33372	06 May 2019		
		Local	5,000,000.000	100.244474	5,012,223.72	100.646900	5,032,345.00	20,121.28	0.30
		Base		100.244474	5,012,223.72	100.646900	5,032,345.00	20,121.28	0.30
05581RAC0	BMW VEHICLE LEASE TRUST BMWLT 2016 1 A2B					1.27944	22 Jan 2018		
		Local	6,107,547.870	100.000000	6,107,547.87	100.079580	6,112,408.26	4,860.39	0.36
Original Face:		Base	10,000,000.000	100.000000	6,107,547.87	100.079580	6,112,408.26	4,860.39	0.36
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	99.609100	9,960,910.00	-39,090.00	0.59
		Base		100.000000	10,000,000.00	99.609100	9,960,910.00	-39,090.00	0.59
06741UQ31	BARCLAYS BANK PLC SR UNSECURED 10/17 VAR					1.339	30 Oct 2017		
		Local	14,000,000.000	99.958447	13,994,182.62	100.319700	14,044,758.00	50,575.38	0.83
		Base		99.958447	13,994,182.62	100.319700	14,044,758.00	50,575.38	0.83
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR					1.48178	15 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.033400	10,003,340.00	3,340.00	0.59
		Base		100.000000	10,000,000.00	100.033400	10,003,340.00	3,340.00	0.59
084664CP4	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/19 VAR					1.26789	11 Jan 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.338000	5,016,900.00	16,900.00	0.30
		Base		100.000000	5,000,000.00	100.338000	5,016,900.00	16,900.00	0.30
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	100.294000	2,847,033.74	8,345.74	0.17
		Base		100.000000	2,838,688.00	100.294000	2,847,033.74	8,345.74	0.17
09247XAC5	BLACKROCK INC SR UNSECURED 09/17 6.25					6.25	15 Sep 2017		
		Local	3,747,068.000	102.715624	3,848,824.26	102.686800	3,847,744.22	-1,080.04	0.23
		Base		102.715624	3,848,824.26	102.686800	3,847,744.22	-1,080.04	0.23
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					1.35344	23 May 2017		
		Local	10,948,820.000	99.921546	10,940,230.26	99.921546	10,940,230.26	0.00	0.65
		Base		99.921546	10,940,230.26	99.921546	10,940,230.26	0.00	0.65
141781BA1	CARGILL INC SR UNSECURED 144A 03/17 1.9					1.9	01 Mar 2017		
		Local	4,541,901.000	100.000000	4,541,901.00	100.000000	4,541,901.00	0.00	0.27
		Base		100.000000	4,541,901.00	100.000000	4,541,901.00	0.00	0.27

& 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
14313LAD8	CARMAX AUTO OWNER TRUST CARMX 2013 1 A4					0.89	17 Aug 2018		
		Local	3,032,210.890	99.999989	3,032,210.56	99.961350	3,031,038.94	-1,171.62	0.18
Original Face:		Base	7,948,327.000	99.999989	3,032,210.56	99.961350	3,031,038.94	-1,171.62	0.18
14313YAB4	CARMAX AUTO OWNER TRUST CARMX 2016 1 A2A					1.3	15 Apr 2019		
		Local	5,567,774.100	99.996619	5,567,585.86	99.998120	5,567,669.43	83.57	0.33
Original Face:		Base	10,000,000.000	99.996619	5,567,585.86	99.998120	5,567,669.43	83.57	0.33
14313YAC2	CARMAX AUTO OWNER TRUST CARMX 2016 1 A3					1.61	16 Nov 2020		
		Local	4,000,000.000	99.981196	3,999,247.84	99.801030	3,992,041.20	-7,206.64	0.24
Original Face:		Base	4,000,000.000	99.981196	3,999,247.84	99.801030	3,992,041.20	-7,206.64	0.24
14313YAH1	CARMAX AUTO OWNER TRUST CARMX 2016 1 A2B					1.3	15 Apr 2019		
		Local	2,505,498.350	100.000000	2,505,498.35	100.153280	2,509,338.78	3,840.43	0.15
Original Face:		Base	4,500,000.000	100.000000	2,505,498.35	100.153280	2,509,338.78	3,840.43	0.15
2027A0GN3	COMMONWEALTH BANK AUST SR UNSECURED 144A 11/17 VAR					1.41233	16 Nov 2017		
		Local	11,354,753.000	100.000000	11,354,753.00	100.000000	11,354,753.00	0.00	0.67
		Base		100.000000	11,354,753.00	100.000000	11,354,753.00	0.00	0.67
24422ERN1	JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4					1.4	15 Mar 2017		
		Local	7,380,589.000	99.999780	7,380,572.77	99.999780	7,380,572.77	0.00	0.44
		Base		99.999780	7,380,572.77	99.999780	7,380,572.77	0.00	0.44
254683AW5	DISCOVER CARD EXECUTION NOTE T DCENT 2012 A4 A4					1.14	15 Nov 2019		
		Local	4,541,901.000	100.000000	4,541,901.00	100.066790	4,544,934.54	3,033.54	0.27
Original Face:		Base	4,541,901.000	100.000000	4,541,901.00	100.066790	4,544,934.54	3,033.54	0.27
25468PDG8	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 VAR					1.32928	08 Jan 2019		
		Local	4,000,000.000	100.000000	4,000,000.00	100.354900	4,014,196.00	14,196.00	0.24
		Base		100.000000	4,000,000.00	100.354900	4,014,196.00	14,196.00	0.24
29372EBH0	ENTERPRISE FLEET FINANCING LLC EFF 2015 1 A2 144A					1.3	20 Sep 2020		
		Local	3,405,312.510	99.989292	3,404,947.88	99.897280	3,401,814.57	-3,133.31	0.20
Original Face:		Base	8,000,000.000	99.989292	3,404,947.88	99.897280	3,401,814.57	-3,133.31	0.20
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.8	07 Feb 2020		
		Local	3,000,000.000	99.986256	2,999,587.69	100.028900	3,000,867.00	1,279.31	0.18
		Base		99.986256	2,999,587.69	100.028900	3,000,867.00	1,279.31	0.18

& 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
3128GVTY6	FED HM LN PC POOL E91467 FG 09/17 FIXED 5					5.0	01 Sep 2017		
		Local	0.540	100.000000	0.54	102.073004	0.55	0.01	0.00
Original Face:		Base	18.000	100.000000	0.54	102.073004	0.55	0.01	0.00
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	1,115,475.930	102.038052	1,138,209.91	102.983961	1,148,761.30	10,551.39	0.07
Original Face:		Base	2,752,950.000	102.038052	1,138,209.91	102.983961	1,148,761.30	10,551.39	0.07
31294KTB1	FED HM LN PC POOL E01446 FG 09/18 FIXED 4.5					4.5	01 Sep 2018		
		Local	43,644.240	102.124312	44,571.38	102.322174	44,657.74	86.36	0.00
Original Face:		Base	3,000,000.000	102.124312	44,571.38	102.322174	44,657.74	86.36	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	100.100300	4,004,012.00	4,012.00	0.24
		Base		100.000000	4,000,000.00	100.100300	4,004,012.00	4,012.00	0.24
3130A8PZ0	FEDERAL HOME LOAN BANK BONDS 07/18 0.84					0.84	12 Jul 2018		
		Local	11,750,000.000	99.931781	11,741,984.25	99.600400	11,703,047.00	-38,937.25	0.70
		Base		99.931781	11,741,984.25	99.600400	11,703,047.00	-38,937.25	0.70
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	6,523,874.700	105.363208	6,873,763.68	103.088355	6,725,355.11	-148,408.57	0.40
Original Face:		Base	11,354,753.000	105.363208	6,873,763.68	103.088355	6,725,355.11	-148,408.57	0.40
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	2,702,008.860	105.252820	2,843,940.51	103.038794	2,784,117.34	-59,823.17	0.17
Original Face:		Base	5,677,376.000	105.252820	2,843,940.51	103.038794	2,784,117.34	-59,823.17	0.17
3132X0EY3	FARMER MAC UNSECURED 02/20 VAR					1.2565	19 Feb 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.906500	10,090,650.00	90,650.00	0.60
		Base		100.000000	10,000,000.00	100.906500	10,090,650.00	90,650.00	0.60
313385BC9	FED HOME LN DISCOUNT NT DISCOUNT NOT 01/17 0.00000					0.01	27 Jan 2017		
		Local	0.000	0.000000	-0.18	0.000000	0.00	0.18	0.00
		Base		0.000000	-0.18	0.000000	0.00	0.18	0.00
3133ECNZ3	FEDERAL FARM CREDIT BANK BONDS 02/18 0.84					0.84	09 Feb 2018		
		Local	11,354,753.000	100.000000	11,354,753.00	99.638300	11,313,682.86	-41,070.14	0.67
		Base		100.000000	11,354,753.00	99.638300	11,313,682.86	-41,070.14	0.67

& 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
3133EFQJ9	FEDERAL FARM CREDIT BANK BONDS 11/18 VAR					0.89944	23 Nov 2018		
		Local	15,000,000.000	99.894460	14,984,168.96	100.378100	15,056,715.00	72,546.04	0.89
		Base		99.894460	14,984,168.96	100.378100	15,056,715.00	72,546.04	0.89
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					1.11722	22 Jan 2021		
		Local	20,000,000.000	99.984423	19,996,884.51	100.416800	20,083,360.00	86,475.49	1.19
		Base		99.984423	19,996,884.51	100.416800	20,083,360.00	86,475.49	1.19
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	99.626200	24,806,923.80	-93,076.20	1.47
		Base		100.000000	24,900,000.00	99.626200	24,806,923.80	-93,076.20	1.47
3134G8L98	FREDDIE MAC NOTES 02/18 1.05					1.05	26 Feb 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	99.998800	9,999,880.00	-120.00	0.59
		Base		100.000000	10,000,000.00	99.998800	9,999,880.00	-120.00	0.59
3134G8LV9	FREDDIE MAC NOTES 11/18 1					1.0	23 Nov 2018		
		Local	11,000,000.000	100.000000	11,000,000.00	99.427300	10,937,003.00	-62,997.00	0.65
		Base		100.000000	11,000,000.00	99.427300	10,937,003.00	-62,997.00	0.65
3134G8LW7	FREDDIE MAC NOTES 08/17 0.81					0.81	25 Aug 2017		
		Local	30,000,000.000	100.000000	30,000,000.00	100.004500	30,001,350.00	1,350.00	1.78
		Base		100.000000	30,000,000.00	100.004500	30,001,350.00	1,350.00	1.78
3135G0TM5	FANNIE MAE NOTES 01/18 1.02					1.02	30 Jan 2018		
		Local	14,193,441.000	100.000000	14,193,441.00	99.921700	14,182,327.54	-11,113.46	0.84
		Base		100.000000	14,193,441.00	99.921700	14,182,327.54	-11,113.46	0.84
3135G0XD0	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		Local	22,709,506.000	100.000000	22,709,506.00	99.919900	22,691,315.69	-18,190.31	1.35
		Base		100.000000	22,709,506.00	99.919900	22,691,315.69	-18,190.31	1.35
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.5	25 Jul 2040		
		Local	644,177.170	103.232544	665,000.48	101.384650	653,096.77	-11,903.71	0.04
Original Face:		Base	2,838,688.000	103.232544	665,000.48	101.384650	653,096.77	-11,903.71	0.04
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	1,431,303.960	100.151210	1,433,468.23	100.731520	1,441,774.23	8,306.00	0.09
Original Face:		Base	5,677,376.000	100.151210	1,433,468.23	100.731520	1,441,774.23	8,306.00	0.09

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.0	25 Apr 2042		
		Local	2,710,494.840	101.704233	2,756,687.98	97.743510	2,649,332.79	-107,355.19	0.16
Original Face:		Base	5,677,376.000	101.704233	2,756,687.98	97.743510	2,649,332.79	-107,355.19	0.16
3136A76N7	FANNIE MAE FNR 2012 101 B					2.0	25 May 2039		
		Local	5,437,357.580	101.799275	5,535,190.60	100.108710	5,443,268.53	-91,922.07	0.32
Original Face:		Base	11,275,256.000	101.799275	5,535,190.60	100.108710	5,443,268.53	-91,922.07	0.32
3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.75	25 May 2039		
		Local	2,820,184.110	100.912677	2,845,923.27	100.926960	2,846,326.09	402.82	0.17
Original Face:		Base	7,317,571.000	100.912677	2,845,923.27	100.926960	2,846,326.09	402.82	0.17
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.0	25 May 2040		
		Local	2,174,809.600	101.631557	2,210,292.86	97.449900	2,119,349.78	-90,943.08	0.13
Original Face:		Base	5,677,376.000	101.631557	2,210,292.86	97.449900	2,119,349.78	-90,943.08	0.13
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.75	25 Jul 2041		
		Local	4,263,026.600	100.918250	4,302,171.86	96.434190	4,111,015.17	-191,156.69	0.24
Original Face:		Base	6,713,909.000	100.918250	4,302,171.86	96.434190	4,111,015.17	-191,156.69	0.24
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		Local	3,059,124.950	99.647607	3,048,344.81	96.079590	2,939,194.71	-109,150.10	0.17
Original Face:		Base	5,677,376.000	99.647607	3,048,344.81	96.079590	2,939,194.71	-109,150.10	0.17
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		Local	4,269,385.690	101.734722	4,343,447.68	97.472940	4,161,495.75	-181,951.93	0.25
Original Face:		Base	6,995,663.000	101.734722	4,343,447.68	97.472940	4,161,495.75	-181,951.93	0.25
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	3,059,124.950	100.341025	3,069,557.32	96.548180	2,953,529.46	-116,027.86	0.18
Original Face:		Base	5,677,376.000	100.341025	3,069,557.32	96.548180	2,953,529.46	-116,027.86	0.18
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	5,518,529.410	100.782953	5,561,736.92	95.236810	5,255,671.37	-306,065.55	0.31
Original Face:		Base	11,354,753.000	100.782953	5,561,736.92	95.236810	5,255,671.37	-306,065.55	0.31
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	3,097,572.940	100.465884	3,112,004.04	98.903320	3,063,602.48	-48,401.56	0.18
Original Face:		Base	5,677,376.000	100.465884	3,112,004.04	98.903320	3,063,602.48	-48,401.56	0.18

& 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
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.5	25 Aug 2041		
		Local	1,259,085.260	98.392596	1,238,846.67	97.908430	1,232,750.61	-6,096.06	0.07
Original Face:		Base	2,000,000.000	98.392596	1,238,846.67	97.908430	1,232,750.61	-6,096.06	0.07
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	3,982,521.190	101.850894	4,056,233.45	97.728070	3,892,041.10	-164,192.35	0.23
Original Face:		Base	8,516,065.000	101.850894	4,056,233.45	97.728070	3,892,041.10	-164,192.35	0.23
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		Local	2,932,768.310	99.835788	2,927,952.36	96.927450	2,842,657.54	-85,294.82	0.17
Original Face:		Base	5,677,376.000	99.835788	2,927,952.36	96.927450	2,842,657.54	-85,294.82	0.17
3136AJ2X3	FANNIE MAE FNR 2014 25 WA					1.5	25 May 2029		
		Local	4,444,601.580	97.916908	4,352,016.44	96.462090	4,287,355.58	-64,660.86	0.25
Original Face:		Base	6,060,416.000	97.916908	4,352,016.44	96.462090	4,287,355.58	-64,660.86	0.25
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	737,331.490	97.977519	722,419.10	98.486520	726,172.13	3,753.03	0.04
Original Face:		Base	2,838,688.000	97.977519	722,419.10	98.486520	726,172.13	3,753.03	0.04
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		Local	70,476.690	102.056907	71,926.33	101.773290	71,726.45	-199.88	0.00
Original Face:		Base	648,587.000	102.056907	71,926.33	101.773290	71,726.45	-199.88	0.00
3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		Local	1,813,969.900	100.152464	1,816,735.55	99.472970	1,804,409.73	-12,325.82	0.11
Original Face:		Base	5,946,910.000	100.152464	1,816,735.55	99.472970	1,804,409.73	-12,325.82	0.11
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		Local	262,720.080	105.114737	276,157.52	103.870440	272,888.50	-3,269.02	0.02
Original Face:		Base	500,000.000	105.114737	276,157.52	103.870440	272,888.50	-3,269.02	0.02
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	411,692.590	101.913510	419,570.37	102.148490	420,537.76	967.39	0.02
Original Face:		Base	5,677,376.000	101.913510	419,570.37	102.148490	420,537.76	967.39	0.02
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		Local	2,198,793.300	101.582833	2,233,596.52	100.823370	2,216,897.50	-16,699.02	0.13
Original Face:		Base	11,354,753.000	101.582833	2,233,596.52	100.823370	2,216,897.50	-16,699.02	0.13

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	1,100,216.710	99.313058	1,092,658.86	99.926380	1,099,406.73	6,747.87	0.07
	Original Face:	Base	2,838,688.000	99.313058	1,092,658.86	99.926380	1,099,406.73	6,747.87	0.07
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	1,162,937.490	99.974298	1,162,638.59	99.296430	1,154,755.41	-7,883.18	0.07
	Original Face:	Base	2,838,688.000	99.974298	1,162,638.59	99.296430	1,154,755.41	-7,883.18	0.07
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
		Local	1,034,702.850	99.948670	1,034,171.74	98.713520	1,021,391.60	-12,780.14	0.06
	Original Face:	Base	3,247,459.000	99.948670	1,034,171.74	98.713520	1,021,391.60	-12,780.14	0.06
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	1,430,542.510	100.293914	1,434,747.08	98.110400	1,403,510.98	-31,236.10	0.08
	Original Face:	Base	5,677,376.000	100.293914	1,434,747.08	98.110400	1,403,510.98	-31,236.10	0.08
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	4,250,186.900	100.418836	4,267,988.22	96.866260	4,116,997.09	-150,991.13	0.24
	Original Face:	Base	8,516,065.000	100.418836	4,267,988.22	96.866260	4,116,997.09	-150,991.13	0.24
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
		Local	4,066,067.080	100.092441	4,069,825.79	96.509790	3,924,152.80	-145,672.99	0.23
	Original Face:	Base	7,380,589.000	100.092441	4,069,825.79	96.509790	3,924,152.80	-145,672.99	0.23
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
		Local	3,795,390.860	101.443169	3,850,164.77	95.160080	3,611,696.98	-238,467.79	0.21
	Original Face:	Base	5,677,376.000	101.443169	3,850,164.77	95.160080	3,611,696.98	-238,467.79	0.21
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
		Local	3,335,096.980	100.027204	3,336,004.26	96.353090	3,213,468.99	-122,535.27	0.19
	Original Face:	Base	5,677,376.000	100.027204	3,336,004.26	96.353090	3,213,468.99	-122,535.27	0.19
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
		Local	8,337,743.030	100.843482	8,408,070.35	97.096440	8,095,651.66	-312,418.69	0.48
	Original Face:	Base	14,193,441.000	100.843482	8,408,070.35	97.096440	8,095,651.66	-312,418.69	0.48
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	6,927,425.820	100.536608	6,964,598.94	98.397330	6,816,402.04	-148,196.90	0.41
	Original Face:	Base	14,193,441.000	100.536608	6,964,598.94	98.397330	6,816,402.04	-148,196.90	0.41

& 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
3137B1EM0	FREDDIE MAC FHR 4191 AP					2.0	15 Mar 2043		
		Local	1,890,221.810	99.879535	1,887,944.75	98.151570	1,855,282.38	-32,662.37	0.11
Original Face:		Base	3,250,000.000	99.879535	1,887,944.75	98.151570	1,855,282.38	-32,662.37	0.11
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	3,751,182.380	100.604495	3,773,858.09	100.522620	3,770,786.81	-3,071.28	0.22
Original Face:		Base	5,677,376.000	100.604495	3,773,858.09	100.522620	3,770,786.81	-3,071.28	0.22
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	5,362,452.440	99.891130	5,356,614.34	95.956510	5,145,622.21	-210,992.13	0.31
Original Face:		Base	8,516,065.000	99.891130	5,356,614.34	95.956510	5,145,622.21	-210,992.13	0.31
3137BUFZ6	FREDDIE MAC FHR 4646 TB					3.5	15 Apr 2028		
		Local	9,417,171.400	103.816509	9,776,578.63	103.931680	9,787,424.44	10,845.81	0.58
Original Face:		Base	10,000,000.000	103.816509	9,776,578.63	103.931680	9,787,424.44	10,845.81	0.58
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.0	15 Oct 2040		
		Local	5,000,000.000	102.031015	5,101,550.73	102.097050	5,104,852.50	3,301.77	0.30
Original Face:		Base	5,000,000.000	102.031015	5,101,550.73	102.097050	5,104,852.50	3,301.77	0.30
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.0	01 Oct 2026		
		Local	213,572.360	104.122902	222,377.74	103.219666	220,448.68	-1,929.06	0.01
Original Face:		Base	495,228.000	104.122902	222,377.74	103.219666	220,448.68	-1,929.06	0.01
3138L33G8	FNMA POOL AM3498 FN 06/20 FIXED 2.01					2.01	01 Jun 2020		
		Local	1,000,000.000	102.186134	1,021,861.34	99.943481	999,434.81	-22,426.53	0.06
Original Face:		Base	1,000,000.000	102.186134	1,021,861.34	99.943481	999,434.81	-22,426.53	0.06
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	5,168,839.450	103.629335	5,356,433.94	101.400324	5,241,219.95	-115,213.99	0.31
Original Face:		Base	8,516,065.000	103.629335	5,356,433.94	101.400324	5,241,219.95	-115,213.99	0.31
31393BFL4	FANNIE MAE FNR 2003 33 AD					3.5	25 Mar 2033		
		Local	282.310	99.624526	281.25	99.970420	282.23	0.98	0.00
Original Face:		Base	8,516,065.000	99.624526	281.25	99.970420	282.23	0.98	0.00
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	1,150,200.040	101.453465	1,166,917.79	102.240540	1,175,970.73	9,052.94	0.07
Original Face:		Base	44,567,405.000	101.453465	1,166,917.79	102.240540	1,175,970.73	9,052.94	0.07

& 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
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.5	25 Jun 2027		
		Local	57,809.110	110.596548	63,934.88	111.530590	64,474.84	539.96	0.00
Original Face:		Base	1,000,000.000	110.596548	63,934.88	111.530590	64,474.84	539.96	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	1,032,162.350	106.454329	1,098,781.50	107.470720	1,109,272.31	10,490.81	0.07
Original Face:		Base	24,898,134.000	106.454329	1,098,781.50	107.470720	1,109,272.31	10,490.81	0.07
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	1,273,672.520	99.102531	1,262,241.70	102.237440	1,302,170.18	39,928.48	0.08
Original Face:		Base	5,677,376.000	99.102531	1,262,241.70	102.237440	1,302,170.18	39,928.48	0.08
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	755,497.430	105.833449	799,568.99	106.505460	804,646.01	5,077.02	0.05
Original Face:		Base	8,516,065.000	105.833449	799,568.99	106.505460	804,646.01	5,077.02	0.05
34531EAA4	FORD CREDIT AUTO OWNER TRUST FORDO 2017 A A1					0.84	15 Feb 2018		
		Local	4,074,656.190	100.000000	4,074,656.19	100.000290	4,074,668.01	11.82	0.24
Original Face:		Base	5,000,000.000	100.000000	4,074,656.19	100.000290	4,074,668.01	11.82	0.24
34531PAB7	FORD CREDIT AUTO OWNER TRUST FORDO 2016 A A2A					1.12	15 Dec 2018		
		Local	2,098,395.870	99.996528	2,098,323.01	99.979490	2,097,965.49	-357.52	0.12
Original Face:		Base	4,250,000.000	99.996528	2,098,323.01	99.979490	2,097,965.49	-357.52	0.12
34531PAC5	FORD CREDIT AUTO OWNER TRUST FORDO 2016 A A2B					1.17	15 Dec 2018		
		Local	2,221,830.920	100.000000	2,221,830.92	100.072440	2,223,440.41	1,609.49	0.13
Original Face:		Base	4,500,000.000	100.000000	2,221,830.92	100.072440	2,223,440.41	1,609.49	0.13
345397XS7	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/19 VAR					2.58928	08 Jan 2019		
		Local	9,000,000.000	100.000000	9,000,000.00	101.871600	9,168,444.00	168,444.00	0.54
		Base		100.000000	9,000,000.00	101.871600	9,168,444.00	168,444.00	0.54
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	101.075500	5,053,775.00	53,775.00	0.30
		Base		100.000000	5,000,000.00	101.075500	5,053,775.00	53,775.00	0.30
36159JCY5	SYNCHRONY CREDIT CARD MASTER N GEMNT 2012 3 A					1.22	15 Mar 2020		
		Local	11,354,753.000	100.000000	11,354,753.00	100.013630	11,356,300.65	1,547.65	0.67
Original Face:		Base	11,354,753.000	100.000000	11,354,753.00	100.013630	11,356,300.65	1,547.65	0.67

& 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
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		Local	86,993.860	103.791911	90,292.59	103.499658	90,038.35	-254.24	0.01
Original Face:		Base	1,675,000.000	103.791911	90,292.59	103.499658	90,038.35	-254.24	0.01
36250QAC7	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2015 3 A2B					1.35944	20 Jun 2018		
		Local	3,612,730.510	100.000000	3,612,730.51	100.125380	3,617,260.15	4,529.64	0.21
Original Face:		Base	7,000,000.000	100.000000	3,612,730.51	100.125380	3,617,260.15	4,529.64	0.21
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					2.239	30 Apr 2018		
		Local	5,677,376.000	100.217943	5,689,749.43	101.044100	5,736,653.48	46,904.05	0.34
		Base		100.217943	5,689,749.43	101.044100	5,736,653.48	46,904.05	0.34
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	10,000,000.000	99.951324	9,995,132.42	99.498700	9,949,870.00	-45,262.42	0.59
		Base		99.951324	9,995,132.42	99.498700	9,949,870.00	-45,262.42	0.59
38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	5,448.280	100.126462	5,455.17	100.438780	5,472.19	17.02	0.00
Original Face:		Base	2,469,659.000	100.126462	5,455.17	100.438780	5,472.19	17.02	0.00
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.0	16 Nov 2039		
		Local	121,645.970	106.231246	129,226.03	107.026280	130,193.16	967.13	0.01
Original Face:		Base	877,500.000	106.231246	129,226.03	107.026280	130,193.16	967.13	0.01
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	17,228.390	101.911612	17,557.73	101.216240	17,437.93	-119.80	0.00
Original Face:		Base	400,000.000	101.911612	17,557.73	101.216240	17,437.93	-119.80	0.00
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	10,000,000.000	101.684677	10,168,467.74	99.493660	9,949,366.00	-219,101.74	0.59
Original Face:		Base	10,000,000.000	101.684677	10,168,467.74	99.493660	9,949,366.00	-219,101.74	0.59
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC					1.7185	16 May 2045		
		Local	2,454,405.990	98.727277	2,423,168.21	95.243340	2,337,658.24	-85,509.97	0.14
Original Face:		Base	3,000,000.000	98.727277	2,423,168.21	95.243340	2,337,658.24	-85,509.97	0.14
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	5,614,139.450	102.402903	5,749,041.78	98.101270	5,507,542.10	-241,499.68	0.33
Original Face:		Base	10,493,495.000	102.402903	5,749,041.78	98.101270	5,507,542.10	-241,499.68	0.33

& 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
39154TAG3	GREAT AMERICA LEASING RECEIVAB GALC 2017 1 A1 144A					1.0	20 Feb 2018		
		Local	15,500,000.000	100.000000	15,500,000.00	100.006320	15,500,979.60	979.60	0.92
Original Face:		Base	15,500,000.000	100.000000	15,500,000.00	100.006320	15,500,979.60	979.60	0.92
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	99.244200	19,848,840.00	-151,160.00	1.18
		Base		100.000000	20,000,000.00	99.244200	19,848,840.00	-151,160.00	1.18
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					1.40372	12 Feb 2019		
		Local	1,987,082.000	100.000000	1,987,082.00	100.499400	1,997,005.49	9,923.49	0.12
		Base		100.000000	1,987,082.00	100.499400	1,997,005.49	9,923.49	0.12
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		Local	15,000,000.000	99.972031	14,995,804.69	100.519600	15,077,940.00	82,135.31	0.90
		Base		99.972031	14,995,804.69	100.519600	15,077,940.00	82,135.31	0.90
459200JP7	IBM CORP SR UNSECURED 01/20 VAR					1.26733	27 Jan 2020		
		Local	30,000,000.000	100.000000	30,000,000.00	100.142500	30,042,750.00	42,750.00	1.79
		Base		100.000000	30,000,000.00	100.142500	30,042,750.00	42,750.00	1.79
46625HJF8	JPMORGAN CHASE + CO SR UNSECURED 01/18 VAR					1.93789	25 Jan 2018		
		Local	4,610,030.000	100.062281	4,612,901.19	100.679500	4,641,355.15	28,453.96	0.28
		Base		100.062281	4,612,901.19	100.679500	4,641,355.15	28,453.96	0.28
478160BG8	JOHNSON + JOHNSON SR UNSECURED 12/18 1.65					1.65	05 Dec 2018		
		Local	10,000,000.000	101.153807	10,115,380.72	100.546800	10,054,680.00	-60,700.72	0.60
		Base		101.153807	10,115,380.72	100.546800	10,054,680.00	-60,700.72	0.60
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,974,164.000	99.982302	3,973,460.64	100.266000	3,984,735.28	11,274.64	0.24
		Base		99.982302	3,973,460.64	100.266000	3,984,735.28	11,274.64	0.24
50116WAA3	KUBOTA CREDIT OWNER TRUST KCOT 2016 1A A1 144A					0.63	15 Aug 2017		
		Local	1,627,022.560	100.000000	1,627,022.56	99.965160	1,626,455.71	-566.85	0.10
Original Face:		Base	10,500,000.000	100.000000	1,627,022.56	99.965160	1,626,455.71	-566.85	0.10
58769BAB0	MERCEDES BENZ AUTO RECEIVABLES MBART 2016 1 A1					0.75	15 Sep 2017		
		Local	464,812.980	100.000000	464,812.98	99.998970	464,808.19	-4.79	0.03
Original Face:		Base	5,000,000.000	100.000000	464,812.98	99.998970	464,808.19	-4.79	0.03

& 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
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	2,838,688.000	99.910098	2,836,135.97	100.104400	2,841,651.59	5,515.62	0.17
		Base		99.910098	2,836,135.97	100.104400	2,841,651.59	5,515.62	0.17
63254AAT5	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/20 2.25					2.25	10 Jan 2020		
		Local	10,000,000.000	99.991411	9,999,141.10	100.261900	10,026,190.00	27,048.90	0.60
		Base		99.991411	9,999,141.10	100.261900	10,026,190.00	27,048.90	0.60
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					1.31806	07 Jun 2017		
		Local	10,645,081.000	99.949653	10,639,721.53	100.080900	10,653,692.87	13,971.34	0.63
		Base		99.949653	10,639,721.53	100.080900	10,653,692.87	13,971.34	0.63
637432KT1	NATIONAL RURAL UTIL COOP COLLATERAL T 02/18 5.45					5.45	01 Feb 2018		
		Local	10,000,000.000	103.731982	10,373,198.18	103.672300	10,367,230.00	-5,968.18	0.62
		Base		103.731982	10,373,198.18	103.672300	10,367,230.00	-5,968.18	0.62
64952WCE1	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 04/21 2					2.0	13 Apr 2021		
		Local	3,000,000.000	99.878922	2,996,367.67	98.569700	2,957,091.00	-39,276.67	0.18
		Base		99.878922	2,996,367.67	98.569700	2,957,091.00	-39,276.67	0.18
654740AN9	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55					2.55	08 Mar 2021		
		Local	10,000,000.000	99.902670	9,990,266.96	99.859500	9,985,950.00	-4,316.96	0.59
		Base		99.902670	9,990,266.96	99.859500	9,985,950.00	-4,316.96	0.59
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	0.000	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base		0.000000	-0.03	0.000000	0.00	0.03	0.00
717081DF7	PFIZER INC SR UNSECURED 06/18 VAR					1.26344	15 Jun 2018		
		Local	5,677,376.000	100.000000	5,677,376.00	100.399500	5,700,057.12	22,681.12	0.34
		Base		100.000000	5,677,376.00	100.399500	5,700,057.12	22,681.12	0.34
78008SWK8	ROYAL BANK OF CANADA SR UNSECURED 04/18 VAR					1.539	30 Apr 2018		
		Local	11,354,753.000	99.913336	11,344,912.52	99.605300	11,309,935.79	-34,976.73	0.67
		Base		99.913336	11,344,912.52	99.605300	11,309,935.79	-34,976.73	0.67
78446VAA7	SLM STUDENT LOAN TRUST SLMA 2012 A A1 144A					2.17	15 Aug 2025		
		Local	21,373.100	100.000000	21,373.10	100.042440	21,382.17	9.07	0.00
Original Face:		Base	2,270,951.000	100.000000	21,373.10	100.042440	21,382.17	9.07	0.00

& 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
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					1.47833	25 Jan 2029		
		Local	1,404,228.810	100.000000	1,404,228.81	98.936710	1,389,297.79	-14,931.02	0.08
Original Face:		Base	2,838,688.000	100.000000	1,404,228.81	98.936710	1,389,297.79	-14,931.02	0.08
81379JAA9	SECURITIZED TERM AUTO RECEIVAB SSTRT 2017 1A A1 144A					0.88	26 Feb 2018		
		Local	13,000,000.000	100.000000	13,000,000.00	100.000340	13,000,044.20	44.20	0.77
Original Face:		Base	13,000,000.000	100.000000	13,000,000.00	100.000340	13,000,044.20	44.20	0.77
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	2,838,688.000	99.993087	2,838,491.75	100.081300	2,840,995.85	2,504.10	0.17
		Base		99.993087	2,838,491.75	100.081300	2,840,995.85	2,504.10	0.17
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					1.289	30 Oct 2017		
		Local	2,838,688.000	99.925688	2,836,578.51	100.058800	2,840,357.15	3,778.64	0.17
		Base		99.925688	2,836,578.51	100.058800	2,840,357.15	3,778.64	0.17
89236TAJ4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/18 VAR					1.289	30 Apr 2018		
		Local	11,354,753.000	100.000000	11,354,753.00	100.080300	11,363,870.87	9,117.87	0.68
		Base		100.000000	11,354,753.00	100.080300	11,363,870.87	9,117.87	0.68
89236TDM4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 1.7					1.7	09 Jan 2019		
		Local	10,000,000.000	99.967445	9,996,744.52	100.254400	10,025,440.00	28,695.48	0.60
		Base		99.967445	9,996,744.52	100.254400	10,025,440.00	28,695.48	0.60
912828K25	US TREASURY N/B 04/18 0.75					0.75	15 Apr 2018		
		Local	5,000,000.000	99.730618	4,986,530.88	99.738300	4,986,915.00	384.12	0.30
		Base		99.730618	4,986,530.88	99.738300	4,986,915.00	384.12	0.30
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		Local	5,000,000.000	99.271476	4,963,573.79	97.585900	4,879,295.00	-84,278.79	0.29
		Base		99.271476	4,963,573.79	97.585900	4,879,295.00	-84,278.79	0.29
912828T75	US TREASURY FRN 10/18 VAR					0.6856713	31 Oct 2018		
		Local	10,000,000.000	99.987387	9,998,738.73	100.100300	10,010,030.00	11,291.27	0.59
		Base		99.987387	9,998,738.73	100.100300	10,010,030.00	11,291.27	0.59
912828T83	US TREASURY N/B 10/18 0.75					0.75	31 Oct 2018		
		Local	5,000,000.000	99.375748	4,968,787.40	99.347700	4,967,385.00	-1,402.40	0.30
		Base		99.375748	4,968,787.40	99.347700	4,967,385.00	-1,402.40	0.30

& 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
912828TB6	US TREASURY N/B 06/17 0.75					0.75	30 Jun 2017		
		Local	10,000,000.000	100.035369	10,003,536.88	100.062400	10,006,240.00	2,703.12	0.59
		Base		100.035369	10,003,536.88	100.062400	10,006,240.00	2,703.12	0.59
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		Local	2,838,688.000	99.709197	2,830,433.00	99.566400	2,826,379.45	-4,053.55	0.17
		Base		99.709197	2,830,433.00	99.566400	2,826,379.45	-4,053.55	0.17
928670AP3	VOLKSWAGEN INTL FIN NV COMPANY GUAR 144A 11/17 1.6					1.6	20 Nov 2017		
		Local	4,000,000.000	99.608020	3,984,320.81	99.890300	3,995,612.00	11,291.19	0.24
		Base		99.608020	3,984,320.81	99.890300	3,995,612.00	11,291.19	0.24
92887KAA8	VOLVO FINANCIAL EQUIPMENT LLC VFET 2017 1A A1 144A					0.9	15 Mar 2018		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.19
Original Face:		Base	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.19
92976WBH8	WACHOVIA CORP COMPANY GUAR 02/18 5.75					5.75	01 Feb 2018		
		Local	5,677,376.000	103.695235	5,887,168.36	103.769400	5,891,379.01	4,210.65	0.35
		Base		103.695235	5,887,168.36	103.769400	5,891,379.01	4,210.65	0.35
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					1.96372	11 Feb 2022		
		Local	4,000,000.000	100.000000	4,000,000.00	100.389000	4,015,560.00	15,560.00	0.24
		Base		100.000000	4,000,000.00	100.389000	4,015,560.00	15,560.00	0.24
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					1.67122	23 Apr 2018		
		Local	5,677,376.000	100.000000	5,677,376.00	100.442000	5,702,470.00	25,094.00	0.34
		Base		100.000000	5,677,376.00	100.442000	5,702,470.00	25,094.00	0.34
94986RPR6	WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR					1.33622	14 May 2018		
		Local	4,541,901.000	100.000000	4,541,901.00	99.938100	4,539,089.56	-2,811.44	0.27
		Base		100.000000	4,541,901.00	99.938100	4,539,089.56	-2,811.44	0.27
94988J5G8	WELLS FARGO BANK NA SR UNSECURED 12/19 2.15					2.15	06 Dec 2019		
		Local	5,000,000.000	99.872479	4,993,623.97	100.604700	5,030,235.00	36,611.03	0.30
		Base		99.872479	4,993,623.97	100.604700	5,030,235.00	36,611.03	0.30
96328DAS3	WHEELS SPV LLC WHLS 2016 1A A1 144A					0.85	20 Aug 2017		
		Local	6,740,317.330	100.000000	6,740,317.33	99.971990	6,738,429.37	-1,887.96	0.40
Original Face:		Base	20,000,000.000	100.000000	6,740,317.33	99.971990	6,738,429.37	-1,887.96	0.40

& 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
98160YAC9	WORLD OMNI AUTO RECEIVABLES TR WOART 2015 B A2B					1.17	15 Jul 2019		
			4,603,920.000	Local	100.000000	4,603,920.00	100.077010	4,607,465.48	3,545.48	0.27
	Original Face:		12,000,000.000	Base	100.000000	4,603,920.00	100.077010	4,607,465.48	3,545.48	0.27
US DOLLAR Total									
			824,933,117.220	Local		827,762,768.12		824,243,857.88	-3,518,910.24	48.99
	Original Face:		569,555,916.000	Base		827,762,768.12		824,243,857.88	-3,518,910.24	48.99
FIXED INCOME Total									
			824,933,117.220	Base		827,762,768.12		824,243,857.88	-3,518,910.24	48.99
	Original Face:		569,555,916.000						

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

Holdings

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

As of: *February 28, 2017* *View Date:* *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		1,684,050,709.070	Base	1,686,015,938.32		1,682,588,554.00	-3,427,384.32	100.00
Original Face:		569,555,916.000						

& 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	950,199.720	1.000000	950,199.72	1.000000	950,199.72	0.00	0.91
		Base		1.000000	950,199.72	1.000000	950,199.72	0.00	0.91
US DOLLAR Total									
		Local	950,199.720		950,199.72		950,199.72	0.00	0.91
		Base			950,199.72		950,199.72	0.00	0.91
CASH Total									
		Base	950,199.720		950,199.72		950,199.72	0.00	0.91
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					0.849939	31 Dec 2030		
		Local	149,306.450	100.000007	149,306.46	100.050000	149,381.10	74.64	0.14
		Base		100.000007	149,306.46	100.050000	149,381.10	74.64	0.14
06417GMJ4	BANK OF NOVA SCOTIA					1.29	16 May 2017		
		Local	1,000,000.000	99.976572	999,765.72	99.976572	999,765.72	0.00	0.96
		Base		99.976572	999,765.72	99.976572	999,765.72	0.00	0.96
313385CN4	FED HOME LN DISCOUNT NT DISCOUNT NOT 03/17 0.00000						02 Mar 2017		
		Local	600,000.000	99.998625	599,991.75	99.998625	599,991.75	0.00	0.57
		Base		99.998625	599,991.75	99.998625	599,991.75	0.00	0.57
3135G0N58	FANNIE MAE NOTES 08/19 1.2					1.2	16 Aug 2019		
		Local	3,000,000.000	99.946694	2,998,400.82	98.797100	2,963,913.00	-34,487.82	2.84
		Base		99.946694	2,998,400.82	98.797100	2,963,913.00	-34,487.82	2.84
3135G0P23	FANNIE MAE NOTES 08/19 1.25					1.25	23 Aug 2019		
		Local	2,000,000.000	99.987523	1,999,750.46	99.164200	1,983,284.00	-16,466.46	1.90
		Base		99.987523	1,999,750.46	99.164200	1,983,284.00	-16,466.46	1.90

& 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
459200HX2	IBM CORP SR UNSECURED 11/21 VAR					1.61372	06 Nov 2021		
		Local	1,000,000.000	100.292029	1,002,920.29	100.772400	1,007,724.00	4,803.71	0.97
		Base		100.292029	1,002,920.29	100.772400	1,007,724.00	4,803.71	0.97
78009NA48	ROYAL BK OF CANADA BBA LIBOR USD 3 MONTH					1.69622	22 Mar 2018		
		Local	550,000.000	100.186935	551,028.14	100.176000	550,968.00	-60.14	0.53
		Base		100.186935	551,028.14	100.176000	550,968.00	-60.14	0.53
86958JJG5	SVENSKA HANDLSBNKN A					1.439	12 Feb 2019		
		Local	1,500,000.000	100.000000	1,500,000.00	99.962000	1,499,430.00	-570.00	1.44
		Base		100.000000	1,500,000.00	99.962000	1,499,430.00	-570.00	1.44
US DOLLAR Total									
		Local	9,799,306.450		9,801,163.64		9,754,457.57	-46,706.07	9.34
		Base			9,801,163.64		9,754,457.57	-46,706.07	9.34
CASH EQUIVALENT Total									
		Base	9,799,306.450		9,801,163.64		9,754,457.57	-46,706.07	9.34

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

02582JGS3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 2 A					1.26	15 Jan 2020		
		Local	540,000.000	99.998952	539,994.34	100.046080	540,248.83	254.49	0.52
Original Face:		Base	540,000.000	99.998952	539,994.34	100.046080	540,248.83	254.49	0.52
02582JGU8	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 3 A					1.49	15 Apr 2020		
		Local	325,000.000	99.997785	324,992.80	100.135480	325,440.31	447.51	0.31
Original Face:		Base	325,000.000	99.997785	324,992.80	100.135480	325,440.31	447.51	0.31
02582JGW4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 4 A					1.43	15 Jun 2020		
		Local	485,000.000	99.995309	484,977.25	100.089740	485,435.24	457.99	0.46
Original Face:		Base	485,000.000	99.995309	484,977.25	100.089740	485,435.24	457.99	0.46
0258M0EA3	AMERICAN EXPRESS CREDIT SR UNSECURED 11/18 VAR					1.81372	05 Nov 2018		
		Local	1,105,000.000	100.079263	1,105,875.86	100.865100	1,114,559.36	8,683.50	1.07
		Base		100.079263	1,105,875.86	100.865100	1,114,559.36	8,683.50	1.07

& 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
02665WBE0	AMERICAN HONDA FINANCE SR UNSECURED 07/19 1.2					1.2	12 Jul 2019		
		Local	475,000.000	99.921187	474,625.64	98.750700	469,065.83	-5,559.81	0.45
		Base		99.921187	474,625.64	98.750700	469,065.83	-5,559.81	0.45
037833AJ9	APPLE INC SR UNSECURED 05/18 1					1.0	03 May 2018		
		Local	1,400,000.000	99.575082	1,394,051.15	99.694300	1,395,720.20	1,669.05	1.34
		Base		99.575082	1,394,051.15	99.694300	1,395,720.20	1,669.05	1.34
037833CL2	APPLE INC SR UNSECURED 02/20 VAR					1.23817	07 Feb 2020		
		Local	1,000,000.000	100.000000	1,000,000.00	100.144200	1,001,442.00	1,442.00	0.96
		Base		100.000000	1,000,000.00	100.144200	1,001,442.00	1,442.00	0.96
05522RCU0	BANK OF AMERICA CREDIT CARD TR BACCT 2015 A2 A					1.36	15 Sep 2020		
		Local	650,000.000	99.992103	649,948.67	99.936410	649,586.67	-362.00	0.62
Original Face:		Base	650,000.000	99.992103	649,948.67	99.936410	649,586.67	-362.00	0.62
05582QAD9	BMW VEHICLE OWNER TRUST BMWOT 2016 A A3					1.16	25 Nov 2020		
		Local	1,185,000.000	99.285781	1,176,536.51	98.982850	1,172,946.77	-3,589.74	1.12
Original Face:		Base	1,185,000.000	99.285781	1,176,536.51	98.982850	1,172,946.77	-3,589.74	1.12
06050TLY6	BANK OF AMERICA NA SR UNSECURED 03/18 1.65					1.65	26 Mar 2018		
		Local	1,290,000.000	100.006024	1,290,077.71	100.187600	1,292,420.04	2,342.33	1.24
		Base		100.006024	1,290,077.71	100.187600	1,292,420.04	2,342.33	1.24
06406HCM9	BANK OF NEW YORK MELLON SR UNSECURED 08/18 VAR					1.594	01 Aug 2018		
		Local	1,150,000.000	100.012908	1,150,148.44	100.288500	1,153,317.75	3,169.31	1.10
		Base		100.012908	1,150,148.44	100.288500	1,153,317.75	3,169.31	1.10
06406HDC0	BANK OF NY MELLON CORP SR UNSECURED 05/18 VAR					1.43011	22 May 2018		
		Local	1,000,000.000	99.850300	998,503.00	100.306800	1,003,068.00	4,565.00	0.96
		Base		99.850300	998,503.00	100.306800	1,003,068.00	4,565.00	0.96
07330NAK1	BRANCH BANKING + TRUST SR UNSECURED 10/17 1.35					1.35	01 Oct 2017		
		Local	600,000.000	100.113532	600,681.19	100.050100	600,300.60	-380.59	0.57
		Base		100.113532	600,681.19	100.050100	600,300.60	-380.59	0.57
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR					1.48178	15 Jan 2020		
		Local	1,850,000.000	100.000000	1,850,000.00	100.033400	1,850,617.90	617.90	1.77
		Base		100.000000	1,850,000.00	100.033400	1,850,617.90	617.90	1.77

& 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
084664CG4	BERKSHIRE HATHAWAY FIN COMPANY GUAR 03/19 1.7					1.7	15 Mar 2019		
		Local	590,000.000	99.948361	589,695.33	100.411000	592,424.90	2,729.57	0.57
		Base		99.948361	589,695.33	100.411000	592,424.90	2,729.57	0.57
084664CH2	BERKSHIRE HATHAWAY FIN COMPANY GUAR 03/19 VAR					1.65344	15 Mar 2019		
		Local	1,100,000.000	100.623962	1,106,863.58	101.207800	1,113,285.80	6,422.22	1.07
		Base		100.623962	1,106,863.58	101.207800	1,113,285.80	6,422.22	1.07
09658UAC3	BMW VEHICLE OWNER TRUST BMWOT 2014 A A3					0.97	26 Nov 2018		
		Local	418,181.810	100.010727	418,226.67	99.936890	417,917.90	-308.77	0.40
Original Face:		Base	1,390,000.000	100.010727	418,226.67	99.936890	417,917.90	-308.77	0.40
12594BAD4	CNH EQUIPMENT TRUST CNH 2016 A A3					1.48	15 Apr 2021		
		Local	290,000.000	99.979941	289,941.83	99.436560	288,366.02	-1,575.81	0.28
Original Face:		Base	290,000.000	99.979941	289,941.83	99.436560	288,366.02	-1,575.81	0.28
12594DAD0	CNH EQUIPMENT TRUST CNH 2016 B A3					1.63	15 Aug 2021		
		Local	260,000.000	99.978546	259,944.22	99.555790	258,845.05	-1,099.17	0.25
Original Face:		Base	260,000.000	99.978546	259,944.22	99.555790	258,845.05	-1,099.17	0.25
12623PAC0	CNH EQUIPMENT TRUST CNH 2014 B A3					0.91	15 May 2019		
		Local	306,367.950	99.980272	306,307.51	99.953360	306,225.06	-82.45	0.29
Original Face:		Base	1,210,000.000	99.980272	306,307.51	99.953360	306,225.06	-82.45	0.29
12632XAC2	CNH EQUIPMENT TRUST CNH 2014 C A3					1.05	15 Nov 2019		
		Local	842,637.600	99.845423	841,335.08	99.852980	841,398.75	63.67	0.81
Original Face:		Base	1,500,000.000	99.845423	841,335.08	99.852980	841,398.75	63.67	0.81
12635YAD5	CNH EQUIPMENT TRUST CNH 2016 C A3					1.44	15 Dec 2021		
		Local	190,000.000	99.981563	189,964.97	99.072830	188,238.38	-1,726.59	0.18
Original Face:		Base	190,000.000	99.981563	189,964.97	99.072830	188,238.38	-1,726.59	0.18
14041NEP2	CAPITAL ONE MULTI ASSET EXECUT COMET 2014 A2 A2					1.26	15 Jan 2020		
		Local	330,000.000	99.997585	329,992.03	100.015290	330,050.46	58.43	0.32
Original Face:		Base	330,000.000	99.997585	329,992.03	100.015290	330,050.46	58.43	0.32
14041NEU1	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A1 A1					1.39	15 Jan 2021		
		Local	1,000,000.000	100.348501	1,003,485.01	100.005680	1,000,056.80	-3,428.21	0.96
Original Face:		Base	1,000,000.000	100.348501	1,003,485.01	100.005680	1,000,056.80	-3,428.21	0.96

& 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
14041NFH9	CAPITAL ONE MULTI ASSET EXECUT COMET 2016 A6 A6					1.82	15 Sep 2022		
		Local	935,000.000	99.986119	934,870.21	100.025880	935,241.98	371.77	0.90
Original Face:		Base	935,000.000	99.986119	934,870.21	100.025880	935,241.98	371.77	0.90
14912L6L0	CATERPILLAR FINANCIAL SE SR UNSECURED 06/18 1.7					1.7	16 Jun 2018		
		Local	665,000.000	99.996123	664,974.22	100.323300	667,149.95	2,175.73	0.64
		Base		99.996123	664,974.22	100.323300	667,149.95	2,175.73	0.64
14912L6M8	CATERPILLAR FINL SERVICE SR UNSECURED 11/18 1.8					1.8	13 Nov 2018		
		Local	1,300,000.000	100.215260	1,302,798.38	100.384000	1,304,992.00	2,193.62	1.25
		Base		100.215260	1,302,798.38	100.384000	1,304,992.00	2,193.62	1.25
166764AA8	CHEVRON CORP SR UNSECURED 12/17 1.104					1.104	05 Dec 2017		
		Local	1,000,000.000	100.048362	1,000,483.62	99.896300	998,963.00	-1,520.62	0.96
		Base		100.048362	1,000,483.62	99.896300	998,963.00	-1,520.62	0.96
166764AL4	CHEVRON CORP SR UNSECURED 11/17 1.345					1.345	15 Nov 2017		
		Local	370,000.000	100.000000	370,000.00	100.017300	370,064.01	64.01	0.35
		Base		100.000000	370,000.00	100.017300	370,064.01	64.01	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	99.816600	1,097,982.60	-2,017.40	1.05
		Base		100.000000	1,100,000.00	99.816600	1,097,982.60	-2,017.40	1.05
17275RAY8	CISCO SYSTEMS INC SR UNSECURED 06/18 VAR					1.27344	15 Jun 2018		
		Local	1,400,000.000	100.000000	1,400,000.00	100.396600	1,405,552.40	5,552.40	1.35
		Base		100.000000	1,400,000.00	100.396600	1,405,552.40	5,552.40	1.35
172967LE9	CITIGROUP INC SR UNSECURED 01/20 VAR					1.80011	10 Jan 2020		
		Local	710,000.000	100.000000	710,000.00	100.466500	713,312.15	3,312.15	0.68
		Base		100.000000	710,000.00	100.466500	713,312.15	3,312.15	0.68
17401QAC5	CITIZENS BANK NA/RI SR UNSECURED 12/18 2.3					2.3	03 Dec 2018		
		Local	590,000.000	99.925366	589,559.66	100.568200	593,352.38	3,792.72	0.57
		Base		99.925366	589,559.66	100.568200	593,352.38	3,792.72	0.57
191216BV1	COCA COLA CO/THE SR UNSECURED 05/19 1.375					1.375	30 May 2019		
		Local	660,000.000	99.947532	659,653.71	99.735700	658,255.62	-1,398.09	0.63
		Base		99.947532	659,653.71	99.735700	658,255.62	-1,398.09	0.63

& 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
19416QEF3	COLGATE PALMOLIVE CO SR UNSECURED 03/19 1.75					1.75	15 Mar 2019		
		Local	440,000.000	100.334041	441,469.78	100.389700	441,714.68	244.90	0.42
		Base		100.334041	441,469.78	100.389700	441,714.68	244.90	0.42
235851AN2	DANAHER CORP SR UNSECURED 09/18 1.65					1.65	15 Sep 2018		
		Local	710,000.000	99.931166	709,511.28	100.070600	710,501.26	989.98	0.68
		Base		99.931166	709,511.28	100.070600	710,501.26	989.98	0.68
254683BV6	DISCOVER CARD EXECUTION NOTE T DCENT 2016 A4 A4					1.39	15 Mar 2022		
		Local	2,120,000.000	99.992083	2,119,832.15	99.015140	2,099,120.97	-20,711.18	2.01
Original Face:		Base	2,120,000.000	99.992083	2,119,832.15	99.015140	2,099,120.97	-20,711.18	2.01
25468PDC7	WALT DISNEY COMPANY/THE SR UNSECURED 05/19 VAR					1.364	30 May 2019		
		Local	1,100,000.000	99.968683	1,099,655.51	100.314200	1,103,456.20	3,800.69	1.06
		Base		99.968683	1,099,655.51	100.314200	1,103,456.20	3,800.69	1.06
25468PDH6	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 1.65					1.65	08 Jan 2019		
		Local	305,000.000	99.917105	304,747.17	100.383000	306,168.15	1,420.98	0.29
		Base		99.917105	304,747.17	100.383000	306,168.15	1,420.98	0.29
26442RAA9	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 03/17 VAR					1.14639	06 Mar 2017		
		Local	245,000.000	100.000000	245,000.00	100.000000	245,000.00	0.00	0.23
		Base		100.000000	245,000.00	100.000000	245,000.00	0.00	0.23
278642AM5	EBAY INC SR UNSECURED 07/17 VAR					1.239	28 Jul 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	100.058900	1,000,589.00	589.00	0.96
		Base		100.000000	1,000,000.00	100.058900	1,000,589.00	589.00	0.96
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.8	07 Feb 2020		
		Local	305,000.000	99.986256	304,958.08	100.028900	305,088.15	130.07	0.29
		Base		99.986256	304,958.08	100.028900	305,088.15	130.07	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	100.490000	1,205,880.00	2,148.00	1.15
		Base		100.311000	1,203,732.00	100.490000	1,205,880.00	2,148.00	1.15
30231GAL6	EXXON MOBIL CORPORATION SR UNSECURED 03/18 1.305					1.305	06 Mar 2018		
		Local	1,000,000.000	99.935220	999,352.20	100.035000	1,000,350.00	997.80	0.96
		Base		99.935220	999,352.20	100.035000	1,000,350.00	997.80	0.96

& 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
3128MDND1	FED HM LN PC POOL G14688 FG 03/23 FIXED 2					2.0	01 Mar 2023		
		Local	573,557.400	101.630210	582,907.59	100.368954	575,673.56	-7,234.03	0.55
Original Face:		Base	1,419,000.000	101.630210	582,907.59	100.368954	575,673.56	-7,234.03	0.55
3134G9Q75	FREDDIE MAC NOTES 07/19 1.25					1.25	26 Jul 2019		
		Local	2,800,000.000	99.897000	2,797,116.00	99.449200	2,784,577.60	-12,538.40	2.67
		Base		99.897000	2,797,116.00	99.449200	2,784,577.60	-12,538.40	2.67
3134GABN3	FREDDIE MAC NOTES 08/19 1.3					1.3	23 Aug 2019		
		Local	1,100,000.000	100.000000	1,100,000.00	99.445700	1,093,902.70	-6,097.30	1.05
		Base		100.000000	1,100,000.00	99.445700	1,093,902.70	-6,097.30	1.05
3136A5KR6	FANNIE MAE FNR 2012 31 AD					1.75	25 Oct 2022		
		Local	248,957.420	100.941603	251,301.61	100.073020	249,139.21	-2,162.40	0.24
Original Face:		Base	1,000,000.000	100.941603	251,301.61	100.073020	249,139.21	-2,162.40	0.24
3137A4WA1	FREDDIE MAC FHR 3775 LH					2.25	15 Dec 2020		
		Local	115,922.600	101.358199	117,497.06	100.953470	117,027.89	-469.17	0.11
Original Face:		Base	1,000,000.000	101.358199	117,497.06	100.953470	117,027.89	-469.17	0.11
3138NYD28	FNMA POOL AR1920 FN 01/23 FIXED 2.5					2.5	01 Jan 2023		
		Local	241,663.680	101.715177	245,808.64	101.819996	246,061.95	253.31	0.24
Original Face:		Base	485,000.000	101.715177	245,808.64	101.819996	246,061.95	253.31	0.24
31394DZR4	FANNIE MAE FNR 2005 48 MD					5.0	25 Apr 2034		
		Local	26,821.510	103.508415	27,762.52	101.085880	27,112.76	-649.76	0.03
Original Face:		Base	281,000.000	103.508415	27,762.52	101.085880	27,112.76	-649.76	0.03
31398VAH9	FREDDIE MAC FHR 3649 HB					2.0	15 Nov 2018		
		Local	23,243.480	100.560931	23,373.86	100.321760	23,318.27	-55.59	0.02
Original Face:		Base	550,000.000	100.560931	23,373.86	100.321760	23,318.27	-55.59	0.02
31418AS90	FNMA POOL MA1443 FN 05/23 FIXED 2					2.0	01 May 2023		
		Local	2,249,384.850	101.406375	2,281,019.64	100.580169	2,262,435.08	-18,584.56	2.17
Original Face:		Base	5,000,000.000	101.406375	2,281,019.64	100.580169	2,262,435.08	-18,584.56	2.17
31677QBA6	FIFTH THIRD BANK SR UNSECURED 06/17 1.35					1.35	01 Jun 2017		
		Local	1,200,000.000	99.997453	1,199,969.44	100.031400	1,200,376.80	407.36	1.15
		Base		99.997453	1,199,969.44	100.031400	1,200,376.80	407.36	1.15

& 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
31677QBJ7	FIFTH THIRD BANK SR UNSECURED 09/19 VAR					1.58706	27 Sep 2019		
		Local	360,000.000	100.000000	360,000.00	100.024900	360,089.64	89.64	0.34
		Base		100.000000	360,000.00	100.024900	360,089.64	89.64	0.34
31679MAD8	FIFTH THIRD AUTO TRUST FITAT 2014 3 A3					0.96	15 Mar 2019		
		Local	202,561.040	99.994762	202,550.43	99.922040	202,403.12	-147.31	0.19
	Original Face:	Base	500,000.000	99.994762	202,550.43	99.922040	202,403.12	-147.31	0.19
34530HAC4	FORD CREDIT AUTO OWNER TRUST FORDO 2014 A A3					0.79	15 May 2018		
		Local	229.760	100.191504	230.20	99.985650	229.73	-0.47	0.00
	Original Face:	Base	450,000.000	100.191504	230.20	99.985650	229.73	-0.47	0.00
34530VAD1	FORD CREDIT AUTO OWNER TRUST FORDO 2015 B A3					1.16	15 Nov 2019		
		Local	900,156.780	100.000000	900,156.78	99.877970	899,058.32	-1,098.46	0.86
	Original Face:	Base	1,050,000.000	100.000000	900,156.78	99.877970	899,058.32	-1,098.46	0.86
34530YAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2015 C A3					1.41	15 Feb 2020		
		Local	995,000.000	99.986910	994,869.75	99.970550	994,706.97	-162.78	0.95
	Original Face:	Base	995,000.000	99.986910	994,869.75	99.970550	994,706.97	-162.78	0.95
36962G7J7	GENERAL ELECTRIC CO SR UNSECURED 05/17 1.25					1.25	15 May 2017		
		Local	575,000.000	99.999393	574,996.51	99.999393	574,996.51	0.00	0.55
		Base		99.999393	574,996.51	99.999393	574,996.51	0.00	0.55
36966THX3	GENERAL ELECTRIC CO SR UNSECURED 04/20 VAR					1.82178	15 Apr 2020		
		Local	750,000.000	100.068164	750,511.23	101.606000	762,045.00	11,533.77	0.73
		Base		100.068164	750,511.23	101.606000	762,045.00	11,533.77	0.73
375558BE2	GILEAD SCIENCES INC SR UNSECURED 09/18 1.85					1.85	04 Sep 2018		
		Local	1,000,000.000	100.056311	1,000,563.11	100.511600	1,005,116.00	4,552.89	0.96
		Base		100.056311	1,000,563.11	100.511600	1,005,116.00	4,552.89	0.96
38377XPJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 115 PD					2.0	20 Oct 2038		
		Local	280,580.440	101.489209	284,758.87	100.695850	282,532.86	-2,226.01	0.27
	Original Face:	Base	2,750,000.000	101.489209	284,758.87	100.695850	282,532.86	-2,226.01	0.27
40428HPW6	HSBC USA INC SR UNSECURED 08/18 VAR					1.804	07 Aug 2018		
		Local	680,000.000	100.000000	680,000.00	100.378800	682,575.84	2,575.84	0.65
		Base		100.000000	680,000.00	100.378800	682,575.84	2,575.84	0.65

& 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
40434CAA3	HSBC USA INC SR UNSECURED 06/17 1.3					1.3	23 Jun 2017		
		Local	630,000.000	99.984189	629,900.39	100.009300	630,058.59	158.20	0.60
		Base		99.984189	629,900.39	100.009300	630,058.59	158.20	0.60
43813NAC0	HONDA AUTO RECEIVABLES OWNER T HAROT 2015 2 A3					1.04	21 Feb 2019		
		Local	604,202.970	99.844236	603,261.84	99.881020	603,484.09	222.25	0.58
Original Face:		Base	800,000.000	99.844236	603,261.84	99.881020	603,484.09	222.25	0.58
43814GAC4	HONDA AUTO RECEIVABLES OWNER T HAROT 2014 2 A3					0.77	19 Mar 2018		
		Local	78,846.150	99.992314	78,840.09	99.939590	78,798.52	-41.57	0.08
Original Face:		Base	440,000.000	99.992314	78,840.09	99.939590	78,798.52	-41.57	0.08
43814QAC2	HONDA AUTO RECEIVABLES OWNER T HAROT 2016 2 A3					1.39	15 Apr 2020		
		Local	435,000.000	99.998538	434,993.64	99.755510	433,936.47	-1,057.17	0.42
Original Face:		Base	435,000.000	99.998538	434,993.64	99.755510	433,936.47	-1,057.17	0.42
438516BJ4	HONEYWELL INTERNATIONAL SR UNSECURED 10/19 1.4					1.4	30 Oct 2019		
		Local	1,500,000.000	99.929737	1,498,946.06	99.357200	1,490,358.00	-8,588.06	1.43
		Base		99.929737	1,498,946.06	99.357200	1,490,358.00	-8,588.06	1.43
446438RL9	HUNTINGTON NATIONAL BANK SR UNSECURED 02/18 1.7					1.7	26 Feb 2018		
		Local	1,000,000.000	99.956488	999,564.88	100.183000	1,001,830.00	2,265.12	0.96
		Base		99.956488	999,564.88	100.183000	1,001,830.00	2,265.12	0.96
44890RAC5	HYUNDAI AUTO RECEIVABLES TRUST HART 2014 A A3					0.79	16 Jul 2018		
		Local	22,548.470	99.997295	22,547.86	99.968080	22,541.27	-6.59	0.02
Original Face:		Base	305,000.000	99.997295	22,547.86	99.968080	22,541.27	-6.59	0.02
44890WAC4	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 A A3					1.05	15 Apr 2019		
		Local	272,374.540	99.995587	272,362.52	99.908450	272,125.18	-237.34	0.26
Original Face:		Base	460,000.000	99.995587	272,362.52	99.908450	272,125.18	-237.34	0.26
44890YAD8	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 B A3					1.12	15 Nov 2019		
		Local	525,606.180	99.993716	525,573.15	99.826250	524,692.94	-880.21	0.50
Original Face:		Base	565,000.000	99.993716	525,573.15	99.826250	524,692.94	-880.21	0.50
44918LAB8	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 C A2A					0.99	15 Nov 2018		
		Local	335,795.050	99.939731	335,592.67	99.934540	335,575.24	-17.43	0.32
Original Face:		Base	950,000.000	99.939731	335,592.67	99.934540	335,575.24	-17.43	0.32

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
44918LAD4	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 C A3					1.46	18 Feb 2020		
		Local	395,000.000	99.987742	394,951.58	99.916320	394,669.46	-282.12	0.38
Original Face:		Base	395,000.000	99.987742	394,951.58	99.916320	394,669.46	-282.12	0.38
44930UAD8	HYUNDAI AUTO RECEIVABLES TRUST HART 2016 A A3					1.56	15 Sep 2020		
		Local	900,000.000	99.968750	899,718.75	99.945040	899,505.36	-213.39	0.86
Original Face:		Base	900,000.000	99.968750	899,718.75	99.945040	899,505.36	-213.39	0.86
458140AL4	INTEL CORP SR UNSECURED 12/17 1.35					1.35	15 Dec 2017		
		Local	500,000.000	100.122546	500,612.73	100.097900	500,489.50	-123.23	0.48
		Base		100.122546	500,612.73	100.097900	500,489.50	-123.23	0.48
459200HZ7	IBM CORP SR UNSECURED 02/18 1.125					1.125	06 Feb 2018		
		Local	1,000,000.000	99.904826	999,048.26	99.966100	999,661.00	612.74	0.96
		Base		99.904826	999,048.26	99.966100	999,661.00	612.74	0.96
46625HJS0	JPMORGAN CHASE + CO SR UNSECURED 01/19 VAR					1.669	28 Jan 2019		
		Local	1,251,000.000	99.124866	1,240,052.07	100.620100	1,258,757.45	18,705.38	1.21
		Base		99.124866	1,240,052.07	100.620100	1,258,757.45	18,705.38	1.21
46625HNY2	JPMORGAN CHASE + CO SR UNSECURED 10/20 VAR					2.244	29 Oct 2020		
		Local	500,000.000	102.159044	510,795.22	102.222900	511,114.50	319.28	0.49
		Base		102.159044	510,795.22	102.222900	511,114.50	319.28	0.49
47787VAC5	JOHN DEERE OWNER TRUST JDOT 2014 A A3					0.92	16 Apr 2018		
		Local	221,114.080	99.981774	221,073.78	99.960660	221,027.09	-46.69	0.21
Original Face:		Base	1,600,000.000	99.981774	221,073.78	99.960660	221,027.09	-46.69	0.21
47787XAB3	JOHN DEERE OWNER TRUST JDOT 2017 A A2					1.5	15 Oct 2019		
		Local	740,000.000	99.999600	739,997.04	99.999600	739,997.04	0.00	0.71
Original Face:		Base	740,000.000	99.999600	739,997.04	99.999600	739,997.04	0.00	0.71
478160BL7	JOHNSON + JOHNSON SR UNSECURED 11/17 1.125					1.125	21 Nov 2017		
		Local	340,000.000	99.980897	339,935.05	100.001100	340,003.74	68.69	0.33
		Base		99.980897	339,935.05	100.001100	340,003.74	68.69	0.33
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	1,250,000.000	100.201295	1,252,516.19	100.266000	1,253,325.00	808.81	1.20
		Base		100.201295	1,252,516.19	100.266000	1,253,325.00	808.81	1.20

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
494368BT9	KIMBERLY CLARK CORP SR UNSECURED 02/19 1.4					1.4	15 Feb 2019		
		Local	900,000.000	99.996054	899,964.49	99.710400	897,393.60	-2,570.89	0.86
		Base		99.996054	899,964.49	99.710400	897,393.60	-2,570.89	0.86
548661DL8	LOWE S COS INC SR UNSECURED 04/19 1.15					1.15	15 Apr 2019		
		Local	1,370,000.000	99.923211	1,368,947.99	98.968300	1,355,865.71	-13,082.28	1.30
		Base		99.923211	1,368,947.99	98.968300	1,355,865.71	-13,082.28	1.30
55279HAF7	MANUF + TRADERS TRUST CO SR UNSECURED 07/17 1.4					1.4	25 Jul 2017		
		Local	590,000.000	99.995863	589,975.59	100.078800	590,464.92	489.33	0.57
		Base		99.995863	589,975.59	100.078800	590,464.92	489.33	0.57
585055BA3	MEDTRONIC INC COMPANY GUAR 04/18 1.375					1.375	01 Apr 2018		
		Local	1,000,000.000	100.107829	1,001,078.29	99.995400	999,954.00	-1,124.29	0.96
		Base		100.107829	1,001,078.29	99.995400	999,954.00	-1,124.29	0.96
58769BAD6	MERCEDES BENZ AUTO RECEIVABLES MBART 2016 1 A3					1.26	16 Feb 2021		
		Local	840,000.000	99.989076	839,908.24	99.335540	834,418.54	-5,489.70	0.80
Original Face:		Base	840,000.000	99.989076	839,908.24	99.335540	834,418.54	-5,489.70	0.80
587729AC8	MERCEDES BENZ AUTO RECEIVABLES MBART 2014 1 A3					0.87	15 Oct 2018		
		Local	430,584.670	99.995576	430,565.62	99.905230	430,176.60	-389.02	0.41
Original Face:		Base	1,530,000.000	99.995576	430,565.62	99.905230	430,176.60	-389.02	0.41
58772PAD0	MERCEDES BENZ AUTO RECEIVABLES MBART 2015 1 A3					1.34	16 Dec 2019		
		Local	600,000.000	99.895750	599,374.50	99.961150	599,766.90	392.40	0.57
Original Face:		Base	600,000.000	99.895750	599,374.50	99.961150	599,766.90	392.40	0.57
58933YAH8	MERCK + CO INC SR UNSECURED 05/18 VAR					1.41233	18 May 2018		
		Local	1,000,000.000	100.071554	1,000,715.54	100.533000	1,005,330.00	4,614.46	0.96
		Base		100.071554	1,000,715.54	100.533000	1,005,330.00	4,614.46	0.96
594918BF0	MICROSOFT CORP SR UNSECURED 11/18 1.3					1.3	03 Nov 2018		
		Local	990,000.000	99.944161	989,447.19	100.022800	990,225.72	778.53	0.95
		Base		99.944161	989,447.19	100.022800	990,225.72	778.53	0.95
594918BN3	MICROSOFT CORP SR UNSECURED 08/19 1.1					1.1	08 Aug 2019		
		Local	660,000.000	99.916283	659,447.47	99.010800	653,471.28	-5,976.19	0.63
		Base		99.916283	659,447.47	99.010800	653,471.28	-5,976.19	0.63

& 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
61761JVM8	MORGAN STANLEY SR UNSECURED 01/18 1.875					1.875	05 Jan 2018		
		Local	1,000,000.000	100.047553	1,000,475.53	100.326300	1,003,263.00	2,787.47	0.96
		Base		100.047553	1,000,475.53	100.326300	1,003,263.00	2,787.47	0.96
65477MAC2	NISSAN AUTO RECEIVABLES OWNER NAROT 2013 C A3					0.67	15 Aug 2018		
		Local	114,684.710	99.910930	114,582.56	99.952340	114,630.05	47.49	0.11
Original Face:		Base	1,500,000.000	99.910930	114,582.56	99.952340	114,630.05	47.49	0.11
65477PAC5	NISSAN AUTO RECEIVABLES OWNER NAROT 2014 A A3					0.72	15 Aug 2018		
		Local	112,573.540	99.985174	112,556.85	99.925690	112,489.89	-66.96	0.11
Original Face:		Base	785,000.000	99.985174	112,556.85	99.925690	112,489.89	-66.96	0.11
65477UAC4	NISSAN AUTO RECEIVABLES OWNER NAROT 2015 A A3					1.05	15 Oct 2019		
		Local	852,231.540	99.906574	851,435.33	99.793060	850,467.93	-967.40	0.81
Original Face:		Base	1,150,000.000	99.906574	851,435.33	99.793060	850,467.93	-967.40	0.81
65477WAC0	NISSAN AUTO RECEIVABLES OWNER NAROT 2014 B A3					1.11	15 May 2019		
		Local	773,398.590	99.996491	773,371.45	99.913960	772,733.16	-638.29	0.74
Original Face:		Base	1,400,000.000	99.996491	773,371.45	99.913960	772,733.16	-638.29	0.74
68389XAN5	ORACLE CORP SR UNSECURED 10/17 1.2					1.2	15 Oct 2017		
		Local	1,000,000.000	99.951860	999,518.60	100.081800	1,000,818.00	1,299.40	0.96
		Base		99.951860	999,518.60	100.081800	1,000,818.00	1,299.40	0.96
68389XAR6	ORACLE CORP SR UNSECURED 01/19 VAR					1.60178	15 Jan 2019		
		Local	500,000.000	100.339044	501,695.22	100.904000	504,520.00	2,824.78	0.48
		Base		100.339044	501,695.22	100.904000	504,520.00	2,824.78	0.48
69353RDY1	PNC BANK NA SR UNSECURED 10/17 1.5					1.5	18 Oct 2017		
		Local	500,000.000	99.996514	499,982.57	100.102800	500,514.00	531.43	0.48
		Base		99.996514	499,982.57	100.102800	500,514.00	531.43	0.48
69353REN4	PNC BANK NA SR UNSECURED 06/18 VAR					1.35067	01 Jun 2018		
		Local	1,400,000.000	99.934714	1,399,086.00	100.347500	1,404,865.00	5,779.00	1.35
		Base		99.934714	1,399,086.00	100.347500	1,404,865.00	5,779.00	1.35
69353REX2	PNC BANK NA SR UNSECURED 07/19 1.45					1.45	29 Jul 2019		
		Local	250,000.000	99.887488	249,718.72	99.274600	248,186.50	-1,532.22	0.24
		Base		99.887488	249,718.72	99.274600	248,186.50	-1,532.22	0.24

& 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
69371RL87	PACCAR FINANCIAL CORP SR UNSECURED 06/17 1.1					1.1	06 Jun 2017		
		Local	795,000.000	99.988582	794,909.23	99.972700	794,782.97	-126.26	0.76
		Base		99.988582	794,909.23	99.972700	794,782.97	-126.26	0.76
69371RM45	PACCAR FINANCIAL CORP SR UNSECURED 03/18 1.45					1.45	09 Mar 2018		
		Local	385,000.000	99.968008	384,876.83	100.070900	385,272.97	396.14	0.37
		Base		99.968008	384,876.83	100.070900	385,272.97	396.14	0.37
69371RM52	PACCAR FINANCIAL CORP SR UNSECURED 05/18 1.4					1.4	18 May 2018		
		Local	555,000.000	99.946645	554,703.88	100.014100	555,078.26	374.38	0.53
		Base		99.946645	554,703.88	100.014100	555,078.26	374.38	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	98.584600	266,178.42	-3,821.58	0.25
		Base		100.000000	270,000.00	98.584600	266,178.42	-3,821.58	0.25
74005PBC7	PRAXAIR INC SR UNSECURED 11/17 1.05					1.05	07 Nov 2017		
		Local	500,000.000	99.835634	499,178.17	99.901400	499,507.00	328.83	0.48
		Base		99.835634	499,178.17	99.901400	499,507.00	328.83	0.48
74005PBH6	PRAXAIR INC SR UNSECURED 11/18 1.25					1.25	07 Nov 2018		
		Local	1,000,000.000	99.653344	996,533.44	99.414100	994,141.00	-2,392.44	0.95
		Base		99.653344	996,533.44	99.414100	994,141.00	-2,392.44	0.95
857477AK9	STATE STREET CORP SR UNSECURED 05/18 1.35					1.35	15 May 2018		
		Local	705,000.000	99.976956	704,837.54	99.872300	704,099.72	-737.82	0.67
		Base		99.976956	704,837.54	99.872300	704,099.72	-737.82	0.67
88579YAP6	3M COMPANY SR UNSECURED 08/18 1.375					1.375	07 Aug 2018		
		Local	1,535,000.000	99.936384	1,534,023.50	100.133100	1,537,043.09	3,019.59	1.47
		Base		99.936384	1,534,023.50	100.133100	1,537,043.09	3,019.59	1.47
89190AAC4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 C A3					0.93	16 Jul 2018		
		Local	386,421.730	99.997860	386,413.46	99.931780	386,158.11	-255.35	0.37
Original Face:		Base	1,120,000.000	99.997860	386,413.46	99.931780	386,158.11	-255.35	0.37
89231LAD9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2016 D A3					1.23	15 Oct 2020		
		Local	320,000.000	99.988678	319,963.77	99.350720	317,922.30	-2,041.47	0.30
Original Face:		Base	320,000.000	99.988678	319,963.77	99.350720	317,922.30	-2,041.47	0.30

& 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
89231MAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3					0.67	15 Dec 2017		
		Local	19,276.270	99.998651	19,276.01	99.995330	19,275.37	-0.64	0.02
Original Face:		Base	830,000.000	99.998651	19,276.01	99.995330	19,275.37	-0.64	0.02
89236TBH7	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/17 1.125					1.125	16 May 2017		
		Local	1,000,000.000	99.996324	999,963.24	99.996324	999,963.24	0.00	0.96
		Base		99.996324	999,963.24	99.996324	999,963.24	0.00	0.96
89237KAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2016 A A3					1.25	16 Mar 2020		
		Local	750,000.000	99.705248	747,789.36	99.708790	747,815.93	26.57	0.72
Original Face:		Base	750,000.000	99.705248	747,789.36	99.708790	747,815.93	26.57	0.72
911312AP1	UNITED PARCEL SERVICE SR UNSECURED 10/17 1.125					1.125	01 Oct 2017		
		Local	700,000.000	99.942059	699,594.41	99.916200	699,413.40	-181.01	0.67
		Base		99.942059	699,594.41	99.916200	699,413.40	-181.01	0.67
913017BU2	UNITED TECHNOLOGIES CORP SR UNSECURED 06/17 1.8					1.8	01 Jun 2017		
		Local	800,000.000	100.178688	801,429.50	100.174300	801,394.40	-35.10	0.77
		Base		100.178688	801,429.50	100.174300	801,394.40	-35.10	0.77
913017CK3	UNITED TECHNOLOGIES CORP SR UNSECURED 11/19 VAR					1.384	01 Nov 2019		
		Local	685,000.000	100.000000	685,000.00	100.756900	690,184.77	5,184.77	0.66
		Base		100.000000	685,000.00	100.756900	690,184.77	5,184.77	0.66
91324PCF7	UNITEDHEALTH GROUP INC SR UNSECURED 12/17 1.4					1.4	15 Dec 2017		
		Local	205,000.000	99.963839	204,925.87	100.073700	205,151.09	225.22	0.20
		Base		99.963839	204,925.87	100.073700	205,151.09	225.22	0.20
91324PCK6	UNITEDHEALTH GROUP INC SR UNSECURED 07/17 1.45					1.45	17 Jul 2017		
		Local	1,000,000.000	100.140861	1,001,408.61	100.101200	1,001,012.00	-396.61	0.96
		Base		100.140861	1,001,408.61	100.101200	1,001,012.00	-396.61	0.96
92343VBF0	VERIZON COMMUNICATIONS SR UNSECURED 11/17 1.1					1.1	01 Nov 2017		
		Local	1,037,000.000	99.883062	1,035,787.35	99.899700	1,035,959.89	172.54	0.99
		Base		99.883062	1,035,787.35	99.899700	1,035,959.89	172.54	0.99
92826CAA0	VISA INC SR UNSECURED 12/17 1.2					1.2	14 Dec 2017		
		Local	1,285,000.000	99.998224	1,284,977.18	100.096300	1,286,237.46	1,260.28	1.23
		Base		99.998224	1,284,977.18	100.096300	1,286,237.46	1,260.28	1.23

& 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
92867PAC7	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 2 A3					0.7	20 Apr 2018		
		Local	79,225.910	99.990874	79,218.68	99.969430	79,201.69	-16.99	0.08
	Original Face:	Base	1,725,000.000	99.990874	79,218.68	99.969430	79,201.69	-16.99	0.08
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR					2.28167	04 Mar 2021		
		Local	500,000.000	102.718222	513,591.11	102.747600	513,738.00	146.89	0.49
		Base		102.718222	513,591.11	102.747600	513,738.00	146.89	0.49
94974BFG0	WELLS FARGO + COMPANY SR UNSECURED 01/18 1.5					1.5	16 Jan 2018		
		Local	723,000.000	99.918006	722,407.18	100.015200	723,109.90	702.72	0.69
		Base		99.918006	722,407.18	100.015200	723,109.90	702.72	0.69
94974BFW5	WELLS FARGO + COMPANY SR UNSECURED 06/17 1.15					1.15	02 Jun 2017		
		Local	1,200,000.000	100.003983	1,200,047.79	99.996800	1,199,961.60	-86.19	1.15
		Base		100.003983	1,200,047.79	99.996800	1,199,961.60	-86.19	1.15
US DOLLAR Total									
		Local	93,680,150.720		93,735,147.63		93,721,200.75	-13,946.88	89.75
	Original Face:	Base	48,030,000.000		93,735,147.63		93,721,200.75	-13,946.88	89.75
FIXED INCOME Total									
		Base	93,680,150.720		93,735,147.63		93,721,200.75	-13,946.88	89.75
	Original Face:		48,030,000.000						

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

Holdings

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

As of: *February 28, 2017* *View Date:* *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		104,429,656.890	Base	104,486,510.99		104,425,858.04	-60,652.95	100.00
Original Face:		48,030,000.000						

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

Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796KN8	TREASURY BILL 03/17 0.00000					0.48	16 Mar 2017		
		Local	10,000,000.000	99.980000	9,998,000.00	99.980000	9,998,000.00	0.00	0.86
		Base		99.980000	9,998,000.00	99.980000	9,998,000.00	0.00	0.86
926NKW009	AMHERST PIERPONT 04/15 VAR					0.51	01 Mar 2017		
		Local	190,853,366.930	100.000000	190,853,366.93	100.000000	190,853,366.93	0.00	16.48
		Base		100.000000	190,853,366.93	100.000000	190,853,366.93	0.00	16.48
US DOLLAR Total									
		Local	200,853,366.930		200,851,366.93		200,851,366.93	0.00	17.34
		Base			200,851,366.93		200,851,366.93	0.00	17.34
CASH EQUIVALENT Total									
		Base	200,853,366.930		200,851,366.93		200,851,366.93	0.00	17.34
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
31315KA42	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 08/16 0.00000					0.34	01 Aug 2016		
		Local	0.000	0.000000	-0.18	0.000000	0.00	0.18	0.00
		Base		0.000000	-0.18	0.000000	0.00	0.18	0.00
31315KC24	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 08/16 0.00000					0.01	15 Aug 2016		
		Local	0.000	0.000000	-0.18	0.000000	0.00	0.18	0.00
		Base		0.000000	-0.18	0.000000	0.00	0.18	0.00
31315KJ35	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 10/16 0.00000					0.01	03 Oct 2016		
		Local	0.000	0.000000	-0.07	0.000000	0.00	0.07	0.00
		Base		0.000000	-0.07	0.000000	0.00	0.07	0.00
31315KN22	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 11/16 0.00000						03 Nov 2016		
		Local	0.000	0.000000	-0.16	0.000000	0.00	0.16	0.00
		Base		0.000000	-0.16	0.000000	0.00	0.16	0.00

& 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
31315KYV6	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 07/16 0.00000					0.01	01 Jul 2016		
		Local	0.000	0.000000	-0.13	0.000000	0.00	0.13	0.00
		Base		0.000000	-0.13	0.000000	0.00	0.13	0.00
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	14,069,579.320	105.363208	14,824,160.12	103.088355	14,504,097.88	-320,062.24	1.25
Original Face:		Base	24,487,993.000	105.363208	14,824,160.12	103.088355	14,504,097.88	-320,062.24	1.25
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	4,759,256.500	105.252819	5,009,251.62	103.038794	4,903,880.50	-105,371.12	0.42
Original Face:		Base	10,000,000.000	105.252819	5,009,251.62	103.038794	4,903,880.50	-105,371.12	0.42
3132X0EY3	FARMER MAC UNSECURED 02/20 VAR					1.2565	19 Feb 2020		
		Local	20,000,000.000	100.000000	20,000,000.00	100.906500	20,181,300.00	181,300.00	1.74
		Base		100.000000	20,000,000.00	100.906500	20,181,300.00	181,300.00	1.74
313313HF8	FED FARM CRD DISCOUNT NT DISCOUNT NOT 06/17 0.00000					0.01	23 Jun 2017		
		Local	10,000,000.000	99.829000	9,982,900.00	99.825800	9,982,580.00	-320.00	0.86
		Base		99.829000	9,982,900.00	99.825800	9,982,580.00	-320.00	0.86
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	99.328800	8,939,592.00	-60,408.00	0.77
		Base		100.000000	9,000,000.00	99.328800	8,939,592.00	-60,408.00	0.77
313384K99	FED HOME LN DISCOUNT NT DISCOUNT NOT 10/16 0.00000					0.01	17 Oct 2016		
		Local	0.000	0.000000	-0.27	0.000000	0.00	0.27	0.00
		Base		0.000000	-0.27	0.000000	0.00	0.27	0.00
313384L31	FED HOME LN DISCOUNT NT DISCOUNT NOT 10/16 0.00000					0.01	19 Oct 2016		
		Local	0.000	0.000000	-0.09	0.000000	0.00	0.09	0.00
		Base		0.000000	-0.09	0.000000	0.00	0.09	0.00
313384N88	FED HOME LN DISCOUNT NT DISCOUNT NOT 11/16 0.00000					0.01	09 Nov 2016		
		Local	0.000	0.000000	-0.04	0.000000	0.00	0.04	0.00
		Base		0.000000	-0.04	0.000000	0.00	0.04	0.00
313384U98	FED HOME LN DISCOUNT NT DISCOUNT NOT 12/16 0.00000					0.01	28 Dec 2016		
		Local	0.000	0.000000	-0.17	0.000000	0.00	0.17	0.00
		Base		0.000000	-0.17	0.000000	0.00	0.17	0.00

& 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
313384YU7	FED HOME LN DISCOUNT NT DISCOUNT NOT 06/16 0.00000					0.01	30 Jun 2016		
		0.000	Local	0.000000	-0.03	0.000000	0.00	0.03	0.00
			Base	0.000000	-0.03	0.000000	0.00	0.03	0.00
313384ZS1	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/16 0.00000					0.01	22 Jul 2016		
		0.000	Local	0.000000	-0.17	0.000000	0.00	0.17	0.00
			Base	0.000000	-0.17	0.000000	0.00	0.17	0.00
313385AS5	FED HOME LN DISCOUNT NT DISCOUNT NOT 01/17 0.00000					0.01	17 Jan 2017		
		0.000	Local	0.000000	-0.02	0.000000	0.00	0.02	0.00
			Base	0.000000	-0.02	0.000000	0.00	0.02	0.00
313385AT3	FED HOME LN DISCOUNT NT DISCOUNT NOT 01/17 0.00000					0.01	18 Jan 2017		
		0.000	Local	0.000000	-0.17	0.000000	0.00	0.17	0.00
			Base	0.000000	-0.17	0.000000	0.00	0.17	0.00
313385BA3	FED HOME LN DISCOUNT NT DISCOUNT NOT 01/17 0.00000					0.2624952	25 Jan 2017		
		0.000	Local	0.000000	17,158.32	0.000000	0.00	-17,158.32	0.00
			Base	0.000000	17,158.32	0.000000	0.00	-17,158.32	0.00
313385BC9	FED HOME LN DISCOUNT NT DISCOUNT NOT 01/17 0.00000					0.01	27 Jan 2017		
		0.000	Local	0.000000	-0.27	0.000000	0.00	0.27	0.00
			Base	0.000000	-0.27	0.000000	0.00	0.27	0.00
313385CS3	FED HOME LN DISCOUNT NT DISCOUNT NOT 03/17 0.00000					0.01	06 Mar 2017		
		10,000,000.000	Local	99.994444	9,999,444.44	99.994444	9,999,444.44	0.00	0.86
			Base	99.994444	9,999,444.44	99.994444	9,999,444.44	0.00	0.86
313385CZ7	FED HOME LN DISCOUNT NT DISCOUNT NOT 03/17 0.00000					0.01	13 Mar 2017		
		32,500,000.000	Local	99.983333	32,494,583.33	99.983333	32,494,583.33	0.00	2.81
			Base	99.983333	32,494,583.33	99.983333	32,494,583.33	0.00	2.81
313385DR4	FED HOME LN DISCOUNT NT DISCOUNT NOT 03/17 0.00000					0.01	29 Mar 2017		
		30,000,000.000	Local	99.960333	29,988,100.00	99.960333	29,988,100.00	0.00	2.59
			Base	99.960333	29,988,100.00	99.960333	29,988,100.00	0.00	2.59
313385DT0	FED HOME LN DISCOUNT NT DISCOUNT NOT 03/17 0.00000					0.01	31 Mar 2017		
		30,000,000.000	Local	99.956250	29,986,875.00	99.956250	29,986,875.00	0.00	2.59
			Base	99.956250	29,986,875.00	99.956250	29,986,875.00	0.00	2.59

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
313385DW3	FED HOME LN DISCOUNT NT DISCOUNT NOT 04/17 0.00000					0.01	03 Apr 2017		
		Local	30,000,000.000	99.951417	29,985,425.00	99.951417	29,985,425.00	0.00	2.59
		Base		99.951417	29,985,425.00	99.951417	29,985,425.00	0.00	2.59
313385FA9	FED HOME LN DISCOUNT NT DISCOUNT NOT 05/17 0.00000					0.01	01 May 2017		
		Local	10,000,000.000	99.892403	9,989,240.28	99.892403	9,989,240.28	0.00	0.86
		Base		99.892403	9,989,240.28	99.892403	9,989,240.28	0.00	0.86
313385FX9	FED HOME LN DISCOUNT NT DISCOUNT NOT 05/17 0.00000					0.01	22 May 2017		
		Local	30,000,000.000	99.878139	29,963,441.66	99.878139	29,963,441.66	0.00	2.59
		Base		99.878139	29,963,441.66	99.878139	29,963,441.66	0.00	2.59
313385GH3	FED HOME LN DISCOUNT NT DISCOUNT NOT 06/17 0.00000					0.01	01 Jun 2017		
		Local	23,500,000.000	99.864556	23,468,170.55	99.859400	23,466,959.00	-1,211.55	2.03
		Base		99.864556	23,468,170.55	99.859400	23,466,959.00	-1,211.55	2.03
313385HU3	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/17 0.00000					0.01	06 Jul 2017		
		Local	30,000,000.000	99.805972	29,941,791.66	99.798900	29,939,670.00	-2,121.66	2.58
		Base		99.805972	29,941,791.66	99.798900	29,939,670.00	-2,121.66	2.58
313397HR5	FREDDIE MAC DISCOUNT NT DISCOUNT NOT 07/17 0.00000					0.01	03 Jul 2017		
		Local	20,000,000.000	99.817444	19,963,488.89	99.803700	19,960,740.00	-2,748.89	1.72
		Base		99.817444	19,963,488.89	99.803700	19,960,740.00	-2,748.89	1.72
3133ECE34	FEDERAL FARM CREDIT BANK BONDS 01/18 VAR					0.84056	30 Jan 2018		
		Local	20,000,000.000	100.000000	20,000,000.00	100.225100	20,045,020.00	45,020.00	1.73
		Base		100.000000	20,000,000.00	100.225100	20,045,020.00	45,020.00	1.73
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	99.638300	9,963,830.00	-36,170.00	0.86
		Base		100.000000	10,000,000.00	99.638300	9,963,830.00	-36,170.00	0.86
3133EFJP3	FEDERAL FARM CREDIT BANK BONDS 10/18 1.1					1.1	15 Oct 2018		
		Local	20,000,000.000	99.983768	19,996,753.64	99.685200	19,937,040.00	-59,713.64	1.72
		Base		99.983768	19,996,753.64	99.685200	19,937,040.00	-59,713.64	1.72
3133EFQJ9	FEDERAL FARM CREDIT BANK BONDS 11/18 VAR					0.89944	23 Nov 2018		
		Local	20,000,000.000	99.894460	19,978,891.94	100.378100	20,075,620.00	96,728.06	1.73
		Base		99.894460	19,978,891.94	100.378100	20,075,620.00	96,728.06	1.73

& 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
3133EFUE5	FEDERAL FARM CREDIT BANK BONDS 12/18 1.42					1.42	28 Dec 2018		
		Local	6,875,000.000	100.000000	6,875,000.00	100.002000	6,875,137.50	137.50	0.59
		Base		100.000000	6,875,000.00	100.002000	6,875,137.50	137.50	0.59
3133EFUS4	FEDERAL FARM CREDIT BANK BONDS 01/19 1.47					1.47	25 Jan 2019		
		Local	7,350,000.000	100.000000	7,350,000.00	99.946300	7,346,053.05	-3,946.95	0.63
		Base		100.000000	7,350,000.00	99.946300	7,346,053.05	-3,946.95	0.63
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					1.11722	22 Jan 2021		
		Local	10,000,000.000	99.984423	9,998,442.25	100.416800	10,041,680.00	43,237.75	0.87
		Base		99.984423	9,998,442.25	100.416800	10,041,680.00	43,237.75	0.87
3133EGMU6	FEDERAL FARM CREDIT BANK BONDS 01/19 VAR					0.94722	22 Jan 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.442700	5,022,135.00	22,135.00	0.43
		Base		100.000000	5,000,000.00	100.442700	5,022,135.00	22,135.00	0.43
3133EGUP8	FEDERAL FARM CREDIT BANK BONDS 03/19 VAR					0.92	15 Mar 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	100.330800	10,033,080.00	33,080.00	0.87
		Base		100.000000	10,000,000.00	100.330800	10,033,080.00	33,080.00	0.87
3133EGZS7	FEDERAL FARM CREDIT BANK BONDS 10/19 VAR					0.95944	24 Oct 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	100.396300	10,039,630.00	39,630.00	0.87
		Base		100.000000	10,000,000.00	100.396300	10,039,630.00	39,630.00	0.87
3134G8KY4	FREDDIE MAC NOTES 02/19 1.25					1.25	26 Feb 2019		
		Local	5,700,000.000	100.000000	5,700,000.00	99.802600	5,688,748.20	-11,251.80	0.49
		Base		100.000000	5,700,000.00	99.802600	5,688,748.20	-11,251.80	0.49
3134G8L56	FREDDIE MAC NOTES 02/19 VAR					1.25	26 Feb 2019		
		Local	4,100,000.000	100.000000	4,100,000.00	99.999600	4,099,983.60	-16.40	0.35
		Base		100.000000	4,100,000.00	99.999600	4,099,983.60	-16.40	0.35
3134G8L98	FREDDIE MAC NOTES 02/18 1.05					1.05	26 Feb 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	99.998800	9,999,880.00	-120.00	0.86
		Base		100.000000	10,000,000.00	99.998800	9,999,880.00	-120.00	0.86
3134G8LW7	FREDDIE MAC NOTES 08/17 0.81					0.81	25 Aug 2017		
		Local	20,000,000.000	100.000000	20,000,000.00	100.004500	20,000,900.00	900.00	1.73
		Base		100.000000	20,000,000.00	100.004500	20,000,900.00	900.00	1.73

& 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
3134G9P43	FREDDIE MAC NOTES 01/18 0.75					0.75	26 Jan 2018		
		Local	15,000,000.000	100.000000	15,000,000.00	99.660400	14,949,060.00	-50,940.00	1.29
		Base		100.000000	15,000,000.00	99.660400	14,949,060.00	-50,940.00	1.29
313588YV1	FANNIE DISCOUNT NOTE DISCOUNT NOT 07/16 0.00000					0.26	01 Jul 2016		
		Local	0.000	0.000000	-0.07	0.000000	0.00	0.07	0.00
		Base		0.000000	-0.07	0.000000	0.00	0.07	0.00
3135G0H63	FANNIE MAE NOTES 01/19 1.375					1.375	28 Jan 2019		
		Local	9,000,000.000	99.961222	8,996,510.00	100.185200	9,016,668.00	20,158.00	0.78
		Base		99.961222	8,996,510.00	100.185200	9,016,668.00	20,158.00	0.78
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.7	27 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	99.852200	9,985,220.00	-14,780.00	0.86
		Base		100.000000	10,000,000.00	99.852200	9,985,220.00	-14,780.00	0.86
3135G0XD0	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	99.919900	9,991,990.00	-8,010.00	0.86
		Base		100.000000	10,000,000.00	99.919900	9,991,990.00	-8,010.00	0.86
3135G0XG3	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		Local	19,726,000.000	100.000000	19,726,000.00	99.593700	19,645,853.26	-80,146.74	1.70
		Base		100.000000	19,726,000.00	99.593700	19,645,853.26	-80,146.74	1.70
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	1,260,533.000	100.151203	1,262,438.96	100.731520	1,269,754.05	7,315.09	0.11
Original Face:		Base	5,000,000.000	100.151203	1,262,438.96	100.731520	1,269,754.05	7,315.09	0.11
3136A8PR5	FANNIE MAE FNR 2012 100 TA					1.75	25 Apr 2042		
		Local	6,196,600.530	99.734962	6,180,177.20	95.270660	5,903,542.22	-276,634.98	0.51
Original Face:		Base	11,452,445.000	99.734962	6,180,177.20	95.270660	5,903,542.22	-276,634.98	0.51
3136ACHX2	FANNIE MAE FNR 2013 17 WB					1.75	25 Aug 2042		
		Local	7,307,588.610	100.326123	7,331,420.36	94.047670	6,872,616.82	-458,803.54	0.59
Original Face:		Base	11,058,708.000	100.326123	7,331,420.36	94.047670	6,872,616.82	-458,803.54	0.59
3136AM6C8	FANNIE MAE FNR 2015 24 A					3.0	25 Jun 2039		
		Local	17,241,535.750	102.154556	17,613,014.28	102.069090	17,598,278.64	-14,735.64	1.52
Original Face:		Base	38,900,000.000	102.154556	17,613,014.28	102.069090	17,598,278.64	-14,735.64	1.52

& 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
3136ANMF1	FANNIEMAE ACES FNA 2015 M8 FA					0.724558	25 Nov 2018		
		Local	20,847,271.650	99.791059	20,803,713.06	99.951460	20,837,152.38	33,439.32	1.80
Original Face:		Base	26,125,000.000	99.791059	20,803,713.06	99.951460	20,837,152.38	33,439.32	1.80
3136AP3Z3	FANNIEMAE ACES FNA 2015 M12 FA					0.894551	25 Apr 2020		
		Local	4,112,241.550	99.977728	4,111,325.69	100.114840	4,116,964.05	5,638.36	0.36
Original Face:		Base	5,000,000.000	99.977728	4,111,325.69	100.114840	4,116,964.05	5,638.36	0.36
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		Local	1,274,631.350	98.380386	1,253,987.24	101.474920	1,293,431.14	39,443.90	0.11
Original Face:		Base	5,000,000.000	98.380386	1,253,987.24	101.474920	1,293,431.14	39,443.90	0.11
3137A6DT6	FREDDIE MAC FHR 3815 GD					4.0	15 Sep 2025		
		Local	316,709.650	102.133860	323,467.79	102.533770	324,734.34	1,266.55	0.03
Original Face:		Base	5,000,000.000	102.133860	323,467.79	102.533770	324,734.34	1,266.55	0.03
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	362,572.950	101.913510	369,510.82	102.148490	370,362.79	851.97	0.03
Original Face:		Base	5,000,000.000	101.913510	369,510.82	102.148490	370,362.79	851.97	0.03
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	4,096,742.900	99.974301	4,095,690.08	99.296430	4,067,919.45	-27,770.63	0.35
Original Face:		Base	10,000,000.000	99.974301	4,095,690.08	99.296430	4,067,919.45	-27,770.63	0.35
3137APS27	FREDDIE MAC FHR 4053 PA					3.0	15 Apr 2040		
		Local	2,616,005.400	103.350185	2,703,646.43	101.452770	2,654,009.94	-49,636.49	0.23
Original Face:		Base	10,000,000.000	103.350185	2,703,646.43	101.452770	2,654,009.94	-49,636.49	0.23
3137AQTX6	FREDDIE MAC FHR 4048 CA					2.0	15 Sep 2041		
		Local	4,685,307.490	100.840901	4,724,706.28	99.185410	4,647,141.44	-77,564.84	0.40
Original Face:		Base	12,022,600.000	100.840901	4,724,706.28	99.185410	4,647,141.44	-77,564.84	0.40
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	7,667,691.890	100.418837	7,699,806.99	96.866260	7,427,406.36	-272,400.63	0.64
Original Face:		Base	15,363,692.000	100.418837	7,699,806.99	96.866260	7,427,406.36	-272,400.63	0.64
3137ARV78	FREDDIE MAC FHR 4079 AH					2.0	15 Jul 2027		
		Local	11,428,114.800	101.918824	11,647,400.24	98.832500	11,294,691.56	-352,708.68	0.98
Original Face:		Base	24,000,000.000	101.918824	11,647,400.24	98.832500	11,294,691.56	-352,708.68	0.98

& 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
3137ASUV4	FREDDIE MAC FHR 4094 CA					2.0	15 Aug 2039		
		Local	4,029,454.400	100.389849	4,045,163.20	99.378180	4,004,398.45	-40,764.75	0.35
Original Face:		Base	10,000,000.000	100.389849	4,045,163.20	99.378180	4,004,398.45	-40,764.75	0.35
3137AUBR9	FREDDIE MAC FHR 4111 AG					1.75	15 Aug 2039		
		Local	12,231,349.330	100.875098	12,338,385.67	99.186550	12,131,853.42	-206,532.25	1.05
Original Face:		Base	29,723,368.000	100.875098	12,338,385.67	99.186550	12,131,853.42	-206,532.25	1.05
3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.0	15 Feb 2042		
		Local	2,242,725.540	101.878976	2,284,865.81	98.399770	2,206,836.77	-78,029.04	0.19
Original Face:		Base	9,815,000.000	101.878976	2,284,865.81	98.399770	2,206,836.77	-78,029.04	0.19
3137BMUC8	FHLMC MULTIFAMILY STRUCTURED P FHMS KJ03 A1					1.669	25 Jan 2021		
		Local	3,212,760.730	100.236769	3,220,367.56	98.692610	3,170,757.42	-49,610.14	0.27
Original Face:		Base	4,690,000.000	100.236769	3,220,367.56	98.692610	3,170,757.42	-49,610.14	0.27
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.0	15 Oct 2040		
		Local	10,000,000.000	102.031015	10,203,101.46	102.097050	10,209,705.00	6,603.54	0.88
Original Face:		Base	10,000,000.000	102.031015	10,203,101.46	102.097050	10,209,705.00	6,603.54	0.88
3137GACU9	FREDDIE MAC FHR 3721 DB					3.0	15 Sep 2030		
		Local	1,944,358.400	102.201326	1,987,160.06	100.606050	1,956,142.18	-31,017.88	0.17
Original Face:		Base	10,000,000.000	102.201326	1,987,160.06	100.606050	1,956,142.18	-31,017.88	0.17
313921FR4	FANNIE MAE FNR 2001 56 KZ					6.5	25 Oct 2031		
		Local	1,842,165.460	111.399169	2,052,157.02	112.574670	2,073,811.69	21,654.67	0.18
Original Face:		Base	12,777,000.000	111.399169	2,052,157.02	112.574670	2,073,811.69	21,654.67	0.18
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	414,554.100	106.454330	441,310.79	107.470720	445,524.28	4,213.49	0.04
Original Face:		Base	10,000,000.000	106.454330	441,310.79	107.470720	445,524.28	4,213.49	0.04
31397UG52	FANNIE MAE FNR 2011 64 DB					4.0	25 Jul 2041		
		Local	601,642.850	104.785430	630,434.05	106.244110	639,210.09	8,776.04	0.06
Original Face:		Base	5,000,000.000	104.785430	630,434.05	106.244110	639,210.09	8,776.04	0.06
31398CD47	FREDDIE MAC FHR 3527 DA					4.0	15 Apr 2029		
		Local	1,020,428.480	103.492820	1,056,070.21	103.737770	1,058,569.75	2,499.54	0.09
Original Face:		Base	16,000,000.000	103.492820	1,056,070.21	103.737770	1,058,569.75	2,499.54	0.09

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31398RXD2	FANNIE MAE FNR 2010 58 BA					4.0	25 Dec 2024		
		Local	74,384.200	101.566650	75,549.54	100.286000	74,596.94	-952.60	0.01
	Original Face:	Base	10,000,000.000	101.566650	75,549.54	100.286000	74,596.94	-952.60	0.01
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	443,571.900	105.833444	469,447.42	106.505460	472,428.29	2,980.87	0.04
	Original Face:	Base	5,000,000.000	105.833444	469,447.42	106.505460	472,428.29	2,980.87	0.04
31771EAB7	FICO STRIP PRN 2 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	9,650,000.000	99.287041	9,581,199.44	99.286000	9,581,099.00	-100.44	0.83
		Base		99.287041	9,581,199.44	99.286000	9,581,099.00	-100.44	0.83
31771EAC5	FICO STRIP PRN 3 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	99.287041	9,928,704.07	99.284500	9,928,450.00	-254.07	0.86
		Base		99.287041	9,928,704.07	99.284500	9,928,450.00	-254.07	0.86
31771EAD3	FICO STRIP PRN 4 DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	99.455383	9,945,538.32	99.490400	9,949,040.00	3,501.68	0.86
		Base		99.455383	9,945,538.32	99.490400	9,949,040.00	3,501.68	0.86
31771EAJ0	FICO STRIP PRN 9 DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	5,810,000.000	99.455383	5,778,357.76	99.542800	5,783,436.68	5,078.92	0.50
		Base		99.455383	5,778,357.76	99.542800	5,783,436.68	5,078.92	0.50
31771EAK7	FICO STRIP PRN10 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	99.287041	9,928,704.07	99.329600	9,932,960.00	4,255.93	0.86
		Base		99.287041	9,928,704.07	99.329600	9,932,960.00	4,255.93	0.86
31771EAL5	FICO STRIP PRN11 DEBENTURES 02/18 0.00000						08 Feb 2018		
		Local	10,000,000.000	99.044070	9,904,406.97	99.048800	9,904,880.00	473.03	0.86
		Base		99.044070	9,904,406.97	99.048800	9,904,880.00	473.03	0.86
31771KAB3	FICO STRIP PRIN DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	99.443919	9,944,391.92	99.410100	9,941,010.00	-3,381.92	0.86
		Base		99.443919	9,944,391.92	99.410100	9,941,010.00	-3,381.92	0.86
31771KAC1	FICO STRIP PRIN DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	99.455383	9,945,538.32	99.482900	9,948,290.00	2,751.68	0.86
		Base		99.455383	9,945,538.32	99.482900	9,948,290.00	2,751.68	0.86

& 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
31771KAD9	FICO STRIP PRIN DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	99.269282	9,926,928.16	99.429200	9,942,920.00	15,991.84	0.86
		Base		99.269282	9,926,928.16	99.429200	9,942,920.00	15,991.84	0.86
31771KAE7	FICO STRIP PRN DEBENTURES 02/18 0.00000						08 Feb 2018		
		Local	10,000,000.000	99.057282	9,905,728.24	98.891600	9,889,160.00	-16,568.24	0.85
		Base		99.057282	9,905,728.24	98.891600	9,889,160.00	-16,568.24	0.85
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.5	20 Apr 2042		
		Local	2,654,912.500	103.110140	2,737,484.00	103.706978	2,753,329.52	15,845.52	0.24
Original Face:		Base	9,875,825.000	103.110140	2,737,484.00	103.706978	2,753,329.52	15,845.52	0.24
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA					2.0	20 Aug 2041		
		Local	5,785,523.200	101.133274	5,851,089.02	99.284480	5,744,126.62	-106,962.40	0.50
Original Face:		Base	10,000,000.000	101.133274	5,851,089.02	99.284480	5,744,126.62	-106,962.40	0.50
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	10,000,000.000	101.684677	10,168,467.74	99.493660	9,949,366.00	-219,101.74	0.86
Original Face:		Base	10,000,000.000	101.684677	10,168,467.74	99.493660	9,949,366.00	-219,101.74	0.86
912796QG7	CASH MGMT BILL 03/17 0.00000					0.01	15 Mar 2017		
		Local	20,000,000.000	99.980944	19,996,188.89	99.980944	19,996,188.89	0.00	1.73
		Base		99.980944	19,996,188.89	99.980944	19,996,188.89	0.00	1.73
912828MV9	US TREASURY N/B 03/17 3.25					3.25	31 Mar 2017		
		Local	10,000,000.000	100.228303	10,022,830.31	100.228303	10,022,830.31	0.00	0.87
		Base		100.228303	10,022,830.31	100.228303	10,022,830.31	0.00	0.87
912828NG1	US TREASURY N/B 05/17 2.75					2.75	31 May 2017		
		Local	20,000,000.000	100.552951	20,110,590.28	100.558400	20,111,680.00	1,089.72	1.74
		Base		100.552951	20,110,590.28	100.558400	20,111,680.00	1,089.72	1.74
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		Local	5,000,000.000	99.271476	4,963,573.79	97.585900	4,879,295.00	-84,278.79	0.42
		Base		99.271476	4,963,573.79	97.585900	4,879,295.00	-84,278.79	0.42
912828Q45	US TREASURY N/B 03/18 0.875					0.875	31 Mar 2018		
		Local	5,000,000.000	100.080635	5,004,031.77	99.894500	4,994,725.00	-9,306.77	0.43
		Base		100.080635	5,004,031.77	99.894500	4,994,725.00	-9,306.77	0.43

& 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
912828S84	US TREASURY FRN 07/18 VAR					0.6896713	31 Jul 2018		
		Local	15,000,000.000	100.018541	15,002,781.13	100.146500	15,021,975.00	19,193.87	1.30
		Base		100.018541	15,002,781.13	100.146500	15,021,975.00	19,193.87	1.30
912828T75	US TREASURY FRN 10/18 VAR					0.6856713	31 Oct 2018		
		Local	10,000,000.000	99.987387	9,998,738.73	100.100300	10,010,030.00	11,291.27	0.86
		Base		99.987387	9,998,738.73	100.100300	10,010,030.00	11,291.27	0.86
912828T83	US TREASURY N/B 10/18 0.75					0.75	31 Oct 2018		
		Local	5,000,000.000	99.375748	4,968,787.40	99.347700	4,967,385.00	-1,402.40	0.43
		Base		99.375748	4,968,787.40	99.347700	4,967,385.00	-1,402.40	0.43
912828TB6	US TREASURY N/B 06/17 0.75					0.75	30 Jun 2017		
		Local	30,000,000.000	100.040368	30,012,110.34	100.062400	30,018,720.00	6,609.66	2.59
		Base		100.040368	30,012,110.34	100.062400	30,018,720.00	6,609.66	2.59
912828UU2	US TREASURY N/B 03/18 0.75					0.75	31 Mar 2018		
		Local	10,000,000.000	99.976295	9,997,629.52	99.757800	9,975,780.00	-21,849.52	0.86
		Base		99.976295	9,997,629.52	99.757800	9,975,780.00	-21,849.52	0.86
912828WH9	US TREASURY N/B 05/17 0.875					0.875	15 May 2017		
		Local	20,000,000.000	100.075418	20,015,083.54	100.075418	20,015,083.54	0.00	1.73
		Base		100.075418	20,015,083.54	100.075418	20,015,083.54	0.00	1.73
912828WT3	US TREASURY N/B 07/17 0.875					0.875	15 Jul 2017		
		Local	40,000,000.000	100.097668	40,039,067.23	100.078100	40,031,240.00	-7,827.23	3.46
		Base		100.097668	40,039,067.23	100.078100	40,031,240.00	-7,827.23	3.46
US DOLLAR Total									
		Local	957,951,214.430		959,937,895.85		957,458,297.72	-2,479,598.13	82.66
	Original Face:	Base	381,291,631.000		959,937,895.85		957,458,297.72	-2,479,598.13	82.66
FIXED INCOME Total									
		Base	957,951,214.430		959,937,895.85		957,458,297.72	-2,479,598.13	82.66
	Original Face:		381,291,631.000						

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

Holdings

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

As of: *February 28, 2017* *View Date:* *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

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

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

Books Closed

Prepared by State Street

Holdings

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

As of: *February 28, 2017* *View Date:* *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		1,158,804,581.360	Base	1,160,789,262.78		1,158,309,664.65	-2,479,598.13	100.00
Original Face:		381,291,631.000						

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

Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	0.070	1.000000	0.07	1.000000	0.07	0.00	0.00
		Base		1.000000	0.07	1.000000	0.07	0.00	0.00
US DOLLAR Total									
		Local	0.070		0.07		0.07	0.00	0.00
		Base			0.07		0.07	0.00	0.00
CASH Total									
		Base	0.070		0.07		0.07	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
02665JR69	AMERICAN HONDA FINAN					0.8	06 Apr 2017		
		Local	10,000,000.000	99.920000	9,992,000.00	99.920000	9,992,000.00	0.00	0.73
		Base		99.920000	9,992,000.00	99.920000	9,992,000.00	0.00	0.73
0347M2QL3	ANGLESEA FDG PLC & ANG					0.8	20 Mar 2017		
		Local	25,000,000.000	99.957778	24,989,444.44	99.957778	24,989,444.44	0.00	1.84
		Base		99.957778	24,989,444.44	99.957778	24,989,444.44	0.00	1.84
03785DQ74	APPLE INC					0.76	07 Mar 2017		
		Local	20,000,000.000	99.987333	19,997,466.67	99.987333	19,997,466.67	0.00	1.47
		Base		99.987333	19,997,466.67	99.987333	19,997,466.67	0.00	1.47
03785DRB4	APPLE INC					0.8	11 Apr 2017		
		Local	30,000,000.000	99.908889	29,972,666.67	99.908889	29,972,666.67	0.00	2.20
		Base		99.908889	29,972,666.67	99.908889	29,972,666.67	0.00	2.20
03948GQA4	ARCHER DANIELS MIDLA					0.68	10 Mar 2017		
		Local	20,000,000.000	99.983000	19,996,600.00	99.983000	19,996,600.00	0.00	1.47
		Base		99.983000	19,996,600.00	99.983000	19,996,600.00	0.00	1.47

& 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
04821TSN6	ATLANTIC ASSET SECUR				1.0	22 May 2017		
	9,450,000.000	Local	99.772222	9,428,475.00	99.772222	9,428,475.00	0.00	0.69
		Base	99.772222	9,428,475.00	99.772222	9,428,475.00	0.00	0.69
06538BQ97	BANK TOKYO MIT UFJ NY				0.71	09 Mar 2017		
	20,000,000.000	Local	99.984222	19,996,844.45	99.984222	19,996,844.45	0.00	1.47
		Base	99.984222	19,996,844.45	99.984222	19,996,844.45	0.00	1.47
06538BQG1	BANK TOKYO MIT UFJ NY				0.77	16 Mar 2017		
	20,000,000.000	Local	99.967917	19,993,583.33	99.967917	19,993,583.33	0.00	1.47
		Base	99.967917	19,993,583.33	99.967917	19,993,583.33	0.00	1.47
17177LSG0	CIESCO LLC				0.98	16 May 2017		
	15,000,000.000	Local	99.793111	14,968,966.67	99.793111	14,968,966.67	0.00	1.10
		Base	99.793111	14,968,966.67	99.793111	14,968,966.67	0.00	1.10
19121AT92	COCA-COLA COMPANY				0.92	09 Jun 2017		
	15,000,000.000	Local	99.744444	14,961,666.67	99.775000	14,966,250.00	4,583.33	1.10
		Base	99.744444	14,961,666.67	99.775000	14,966,250.00	4,583.33	1.10
21684BP65	COOPERATIEVE CENTRALE				1.39706	25 Sep 2017		
	2,500,000.000	Local	100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.18
		Base	100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.18
24023GQW0	DCAT, LLC				0.93	30 Mar 2017		
	10,000,000.000	Local	99.925083	9,992,508.33	99.925083	9,992,508.33	0.00	0.73
		Base	99.925083	9,992,508.33	99.925083	9,992,508.33	0.00	0.73
24023GR66	DCAT, LLC				0.98	06 Apr 2017		
	20,000,000.000	Local	99.902000	19,980,400.00	99.902000	19,980,400.00	0.00	1.47
		Base	99.902000	19,980,400.00	99.902000	19,980,400.00	0.00	1.47
2546R2Q66	WALT DISNEY CO				0.69	06 Mar 2017		
	20,000,000.000	Local	99.990417	19,998,083.33	99.990417	19,998,083.33	0.00	1.47
		Base	99.990417	19,998,083.33	99.990417	19,998,083.33	0.00	1.47
2546R2RU2	WALT DISNEY CO				0.79	28 Apr 2017		
	25,000,000.000	Local	99.872722	24,968,180.55	99.872722	24,968,180.55	0.00	1.84
		Base	99.872722	24,968,180.55	99.872722	24,968,180.55	0.00	1.84

& 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
30229AQP7	EXXON MOBIL CORP				0.64	23 Mar 2017		
	25,000,000.000	Local	99.960889	24,990,222.22	99.960889	24,990,222.22	0.00	1.84
		Base	99.960889	24,990,222.22	99.960889	24,990,222.22	0.00	1.84
30601VSN2	FAIRWAY FINANCE CORP				0.98	22 May 2017		
	10,000,000.000	Local	99.776778	9,977,677.78	99.776778	9,977,677.78	0.00	0.73
		Base	99.776778	9,977,677.78	99.776778	9,977,677.78	0.00	0.73
36960LQV0	GENERAL ELECTRIC CO				0.7	29 Mar 2017		
	25,000,000.000	Local	99.945556	24,986,388.89	99.945556	24,986,388.89	0.00	1.84
		Base	99.945556	24,986,388.89	99.945556	24,986,388.89	0.00	1.84
38102JQV0	GOLDEN FUNDING CORP				0.77	29 Mar 2017		
	15,000,000.000	Local	99.940111	14,991,016.67	99.940111	14,991,016.67	0.00	1.10
		Base	99.940111	14,991,016.67	99.940111	14,991,016.67	0.00	1.10
38346LQL3	GOTHAM FDG CORP				0.76	20 Mar 2017		
	24,767,000.000	Local	99.959889	24,757,065.68	99.959889	24,757,065.68	0.00	1.82
		Base	99.959889	24,757,065.68	99.959889	24,757,065.68	0.00	1.82
45779PQ27	INSTITUTIONAL SECURED				0.9	02 Mar 2017		
	25,000,000.000	Local	99.997500	24,999,375.00	99.997500	24,999,375.00	0.00	1.84
		Base	99.997500	24,999,375.00	99.997500	24,999,375.00	0.00	1.84
45779PQ68	INSTITUTIONAL SECURED				0.85	06 Mar 2017		
	10,700,000.000	Local	99.988194	10,698,736.81	99.988194	10,698,736.81	0.00	0.79
		Base	99.988194	10,698,736.81	99.988194	10,698,736.81	0.00	0.79
48803TCM4	KELLS FDG LLC				0.01	03 Apr 2017		
	25,000,000.000	Local	99.912917	24,978,229.16	99.912917	24,978,229.16	0.00	1.84
		Base	99.912917	24,978,229.16	99.912917	24,978,229.16	0.00	1.84
48803TCQ5	KELLS FDG LLC				0.98	20 Apr 2017		
	5,100,000.000	Local	99.863889	5,093,058.33	99.863889	5,093,058.33	0.00	0.37
		Base	99.863889	5,093,058.33	99.863889	5,093,058.33	0.00	0.37
52952LQ62	LEXINGTN PKR CAP CO LL				0.81	06 Mar 2017		
	30,000,000.000	Local	99.988750	29,996,625.00	99.988750	29,996,625.00	0.00	2.21
		Base	99.988750	29,996,625.00	99.988750	29,996,625.00	0.00	2.21

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
56274LQE7	MANHATTAN ASSET FDG.				0.8	14 Mar 2017		
	20,000,000.000	Local	99.971111	19,994,222.22	99.971111	19,994,222.22	0.00	1.47
		Base	99.971111	19,994,222.22	99.971111	19,994,222.22	0.00	1.47
63743CQ14	NATL RURAL UTIL COOP				0.67	01 Mar 2017		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.37
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.37
63743CQ97	NATL RURAL UTIL COOP				0.74	09 Mar 2017		
	20,000,000.000	Local	99.983556	19,996,711.11	99.983556	19,996,711.11	0.00	1.47
		Base	99.983556	19,996,711.11	99.983556	19,996,711.11	0.00	1.47
64105GSG0	NESTLE CAP CORP				0.73	16 May 2017		
	20,000,000.000	Local	99.845889	19,969,177.78	99.845889	19,969,177.78	0.00	1.47
		Base	99.845889	19,969,177.78	99.845889	19,969,177.78	0.00	1.47
64105RQF0	NESTLE FIN FRANCE S.				0.6	15 Mar 2017		
	24,750,000.000	Local	99.976667	24,744,225.00	99.976667	24,744,225.00	0.00	1.82
		Base	99.976667	24,744,225.00	99.976667	24,744,225.00	0.00	1.82
65409RRK8	NIEUW AMSTERDAM RECV				0.83	19 Apr 2017		
	20,000,000.000	Local	99.887028	19,977,405.55	99.887028	19,977,405.55	0.00	1.47
		Base	99.887028	19,977,405.55	99.887028	19,977,405.55	0.00	1.47
66844CRM8	NORTHWESTERN UNIVERS				0.85	21 Apr 2017		
	15,000,000.000	Local	99.879583	14,981,937.50	99.879583	14,981,937.50	0.00	1.10
		Base	99.879583	14,981,937.50	99.879583	14,981,937.50	0.00	1.10
66844CTE4	NORTHWESTERN UNIVERS				0.97	14 Jun 2017		
	14,250,000.000	Local	99.717083	14,209,684.38	99.717083	14,209,684.38	0.00	1.04
		Base	99.717083	14,209,684.38	99.717083	14,209,684.38	0.00	1.04
71344TQA3	PEPSICO INC				0.65	10 Mar 2017		
	25,000,000.000	Local	99.983750	24,995,937.50	99.983750	24,995,937.50	0.00	1.84
		Base	99.983750	24,995,937.50	99.983750	24,995,937.50	0.00	1.84
71708ET70	PFIZER INC				0.84	07 Jun 2017		
	12,300,000.000	Local	99.771333	12,271,874.00	99.780589	12,273,012.45	1,138.45	0.90
		Base	99.771333	12,271,874.00	99.780589	12,273,012.45	1,138.45	0.90

& 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
74005HQ70	PRAXAIR INC					0.62	07 Mar 2017		
		20,000,000.000	Local	99.989667	19,997,933.33	99.989667	19,997,933.33	0.00	1.47
			Base	99.989667	19,997,933.33	99.989667	19,997,933.33	0.00	1.47
74271TQE6	PROCTOR GAMBLE AND CO					0.62	14 Mar 2017		
		25,000,000.000	Local	99.977611	24,994,402.78	99.977611	24,994,402.78	0.00	1.84
			Base	99.977611	24,994,402.78	99.977611	24,994,402.78	0.00	1.84
77119LR43	ROCHE HOLDING INC					0.66	04 Apr 2017		
		15,000,000.000	Local	99.937667	14,990,650.00	99.937667	14,990,650.00	0.00	1.10
			Base	99.937667	14,990,650.00	99.937667	14,990,650.00	0.00	1.10
77119LS18	ROCHE HOLDING INC					0.67	01 May 2017		
		20,000,000.000	Local	99.886472	19,977,294.44	99.886472	19,977,294.44	0.00	1.47
			Base	99.886472	19,977,294.44	99.886472	19,977,294.44	0.00	1.47
8085A2Q67	SCHWAB CHARLES CORP					0.77	06 Mar 2017		
		25,000,000.000	Local	99.989306	24,997,326.39	99.989306	24,997,326.39	0.00	1.84
			Base	99.989306	24,997,326.39	99.989306	24,997,326.39	0.00	1.84
8225X2V19	SHELL INTNL FNC B.V					1.1	01 Aug 2017		
		2,000,000.000	Local	99.532500	1,990,650.00	99.606025	1,992,120.50	1,470.50	0.15
			Base	99.532500	1,990,650.00	99.606025	1,992,120.50	1,470.50	0.15
86562KQ80	SUMITOMO MTSU BKG CORP					0.69	08 Mar 2017		
		30,000,000.000	Local	99.986583	29,995,975.00	99.986583	29,995,975.00	0.00	2.21
			Base	99.986583	29,995,975.00	99.986583	29,995,975.00	0.00	2.21
87019RRQ1	SWEDBANK					0.72	24 Apr 2017		
		20,000,000.000	Local	99.892000	19,978,400.00	99.892000	19,978,400.00	0.00	1.47
			Base	99.892000	19,978,400.00	99.892000	19,978,400.00	0.00	1.47
87019RSX5	SWEDBANK					0.98	31 May 2017		
		10,000,000.000	Local	99.752278	9,975,227.78	99.766939	9,976,693.90	1,466.12	0.73
			Base	99.752278	9,975,227.78	99.766939	9,976,693.90	1,466.12	0.73
89232LRB4	TOYOTA INDUSTRIES COMM					0.79	11 Apr 2017		
		9,250,000.000	Local	99.910028	9,241,677.57	99.910028	9,241,677.57	0.00	0.68
			Base	99.910028	9,241,677.57	99.910028	9,241,677.57	0.00	0.68

& 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
9113A2Q25	UNITED PARCEL SERVIC					0.56	02 Mar 2017		
		30,000,000.000	Local	99.998444	29,999,533.33	99.998444	29,999,533.33	0.00	2.21
			Base	99.998444	29,999,533.33	99.998444	29,999,533.33	0.00	2.21
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.6	13 Apr 2017		
		2,365,802.980	Local	100.000000	2,365,802.98	100.000000	2,365,802.98	0.00	0.17
			Base	100.000000	2,365,802.98	100.000000	2,365,802.98	0.00	0.17
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.6	04 May 2017		
		7,125,095.850	Local	100.000000	7,125,095.85	100.000000	7,125,095.85	0.00	0.52
			Base	100.000000	7,125,095.85	100.000000	7,125,095.85	0.00	0.52
924CUD006	MIZUHO 06/14 VAR 1					0.52	01 Mar 2017		
		3,203,501.820	Local	100.000000	3,203,501.82	100.000000	3,203,501.82	0.00	0.24
			Base	100.000000	3,203,501.82	100.000000	3,203,501.82	0.00	0.24
92646KR38	VICTORY RECEIVABLES					0.85	03 Apr 2017		
		10,000,000.000	Local	99.922083	9,992,208.33	99.922083	9,992,208.33	0.00	0.73
			Base	99.922083	9,992,208.33	99.922083	9,992,208.33	0.00	0.73
92646KRC8	VICTORY RECEIVABLES					0.82	12 Apr 2017		
		10,000,000.000	Local	99.904333	9,990,433.33	99.904333	9,990,433.33	0.00	0.73
			Base	99.904333	9,990,433.33	99.904333	9,990,433.33	0.00	0.73
92828CQ78	VISA INC					0.75	07 Mar 2017		
		10,000,000.000	Local	99.987500	9,998,750.00	99.987500	9,998,750.00	0.00	0.74
			Base	99.987500	9,998,750.00	99.987500	9,998,750.00	0.00	0.74
930ABD003	FIDELITY INVESTMENTS MONEY					0.85	01 Mar 2017		
		50,201,847.480	Local	100.000000	50,201,847.48	100.000000	50,201,847.48	0.00	3.69
			Base	100.000000	50,201,847.48	100.000000	50,201,847.48	0.00	3.69
96327RQ15	WHEELS INC					0.73	01 Mar 2017		
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.84
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.84
979QHT009	WELLS FARGO REPO					0.54	01 Mar 2017		
		220,000,000.000	Local	100.000000	220,000,000.00	100.000000	220,000,000.00	0.00	16.18
			Base	100.000000	220,000,000.00	100.000000	220,000,000.00	0.00	16.18

& 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				0.5	01 Mar 2017		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	7.35
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	7.35
98137RQL7	WORKING CAP. MAN. CO				0.83	20 Mar 2017		
	15,000,000.000	Local	99.956194	14,993,429.16	99.956194	14,993,429.16	0.00	1.10
		Base	99.956194	14,993,429.16	99.956194	14,993,429.16	0.00	1.10
US DOLLAR Total								
	1,292,963,248.130	Local		1,292,356,596.26		1,292,365,254.66	8,658.40	95.04
		Base		1,292,356,596.26		1,292,365,254.66	8,658.40	95.04
CASH EQUIVALENT Total								
	1,292,963,248.130	Base		1,292,356,596.26		1,292,365,254.66	8,658.40	95.04
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
24422ESZ3	JOHN DEERE CAPITAL CORP SR UNSECURED 07/17 VAR				1.46483	11 Jul 2017		
	4,000,000.000	Local	100.197175	4,007,887.00	100.186800	4,007,472.00	-415.00	0.29
		Base	100.197175	4,007,887.00	100.186800	4,007,472.00	-415.00	0.29
24703EAA7	DELL EQUIPMENT FINANCE TRUST DEFT 2016 1 A1 144A				0.85	24 Jul 2017		
	1,851,591.860	Local	100.000000	1,851,591.86	100.000120	1,851,594.08	2.22	0.14
Original Face:	15,000,000.000	Base	100.000000	1,851,591.86	100.000120	1,851,594.08	2.22	0.14
313385CP9	FED HOME LN DISCOUNT NT DISCOUNT NOT 03/17 0.00000				0.01	03 Mar 2017		
	11,600,000.000	Local	99.997194	11,599,674.56	99.997194	11,599,674.56	0.00	0.85
		Base	99.997194	11,599,674.56	99.997194	11,599,674.56	0.00	0.85
313589CM3	FANNIE DISCOUNT NOTE DISCOUNT NOT 03/17 0.00000				0.01	01 Mar 2017		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	3.68
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	3.68
US DOLLAR Total								
	67,451,591.860	Local		67,459,153.42		67,458,740.64	-412.78	4.96

& 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: *February 28, 2017* *View Date:* *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
Original Face:		15,000,000.000	Base		67,459,153.42		67,458,740.64	-412.78	4.96
FIXED INCOME Total									
		67,451,591.860	Base		67,459,153.42		67,458,740.64	-412.78	4.96
Original Face:		15,000,000.000							

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

Books Closed

Holdings

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

As of: *February 28, 2017* *View Date:* *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		1,360,414,840.060	Base	1,359,815,749.75		1,359,823,995.37	8,245.62	100.00
Original Face:		15,000,000.000						

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

Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	1,787.470	1.000000	1,787.47	1.000000	1,787.47	0.00	0.00
		Base		1.000000	1,787.47	1.000000	1,787.47	0.00	0.00
US DOLLAR Total									
		Local	1,787.470		1,787.47		1,787.47	0.00	0.00
		Base			1,787.47		1,787.47	0.00	0.00
CASH Total									
		Base	1,787.470		1,787.47		1,787.47	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796JE0	WI TREASURY SEC 03/17 0.00000					0.51	02 Mar 2017		
		Local	40,000,000.000	99.998395	39,999,358.06	99.998395	39,999,358.06	0.00	3.36
		Base		99.998395	39,999,358.06	99.998395	39,999,358.06	0.00	3.36
912796JJ9	TREASURY BILL 03/17 0.00000					0.51	30 Mar 2017		
		Local	75,000,000.000	99.958165	74,968,623.61	99.958165	74,968,623.61	0.00	6.29
		Base		99.958165	74,968,623.61	99.958165	74,968,623.61	0.00	6.29
912796JP5	TREASURY BILL 04/17 0.00000					0.5	27 Apr 2017		
		Local	90,000,000.000	99.917649	89,925,884.18	99.917649	89,925,884.18	0.00	7.54
		Base		99.917649	89,925,884.18	99.917649	89,925,884.18	0.00	7.54
912796JX8	TREASURY BILL 06/17 0.00000					0.53	22 Jun 2017		
		Local	90,000,000.000	99.838905	89,855,014.73	99.828000	89,845,199.73	-9,815.00	7.54
		Base		99.838905	89,855,014.73	99.828000	89,845,199.73	-9,815.00	7.54
912796KB4	TREASURY BILL 07/17 0.00000					0.6	20 Jul 2017		
		Local	65,000,000.000	99.780727	64,857,472.50	99.759782	64,843,858.33	-13,614.17	5.44
		Base		99.780727	64,857,472.50	99.759782	64,843,858.33	-13,614.17	5.44

& 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
912796KM0	TREASURY BILL 03/17 0.00000					0.47	09 Mar 2017		
		Local	105,000,000.000	99.989190	104,988,650.00	99.989190	104,988,650.00	0.00	8.81
		Base		99.989190	104,988,650.00	99.989190	104,988,650.00	0.00	8.81
912796KN8	TREASURY BILL 03/17 0.00000					0.485	16 Mar 2017		
		Local	40,000,000.000	99.979792	39,991,916.67	99.979792	39,991,916.67	0.00	3.35
		Base		99.979792	39,991,916.67	99.979792	39,991,916.67	0.00	3.35
912796KQ1	TREASURY BILL 04/17 0.00000					0.4025	06 Apr 2017		
		Local	10,000,000.000	99.959750	9,995,975.00	99.959750	9,995,975.00	0.00	0.84
		Base		99.959750	9,995,975.00	99.959750	9,995,975.00	0.00	0.84
912796KS7	TREASURY BILL 04/17 0.00000					0.43	13 Apr 2017		
		Local	25,000,000.000	99.948639	24,987,159.72	99.948639	24,987,159.72	0.00	2.10
		Base		99.948639	24,987,159.72	99.948639	24,987,159.72	0.00	2.10
912796KU2	TREASURY BILL 05/17 0.00000					0.496	04 May 2017		
		Local	40,000,000.000	99.911822	39,964,728.89	99.911822	39,964,728.89	0.00	3.35
		Base		99.911822	39,964,728.89	99.911822	39,964,728.89	0.00	3.35
912796KY4	TREASURY BILL 05/17 0.00000					0.502	11 May 2017		
		Local	80,000,000.000	99.900699	79,920,558.89	99.900699	79,920,558.89	0.00	6.70
		Base		99.900699	79,920,558.89	99.900699	79,920,558.89	0.00	6.70
912796KZ1	TREASURY BILL 05/17 0.00000					0.521	18 May 2017		
		Local	105,000,000.000	99.890604	104,885,134.16	99.890604	104,885,134.16	0.00	8.80
		Base		99.890604	104,885,134.16	99.890604	104,885,134.16	0.00	8.80
912796LK3	TREASURY BILL 07/17 0.00000					0.5905	13 Jul 2017		
		Local	40,000,000.000	99.780203	39,912,081.12	99.748300	39,899,320.00	-12,761.12	3.35
		Base		99.780203	39,912,081.12	99.748300	39,899,320.00	-12,761.12	3.35
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.6	13 Apr 2017		
		Local	5,653,322.460	100.000000	5,653,322.46	100.000000	5,653,322.46	0.00	0.47
		Base		100.000000	5,653,322.46	100.000000	5,653,322.46	0.00	0.47
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.6	04 May 2017		
		Local	6,109,890.680	100.000000	6,109,890.68	100.000000	6,109,890.68	0.00	0.51
		Base		100.000000	6,109,890.68	100.000000	6,109,890.68	0.00	0.51

& 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
924CUD006	MIZUHO 06/14 VAR 1					0.52	01 Mar 2017		
		Local	88,634,437.040	100.000000	88,634,437.04	100.000000	88,634,437.04	0.00	7.44
		Base		100.000000	88,634,437.04	100.000000	88,634,437.04	0.00	7.44
930ABD003	FIDELITY INVESTMENTS MONEY					0.42	01 Mar 2017		
		Local	40,080,173.080	100.000000	40,080,173.08	100.000000	40,080,173.08	0.00	3.36
		Base		100.000000	40,080,173.08	100.000000	40,080,173.08	0.00	3.36
978UHK000	DAIWA CAPITAL MARKETS REPO					0.52	01 Mar 2017		
		Local	200,000,000.000	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	16.78
		Base		100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	16.78
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					0.27	01 Mar 2017		
		Local	2,412,516.900	100.000000	2,412,516.90	100.000000	2,412,516.90	0.00	0.20
		Base		100.000000	2,412,516.90	100.000000	2,412,516.90	0.00	0.20
US DOLLAR Total									
		Local	1,147,890,340.160		1,147,142,897.69		1,147,106,707.40	-36,190.29	96.22
		Base			1,147,142,897.69		1,147,106,707.40	-36,190.29	96.22
CASH EQUIVALENT Total									
		Base	1,147,890,340.160		1,147,142,897.69		1,147,106,707.40	-36,190.29	96.22

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828K66	US TREASURY N/B 04/17 0.5					0.5	30 Apr 2017		
		Local	25,000,000.000	100.002454	25,000,613.55	100.002454	25,000,613.55	0.00	2.10
		Base		100.002454	25,000,613.55	100.002454	25,000,613.55	0.00	2.10
912828MD9	US TREASURY N/B 12/16 3.25					3.25	31 Dec 2016		
		Local	0.000	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base		0.000000	-0.03	0.000000	0.00	0.03	0.00
912828WH9	US TREASURY N/B 05/17 0.875					0.875	15 May 2017		
		Local	20,000,000.000	100.065104	20,013,020.83	100.065104	20,013,020.83	0.00	1.68
		Base		100.065104	20,013,020.83	100.065104	20,013,020.83	0.00	1.68

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

Holdings

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

As of: *February 28, 2017* *View Date:* *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		45,000,000.000	Local		45,013,634.35		45,013,634.38	0.03	3.78
			Base		45,013,634.35		45,013,634.38	0.03	3.78
FIXED INCOME Total									
		45,000,000.000	Base		45,013,634.35		45,013,634.38	0.03	3.78

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

Books Closed

Holdings

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

As of: *February 28, 2017* *View Date:* *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		1,192,892,127.630	Base	1,192,158,319.51		1,192,122,129.25	-36,190.26	100.00

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

Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	51,841.630	1.000000	51,841.63	1.000000	51,841.63	0.00	0.02
		Base		1.000000	51,841.63	1.000000	51,841.63	0.00	0.02
US DOLLAR Total									
		Local	51,841.630		51,841.63		51,841.63	0.00	0.02
		Base			51,841.63		51,841.63	0.00	0.02
CASH Total									
		Base	51,841.630		51,841.63		51,841.63	0.00	0.02
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	103.724196	2,204,139.17	103.222000	2,193,467.50	-10,671.67	0.73
		Base		103.724196	2,204,139.17	103.222000	2,193,467.50	-10,671.67	0.73
451434BW3	IDAHO ST IDS 06/17 FIXED 2					2.0	30 Jun 2017		
		Local	10,000,000.000	100.421173	10,042,117.31	100.409000	10,040,900.00	-1,217.31	3.32
		Base		100.421173	10,042,117.31	100.409000	10,040,900.00	-1,217.31	3.32
45470YBB6	INDIANA ST FIN AUTH HLTH SYS R INSMED 09/48 ADJUSTABLE VAR					0.62	01 Sep 2048		
		Local	13,025,000.000	100.000000	13,025,000.00	100.000000	13,025,000.00	0.00	4.31
		Base		100.000000	13,025,000.00	100.000000	13,025,000.00	0.00	4.31
61334MXK1	MONTGOMERY CNTY MD HSG OPPORTU MONMFH 01/49 ADJUSTABLE					0.63	01 Jan 2049		
		Local	6,690,000.000	100.000000	6,690,000.00	100.000000	6,690,000.00	0.00	2.21
		Base		100.000000	6,690,000.00	100.000000	6,690,000.00	0.00	2.21
657883CQ5	NORTH BROWARD FL HOSP DIST NBWMED 12/20 ADJUSTABLE VAR					0.62	16 Dec 2020		
		Local	14,000,000.000	100.000000	14,000,000.00	100.000000	14,000,000.00	0.00	4.63
		Base		100.000000	14,000,000.00	100.000000	14,000,000.00	0.00	4.63

& 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
803820KL2	SARTELL MN INDEP SCH DIST 748 SARSCD 02/18 FIXED 3					3.0	01 Feb 2018		
		Local	1,000,000.000	102.052360	1,020,523.60	101.947000	1,019,470.00	-1,053.60	0.34
		Base		102.052360	1,020,523.60	101.947000	1,019,470.00	-1,053.60	0.34
8500004D9	SPRING TX INDEP SCH DIST SPGSCD 08/18 FIXED 4					4.0	15 Aug 2018		
		Local	1,000,000.000	104.522000	1,045,220.00	104.400000	1,044,000.00	-1,220.00	0.35
		Base		104.522000	1,045,220.00	104.400000	1,044,000.00	-1,220.00	0.35
9151153V9	UNIV OF TEXAS TX PERMANENT UNI UNIHGR 07/38 ADJUSTABLE VAR					0.59	01 Jul 2038		
		Local	6,200,000.000	100.000000	6,200,000.00	100.000000	6,200,000.00	0.00	2.05
		Base		100.000000	6,200,000.00	100.000000	6,200,000.00	0.00	2.05
924166CK5	VERMONT ST EDUCTNL HLTH BLDG VTSEDU 09/38 ADJUSTABLE VAR					0.63	01 Sep 2038		
		Local	5,670,000.000	100.000000	5,670,000.00	100.000000	5,670,000.00	0.00	1.88
		Base		100.000000	5,670,000.00	100.000000	5,670,000.00	0.00	1.88
US DOLLAR Total									
		Local	59,710,000.000		59,897,000.08		59,882,837.50	-14,162.58	19.80
		Base			59,897,000.08		59,882,837.50	-14,162.58	19.80
CASH EQUIVALENT Total									
		Base	59,710,000.000		59,897,000.08		59,882,837.50	-14,162.58	19.80

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03588HKT2	ANNE ARUNDEL CNTY MD AAR 04/17 FIXED 5					5.0	01 Apr 2017		
		Local	2,440,000.000	100.379236	2,449,253.36	100.379236	2,449,253.36	0.00	0.81
		Base		100.379236	2,449,253.36	100.379236	2,449,253.36	0.00	0.81
073900C75	BEAUFORT CNTY SC SCH DIST BEASCD 03/17 FIXED 4					4.0	01 Mar 2017		
		Local	9,520,000.000	100.000000	9,520,000.00	100.000000	9,520,000.00	0.00	3.15
		Base		100.000000	9,520,000.00	100.000000	9,520,000.00	0.00	3.15
100853UF5	BOSTON MA BOS 04/18 FIXED 5					5.0	01 Apr 2018		
		Local	7,175,000.000	104.340464	7,486,428.26	104.487000	7,496,942.25	10,513.99	2.48
		Base		104.340464	7,486,428.26	104.487000	7,496,942.25	10,513.99	2.48

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
100853VA5	BOSTON MA BOS 04/17 FIXED 4					4.0	01 Apr 2017		
		Local	4,000,000.000	100.290577	4,011,623.09	100.290577	4,011,623.09	0.00	1.33
		Base		100.290577	4,011,623.09	100.290577	4,011,623.09	0.00	1.33
161045MC0	CHARLOTTE NC WTR SWR SYS REV CHAUTL 07/17 FIXED 5					5.0	01 Jul 2017		
		Local	4,160,000.000	101.462009	4,220,819.57	101.441000	4,219,945.60	-873.97	1.40
		Base		101.462009	4,220,819.57	101.441000	4,219,945.60	-873.97	1.40
181059PH3	CLARK CNTY NV SCH DIST CLASCD 06/23 FIXED 5					5.0	15 Jun 2023		
		Local	7,000,000.000	104.982466	7,348,772.59	105.284000	7,369,880.00	21,107.41	2.44
		Base		104.982466	7,348,772.59	105.284000	7,369,880.00	21,107.41	2.44
181234L37	CLARK CNTY WA SCH DIST 114 EV CLASCD 12/17 FIXED 5					5.0	01 Dec 2017		
		Local	4,810,000.000	103.219477	4,964,856.85	103.186000	4,963,246.60	-1,610.25	1.64
		Base		103.219477	4,964,856.85	103.186000	4,963,246.60	-1,610.25	1.64
30382AED0	FAIRFAX CNTY VA FAI 10/17 FIXED 2					2.0	01 Oct 2017		
		Local	5,020,000.000	100.797863	5,060,052.74	100.824000	5,061,364.80	1,312.06	1.67
		Base		100.797863	5,060,052.74	100.824000	5,061,364.80	1,312.06	1.67
373384UN4	GEORGIA ST GAS 07/18 FIXED 5					5.0	01 Jul 2018		
		Local	2,200,000.000	105.409780	2,319,015.17	105.467000	2,320,274.00	1,258.83	0.77
		Base		105.409780	2,319,015.17	105.467000	2,320,274.00	1,258.83	0.77
4073245G3	HAMILTON CNTY TN HAM 05/17 FIXED 5					5.0	01 May 2017		
		Local	4,000,000.000	100.737469	4,029,498.76	100.737469	4,029,498.76	0.00	1.33
		Base		100.737469	4,029,498.76	100.737469	4,029,498.76	0.00	1.33
45200FSW0	ILLINOIS ST FIN AUTH REVENUE ILSGEN 07/33 FIXED OID 5.75					5.75	01 Jul 2033		
		Local	7,750,000.000	106.142027	8,226,007.12	106.358000	8,242,745.00	16,737.88	2.73
		Base		106.142027	8,226,007.12	106.358000	8,242,745.00	16,737.88	2.73
478700V61	JOHNSON CNTY KS UNIF SCH DIST JOHSCD 10/17 FIXED 5					5.0	01 Oct 2017		
		Local	2,850,000.000	102.489543	2,920,951.98	102.475000	2,920,537.50	-414.48	0.97
		Base		102.489543	2,920,951.98	102.475000	2,920,537.50	-414.48	0.97
478700Y27	JOHNSON CNTY KS UNIF SCH DIST JOHSCD 10/17 FIXED 4					4.0	01 Oct 2017		
		Local	8,985,000.000	101.909313	9,156,551.80	101.899000	9,155,625.15	-926.65	3.03
		Base		101.909313	9,156,551.80	101.899000	9,155,625.15	-926.65	3.03

& 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
512606K94	LAKEWOOD OH LKW 04/17 FIXED 1.25					1.25	04 Apr 2017		
		Local	3,200,000.000	100.053616	3,201,715.70	100.053616	3,201,715.70	0.00	1.06
		Base		100.053616	3,201,715.70	100.053616	3,201,715.70	0.00	1.06
5223643M8	LEAWOOD KS LWD 09/17 FIXED 2					2.0	01 Sep 2017		
		Local	10,350,000.000	100.690617	10,421,478.82	100.576000	10,409,616.00	-11,862.82	3.44
		Base		100.690617	10,421,478.82	100.576000	10,409,616.00	-11,862.82	3.44
546593AE4	LOUISVILLE JEFFERSON CNTY KY LOUMED 02/37 FIXED OID 6.125					6.125	01 Feb 2037		
		Local	13,980,000.000	104.609237	14,624,371.36	104.824000	14,654,395.20	30,023.84	4.85
		Base		104.609237	14,624,371.36	104.824000	14,654,395.20	30,023.84	4.85
55844RJV7	MADISON WI MAD 10/17 FIXED 3					3.0	01 Oct 2017		
		Local	10,030,000.000	101.394014	10,169,819.62	101.359000	10,166,307.70	-3,511.92	3.36
		Base		101.394014	10,169,819.62	101.359000	10,166,307.70	-3,511.92	3.36
592112PW0	MET GOVT NASHVILLE DAVIDSONC MET 07/18 FIXED 5					5.0	01 Jul 2018		
		Local	3,000,000.000	105.239244	3,157,177.31	105.439000	3,163,170.00	5,992.69	1.05
		Base		105.239244	3,157,177.31	105.439000	3,163,170.00	5,992.69	1.05
6133404U9	MONTGOMERY CNTY MD MON 12/17 FIXED 5					5.0	01 Dec 2017		
		Local	7,500,000.000	103.183379	7,738,753.42	103.201000	7,740,075.00	1,321.58	2.56
		Base		103.183379	7,738,753.42	103.201000	7,740,075.00	1,321.58	2.56
6136646S5	MONTGOMERY CNTY TN MON 04/17 FIXED 5					5.0	01 Apr 2017		
		Local	1,115,000.000	100.367288	1,119,095.26	100.367288	1,119,095.26	0.00	0.37
		Base		100.367288	1,119,095.26	100.367288	1,119,095.26	0.00	0.37
625517EF0	MULTNOMAH CNTY OR SCH DIST 1J MULSCD 06/17 FIXED 5					5.0	15 Jun 2017		
		Local	10,000,000.000	101.238031	10,123,803.09	101.231000	10,123,100.00	-703.09	3.35
		Base		101.238031	10,123,803.09	101.231000	10,123,100.00	-703.09	3.35
658256V90	NORTH CAROLINA ST NCS 06/17 FIXED 5					5.0	01 Jun 2017		
		Local	5,000,000.000	101.106148	5,055,307.40	101.080000	5,054,000.00	-1,307.40	1.67
		Base		101.106148	5,055,307.40	101.080000	5,054,000.00	-1,307.40	1.67
662523ZW2	NORTH SLOPE BORO AK NOR 06/17 FIXED 3					3.0	30 Jun 2017		
		Local	10,000,000.000	100.777053	10,077,705.32	100.771000	10,077,100.00	-605.32	3.33
		Base		100.777053	10,077,705.32	100.771000	10,077,100.00	-605.32	3.33

& 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
665250AP1	NTHRN IL MUNI PWR AGY PWR PROJ NORPWR 01/25 FIXED 5					5.0	01 Jan 2025		
		Local	4,600,000.000	103.728306	4,771,502.08	103.423000	4,757,458.00	-14,044.08	1.57
		Base		103.728306	4,771,502.08	103.423000	4,757,458.00	-14,044.08	1.57
709193LW4	PENNSYLVANIA ST INDL DEV AUTH PASDEV 07/23 FIXED 5.5					5.5	01 Jul 2023		
		Local	10,000,000.000	105.812366	10,581,236.58	106.098000	10,609,800.00	28,563.42	3.51
		Base		105.812366	10,581,236.58	106.098000	10,609,800.00	28,563.42	3.51
720424YM6	PIERCE CNTY WA SCH DIST 10 TA PIESCD 12/17 FIXED 5					5.0	01 Dec 2017		
		Local	2,130,000.000	103.247049	2,199,162.14	103.186000	2,197,861.80	-1,300.34	0.73
		Base		103.247049	2,199,162.14	103.186000	2,197,861.80	-1,300.34	0.73
721663ZF2	PIMA CNTY AZ PIM 07/18 FIXED 2					2.0	01 Jul 2018		
		Local	3,000,000.000	101.477793	3,044,333.79	101.435000	3,043,050.00	-1,283.79	1.01
		Base		101.477793	3,044,333.79	101.435000	3,043,050.00	-1,283.79	1.01
736688JQ6	PORTLAND OR CMNTY CLG DIST PORHGR 06/17 FIXED 5					5.0	15 Jun 2017		
		Local	11,750,000.000	101.270434	11,899,275.94	101.246000	11,896,405.00	-2,870.94	3.93
		Base		101.270434	11,899,275.94	101.246000	11,896,405.00	-2,870.94	3.93
736742WG8	PORTLAND OR SWR SYS REVENUE PORUTL 06/17 FIXED 5					5.0	01 Jun 2017		
		Local	11,000,000.000	101.088857	11,119,774.29	101.072000	11,117,920.00	-1,854.29	3.68
		Base		101.088857	11,119,774.29	101.072000	11,117,920.00	-1,854.29	3.68
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	100.169000	2,534,275.70	-10,080.64	0.84
		Base		100.567444	2,544,356.34	100.169000	2,534,275.70	-10,080.64	0.84
8104537M6	SCOTTSDALE AZ SCO 07/17 FIXED 4					4.0	01 Jul 2017		
		Local	1,000,000.000	101.136339	1,011,363.39	101.098000	1,010,980.00	-383.39	0.33
		Base		101.136339	1,011,363.39	101.098000	1,010,980.00	-383.39	0.33
8104537N4	SCOTTSDALE AZ SCO 07/18 FIXED 4					4.0	01 Jul 2018		
		Local	3,940,000.000	104.022472	4,098,485.40	104.136000	4,102,958.40	4,473.00	1.36
		Base		104.022472	4,098,485.40	104.136000	4,102,958.40	4,473.00	1.36
848712QB4	SPOKANE CNTY WA SCH DIST 81 S SPOSCD 12/17 FIXED 5					5.0	01 Dec 2017		
		Local	9,105,000.000	103.120354	9,389,108.20	103.194000	9,395,813.70	6,705.50	3.11
		Base		103.120354	9,389,108.20	103.194000	9,395,813.70	6,705.50	3.11

& 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
88283LHV1	TEXAS ST TRANSPRTN COMMISSION TXSTRN 04/17 FIXED 4.75					4.75	01 Apr 2017		
		Local	5,000,000.000	100.351581	5,017,579.07	100.351581	5,017,579.07	0.00	1.66
		Base		100.351581	5,017,579.07	100.351581	5,017,579.07	0.00	1.66
89453PUN7	TRAVIS CNTY TX TRA 03/18 FIXED 1.5					1.5	01 Mar 2018		
		Local	3,035,000.000	100.346833	3,045,526.37	100.672000	3,055,395.20	9,868.83	1.01
		Base		100.346833	3,045,526.37	100.672000	3,055,395.20	9,868.83	1.01
91514AGG4	UNIV OF TEXAS TX UNIV REVENUES UNIHGR 08/18 FIXED 5					5.0	15 Aug 2018		
		Local	2,140,000.000	105.342619	2,254,332.05	105.878000	2,265,789.20	11,457.15	0.75
		Base		105.342619	2,254,332.05	105.878000	2,265,789.20	11,457.15	0.75
927734C84	VIRGINIA BEACH VA VBH 02/18 FIXED 5					5.0	01 Feb 2018		
		Local	10,000,000.000	103.958235	10,395,823.51	103.860000	10,386,000.00	-9,823.51	3.43
		Base		103.958235	10,395,823.51	103.860000	10,386,000.00	-9,823.51	3.43
928172H57	VIRGINIA ST PUBLIC BLDG AUTH P VASFAC 08/17 FIXED 5					5.0	01 Aug 2017		
		Local	7,505,000.000	101.739009	7,635,512.62	101.799000	7,640,014.95	4,502.33	2.53
		Base		101.739009	7,635,512.62	101.799000	7,640,014.95	4,502.33	2.53
977123K64	WISCONSIN ST TRANSPRTN REVENUE WISTRN 07/17 FIXED 5					5.0	01 Jul 2017		
		Local	5,850,000.000	101.442615	5,934,393.00	101.434000	5,933,889.00	-504.00	1.96
		Base		101.442615	5,934,393.00	101.434000	5,933,889.00	-504.00	1.96
US DOLLAR Total									
		Local	236,670,000.000		242,344,823.36		242,434,700.99	89,877.63	80.18
		Base			242,344,823.36		242,434,700.99	89,877.63	80.18
FIXED INCOME Total									
		Base	236,670,000.000		242,344,823.36		242,434,700.99	89,877.63	80.18

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

Holdings

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

As of: *February 28, 2017* *View Date:* *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		296,431,841.630	Base	302,293,665.07		302,369,380.12	75,715.05	100.00

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

Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	5,466,409.820	1.000000	5,466,409.82	1.000000	5,466,409.82	0.00	1.56
		Base		1.000000	5,466,409.82	1.000000	5,466,409.82	0.00	1.56
US DOLLAR Total									
		Local	5,466,409.820		5,466,409.82		5,466,409.82	0.00	1.56
		Base			5,466,409.82		5,466,409.82	0.00	1.56
CASH Total									
		Base	5,466,409.820		5,466,409.82		5,466,409.82	0.00	1.56
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0347M2R57	ANGLESEA FDG PLC & ANG					0.9	05 Apr 2017		
		Local	5,000,000.000	99.912500	4,995,625.00	99.912500	4,995,625.00	0.00	1.43
		Base		99.912500	4,995,625.00	99.912500	4,995,625.00	0.00	1.43
04821TR31	ATLANTIC ASSET SECUR					0.82	03 Apr 2017		
		Local	5,000,000.000	99.924833	4,996,241.67	99.924833	4,996,241.67	0.00	1.43
		Base		99.924833	4,996,241.67	99.924833	4,996,241.67	0.00	1.43
06427KMM6	BANK OF MONTREAL					1.12	21 Apr 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.43
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.43
06538BU76	BANK TOKYO MIT UFJ NY					1.25	07 Jul 2017		
		Local	5,000,000.000	99.555556	4,977,777.78	99.587911	4,979,395.55	1,617.77	1.43
		Base		99.555556	4,977,777.78	99.587911	4,979,395.55	1,617.77	1.43
06538M5J4	BNK OF TKYO MTBSHI L					1.47	15 Aug 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.072636	5,003,631.80	3,631.80	1.43
		Base		100.000000	5,000,000.00	100.072636	5,003,631.80	3,631.80	1.43

& 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
2063C0QE5	CONCORD MIN CPTL CO					1.1	14 Mar 2017		
		5,000,000.000	Local	99.960278	4,998,013.89	99.960278	4,998,013.89	0.00	1.43
			Base	99.960278	4,998,013.89	99.960278	4,998,013.89	0.00	1.43
24023GQT7	DCAT, LLC					0.93	27 Mar 2017		
		5,000,000.000	Local	99.932833	4,996,641.67	99.932833	4,996,641.67	0.00	1.43
			Base	99.932833	4,996,641.67	99.932833	4,996,641.67	0.00	1.43
48803TCH5	KELLS FDG LLC					0.01	23 Mar 2017		
		5,000,000.000	Local	99.938889	4,996,944.44	99.938889	4,996,944.44	0.00	1.43
			Base	99.938889	4,996,944.44	99.938889	4,996,944.44	0.00	1.43
56274LQU1	MANHATTAN ASSET FDG.					0.77	28 Mar 2017		
		5,000,000.000	Local	99.942250	4,997,112.50	99.942250	4,997,112.50	0.00	1.43
			Base	99.942250	4,997,112.50	99.942250	4,997,112.50	0.00	1.43
60689FRS9	MIZUHO BANK LTD					1.03	26 Apr 2017		
		7,400,000.000	Local	99.839778	7,388,143.56	99.839778	7,388,143.56	0.00	2.11
			Base	99.839778	7,388,143.56	99.839778	7,388,143.56	0.00	2.11
67983TRM0	OLD LINE FUNDING LLC					0.9	21 Apr 2017		
		5,000,000.000	Local	99.872500	4,993,625.00	99.872500	4,993,625.00	0.00	1.43
			Base	99.872500	4,993,625.00	99.872500	4,993,625.00	0.00	1.43
8225X2S13	SHELL INTNL FNC B.V					0.95	01 May 2017		
		5,000,000.000	Local	99.839028	4,991,951.39	99.839028	4,991,951.39	0.00	1.43
			Base	99.839028	4,991,951.39	99.839028	4,991,951.39	0.00	1.43
88602TSN4	THUNDER BAY FNDNG LLC					0.99	22 May 2017		
		5,000,000.000	Local	99.774500	4,988,725.00	99.774500	4,988,725.00	0.00	1.43
			Base	99.774500	4,988,725.00	99.774500	4,988,725.00	0.00	1.43
92646KQL9	VICTORY RECEIVABLES					0.76	20 Mar 2017		
		5,000,000.000	Local	99.959889	4,997,994.44	99.959889	4,997,994.44	0.00	1.43
			Base	99.959889	4,997,994.44	99.959889	4,997,994.44	0.00	1.43
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.53	01 Mar 2017		
		15,848,154.900	Local	100.000000	15,848,154.90	100.000000	15,848,154.90	0.00	4.54
			Base	100.000000	15,848,154.90	100.000000	15,848,154.90	0.00	4.54

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		88,248,154.900	Local		88,166,951.24		88,172,200.81	5,249.57	25.24
			Base		88,166,951.24		88,172,200.81	5,249.57	25.24
CASH EQUIVALENT Total									
		88,248,154.900	Base		88,166,951.24		88,172,200.81	5,249.57	25.24
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	101.872158	2,037,443.16	100.296000	2,005,920.00	-31,523.16	0.57
			Base	101.872158	2,037,443.16	100.296000	2,005,920.00	-31,523.16	0.57
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.25	05 May 2021		
		2,000,000.000	Local	99.949195	1,998,983.90	99.304000	1,986,080.00	-12,903.90	0.57
			Base	99.949195	1,998,983.90	99.304000	1,986,080.00	-12,903.90	0.57
035229CS0	ANHEUSER BUSCH COS LLC COMPANY GUAR 04/18 4.5					4.5	01 Apr 2018		
		2,100,000.000	Local	99.517388	2,089,865.15	103.078900	2,164,656.90	74,791.75	0.62
			Base	99.517388	2,089,865.15	103.078900	2,164,656.90	74,791.75	0.62
037411AX3	APACHE CORP SR UNSECURED 02/21 3.625					3.625	01 Feb 2021		
		1,000,000.000	Local	99.620035	996,200.35	103.210300	1,032,103.00	35,902.65	0.30
			Base	99.620035	996,200.35	103.210300	1,032,103.00	35,902.65	0.30
037833BQ2	APPLE INC SR UNSECURED 02/19 1.7					1.7	22 Feb 2019		
		5,000,000.000	Local	99.988775	4,999,438.77	100.411900	5,020,595.00	21,156.23	1.44
			Base	99.988775	4,999,438.77	100.411900	5,020,595.00	21,156.23	1.44
05522RCQ9	BANK OF AMERICA CREDIT CARD TR BACCT 2014 A1 A					1.15	15 Jun 2021		
		3,000,000.000	Local	100.000000	3,000,000.00	100.371780	3,011,153.40	11,153.40	0.86
Original Face:		3,000,000.000	Base	100.000000	3,000,000.00	100.371780	3,011,153.40	11,153.40	0.86
06367TRS1	BANK OF MONTREAL SR UNSECURED 02/22 VAR					2.25	10 Feb 2022		
		5,000,000.000	Local	100.000000	5,000,000.00	99.609100	4,980,455.00	-19,545.00	1.43
			Base	100.000000	5,000,000.00	99.609100	4,980,455.00	-19,545.00	1.43

& 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
06741UQ31	BARCLAYS BANK PLC SR UNSECURED 10/17 VAR					1.339	30 Oct 2017		
		Local	5,000,000.000	99.958447	4,997,922.37	100.319700	5,015,985.00	18,062.63	1.44
		Base		99.958447	4,997,922.37	100.319700	5,015,985.00	18,062.63	1.44
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR					1.48178	15 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.033400	5,001,670.00	1,670.00	1.43
		Base		100.000000	5,000,000.00	100.033400	5,001,670.00	1,670.00	1.43
126802CF2	CABELA S MASTER CREDIT CARD TR CABMT 2012 2A A2 144A					1.25	15 Jun 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.071180	3,002,135.40	2,135.40	0.86
	Original Face:	Base	3,000,000.000	100.000000	3,000,000.00	100.071180	3,002,135.40	2,135.40	0.86
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					1.44	17 Jul 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	100.981910	3,029,457.30	29,457.30	0.87
	Original Face:	Base	3,000,000.000	100.000000	3,000,000.00	100.981910	3,029,457.30	29,457.30	0.87
14041NEW7	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3					1.17	15 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.353000	5,017,650.00	17,650.00	1.44
	Original Face:	Base	5,000,000.000	100.000000	5,000,000.00	100.353000	5,017,650.00	17,650.00	1.44
14313VAB0	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2A					1.1	15 Nov 2018		
		Local	735,078.330	99.997996	735,063.60	99.973170	734,881.11	-182.49	0.21
	Original Face:	Base	3,000,000.000	99.997996	735,063.60	99.973170	734,881.11	-182.49	0.21
14313VAH7	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2B					1.22	15 Nov 2018		
		Local	735,078.330	100.000000	735,078.33	100.054390	735,478.14	399.81	0.21
	Original Face:	Base	3,000,000.000	100.000000	735,078.33	100.054390	735,478.14	399.81	0.21
166764AK6	CHEVRON CORP SR UNSECURED 11/17 VAR					1.209	15 Nov 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.102000	5,005,100.00	5,100.00	1.43
		Base		100.000000	5,000,000.00	100.102000	5,005,100.00	5,100.00	1.43
17120CAC6	CHRYSLER CAPITAL AUTO RECEIVAB CCART 2016 AA A3 144A					1.77	15 Oct 2020		
		Local	5,000,000.000	99.989279	4,999,463.94	100.122580	5,006,129.00	6,665.06	1.43
	Original Face:	Base	5,000,000.000	99.989279	4,999,463.94	100.122580	5,006,129.00	6,665.06	1.43
17275RBK7	CISCO SYSTEMS INC SR UNSECURED 09/19 VAR					1.33733	20 Sep 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.565000	5,028,250.00	28,250.00	1.44
		Base		100.000000	5,000,000.00	100.565000	5,028,250.00	28,250.00	1.44

& 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
191216BT6	COCA COLA CO/THE SR UNSECURED 10/20 1.875					1.875	27 Oct 2020		
		Local	3,000,000.000	99.871299	2,996,138.98	100.047000	3,001,410.00	5,271.02	0.86
		Base		99.871299	2,996,138.98	100.047000	3,001,410.00	5,271.02	0.86
233851BX1	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/17 VAR					1.74456	03 Aug 2017		
		Local	2,000,000.000	100.000000	2,000,000.00	100.251000	2,005,020.00	5,020.00	0.57
		Base		100.000000	2,000,000.00	100.251000	2,005,020.00	5,020.00	0.57
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	4,000,000.000	99.990189	3,999,607.56	99.799910	3,991,996.40	-7,611.16	1.14
Original Face:		Base	4,000,000.000	99.990189	3,999,607.56	99.799910	3,991,996.40	-7,611.16	1.14
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	3,504,509.470	99.988670	3,504,112.42	100.000970	3,504,543.46	431.04	1.00
Original Face:		Base	4,000,000.000	99.988670	3,504,112.42	100.000970	3,504,543.46	431.04	1.00
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	100.223500	4,008,940.00	8,940.00	1.15
		Base		100.000000	4,000,000.00	100.223500	4,008,940.00	8,940.00	1.15
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222					2.222	01 Mar 2021		
		Local	1,500,000.000	100.000000	1,500,000.00	100.272500	1,504,087.50	4,087.50	0.43
		Base		100.000000	1,500,000.00	100.272500	1,504,087.50	4,087.50	0.43
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.5	15 Aug 2042		
		Local	3,134,093.850	101.447585	3,179,462.51	97.265633	3,048,396.22	-131,066.29	0.87
Original Face:		Base	5,000,000.000	101.447585	3,179,462.51	97.265633	3,048,396.22	-131,066.29	0.87
312962EA7	FED HM LN PC POOL B10129 FG 10/18 FIXED 3.5					3.5	01 Oct 2018		
		Local	56,168.480	100.628395	56,521.44	104.342869	58,607.80	2,086.36	0.02
Original Face:		Base	3,158,366.000	100.628395	56,521.44	104.342869	58,607.80	2,086.36	0.02
312969QJ0	FED HM LN PC POOL B16757 FG 10/19 FIXED 5					5.0	01 Oct 2019		
		Local	73,487.500	100.239796	73,663.72	102.914596	75,629.36	1,965.64	0.02
Original Face:		Base	2,500,000.000	100.239796	73,663.72	102.914596	75,629.36	1,965.64	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	99.328800	3,973,152.00	-26,848.00	1.14
		Base		100.000000	4,000,000.00	99.328800	3,973,152.00	-26,848.00	1.14

& 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
3133EG6J9	FEDERAL FARM CREDIT BANK BONDS 02/24 VAR					1.10556	07 Feb 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.800200	4,990,010.00	-9,990.00	1.43
		Base		100.000000	5,000,000.00	99.800200	4,990,010.00	-9,990.00	1.43
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.7	27 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	99.852200	4,992,610.00	-7,390.00	1.43
		Base		100.000000	5,000,000.00	99.852200	4,992,610.00	-7,390.00	1.43
3136A53R5	FANNIE MAE FNR 2012 55 PD					3.0	25 May 2042		
		Local	2,403,990.830	102.947985	2,474,860.11	100.260200	2,410,246.01	-64,614.10	0.69
Original Face:		Base	5,100,000.000	102.947985	2,474,860.11	100.260200	2,410,246.01	-64,614.10	0.69
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					1.27833	25 Jun 2022		
		Local	2,678,677.910	100.000000	2,678,677.91	99.697900	2,670,585.62	-8,092.29	0.76
Original Face:		Base	3,000,000.000	100.000000	2,678,677.91	99.697900	2,670,585.62	-8,092.29	0.76
3136A9LG1	FANNIE MAE FNR 2012 114 GB					1.75	25 Mar 2040		
		Local	3,563,271.460	100.445973	3,579,162.68	98.731580	3,518,074.21	-61,088.47	1.01
Original Face:		Base	7,000,000.000	100.445973	3,579,162.68	98.731580	3,518,074.21	-61,088.47	1.01
3136ACJY8	FANNIE MAE FNR 2013 17 PC					2.0	25 Mar 2039		
		Local	2,727,997.000	100.240208	2,734,549.86	100.199460	2,733,438.26	-1,111.60	0.78
Original Face:		Base	5,000,000.000	100.240208	2,734,549.86	100.199460	2,733,438.26	-1,111.60	0.78
3136AEFZ5	FANNIE MAE FNR 2013 53 JL					3.0	25 Jun 2043		
		Local	3,698,591.400	99.343658	3,674,315.98	105.552560	3,903,957.91	229,641.93	1.12
Original Face:		Base	9,000,000.000	99.343658	3,674,315.98	105.552560	3,903,957.91	229,641.93	1.12
3136FTR68	FANNIE MAE NOTES 02/19 1.65					1.65	28 Feb 2019		
		Local	5,370,000.000	100.000000	5,370,000.00	100.541700	5,399,089.29	29,089.29	1.55
		Base		100.000000	5,370,000.00	100.541700	5,399,089.29	29,089.29	1.55
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		Local	1,274,631.350	98.380386	1,253,987.24	101.474920	1,293,431.14	39,443.90	0.37
Original Face:		Base	5,000,000.000	98.380386	1,253,987.24	101.474920	1,293,431.14	39,443.90	0.37
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	1,298,718.800	97.977518	1,272,452.45	98.486520	1,279,062.95	6,610.50	0.37
Original Face:		Base	5,000,000.000	97.977518	1,272,452.45	98.486520	1,279,062.95	6,610.50	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
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		Local	434,647.560	100.686257	437,630.36	101.773290	442,355.12	4,724.76	0.13
Original Face:		Base	4,000,000.000	100.686257	437,630.36	101.773290	442,355.12	4,724.76	0.13
3137A6DT6	FREDDIE MAC FHR 3815 GD					4.0	15 Sep 2025		
		Local	190,025.790	102.133852	194,080.66	102.533770	194,840.61	759.95	0.06
Original Face:		Base	3,000,000.000	102.133852	194,080.66	102.533770	194,840.61	759.95	0.06
3137A6KT8	FREDDIE MAC FHR 3814 A					3.0	15 Oct 2023		
		Local	138,120.820	99.837519	137,896.40	100.976620	139,469.74	1,573.34	0.04
Original Face:		Base	2,000,000.000	99.837519	137,896.40	100.976620	139,469.74	1,573.34	0.04
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		Local	1,050,880.300	102.787403	1,080,172.57	103.870440	1,091,553.99	11,381.42	0.31
Original Face:		Base	2,000,000.000	102.787403	1,080,172.57	103.870440	1,091,553.99	11,381.42	0.31
3137A8Q92	FREDDIE MAC FHR 3841 AB					4.0	15 Jan 2037		
		Local	692,372.100	102.278025	708,144.51	102.813280	711,850.47	3,705.96	0.20
Original Face:		Base	3,000,000.000	102.278025	708,144.51	102.813280	711,850.47	3,705.96	0.20
3137A8QA9	FREDDIE MAC FHR 3841 AV					4.0	15 Mar 2024		
		Local	2,900,604.220	102.850447	2,983,284.42	104.735650	3,037,966.68	54,682.26	0.87
Original Face:		Base	4,750,000.000	102.850447	2,983,284.42	104.735650	3,037,966.68	54,682.26	0.87
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	775,158.600	99.313070	769,833.80	99.926380	774,587.93	4,754.13	0.22
Original Face:		Base	2,000,000.000	99.313070	769,833.80	99.926380	774,587.93	4,754.13	0.22
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		Local	2,000,000.000	104.253360	2,085,067.20	106.041510	2,120,830.20	35,763.00	0.61
Original Face:		Base	2,000,000.000	104.253360	2,085,067.20	106.041510	2,120,830.20	35,763.00	0.61
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	503,944.960	100.293915	505,426.13	98.110400	494,422.42	-11,003.71	0.14
Original Face:		Base	2,000,000.000	100.293915	505,426.13	98.110400	494,422.42	-11,003.71	0.14
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.5	15 Apr 2028		
		Local	4,708,585.700	103.873094	4,890,953.63	103.878320	4,891,199.72	246.09	1.40
Original Face:		Base	5,000,000.000	103.873094	4,890,953.63	103.878320	4,891,199.72	246.09	1.40

& 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
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.0	01 Oct 2026		
		Local	215,630.340	102.021993	219,990.37	103.219666	222,572.92	2,582.55	0.06
Original Face:		Base	500,000.000	102.021993	219,990.37	103.219666	222,572.92	2,582.55	0.06
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.5	01 Mar 2031		
		Local	4,921,530.850	100.750000	4,958,442.33	100.606560	4,951,382.89	-7,059.44	1.42
Original Face:		Base	5,000,000.000	100.750000	4,958,442.33	100.606560	4,951,382.89	-7,059.44	1.42
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4					4.0	01 Mar 2034		
		Local	5,020,300.460	105.590911	5,300,981.01	106.516456	5,347,446.13	46,465.12	1.53
Original Face:		Base	7,000,000.000	105.590911	5,300,981.01	106.516456	5,347,446.13	46,465.12	1.53
31393C4C4	FANNIE MAE FNR 2003 66 PA					3.5	25 Feb 2033		
		Local	88,694.160	100.064401	88,751.28	101.965690	90,437.61	1,686.33	0.03
Original Face:		Base	6,000,000.000	100.064401	88,751.28	101.965690	90,437.61	1,686.33	0.03
31393MGQ8	FREDDIE MAC FHR 2585 CJ					4.5	15 Dec 2032		
		Local	123,206.500	102.011347	125,684.61	104.108740	128,268.73	2,584.12	0.04
Original Face:		Base	10,000,000.000	102.011347	125,684.61	104.108740	128,268.73	2,584.12	0.04
31395BY72	FANNIEMAE ACES FNA 2006 M1 D					5.385	25 Jun 2019		
		Local	62,731.860	103.449587	64,895.85	100.166900	62,836.56	-2,059.29	0.02
Original Face:		Base	1,625,000.000	103.449587	64,895.85	100.166900	62,836.56	-2,059.29	0.02
31397M2U0	FANNIE MAE FNR 2009 3 HL					5.0	25 Feb 2039		
		Local	10,065.130	103.661354	10,433.65	100.447440	10,110.17	-323.48	0.00
Original Face:		Base	2,500,000.000	103.661354	10,433.65	100.447440	10,110.17	-323.48	0.00
31398RXD2	FANNIE MAE FNR 2010 58 BA					4.0	25 Dec 2024		
		Local	14,876.840	101.566798	15,109.93	100.286000	14,919.39	-190.54	0.00
Original Face:		Base	2,000,000.000	101.566798	15,109.93	100.286000	14,919.39	-190.54	0.00
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	673,025.280	99.102533	666,985.10	102.237440	688,083.82	21,098.72	0.20
Original Face:		Base	3,000,000.000	99.102533	666,985.10	102.237440	688,083.82	21,098.72	0.20
31398SQU0	FANNIE MAE FNR 2010 137 MC					3.0	25 Oct 2038		
		Local	910,886.370	97.988991	892,568.36	100.189210	912,609.86	20,041.50	0.26
Original Face:		Base	4,867,385.000	97.988991	892,568.36	100.189210	912,609.86	20,041.50	0.26

& 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
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	443,571.900	105.833444	469,447.42	106.505460	472,428.29	2,980.87	0.14
Original Face:		Base	5,000,000.000	105.833444	469,447.42	106.505460	472,428.29	2,980.87	0.14
31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.0	01 Nov 2019		
		Local	66,073.650	100.309019	66,277.83	102.907179	67,994.53	1,716.70	0.02
Original Face:		Base	3,000,000.000	100.309019	66,277.83	102.907179	67,994.53	1,716.70	0.02
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5					3.5	01 Jan 2034		
		Local	3,874,856.860	102.951004	3,989,204.05	104.226658	4,038,633.81	49,429.76	1.16
Original Face:		Base	7,000,000.000	102.951004	3,989,204.05	104.226658	4,038,633.81	49,429.76	1.16
34530KAB9	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A3					0.9	15 Oct 2018		
		Local	991,509.080	99.999996	991,509.04	99.937740	990,891.77	-617.27	0.28
Original Face:		Base	4,500,000.000	99.999996	991,509.04	99.937740	990,891.77	-617.27	0.28
34531EAA4	FORD CREDIT AUTO OWNER TRUST FORDO 2017 A A1					0.84	15 Feb 2018		
		Local	4,074,656.190	100.000000	4,074,656.19	100.000290	4,074,668.01	11.82	1.17
Original Face:		Base	5,000,000.000	100.000000	4,074,656.19	100.000290	4,074,668.01	11.82	1.17
34531PAD3	FORD CREDIT AUTO OWNER TRUST FORDO 2016 A A3					1.39	15 Jul 2020		
		Local	1,750,000.000	99.998399	1,749,971.99	99.765720	1,745,900.10	-4,071.89	0.50
Original Face:		Base	1,750,000.000	99.998399	1,749,971.99	99.765720	1,745,900.10	-4,071.89	0.50
36159JCY5	SYNCHRONY CREDIT CARD MASTER N GEMNT 2012 3 A					1.22	15 Mar 2020		
		Local	2,000,000.000	100.000000	2,000,000.00	100.013630	2,000,272.60	272.60	0.57
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	100.013630	2,000,272.60	272.60	0.57
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		Local	93,915.810	101.243018	95,083.20	103.499658	97,202.54	2,119.34	0.03
Original Face:		Base	1,808,277.000	101.243018	95,083.20	103.499658	97,202.54	2,119.34	0.03
36250UAD6	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2016 1 A3					1.64	20 Jul 2019		
		Local	10,000,000.000	99.997880	9,999,788.04	100.075550	10,007,555.00	7,766.96	2.86
Original Face:		Base	10,000,000.000	99.997880	9,999,788.04	100.075550	10,007,555.00	7,766.96	2.86
36966THT2	GENERAL ELECTRIC CO SR UNSECURED 03/23 VAR					1.96344	15 Mar 2023		
		Local	4,000,000.000	100.000000	4,000,000.00	101.747100	4,069,884.00	69,884.00	1.17
		Base		100.000000	4,000,000.00	101.747100	4,069,884.00	69,884.00	1.17

& 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
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					2.239	30 Apr 2018		
		Local	5,000,000.000	100.217943	5,010,897.14	101.044100	5,052,205.00	41,307.86	1.45
		Base		100.217943	5,010,897.14	101.044100	5,052,205.00	41,307.86	1.45
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	5,000,000.000	99.951324	4,997,566.21	99.498700	4,974,935.00	-22,631.21	1.42
		Base		99.951324	4,997,566.21	99.498700	4,974,935.00	-22,631.21	1.42
38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	12,464.370	100.113764	12,478.55	100.438780	12,519.06	40.51	0.00
Original Face:		Base	5,650,000.000	100.113764	12,478.55	100.438780	12,519.06	40.51	0.00
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	1,386,456.150	99.962815	1,385,940.60	101.814110	1,411,607.99	25,667.39	0.40
Original Face:		Base	5,000,000.000	99.962815	1,385,940.60	101.814110	1,411,607.99	25,667.39	0.40
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
		Local	731,731.860	99.799812	730,267.02	100.900080	738,318.03	8,051.01	0.21
Original Face:		Base	3,000,000.000	99.799812	730,267.02	100.900080	738,318.03	8,051.01	0.21
38378XAW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 92 AB					1.78	16 Jun 2040		
		Local	1,262,866.260	101.971245	1,287,760.45	100.295910	1,266,603.21	-21,157.24	0.36
Original Face:		Base	2,289,667.000	101.971245	1,287,760.45	100.295910	1,266,603.21	-21,157.24	0.36
43814NAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2016 1 A3					1.22	18 Dec 2019		
		Local	6,000,000.000	99.989567	5,999,374.03	99.655840	5,979,350.40	-20,023.63	1.71
Original Face:		Base	6,000,000.000	99.989567	5,999,374.03	99.655840	5,979,350.40	-20,023.63	1.71
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					1.40372	12 Feb 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.499400	3,014,982.00	14,982.00	0.86
		Base		100.000000	3,000,000.00	100.499400	3,014,982.00	14,982.00	0.86
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		Local	3,000,000.000	99.972031	2,999,160.93	100.519600	3,015,588.00	16,427.07	0.86
		Base		99.972031	2,999,160.93	100.519600	3,015,588.00	16,427.07	0.86
47787XAB3	JOHN DEERE OWNER TRUST JDOT 2017 A A2					1.5	15 Oct 2019		
		Local	2,500,000.000	99.999600	2,499,990.00	99.999600	2,499,990.00	0.00	0.72
Original Face:		Base	2,500,000.000	99.999600	2,499,990.00	99.999600	2,499,990.00	0.00	0.72

& 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
478160AQ7	JOHNSON + JOHNSON SR UNSECURED 08/17 5.55					5.55	15 Aug 2017		
		Local	3,000,000.000	101.990234	3,059,707.03	102.047900	3,061,437.00	1,729.97	0.88
		Base		101.990234	3,059,707.03	102.047900	3,061,437.00	1,729.97	0.88
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4					2.4	01 Mar 2022		
		Local	1,000,000.000	99.241757	992,417.57	99.949600	999,496.00	7,078.43	0.29
		Base		99.241757	992,417.57	99.949600	999,496.00	7,078.43	0.29
494368BT9	KIMBERLY CLARK CORP SR UNSECURED 02/19 1.4					1.4	15 Feb 2019		
		Local	4,000,000.000	99.996055	3,999,842.20	99.710400	3,988,416.00	-11,426.20	1.14
		Base		99.996055	3,999,842.20	99.710400	3,988,416.00	-11,426.20	1.14
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					1.31806	07 Jun 2017		
		Local	4,050,000.000	99.644722	4,035,611.24	100.080900	4,053,276.45	17,665.21	1.16
		Base		99.644722	4,035,611.24	100.080900	4,053,276.45	17,665.21	1.16
637432HT5	NATIONAL RURAL UTIL COOP COLLATERAL T 04/17 5.45					5.45	10 Apr 2017		
		Local	800,000.000	99.996493	799,971.94	99.996493	799,971.94	0.00	0.23
		Base		99.996493	799,971.94	99.996493	799,971.94	0.00	0.23
65478UAD1	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 A A3					1.34	15 Oct 2020		
		Local	2,000,000.000	99.982398	1,999,647.96	99.588370	1,991,767.40	-7,880.56	0.57
Original Face:		Base	2,000,000.000	99.982398	1,999,647.96	99.588370	1,991,767.40	-7,880.56	0.57
69371RN69	PACCAR FINANCIAL CORP SR UNSECURED 02/20 1.95					1.95	27 Feb 2020		
		Local	3,000,000.000	99.820329	2,994,609.86	100.104600	3,003,138.00	8,528.14	0.86
		Base		99.820329	2,994,609.86	100.104600	3,003,138.00	8,528.14	0.86
74256LAR0	PRINCIPAL LFE GLB FND II SR SECURED 144A 04/19 1.5					1.5	18 Apr 2019		
		Local	4,000,000.000	99.778323	3,991,132.93	98.855900	3,954,236.00	-36,896.93	1.13
		Base		99.778323	3,991,132.93	98.855900	3,954,236.00	-36,896.93	1.13
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	96.023000	1,920,460.00	-79,540.00	0.55
		Base		100.000000	2,000,000.00	96.023000	1,920,460.00	-79,540.00	0.55
80851QDA9	CHARLES SCHWAB CORP SR UNSECURED 09/17 6.375					6.375	01 Sep 2017		
		Local	1,000,000.000	100.065062	1,000,650.62	102.532300	1,025,323.00	24,672.38	0.29
		Base		100.065062	1,000,650.62	102.532300	1,025,323.00	24,672.38	0.29

& 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
871829AL1	SYSCO CORPORATION COMPANY GUAR 02/18 5.25					5.25	12 Feb 2018		
		Local	1,000,000.000	99.934289	999,342.89	103.605000	1,036,050.00	36,707.11	0.30
		Base		99.934289	999,342.89	103.605000	1,036,050.00	36,707.11	0.30
89231MAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3					0.67	15 Dec 2017		
		Local	92,897.650	99.993025	92,891.17	99.995330	92,893.31	2.14	0.03
	Original Face:	Base	4,000,000.000	99.993025	92,891.17	99.995330	92,893.31	2.14	0.03
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	5,000,000.000	99.993087	4,999,654.34	100.081300	5,004,065.00	4,410.66	1.43
		Base		99.993087	4,999,654.34	100.081300	5,004,065.00	4,410.66	1.43
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					1.5	13 Feb 2020		
		Local	2,750,000.000	98.900475	2,719,763.07	98.242700	2,701,674.25	-18,088.82	0.77
		Base		98.900475	2,719,763.07	98.242700	2,701,674.25	-18,088.82	0.77
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625					2.625	24 Jan 2022		
		Local	2,500,000.000	99.831391	2,495,784.78	100.562700	2,514,067.50	18,282.72	0.72
		Base		99.831391	2,495,784.78	100.562700	2,514,067.50	18,282.72	0.72
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR					1.68344	24 Jan 2022		
		Local	2,500,000.000	100.000000	2,500,000.00	100.616700	2,515,417.50	15,417.50	0.72
		Base		100.000000	2,500,000.00	100.616700	2,515,417.50	15,417.50	0.72
912828VE7	US TREASURY N/B 05/18 1					1.0	31 May 2018		
		Local	5,000,000.000	100.096984	5,004,849.22	99.996100	4,999,805.00	-5,044.22	1.43
		Base		100.096984	5,004,849.22	99.996100	4,999,805.00	-5,044.22	1.43
928668AA0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/17 1.25					1.25	23 May 2017		
		Local	5,000,000.000	99.995305	4,999,765.23	99.995305	4,999,765.23	0.00	1.43
		Base		99.995305	4,999,765.23	99.995305	4,999,765.23	0.00	1.43
931142CG6	WAL MART STORES INC SR UNSECURED 04/17 5.375					5.375	05 Apr 2017		
		Local	1,000,000.000	99.996413	999,964.13	99.996413	999,964.13	0.00	0.29
		Base		99.996413	999,964.13	99.996413	999,964.13	0.00	0.29
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					1.96372	11 Feb 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.389000	3,011,670.00	11,670.00	0.86
		Base		100.000000	3,000,000.00	100.389000	3,011,670.00	11,670.00	0.86

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

Holdings

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

As of: *February 28, 2017* *View Date:* *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					1.67122	23 Apr 2018		
			5,000,000.000	Local 100.000000	5,000,000.00	100.442000	5,022,100.00	22,100.00	1.44
				Base 100.000000	5,000,000.00	100.442000	5,022,100.00	22,100.00	1.44
US DOLLAR Total									
			254,170,582.330	Local	255,118,283.47		255,694,255.39	575,971.92	73.20
	Original Face:		225,498,695.000	Base	255,118,283.47		255,694,255.39	575,971.92	73.20
FIXED INCOME Total									
			254,170,582.330	Base	255,118,283.47		255,694,255.39	575,971.92	73.20
	Original Face:		225,498,695.000						

& 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: *February 28, 2017* *View Date:* *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		347,885,147.050	Base	348,751,644.53		349,332,866.02	581,221.49	100.00
Original Face:		225,498,695.000						

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

Books Closed

Prepared by State Street

Holdings

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

As of: *February 28, 2017* *View Date:* *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		13,480.290	Local	1.000000	13,480.29	1.000000	13,480.29	0.00	100.00
			Base	1.000000	13,480.29	1.000000	13,480.29	0.00	100.00
US DOLLAR Total									
		13,480.290	Local		13,480.29		13,480.29	0.00	100.00
			Base		13,480.29		13,480.29	0.00	100.00
CASH Total									
		13,480.290	Base		13,480.29		13,480.29	0.00	100.00

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

Books Closed

Holdings

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

As of: *February 28, 2017* *View Date:* *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		13,480.290	Base	13,480.29		13,480.29	0.00	100.00

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

Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	1,003,781.440	1.000000	1,003,781.44	1.000000	1,003,781.44	0.00	0.28
		Base		1.000000	1,003,781.44	1.000000	1,003,781.44	0.00	0.28
US DOLLAR Total									
		Local	1,003,781.440		1,003,781.44		1,003,781.44	0.00	0.28
		Base			1,003,781.44		1,003,781.44	0.00	0.28
CASH Total									
		Base	1,003,781.440		1,003,781.44		1,003,781.44	0.00	0.28
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
06427KMM6	BANK OF MONTREAL					1.12	21 Apr 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.40
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.40
06538BU76	BANK TOKYO MIT UFJ NY					1.25	07 Jul 2017		
		Local	5,000,000.000	99.555556	4,977,777.78	99.587911	4,979,395.55	1,617.77	1.39
		Base		99.555556	4,977,777.78	99.587911	4,979,395.55	1,617.77	1.39
06538M5J4	BNK OF TKYO MTBSHI L					1.47	15 Aug 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.072636	5,003,631.80	3,631.80	1.40
		Base		100.000000	5,000,000.00	100.072636	5,003,631.80	3,631.80	1.40
2063C0QE5	CONCORD MIN CPTL CO					1.1	14 Mar 2017		
		Local	5,000,000.000	99.960278	4,998,013.89	99.960278	4,998,013.89	0.00	1.40
		Base		99.960278	4,998,013.89	99.960278	4,998,013.89	0.00	1.40
24023GQT7	DCAT, LLC					0.93	27 Mar 2017		
		Local	5,000,000.000	99.932833	4,996,641.67	99.932833	4,996,641.67	0.00	1.40
		Base		99.932833	4,996,641.67	99.932833	4,996,641.67	0.00	1.40

& 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
48803TCH5	KELLS FDG LLC					1.01	23 Mar 2017		
		5,000,000.000	Local	99.938889	4,996,944.44	99.938889	4,996,944.44	0.00	1.40
			Base	99.938889	4,996,944.44	99.938889	4,996,944.44	0.00	1.40
56274LQU1	MANHATTAN ASSET FDG.					0.77	28 Mar 2017		
		5,000,000.000	Local	99.942250	4,997,112.50	99.942250	4,997,112.50	0.00	1.40
			Base	99.942250	4,997,112.50	99.942250	4,997,112.50	0.00	1.40
78009NHT6	ROYAL BK OF CANADA					1.38622	14 Aug 2017		
		2,000,000.000	Local	100.000000	2,000,000.00	100.117000	2,002,340.00	2,340.00	0.56
			Base	100.000000	2,000,000.00	100.117000	2,002,340.00	2,340.00	0.56
8225X2S13	SHELL INTNL FNC B.V					0.95	01 May 2017		
		5,000,000.000	Local	99.839028	4,991,951.39	99.839028	4,991,951.39	0.00	1.40
			Base	99.839028	4,991,951.39	99.839028	4,991,951.39	0.00	1.40
88602TSN4	THUNDER BAY FNDNG LLC					0.99	22 May 2017		
		5,000,000.000	Local	99.774500	4,988,725.00	99.774500	4,988,725.00	0.00	1.39
			Base	99.774500	4,988,725.00	99.774500	4,988,725.00	0.00	1.39
92646KQL9	VICTORY RECEIVABLES					0.76	20 Mar 2017		
		5,000,000.000	Local	99.959889	4,997,994.44	99.959889	4,997,994.44	0.00	1.40
			Base	99.959889	4,997,994.44	99.959889	4,997,994.44	0.00	1.40
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.53	01 Mar 2017		
		17,006,481.940	Local	100.000000	17,006,481.94	100.000000	17,006,481.94	0.00	4.75
			Base	100.000000	17,006,481.94	100.000000	17,006,481.94	0.00	4.75
US DOLLAR Total									
		69,006,481.940	Local		68,951,643.05		68,959,232.62	7,589.57	19.28
			Base		68,951,643.05		68,959,232.62	7,589.57	19.28
CASH EQUIVALENT Total									
		69,006,481.940	Base		68,951,643.05		68,959,232.62	7,589.57	19.28

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.8	17 Feb 2021		
		Local	2,000,000.000	101.872158	2,037,443.16	100.296000	2,005,920.00	-31,523.16	0.56
		Base		101.872158	2,037,443.16	100.296000	2,005,920.00	-31,523.16	0.56
025816BH1	AMERICAN EXPRESS CO SR UNSECURED 05/18 VAR					1.64011	22 May 2018		
		Local	5,000,000.000	100.009634	5,000,481.69	100.261200	5,013,060.00	12,578.31	1.40
		Base		100.009634	5,000,481.69	100.261200	5,013,060.00	12,578.31	1.40
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.25	05 May 2021		
		Local	3,000,000.000	99.949195	2,998,475.85	99.304000	2,979,120.00	-19,355.85	0.83
		Base		99.949195	2,998,475.85	99.304000	2,979,120.00	-19,355.85	0.83
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					1.434	01 Feb 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.305300	5,015,265.00	15,265.00	1.40
		Base		100.000000	5,000,000.00	100.305300	5,015,265.00	15,265.00	1.40
039483AY8	ARCHER DANIELS MIDLAND C SR UNSECURED 03/18 5.45					5.45	15 Mar 2018		
		Local	1,996,000.000	103.749373	2,070,837.49	104.132400	2,078,482.70	7,645.21	0.58
		Base		103.749373	2,070,837.49	104.132400	2,078,482.70	7,645.21	0.58
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR					1.48178	15 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.033400	5,001,670.00	1,670.00	1.40
		Base		100.000000	5,000,000.00	100.033400	5,001,670.00	1,670.00	1.40
084670BQ0	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2					2.2	15 Mar 2021		
		Local	3,000,000.000	99.829386	2,994,881.58	100.465600	3,013,968.00	19,086.42	0.84
		Base		99.829386	2,994,881.58	100.465600	3,013,968.00	19,086.42	0.84
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					1.35344	23 May 2017		
		Local	2,530,000.000	99.697372	2,522,343.52	99.697372	2,522,343.52	0.00	0.71
		Base		99.697372	2,522,343.52	99.697372	2,522,343.52	0.00	0.71
126802CF2	CABELA S MASTER CREDIT CARD TR CABMT 2012 2A A2 144A					1.25	15 Jun 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.071180	3,002,135.40	2,135.40	0.84
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.071180	3,002,135.40	2,135.40	0.84
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					1.44	17 Jul 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	100.981910	3,029,457.30	29,457.30	0.85
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.981910	3,029,457.30	29,457.30	0.85

& 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
14041NEW7	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3					1.17	15 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.353000	5,017,650.00	17,650.00	1.40
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	100.353000	5,017,650.00	17,650.00	1.40
140420NL0	CAPITAL ONE BANK USA NA SR UNSECURED 06/17 1.3					1.3	05 Jun 2017		
		Local	2,000,000.000	99.999268	1,999,985.35	100.003000	2,000,060.00	74.65	0.56
		Base		99.999268	1,999,985.35	100.003000	2,000,060.00	74.65	0.56
141781BA1	CARGILL INC SR UNSECURED 144A 03/17 1.9					1.9	01 Mar 2017		
		Local	2,000,000.000	100.000000	1,999,999.99	100.000000	2,000,000.00	0.01	0.56
		Base		100.000000	1,999,999.99	100.000000	2,000,000.00	0.01	0.56
14313VAB0	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2A					1.1	15 Nov 2018		
		Local	1,225,130.560	99.997996	1,225,106.01	99.973170	1,224,801.86	-304.15	0.34
Original Face:		Base	5,000,000.000	99.997996	1,225,106.01	99.973170	1,224,801.86	-304.15	0.34
14313VAH7	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2B					1.22	15 Nov 2018		
		Local	1,225,130.560	100.000000	1,225,130.56	100.054390	1,225,796.91	666.35	0.34
Original Face:		Base	5,000,000.000	100.000000	1,225,130.56	100.054390	1,225,796.91	666.35	0.34
161571HE7	CHASE ISSUANCE TRUST CHAIT 2016 A4 A4					1.49	15 Jul 2022		
		Local	5,000,000.000	99.984958	4,999,247.91	98.403450	4,920,172.50	-79,075.41	1.38
Original Face:		Base	5,000,000.000	99.984958	4,999,247.91	98.403450	4,920,172.50	-79,075.41	1.38
166764AK6	CHEVRON CORP SR UNSECURED 11/17 VAR					1.209	15 Nov 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.102000	5,005,100.00	5,100.00	1.40
		Base		100.000000	5,000,000.00	100.102000	5,005,100.00	5,100.00	1.40
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	100.005300	5,000,265.00	265.00	1.40
		Base		100.000000	5,000,000.00	100.005300	5,000,265.00	265.00	1.40
17275RBK7	CISCO SYSTEMS INC SR UNSECURED 09/19 VAR					1.33733	20 Sep 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.565000	5,028,250.00	28,250.00	1.41
		Base		100.000000	5,000,000.00	100.565000	5,028,250.00	28,250.00	1.41
2027A0GL7	COMMONWEALTH BANK AUST SR UNSECURED 144A 10/17 VAR					1.639	30 Oct 2017		
		Local	2,000,000.000	100.000000	2,000,000.00	99.000000	1,980,000.00	-20,000.00	0.55
		Base		100.000000	2,000,000.00	99.000000	1,980,000.00	-20,000.00	0.55

& 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
233851BX1	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/17 VAR					1.74456	03 Aug 2017		
		Local	2,000,000.000	100.000000	2,000,000.00	100.251000	2,005,020.00	5,020.00	0.56
		Base		100.000000	2,000,000.00	100.251000	2,005,020.00	5,020.00	0.56
24422ERN1	JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4					1.4	15 Mar 2017		
		Local	2,000,000.000	99.999780	1,999,995.59	99.999780	1,999,995.59	0.00	0.56
		Base		99.999780	1,999,995.59	99.999780	1,999,995.59	0.00	0.56
24703EAA7	DELL EQUIPMENT FINANCE TRUST DEFT 2016 1 A1 144A					0.85	24 Jul 2017		
		Local	617,197.290	100.000000	617,197.29	100.000120	617,198.03	0.74	0.17
Original Face:		Base	5,000,000.000	100.000000	617,197.29	100.000120	617,198.03	0.74	0.17
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	4,000,000.000	99.990189	3,999,607.56	99.799910	3,991,996.40	-7,611.16	1.12
Original Face:		Base	4,000,000.000	99.990189	3,999,607.56	99.799910	3,991,996.40	-7,611.16	1.12
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	3,504,509.470	99.988670	3,504,112.42	100.000970	3,504,543.46	431.04	0.98
Original Face:		Base	4,000,000.000	99.988670	3,504,112.42	100.000970	3,504,543.46	431.04	0.98
30231GAP7	EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.708					1.708	01 Mar 2019		
		Local	4,000,000.000	100.000000	4,000,000.00	100.223500	4,008,940.00	8,940.00	1.12
		Base		100.000000	4,000,000.00	100.223500	4,008,940.00	8,940.00	1.12
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222					2.222	01 Mar 2021		
		Local	1,500,000.000	100.000000	1,500,000.00	100.272500	1,504,087.50	4,087.50	0.42
		Base		100.000000	1,500,000.00	100.272500	1,504,087.50	4,087.50	0.42
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22					1.12	15 May 2036		
		Local	597,002.720	100.034605	597,209.31	99.579094	594,489.90	-2,719.41	0.17
Original Face:		Base	16,000,000.000	100.034605	597,209.31	99.579094	594,489.90	-2,719.41	0.17
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.5	15 Aug 2042		
		Local	3,134,093.850	101.447585	3,179,462.51	97.265633	3,048,396.22	-131,066.29	0.85
Original Face:		Base	5,000,000.000	101.447585	3,179,462.51	97.265633	3,048,396.22	-131,066.29	0.85
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.0	15 Aug 2042		
		Local	6,481,425.600	105.196205	6,818,213.74	98.868782	6,408,106.55	-410,107.19	1.79
Original Face:		Base	10,000,000.000	105.196205	6,818,213.74	98.868782	6,408,106.55	-410,107.19	1.79

& 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
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.3	25 Jan 2027		
		Local	2,500,000.000	117.320877	2,933,021.92	121.464900	3,036,622.50	103,600.58	0.85
		Base		117.320877	2,933,021.92	121.464900	3,036,622.50	103,600.58	0.85
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25					5.25	22 Mar 2027		
		Local	2,500,000.000	116.376635	2,909,415.87	120.254800	3,006,370.00	96,954.13	0.84
		Base		116.376635	2,909,415.87	120.254800	3,006,370.00	96,954.13	0.84
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.7	27 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	99.852200	4,992,610.00	-7,390.00	1.40
		Base		100.000000	5,000,000.00	99.852200	4,992,610.00	-7,390.00	1.40
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					1.27833	25 Jun 2022		
		Local	2,678,677.910	100.000000	2,678,677.91	99.697900	2,670,585.62	-8,092.29	0.75
Original Face:		Base	3,000,000.000	100.000000	2,678,677.91	99.697900	2,670,585.62	-8,092.29	0.75
3136A6UL6	FANNIE MAE FNR 2012 63 BT					3.0	25 Mar 2039		
		Local	5,000,000.000	101.221919	5,061,095.93	100.187820	5,009,391.00	-51,704.93	1.40
Original Face:		Base	5,000,000.000	101.221919	5,061,095.93	100.187820	5,009,391.00	-51,704.93	1.40
3136A9MN5	FANNIEMAE ACES FNA 2012 M14 A2					2.301	25 Sep 2022		
		Local	2,000,000.000	100.701767	2,014,035.34	98.042100	1,960,842.00	-53,193.34	0.55
Original Face:		Base	2,000,000.000	100.701767	2,014,035.34	98.042100	1,960,842.00	-53,193.34	0.55
3137AJ6H2	FREDDIE MAC FHR 3955 BK					2.0	15 Feb 2041		
		Local	1,769,298.750	100.851865	1,784,370.79	97.802920	1,730,425.84	-53,944.95	0.48
Original Face:		Base	5,000,000.000	100.851865	1,784,370.79	97.802920	1,730,425.84	-53,944.95	0.48
3137AJMF8	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2					2.9676	25 Oct 2021		
		Local	5,000,000.000	103.258191	5,162,909.57	103.148930	5,157,446.50	-5,463.07	1.44
Original Face:		Base	5,000,000.000	103.258191	5,162,909.57	103.148930	5,157,446.50	-5,463.07	1.44
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		Local	3,000,000.000	104.257246	3,127,717.38	106.041510	3,181,245.30	53,527.92	0.89
Original Face:		Base	3,000,000.000	104.257246	3,127,717.38	106.041510	3,181,245.30	53,527.92	0.89
3137AL2X6	FREDDIE MAC FHR 3990 BH					3.5	15 Jan 2032		
		Local	4,065,185.480	101.605276	4,130,442.91	103.216470	4,195,940.95	65,498.04	1.17
Original Face:		Base	5,565,000.000	101.605276	4,130,442.91	103.216470	4,195,940.95	65,498.04	1.17

& 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
3137AMMY0	FREDDIE MAC FHR 4012 GC					3.5	15 Jun 2040		
		Local	4,494,000.000	106.418265	4,782,436.83	102.636550	4,612,486.56	-169,950.27	1.29
Original Face:		Base	4,494,000.000	106.418265	4,782,436.83	102.636550	4,612,486.56	-169,950.27	1.29
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	503,944.960	100.293915	505,426.13	98.110400	494,422.42	-11,003.71	0.14
Original Face:		Base	2,000,000.000	100.293915	505,426.13	98.110400	494,422.42	-11,003.71	0.14
3137APJG6	FREDDIE MAC FHR 4030 BC					2.0	15 Jan 2042		
		Local	1,721,025.800	100.419328	1,728,242.55	98.503920	1,695,277.88	-32,964.67	0.47
Original Face:		Base	5,000,000.000	100.419328	1,728,242.55	98.503920	1,695,277.88	-32,964.67	0.47
3137ATR20	FREDDIE MAC FHR 4097 VH					1.5	15 Oct 2041		
		Local	5,058,282.980	100.424085	5,079,734.42	97.496310	4,931,639.25	-148,095.17	1.38
Original Face:		Base	14,878,168.000	100.424085	5,079,734.42	97.496310	4,931,639.25	-148,095.17	1.38
3137AYK42	FREDDIE MAC FHR 4172 PE					3.0	15 Feb 2043		
		Local	5,000,000.000	98.996470	4,949,823.51	98.803980	4,940,199.00	-9,624.51	1.38
Original Face:		Base	5,000,000.000	98.996470	4,949,823.51	98.803980	4,940,199.00	-9,624.51	1.38
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	2,440,361.650	99.579746	2,430,105.93	98.397330	2,401,250.71	-28,855.22	0.67
Original Face:		Base	5,000,000.000	99.579746	2,430,105.93	98.397330	2,401,250.71	-28,855.22	0.67
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.5	15 Apr 2028		
		Local	4,708,585.700	103.873094	4,890,953.63	103.878320	4,891,199.72	246.09	1.37
Original Face:		Base	5,000,000.000	103.873094	4,890,953.63	103.878320	4,891,199.72	246.09	1.37
3137GAWQ6	FREDDIE MAC FHR 3738 BH					3.0	15 Dec 2038		
		Local	3,719,731.100	101.398016	3,771,733.52	101.920800	3,791,179.69	19,446.17	1.06
Original Face:		Base	5,000,000.000	101.398016	3,771,733.52	101.920800	3,791,179.69	19,446.17	1.06
3137GAWS2	FREDDIE MAC FHR 3738 BJ					3.5	15 Dec 2038		
		Local	3,719,731.100	103.380639	3,845,481.79	102.601240	3,816,490.23	-28,991.56	1.07
Original Face:		Base	5,000,000.000	103.380639	3,845,481.79	102.601240	3,816,490.23	-28,991.56	1.07
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.5	01 Apr 2042		
		Local	2,803,144.400	104.084917	2,917,650.52	103.049900	2,888,637.50	-29,013.02	0.81
Original Face:		Base	5,000,000.000	104.084917	2,917,650.52	103.049900	2,888,637.50	-29,013.02	0.81

& 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
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.5	01 Mar 2031		
		Local	4,921,530.850	100.750000	4,958,442.33	100.606560	4,951,382.89	-7,059.44	1.38
Original Face:		Base	5,000,000.000	100.750000	4,958,442.33	100.606560	4,951,382.89	-7,059.44	1.38
3138L0WA5	FNMA POOL AM0640 FN 05/21 FIXED 2.21					2.21	01 May 2021		
		Local	1,715,104.060	101.207791	1,735,818.93	100.101218	1,716,840.05	-18,978.88	0.48
Original Face:		Base	1,800,000.000	101.207791	1,735,818.93	100.101218	1,716,840.05	-18,978.88	0.48
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	414,554.100	106.453848	441,308.79	107.470720	445,524.28	4,215.49	0.12
Original Face:		Base	10,000,000.000	106.453848	441,308.79	107.470720	445,524.28	4,215.49	0.12
31398NY24	FANNIE MAE FNR 2010 123 PM					4.0	25 Jul 2040		
		Local	6,000,000.000	108.027623	6,481,657.35	105.914150	6,354,849.00	-126,808.35	1.78
Original Face:		Base	6,000,000.000	108.027623	6,481,657.35	105.914150	6,354,849.00	-126,808.35	1.78
31398T7A3	FANNIE MAE FNR 2010 113 LV					4.0	25 Jun 2030		
		Local	4,199,683.600	106.433753	4,469,880.88	102.696680	4,312,935.63	-156,945.25	1.21
Original Face:		Base	5,568,000.000	106.433753	4,469,880.88	102.696680	4,312,935.63	-156,945.25	1.21
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	443,571.900	105.833442	469,447.41	106.505460	472,428.29	2,980.88	0.13
Original Face:		Base	5,000,000.000	105.833442	469,447.41	106.505460	472,428.29	2,980.88	0.13
36159JCY5	SYNCHRONY CREDIT CARD MASTER N GEMNT 2012 3 A					1.22	15 Mar 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.013630	3,000,408.90	408.90	0.84
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.013630	3,000,408.90	408.90	0.84
36962G5Y6	GENERAL ELECTRIC CO SR UNSECURED 05/17 VAR					2.054	30 May 2017		
		Local	5,000,000.000	99.989961	4,999,498.04	100.061700	5,003,085.00	3,586.96	1.40
		Base		99.989961	4,999,498.04	100.061700	5,003,085.00	3,586.96	1.40
36966THT2	GENERAL ELECTRIC CO SR UNSECURED 03/23 VAR					1.96344	15 Mar 2023		
		Local	4,000,000.000	100.000000	4,000,000.00	101.747100	4,069,884.00	69,884.00	1.14
		Base		100.000000	4,000,000.00	101.747100	4,069,884.00	69,884.00	1.14
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	5,000,000.000	99.951324	4,997,566.21	99.498700	4,974,935.00	-22,631.21	1.39
		Base		99.951324	4,997,566.21	99.498700	4,974,935.00	-22,631.21	1.39

& 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
38377XC75	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 133 MN					3.5	16 Apr 2035		
		Local	5,000,000.000	103.626812	5,181,340.60	102.978160	5,148,908.00	-32,432.60	1.44
Original Face:		Base	5,000,000.000	103.626812	5,181,340.60	102.978160	5,148,908.00	-32,432.60	1.44
437076AW2	HOME DEPOT INC SR UNSECURED 04/21 4.4					4.4	01 Apr 2021		
		Local	3,000,000.000	106.282979	3,188,489.37	108.867200	3,266,016.00	77,526.63	0.91
		Base		106.282979	3,188,489.37	108.867200	3,266,016.00	77,526.63	0.91
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					1.40372	12 Feb 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.499400	3,014,982.00	14,982.00	0.84
		Base		100.000000	3,000,000.00	100.499400	3,014,982.00	14,982.00	0.84
47787XAB3	JOHN DEERE OWNER TRUST JDOT 2017 A A2					1.5	15 Oct 2019		
		Local	2,500,000.000	99.999600	2,499,990.00	99.999600	2,499,990.00	0.00	0.70
Original Face:		Base	2,500,000.000	99.999600	2,499,990.00	99.999600	2,499,990.00	0.00	0.70
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	5,000,000.000	99.910098	4,995,504.92	100.104400	5,005,220.00	9,715.08	1.40
		Base		99.910098	4,995,504.92	100.104400	5,005,220.00	9,715.08	1.40
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					1.31806	07 Jun 2017		
		Local	7,000,000.000	99.645166	6,975,161.63	100.080900	7,005,663.00	30,501.37	1.96
		Base		99.645166	6,975,161.63	100.080900	7,005,663.00	30,501.37	1.96
64952WBK8	NEW YORK LIFE GLOBAL FDG SECURED 144A 10/17 1.3					1.3	30 Oct 2017		
		Local	5,000,000.000	99.975740	4,998,786.98	99.905100	4,995,255.00	-3,531.98	1.40
		Base		99.975740	4,998,786.98	99.905100	4,995,255.00	-3,531.98	1.40
654740AJ8	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.5					1.5	02 Mar 2018		
		Local	5,000,000.000	99.985293	4,999,264.66	99.895400	4,994,770.00	-4,494.66	1.40
		Base		99.985293	4,999,264.66	99.895400	4,994,770.00	-4,494.66	1.40
713448BH0	PEPSICO INC SR UNSECURED 06/18 5					5.0	01 Jun 2018		
		Local	1,635,000.000	103.700738	1,695,507.07	104.579800	1,709,879.73	14,372.66	0.48
		Base		103.700738	1,695,507.07	104.579800	1,709,879.73	14,372.66	0.48
713448BY3	PEPSICO INC SR UNSECURED 03/22 2.75					2.75	05 Mar 2022		
		Local	3,000,000.000	99.912885	2,997,386.54	101.359300	3,040,779.00	43,392.46	0.85
		Base		99.912885	2,997,386.54	101.359300	3,040,779.00	43,392.46	0.85

& 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
718172BP3	PHILIP MORRIS INTL INC SR UNSECURED 08/17 1.25					1.25	11 Aug 2017		
		Local	5,000,000.000	99.943808	4,997,190.42	100.038000	5,001,900.00	4,709.58	1.40
		Base		99.943808	4,997,190.42	100.038000	5,001,900.00	4,709.58	1.40
742718DY2	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3					2.3	06 Feb 2022		
		Local	3,000,000.000	99.651041	2,989,531.24	100.698400	3,020,952.00	31,420.76	0.84
		Base		99.651041	2,989,531.24	100.698400	3,020,952.00	31,420.76	0.84
78008SVU7	ROYAL BANK OF CANADA SR UNSECURED 05/20 VAR					1.43844	08 May 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	98.406000	2,952,180.00	-47,820.00	0.83
		Base		100.000000	3,000,000.00	98.406000	2,952,180.00	-47,820.00	0.83
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	96.023000	1,920,460.00	-79,540.00	0.54
		Base		100.000000	2,000,000.00	96.023000	1,920,460.00	-79,540.00	0.54
79604YAB5	SAMSUNG ELECTRON AMERICA COMPANY GUAR 144A 04/17 1.75					1.75	10 Apr 2017		
		Local	3,000,000.000	99.992013	2,999,760.38	99.992013	2,999,760.38	0.00	0.84
		Base		99.992013	2,999,760.38	99.992013	2,999,760.38	0.00	0.84
87165LAX9	SYNCHRONY CREDIT CARD MASTER N SYNCT 2016 1 A					2.04	15 Mar 2022		
		Local	4,500,000.000	99.982340	4,499,205.30	100.437410	4,519,683.45	20,478.15	1.26
Original Face:		Base	4,500,000.000	99.982340	4,499,205.30	100.437410	4,519,683.45	20,478.15	1.26
89231MAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3					0.67	15 Dec 2017		
		Local	92,897.650	99.999290	92,896.99	99.995330	92,893.31	-3.68	0.03
Original Face:		Base	4,000,000.000	99.999290	92,896.99	99.995330	92,893.31	-3.68	0.03
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	5,000,000.000	99.993087	4,999,654.34	100.081300	5,004,065.00	4,410.66	1.40
		Base		99.993087	4,999,654.34	100.081300	5,004,065.00	4,410.66	1.40
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					1.289	30 Oct 2017		
		Local	4,000,000.000	99.962844	3,998,513.76	100.058800	4,002,352.00	3,838.24	1.12
		Base		99.962844	3,998,513.76	100.058800	4,002,352.00	3,838.24	1.12
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					1.5	13 Feb 2020		
		Local	2,000,000.000	98.900476	1,978,009.51	98.242700	1,964,854.00	-13,155.51	0.55
		Base		98.900476	1,978,009.51	98.242700	1,964,854.00	-13,155.51	0.55

& 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
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625					2.625	24 Jan 2022		
		Local	2,500,000.000	99.828000	2,495,700.00	100.562700	2,514,067.50	18,367.50	0.70
		Base		99.828000	2,495,700.00	100.562700	2,514,067.50	18,367.50	0.70
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR					1.68344	24 Jan 2022		
		Local	2,500,000.000	100.000000	2,500,000.00	100.616700	2,515,417.50	15,417.50	0.70
		Base		100.000000	2,500,000.00	100.616700	2,515,417.50	15,417.50	0.70
92343VBC7	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5					3.5	01 Nov 2021		
		Local	3,000,000.000	102.099949	3,062,998.46	102.948500	3,088,455.00	25,456.54	0.86
		Base		102.099949	3,062,998.46	102.948500	3,088,455.00	25,456.54	0.86
929903CJ9	WACHOVIA CORP SUBORDINATED 10/16 VAR					1.0501	15 Oct 2016		
		Local	0.000	0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base		0.000000	-0.02	0.000000	0.00	0.02	0.00
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					1.96372	11 Feb 2022		
		Local	3,000,000.000	100.000000	3,000,000.00	100.389000	3,011,670.00	11,670.00	0.84
		Base		100.000000	3,000,000.00	100.389000	3,011,670.00	11,670.00	0.84
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					1.67122	23 Apr 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	100.442000	5,022,100.00	22,100.00	1.40
		Base		100.000000	5,000,000.00	100.442000	5,022,100.00	22,100.00	1.40
US DOLLAR Total									
		Local	284,914,802.040		288,691,520.07		287,765,100.42	-926,419.65	80.44
	Original Face:	Base	207,305,168.000		288,691,520.07		287,765,100.42	-926,419.65	80.44
FIXED INCOME Total									
		Base	284,914,802.040		288,691,520.07		287,765,100.42	-926,419.65	80.44
	Original Face:		207,305,168.000						

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

Holdings

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

As of: *February 28, 2017* *View Date:* *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		354,925,065.420	Base		358,646,944.56		357,728,114.48	-918,830.08	100.00
Original Face:		207,305,168.000							

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

Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	230,067.400	1.000000	230,067.40	1.000000	230,067.40	0.00	0.02
		Base		1.000000	230,067.40	1.000000	230,067.40	0.00	0.02
US DOLLAR Total									
		Local	230,067.400		230,067.40		230,067.40	0.00	0.02
		Base			230,067.40		230,067.40	0.00	0.02
CASH Total									
		Base	230,067.400		230,067.40		230,067.40	0.00	0.02
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
06427KMM6	BANK OF MONTREAL					1.12	21 Apr 2017		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.12
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.12
06538BU76	BANK TOKYO MIT UFJ NY					1.25	07 Jul 2017		
		Local	10,000,000.000	99.555556	9,955,555.55	99.555556	9,955,555.55	0.00	1.05
		Base		99.555556	9,955,555.55	99.555556	9,955,555.55	0.00	1.05
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	2.12
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.12
07644AU36	BEDFORD ROW FDG CORP					1.27	03 Jul 2017		
		Local	20,000,000.000	99.562556	19,912,511.11	99.562556	19,912,511.11	0.00	2.11
		Base		99.562556	19,912,511.11	99.562556	19,912,511.11	0.00	2.11
24023GQ75	DCAT, LLC					0.95	07 Mar 2017		
		Local	16,000,000.000	99.984167	15,997,466.67	99.984167	15,997,466.67	0.00	1.69
		Base		99.984167	15,997,466.67	99.984167	15,997,466.67	0.00	1.69

& 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
24023GQT7	DCAT, LLC					0.93	27 Mar 2017		
		15,810,000.000	Local	99.932833	15,799,380.95	99.932833	15,799,380.95	0.00	1.67
			Base	99.932833	15,799,380.95	99.932833	15,799,380.95	0.00	1.67
45779PQD3	INSTITUTIONAL SECURED					0.92	13 Mar 2017		
		20,000,000.000	Local	99.969333	19,993,866.67	99.969333	19,993,866.67	0.00	2.12
			Base	99.969333	19,993,866.67	99.969333	19,993,866.67	0.00	2.12
48803TCH5	KELLS FDG LLC					0.01	23 Mar 2017		
		10,000,000.000	Local	99.938889	9,993,888.89	99.938889	9,993,888.89	0.00	1.06
			Base	99.938889	9,993,888.89	99.938889	9,993,888.89	0.00	1.06
64105RX21	NESTLE FIN FRANCE S.					0.93	02 Oct 2017		
		25,000,000.000	Local	99.444583	24,861,145.83	99.444583	24,861,145.83	0.00	2.63
			Base	99.444583	24,861,145.83	99.444583	24,861,145.83	0.00	2.63
67983TRM0	OLD LINE FUNDING LLC					0.9	21 Apr 2017		
		20,000,000.000	Local	99.872500	19,974,500.00	99.872500	19,974,500.00	0.00	2.11
			Base	99.872500	19,974,500.00	99.872500	19,974,500.00	0.00	2.11
71708EU52	PFIZER INC					1.02	05 Jul 2017		
		20,000,000.000	Local	99.643000	19,928,600.00	99.643000	19,928,600.00	0.00	2.11
			Base	99.643000	19,928,600.00	99.643000	19,928,600.00	0.00	2.11
78009NHT6	ROYAL BK OF CANADA					1.38622	14 Aug 2017		
		9,942,034.000	Local	100.000000	9,942,034.03	100.000000	9,942,034.03	0.00	1.05
			Base	100.000000	9,942,034.03	100.000000	9,942,034.03	0.00	1.05
8225X2S13	SHELL INTNL FNC B.V					0.95	01 May 2017		
		20,000,000.000	Local	99.839028	19,967,805.55	99.839028	19,967,805.55	0.00	2.11
			Base	99.839028	19,967,805.55	99.839028	19,967,805.55	0.00	2.11
88602TSN4	THUNDER BAY FNDNG LLC					0.99	22 May 2017		
		15,000,000.000	Local	99.774500	14,966,175.00	99.774500	14,966,175.00	0.00	1.58
			Base	99.774500	14,966,175.00	99.774500	14,966,175.00	0.00	1.58
92646KQL9	VICTORY RECEIVABLES					0.76	20 Mar 2017		
		30,000,000.000	Local	99.959889	29,987,966.67	99.959889	29,987,966.67	0.00	3.17
			Base	99.959889	29,987,966.67	99.959889	29,987,966.67	0.00	3.17

& 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
926NKW009	AMHERST PIERPONT 04/15 VAR					0.51	01 Mar 2017		
		Local	4,520,007.220	100.000000	4,520,007.22	100.000000	4,520,007.22	0.00	0.48
		Base		100.000000	4,520,007.22	100.000000	4,520,007.22	0.00	0.48
9612C0RR2	WESTPAC BANKING CORP.					1.13	25 Apr 2017		
		Local	25,000,000.000	99.827361	24,956,840.28	99.827361	24,956,840.28	0.00	2.64
		Base		99.827361	24,956,840.28	99.827361	24,956,840.28	0.00	2.64
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.53	01 Mar 2017		
		Local	16,568,207.750	100.000000	16,568,207.75	100.000000	16,568,207.75	0.00	1.75
		Base		100.000000	16,568,207.75	100.000000	16,568,207.75	0.00	1.75
US DOLLAR Total									
		Local	317,840,248.970		317,325,952.17		317,325,952.17	0.00	33.58
		Base			317,325,952.17		317,325,952.17	0.00	33.58
CASH EQUIVALENT Total									
		Base	317,840,248.970		317,325,952.17		317,325,952.17	0.00	33.58
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.8	17 Feb 2021		
		Local	4,000,000.000	101.872158	4,074,886.31	100.296000	4,011,840.00	-63,046.31	0.42
		Base		101.872158	4,074,886.31	100.296000	4,011,840.00	-63,046.31	0.42
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.25	05 May 2021		
		Local	5,000,000.000	99.949195	4,997,459.75	99.304000	4,965,200.00	-32,259.75	0.53
		Base		99.949195	4,997,459.75	99.304000	4,965,200.00	-32,259.75	0.53
05581QAB4	BMW VEHICLE LEASE TRUST BMWLT 2015 2 A2A					1.07	22 Jan 2018		
		Local	6,960,957.520	99.999725	6,960,938.37	99.991300	6,960,351.92	-586.45	0.74
Original Face:		Base	19,000,000.000	99.999725	6,960,938.37	99.991300	6,960,351.92	-586.45	0.74
06051GFW4	BANK OF AMERICA CORP SR UNSECURED 04/21 2.625					2.625	19 Apr 2021		
		Local	3,000,000.000	99.980980	2,999,429.41	100.082000	3,002,460.00	3,030.59	0.32
		Base		99.980980	2,999,429.41	100.082000	3,002,460.00	3,030.59	0.32

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
084664CP4	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/19 VAR					1.26789	11 Jan 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.338000	5,016,900.00	16,900.00	0.53
		Base		100.000000	5,000,000.00	100.338000	5,016,900.00	16,900.00	0.53
084670BH0	BERKSHIRE HATHAWAY INC SR UNSECURED 02/18 1.55					1.55	09 Feb 2018		
		Local	2,161,312.000	99.999997	2,161,311.94	100.294000	2,167,666.26	6,354.32	0.23
		Base		99.999997	2,161,311.94	100.294000	2,167,666.26	6,354.32	0.23
09247XAC5	BLACKROCK INC SR UNSECURED 09/17 6.25					6.25	15 Sep 2017		
		Local	2,852,932.000	102.715620	2,930,406.80	102.686800	2,929,584.58	-822.22	0.31
		Base		102.715620	2,930,406.80	102.686800	2,929,584.58	-822.22	0.31
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					1.35344	23 May 2017		
		Local	8,336,180.000	99.921546	8,329,639.93	99.921546	8,329,639.93	0.00	0.88
		Base		99.921546	8,329,639.93	99.921546	8,329,639.93	0.00	0.88
110122BA5	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/19 1.6					1.6	27 Feb 2019		
		Local	5,000,000.000	99.920219	4,996,010.96	99.982900	4,999,145.00	3,134.04	0.53
		Base		99.920219	4,996,010.96	99.982900	4,999,145.00	3,134.04	0.53
141781BA1	CARGILL INC SR UNSECURED 144A 03/17 1.9					1.9	01 Mar 2017		
		Local	3,458,099.000	100.000000	3,458,099.00	100.000000	3,458,099.00	0.00	0.37
		Base		100.000000	3,458,099.00	100.000000	3,458,099.00	0.00	0.37
14313LAD8	CARMAX AUTO OWNER TRUST CARMX 2013 1 A4					0.89	17 Aug 2018		
		Local	2,308,655.490	99.999978	2,308,654.98	99.961350	2,307,763.19	-891.79	0.24
	Original Face:	Base	6,051,673.000	99.999978	2,308,654.98	99.961350	2,307,763.19	-891.79	0.24
161571HE7	CHASE ISSUANCE TRUST CHAIT 2016 A4 A4					1.49	15 Jul 2022		
		Local	5,000,000.000	99.984958	4,999,247.91	98.403450	4,920,172.50	-79,075.41	0.52
	Original Face:	Base	5,000,000.000	99.984958	4,999,247.91	98.403450	4,920,172.50	-79,075.41	0.52
166764AK6	CHEVRON CORP SR UNSECURED 11/17 VAR					1.209	15 Nov 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.102000	5,005,100.00	5,100.00	0.53
		Base		100.000000	5,000,000.00	100.102000	5,005,100.00	5,100.00	0.53
2027A0GN3	COMMONWEALTH BANK AUST SR UNSECURED 144A 11/17 VAR					1.41233	16 Nov 2017		
		Local	8,645,247.000	100.000000	8,645,247.03	100.000000	8,645,247.00	-0.03	0.91
		Base		100.000000	8,645,247.03	100.000000	8,645,247.00	-0.03	0.91

& 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
24422ERN1	JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4					1.4	15 Mar 2017		
		Local	5,619,411.000	99.999780	5,619,398.64	99.999780	5,619,398.64	0.00	0.59
		Base		99.999780	5,619,398.64	99.999780	5,619,398.64	0.00	0.59
24422ESN0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/17 1.125					1.125	12 Jun 2017		
		Local	10,000,000.000	99.995583	9,999,558.30	100.052000	10,005,200.00	5,641.70	1.06
		Base		99.995583	9,999,558.30	100.052000	10,005,200.00	5,641.70	1.06
24703EAA7	DELL EQUIPMENT FINANCE TRUST DEFT 2016 1 A1 144A					0.85	24 Jul 2017		
		Local	1,234,394.570	100.000000	1,234,394.57	100.000120	1,234,396.05	1.48	0.13
Original Face:		Base	10,000,000.000	100.000000	1,234,394.57	100.000120	1,234,396.05	1.48	0.13
254683AW5	DISCOVER CARD EXECUTION NOTE T DCENT 2012 A4 A4					1.14	15 Nov 2019		
		Local	3,458,098.840	100.000000	3,458,098.84	100.066790	3,460,408.50	2,309.66	0.37
Original Face:		Base	3,458,099.000	100.000000	3,458,098.84	100.066790	3,460,408.50	2,309.66	0.37
254683BX2	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A2 A2					2.39	15 Jul 2024		
		Local	10,000,000.000	99.953915	9,995,391.45	100.637720	10,063,772.00	68,380.55	1.06
Original Face:		Base	10,000,000.000	99.953915	9,995,391.45	100.637720	10,063,772.00	68,380.55	1.06
25468PDH6	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 1.65					1.65	08 Jan 2019		
		Local	5,000,000.000	99.917106	4,995,855.29	100.383000	5,019,150.00	23,294.71	0.53
		Base		99.917106	4,995,855.29	100.383000	5,019,150.00	23,294.71	0.53
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	8,761,273.660	99.988672	8,760,281.16	100.000970	8,761,358.64	1,077.48	0.93
Original Face:		Base	10,000,000.000	99.988672	8,760,281.16	100.000970	8,761,358.64	1,077.48	0.93
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	849,297.390	102.038053	866,606.52	102.983961	874,640.09	8,033.57	0.09
Original Face:		Base	2,096,032.000	102.038053	866,606.52	102.983961	874,640.09	8,033.57	0.09
3130A8PK3	FEDERAL HOME LOAN BANK BONDS 08/18 0.625					0.625	07 Aug 2018		
		Local	10,000,000.000	99.856590	9,985,658.95	99.344100	9,934,410.00	-51,248.95	1.05
		Base		99.856590	9,985,658.95	99.344100	9,934,410.00	-51,248.95	1.05
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	4,967,127.700	105.363206	5,233,524.99	103.088355	5,120,530.24	-112,994.75	0.54
Original Face:		Base	8,645,247.000	105.363206	5,233,524.99	103.088355	5,120,530.24	-112,994.75	0.54

& 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
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	2,057,247.640	105.252819	2,165,311.14	103.038794	2,119,763.16	-45,547.98	0.22
Original Face:		Base	4,322,624.000	105.252819	2,165,311.14	103.038794	2,119,763.16	-45,547.98	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	99.638300	8,613,977.14	-31,269.96	0.91
		Base		100.000001	8,645,247.10	99.638300	8,613,977.14	-31,269.96	0.91
3133EFF51	FEDERAL FARM CREDIT BANK BONDS 02/18 0.85					0.85	26 Feb 2018		
		Local	12,500,000.000	99.975069	12,496,883.61	99.744000	12,468,000.00	-28,883.61	1.32
		Base		99.975069	12,496,883.61	99.744000	12,468,000.00	-28,883.61	1.32
3134G8L98	FREDDIE MAC NOTES 02/18 1.05					1.05	26 Feb 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	99.998800	9,999,880.00	-120.00	1.06
		Base		100.000000	10,000,000.00	99.998800	9,999,880.00	-120.00	1.06
313586RC5	FANNIE MAE SUBORDINATED 10/19 0.00000					0.01	09 Oct 2019		
		Local	5,000,000.000	94.761815	4,738,090.75	95.307900	4,765,395.00	27,304.25	0.50
		Base		94.761815	4,738,090.75	95.307900	4,765,395.00	27,304.25	0.50
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.7	27 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	99.852200	9,985,220.00	-14,780.00	1.06
		Base		100.000000	10,000,000.00	99.852200	9,985,220.00	-14,780.00	1.06
3135G0TM5	FANNIE MAE NOTES 01/18 1.02					1.02	30 Jan 2018		
		Local	10,806,559.000	99.999999	10,806,558.89	99.921700	10,798,097.46	-8,461.43	1.14
		Base		99.999999	10,806,558.89	99.921700	10,798,097.46	-8,461.43	1.14
3135G0XD0	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		Local	17,290,494.000	100.000000	17,290,494.00	99.919900	17,276,644.31	-13,849.69	1.83
		Base		100.000000	17,290,494.00	99.919900	17,276,644.31	-13,849.69	1.83
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.5	25 Jul 2040		
		Local	490,461.730	103.232544	506,316.12	101.384650	497,252.91	-9,063.21	0.05
Original Face:		Base	2,161,312.000	103.232544	506,316.12	101.384650	497,252.91	-9,063.21	0.05
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	1,089,762.040	100.151208	1,091,409.85	100.731520	1,097,733.87	6,324.02	0.12
Original Face:		Base	4,322,624.000	100.151208	1,091,409.85	100.731520	1,097,733.87	6,324.02	0.12

& 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
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.0	25 Apr 2042		
		Local	2,063,708.660	101.704232	2,098,879.04	97.743510	2,017,141.28	-81,737.76	0.21
Original Face:		Base	4,322,624.000	101.704232	2,098,879.04	97.743510	2,017,141.28	-81,737.76	0.21
3136A76N7	FANNIE MAE FNR 2012 101 B					2.0	25 May 2039		
		Local	4,139,878.720	101.799274	4,214,366.50	100.108710	4,144,379.18	-69,987.32	0.44
Original Face:		Base	8,584,720.000	101.799274	4,214,366.50	100.108710	4,144,379.18	-69,987.32	0.44
3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.75	25 May 2039		
		Local	2,147,222.830	100.912676	2,166,820.02	100.926960	2,167,126.73	306.71	0.23
Original Face:		Base	5,571,429.000	100.912676	2,166,820.02	100.926960	2,167,126.73	306.71	0.23
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.0	25 May 2040		
		Local	1,655,850.200	101.631556	1,682,866.32	97.449900	1,613,624.36	-69,241.96	0.17
Original Face:		Base	4,322,624.000	101.631556	1,682,866.32	97.449900	1,613,624.36	-69,241.96	0.17
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.75	25 Jul 2041		
		Local	3,245,770.470	100.918250	3,275,574.76	96.434190	3,130,032.46	-145,542.30	0.33
Original Face:		Base	5,111,816.000	100.918250	3,275,574.76	96.434190	3,130,032.46	-145,542.30	0.33
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		Local	2,329,147.650	99.647607	2,320,939.90	96.079590	2,237,835.51	-83,104.39	0.24
Original Face:		Base	4,322,624.000	99.647607	2,320,939.90	96.079590	2,237,835.51	-83,104.39	0.24
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		Local	3,250,612.130	101.734722	3,307,001.22	97.472940	3,168,467.21	-138,534.01	0.34
Original Face:		Base	5,326,337.000	101.734722	3,307,001.22	97.472940	3,168,467.21	-138,534.01	0.34
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	2,329,147.650	100.341024	2,337,090.61	96.548180	2,248,749.67	-88,340.94	0.24
Original Face:		Base	4,322,624.000	100.341024	2,337,090.61	96.548180	2,248,749.67	-88,340.94	0.24
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	4,201,680.990	100.782953	4,234,578.19	95.236810	4,001,546.94	-233,031.25	0.42
Original Face:		Base	8,645,247.000	100.782953	4,234,578.19	95.236810	4,001,546.94	-233,031.25	0.42
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	2,358,421.060	100.465884	2,369,408.57	98.903320	2,332,556.73	-36,851.84	0.25
Original Face:		Base	4,322,624.000	100.465884	2,369,408.57	98.903320	2,332,556.73	-36,851.84	0.25

& 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
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	3,032,199.560	101.850893	3,088,322.32	97.728070	2,963,310.11	-125,012.21	0.31
Original Face:		Base	6,483,935.000	101.850893	3,088,322.32	97.728070	2,963,310.11	-125,012.21	0.31
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		Local	2,232,942.590	99.835787	2,229,275.81	96.927450	2,164,334.31	-64,941.50	0.23
Original Face:		Base	4,322,624.000	99.835787	2,229,275.81	96.927450	2,164,334.31	-64,941.50	0.23
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	561,387.310	97.977518	550,033.35	98.486520	552,890.83	2,857.48	0.06
Original Face:		Base	2,161,312.000	97.977518	550,033.35	98.486520	552,890.83	2,857.48	0.06
3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		Local	1,381,114.810	100.152465	1,383,220.52	99.472970	1,373,835.92	-9,384.60	0.15
Original Face:		Base	4,527,840.000	100.152465	1,383,220.52	99.472970	1,373,835.92	-9,384.60	0.15
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	313,453.310	101.913507	319,451.26	102.148490	320,187.82	736.56	0.03
Original Face:		Base	4,322,624.000	101.913507	319,451.26	102.148490	320,187.82	736.56	0.03
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		Local	1,674,110.500	101.582833	1,700,608.87	100.823370	1,687,894.62	-12,714.25	0.18
Original Face:		Base	8,645,247.000	101.582833	1,700,608.87	100.823370	1,687,894.62	-12,714.25	0.18
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	837,679.790	99.313059	831,925.42	99.926380	837,063.09	5,137.67	0.09
Original Face:		Base	2,161,312.000	99.313059	831,925.42	99.926380	837,063.09	5,137.67	0.09
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	885,433.960	99.974282	885,206.24	99.296430	879,204.31	-6,001.93	0.09
Original Face:		Base	2,161,312.000	99.974282	885,206.24	99.296430	879,204.31	-6,001.93	0.09
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
		Local	787,799.080	99.948670	787,394.70	98.713520	777,664.20	-9,730.50	0.08
Original Face:		Base	2,472,541.000	99.948670	787,394.70	98.713520	777,664.20	-9,730.50	0.08
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	1,089,182.290	100.293906	1,092,383.46	98.110400	1,068,601.10	-23,782.36	0.11
Original Face:		Base	4,322,624.000	100.293906	1,092,383.46	98.110400	1,068,601.10	-23,782.36	0.11

& 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
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	3,235,994.050	100.418835	3,249,547.53	96.866260	3,134,586.41	-114,961.12	0.33
	Original Face:	Base	6,483,935.000	100.418835	3,249,547.53	96.866260	3,134,586.41	-114,961.12	0.33
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
		Local	3,095,810.110	100.092440	3,098,671.88	96.509790	2,987,759.84	-110,912.04	0.32
	Original Face:	Base	5,619,411.000	100.092440	3,098,671.88	96.509790	2,987,759.84	-110,912.04	0.32
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
		Local	2,889,723.640	101.443170	2,931,427.26	95.160080	2,749,863.33	-181,563.93	0.29
	Original Face:	Base	4,322,624.000	101.443170	2,931,427.26	95.160080	2,749,863.33	-181,563.93	0.29
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
		Local	2,539,266.420	100.027204	2,539,957.20	96.353090	2,446,661.66	-93,295.54	0.26
	Original Face:	Base	4,322,624.000	100.027204	2,539,957.20	96.353090	2,446,661.66	-93,295.54	0.26
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
		Local	6,348,165.470	100.843481	6,401,711.05	97.096440	6,163,842.68	-237,868.37	0.65
	Original Face:	Base	10,806,559.000	100.843481	6,401,711.05	97.096440	6,163,842.68	-237,868.37	0.65
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	5,274,382.430	100.536607	5,302,685.15	98.397330	5,189,851.49	-112,833.66	0.55
	Original Face:	Base	10,806,559.000	100.536607	5,302,685.15	98.397330	5,189,851.49	-112,833.66	0.55
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	2,856,064.320	100.604494	2,873,329.07	100.522620	2,870,990.68	-2,338.39	0.30
	Original Face:	Base	4,322,624.000	100.604494	2,873,329.07	100.522620	2,870,990.68	-2,338.39	0.30
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	4,082,847.310	99.891129	4,078,402.27	95.956510	3,917,757.79	-160,644.48	0.41
	Original Face:	Base	6,483,935.000	99.891129	4,078,402.27	95.956510	3,917,757.79	-160,644.48	0.41
3137B2CM0	FREDDIE MAC FHR 4203 DM					3.0	15 Apr 2033		
		Local	3,399,365.340	102.997455	3,501,259.79	102.982080	3,500,737.13	-522.66	0.37
	Original Face:	Base	6,000,000.000	102.997455	3,501,259.79	102.982080	3,500,737.13	-522.66	0.37
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.5	15 Apr 2028		
		Local	9,417,171.400	103.873093	9,781,907.25	103.878320	9,782,399.44	492.19	1.04
	Original Face:	Base	10,000,000.000	103.873093	9,781,907.25	103.878320	9,782,399.44	492.19	1.04

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137BUFZ6	FREDDIE MAC FHR 4646 TB					3.5	15 Apr 2028		
		Local	9,417,171.400	103.816509	9,776,578.63	103.931680	9,787,424.44	10,845.81	1.04
Original Face:		Base	10,000,000.000	103.816509	9,776,578.63	103.931680	9,787,424.44	10,845.81	1.04
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.0	15 Oct 2040		
		Local	5,000,000.000	102.031015	5,101,550.73	102.097050	5,104,852.50	3,301.77	0.54
Original Face:		Base	5,000,000.000	102.031015	5,101,550.73	102.097050	5,104,852.50	3,301.77	0.54
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.5	01 Mar 2031		
		Local	14,160,264.000	100.750000	14,266,465.98	100.606560	14,246,154.50	-20,311.48	1.51
Original Face:		Base	14,386,036.000	100.750000	14,266,465.98	100.606560	14,246,154.50	-20,311.48	1.51
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	3,935,434.850	103.629334	4,078,264.91	101.400324	3,990,543.69	-87,721.22	0.42
Original Face:		Base	6,483,935.000	103.629334	4,078,264.91	101.400324	3,990,543.69	-87,721.22	0.42
31393BFL4	FANNIE MAE FNR 2003 33 AD					3.5	25 Mar 2033		
		Local	214.940	99.627803	214.14	99.970420	214.88	0.74	0.00
Original Face:		Base	6,483,935.000	99.627803	214.14	99.970420	214.88	0.74	0.00
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	875,735.810	101.453467	888,464.34	102.240540	895,357.02	6,892.68	0.09
Original Face:		Base	33,932,595.000	101.453467	888,464.34	102.240540	895,357.02	6,892.68	0.09
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	785,864.650	106.454324	836,586.90	107.470720	844,574.40	7,987.50	0.09
Original Face:		Base	18,956,866.000	106.454324	836,586.90	107.470720	844,574.40	7,987.50	0.09
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	969,745.080	99.102530	961,041.91	102.237440	991,442.54	30,400.63	0.10
Original Face:		Base	4,322,624.000	99.102530	961,041.91	102.237440	991,442.54	30,400.63	0.10
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	575,218.270	105.833448	608,773.33	106.505460	612,638.86	3,865.53	0.06
Original Face:		Base	6,483,935.000	105.833448	608,773.33	106.505460	612,638.86	3,865.53	0.06
34530KAB9	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A3					0.9	15 Oct 2018		
		Local	2,203,353.510	99.999981	2,203,353.09	99.937740	2,201,981.70	-1,371.39	0.23
Original Face:		Base	10,000,000.000	99.999981	2,203,353.09	99.937740	2,201,981.70	-1,371.39	0.23

& 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
34530KAC7	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A4					1.42	15 Aug 2019		
		Local	8,000,000.000	99.999788	7,999,983.03	100.039300	8,003,144.00	3,160.97	0.85
Original Face:		Base	8,000,000.000	99.999788	7,999,983.03	100.039300	8,003,144.00	3,160.97	0.85
34532EAD7	FORD CREDIT AUTO OWNER TRUST FORDO 2016 B A3					1.33	15 Oct 2020		
		Local	3,000,000.000	99.993222	2,999,796.67	99.549170	2,986,475.10	-13,321.57	0.32
Original Face:		Base	3,000,000.000	99.993222	2,999,796.67	99.549170	2,986,475.10	-13,321.57	0.32
345397XD0	FORD MOTOR CREDIT CO LLC SR UNSECURED 03/17 1.461					1.461	27 Mar 2017		
		Local	2,000,000.000	99.956355	1,999,127.10	99.956355	1,999,127.10	0.00	0.21
		Base		99.956355	1,999,127.10	99.956355	1,999,127.10	0.00	0.21
36159JCY5	SYNCHRONY CREDIT CARD MASTER N GEMNT 2012 3 A					1.22	15 Mar 2020		
		Local	8,645,247.000	100.000000	8,645,247.00	100.013630	8,646,425.35	1,178.35	0.91
Original Face:		Base	8,645,247.000	100.000000	8,645,247.00	100.013630	8,646,425.35	1,178.35	0.91
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					2.239	30 Apr 2018		
		Local	4,322,624.000	100.217940	4,332,044.71	101.044100	4,367,756.52	35,711.81	0.46
		Base		100.217940	4,332,044.71	101.044100	4,367,756.52	35,711.81	0.46
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	10,000,000.000	99.951324	9,995,132.42	99.498700	9,949,870.00	-45,262.42	1.05
		Base		99.951324	9,995,132.42	99.498700	9,949,870.00	-45,262.42	1.05
38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	4,148.190	100.126561	4,153.44	100.438780	4,166.39	12.95	0.00
Original Face:		Base	1,880,341.000	100.126561	4,153.44	100.438780	4,166.39	12.95	0.00
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	7,000,000.000	101.684677	7,117,927.42	99.493660	6,964,556.20	-153,371.22	0.74
Original Face:		Base	7,000,000.000	101.684677	7,117,927.42	99.493660	6,964,556.20	-153,371.22	0.74
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	4,274,476.260	102.402903	4,377,187.78	98.101270	4,193,315.50	-183,872.28	0.44
Original Face:		Base	7,989,505.000	102.402903	4,377,187.78	98.101270	4,193,315.50	-183,872.28	0.44
39154TAJ7	GREAT AMERICA LEASING RECEIVAB GALC 2017 1 A3 144A					2.06	22 Jun 2020		
		Local	4,000,000.000	99.999684	3,999,987.34	99.859830	3,994,393.20	-5,594.14	0.42
Original Face:		Base	4,000,000.000	99.999684	3,999,987.34	99.859830	3,994,393.20	-5,594.14	0.42

& 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
41283LAB1	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 03/17 2.7					2.7	15 Mar 2017		
		Local	2,000,000.000	100.031373	2,000,627.45	100.031373	2,000,627.45	0.00	0.21
		Base		100.031373	2,000,627.45	100.031373	2,000,627.45	0.00	0.21
41283LAG0	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/19 2.25					2.25	15 Jan 2019		
		Local	4,000,000.000	99.992548	3,999,701.90	100.582700	4,023,308.00	23,606.10	0.43
		Base		99.992548	3,999,701.90	100.582700	4,023,308.00	23,606.10	0.43
437076BE1	HOME DEPOT INC SR UNSECURED 06/19 2					2.0	15 Jun 2019		
		Local	7,000,000.000	99.828523	6,987,996.63	100.831600	7,058,212.00	70,215.37	0.75
		Base		99.828523	6,987,996.63	100.831600	7,058,212.00	70,215.37	0.75
44891FAA4	HYUNDAI AUTO LEASE SECURITIZAT HALST 2017 A A1 144A					0.82	16 Jan 2018		
		Local	6,668,636.720	100.000000	6,668,636.72	99.999990	6,668,636.05	-0.67	0.71
	Original Face:	Base	8,000,000.000	100.000000	6,668,636.72	99.999990	6,668,636.05	-0.67	0.71
458140AH3	INTEL CORP SR UNSECURED 10/16 1.95					1.95	01 Oct 2016		
		Local	0.000	0.000000	-0.02	0.000000	0.00	0.02	0.00
		Base		0.000000	-0.02	0.000000	0.00	0.02	0.00
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					1.40372	12 Feb 2019		
		Local	1,512,918.000	100.000007	1,512,918.11	100.499400	1,520,473.51	7,555.40	0.16
		Base		100.000007	1,512,918.11	100.499400	1,520,473.51	7,555.40	0.16
46513BR75	STATE OF ISRAEL 03/20 0					2.291	01 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.53
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.53
46513CSW7	ISRAEL ST SVG BD 05/21 2.72					2.72	01 May 2021		
		Local	5,000,000.000	100.000000	5,000,000.00	97.134000	4,856,700.00	-143,300.00	0.51
		Base		100.000000	5,000,000.00	97.134000	4,856,700.00	-143,300.00	0.51
46625HJF8	JPMORGAN CHASE + CO SR UNSECURED 01/18 VAR					1.93789	25 Jan 2018		
		Local	3,509,970.000	100.062284	3,512,156.14	100.679500	3,533,820.25	21,664.11	0.37
		Base		100.062284	3,512,156.14	100.679500	3,533,820.25	21,664.11	0.37
478375AC2	JOHNSON CONTROLS INTL PL SR UNSECURED 11/17 1.4					1.4	02 Nov 2017		
		Local	4,000,000.000	100.122045	4,004,881.79	99.806300	3,992,252.00	-12,629.79	0.42
		Base		100.122045	4,004,881.79	99.806300	3,992,252.00	-12,629.79	0.42

& 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
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,025,836.000	99.982306	3,025,300.61	100.266000	3,033,884.72	8,584.11	0.32
		Base		99.982306	3,025,300.61	100.266000	3,033,884.72	8,584.11	0.32
494368BP7	KIMBERLY CLARK CORP SR UNSECURED 03/20 1.85					1.85	01 Mar 2020		
		Local	3,000,000.000	99.962847	2,998,885.42	99.958000	2,998,740.00	-145.42	0.32
		Base		99.962847	2,998,885.42	99.958000	2,998,740.00	-145.42	0.32
58013MEQ3	MCDONALD S CORP SR UNSECURED 05/19 1.875					1.875	29 May 2019		
		Local	7,500,000.000	99.955253	7,496,644.00	99.927300	7,494,547.50	-2,096.50	0.79
		Base		99.955253	7,496,644.00	99.927300	7,494,547.50	-2,096.50	0.79
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	2,161,312.000	99.910096	2,159,368.89	100.104400	2,163,568.41	4,199.52	0.23
		Base		99.910096	2,159,368.89	100.104400	2,163,568.41	4,199.52	0.23
63254AAT5	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/20 2.25					2.25	10 Jan 2020		
		Local	5,000,000.000	99.991411	4,999,570.55	100.261900	5,013,095.00	13,524.45	0.53
		Base		99.991411	4,999,570.55	100.261900	5,013,095.00	13,524.45	0.53
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					1.31806	07 Jun 2017		
		Local	8,104,919.000	99.949653	8,100,838.44	100.080900	8,111,475.88	10,637.44	0.86
		Base		99.949653	8,100,838.44	100.080900	8,111,475.88	10,637.44	0.86
637432KT1	NATIONAL RURAL UTIL COOP COLLATERAL T 02/18 5.45					5.45	01 Feb 2018		
		Local	10,000,000.000	103.731982	10,373,198.18	103.672300	10,367,230.00	-5,968.18	1.10
		Base		103.731982	10,373,198.18	103.672300	10,367,230.00	-5,968.18	1.10
654740AJ8	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.5					1.5	02 Mar 2018		
		Local	5,000,000.000	99.985293	4,999,264.66	99.895400	4,994,770.00	-4,494.66	0.53
		Base		99.985293	4,999,264.66	99.895400	4,994,770.00	-4,494.66	0.53
65478VAD9	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 B A3					1.32	15 Jan 2021		
		Local	2,000,000.000	99.987261	1,999,745.22	99.386820	1,987,736.40	-12,008.82	0.21
Original Face:		Base	2,000,000.000	99.987261	1,999,745.22	99.386820	1,987,736.40	-12,008.82	0.21
713448DA3	PEPSICO INC SR UNSECURED 10/17 VAR					1.37178	13 Oct 2017		
		Local	10,000,000.000	100.000000	10,000,000.00	100.272500	10,027,250.00	27,250.00	1.06
		Base		100.000000	10,000,000.00	100.272500	10,027,250.00	27,250.00	1.06

& 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
717081DF7	PFIZER INC SR UNSECURED 06/18 VAR					1.26344	15 Jun 2018		
		Local	4,322,624.000	99.999997	4,322,623.85	100.399500	4,339,892.88	17,269.03	0.46
		Base		99.999997	4,322,623.85	100.399500	4,339,892.88	17,269.03	0.46
78008SWK8	ROYAL BANK OF CANADA SR UNSECURED 04/18 VAR					1.539	30 Apr 2018		
		Local	8,645,247.000	99.913336	8,637,754.71	99.605300	8,611,124.21	-26,630.50	0.91
		Base		99.913336	8,637,754.71	99.605300	8,611,124.21	-26,630.50	0.91
78012KZG5	ROYAL BANK OF CANADA SR UNSECURED 02/22 2.75					2.75	01 Feb 2022		
		Local	7,000,000.000	99.977365	6,998,415.56	101.054400	7,073,808.00	75,392.44	0.75
		Base		99.977365	6,998,415.56	101.054400	7,073,808.00	75,392.44	0.75
78446VAA7	SLM STUDENT LOAN TRUST SLMA 2012 A A1 144A					2.17	15 Aug 2025		
		Local	16,272.980	100.000000	16,272.98	100.042440	16,279.89	6.91	0.00
Original Face:		Base	1,729,049.000	100.000000	16,272.98	100.042440	16,279.89	6.91	0.00
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					1.47833	25 Jan 2029		
		Local	1,069,147.640	100.000001	1,069,147.65	98.936710	1,057,779.50	-11,368.15	0.11
Original Face:		Base	2,161,312.000	100.000001	1,069,147.65	98.936710	1,057,779.50	-11,368.15	0.11
81379JAD3	SECURITIZED TERM AUTO RECEIVAB SSTRT 2017 1A A3 144A					1.89	25 Aug 2020		
		Local	12,500,000.000	100.000000	12,500,000.00	99.821660	12,477,707.50	-22,292.50	1.32
Original Face:		Base	12,500,000.000	100.000000	12,500,000.00	99.821660	12,477,707.50	-22,292.50	1.32
86787EAR8	SUNTRUST BANK SR UNSECURED 01/20 2.25					2.25	31 Jan 2020		
		Local	3,000,000.000	99.962000	2,998,860.00	100.357300	3,010,719.00	11,859.00	0.32
		Base		99.962000	2,998,860.00	100.357300	3,010,719.00	11,859.00	0.32
87612EBB1	TARGET CORP SR UNSECURED 06/19 2.3					2.3	26 Jun 2019		
		Local	7,000,000.000	99.895633	6,992,694.28	101.532900	7,107,303.00	114,608.72	0.75
		Base		99.895633	6,992,694.28	101.532900	7,107,303.00	114,608.72	0.75
88579YAG6	3M COMPANY SR UNSECURED 06/19 1.625					1.625	15 Jun 2019		
		Local	7,000,000.000	99.382484	6,956,773.91	100.550800	7,038,556.00	81,782.09	0.74
		Base		99.382484	6,956,773.91	100.550800	7,038,556.00	81,782.09	0.74
89231RAC8	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 B A3					0.76	15 Mar 2018		
		Local	862,065.360	99.999926	862,064.72	99.947950	861,616.65	-448.07	0.09
Original Face:		Base	6,000,000.000	99.999926	862,064.72	99.947950	861,616.65	-448.07	0.09

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	2,161,312.000	99.993085	2,161,162.54	100.081300	2,163,069.15	1,906.61	0.23
		Base		99.993085	2,161,162.54	100.081300	2,163,069.15	1,906.61	0.23
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					1.289	30 Oct 2017		
		Local	2,161,312.000	99.925686	2,159,705.84	100.058800	2,162,582.85	2,877.01	0.23
		Base		99.925686	2,159,705.84	100.058800	2,162,582.85	2,877.01	0.23
89236TAJ4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/18 VAR					1.289	30 Apr 2018		
		Local	8,645,247.000	100.000000	8,645,247.03	100.080300	8,652,189.13	6,942.10	0.92
		Base		100.000000	8,645,247.03	100.080300	8,652,189.13	6,942.10	0.92
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					1.5	13 Feb 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	98.242700	4,912,135.00	-87,865.00	0.52
		Base		100.000000	5,000,000.00	98.242700	4,912,135.00	-87,865.00	0.52
89236TDM4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 1.7					1.7	09 Jan 2019		
		Local	10,000,000.000	99.967445	9,996,744.52	100.254400	10,025,440.00	28,695.48	1.06
		Base		99.967445	9,996,744.52	100.254400	10,025,440.00	28,695.48	1.06
89236WAC2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2015 A A3					1.12	15 Feb 2019		
		Local	3,704,414.410	99.995074	3,704,231.93	99.926840	3,701,704.26	-2,527.67	0.39
Original Face:		Base	5,500,000.000	99.995074	3,704,231.93	99.926840	3,701,704.26	-2,527.67	0.39
912828D23	US TREASURY N/B 04/19 1.625					1.625	30 Apr 2019		
		Local	10,000,000.000	100.022462	10,002,246.21	100.746100	10,074,610.00	72,363.79	1.07
		Base		100.022462	10,002,246.21	100.746100	10,074,610.00	72,363.79	1.07
912828TB6	US TREASURY N/B 06/17 0.75					0.75	30 Jun 2017		
		Local	10,000,000.000	99.956416	9,995,641.57	100.062400	10,006,240.00	10,598.43	1.06
		Base		99.956416	9,995,641.57	100.062400	10,006,240.00	10,598.43	1.06
912828UR9	US TREASURY N/B 02/18 0.75					0.75	28 Feb 2018		
		Local	5,000,000.000	99.966797	4,998,339.84	99.800800	4,990,040.00	-8,299.84	0.53
		Base		99.966797	4,998,339.84	99.800800	4,990,040.00	-8,299.84	0.53
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		Local	2,161,312.000	99.709193	2,155,026.76	99.566400	2,151,940.55	-3,086.21	0.23
		Base		99.709193	2,155,026.76	99.566400	2,151,940.55	-3,086.21	0.23

& 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
912828WL0	US TREASURY N/B 05/19 1.5					1.5	31 May 2019		
		Local	20,000,000.000	99.628215	19,925,642.90	100.464800	20,092,960.00	167,317.10	2.13
		Base		99.628215	19,925,642.90	100.464800	20,092,960.00	167,317.10	2.13
92347XAA4	VERIZON OWNER TRUST VZOT 2016 1A A 144A					1.42	20 Jan 2021		
		Local	4,250,000.000	99.985453	4,249,381.76	99.242000	4,217,785.00	-31,596.76	0.45
Original Face:		Base	4,250,000.000	99.985453	4,249,381.76	99.242000	4,217,785.00	-31,596.76	0.45
92887KAC4	VOLVO FINANCIAL EQUIPMENT LLC VFET 2017 1A A3 144A					1.92	15 Mar 2021		
		Local	4,000,000.000	99.995133	3,999,805.32	99.995110	3,999,804.40	-0.92	0.42
Original Face:		Base	4,000,000.000	99.995133	3,999,805.32	99.995110	3,999,804.40	-0.92	0.42
92976WBH8	WACHOVIA CORP COMPANY GUAR 02/18 5.75					5.75	01 Feb 2018		
		Local	4,322,624.000	103.695231	4,482,354.96	103.769400	4,485,560.99	3,206.03	0.47
		Base		103.695231	4,482,354.96	103.769400	4,485,560.99	3,206.03	0.47
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					1.67122	23 Apr 2018		
		Local	4,322,624.000	99.999997	4,322,623.86	100.442000	4,341,730.00	19,106.14	0.46
		Base		99.999997	4,322,623.86	100.442000	4,341,730.00	19,106.14	0.46
94986RPR6	WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR					1.33622	14 May 2018		
		Local	3,458,099.000	99.999999	3,458,098.95	99.938100	3,455,958.44	-2,140.51	0.37
		Base		99.999999	3,458,098.95	99.938100	3,455,958.44	-2,140.51	0.37
94988J5G8	WELLS FARGO BANK NA SR UNSECURED 12/19 2.15					2.15	06 Dec 2019		
		Local	5,000,000.000	99.872479	4,993,623.97	100.604700	5,030,235.00	36,611.03	0.53
		Base		99.872479	4,993,623.97	100.604700	5,030,235.00	36,611.03	0.53
US DOLLAR Total									
		Local	627,403,682.700		630,020,759.27		627,554,806.68	-2,465,952.59	66.40
Original Face:		Base	453,365,302.000		630,020,759.27		627,554,806.68	-2,465,952.59	66.40
FIXED INCOME Total									
		Base	627,403,682.700		630,020,759.27		627,554,806.68	-2,465,952.59	66.40
Original Face:			453,365,302.000						

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

Holdings

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

As of: *February 28, 2017* *View Date:* *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

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

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

Books Closed

Prepared by State Street

Holdings

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

As of: *February 28, 2017* *View Date:* *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		945,473,999.070	Base		947,576,778.84		945,110,826.25	-2,465,952.59	100.00
Original Face:		453,365,302.000							

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

Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					0.836069	31 Dec 2030		
		Local	20,069,340.940	100.044758	20,078,323.57	100.050000	20,079,375.61	1,052.04	25.87
		Base		100.044758	20,078,323.57	100.050000	20,079,375.61	1,052.04	25.87
2284K0RU1	CROWN POINT CAP CO.					1.22	28 Apr 2017		
		Local	10,000,000.000	99.803444	9,980,344.44	99.803444	9,980,344.44	0.00	12.86
		Base		99.803444	9,980,344.44	99.803444	9,980,344.44	0.00	12.86
45779PQX9	INSTITUTIONAL SECURED					0.8	31 Mar 2017		
		Local	10,000,000.000	99.933333	9,993,333.34	99.933333	9,993,333.34	0.00	12.87
		Base		99.933333	9,993,333.34	99.933333	9,993,333.34	0.00	12.87
82124LQU9	SHEFFIELD RECEIVABLE					1.05	28 Mar 2017		
		Local	15,000,000.000	99.921250	14,988,187.50	99.921250	14,988,187.50	0.00	19.31
		Base		99.921250	14,988,187.50	99.921250	14,988,187.50	0.00	19.31
US DOLLAR Total									
		Local	55,069,340.940		55,040,188.85		55,041,240.89	1,052.04	70.91
		Base			55,040,188.85		55,041,240.89	1,052.04	70.91
CASH EQUIVALENT Total									
		Base	55,069,340.940		55,040,188.85		55,041,240.89	1,052.04	70.91
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
		Local	22,581,347.060	1.000000	22,581,347.06	1.000000	22,581,347.06	0.00	29.09
		Base		1.000000	22,581,347.06	1.000000	22,581,347.06	0.00	29.09
US DOLLAR Total									
		Local	22,581,347.060		22,581,347.06		22,581,347.06	0.00	29.09
		Base			22,581,347.06		22,581,347.06	0.00	29.09

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
EQUITY Total								
		22,581,347.060	Base	22,581,347.06		22,581,347.06	0.00	29.09

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		77,650,688.000	Base	77,621,535.91		77,622,587.95	1,052.04	100.00

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

Holdings

Currency Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-136,103.580	Local	-136,103.58	-136,103.58	0.02	0.00		0.00
		Base	-136,103.58	-136,103.58	0.02	0.00	0.00	0.00
CASH EQUIVALENT								
	0.000	Local	-0.28	0.00	0.00	0.28		0.28
		Base	-0.28	0.00	0.00	0.28	0.00	0.28
EQUITY								
	20,404,774.000	Local	603,744,784.76	880,563,870.75	99.98	276,819,085.99		276,819,085.99
		Base	603,744,784.76	880,563,870.75	99.98	276,819,085.99	0.00	276,819,085.99
US DOLLAR Total								
	20,268,670.420	Local	603,608,680.90	880,427,767.17	100.00	276,819,086.27		276,819,086.27
		Base	603,608,680.90	880,427,767.17	100.00	276,819,086.27	0.00	276,819,086.27
FUND Total								
	20,268,670.420	Base	603,608,680.90	880,427,767.17	100.00	276,819,086.27	0.00	276,819,086.27

Holdings

Currency Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-108,123.700	Local	-108,123.70	-108,123.70	0.02	0.00		0.00
		Base	-108,123.70	-108,123.70	0.02	0.00	0.00	0.00
CASH EQUIVALENT								
	4,830,150.550	Local	4,831,967.31	4,832,565.63	0.79	598.32		598.32
		Base	4,831,967.31	4,832,565.63	0.79	598.32	0.00	598.32
EQUITY								
	20,050,623.000	Local	445,236,660.26	607,837,230.77	99.19	162,600,570.51		162,600,570.51
		Base	445,236,660.26	607,837,230.77	99.19	162,600,570.51	0.00	162,600,570.51
US DOLLAR Total								
	24,772,649.850	Local	449,960,503.87	612,561,672.70	100.00	162,601,168.83		162,601,168.83
		Base	449,960,503.87	612,561,672.70	100.00	162,601,168.83	0.00	162,601,168.83
FUND Total								
	24,772,649.850	Base	449,960,503.87	612,561,672.70	100.00	162,601,168.83	0.00	162,601,168.83

Holdings

Currency Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-88,067.750	Local	-88,067.75	-88,067.75	0.00	0.00		0.00
		Base	-88,067.75	-88,067.75	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	61,966,412.150	Local	61,954,543.99	61,957,912.03	3.23	3,368.04		3,368.04
		Base	61,954,543.99	61,957,912.03	3.23	3,368.04	0.00	3,368.04
FIXED INCOME								
	1,746,452,998.500	Local	1,828,955,317.31	1,856,799,424.76	96.77	27,844,107.45		27,844,107.45
Original Face:	1,605,589,038.000	Base	1,828,955,317.31	1,856,799,424.76	96.77	27,844,107.45	0.00	27,844,107.45
US DOLLAR Total								
	1,808,331,342.900	Local	1,890,821,793.55	1,918,669,269.04	100.00	27,847,475.49		27,847,475.49
Original Face:	1,605,589,038.000	Base	1,890,821,793.55	1,918,669,269.04	100.00	27,847,475.49	0.00	27,847,475.49
FUND Total								
	1,808,331,342.900	Base	1,890,821,793.55	1,918,669,269.04	100.00	27,847,475.49	0.00	27,847,475.49
Original Face:	1,605,589,038.000							

Holdings

Currency Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	765,124.330	Local	765,124.33	765,124.33	0.25	0.00		0.00
		Base	765,124.33	765,124.33	0.25	0.00	0.00	0.00
CASH EQUIVALENT								
	36,500,000.000	Local	36,467,270.00	36,469,554.00	11.78	2,284.00		2,284.00
		Base	36,467,270.00	36,469,554.00	11.78	2,284.00	0.00	2,284.00
FIXED INCOME								
	271,172,389.910	Local	272,413,276.86	272,358,693.66	87.97	-54,583.20		-54,583.20
Original Face:	190,363,802.000	Base	272,413,276.86	272,358,693.66	87.97	-54,583.20	0.00	-54,583.20
US DOLLAR Total								
	308,437,514.240	Local	309,645,671.19	309,593,371.99	100.00	-52,299.20		-52,299.20
Original Face:	190,363,802.000	Base	309,645,671.19	309,593,371.99	100.00	-52,299.20	0.00	-52,299.20
FUND Total								
	308,437,514.240	Base	309,645,671.19	309,593,371.99	100.00	-52,299.20	0.00	-52,299.20
Original Face:	190,363,802.000							

Holdings

Currency Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	272,767.860	Local	272,767.86	272,767.86	0.20	0.00		0.00
		Base	272,767.86	272,767.86	0.20	0.00	0.00	0.00
CASH EQUIVALENT								
	15,490,409.000	Local	15,486,782.89	15,486,782.89	11.44	0.00		0.00
		Base	15,486,782.89	15,486,782.89	11.44	0.00	0.00	0.00
FIXED INCOME								
	118,310,289.220	Local	119,955,693.08	119,602,232.82	88.36	-353,460.26		-353,460.26
Original Face:	129,776,139.000	Base	119,955,693.08	119,602,232.82	88.36	-353,460.26	0.00	-353,460.26
US DOLLAR Total								
	134,073,466.080	Local	135,715,243.83	135,361,783.57	100.00	-353,460.26		-353,460.26
Original Face:	129,776,139.000	Base	135,715,243.83	135,361,783.57	100.00	-353,460.26	0.00	-353,460.26
FUND Total								
	134,073,466.080	Base	135,715,243.83	135,361,783.57	100.00	-353,460.26	0.00	-353,460.26
Original Face:	129,776,139.000							

Holdings

Currency Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-1,920,683.820	Local	-1,920,683.82	-1,920,683.82	0.10	0.00		0.00
		Base	-1,920,683.82	-1,920,683.82	0.10	0.00	0.00	0.00
CASH EQUIVALENT								
	1,375,739.590	Local	1,376,339.64	1,376,427.46	0.07	87.82		87.82
		Base	1,376,339.64	1,376,427.46	0.07	87.82	0.00	87.82
EQUITY								
	29,326,590.000	Local	1,147,671,191.60	2,008,249,618.51	99.84	860,578,426.91		860,578,426.91
		Base	1,147,671,191.60	2,008,249,618.51	99.84	860,578,426.91	0.00	860,578,426.91
US DOLLAR Total								
	28,781,645.770	Local	1,147,126,847.42	2,007,705,362.15	100.00	860,578,514.73		860,578,514.73
		Base	1,147,126,847.42	2,007,705,362.15	100.00	860,578,514.73	0.00	860,578,514.73
FUND Total								
	28,781,645.770	Base	1,147,126,847.42	2,007,705,362.15	100.00	860,578,514.73	0.00	860,578,514.73

Holdings

Currency Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	387,348.980	Local	387,348.98	387,348.98	0.03	0.00		0.00
		Base	387,348.98	387,348.98	0.03	0.00	0.00	0.00
CASH EQUIVALENT								
	318,739,216.550	Local	318,734,270.15	318,734,270.15	26.82	0.00		0.00
		Base	318,734,270.15	318,734,270.15	26.82	0.00	0.00	0.00
FIXED INCOME								
	867,915,024.870	Local	874,435,252.30	869,461,531.90	73.15	-4,973,720.40		-4,973,720.40
Original Face:	738,162,595.000	Base	874,435,252.30	869,461,531.90	73.15	-4,973,720.40	0.00	-4,973,720.40
US DOLLAR Total								
	1,187,041,590.400	Local	1,193,556,871.43	1,188,583,151.03	100.00	-4,973,720.40		-4,973,720.40
Original Face:	738,162,595.000	Base	1,193,556,871.43	1,188,583,151.03	100.00	-4,973,720.40	0.00	-4,973,720.40
FUND Total								
	1,187,041,590.400	Base	1,193,556,871.43	1,188,583,151.03	100.00	-4,973,720.40	0.00	-4,973,720.40
Original Face:	738,162,595.000							

Holdings

Currency Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	859,117,591.850	Local	858,253,170.20	858,344,696.12	51.01	91,525.92		91,525.92
		Base	858,253,170.20	858,344,696.12	51.01	91,525.92	0.00	91,525.92
FIXED INCOME								
	824,933,117.220	Local	827,762,768.12	824,243,857.88	48.99	-3,518,910.24		-3,518,910.24
Original Face:	569,555,916.000	Base	827,762,768.12	824,243,857.88	48.99	-3,518,910.24	0.00	-3,518,910.24
US DOLLAR Total								
	1,684,050,709.070	Local	1,686,015,938.32	1,682,588,554.00	100.00	-3,427,384.32		-3,427,384.32
Original Face:	569,555,916.000	Base	1,686,015,938.32	1,682,588,554.00	100.00	-3,427,384.32	0.00	-3,427,384.32
FUND Total								
	1,684,050,709.070	Base	1,686,015,938.32	1,682,588,554.00	100.00	-3,427,384.32	0.00	-3,427,384.32
Original Face:	569,555,916.000							

Holdings

Currency Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	950,199.720	Local	950,199.72	950,199.72	0.91	0.00		0.00
		Base	950,199.72	950,199.72	0.91	0.00	0.00	0.00
CASH EQUIVALENT								
	9,799,306.450	Local	9,801,163.64	9,754,457.57	9.34	-46,706.07		-46,706.07
		Base	9,801,163.64	9,754,457.57	9.34	-46,706.07	0.00	-46,706.07
FIXED INCOME								
	93,680,150.720	Local	93,735,147.63	93,721,200.75	89.75	-13,946.88		-13,946.88
Original Face:	48,030,000.000	Base	93,735,147.63	93,721,200.75	89.75	-13,946.88	0.00	-13,946.88
US DOLLAR Total								
	104,429,656.890	Local	104,486,510.99	104,425,858.04	100.00	-60,652.95		-60,652.95
Original Face:	48,030,000.000	Base	104,486,510.99	104,425,858.04	100.00	-60,652.95	0.00	-60,652.95
FUND Total								
	104,429,656.890	Base	104,486,510.99	104,425,858.04	100.00	-60,652.95	0.00	-60,652.95
Original Face:	48,030,000.000							

Holdings

Currency Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	200,853,366.930	Local	200,851,366.93	200,851,366.93	17.34	0.00		0.00
		Base	200,851,366.93	200,851,366.93	17.34	0.00	0.00	0.00
FIXED INCOME								
	957,951,214.430	Local	959,937,895.85	957,458,297.72	82.66	-2,479,598.13		-2,479,598.13
Original Face:	381,291,631.000	Base	959,937,895.85	957,458,297.72	82.66	-2,479,598.13	0.00	-2,479,598.13
US DOLLAR Total								
	1,158,804,581.360	Local	1,160,789,262.78	1,158,309,664.65	100.00	-2,479,598.13		-2,479,598.13
Original Face:	381,291,631.000	Base	1,160,789,262.78	1,158,309,664.65	100.00	-2,479,598.13	0.00	-2,479,598.13
FUND Total								
	1,158,804,581.360	Base	1,160,789,262.78	1,158,309,664.65	100.00	-2,479,598.13	0.00	-2,479,598.13
Original Face:	381,291,631.000							

Holdings

Currency Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	0.070	Local	0.07	0.07	0.00	0.00		0.00
		Base	0.07	0.07	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,292,963,248.130	Local	1,292,356,596.26	1,292,365,254.66	95.04	8,658.40		8,658.40
		Base	1,292,356,596.26	1,292,365,254.66	95.04	8,658.40	0.00	8,658.40
FIXED INCOME								
	67,451,591.860	Local	67,459,153.42	67,458,740.64	4.96	-412.78		-412.78
Original Face:	15,000,000.000	Base	67,459,153.42	67,458,740.64	4.96	-412.78	0.00	-412.78
US DOLLAR Total								
	1,360,414,840.060	Local	1,359,815,749.75	1,359,823,995.37	100.00	8,245.62		8,245.62
Original Face:	15,000,000.000	Base	1,359,815,749.75	1,359,823,995.37	100.00	8,245.62	0.00	8,245.62
FUND Total								
	1,360,414,840.060	Base	1,359,815,749.75	1,359,823,995.37	100.00	8,245.62	0.00	8,245.62
Original Face:	15,000,000.000							

Holdings

Currency Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	1,787.470	Local	1,787.47	1,787.47	0.00	0.00		0.00
		Base	1,787.47	1,787.47	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,147,890,340.160	Local	1,147,142,897.69	1,147,106,707.40	96.22	-36,190.29		-36,190.29
		Base	1,147,142,897.69	1,147,106,707.40	96.22	-36,190.29	0.00	-36,190.29
FIXED INCOME								
	45,000,000.000	Local	45,013,634.35	45,013,634.38	3.78	0.03		0.03
		Base	45,013,634.35	45,013,634.38	3.78	0.03	0.00	0.03
US DOLLAR Total								
	1,192,892,127.630	Local	1,192,158,319.51	1,192,122,129.25	100.00	-36,190.26		-36,190.26
		Base	1,192,158,319.51	1,192,122,129.25	100.00	-36,190.26	0.00	-36,190.26
FUND Total								
	1,192,892,127.630	Base	1,192,158,319.51	1,192,122,129.25	100.00	-36,190.26	0.00	-36,190.26

Holdings

Currency Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	51,841.630	Local	51,841.63	51,841.63	0.02	0.00		0.00
		Base	51,841.63	51,841.63	0.02	0.00	0.00	0.00
CASH EQUIVALENT								
	59,710,000.000	Local	59,897,000.08	59,882,837.50	19.80	-14,162.58		-14,162.58
		Base	59,897,000.08	59,882,837.50	19.80	-14,162.58	0.00	-14,162.58
FIXED INCOME								
	236,670,000.000	Local	242,344,823.36	242,434,700.99	80.18	89,877.63		89,877.63
		Base	242,344,823.36	242,434,700.99	80.18	89,877.63	0.00	89,877.63
US DOLLAR Total								
	296,431,841.630	Local	302,293,665.07	302,369,380.12	100.00	75,715.05		75,715.05
		Base	302,293,665.07	302,369,380.12	100.00	75,715.05	0.00	75,715.05
FUND Total								
	296,431,841.630	Base	302,293,665.07	302,369,380.12	100.00	75,715.05	0.00	75,715.05

Holdings

Currency Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	5,466,409.820	Local	5,466,409.82	5,466,409.82	1.56	0.00		0.00
		Base	5,466,409.82	5,466,409.82	1.56	0.00	0.00	0.00
CASH EQUIVALENT								
	88,248,154.900	Local	88,166,951.24	88,172,200.81	25.24	5,249.57		5,249.57
		Base	88,166,951.24	88,172,200.81	25.24	5,249.57	0.00	5,249.57
FIXED INCOME								
	254,170,582.330	Local	255,118,283.47	255,694,255.39	73.20	575,971.92		575,971.92
Original Face:	225,498,695.000	Base	255,118,283.47	255,694,255.39	73.20	575,971.92	0.00	575,971.92
US DOLLAR Total								
	347,885,147.050	Local	348,751,644.53	349,332,866.02	100.00	581,221.49		581,221.49
Original Face:	225,498,695.000	Base	348,751,644.53	349,332,866.02	100.00	581,221.49	0.00	581,221.49
FUND Total								
	347,885,147.050	Base	348,751,644.53	349,332,866.02	100.00	581,221.49	0.00	581,221.49
Original Face:	225,498,695.000							

Holdings

Currency Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	13,480.290	Local	13,480.29	13,480.29	100.00	0.00		0.00
		Base	13,480.29	13,480.29	100.00	0.00	0.00	0.00
US DOLLAR Total								
	13,480.290	Local	13,480.29	13,480.29	100.00	0.00		0.00
		Base	13,480.29	13,480.29	100.00	0.00	0.00	0.00
FUND Total								
	13,480.290	Base	13,480.29	13,480.29	100.00	0.00	0.00	0.00

Holdings

Currency Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	1,003,781.440	Local	1,003,781.44	1,003,781.44	0.28	0.00		0.00
		Base	1,003,781.44	1,003,781.44	0.28	0.00	0.00	0.00
CASH EQUIVALENT								
	69,006,481.940	Local	68,951,643.05	68,959,232.62	19.28	7,589.57		7,589.57
		Base	68,951,643.05	68,959,232.62	19.28	7,589.57	0.00	7,589.57
FIXED INCOME								
	284,914,802.040	Local	288,691,520.07	287,765,100.42	80.44	-926,419.65		-926,419.65
Original Face:	207,305,168.000	Base	288,691,520.07	287,765,100.42	80.44	-926,419.65	0.00	-926,419.65
US DOLLAR Total								
	354,925,065.420	Local	358,646,944.56	357,728,114.48	100.00	-918,830.08		-918,830.08
Original Face:	207,305,168.000	Base	358,646,944.56	357,728,114.48	100.00	-918,830.08	0.00	-918,830.08
FUND Total								
	354,925,065.420	Base	358,646,944.56	357,728,114.48	100.00	-918,830.08	0.00	-918,830.08
Original Face:	207,305,168.000							

Holdings

Currency Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	230,067.400	Local	230,067.40	230,067.40	0.02	0.00		0.00
		Base	230,067.40	230,067.40	0.02	0.00	0.00	0.00
CASH EQUIVALENT								
	317,840,248.970	Local	317,325,952.17	317,325,952.17	33.58	0.00		0.00
		Base	317,325,952.17	317,325,952.17	33.58	0.00	0.00	0.00
FIXED INCOME								
	627,403,682.700	Local	630,020,759.27	627,554,806.68	66.40	-2,465,952.59		-2,465,952.59
Original Face:	453,365,302.000	Base	630,020,759.27	627,554,806.68	66.40	-2,465,952.59	0.00	-2,465,952.59
US DOLLAR Total								
	945,473,999.070	Local	947,576,778.84	945,110,826.25	100.00	-2,465,952.59		-2,465,952.59
Original Face:	453,365,302.000	Base	947,576,778.84	945,110,826.25	100.00	-2,465,952.59	0.00	-2,465,952.59
FUND Total								
	945,473,999.070	Base	947,576,778.84	945,110,826.25	100.00	-2,465,952.59	0.00	-2,465,952.59
Original Face:	453,365,302.000							

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								
	55,069,340.940	Local	55,040,188.85	55,041,240.89	70.91	1,052.04		1,052.04
		Base	55,040,188.85	55,041,240.89	70.91	1,052.04	0.00	1,052.04
EQUITY								
	22,581,347.060	Local	22,581,347.06	22,581,347.06	29.09	0.00		0.00
		Base	22,581,347.06	22,581,347.06	29.09	0.00	0.00	0.00
US DOLLAR Total								
	77,650,688.000	Local	77,621,535.91	77,622,587.95	100.00	1,052.04		1,052.04
		Base	77,621,535.91	77,622,587.95	100.00	1,052.04	0.00	1,052.04
FUND Total								
	77,650,688.000	Base	77,621,535.91	77,622,587.95	100.00	1,052.04	0.00	1,052.04

Holdings

Asset Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-136,103.580	-136,103.58	-136,103.58	0.02	0.00	0.00	0.00
CASH Total	-136,103.580	-136,103.58	-136,103.58	0.02	0.00	0.00	0.00

Holdings

Asset Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	0.000	-0.28	0.00	0.00	0.28	0.00	0.28
CASH EQUIVALENT Total	0.000	-0.28	0.00	0.00	0.28	0.00	0.28

Holdings

Asset Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	20,404,774.000	603,744,784.76	880,563,870.75	99.98	276,819,085.99	0.00	276,819,085.99
EQUITY Total	20,404,774.000	603,744,784.76	880,563,870.75	99.98	276,819,085.99	0.00	276,819,085.99

Holdings

Asset Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	20,268,670.420	603,608,680.90	880,427,767.17	100.00	276,819,086.27	0.00	276,819,086.27

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	-108,123.700	-108,123.70	-108,123.70	0.02	0.00	0.00	0.00
CASH Total	-108,123.700	-108,123.70	-108,123.70	0.02	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	4,830,150.550	4,831,967.31	4,832,565.63	0.79	598.32	0.00	598.32
CASH EQUIVALENT Total	4,830,150.550	4,831,967.31	4,832,565.63	0.79	598.32	0.00	598.32

Holdings

Asset Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	20,050,623.000	445,236,660.26	607,837,230.77	99.19	162,600,570.51	0.00	162,600,570.51
EQUITY Total	20,050,623.000	445,236,660.26	607,837,230.77	99.19	162,600,570.51	0.00	162,600,570.51

Holdings

Asset Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	24,772,649.850	449,960,503.87	612,561,672.70	100.00	162,601,168.83	0.00	162,601,168.83

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	-88,067.750	-88,067.75	-88,067.75	0.00	0.00	0.00	0.00
CASH Total	-88,067.750	-88,067.75	-88,067.75	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	61,966,412.150	61,954,543.99	61,957,912.03	3.23	3,368.04	0.00	3,368.04
CASH EQUIVALENT Total	61,966,412.150	61,954,543.99	61,957,912.03	3.23	3,368.04	0.00	3,368.04

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	1,746,452,998.500	1,828,955,317.31	1,856,799,424.76	96.77	27,844,107.45	0.00	27,844,107.45
FIXED INCOME Total	1,746,452,998.500	1,828,955,317.31	1,856,799,424.76	96.77	27,844,107.45	0.00	27,844,107.45

Holdings

Asset Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,808,331,342.900	1,890,821,793.55	1,918,669,269.04	100.00	27,847,475.49	0.00	27,847,475.49

Holdings

Asset Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	765,124.330	765,124.33	765,124.33	0.25	0.00	0.00	0.00
CASH Total	765,124.330	765,124.33	765,124.33	0.25	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	36,500,000.000	36,467,270.00	36,469,554.00	11.78	2,284.00	0.00	2,284.00
CASH EQUIVALENT Total	36,500,000.000	36,467,270.00	36,469,554.00	11.78	2,284.00	0.00	2,284.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	271,172,389.910	272,413,276.86	272,358,693.66	87.97	-54,583.20	0.00	-54,583.20
FIXED INCOME Total							
	271,172,389.910	272,413,276.86	272,358,693.66	87.97	-54,583.20	0.00	-54,583.20

Holdings

Asset Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	308,437,514.240	309,645,671.19	309,593,371.99	100.00	-52,299.20	0.00	-52,299.20

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	272,767.860	272,767.86	272,767.86	0.20	0.00	0.00	0.00
CASH Total	272,767.860	272,767.86	272,767.86	0.20	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	15,490,409.000	15,486,782.89	15,486,782.89	11.44	0.00	0.00	0.00
CASH EQUIVALENT Total	15,490,409.000	15,486,782.89	15,486,782.89	11.44	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
FIXED INCOME							
US DOLLAR							
	118,310,289.220	119,955,693.08	119,602,232.82	88.36	-353,460.26	0.00	-353,460.26
FIXED INCOME Total							
	118,310,289.220	119,955,693.08	119,602,232.82	88.36	-353,460.26	0.00	-353,460.26

Holdings

Asset Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	134,073,466.080	135,715,243.83	135,361,783.57	100.00	-353,460.26	0.00	-353,460.26

Holdings

Asset Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-1,920,683.820	-1,920,683.82	-1,920,683.82	0.10	0.00	0.00	0.00
CASH Total	-1,920,683.820	-1,920,683.82	-1,920,683.82	0.10	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	1,375,739.590	1,376,339.64	1,376,427.46	0.07	87.82	0.00	87.82
CASH EQUIVALENT Total	1,375,739.590	1,376,339.64	1,376,427.46	0.07	87.82	0.00	87.82

Holdings

Asset Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	29,326,590.000	1,147,671,191.60	2,008,249,618.51	99.84	860,578,426.91	0.00	860,578,426.91
EQUITY Total	29,326,590.000	1,147,671,191.60	2,008,249,618.51	99.84	860,578,426.91	0.00	860,578,426.91

Holdings

Asset Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	28,781,645.770	1,147,126,847.42	2,007,705,362.15	100.00	860,578,514.73	0.00	860,578,514.73

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	387,348.980	387,348.98	387,348.98	0.03	0.00	0.00	0.00
CASH Total	387,348.980	387,348.98	387,348.98	0.03	0.00	0.00	0.00

Holdings

Asset Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	318,739,216.550	318,734,270.15	318,734,270.15	26.82	0.00	0.00	0.00
CASH EQUIVALENT Total	318,739,216.550	318,734,270.15	318,734,270.15	26.82	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	867,915,024.870	874,435,252.30	869,461,531.90	73.15	-4,973,720.40	0.00	-4,973,720.40
FIXED INCOME Total	867,915,024.870	874,435,252.30	869,461,531.90	73.15	-4,973,720.40	0.00	-4,973,720.40

Holdings

Asset Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,187,041,590.400	1,193,556,871.43	1,188,583,151.03	100.00	-4,973,720.40	0.00	-4,973,720.40

Holdings

Asset Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	859,117,591.850	858,253,170.20	858,344,696.12	51.01	91,525.92	0.00	91,525.92
CASH EQUIVALENT Total	859,117,591.850	858,253,170.20	858,344,696.12	51.01	91,525.92	0.00	91,525.92

Holdings

Asset Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	824,933,117.220	827,762,768.12	824,243,857.88	48.99	-3,518,910.24	0.00	-3,518,910.24
FIXED INCOME Total							
	824,933,117.220	827,762,768.12	824,243,857.88	48.99	-3,518,910.24	0.00	-3,518,910.24

Holdings

Asset Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,684,050,709.070	1,686,015,938.32	1,682,588,554.00	100.00	-3,427,384.32	0.00	-3,427,384.32

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	950,199.720	950,199.72	950,199.72	0.91	0.00	0.00	0.00
CASH Total	950,199.720	950,199.72	950,199.72	0.91	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	9,799,306.450	9,801,163.64	9,754,457.57	9.34	-46,706.07	0.00	-46,706.07
CASH EQUIVALENT Total	9,799,306.450	9,801,163.64	9,754,457.57	9.34	-46,706.07	0.00	-46,706.07

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	93,680,150.720	93,735,147.63	93,721,200.75	89.75	-13,946.88	0.00	-13,946.88
FIXED INCOME Total	93,680,150.720	93,735,147.63	93,721,200.75	89.75	-13,946.88	0.00	-13,946.88

Holdings

Asset Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	104,429,656.890	104,486,510.99	104,425,858.04	100.00	-60,652.95	0.00	-60,652.95

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	200,853,366.930	200,851,366.93	200,851,366.93	17.34	0.00	0.00	0.00
CASH EQUIVALENT Total	200,853,366.930	200,851,366.93	200,851,366.93	17.34	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	957,951,214.430	959,937,895.85	957,458,297.72	82.66	-2,479,598.13	0.00	-2,479,598.13
FIXED INCOME Total	957,951,214.430	959,937,895.85	957,458,297.72	82.66	-2,479,598.13	0.00	-2,479,598.13

Holdings

Asset Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,158,804,581.360	1,160,789,262.78	1,158,309,664.65	100.00	-2,479,598.13	0.00	-2,479,598.13

Holdings

Asset Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	0.070	0.07	0.07	0.00	0.00	0.00	0.00
CASH Total	0.070	0.07	0.07	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,292,963,248.130	1,292,356,596.26	1,292,365,254.66	95.04	8,658.40	0.00	8,658.40
CASH EQUIVALENT Total	1,292,963,248.130	1,292,356,596.26	1,292,365,254.66	95.04	8,658.40	0.00	8,658.40

Holdings

Asset Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	67,451,591.860	67,459,153.42	67,458,740.64	4.96	-412.78	0.00	-412.78
FIXED INCOME Total							
	67,451,591.860	67,459,153.42	67,458,740.64	4.96	-412.78	0.00	-412.78

Holdings

Asset Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,360,414,840.060	1,359,815,749.75	1,359,823,995.37	100.00	8,245.62	0.00	8,245.62

Holdings

Asset Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	1,787.470	1,787.47	1,787.47	0.00	0.00	0.00	0.00
CASH Total	1,787.470	1,787.47	1,787.47	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	1,147,890,340.160	1,147,142,897.69	1,147,106,707.40	96.22	-36,190.29	0.00	-36,190.29
CASH EQUIVALENT Total	1,147,890,340.160	1,147,142,897.69	1,147,106,707.40	96.22	-36,190.29	0.00	-36,190.29

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	45,000,000.000	45,013,634.35	45,013,634.38	3.78	0.03	0.00	0.03
FIXED INCOME Total	45,000,000.000	45,013,634.35	45,013,634.38	3.78	0.03	0.00	0.03

Holdings

Asset Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,192,892,127.630	1,192,158,319.51	1,192,122,129.25	100.00	-36,190.26	0.00	-36,190.26

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	51,841.630	51,841.63	51,841.63	0.02	0.00	0.00	0.00
CASH Total	51,841.630	51,841.63	51,841.63	0.02	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	59,710,000.000	59,897,000.08	59,882,837.50	19.80	-14,162.58	0.00	-14,162.58
CASH EQUIVALENT Total	59,710,000.000	59,897,000.08	59,882,837.50	19.80	-14,162.58	0.00	-14,162.58

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	236,670,000.000	242,344,823.36	242,434,700.99	80.18	89,877.63	0.00	89,877.63
FIXED INCOME Total	236,670,000.000	242,344,823.36	242,434,700.99	80.18	89,877.63	0.00	89,877.63

Holdings

Asset Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	296,431,841.630	302,293,665.07	302,369,380.12	100.00	75,715.05	0.00	75,715.05

Holdings

Asset Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	5,466,409.820	5,466,409.82	5,466,409.82	1.56	0.00	0.00	0.00
CASH Total	5,466,409.820	5,466,409.82	5,466,409.82	1.56	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	88,248,154.900	88,166,951.24	88,172,200.81	25.24	5,249.57	0.00	5,249.57
CASH EQUIVALENT Total	88,248,154.900	88,166,951.24	88,172,200.81	25.24	5,249.57	0.00	5,249.57

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							
	254,170,582.330	255,118,283.47	255,694,255.39	73.20	575,971.92	0.00	575,971.92
FIXED INCOME Total							
	254,170,582.330	255,118,283.47	255,694,255.39	73.20	575,971.92	0.00	575,971.92

Holdings

Asset Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	347,885,147.050	348,751,644.53	349,332,866.02	100.00	581,221.49	0.00	581,221.49

Holdings

Asset Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	13,480.290	13,480.29	13,480.29	100.00	0.00	0.00	0.00
CASH Total	13,480.290	13,480.29	13,480.29	100.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	13,480.290	13,480.29	13,480.29	100.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	1,003,781.440	1,003,781.44	1,003,781.44	0.28	0.00	0.00	0.00
CASH Total	1,003,781.440	1,003,781.44	1,003,781.44	0.28	0.00	0.00	0.00

Holdings

Asset Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	69,006,481.940	68,951,643.05	68,959,232.62	19.28	7,589.57	0.00	7,589.57
CASH EQUIVALENT Total	69,006,481.940	68,951,643.05	68,959,232.62	19.28	7,589.57	0.00	7,589.57

Holdings

Asset Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	284,914,802.040	288,691,520.07	287,765,100.42	80.44	-926,419.65	0.00	-926,419.65
FIXED INCOME Total							
	284,914,802.040	288,691,520.07	287,765,100.42	80.44	-926,419.65	0.00	-926,419.65

Holdings

Asset Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	354,925,065.420	358,646,944.56	357,728,114.48	100.00	-918,830.08	0.00	-918,830.08

Holdings

Asset Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	230,067.400	230,067.40	230,067.40	0.02	0.00	0.00	0.00
CASH Total	230,067.400	230,067.40	230,067.40	0.02	0.00	0.00	0.00

Holdings

Asset Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	317,840,248.970	317,325,952.17	317,325,952.17	33.58	0.00	0.00	0.00
CASH EQUIVALENT Total	317,840,248.970	317,325,952.17	317,325,952.17	33.58	0.00	0.00	0.00

Holdings

Asset Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	627,403,682.700	630,020,759.27	627,554,806.68	66.40	-2,465,952.59	0.00	-2,465,952.59
FIXED INCOME Total	627,403,682.700	630,020,759.27	627,554,806.68	66.40	-2,465,952.59	0.00	-2,465,952.59

Holdings

Asset Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	945,473,999.070	947,576,778.84	945,110,826.25	100.00	-2,465,952.59	0.00	-2,465,952.59

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	55,069,340.940	55,040,188.85	55,041,240.89	70.91	1,052.04	0.00	1,052.04
CASH EQUIVALENT Total	55,069,340.940	55,040,188.85	55,041,240.89	70.91	1,052.04	0.00	1,052.04

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	22,581,347.060	22,581,347.06	22,581,347.06	29.09	0.00	0.00	0.00
EQUITY Total	22,581,347.060	22,581,347.06	22,581,347.06	29.09	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	77,650,688.000	77,621,535.91	77,622,587.95	100.00	1,052.04	0.00	1,052.04

Holdings

Fund Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-136,103.580	-136,103.58	-136,103.58	0.02	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	0.000	-0.28	0.00	0.00	0.28	0.00	0.28
					0.28 GN	0.00 GN	0.28 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	20,404,774.000	603,744,784.76	880,563,870.75	99.98	276,819,085.99	0.00	276,819,085.99
					309,887,281.76 GN	0.00 GN	309,887,281.76 GN
					-33,068,195.77 LS	0.00 LS	-33,068,195.77 LS
FUND Total							
0.000	20,268,670.420	603,608,680.90	880,427,767.17	100.00	276,819,086.27	0.00	276,819,086.27
					309,887,282.04 GN	0.00 GN	309,887,282.04 GN
					-33,068,195.77 LS	0.00 LS	-33,068,195.77 LS

Holdings

Fund Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-108,123.700	-108,123.70	-108,123.70	0.02	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	4,830,150.550	4,831,967.31	4,832,565.63	0.79	598.32	0.00	598.32
					598.32 GN	0.00 GN	598.32 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	20,050,623.000	445,236,660.26	607,837,230.77	99.19	162,600,570.51	0.00	162,600,570.51
					194,306,122.33 GN	0.00 GN	194,306,122.33 GN
					-31,705,551.82 LS	0.00 LS	-31,705,551.82 LS
FUND Total							
0.000	24,772,649.850	449,960,503.87	612,561,672.70	100.00	162,601,168.83	0.00	162,601,168.83
					194,306,720.65 GN	0.00 GN	194,306,720.65 GN
					-31,705,551.82 LS	0.00 LS	-31,705,551.82 LS

Holdings

Fund Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-88,067.750	-88,067.75	-88,067.75	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							
	61,966,412.150	61,954,543.99	61,957,912.03	3.23	3,368.04	0.00	3,368.04
					3,368.04 GN	0.00 GN	3,368.04 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	1,746,452,998.500	1,828,955,317.31	1,856,799,424.76	96.77	27,844,107.45	0.00	27,844,107.45
					41,722,424.33 GN	0.00 GN	41,722,424.33 GN
					-13,878,316.88 LS	0.00 LS	-13,878,316.88 LS
Original Face: 1,605,589,038.000							
FUND Total							
0.000	1,808,331,342.900	1,890,821,793.55	1,918,669,269.04	100.00	27,847,475.49	0.00	27,847,475.49
					41,725,792.37 GN	0.00 GN	41,725,792.37 GN
					-13,878,316.88 LS	0.00 LS	-13,878,316.88 LS
Original Face: 1,605,589,038.000							

Holdings

Fund Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	765,124.330	765,124.33	765,124.33	0.25	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	36,500,000.000	36,467,270.00	36,469,554.00	11.78	2,284.00	0.00	2,284.00
					2,941.00 GN	0.00 GN	2,941.00 GN
					-657.00 LS	0.00 LS	-657.00 LS
FIXED INCOME							
	271,172,389.910	272,413,276.86	272,358,693.66	87.97	-54,583.20	0.00	-54,583.20
					623,232.43 GN	0.00 GN	623,232.43 GN
					-677,815.63 LS	0.00 LS	-677,815.63 LS
Original Face:	190,363,802.000						
FUND Total							
0.000	308,437,514.240	309,645,671.19	309,593,371.99	100.00	-52,299.20	0.00	-52,299.20
					626,173.43 GN	0.00 GN	626,173.43 GN
					-678,472.63 LS	0.00 LS	-678,472.63 LS
Original Face:	190,363,802.000						

Holdings

Fund Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	272,767.860	272,767.86	272,767.86	0.20	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	15,490,409.000	15,486,782.89	15,486,782.89	11.44	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	118,310,289.220	119,955,693.08	119,602,232.82	88.36	-353,460.26	0.00	-353,460.26
					285,412.59 GN	0.00 GN	285,412.59 GN
					-638,872.85 LS	0.00 LS	-638,872.85 LS
Original Face:	129,776,139.000						
FUND Total							
0.000	134,073,466.080	135,715,243.83	135,361,783.57	100.00	-353,460.26	0.00	-353,460.26
					285,412.59 GN	0.00 GN	285,412.59 GN
					-638,872.85 LS	0.00 LS	-638,872.85 LS
Original Face:	129,776,139.000						

Holdings

Fund Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-1,920,683.820	-1,920,683.82	-1,920,683.82	0.10	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							
	1,375,739.590	1,376,339.64	1,376,427.46	0.07	87.82	0.00	87.82
					87.82 GN	0.00 GN	87.82 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	29,326,590.000	1,147,671,191.60	2,008,249,618.51	99.84	860,578,426.91	0.00	860,578,426.91
					899,101,511.24 GN	0.00 GN	899,101,511.24 GN
					-38,523,084.33 LS	0.00 LS	-38,523,084.33 LS
FUND Total							
0.000	28,781,645.770	1,147,126,847.42	2,007,705,362.15	100.00	860,578,514.73	0.00	860,578,514.73
					899,101,599.06 GN	0.00 GN	899,101,599.06 GN
					-38,523,084.33 LS	0.00 LS	-38,523,084.33 LS

Holdings

Fund Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	387,348.980	387,348.98	387,348.98	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							
	318,739,216.550	318,734,270.15	318,734,270.15	26.82	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	867,915,024.870	874,435,252.30	869,461,531.90	73.15	-4,973,720.40	0.00	-4,973,720.40
					594,785.24 GN	0.00 GN	594,785.24 GN
					-5,568,505.64 LS	0.00 LS	-5,568,505.64 LS
Original Face:	738,162,595.000						
FUND Total							
0.000	1,187,041,590.400	1,193,556,871.43	1,188,583,151.03	100.00	-4,973,720.40	0.00	-4,973,720.40
					594,785.24 GN	0.00 GN	594,785.24 GN
					-5,568,505.64 LS	0.00 LS	-5,568,505.64 LS
Original Face:	738,162,595.000						

Holdings

Fund Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	859,117,591.850	858,253,170.20	858,344,696.12	51.01	91,525.92	0.00	91,525.92
					96,065.60 GN	0.00 GN	96,065.60 GN
					-4,539.68 LS	0.00 LS	-4,539.68 LS
FIXED INCOME							
	824,933,117.220	827,762,768.12	824,243,857.88	48.99	-3,518,910.24	0.00	-3,518,910.24
					1,169,042.02 GN	0.00 GN	1,169,042.02 GN
					-4,687,952.26 LS	0.00 LS	-4,687,952.26 LS
Original Face:	569,555,916.000						
FUND Total							
0.000	1,684,050,709.070	1,686,015,938.32	1,682,588,554.00	100.00	-3,427,384.32	0.00	-3,427,384.32
					1,265,107.62 GN	0.00 GN	1,265,107.62 GN
					-4,692,491.94 LS	0.00 LS	-4,692,491.94 LS
Original Face:	569,555,916.000						

Holdings

Fund Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	950,199.720	950,199.72	950,199.72	0.91	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	9,799,306.450	9,801,163.64	9,754,457.57	9.34	-46,706.07	0.00	-46,706.07
					4,878.35 GN	0.00 GN	4,878.35 GN
					-51,584.42 LS	0.00 LS	-51,584.42 LS
FIXED INCOME							
	93,680,150.720	93,735,147.63	93,721,200.75	89.75	-13,946.88	0.00	-13,946.88
					134,662.29 GN	0.00 GN	134,662.29 GN
					-148,609.17 LS	0.00 LS	-148,609.17 LS
Original Face:	48,030,000.000						
FUND Total							
0.000	104,429,656.890	104,486,510.99	104,425,858.04	100.00	-60,652.95	0.00	-60,652.95
					139,540.64 GN	0.00 GN	139,540.64 GN
					-200,193.59 LS	0.00 LS	-200,193.59 LS
Original Face:	48,030,000.000						

Holdings

Fund Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	200,853,366.930	200,851,366.93	200,851,366.93	17.34	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	957,951,214.430	959,937,895.85	957,458,297.72	82.66	-2,479,598.13	0.00	-2,479,598.13
					703,094.79 GN	0.00 GN	703,094.79 GN
					-3,182,692.92 LS	0.00 LS	-3,182,692.92 LS
Original Face:	381,291,631.000						
FUND Total							
0.000	1,158,804,581.360	1,160,789,262.78	1,158,309,664.65	100.00	-2,479,598.13	0.00	-2,479,598.13
					703,094.79 GN	0.00 GN	703,094.79 GN
					-3,182,692.92 LS	0.00 LS	-3,182,692.92 LS
Original Face:	381,291,631.000						

Holdings

Fund Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	0.070	0.07	0.07	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							
	1,292,963,248.130	1,292,356,596.26	1,292,365,254.66	95.04	8,658.40	0.00	8,658.40
					8,658.40 GN	0.00 GN	8,658.40 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	67,451,591.860	67,459,153.42	67,458,740.64	4.96	-412.78	0.00	-412.78
					2.22 GN	0.00 GN	2.22 GN
					-415.00 LS	0.00 LS	-415.00 LS
Original Face:	15,000,000.000						
FUND Total							
0.000	1,360,414,840.060	1,359,815,749.75	1,359,823,995.37	100.00	8,245.62	0.00	8,245.62
					8,660.62 GN	0.00 GN	8,660.62 GN
					-415.00 LS	0.00 LS	-415.00 LS
Original Face:	15,000,000.000						

Holdings

Fund Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	1,787.470	1,787.47	1,787.47	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							
	1,147,890,340.160	1,147,142,897.69	1,147,106,707.40	96.22	-36,190.29	0.00	-36,190.29
					0.00 GN	0.00 GN	0.00 GN
					-36,190.29 LS	0.00 LS	-36,190.29 LS
FIXED INCOME							
	45,000,000.000	45,013,634.35	45,013,634.38	3.78	0.03	0.00	0.03
					0.03 GN	0.00 GN	0.03 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	1,192,892,127.630	1,192,158,319.51	1,192,122,129.25	100.00	-36,190.26	0.00	-36,190.26
					0.03 GN	0.00 GN	0.03 GN
					-36,190.29 LS	0.00 LS	-36,190.29 LS

Holdings

Fund Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	51,841.630	51,841.63	51,841.63	0.02	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	59,710,000.000	59,897,000.08	59,882,837.50	19.80	-14,162.58	0.00	-14,162.58
					0.00 GN	0.00 GN	0.00 GN
					-14,162.58 LS	0.00 LS	-14,162.58 LS
FIXED INCOME							
	236,670,000.000	242,344,823.36	242,434,700.99	80.18	89,877.63	0.00	89,877.63
					153,838.51 GN	0.00 GN	153,838.51 GN
					-63,960.88 LS	0.00 LS	-63,960.88 LS
FUND Total							
0.000	296,431,841.630	302,293,665.07	302,369,380.12	100.00	75,715.05	0.00	75,715.05
					153,838.51 GN	0.00 GN	153,838.51 GN
					-78,123.46 LS	0.00 LS	-78,123.46 LS

Holdings

Fund Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	5,466,409.820	5,466,409.82	5,466,409.82	1.56	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							
	88,248,154.900	88,166,951.24	88,172,200.81	25.24	5,249.57	0.00	5,249.57
					5,249.57 GN	0.00 GN	5,249.57 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	254,170,582.330	255,118,283.47	255,694,255.39	73.20	575,971.92	0.00	575,971.92
					1,205,952.81 GN	0.00 GN	1,205,952.81 GN
					-629,980.89 LS	0.00 LS	-629,980.89 LS
Original Face:	225,498,695.000						
FUND Total							
0.000	347,885,147.050	348,751,644.53	349,332,866.02	100.00	581,221.49	0.00	581,221.49
					1,211,202.38 GN	0.00 GN	1,211,202.38 GN
					-629,980.89 LS	0.00 LS	-629,980.89 LS
Original Face:	225,498,695.000						

Holdings

Fund Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	13,480.290	13,480.29	13,480.29	100.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	13,480.290	13,480.29	13,480.29	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: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	1,003,781.440	1,003,781.44	1,003,781.44	0.28	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	69,006,481.940	68,951,643.05	68,959,232.62	19.28	7,589.57	0.00	7,589.57
					7,589.57 GN	0.00 GN	7,589.57 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	284,914,802.040	288,691,520.07	287,765,100.42	80.44	-926,419.65	0.00	-926,419.65
					927,031.24 GN	0.00 GN	927,031.24 GN
					-1,853,450.89 LS	0.00 LS	-1,853,450.89 LS
Original Face:	207,305,168.000						
FUND Total							
0.000	354,925,065.420	358,646,944.56	357,728,114.48	100.00	-918,830.08	0.00	-918,830.08
					934,620.81 GN	0.00 GN	934,620.81 GN
					-1,853,450.89 LS	0.00 LS	-1,853,450.89 LS
Original Face:	207,305,168.000						

Holdings

Fund Summary

As of: *February 28, 2017*

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

View Date: *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	230,067.400	230,067.40	230,067.40	0.02	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	317,840,248.970	317,325,952.17	317,325,952.17	33.58	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	627,403,682.700	630,020,759.27	627,554,806.68	66.40	-2,465,952.59	0.00	-2,465,952.59
					1,127,554.15 GN	0.00 GN	1,127,554.15 GN
					-3,593,506.74 LS	0.00 LS	-3,593,506.74 LS
Original Face:	453,365,302.000						
FUND Total							
0.000	945,473,999.070	947,576,778.84	945,110,826.25	100.00	-2,465,952.59	0.00	-2,465,952.59
					1,127,554.15 GN	0.00 GN	1,127,554.15 GN
					-3,593,506.74 LS	0.00 LS	-3,593,506.74 LS
Original Face:	453,365,302.000						

Holdings

Fund Summary

As of: *February 28, 2017*

STOFAZPOOL123STFIXEDINC
STATE OF ARIZONA
FUND: ATZN

View Date: *March 7, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	55,069,340.940	55,040,188.85	55,041,240.89	70.91	1,052.04	0.00	1,052.04
					1,052.04 GN	0.00 GN	1,052.04 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	22,581,347.060	22,581,347.06	22,581,347.06	29.09	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	77,650,688.000	77,621,535.91	77,622,587.95	100.00	1,052.04	0.00	1,052.04
					1,052.04 GN	0.00 GN	1,052.04 GN
					0.00 LS	0.00 LS	0.00 LS