Holdings

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

As of: *April 30, 2017* *View Date:* *May 9, 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								
			1,777.450	Local	1.000000	1,777.45	1.000000	1,777.45	0.00	0.00
				Base	1.000000	1,777.45	1.000000	1,777.45	0.00	0.00
US DOLLAR Total									
			1,777.450	Local		1,777.45		1,777.45	0.00	0.00
				Base		1,777.45		1,777.45	0.00	0.00
CASH Total									
			1,777.450	Base		1,777.45		1,777.45	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24				1.0105025	31 Dec 2030		
			0.000	Local	0.000000	-1.07	0.000000	0.00	1.07	0.00
				Base	0.000000	-1.07	0.000000	0.00	1.07	0.00
US DOLLAR Total									
				Local		-1.07		0.00	1.07	0.00
				Base		-1.07		0.00	1.07	0.00
CASH EQUIVALENT Total									
			0.000	Base		-1.07		0.00	1.07	0.00
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001084102	AGCO CORP COMMON STOCK USD.01								
			33,036.000	Local	38.632726	1,276,270.72	63.990000	2,113,973.64	837,702.92	0.25
				Base	38.632726	1,276,270.72	63.990000	2,113,973.64	837,702.92	0.25

& 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
00164V103	AMC NETWORKS INC A COMMON STOCK								
		Local	27,848.000	48.871947	1,360,985.97	59.680000	1,661,968.64	300,982.67	0.20
		Base		48.871947	1,360,985.97	59.680000	1,661,968.64	300,982.67	0.20
002535300	AARON S INC COMMON STOCK USD.5								
		Local	31,505.000	21.196355	667,791.18	35.940000	1,132,289.70	464,498.52	0.14
		Base		21.196355	667,791.18	35.940000	1,132,289.70	464,498.52	0.14
003654100	ABIOMED INC COMMON STOCK USD.01								
		Local	20,044.000	93.755659	1,879,238.42	130.320000	2,612,134.08	732,895.66	0.31
		Base		93.755659	1,879,238.42	130.320000	2,612,134.08	732,895.66	0.31
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01								
		Local	37,684.000	42.388947	1,597,385.07	43.580000	1,642,268.72	44,883.65	0.20
		Base		42.388947	1,597,385.07	43.580000	1,642,268.72	44,883.65	0.20
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005								
		Local	58,061.000	10.115586	587,321.01	21.490000	1,247,730.89	660,409.88	0.15
		Base		10.115586	587,321.01	21.490000	1,247,730.89	660,409.88	0.15
005125109	ACXIOM CORP COMMON STOCK USD.1								
		Local	38,643.000	16.671324	644,229.97	28.900000	1,116,782.70	472,552.73	0.13
		Base		16.671324	644,229.97	28.900000	1,116,782.70	472,552.73	0.13
00766T100	AECOM COMMON STOCK USD.01								
		Local	28,134.000	28.295442	796,063.97	34.210000	962,464.14	166,400.17	0.12
		Base		28.295442	796,063.97	34.210000	962,464.14	166,400.17	0.12
009728106	AKORN INC COMMON STOCK								
		Local	43,112.000	41.688516	1,797,275.31	33.450000	1,442,096.40	-355,178.91	0.17
		Base		41.688516	1,797,275.31	33.450000	1,442,096.40	-355,178.91	0.17
014491104	ALEXANDER + BALDWIN INC COMMON STOCK								
		Local	22,839.000	20.730004	473,452.56	46.010000	1,050,822.39	577,369.83	0.13
		Base		20.730004	473,452.56	46.010000	1,050,822.39	577,369.83	0.13
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	37,354.000	63.006193	2,353,533.32	134.620000	5,028,595.48	2,675,062.16	0.60
		Base		63.006193	2,353,533.32	134.620000	5,028,595.48	2,675,062.16	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
017175100	ALLEGHANY CORP COMMON STOCK USD1.0								
		Local	7,643.000	347.933793	2,659,257.98	610.700000	4,667,580.10	2,008,322.12	0.56
		Base		347.933793	2,659,257.98	610.700000	4,667,580.10	2,008,322.12	0.56
01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	53,842.000	28.386563	1,528,389.35	18.350000	988,000.70	-540,388.65	0.12
		Base		28.386563	1,528,389.35	18.350000	988,000.70	-540,388.65	0.12
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01								
		Local	89,358.000	15.929412	1,423,420.36	11.970000	1,069,615.26	-353,805.10	0.13
		Base		15.929412	1,423,420.36	11.970000	1,069,615.26	-353,805.10	0.13
024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01								
		Local	65,982.000	41.617624	2,746,014.06	47.390000	3,126,886.98	380,872.92	0.37
		Base		41.617624	2,746,014.06	47.390000	3,126,886.98	380,872.92	0.37
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01								
		Local	84,632.000	17.716920	1,499,418.41	14.090000	1,192,464.88	-306,953.53	0.14
		Base		17.716920	1,499,418.41	14.090000	1,192,464.88	-306,953.53	0.14
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK								
		Local	36,182.000	35.490597	1,284,120.78	97.310000	3,520,870.42	2,236,749.64	0.42
		Base		35.490597	1,284,120.78	97.310000	3,520,870.42	2,236,749.64	0.42
03662Q105	ANSYS INC COMMON STOCK USD.01								
		Local	42,262.000	49.894227	2,108,629.84	110.160000	4,655,581.92	2,546,952.08	0.56
		Base		49.894227	2,108,629.84	110.160000	4,655,581.92	2,546,952.08	0.56
038336103	APTARGROUP INC COMMON STOCK USD.01								
		Local	30,855.000	44.203118	1,363,887.21	80.300000	2,477,656.50	1,113,769.29	0.30
		Base		44.203118	1,363,887.21	80.300000	2,477,656.50	1,113,769.29	0.30
03836W103	AQUA AMERICA INC COMMON STOCK USD.5								
		Local	87,839.000	16.919656	1,486,205.62	33.090000	2,906,592.51	1,420,386.89	0.35
		Base		16.919656	1,486,205.62	33.090000	2,906,592.51	1,420,386.89	0.35
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0								
		Local	44,022.000	31.346569	1,379,938.67	70.500000	3,103,551.00	1,723,612.33	0.37
		Base		31.346569	1,379,938.67	70.500000	3,103,551.00	1,723,612.33	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
044186104	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK								
		Local	30,799.000	49.904488	1,537,008.32	123.500000	3,803,676.50	2,266,668.18	0.46
		Base		49.904488	1,537,008.32	123.500000	3,803,676.50	2,266,668.18	0.46
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01								
		Local	75,148.000	17.600839	1,322,667.86	24.900000	1,871,185.20	548,517.34	0.22
		Base		17.600839	1,322,667.86	24.900000	1,871,185.20	548,517.34	0.22
049560105	ATMOS ENERGY CORP COMMON STOCK								
		Local	52,064.000	34.823031	1,813,026.27	81.020000	4,218,225.28	2,405,199.01	0.51
		Base		34.823031	1,813,026.27	81.020000	4,218,225.28	2,405,199.01	0.51
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01								
		Local	42,568.000	36.438473	1,551,112.93	30.500000	1,298,324.00	-252,788.93	0.16
		Base		36.438473	1,551,112.93	30.500000	1,298,324.00	-252,788.93	0.16
053807103	AVNET INC COMMON STOCK USD1.0								
		Local	63,806.000	29.047725	1,853,419.11	38.690000	2,468,654.14	615,235.03	0.30
		Base		29.047725	1,853,419.11	38.690000	2,468,654.14	615,235.03	0.30
054303102	AVON PRODUCTS INC COMMON STOCK USD.25								
		Local	216,816.000	7.802577	1,691,723.48	4.850000	1,051,557.60	-640,165.88	0.13
		Base		7.802577	1,691,723.48	4.850000	1,051,557.60	-640,165.88	0.13
059692103	BANCORPSOUTH INC COMMON STOCK USD2.5								
		Local	42,223.000	17.764881	750,086.58	30.450000	1,285,690.35	535,603.77	0.15
		Base		17.764881	750,086.58	30.450000	1,285,690.35	535,603.77	0.15
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01								
		Local	21,110.000	52.600202	1,110,390.26	81.480000	1,720,042.80	609,652.54	0.21
		Base		52.600202	1,110,390.26	81.480000	1,720,042.80	609,652.54	0.21
063904106	BANK OF THE OZARKS COMMON STOCK USD.01								
		Local	45,129.000	43.999405	1,985,649.16	47.470000	2,142,273.63	156,624.47	0.26
		Base		43.999405	1,985,649.16	47.470000	2,142,273.63	156,624.47	0.26
077454106	BELDEN INC COMMON STOCK USD.01								
		Local	20,882.000	78.259655	1,634,218.12	69.700000	1,455,475.40	-178,742.72	0.17
		Base		78.259655	1,634,218.12	69.700000	1,455,475.40	-178,742.72	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
081437105	BEMIS COMPANY COMMON STOCK USD.1								
		Local	45,765.000	45.062799	2,062,298.99	44.930000	2,056,221.45	-6,077.54	0.25
		Base		45.062799	2,062,298.99	44.930000	2,056,221.45	-6,077.54	0.25
084423102	WR BERKLEY CORP COMMON STOCK USD.2								
		Local	48,003.000	26.911139	1,291,815.41	67.980000	3,263,243.94	1,971,428.53	0.39
		Base		26.911139	1,291,815.41	67.980000	3,263,243.94	1,971,428.53	0.39
089302103	BIG LOTS INC COMMON STOCK USD.01								
		Local	22,058.000	35.205494	776,562.79	50.490000	1,113,708.42	337,145.63	0.13
		Base		35.205494	776,562.79	50.490000	1,113,708.42	337,145.63	0.13
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001								
		Local	10,292.000	97.931230	1,007,908.22	218.260000	2,246,331.92	1,238,423.70	0.27
		Base		97.931230	1,007,908.22	218.260000	2,246,331.92	1,238,423.70	0.27
09073M104	BIO TECHNE CORP COMMON STOCK USD.01								
		Local	18,470.000	72.846661	1,345,477.82	107.080000	1,977,767.60	632,289.78	0.24
		Base		72.846661	1,345,477.82	107.080000	1,977,767.60	632,289.78	0.24
09075E100	BIOVERATIV INC COMMON STOCK USD.001								
		Local	53,439.000	43.843000	2,342,926.09	58.810000	3,142,747.59	799,821.50	0.38
		Base		43.843000	2,342,926.09	58.810000	3,142,747.59	799,821.50	0.38
092113109	BLACK HILLS CORP COMMON STOCK USD1.0								
		Local	26,426.000	35.397768	935,421.43	68.020000	1,797,496.52	862,075.09	0.22
		Base		35.397768	935,421.43	68.020000	1,797,496.52	862,075.09	0.22
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01								
		Local	4,607.000	304.844745	1,404,419.74	144.350000	665,020.45	-739,399.29	0.08
		Base		304.844745	1,404,419.74	144.350000	665,020.45	-739,399.29	0.08
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		Local	24,196.000	20.746879	501,991.48	44.190000	1,069,221.24	567,229.76	0.13
		Base		20.746879	501,991.48	44.190000	1,069,221.24	567,229.76	0.13
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01								
		Local	58,549.000	25.216761	1,476,416.14	69.940000	4,094,917.06	2,618,500.92	0.49
		Base		25.216761	1,476,416.14	69.940000	4,094,917.06	2,618,500.92	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
111621306	BROCADE COMMUNICATIONS SYS COMMON STOCK USD.001								
		Local	201,822.000	9.066165	1,829,751.63	12.570000	2,536,902.54	707,150.91	0.30
		Base		9.066165	1,829,751.63	12.570000	2,536,902.54	707,150.91	0.30
115236101	BROWN + BROWN INC COMMON STOCK USD.1								
		Local	56,823.000	22.226829	1,262,995.10	42.900000	2,437,706.70	1,174,711.60	0.29
		Base		22.226829	1,262,995.10	42.900000	2,437,706.70	1,174,711.60	0.29
117043109	BRUNSWICK CORP COMMON STOCK USD.75								
		Local	44,317.000	24.541187	1,087,591.79	56.750000	2,514,989.75	1,427,397.96	0.30
		Base		24.541187	1,087,591.79	56.750000	2,514,989.75	1,427,397.96	0.30
119848109	BUFFALO WILD WINGS INC COMMON STOCK								
		Local	8,608.000	188.623484	1,623,670.95	157.550000	1,356,190.40	-267,480.55	0.16
		Base		188.623484	1,623,670.95	157.550000	1,356,190.40	-267,480.55	0.16
12508E101	CDK GLOBAL INC COMMON STOCK USD.01								
		Local	71,782.000	31.540637	2,264,050.03	65.010000	4,666,547.82	2,402,497.79	0.56
		Base		31.540637	2,264,050.03	65.010000	4,666,547.82	2,402,497.79	0.56
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	86,033.000	17.674475	1,520,588.14	21.070000	1,812,715.31	292,127.17	0.22
		Base		17.674475	1,520,588.14	21.070000	1,812,715.31	292,127.17	0.22
12646R105	CST BRANDS INC COMMON STOCK USD.01								
		Local	37,469.000	31.945639	1,196,971.13	48.290000	1,809,378.01	612,406.88	0.22
		Base		31.945639	1,196,971.13	48.290000	1,809,378.01	612,406.88	0.22
126804301	CABELA S INC COMMON STOCK USD.01								
		Local	25,439.000	55.642230	1,415,482.70	54.600000	1,388,969.40	-26,513.30	0.17
		Base		55.642230	1,415,482.70	54.600000	1,388,969.40	-26,513.30	0.17
12685J105	CABLE ONE INC COMMON STOCK USD.01								
		Local	2,322.000	374.284638	869,088.93	681.860000	1,583,278.92	714,189.99	0.19
		Base		374.284638	869,088.93	681.860000	1,583,278.92	714,189.99	0.19
127055101	CABOT CORP COMMON STOCK USD1.0								
		Local	30,786.000	30.429962	936,816.82	60.190000	1,853,009.34	916,192.52	0.22
		Base		30.429962	936,816.82	60.190000	1,853,009.34	916,192.52	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
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01								
		Local	137,997.000	9.455061	1,304,770.09	32.570000	4,494,562.29	3,189,792.20	0.54
		Base		9.455061	1,304,770.09	32.570000	4,494,562.29	3,189,792.20	0.54
128195104	CALATLANTIC GROUP INC COMMON STOCK USD.01								
		Local	35,700.000	41.116525	1,467,859.94	36.220000	1,293,054.00	-174,805.94	0.16
		Base		41.116525	1,467,859.94	36.220000	1,293,054.00	-174,805.94	0.16
133131102	CAMDEN PROPERTY TRUST REIT USD.01								
		Local	43,327.000	46.545632	2,016,682.58	82.330000	3,567,111.91	1,550,429.33	0.43
		Base		46.545632	2,016,682.58	82.330000	3,567,111.91	1,550,429.33	0.43
141624106	CARE CAPITAL PROPERTIES INC REIT USD.01								
		Local	41,608.000	33.003262	1,373,199.74	26.870000	1,118,006.96	-255,192.78	0.13
		Base		33.003262	1,373,199.74	26.870000	1,118,006.96	-255,192.78	0.13
142339100	CARLISLE COS INC COMMON STOCK USD1.0								
		Local	31,962.000	46.833648	1,496,897.06	101.390000	3,240,627.18	1,743,730.12	0.39
		Base		46.833648	1,496,897.06	101.390000	3,240,627.18	1,743,730.12	0.39
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0								
		Local	23,128.000	40.793283	943,467.05	40.600000	938,996.80	-4,470.25	0.11
		Base		40.793283	943,467.05	40.600000	938,996.80	-4,470.25	0.11
146229109	CARTER S INC COMMON STOCK USD.01								
		Local	24,059.000	51.103536	1,229,499.97	92.040000	2,214,390.36	984,890.39	0.27
		Base		51.103536	1,229,499.97	92.040000	2,214,390.36	984,890.39	0.27
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV								
		Local	19,395.000	97.729662	1,895,466.79	112.070000	2,173,597.65	278,130.86	0.26
		Base		97.729662	1,895,466.79	112.070000	2,173,597.65	278,130.86	0.26
148806102	CATALENT INC COMMON STOCK USD.01								
		Local	61,751.000	31.932494	1,971,863.42	29.280000	1,808,069.28	-163,794.14	0.22
		Base		31.932494	1,971,863.42	29.280000	1,808,069.28	-163,794.14	0.22
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01								
		Local	37,049.000	14.106140	522,618.38	38.050000	1,409,714.45	887,096.07	0.17
		Base		14.106140	522,618.38	38.050000	1,409,714.45	887,096.07	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
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01								
		Local	23,451.000	39.274584	921,028.28	89.700000	2,103,554.70	1,182,526.42	0.25
		Base		39.274584	921,028.28	89.700000	2,103,554.70	1,182,526.42	0.25
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01								
		Local	21,972.000	26.857182	590,106.01	64.160000	1,409,723.52	819,617.51	0.17
		Base		26.857182	590,106.01	64.160000	1,409,723.52	819,617.51	0.17
163731102	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0								
		Local	35,180.000	43.798356	1,540,826.15	47.450000	1,669,291.00	128,464.85	0.20
		Base		43.798356	1,540,826.15	47.450000	1,669,291.00	128,464.85	0.20
163851108	CHEMOURS CO/THE COMMON STOCK								
		Local	90,665.000	22.210000	2,013,669.65	40.290000	3,652,892.85	1,639,223.20	0.44
		Base		22.210000	2,013,669.65	40.290000	3,652,892.85	1,639,223.20	0.44
168615102	CHICO S FAS INC COMMON STOCK USD.01								
		Local	63,960.000	11.351734	726,056.91	13.820000	883,927.20	157,870.29	0.11
		Base		11.351734	726,056.91	13.820000	883,927.20	157,870.29	0.11
171484108	CHURCHILL DOWNS INC COMMON STOCK								
		Local	6,100.000	121.699521	742,367.08	166.800000	1,017,480.00	275,112.92	0.12
		Base		121.699521	742,367.08	166.800000	1,017,480.00	275,112.92	0.12
171779309	CIENA CORP COMMON STOCK USD.01								
		Local	69,919.000	17.489869	1,222,874.15	22.910000	1,601,844.29	378,970.14	0.19
		Base		17.489869	1,222,874.15	22.910000	1,601,844.29	378,970.14	0.19
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001								
		Local	52,349.000	24.687581	1,292,370.19	43.200000	2,261,476.80	969,106.61	0.27
		Base		24.687581	1,292,370.19	43.200000	2,261,476.80	969,106.61	0.27
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001								
		Local	31,796.000	55.899847	1,777,391.55	64.350000	2,046,072.60	268,681.05	0.25
		Base		55.899847	1,777,391.55	64.350000	2,046,072.60	268,681.05	0.25
184496107	CLEAN HARBORS INC COMMON STOCK USD.01								
		Local	25,802.000	41.074223	1,059,797.09	58.110000	1,499,354.22	439,557.13	0.18
		Base		41.074223	1,059,797.09	58.110000	1,499,354.22	439,557.13	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
192422103	COGNEX CORP COMMON STOCK USD.002								
		Local	42,598.000	43.487788	1,852,492.78	85.340000	3,635,313.32	1,782,820.54	0.44
		Base		43.487788	1,852,492.78	85.340000	3,635,313.32	1,782,820.54	0.44
192479103	COHERENT INC COMMON STOCK USD.01								
		Local	12,155.000	192.940000	2,345,185.70	215.600000	2,620,618.00	275,432.30	0.31
		Base		192.940000	2,345,185.70	215.600000	2,620,618.00	275,432.30	0.31
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0								
		Local	43,258.000	28.505670	1,233,098.26	54.950000	2,377,027.10	1,143,928.84	0.29
		Base		28.505670	1,233,098.26	54.950000	2,377,027.10	1,143,928.84	0.29
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01								
		Local	57,208.000	14.333804	820,008.28	18.640000	1,066,357.12	246,348.84	0.13
		Base		14.333804	820,008.28	18.640000	1,066,357.12	246,348.84	0.13
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01								
		Local	20,754.000	74.031544	1,536,450.66	50.450000	1,047,039.30	-489,411.36	0.13
		Base		74.031544	1,536,450.66	50.450000	1,047,039.30	-489,411.36	0.13
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01								
		Local	16,730.000	87.310807	1,460,709.80	66.000000	1,104,180.00	-356,529.80	0.13
		Base		87.310807	1,460,709.80	66.000000	1,104,180.00	-356,529.80	0.13
20854P109	CONSOL ENERGY INC COMMON STOCK USD.01								
		Local	87,456.000	11.457649	1,002,040.11	15.180000	1,327,582.08	325,541.97	0.16
		Base		11.457649	1,002,040.11	15.180000	1,327,582.08	325,541.97	0.16
212485106	CONVERGYS CORP COMMON STOCK								
		Local	46,761.000	11.613418	543,055.03	22.510000	1,052,590.11	509,535.08	0.13
		Base		11.613418	543,055.03	22.510000	1,052,590.11	509,535.08	0.13
216831107	COOPER TIRE + RUBBER COMMON STOCK USD1.0								
		Local	26,073.000	40.288100	1,050,431.63	38.300000	998,595.90	-51,835.73	0.12
		Base		40.288100	1,050,431.63	38.300000	998,595.90	-51,835.73	0.12
217204106	COPART INC COMMON STOCK								
		Local	101,197.000	12.084123	1,222,876.95	30.900000	3,126,987.30	1,904,110.35	0.37
		Base		12.084123	1,222,876.95	30.900000	3,126,987.30	1,904,110.35	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
21871D103	CORELOGIC INC COMMON STOCK USD1.0								
		Local	41,764.000	18.941849	791,087.39	42.740000	1,784,993.36	993,905.97	0.21
		Base		18.941849	791,087.39	42.740000	1,784,993.36	993,905.97	0.21
21871N101	CORECIVIC INC REIT USD.01								
		Local	66,408.000	30.100648	1,998,923.85	34.450000	2,287,755.60	288,831.75	0.27
		Base		30.100648	1,998,923.85	34.450000	2,287,755.60	288,831.75	0.27
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01								
		Local	48,845.000	31.906588	1,558,477.27	32.740000	1,599,185.30	40,708.03	0.19
		Base		31.906588	1,558,477.27	32.740000	1,599,185.30	40,708.03	0.19
222795106	COUSINS PROPERTIES INC REIT USD1.0								
		Local	207,100.000	9.892394	2,048,714.84	8.490000	1,758,279.00	-290,435.84	0.21
		Base		9.892394	2,048,714.84	8.490000	1,758,279.00	-290,435.84	0.21
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01								
		Local	11,902.000	151.559893	1,803,865.85	160.190000	1,906,581.38	102,715.53	0.23
		Base		151.559893	1,803,865.85	160.190000	1,906,581.38	102,715.53	0.23
224399105	CRANE CO COMMON STOCK USD1.0								
		Local	24,887.000	37.884437	942,829.98	79.910000	1,988,720.17	1,045,890.19	0.24
		Base		37.884437	942,829.98	79.910000	1,988,720.17	1,045,890.19	0.24
225447101	CREE INC COMMON STOCK USD.00125								
		Local	48,218.000	34.138720	1,646,100.82	21.880000	1,055,009.84	-591,090.98	0.13
		Base		34.138720	1,646,100.82	21.880000	1,055,009.84	-591,090.98	0.13
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01								
		Local	28,088.000	58.910495	1,654,677.97	94.390000	2,651,226.32	996,548.35	0.32
		Base		58.910495	1,654,677.97	94.390000	2,651,226.32	996,548.35	0.32
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0								
		Local	22,042.000	69.000000	1,520,898.00	93.460000	2,060,045.32	539,147.32	0.25
		Base		69.000000	1,520,898.00	93.460000	2,060,045.32	539,147.32	0.25
232806109	CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01								
		Local	162,315.000	15.338037	2,489,593.40	14.010000	2,274,033.15	-215,560.25	0.27
		Base		15.338037	2,489,593.40	14.010000	2,274,033.15	-215,560.25	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
23283R100	CYRUSONE INC REIT USD.01								
		38,703.000	Local	49.765521	1,926,074.97	54.640000	2,114,731.92	188,656.95	0.25
			Base	49.765521	1,926,074.97	54.640000	2,114,731.92	188,656.95	0.25
233153204	DCT INDUSTRIAL TRUST INC REIT USD.01								
		45,491.000	Local	39.810412	1,811,015.44	50.560000	2,300,024.96	489,009.52	0.28
			Base	39.810412	1,811,015.44	50.560000	2,300,024.96	489,009.52	0.28
233326107	DST SYSTEMS INC COMMON STOCK USD.01								
		15,616.000	Local	61.799745	965,064.82	123.110000	1,922,485.76	957,420.94	0.23
			Base	61.799745	965,064.82	123.110000	1,922,485.76	957,420.94	0.23
235825205	DANA INC COMMON STOCK USD.01								
		71,291.000	Local	21.398157	1,525,496.02	19.420000	1,384,471.22	-141,024.80	0.17
			Base	21.398157	1,525,496.02	19.420000	1,384,471.22	-141,024.80	0.17
242370203	DEAN FOODS CO COMMON STOCK USD.01								
		44,927.000	Local	19.931679	895,470.52	19.740000	886,858.98	-8,611.54	0.11
			Base	19.931679	895,470.52	19.740000	886,858.98	-8,611.54	0.11
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01								
		15,810.000	Local	63.896835	1,010,208.96	59.590000	942,117.90	-68,091.06	0.11
			Base	63.896835	1,010,208.96	59.590000	942,117.90	-68,091.06	0.11
248019101	DELUXE CORP COMMON STOCK USD1.0								
		24,014.000	Local	25.241953	606,160.27	71.910000	1,726,846.74	1,120,686.47	0.21
			Base	25.241953	606,160.27	71.910000	1,726,846.74	1,120,686.47	0.21
251893103	DEVRY EDUCATION GROUP INC COMMON STOCK USD.01								
		28,328.000	Local	25.019116	708,741.52	37.850000	1,072,214.80	363,473.28	0.13
			Base	25.019116	708,741.52	37.850000	1,072,214.80	363,473.28	0.13
25271C102	DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01								
		31,914.000	Local	17.595258	561,535.05	14.420000	460,199.88	-101,335.17	0.06
			Base	17.595258	561,535.05	14.420000	460,199.88	-101,335.17	0.06
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01								
		43,530.000	Local	32.588850	1,418,592.64	50.550000	2,200,441.50	781,848.86	0.26
			Base	32.588850	1,418,592.64	50.550000	2,200,441.50	781,848.86	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
253651103	DIEBOLD NIXDORF INC COMMON STOCK USD1.25								
		Local	37,346.000	29.154117	1,088,789.66	28.200000	1,053,157.20	-35,632.46	0.13
		Base		29.154117	1,088,789.66	28.200000	1,053,157.20	-35,632.46	0.13
254067101	DILLARDS INC CL A COMMON STOCK								
		Local	11,698.000	54.410900	636,498.71	55.370000	647,718.26	11,219.55	0.08
		Base		54.410900	636,498.71	55.370000	647,718.26	11,219.55	0.08
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01								
		Local	23,786.000	63.760572	1,516,608.97	181.390000	4,314,542.54	2,797,933.57	0.52
		Base		63.760572	1,516,608.97	181.390000	4,314,542.54	2,797,933.57	0.52
257559203	DOMTAR CORP COMMON STOCK USD.01								
		Local	30,983.000	49.939091	1,547,262.86	39.650000	1,228,475.95	-318,786.91	0.15
		Base		49.939091	1,547,262.86	39.650000	1,228,475.95	-318,786.91	0.15
257651109	DONALDSON CO INC COMMON STOCK USD5.0								
		Local	65,371.000	26.221840	1,714,147.93	46.280000	3,025,369.88	1,311,221.95	0.36
		Base		26.221840	1,714,147.93	46.280000	3,025,369.88	1,311,221.95	0.36
25960P109	DOUGLAS EMMETT INC REIT USD.01								
		Local	71,996.000	29.976538	2,158,190.83	37.670000	2,712,089.32	553,898.49	0.33
		Base		29.976538	2,158,190.83	37.670000	2,712,089.32	553,898.49	0.33
262037104	DRIL QUIP INC COMMON STOCK USD.01								
		Local	18,715.000	74.574400	1,395,659.89	51.550000	964,758.25	-430,901.64	0.12
		Base		74.574400	1,395,659.89	51.550000	964,758.25	-430,901.64	0.12
264411505	DUKE REALTY CORP REIT USD.01								
		Local	176,009.000	13.294012	2,339,865.75	27.730000	4,880,729.57	2,540,863.82	0.59
		Base		13.294012	2,339,865.75	27.730000	4,880,729.57	2,540,863.82	0.59
26483E100	DUN + BRADSTREET CORP COMMON STOCK USD.01								
		Local	18,227.000	110.042694	2,005,748.18	109.610000	1,997,861.47	-7,886.71	0.24
		Base		110.042694	2,005,748.18	109.610000	1,997,861.47	-7,886.71	0.24
265504100	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001								
		Local	45,511.000	52.497529	2,389,215.02	55.860000	2,542,244.46	153,029.44	0.30
		Base		52.497529	2,389,215.02	55.860000	2,542,244.46	153,029.44	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
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333								
		Local	15,555.000	87.715198	1,364,409.91	105.660000	1,643,541.30	279,131.39	0.20
		Base		87.715198	1,364,409.91	105.660000	1,643,541.30	279,131.39	0.20
26884U109	EPR PROPERTIES REIT USD.01								
		Local	31,734.000	54.625578	1,733,488.10	72.710000	2,307,379.14	573,891.04	0.28
		Base		54.625578	1,733,488.10	72.710000	2,307,379.14	573,891.04	0.28
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01								
		Local	23,964.000	70.335489	1,685,519.65	95.970000	2,299,825.08	614,305.43	0.28
		Base		70.335489	1,685,519.65	95.970000	2,299,825.08	614,305.43	0.28
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001								
		Local	71,367.000	22.537007	1,608,398.60	54.270000	3,873,087.09	2,264,688.49	0.46
		Base		22.537007	1,608,398.60	54.270000	3,873,087.09	2,264,688.49	0.46
278265103	EATON VANCE CORP COMMON STOCK USD.00390625								
		Local	56,814.000	27.842544	1,581,846.31	42.930000	2,439,025.02	857,178.71	0.29
		Base		27.842544	1,581,846.31	42.930000	2,439,025.02	857,178.71	0.29
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01								
		Local	28,424.000	46.609213	1,324,820.26	71.490000	2,032,031.76	707,211.50	0.24
		Base		46.609213	1,324,820.26	71.490000	2,032,031.76	707,211.50	0.24
28140H203	EDUCATION REALTY TRUST INC REIT USD.01								
		Local	36,214.000	42.788282	1,549,534.83	38.770000	1,404,016.78	-145,518.05	0.17
		Base		42.788282	1,549,534.83	38.770000	1,404,016.78	-145,518.05	0.17
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01								
		Local	29,533.000	49.028441	1,447,956.95	65.740000	1,941,499.42	493,542.47	0.23
		Base		49.028441	1,447,956.95	65.740000	1,941,499.42	493,542.47	0.23
29265N108	ENERGEN CORP COMMON STOCK USD.01								
		Local	48,050.000	53.406980	2,566,205.38	51.990000	2,498,119.50	-68,085.88	0.30
		Base		53.406980	2,566,205.38	51.990000	2,498,119.50	-68,085.88	0.30
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK								
		Local	30,659.000	25.047417	767,928.76	59.230000	1,815,932.57	1,048,003.81	0.22
		Base		25.047417	767,928.76	59.230000	1,815,932.57	1,048,003.81	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
29275Y102	ENERSYS COMMON STOCK USD.01								
		Local	21,499.000	67.878713	1,459,324.46	83.110000	1,786,781.89	327,457.43	0.21
		Base		67.878713	1,459,324.46	83.110000	1,786,781.89	327,457.43	0.21
297425100	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2								
		Local	14,696.000	81.536068	1,198,254.05	91.450000	1,343,949.20	145,695.15	0.16
		Base		81.536068	1,198,254.05	91.450000	1,343,949.20	145,695.15	0.16
302520101	FNB CORP COMMON STOCK USD.01								
		Local	158,635.000	12.783640	2,027,932.71	14.240000	2,258,962.40	231,029.69	0.27
		Base		12.783640	2,027,932.71	14.240000	2,258,962.40	231,029.69	0.27
302941109	FTI CONSULTING INC COMMON STOCK USD.01								
		Local	20,393.000	42.225081	861,096.08	34.590000	705,393.87	-155,702.21	0.08
		Base		42.225081	861,096.08	34.590000	705,393.87	-155,702.21	0.08
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01								
		Local	19,586.000	67.534139	1,322,723.65	163.260000	3,197,610.36	1,874,886.71	0.38
		Base		67.534139	1,322,723.65	163.260000	3,197,610.36	1,874,886.71	0.38
303250104	FAIR ISAAC CORP COMMON STOCK USD.01								
		Local	15,375.000	30.734459	472,542.31	135.480000	2,083,005.00	1,610,462.69	0.25
		Base		30.734459	472,542.31	135.480000	2,083,005.00	1,610,462.69	0.25
314211103	FEDERATED INVESTORS INC CL B COMMON STOCK								
		Local	45,812.000	21.839321	1,000,502.96	26.820000	1,228,677.84	228,174.88	0.15
		Base		21.839321	1,000,502.96	26.820000	1,228,677.84	228,174.88	0.15
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001								
		Local	54,436.000	16.802718	914,672.76	43.410000	2,363,066.76	1,448,394.00	0.28
		Base		16.802718	914,672.76	43.410000	2,363,066.76	1,448,394.00	0.28
320517105	FIRST HORIZON NATIONAL CORP COMMON STOCK USD.625								
		Local	115,677.000	11.170564	1,292,177.33	18.350000	2,122,672.95	830,495.62	0.25
		Base		11.170564	1,292,177.33	18.350000	2,122,672.95	830,495.62	0.25
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01								
		Local	58,053.000	22.933499	1,331,358.39	28.140000	1,633,611.42	302,253.03	0.20
		Base		22.933499	1,331,358.39	28.140000	1,633,611.42	302,253.03	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
336433107	FIRST SOLAR INC COMMON STOCK USD.001								
		Local	38,629.000	29.984653	1,158,277.18	29.550000	1,141,486.95	-16,790.23	0.14
		Base		29.984653	1,158,277.18	29.550000	1,141,486.95	-16,790.23	0.14
343498101	FLOWERS FOODS INC COMMON STOCK USD.01								
		Local	91,002.000	13.385505	1,218,107.71	19.610000	1,784,549.22	566,441.51	0.21
		Base		13.385505	1,218,107.71	19.610000	1,784,549.22	566,441.51	0.21
34959E109	FORTINET INC COMMON STOCK USD.001								
		Local	73,769.000	23.221856	1,713,053.07	39.000000	2,876,991.00	1,163,937.93	0.34
		Base		23.221856	1,713,053.07	39.000000	2,876,991.00	1,163,937.93	0.34
35906A108	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25								
		Local	580,700.000	2.209465	1,283,036.18	1.880000	1,091,716.00	-191,320.18	0.13
		Base		2.209465	1,283,036.18	1.880000	1,091,716.00	-191,320.18	0.13
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5								
		Local	86,182.000	9.992868	861,205.33	18.450000	1,590,057.90	728,852.57	0.19
		Base		9.992868	861,205.33	18.450000	1,590,057.90	728,852.57	0.19
361448103	GATX CORP COMMON STOCK USD.625								
		Local	19,504.000	31.654134	617,382.23	59.900000	1,168,289.60	550,907.37	0.14
		Base		31.654134	617,382.23	59.900000	1,168,289.60	550,907.37	0.14
36162J106	GEO GROUP INC/THE REIT USD.01								
		Local	60,823.500	29.885313	1,817,729.31	33.320000	2,026,639.02	208,909.71	0.24
		Base		29.885313	1,817,729.31	33.320000	2,026,639.02	208,909.71	0.24
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001								
		Local	50,430.000	32.769373	1,652,559.50	22.690000	1,144,256.70	-508,302.80	0.14
		Base		32.769373	1,652,559.50	22.690000	1,144,256.70	-508,302.80	0.14
371559105	GENESEE + WYOMING INC CL A COMMON STOCK USD.01								
		Local	30,345.000	75.885660	2,302,750.34	67.760000	2,056,177.20	-246,573.14	0.25
		Base		75.885660	2,302,750.34	67.760000	2,056,177.20	-246,573.14	0.25
371901109	GENTEX CORP COMMON STOCK USD.06								
		Local	142,219.000	9.903116	1,408,411.24	20.650000	2,936,822.35	1,528,411.11	0.35
		Base		9.903116	1,408,411.24	20.650000	2,936,822.35	1,528,411.11	0.35

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001								
		Local	246,731.000	5.020096	1,238,613.19	4.040000	996,793.24	-241,819.95	0.12
		Base		5.020096	1,238,613.19	4.040000	996,793.24	-241,819.95	0.12
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001								
		Local	35,606.000	24.686128	878,974.28	30.330000	1,079,929.98	200,955.70	0.13
		Base		24.686128	878,974.28	30.330000	1,079,929.98	200,955.70	0.13
384109104	GRACO INC COMMON STOCK USD1.0								
		Local	27,723.000	37.153260	1,029,999.82	107.850000	2,989,925.55	1,959,925.73	0.36
		Base		37.153260	1,029,999.82	107.850000	2,989,925.55	1,959,925.73	0.36
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0								
		Local	2,303.000	434.711680	1,001,141.00	601.700000	1,385,715.10	384,574.10	0.17
		Base		434.711680	1,001,141.00	601.700000	1,385,715.10	384,574.10	0.17
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01								
		Local	19,615.000	26.803430	525,749.27	52.710000	1,033,906.65	508,157.38	0.12
		Base		26.803430	525,749.27	52.710000	1,033,906.65	508,157.38	0.12
391164100	GREAT PLAINS ENERGY INC COMMON STOCK								
		Local	106,621.000	24.746205	2,638,465.10	29.590000	3,154,915.39	516,450.29	0.38
		Base		24.746205	2,638,465.10	29.590000	3,154,915.39	516,450.29	0.38
397624107	GREIF INC CL A COMMON STOCK								
		Local	12,780.000	52.467943	670,540.31	58.620000	749,163.60	78,623.29	0.09
		Base		52.467943	670,540.31	58.620000	749,163.60	78,623.29	0.09
402635304	GULFPORT ENERGY CORP COMMON STOCK USD.01								
		Local	78,625.000	47.907333	3,766,714.03	15.880000	1,248,565.00	-2,518,149.03	0.15
		Base		47.907333	3,766,714.03	15.880000	1,248,565.00	-2,518,149.03	0.15
404251100	HNI CORP COMMON STOCK USD1.0								
		Local	21,773.000	31.027743	675,567.05	46.760000	1,018,105.48	342,538.43	0.12
		Base		31.027743	675,567.05	46.760000	1,018,105.48	342,538.43	0.12
404303109	HSN INC COMMON STOCK USD.01								
		Local	15,813.000	40.893081	646,642.29	36.900000	583,499.70	-63,142.59	0.07
		Base		40.893081	646,642.29	36.900000	583,499.70	-63,142.59	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
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01								
		Local	51,209.000	24.911286	1,275,682.03	36.990000	1,894,220.91	618,538.88	0.23
		Base		24.911286	1,275,682.03	36.990000	1,894,220.91	618,538.88	0.23
40650V100	HALYARD HEALTH INC COMMON STOCK USD.01								
		Local	23,103.000	38.843216	897,394.83	39.500000	912,568.50	15,173.67	0.11
		Base		38.843216	897,394.83	39.500000	912,568.50	15,173.67	0.11
410120109	HANCOCK HOLDING CO COMMON STOCK USD3.33								
		Local	41,710.000	32.246960	1,345,020.71	46.700000	1,947,857.00	602,836.29	0.23
		Base		32.246960	1,345,020.71	46.700000	1,947,857.00	602,836.29	0.23
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01								
		Local	21,060.000	46.642802	982,297.41	88.270000	1,858,966.20	876,668.79	0.22
		Base		46.642802	982,297.41	88.270000	1,858,966.20	876,668.79	0.22
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK								
		Local	53,831.000	24.430719	1,315,130.05	33.520000	1,804,415.12	489,285.07	0.22
		Base		24.430719	1,315,130.05	33.520000	1,804,415.12	489,285.07	0.22
421924309	HEALTHSOUTH CORP COMMON STOCK USD.01								
		Local	44,083.000	40.455893	1,783,417.11	46.900000	2,067,492.70	284,075.59	0.25
		Base		40.455893	1,783,417.11	46.900000	2,067,492.70	284,075.59	0.25
421946104	HEALTHCARE REALTY TRUST INC REIT USD.01								
		Local	57,641.000	30.088680	1,734,341.60	32.800000	1,890,624.80	156,283.20	0.23
		Base		30.088680	1,734,341.60	32.800000	1,890,624.80	156,283.20	0.23
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01								
		Local	38,429.000	30.216994	1,161,208.88	96.920000	3,724,538.68	2,563,329.80	0.45
		Base		30.216994	1,161,208.88	96.920000	3,724,538.68	2,563,329.80	0.45
431284108	HIGHWOODS PROPERTIES INC REIT USD.01								
		Local	50,328.000	33.014736	1,661,565.65	50.880000	2,560,688.64	899,122.99	0.31
		Base		33.014736	1,661,565.65	50.880000	2,560,688.64	899,122.99	0.31
431475102	HILL ROM HOLDINGS INC COMMON STOCK								
		Local	29,441.000	34.172491	1,006,072.31	75.640000	2,226,917.24	1,220,844.93	0.27
		Base		34.172491	1,006,072.31	75.640000	2,226,917.24	1,220,844.93	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
436106108	HOLLYFRONTIER CORP COMMON STOCK USD.01								
		Local	87,797.000	28.626864	2,513,352.79	28.140000	2,470,607.58	-42,745.21	0.30
		Base		28.626864	2,513,352.79	28.140000	2,470,607.58	-42,745.21	0.30
44106M102	HOSPITALITY PROPERTIES TRUST REIT USD.01								
		Local	81,316.000	22.774838	1,851,958.69	31.830000	2,588,288.28	736,329.59	0.31
		Base		22.774838	1,851,958.69	31.830000	2,588,288.28	736,329.59	0.31
443510607	HUBBELL INC COMMON STOCK USD.01								
		Local	25,526.000	55.305114	1,411,718.33	113.130000	2,887,756.38	1,476,038.05	0.35
		Base		55.305114	1,411,718.33	113.130000	2,887,756.38	1,476,038.05	0.35
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01								
		Local	22,786.000	42.586004	970,364.68	200.890000	4,577,479.54	3,607,114.86	0.55
		Base		42.586004	970,364.68	200.890000	4,577,479.54	3,607,114.86	0.55
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001								
		Local	18,545.000	75.005569	1,390,978.28	126.320000	2,342,604.40	951,626.12	0.28
		Base		75.005569	1,390,978.28	126.320000	2,342,604.40	951,626.12	0.28
45073V108	ITT INC COMMON STOCK USD1.0								
		Local	43,661.000	21.447293	936,410.26	42.130000	1,839,437.93	903,027.67	0.22
		Base		21.447293	936,410.26	42.130000	1,839,437.93	903,027.67	0.22
451107106	IDACORP INC COMMON STOCK								
		Local	24,948.000	38.355123	956,883.61	84.520000	2,108,604.96	1,151,721.35	0.25
		Base		38.355123	956,883.61	84.520000	2,108,604.96	1,151,721.35	0.25
45167R104	IDEX CORP COMMON STOCK USD.01								
		Local	37,745.000	38.828311	1,465,574.59	104.760000	3,954,166.20	2,488,591.61	0.47
		Base		38.828311	1,465,574.59	104.760000	3,954,166.20	2,488,591.61	0.47
45329R109	INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01								
		Local	26,542.000	44.794120	1,188,925.53	45.000000	1,194,390.00	5,464.47	0.14
		Base		44.794120	1,188,925.53	45.000000	1,194,390.00	5,464.47	0.14
457187102	INGREDION INC COMMON STOCK USD.01								
		Local	35,538.000	44.734142	1,589,761.94	123.820000	4,400,315.16	2,810,553.22	0.53
		Base		44.734142	1,589,761.94	123.820000	4,400,315.16	2,810,553.22	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
458118106	INTEGRATED DEVICE TECH INC COMMON STOCK USD.001								
		Local	66,046.000	7.677617	507,075.88	23.990000	1,584,443.54	1,077,367.66	0.19
		Base		7.677617	507,075.88	23.990000	1,584,443.54	1,077,367.66	0.19
45867G101	INTERDIGITAL INC COMMON STOCK USD.01								
		Local	16,983.000	38.559727	654,859.85	89.900000	1,526,771.70	871,911.85	0.18
		Base		38.559727	654,859.85	89.900000	1,526,771.70	871,911.85	0.18
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0								
		Local	28,747.000	19.167406	551,005.43	37.400000	1,075,137.80	524,132.37	0.13
		Base		19.167406	551,005.43	37.400000	1,075,137.80	524,132.37	0.13
460335201	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01								
		Local	12,534.000	27.356911	342,891.52	37.100000	465,011.40	122,119.88	0.06
		Base		27.356911	342,891.52	37.100000	465,011.40	122,119.88	0.06
466313103	JABIL CIRCUIT INC COMMON STOCK USD.001								
		Local	90,139.000	21.093529	1,901,349.59	29.020000	2,615,833.78	714,484.19	0.31
		Base		21.093529	1,901,349.59	29.020000	2,615,833.78	714,484.19	0.31
466367109	JACK IN THE BOX INC COMMON STOCK USD.01								
		Local	15,664.000	88.824529	1,391,347.42	101.970000	1,597,258.08	205,910.66	0.19
		Base		88.824529	1,391,347.42	101.970000	1,597,258.08	205,910.66	0.19
47102X105	JANUS CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	71,162.000	7.350972	523,109.86	13.660000	972,072.92	448,963.06	0.12
		Base		7.350972	523,109.86	13.660000	972,072.92	448,963.06	0.12
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01								
		Local	166,841.000	11.772325	1,964,106.53	21.830000	3,642,139.03	1,678,032.50	0.44
		Base		11.772325	1,964,106.53	21.830000	3,642,139.03	1,678,032.50	0.44
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01								
		Local	22,399.000	68.199852	1,527,608.49	114.860000	2,572,749.14	1,045,140.65	0.31
		Base		68.199852	1,527,608.49	114.860000	2,572,749.14	1,045,140.65	0.31
48123V102	J2 GLOBAL INC COMMON STOCK USD.01								
		Local	23,843.000	77.198754	1,840,649.88	90.240000	2,151,592.32	310,942.44	0.26
		Base		77.198754	1,840,649.88	90.240000	2,151,592.32	310,942.44	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
48242W106	KBR INC COMMON STOCK USD.001								
		70,728.000	Local	26.099761	1,845,983.89	14.050000	993,728.40	-852,255.49	0.12
			Base	26.099761	1,845,983.89	14.050000	993,728.40	-852,255.49	0.12
482539103	KLX INC COMMON STOCK USD.01								
		25,993.000	Local	19.560538	508,437.07	47.300000	1,229,468.90	721,031.83	0.15
			Base	19.560538	508,437.07	47.300000	1,229,468.90	721,031.83	0.15
485865109	KATE SPADE + CO COMMON STOCK USD1.0								
		63,507.000	Local	37.873616	2,405,239.72	17.400000	1,105,021.80	-1,300,217.92	0.13
			Base	37.873616	2,405,239.72	17.400000	1,105,021.80	-1,300,217.92	0.13
48666K109	KB HOME COMMON STOCK USD1.0								
		41,168.000	Local	13.190297	543,018.16	20.600000	848,060.80	305,042.64	0.10
			Base	13.190297	543,018.16	20.600000	848,060.80	305,042.64	0.10
488401100	KEMPER CORP COMMON STOCK USD.1								
		24,122.000	Local	27.859207	672,019.78	39.350000	949,200.70	277,180.92	0.11
			Base	27.859207	672,019.78	39.350000	949,200.70	277,180.92	0.11
489170100	KENNAMETAL INC COMMON STOCK USD1.25								
		39,698.000	Local	29.473726	1,170,047.98	41.580000	1,650,642.84	480,594.86	0.20
			Base	29.473726	1,170,047.98	41.580000	1,650,642.84	480,594.86	0.20
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK								
		90,575.000	Local	31.621910	2,864,154.52	37.430000	3,390,222.25	526,067.73	0.41
			Base	31.621910	2,864,154.52	37.430000	3,390,222.25	526,067.73	0.41
49427F108	KILROY REALTY CORP REIT USD.01								
		48,400.000	Local	56.858331	2,751,943.23	70.530000	3,413,652.00	661,708.77	0.41
			Base	56.858331	2,751,943.23	70.530000	3,413,652.00	661,708.77	0.41
497266106	KIRBY CORP COMMON STOCK USD.1								
		26,660.000	Local	49.319111	1,314,847.51	70.600000	1,882,196.00	567,348.49	0.23
			Base	49.319111	1,314,847.51	70.600000	1,882,196.00	567,348.49	0.23
49926D109	KNOWLES CORP COMMON STOCK USD.01								
		43,905.000	Local	30.471116	1,337,834.36	17.730000	778,435.65	-559,398.71	0.09
			Base	30.471116	1,337,834.36	17.730000	778,435.65	-559,398.71	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
512816109	LAMAR ADVERTISING CO A REIT USD.001								
		Local	41,000.000	36.779787	1,507,971.26	72.070000	2,954,870.00	1,446,898.74	0.35
		Base		36.779787	1,507,971.26	72.070000	2,954,870.00	1,446,898.74	0.35
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0								
		Local	68,687.000	33.690926	2,314,128.64	41.750000	2,867,682.25	553,553.61	0.34
		Base		33.690926	2,314,128.64	41.750000	2,867,682.25	553,553.61	0.34
513847103	LANCASTER COLONY CORP COMMON STOCK								
		Local	9,641.000	61.187630	589,909.94	125.900000	1,213,801.90	623,891.96	0.15
		Base		61.187630	589,909.94	125.900000	1,213,801.90	623,891.96	0.15
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01								
		Local	20,680.000	43.205005	893,479.50	85.450000	1,767,106.00	873,626.50	0.21
		Base		43.205005	893,479.50	85.450000	1,767,106.00	873,626.50	0.21
517942108	LASALLE HOTEL PROPERTIES REIT USD.01								
		Local	55,967.000	35.794920	2,003,334.28	28.560000	1,598,417.52	-404,916.76	0.19
		Base		35.794920	2,003,334.28	28.560000	1,598,417.52	-404,916.76	0.19
524901105	LEGG MASON INC COMMON STOCK USD.1								
		Local	42,932.000	31.362500	1,346,454.85	37.380000	1,604,798.16	258,343.31	0.19
		Base		31.362500	1,346,454.85	37.380000	1,604,798.16	258,343.31	0.19
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001								
		Local	70,706.000	42.579210	3,010,605.62	52.660000	3,723,377.96	712,772.34	0.45
		Base		42.579210	3,010,605.62	52.660000	3,723,377.96	712,772.34	0.45
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01								
		Local	19,149.000	52.430099	1,003,983.96	165.390000	3,167,053.11	2,163,069.15	0.38
		Base		52.430099	1,003,983.96	165.390000	3,167,053.11	2,163,069.15	0.38
531172104	LIBERTY PROPERTY TRUST REIT USD.001								
		Local	72,764.000	34.489714	2,509,609.57	40.570000	2,952,035.48	442,425.91	0.35
		Base		34.489714	2,509,609.57	40.570000	2,952,035.48	442,425.91	0.35
53219L109	LIFEPOINT HEALTH INC COMMON STOCK USD.01								
		Local	19,773.000	37.356176	738,643.66	62.150000	1,228,891.95	490,248.29	0.15
		Base		37.356176	738,643.66	62.150000	1,228,891.95	490,248.29	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
53223X107	LIFE STORAGE INC REIT USD.01								
		Local	23,012.000	102.010299	2,347,460.99	78.390000	1,803,910.68	-543,550.31	0.22
		Base		102.010299	2,347,460.99	78.390000	1,803,910.68	-543,550.31	0.22
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK								
		Local	30,573.000	32.764668	1,001,714.21	89.030000	2,721,914.19	1,720,199.98	0.33
		Base		32.764668	1,001,714.21	89.030000	2,721,914.19	1,720,199.98	0.33
537008104	LITTELFUSE INC COMMON STOCK USD.01								
		Local	11,204.000	150.119044	1,681,933.77	154.150000	1,727,096.60	45,162.83	0.21
		Base		150.119044	1,681,933.77	154.150000	1,727,096.60	45,162.83	0.21
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01								
		Local	65,459.000	24.692531	1,616,348.38	32.160000	2,105,161.44	488,813.06	0.25
		Base		24.692531	1,616,348.38	32.160000	2,105,161.44	488,813.06	0.25
54142L109	LOGMEIN INC COMMON STOCK USD.01								
		Local	26,024.000	104.925291	2,730,575.78	113.000000	2,940,712.00	210,136.22	0.35
		Base		104.925291	2,730,575.78	113.000000	2,940,712.00	210,136.22	0.35
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0								
		Local	71,440.000	9.302730	664,587.05	25.740000	1,838,865.60	1,174,278.55	0.22
		Base		9.302730	664,587.05	25.740000	1,838,865.60	1,174,278.55	0.22
55264U108	MB FINANCIAL INC COMMON STOCK USD.01								
		Local	35,229.000	38.412901	1,353,248.08	42.510000	1,497,584.79	144,336.71	0.18
		Base		38.412901	1,353,248.08	42.510000	1,497,584.79	144,336.71	0.18
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0								
		Local	96,680.000	20.409839	1,973,223.21	26.900000	2,600,692.00	627,468.79	0.31
		Base		20.409839	1,973,223.21	26.900000	2,600,692.00	627,468.79	0.31
553498106	MSA SAFETY INC COMMON STOCK								
		Local	15,514.000	30.902068	479,414.69	77.850000	1,207,764.90	728,350.21	0.14
		Base		30.902068	479,414.69	77.850000	1,207,764.90	728,350.21	0.14
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001								
		Local	22,201.000	63.168128	1,402,395.61	89.530000	1,987,655.53	585,259.92	0.24
		Base		63.168128	1,402,395.61	89.530000	1,987,655.53	585,259.92	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
55354G100	MSCI INC COMMON STOCK USD.01								
		Local	44,822.000	37.821394	1,695,230.52	100.320000	4,496,543.04	2,801,312.52	0.54
		Base		37.821394	1,695,230.52	100.320000	4,496,543.04	2,801,312.52	0.54
554489104	MACK CALI REALTY CORP REIT USD.01								
		Local	44,475.000	26.260736	1,167,946.24	27.050000	1,203,048.75	35,102.51	0.14
		Base		26.260736	1,167,946.24	27.050000	1,203,048.75	35,102.51	0.14
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01								
		Local	34,849.000	57.551213	2,005,602.21	46.690000	1,627,099.81	-378,502.40	0.20
		Base		57.551213	2,005,602.21	46.690000	1,627,099.81	-378,502.40	0.20
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01								
		Local	33,484.000	49.009002	1,641,017.43	100.980000	3,381,214.32	1,740,196.89	0.41
		Base		49.009002	1,641,017.43	100.980000	3,381,214.32	1,740,196.89	0.41
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003								
		Local	18,626.000	101.636613	1,893,083.56	192.520000	3,585,877.52	1,692,793.96	0.43
		Base		101.636613	1,893,083.56	192.520000	3,585,877.52	1,692,793.96	0.43
574795100	MASIMO CORP COMMON STOCK USD.001								
		Local	22,213.000	93.220000	2,070,695.86	102.740000	2,282,163.62	211,467.76	0.27
		Base		93.220000	2,070,695.86	102.740000	2,282,163.62	211,467.76	0.27
577933104	MAXIMUS INC COMMON STOCK								
		Local	32,084.000	62.868278	2,017,065.84	60.990000	1,956,803.16	-60,262.68	0.23
		Base		62.868278	2,017,065.84	60.990000	1,956,803.16	-60,262.68	0.23
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001								
		Local	177,379.000	14.126678	2,505,776.06	13.070000	2,318,343.53	-187,432.53	0.28
		Base		14.126678	2,505,776.06	13.070000	2,318,343.53	-187,432.53	0.28
58502B106	MEDNAX INC COMMON STOCK USD.01								
		Local	46,430.000	33.174119	1,540,274.33	60.360000	2,802,514.80	1,262,240.47	0.34
		Base		33.174119	1,540,274.33	60.360000	2,802,514.80	1,262,240.47	0.34
589400100	MERCURY GENERAL CORP COMMON STOCK								
		Local	18,064.000	43.478509	785,395.79	61.490000	1,110,755.36	325,359.57	0.13
		Base		43.478509	785,395.79	61.490000	1,110,755.36	325,359.57	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
589433101	MEREDITH CORP COMMON STOCK USD1.0								
		Local	18,109.000	37.696962	682,654.29	58.550000	1,060,281.95	377,627.66	0.13
		Base		37.696962	682,654.29	58.550000	1,060,281.95	377,627.66	0.13
59408Q106	MICHAELS COS INC/THE COMMON STOCK USD.06775								
		Local	52,364.000	23.866632	1,249,752.31	23.360000	1,223,223.04	-26,529.27	0.15
		Base		23.866632	1,249,752.31	23.360000	1,223,223.04	-26,529.27	0.15
595137100	MICROSEMI CORP COMMON STOCK USD.2								
		Local	57,079.000	30.161614	1,721,594.79	46.940000	2,679,288.26	957,693.47	0.32
		Base		30.161614	1,721,594.79	46.940000	2,679,288.26	957,693.47	0.32
600544100	HERMAN MILLER INC COMMON STOCK USD.2								
		Local	29,656.000	21.190710	628,431.69	33.100000	981,613.60	353,181.91	0.12
		Base		21.190710	628,431.69	33.100000	981,613.60	353,181.91	0.12
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	17,344.000	30.934584	536,529.42	78.700000	1,364,972.80	828,443.38	0.16
		Base		30.934584	536,529.42	78.700000	1,364,972.80	828,443.38	0.16
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001								
		Local	21,069.000	69.725104	1,469,038.21	49.790000	1,049,025.51	-420,012.70	0.13
		Base		69.725104	1,469,038.21	49.790000	1,049,025.51	-420,012.70	0.13
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001								
		Local	18,751.000	77.405968	1,451,439.30	91.500000	1,715,716.50	264,277.20	0.21
		Base		77.405968	1,451,439.30	91.500000	1,715,716.50	264,277.20	0.21
626755102	MURPHY USA INC COMMON STOCK								
		Local	17,170.000	38.984484	669,363.59	69.570000	1,194,516.90	525,153.31	0.14
		Base		38.984484	669,363.59	69.570000	1,194,516.90	525,153.31	0.14
62886E108	NCR CORPORATION COMMON STOCK USD.01								
		Local	61,680.000	17.267415	1,065,054.13	41.250000	2,544,300.00	1,479,245.87	0.31
		Base		17.267415	1,065,054.13	41.250000	2,544,300.00	1,479,245.87	0.31
62944T105	NVR INC COMMON STOCK USD.01								
		Local	1,705.000	777.789191	1,326,130.57	2,111.250000	3,599,681.25	2,273,550.68	0.43
		Base		777.789191	1,326,130.57	2,111.250000	3,599,681.25	2,273,550.68	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
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0								
		Local	42,241.000	44.836786	1,893,950.69	55.380000	2,339,306.58	445,355.89	0.28
		Base		44.836786	1,893,950.69	55.380000	2,339,306.58	445,355.89	0.28
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01								
		Local	52,578.000	24.180721	1,271,373.93	34.910000	1,835,497.98	564,124.05	0.22
		Base		24.180721	1,271,373.93	34.910000	1,835,497.98	564,124.05	0.22
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01								
		Local	72,885.000	30.664876	2,235,009.52	42.220000	3,077,204.70	842,195.18	0.37
		Base		30.664876	2,235,009.52	42.220000	3,077,204.70	842,195.18	0.37
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001								
		Local	45,437.000	38.624402	1,754,976.96	37.650000	1,710,703.05	-44,273.91	0.21
		Base		38.624402	1,754,976.96	37.650000	1,710,703.05	-44,273.91	0.21
64126X201	NEUSTAR INC CLASS A COMMON STOCK USD.001								
		Local	27,301.000	24.002289	655,286.48	33.200000	906,393.20	251,106.72	0.11
		Base		24.002289	655,286.48	33.200000	906,393.20	251,106.72	0.11
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5								
		Local	42,727.000	33.946354	1,450,425.85	40.350000	1,724,034.45	273,608.60	0.21
		Base		33.946354	1,450,425.85	40.350000	1,724,034.45	273,608.60	0.21
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01								
		Local	241,800.000	16.023495	3,874,481.01	13.290000	3,213,522.00	-660,959.01	0.39
		Base		16.023495	3,874,481.01	13.290000	3,213,522.00	-660,959.01	0.39
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1								
		Local	60,339.000	10.281879	620,398.32	14.450000	871,898.55	251,500.23	0.10
		Base		10.281879	620,398.32	14.450000	871,898.55	251,500.23	0.10
651587107	NEWMARKET CORP COMMON STOCK								
		Local	4,577.000	155.507557	711,758.09	470.700000	2,154,393.90	1,442,635.81	0.26
		Base		155.507557	711,758.09	470.700000	2,154,393.90	1,442,635.81	0.26
655663102	NORDSON CORP COMMON STOCK								
		Local	26,492.000	42.280408	1,120,092.58	125.200000	3,316,798.40	2,196,705.82	0.40
		Base		42.280408	1,120,092.58	125.200000	3,316,798.40	2,196,705.82	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
668074305	NORTHWESTERN CORP COMMON STOCK USD.01								
		Local	23,936.000	60.085812	1,438,214.00	59.780000	1,430,894.08	-7,319.92	0.17
		Base		60.085812	1,438,214.00	59.780000	1,430,894.08	-7,319.92	0.17
67011P100	NOW INC COMMON STOCK USD.01								
		Local	53,203.000	31.524598	1,677,203.21	17.010000	904,983.03	-772,220.18	0.11
		Base		31.524598	1,677,203.21	17.010000	904,983.03	-772,220.18	0.11
67018T105	NU SKIN ENTERPRISES INC A COMMON STOCK USD.001								
		Local	24,462.000	52.028422	1,272,719.26	55.230000	1,351,036.26	78,317.00	0.16
		Base		52.028422	1,272,719.26	55.230000	1,351,036.26	78,317.00	0.16
670704105	NUVASIVE INC COMMON STOCK USD.001								
		Local	25,048.000	68.052773	1,704,585.87	72.510000	1,816,230.48	111,644.61	0.22
		Base		68.052773	1,704,585.87	72.510000	1,816,230.48	111,644.61	0.22
670837103	OGE ENERGY CORP COMMON STOCK USD.01								
		Local	98,858.000	20.190480	1,995,990.47	34.780000	3,438,281.24	1,442,290.77	0.41
		Base		20.190480	1,995,990.47	34.780000	3,438,281.24	1,442,290.77	0.41
675232102	OCEANEERING INTL INC COMMON STOCK USD.25								
		Local	48,548.000	27.420423	1,331,206.69	26.390000	1,281,181.72	-50,024.97	0.15
		Base		27.420423	1,331,206.69	26.390000	1,281,181.72	-50,024.97	0.15
676220106	OFFICE DEPOT INC COMMON STOCK USD.01								
		Local	254,848.000	5.255141	1,339,262.05	4.970000	1,266,594.56	-72,667.49	0.15
		Base		5.255141	1,339,262.05	4.970000	1,266,594.56	-72,667.49	0.15
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01								
		Local	25,431.000	45.265077	1,151,136.18	29.750000	756,572.25	-394,563.93	0.09
		Base		45.265077	1,151,136.18	29.750000	756,572.25	-394,563.93	0.09
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1								
		Local	34,291.000	30.113364	1,032,617.38	88.520000	3,035,439.32	2,002,821.94	0.36
		Base		30.113364	1,032,617.38	88.520000	3,035,439.32	2,002,821.94	0.36
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0								
		Local	120,992.000	14.665122	1,774,362.49	20.680000	2,502,114.56	727,752.07	0.30
		Base		14.665122	1,774,362.49	20.680000	2,502,114.56	727,752.07	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
680665205	OLIN CORP COMMON STOCK USD1.0								
		Local	81,877.000	18.654058	1,527,338.31	32.130000	2,630,708.01	1,103,369.70	0.32
		Base		18.654058	1,527,338.31	32.130000	2,630,708.01	1,103,369.70	0.32
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1								
		Local	97,392.000	28.377371	2,763,728.90	33.000000	3,213,936.00	450,207.10	0.39
		Base		28.377371	2,763,728.90	33.000000	3,213,936.00	450,207.10	0.39
68235P108	ONE GAS INC COMMON STOCK								
		Local	25,861.000	35.052868	906,502.22	68.830000	1,780,012.63	873,510.41	0.21
		Base		35.052868	906,502.22	68.830000	1,780,012.63	873,510.41	0.21
68557N103	ORBITAL ATK INC COMMON STOCK USD.01								
		Local	28,487.000	52.023128	1,481,982.85	99.000000	2,820,213.00	1,338,230.15	0.34
		Base		52.023128	1,481,982.85	99.000000	2,820,213.00	1,338,230.15	0.34
688239201	OSHKOSH CORP COMMON STOCK USD.01								
		Local	36,934.000	35.238486	1,301,498.25	69.390000	2,562,850.26	1,261,352.01	0.31
		Base		35.238486	1,301,498.25	69.390000	2,562,850.26	1,261,352.01	0.31
690732102	OWENS + MINOR INC COMMON STOCK USD2.0								
		Local	30,215.000	29.443534	889,636.37	34.650000	1,046,949.75	157,313.38	0.13
		Base		29.443534	889,636.37	34.650000	1,046,949.75	157,313.38	0.13
690768403	OWENS ILLINOIS INC COMMON STOCK USD.01								
		Local	80,291.000	17.785055	1,427,979.83	21.820000	1,751,949.62	323,969.79	0.21
		Base		17.785055	1,427,979.83	21.820000	1,751,949.62	323,969.79	0.21
69349H107	PNM RESOURCES INC COMMON STOCK								
		Local	39,431.000	14.389614	567,396.88	37.250000	1,468,804.75	901,407.87	0.18
		Base		14.389614	567,396.88	37.250000	1,468,804.75	901,407.87	0.18
69370C100	PTC INC COMMON STOCK USD.01								
		Local	57,285.000	19.885684	1,139,151.42	54.050000	3,096,254.25	1,957,102.83	0.37
		Base		19.885684	1,139,151.42	54.050000	3,096,254.25	1,957,102.83	0.37
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01								
		Local	46,634.000	28.480538	1,328,161.40	98.780000	4,606,506.52	3,278,345.12	0.55
		Base		28.480538	1,328,161.40	98.780000	4,606,506.52	3,278,345.12	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
695263103	PACWEST BANCORP COMMON STOCK								
		Local	59,338.000	43.386734	2,574,482.02	49.390000	2,930,703.82	356,221.80	0.35
		Base		43.386734	2,574,482.02	49.390000	2,930,703.82	356,221.80	0.35
69840W108	PANERA BREAD COMPANY CLASS A COMMON STOCK USD.0001								
		Local	10,565.000	85.559049	903,931.35	312.680000	3,303,464.20	2,399,532.85	0.40
		Base		85.559049	903,931.35	312.680000	3,303,464.20	2,399,532.85	0.40
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01								
		Local	13,100.000	87.308823	1,143,745.58	79.060000	1,035,686.00	-108,059.58	0.12
		Base		87.308823	1,143,745.58	79.060000	1,035,686.00	-108,059.58	0.12
699462107	PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01								
		Local	25,224.000	68.278532	1,722,257.70	63.830000	1,610,047.92	-112,209.78	0.19
		Base		68.278532	1,722,257.70	63.830000	1,610,047.92	-112,209.78	0.19
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01								
		Local	82,340.000	16.484613	1,357,343.06	21.645000	1,782,249.30	424,906.24	0.21
		Base		16.484613	1,357,343.06	21.645000	1,782,249.30	424,906.24	0.21
708160106	J.C. PENNEY CO INC COMMON STOCK USD.5								
		Local	152,616.000	9.654778	1,473,473.64	5.380000	821,074.08	-652,399.56	0.10
		Base		9.654778	1,473,473.64	5.380000	821,074.08	-652,399.56	0.10
724479100	PITNEY BOWES INC COMMON STOCK USD1.0								
		Local	92,272.000	13.614123	1,256,202.32	13.290000	1,226,294.88	-29,907.44	0.15
		Base		13.614123	1,256,202.32	13.290000	1,226,294.88	-29,907.44	0.15
727493108	PLANTRONICS INC COMMON STOCK USD.01								
		Local	16,426.000	33.767315	554,661.92	54.600000	896,859.60	342,197.68	0.11
		Base		33.767315	554,661.92	54.600000	896,859.60	342,197.68	0.11
731068102	POLARIS INDUSTRIES INC COMMON STOCK USD.01								
		Local	28,975.000	56.667883	1,641,951.90	85.260000	2,470,408.50	828,456.60	0.30
		Base		56.667883	1,641,951.90	85.260000	2,470,408.50	828,456.60	0.30
73179P106	POLYONE CORPORATION COMMON STOCK USD.01								
		Local	40,675.000	37.528376	1,526,466.69	39.210000	1,594,866.75	68,400.06	0.19
		Base		37.528376	1,526,466.69	39.210000	1,594,866.75	68,400.06	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
73278L105	POOL CORP COMMON STOCK USD.001								
		Local	20,373.000	77.360000	1,576,055.28	119.620000	2,437,018.26	860,962.98	0.29
		Base		77.360000	1,576,055.28	119.620000	2,437,018.26	860,962.98	0.29
737446104	POST HOLDINGS INC COMMON STOCK USD.01								
		Local	31,820.000	40.402079	1,285,594.15	84.190000	2,678,925.80	1,393,331.65	0.32
		Base		40.402079	1,285,594.15	84.190000	2,678,925.80	1,393,331.65	0.32
737630103	POTLATCH CORP REIT USD1.0								
		Local	20,072.000	34.168445	685,829.02	45.050000	904,243.60	218,414.58	0.11
		Base		34.168445	685,829.02	45.050000	904,243.60	218,414.58	0.11
74112D101	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01								
		Local	26,205.000	56.424174	1,478,595.47	57.410000	1,504,429.05	25,833.58	0.18
		Base		56.424174	1,478,595.47	57.410000	1,504,429.05	25,833.58	0.18
74164M108	PRIMERICA INC COMMON STOCK								
		Local	22,623.000	34.904682	789,648.63	83.800000	1,895,807.40	1,106,158.77	0.23
		Base		34.904682	789,648.63	83.800000	1,895,807.40	1,106,158.77	0.23
742962103	PRIVATEBANCORP INC COMMON STOCK								
		Local	39,615.000	34.496896	1,366,594.54	57.770000	2,288,558.55	921,964.01	0.27
		Base		34.496896	1,366,594.54	57.770000	2,288,558.55	921,964.01	0.27
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0								
		Local	34,393.000	44.895221	1,544,081.32	67.200000	2,311,209.60	767,128.28	0.28
		Base		44.895221	1,544,081.32	67.200000	2,311,209.60	767,128.28	0.28
74733V100	QEP RESOURCES INC COMMON STOCK USD.01								
		Local	118,611.000	17.408449	2,064,833.55	11.810000	1,400,795.91	-664,037.64	0.17
		Base		17.408449	2,064,833.55	11.810000	1,400,795.91	-664,037.64	0.17
747545101	QUALITY CARE PROPERTIES REIT USD.01								
		Local	46,331.000	13.667023	633,206.86	17.350000	803,842.85	170,635.99	0.10
		Base		13.667023	633,206.86	17.350000	803,842.85	170,635.99	0.10
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01								
		Local	66,123.000	25.287513	1,672,086.20	52.560000	3,475,424.88	1,803,338.68	0.42
		Base		25.287513	1,672,086.20	52.560000	3,475,424.88	1,803,338.68	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
754907103	RAYONIER INC REIT								
		60,865.000	Local	22.681128	1,380,486.86	28.220000	1,717,610.30	337,123.44	0.21
			Base	22.681128	1,380,486.86	28.220000	1,717,610.30	337,123.44	0.21
758750103	REGAL BELOIT CORP COMMON STOCK USD.01								
		22,172.000	Local	65.088654	1,443,145.64	78.850000	1,748,262.20	305,116.56	0.21
			Base	65.088654	1,443,145.64	78.850000	1,748,262.20	305,116.56	0.21
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01								
		31,847.000	Local	47.547813	1,514,255.21	125.040000	3,982,148.88	2,467,893.67	0.48
			Base	47.547813	1,514,255.21	125.040000	3,982,148.88	2,467,893.67	0.48
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK								
		36,066.000	Local	38.133578	1,375,325.64	78.820000	2,842,722.12	1,467,396.48	0.34
			Base	38.133578	1,375,325.64	78.820000	2,842,722.12	1,467,396.48	0.34
761152107	RESMED INC COMMON STOCK USD.004								
		70,124.000	Local	30.838005	2,162,484.23	67.990000	4,767,730.76	2,605,246.53	0.57
			Base	30.838005	2,162,484.23	67.990000	4,767,730.76	2,605,246.53	0.57
774341101	ROCKWELL COLLINS INC COMMON STOCK USD.01								
		0.682	Local	97.272727	66.34	104.090000	70.99	4.65	0.00
			Base	97.272727	66.34	104.090000	70.99	4.65	0.00
775711104	ROLLINS INC COMMON STOCK USD1.0								
		47,490.000	Local	12.020049	570,832.11	38.830000	1,844,036.70	1,273,204.59	0.22
			Base	12.020049	570,832.11	38.830000	1,844,036.70	1,273,204.59	0.22
780287108	ROYAL GOLD INC COMMON STOCK USD.01								
		32,341.000	Local	75.695380	2,448,064.27	70.680000	2,285,861.88	-162,202.39	0.27
			Base	75.695380	2,448,064.27	70.680000	2,285,861.88	-162,202.39	0.27
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01								
		66,188.000	Local	24.750026	1,638,154.74	50.710000	3,356,393.48	1,718,238.74	0.40
			Base	24.750026	1,638,154.74	50.710000	3,356,393.48	1,718,238.74	0.40
78442P106	SLM CORP COMMON STOCK USD.2								
		212,415.000	Local	9.473815	2,012,380.34	12.540000	2,663,684.10	651,303.76	0.32
			Base	9.473815	2,012,380.34	12.540000	2,663,684.10	651,303.76	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
78454L100	SM ENERGY CO COMMON STOCK USD.01								
		Local	48,466.000	51.689011	2,505,159.63	22.590000	1,094,846.94	-1,410,312.69	0.13
		Base		51.689011	2,505,159.63	22.590000	1,094,846.94	-1,410,312.69	0.13
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST								
		Local	49,450.000	273.873257	13,543,032.55	314.850000	15,569,332.50	2,026,299.95	1.87
		Base		273.873257	13,543,032.55	314.850000	15,569,332.50	2,026,299.95	1.87
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001								
		Local	25,895.000	62.039976	1,606,525.17	175.940000	4,555,966.30	2,949,441.13	0.55
		Base		62.039976	1,606,525.17	175.940000	4,555,966.30	2,949,441.13	0.55
78573M104	SABRE CORP COMMON STOCK USD.01								
		Local	101,517.000	23.405500	2,376,056.15	23.410000	2,376,512.97	456.82	0.28
		Base		23.405500	2,376,056.15	23.410000	2,376,512.97	456.82	0.28
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01								
		Local	71,068.000	25.820900	1,835,039.73	19.020000	1,351,713.36	-483,326.37	0.16
		Base		25.820900	1,835,039.73	19.020000	1,351,713.36	-483,326.37	0.16
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001								
		Local	21,722.000	38.427312	834,718.08	72.990000	1,585,488.78	750,770.70	0.19
		Base		38.427312	834,718.08	72.990000	1,585,488.78	750,770.70	0.19
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01								
		Local	21,921.000	48.131057	1,055,080.89	96.600000	2,117,568.60	1,062,487.71	0.25
		Base		48.131057	1,055,080.89	96.600000	2,117,568.60	1,062,487.71	0.25
81721M109	SENIOR HOUSING PROP TRUST REIT USD.01								
		Local	117,590.000	22.277729	2,619,638.15	21.520000	2,530,536.80	-89,101.35	0.30
		Base		22.277729	2,619,638.15	21.520000	2,530,536.80	-89,101.35	0.30
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1								
		Local	21,959.000	31.089932	682,703.82	81.800000	1,796,246.20	1,113,542.38	0.22
		Base		31.089932	682,703.82	81.800000	1,796,246.20	1,113,542.38	0.22
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0								
		Local	93,177.000	9.607135	895,164.01	32.220000	3,002,162.94	2,106,998.93	0.36
		Base		9.607135	895,164.01	32.220000	3,002,162.94	2,106,998.93	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
82669G104	SIGNATURE BANK COMMON STOCK USD.01								
		Local	26,574.000	75.192596	1,998,168.05	138.450000	3,679,170.30	1,681,002.25	0.44
		Base		75.192596	1,998,168.05	138.450000	3,679,170.30	1,681,002.25	0.44
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001								
		Local	20,737.000	43.894817	910,246.83	71.150000	1,475,437.55	565,190.72	0.18
		Base		43.894817	910,246.83	71.150000	1,475,437.55	565,190.72	0.18
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
		Local	18,531.000	32.614386	604,377.19	60.620000	1,123,349.22	518,972.03	0.13
		Base		32.614386	604,377.19	60.620000	1,123,349.22	518,972.03	0.13
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001								
		Local	66,220.000	36.582066	2,422,464.44	25.250000	1,672,055.00	-750,409.44	0.20
		Base		36.582066	2,422,464.44	25.250000	1,672,055.00	-750,409.44	0.20
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0								
		Local	72,905.000	26.532494	1,934,351.46	53.880000	3,928,121.40	1,993,769.94	0.47
		Base		26.532494	1,934,351.46	53.880000	3,928,121.40	1,993,769.94	0.47
833551104	SNYDERS LANCE INC COMMON STOCK USD.833								
		Local	42,433.000	31.921224	1,354,513.31	35.260000	1,496,187.58	141,674.27	0.18
		Base		31.921224	1,354,513.31	35.260000	1,496,187.58	141,674.27	0.18
835495102	SONOCO PRODUCTS CO COMMON STOCK								
		Local	49,129.000	31.098902	1,527,857.96	52.310000	2,569,937.99	1,042,080.03	0.31
		Base		31.098902	1,527,857.96	52.310000	2,569,937.99	1,042,080.03	0.31
835898107	SOTHEBY S COMMON STOCK USD.01								
		Local	22,815.000	27.584360	629,337.17	47.360000	1,080,518.40	451,181.23	0.13
		Base		27.584360	629,337.17	47.360000	1,080,518.40	451,181.23	0.13
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0								
		Local	23,537.000	78.572895	1,849,370.22	83.760000	1,971,459.12	122,088.90	0.24
		Base		78.572895	1,849,370.22	83.760000	1,971,459.12	122,088.90	0.24
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
		Local	246,499.000	7.665417	1,889,517.72	7.510000	1,851,207.49	-38,310.23	0.22
		Base		7.665417	1,889,517.72	7.510000	1,851,207.49	-38,310.23	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
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001								
		Local	63,503.000	21.699757	1,377,999.64	22.310000	1,416,751.93	38,752.29	0.17
		Base		21.699757	1,377,999.64	22.310000	1,416,751.93	38,752.29	0.17
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005								
		Local	119,969.000	13.462745	1,615,112.04	36.140000	4,335,679.66	2,720,567.62	0.52
		Base		13.462745	1,615,112.04	36.140000	4,335,679.66	2,720,567.62	0.52
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15								
		Local	33,734.000	48.444501	1,634,226.79	48.870000	1,648,580.58	14,353.79	0.20
		Base		48.444501	1,634,226.79	48.870000	1,648,580.58	14,353.79	0.20
868157108	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001								
		Local	75,655.000	24.950020	1,887,593.77	12.080000	913,912.40	-973,681.37	0.11
		Base		24.950020	1,887,593.77	12.080000	913,912.40	-973,681.37	0.11
87157D109	SYNAPTICS INC COMMON STOCK USD.001								
		Local	17,503.000	82.714145	1,447,745.68	54.770000	958,639.31	-489,106.37	0.11
		Base		82.714145	1,447,745.68	54.770000	958,639.31	-489,106.37	0.11
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0								
		Local	60,541.000	19.625623	1,188,154.85	41.800000	2,530,613.80	1,342,458.95	0.30
		Base		19.625623	1,188,154.85	41.800000	2,530,613.80	1,342,458.95	0.30
87162W100	SYNNEX CORP COMMON STOCK USD.001								
		Local	14,427.000	90.966897	1,312,379.42	108.430000	1,564,319.61	251,940.19	0.19
		Base		90.966897	1,312,379.42	108.430000	1,564,319.61	251,940.19	0.19
872275102	TCF FINANCIAL CORP COMMON STOCK USD.01								
		Local	84,555.000	15.851562	1,340,328.83	16.510000	1,396,003.05	55,674.22	0.17
		Base		15.851562	1,340,328.83	16.510000	1,396,003.05	55,674.22	0.17
87265H109	TRI POINTE GROUP INC COMMON STOCK USD.01								
		Local	78,524.000	14.442041	1,134,046.84	12.450000	977,623.80	-156,423.04	0.12
		Base		14.442041	1,134,046.84	12.450000	977,623.80	-156,423.04	0.12
874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01								
		Local	50,200.000	58.010000	2,912,102.00	62.850000	3,155,070.00	242,968.00	0.38
		Base		58.010000	2,912,102.00	62.850000	3,155,070.00	242,968.00	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
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01								
		Local	47,650.000	33.955750	1,617,991.50	31.190000	1,486,203.50	-131,788.00	0.18
		Base		33.955750	1,617,991.50	31.190000	1,486,203.50	-131,788.00	0.18
876664103	TAUBMAN CENTERS INC REIT USD.01								
		Local	29,956.000	57.727964	1,729,298.90	62.550000	1,873,747.80	144,448.90	0.22
		Base		57.727964	1,729,298.90	62.550000	1,873,747.80	144,448.90	0.22
878237106	TECH DATA CORP COMMON STOCK USD.0015								
		Local	17,121.000	41.090297	703,506.98	95.650000	1,637,623.65	934,116.67	0.20
		Base		41.090297	703,506.98	95.650000	1,637,623.65	934,116.67	0.20
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	17,433.000	100.410702	1,750,459.76	134.830000	2,350,491.39	600,031.63	0.28
		Base		100.410702	1,750,459.76	134.830000	2,350,491.39	600,031.63	0.28
879369106	TELEFLEX INC COMMON STOCK USD1.0								
		Local	22,229.000	67.780244	1,506,687.04	206.890000	4,598,957.81	3,092,270.77	0.55
		Base		67.780244	1,506,687.04	206.890000	4,598,957.81	3,092,270.77	0.55
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01								
		Local	46,370.000	33.948198	1,574,177.93	27.460000	1,273,320.20	-300,857.73	0.15
		Base		33.948198	1,574,177.93	27.460000	1,273,320.20	-300,857.73	0.15
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01								
		Local	23,169.000	49.356565	1,143,542.25	46.950000	1,087,784.55	-55,757.70	0.13
		Base		49.356565	1,143,542.25	46.950000	1,087,784.55	-55,757.70	0.13
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05								
		Local	39,528.000	31.657151	1,251,343.85	15.670000	619,403.76	-631,940.09	0.07
		Base		31.657151	1,251,343.85	15.670000	619,403.76	-631,940.09	0.07
880770102	TERADYNE INC COMMON STOCK USD.125								
		Local	99,154.000	20.218099	2,004,705.41	35.270000	3,497,161.58	1,492,456.17	0.42
		Base		20.218099	2,004,705.41	35.270000	3,497,161.58	1,492,456.17	0.42
880779103	TEREX CORP COMMON STOCK USD.01								
		Local	52,423.000	23.705277	1,242,701.71	34.980000	1,833,756.54	591,054.83	0.22
		Base		23.705277	1,242,701.71	34.980000	1,833,756.54	591,054.83	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
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01								
		24,513.000	Local	80.750000	1,979,424.75	76.100000	1,865,439.30	-113,985.45	0.22
			Base	80.750000	1,979,424.75	76.100000	1,865,439.30	-113,985.45	0.22
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001								
		31,861.000	Local	44.537160	1,418,998.45	46.880000	1,493,643.68	74,645.23	0.18
			Base	44.537160	1,418,998.45	46.880000	1,493,643.68	74,645.23	0.18
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1								
		23,688.000	Local	33.910147	803,263.57	96.180000	2,278,311.84	1,475,048.27	0.27
			Base	33.910147	803,263.57	96.180000	2,278,311.84	1,475,048.27	0.27
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001								
		53,217.000	Local	43.333189	2,306,062.31	15.830000	842,425.11	-1,463,637.20	0.10
			Base	43.333189	2,306,062.31	15.830000	842,425.11	-1,463,637.20	0.10
887228104	TIME INC COMMON STOCK USD.01								
		49,104.000	Local	22.894497	1,124,211.38	15.200000	746,380.80	-377,830.58	0.09
			Base	22.894497	1,124,211.38	15.200000	746,380.80	-377,830.58	0.09
887389104	TIMKEN CO COMMON STOCK								
		34,557.000	Local	25.358018	876,297.03	48.250000	1,667,375.25	791,078.22	0.20
			Base	25.358018	876,297.03	48.250000	1,667,375.25	791,078.22	0.20
889478103	TOLL BROTHERS INC COMMON STOCK USD.01								
		73,185.000	Local	27.587565	2,018,995.91	35.990000	2,633,928.15	614,932.24	0.32
			Base	27.587565	2,018,995.91	35.990000	2,633,928.15	614,932.24	0.32
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694								
		8,859.720	Local	20.875527	184,951.32	37.350000	330,910.54	145,959.22	0.04
			Base	20.875527	184,951.32	37.350000	330,910.54	145,959.22	0.04
891092108	TORO CO COMMON STOCK USD1.0								
		53,564.000	Local	35.780821	1,916,563.92	64.920000	3,477,374.88	1,560,810.96	0.42
			Base	35.780821	1,916,563.92	64.920000	3,477,374.88	1,560,810.96	0.42
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01								
		28,116.000	Local	82.294177	2,313,783.07	87.600000	2,462,961.60	149,178.53	0.30
			Base	82.294177	2,313,783.07	87.600000	2,462,961.60	149,178.53	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
896239100	TRIMBLE INC COMMON STOCK								
		Local	124,886.000	19.812286	2,474,277.21	35.430000	4,424,710.98	1,950,433.77	0.53
		Base		19.812286	2,474,277.21	35.430000	4,424,710.98	1,950,433.77	0.53
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01								
		Local	75,337.000	12.900217	971,863.65	26.900000	2,026,565.30	1,054,701.65	0.24
		Base		12.900217	971,863.65	26.900000	2,026,565.30	1,054,701.65	0.24
898402102	TRUSTMARK CORP COMMON STOCK								
		Local	33,507.000	21.766379	729,326.06	33.220000	1,113,102.54	383,776.48	0.13
		Base		21.766379	729,326.06	33.220000	1,113,102.54	383,776.48	0.13
899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01								
		Local	25,082.000	37.118052	930,994.99	71.810000	1,801,138.42	870,143.43	0.22
		Base		37.118052	930,994.99	71.810000	1,801,138.42	870,143.43	0.22
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	16,590.000	113.687315	1,886,072.55	163.590000	2,713,958.10	827,885.55	0.33
		Base		113.687315	1,886,072.55	163.590000	2,713,958.10	827,885.55	0.33
902681105	UGI CORP COMMON STOCK								
		Local	85,605.000	19.359329	1,657,255.36	50.160000	4,293,946.80	2,636,691.44	0.51
		Base		19.359329	1,657,255.36	50.160000	4,293,946.80	2,636,691.44	0.51
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0								
		Local	21,698.000	78.306293	1,699,089.95	72.490000	1,572,888.02	-126,201.93	0.19
		Base		78.306293	1,699,089.95	72.490000	1,572,888.02	-126,201.93	0.19
90385D107	ULTIMATE SOFTWARE GROUP INC COMMON STOCK USD.01								
		Local	14,684.000	147.728917	2,169,251.41	202.670000	2,976,006.28	806,754.87	0.36
		Base		147.728917	2,169,251.41	202.670000	2,976,006.28	806,754.87	0.36
904214103	UMPQUA HOLDINGS CORP COMMON STOCK								
		Local	109,075.000	18.044576	1,968,212.15	17.670000	1,927,355.25	-40,856.90	0.23
		Base		18.044576	1,968,212.15	17.670000	1,927,355.25	-40,856.90	0.23
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5								
		Local	51,744.000	41.090900	2,126,207.53	39.900000	2,064,585.60	-61,621.93	0.25
		Base		41.090900	2,126,207.53	39.900000	2,064,585.60	-61,621.93	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
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01								
		25,040.000	Local	57.238377	1,433,248.95	41.530000	1,039,911.20	-393,337.75	0.12
			Base	57.238377	1,433,248.95	41.530000	1,039,911.20	-393,337.75	0.12
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0								
		86,278.000	Local	30.111962	2,597,999.86	22.320000	1,925,724.96	-672,274.90	0.23
			Base	30.111962	2,597,999.86	22.320000	1,925,724.96	-672,274.90	0.23
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01								
		22,257.000	Local	61.621475	1,371,509.18	125.700000	2,797,704.90	1,426,195.72	0.34
			Base	61.621475	1,371,509.18	125.700000	2,797,704.90	1,426,195.72	0.34
91325V108	UNITI GROUP INC REIT USD.0001								
		76,971.000	Local	28.429309	2,188,232.31	27.460000	2,113,623.66	-74,608.65	0.25
			Base	28.429309	2,188,232.31	27.460000	2,113,623.66	-74,608.65	0.25
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001								
		43,729.000	Local	23.178152	1,013,557.42	22.880000	1,000,519.52	-13,037.90	0.12
			Base	23.178152	1,013,557.42	22.880000	1,000,519.52	-13,037.90	0.12
91704F104	URBAN EDGE PROPERTIES REIT USD.01								
		45,428.000	Local	23.830141	1,082,555.63	25.500000	1,158,414.00	75,858.37	0.14
			Base	23.830141	1,082,555.63	25.500000	1,158,414.00	75,858.37	0.14
918194101	VCA INC COMMON STOCK USD.001								
		40,214.000	Local	28.391528	1,141,736.89	91.570000	3,682,395.98	2,540,659.09	0.44
			Base	28.391528	1,141,736.89	91.570000	3,682,395.98	2,540,659.09	0.44
919794107	VALLEY NATIONAL BANCORP COMMON STOCK								
		130,606.000	Local	11.151655	1,456,472.99	11.760000	1,535,926.56	79,453.57	0.18
			Base	11.151655	1,456,472.99	11.760000	1,535,926.56	79,453.57	0.18
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0								
		11,148.000	Local	94.355840	1,051,878.90	152.350000	1,698,397.80	646,518.90	0.20
			Base	94.355840	1,051,878.90	152.350000	1,698,397.80	646,518.90	0.20
920355104	VALSPAR CORP/THE COMMON STOCK USD.5								
		36,185.000	Local	31.700112	1,147,068.57	112.440000	4,068,641.40	2,921,572.83	0.49
			Base	31.700112	1,147,068.57	112.440000	4,068,641.40	2,921,572.83	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
92240G101	VECTREN CORP COMMON STOCK								
		41,048.000	Local	26.866507	1,102,816.36	59.420000	2,439,072.16	1,336,255.80	0.29
			Base	26.866507	1,102,816.36	59.420000	2,439,072.16	1,336,255.80	0.29
92342Y109	VERIFONE SYSTEMS INC COMMON STOCK USD.01								
		55,233.000	Local	35.345886	1,952,259.32	18.540000	1,024,019.82	-928,239.50	0.12
			Base	35.345886	1,952,259.32	18.540000	1,024,019.82	-928,239.50	0.12
92532W103	VERSUM MATERIALS INC COMMON STOCK USD1.0								
		53,797.000	Local	23.624754	1,270,940.91	32.020000	1,722,579.94	451,639.03	0.21
			Base	23.624754	1,270,940.91	32.020000	1,722,579.94	451,639.03	0.21
92552V100	VIASAT INC COMMON STOCK USD.0001								
		26,227.000	Local	74.609415	1,956,781.13	64.030000	1,679,314.81	-277,466.32	0.20
			Base	74.609415	1,956,781.13	64.030000	1,679,314.81	-277,466.32	0.20
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1								
		66,306.000	Local	8.833301	585,700.83	16.350000	1,084,103.10	498,402.27	0.13
			Base	8.833301	585,700.83	16.350000	1,084,103.10	498,402.27	0.13
92924F106	WGL HOLDINGS INC COMMON STOCK								
		25,355.000	Local	37.594295	953,203.35	82.460000	2,090,773.30	1,137,569.95	0.25
			Base	37.594295	953,203.35	82.460000	2,090,773.30	1,137,569.95	0.25
929740108	WABTEC CORP COMMON STOCK USD.01								
		42,675.000	Local	31.004439	1,323,114.45	83.890000	3,580,005.75	2,256,891.30	0.43
			Base	31.004439	1,323,114.45	83.890000	3,580,005.75	2,256,891.30	0.43
930059100	WADDELL + REED FINANCIAL A COMMON STOCK USD.01								
		41,718.000	Local	28.279637	1,179,769.91	17.990000	750,506.82	-429,263.09	0.09
			Base	28.279637	1,179,769.91	17.990000	750,506.82	-429,263.09	0.09
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0								
		44,192.000	Local	17.072262	754,457.40	33.700000	1,489,270.40	734,813.00	0.18
			Base	17.072262	754,457.40	33.700000	1,489,270.40	734,813.00	0.18
93964W108	WASHINGTON PRIME GROUP INC REIT USD.0001								
		91,747.000	Local	19.243631	1,765,545.44	8.800000	807,373.60	-958,171.84	0.10
			Base	19.243631	1,765,545.44	8.800000	807,373.60	-958,171.84	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
942622200	WATSCO INC COMMON STOCK USD.5								
		15,030.000	Local	78.626751	1,181,760.07	138.800000	2,086,164.00	904,403.93	0.25
			Base	78.626751	1,181,760.07	138.800000	2,086,164.00	904,403.93	0.25
94770V102	WEBMD HEALTH CORP COMMON STOCK USD.01								
		18,678.000	Local	61.557545	1,149,771.83	54.230000	1,012,907.94	-136,863.89	0.12
			Base	61.557545	1,149,771.83	54.230000	1,012,907.94	-136,863.89	0.12
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01								
		45,550.000	Local	21.683748	987,694.73	50.810000	2,314,395.50	1,326,700.77	0.28
			Base	21.683748	987,694.73	50.810000	2,314,395.50	1,326,700.77	0.28
948741103	WEINGARTEN REALTY INVESTORS REIT USD.03								
		58,328.000	Local	23.806059	1,388,559.83	32.770000	1,911,408.56	522,848.73	0.23
			Base	23.806059	1,388,559.83	32.770000	1,911,408.56	522,848.73	0.23
94946T106	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01								
		21,931.000	Local	36.415449	798,627.22	153.410000	3,364,434.71	2,565,807.49	0.40
			Base	36.415449	798,627.22	153.410000	3,364,434.71	2,565,807.49	0.40
95058W100	WENDY S CO/THE COMMON STOCK USD.1								
		95,343.000	Local	5.033260	479,886.12	14.740000	1,405,355.82	925,469.70	0.17
			Base	5.033260	479,886.12	14.740000	1,405,355.82	925,469.70	0.17
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01								
		22,157.000	Local	22.934006	508,148.76	27.300000	604,886.10	96,737.34	0.07
			Base	22.934006	508,148.76	27.300000	604,886.10	96,737.34	0.07
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25								
		36,265.000	Local	60.566799	2,196,454.96	92.030000	3,337,467.95	1,141,012.99	0.40
			Base	60.566799	2,196,454.96	92.030000	3,337,467.95	1,141,012.99	0.40
95709T100	WESTAR ENERGY INC COMMON STOCK USD5.0								
		70,316.000	Local	26.504013	1,863,656.21	52.030000	3,658,541.48	1,794,885.27	0.44
			Base	26.504013	1,863,656.21	52.030000	3,658,541.48	1,794,885.27	0.44
959319104	WESTERN REFINING INC COMMON STOCK USD.01								
		39,280.000	Local	38.830933	1,525,279.05	34.490000	1,354,767.20	-170,511.85	0.16
			Base	38.830933	1,525,279.05	34.490000	1,354,767.20	-170,511.85	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
96208T104	WEX INC COMMON STOCK USD.01								
		Local	19,039.000	70.476866	1,341,809.06	101.460000	1,931,696.94	589,887.88	0.23
		Base		70.476866	1,341,809.06	101.460000	1,931,696.94	589,887.88	0.23
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0								
		Local	22,249.000	42.861120	953,617.07	52.700000	1,172,522.30	218,905.23	0.14
		Base		42.861120	953,617.07	52.700000	1,172,522.30	218,905.23	0.14
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01								
		Local	40,007.000	30.591600	1,223,878.13	54.050000	2,162,378.35	938,500.22	0.26
		Base		30.591600	1,223,878.13	54.050000	2,162,378.35	938,500.22	0.26
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK								
		Local	25,933.000	72.053486	1,868,563.06	70.860000	1,837,612.38	-30,950.68	0.22
		Base		72.053486	1,868,563.06	70.860000	1,837,612.38	-30,950.68	0.22
980745103	WOODWARD INC COMMON STOCK USD.00292								
		Local	27,373.000	30.662550	839,325.99	67.670000	1,852,330.91	1,013,004.92	0.22
		Base		30.662550	839,325.99	67.670000	1,852,330.91	1,013,004.92	0.22
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01								
		Local	34,618.000	41.331710	1,430,821.12	36.830000	1,274,980.94	-155,840.18	0.15
		Base		41.331710	1,430,821.12	36.830000	1,274,980.94	-155,840.18	0.15
981811102	WORTHINGTON INDUSTRIES COMMON STOCK								
		Local	21,749.000	16.599884	361,030.88	43.500000	946,081.50	585,050.62	0.11
		Base		16.599884	361,030.88	43.500000	946,081.50	585,050.62	0.11
98212B103	WPX ENERGY INC COMMON STOCK								
		Local	196,189.000	14.687882	2,881,600.81	11.930000	2,340,534.77	-541,066.04	0.28
		Base		14.687882	2,881,600.81	11.930000	2,340,534.77	-541,066.04	0.28
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01								
		Local	26,175.000	36.928326	966,598.93	94.270000	2,467,517.25	1,500,918.32	0.30
		Base		36.928326	966,598.93	94.270000	2,467,517.25	1,500,918.32	0.30
G05384105	ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456								
		Local	29,619.000	31.643576	937,251.08	52.350000	1,550,554.65	613,303.57	0.19
		Base		31.643576	937,251.08	52.350000	1,550,554.65	613,303.57	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
G0551A103	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001								
		Local	94,167.000	29.471230	2,775,217.35	25.990000	2,447,400.33	-327,817.02	0.29
		Base		29.471230	2,775,217.35	25.990000	2,447,400.33	-327,817.02	0.29
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001								
		Local	98,229.000	12.458500	1,223,786.00	11.370000	1,116,863.73	-106,922.27	0.13
		Base		12.458500	1,223,786.00	11.370000	1,116,863.73	-106,922.27	0.13
G3157S106	ENSCO PLC CL A COMMON STOCK USD.1								
		Local	150,016.000	10.255693	1,538,518.00	7.890000	1,183,626.24	-354,891.76	0.14
		Base		10.255693	1,538,518.00	7.890000	1,183,626.24	-354,891.76	0.14
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01								
		Local	20,240.000	87.751941	1,776,099.29	251.710000	5,094,610.40	3,318,511.11	0.61
		Base		87.751941	1,776,099.29	251.710000	5,094,610.40	3,318,511.11	0.61
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1								
		Local	13,359.000	102.742897	1,372,542.36	94.000000	1,255,746.00	-116,796.36	0.15
		Base		102.742897	1,372,542.36	94.000000	1,255,746.00	-116,796.36	0.15
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0								
		Local	21,464.000	67.160150	1,441,525.45	52.700000	1,131,152.80	-310,372.65	0.14
		Base		67.160150	1,441,525.45	52.700000	1,131,152.80	-310,372.65	0.14
G6359F103	NABORS INDUSTRIES LTD COMMON STOCK USD.001								
		Local	141,253.000	13.373314	1,889,020.79	10.340000	1,460,556.02	-428,464.77	0.18
		Base		13.373314	1,889,020.79	10.340000	1,460,556.02	-428,464.77	0.18
G65431101	NOBLE CORP PLC COMMON STOCK USD.01								
		Local	121,121.000	12.671879	1,534,830.60	4.800000	581,380.80	-953,449.80	0.07
		Base		12.671879	1,534,830.60	4.800000	581,380.80	-953,449.80	0.07
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0								
		Local	20,268.000	93.643524	1,897,966.95	142.170000	2,881,501.56	983,534.61	0.35
		Base		93.643524	1,897,966.95	142.170000	2,881,501.56	983,534.61	0.35
G7665A101	ROWAN COMPANIES PLC A COMMON STOCK USD.125								
		Local	62,123.000	28.986319	1,800,717.08	14.070000	874,070.61	-926,646.47	0.10
		Base		28.986319	1,800,717.08	14.070000	874,070.61	-926,646.47	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
G84720104	STERIS PLC COMMON STOCK								
			42,044.000	Local	74.530216	3,133,548.39	73.800000	3,102,847.20	-30,701.19	0.37
				Base	74.530216	3,133,548.39	73.800000	3,102,847.20	-30,701.19	0.37
US DOLLAR Total									
			20,417,368.902	Local		588,161,508.18		833,934,999.53	245,773,491.35	100.00
				Base		588,161,508.18		833,934,999.53	245,773,491.35	100.00
EQUITY Total									
			20,417,368.902	Base		588,161,508.18		833,934,999.53	245,773,491.35	100.00

& 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: *April 30, 2017* *View Date:* *May 9, 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								
		20,419,146.352	Base	588,163,284.56		833,936,776.98	245,773,492.42	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	617,600.330	1.000000	617,600.33	1.000000	617,600.33	0.00	0.11
		Base		1.000000	617,600.33	1.000000	617,600.33	0.00	0.11
US DOLLAR Total									
		Local	617,600.330		617,600.33		617,600.33	0.00	0.11
		Base			617,600.33		617,600.33	0.00	0.11
CASH Total									
		Base	617,600.330		617,600.33		617,600.33	0.00	0.11
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24				1.0105025	31 Dec 2030		
		Local	1,289,827.720	100.049870	1,290,470.96	100.050000	1,290,472.63	1.67	0.23
		Base		100.049870	1,290,470.96	100.050000	1,290,472.63	1.67	0.23
US DOLLAR Total									
		Local	1,289,827.720		1,290,470.96		1,290,472.63	1.67	0.23
		Base			1,290,470.96		1,290,472.63	1.67	0.23
CASH EQUIVALENT Total									
		Base	1,289,827.720		1,290,470.96		1,290,472.63	1.67	0.23
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
000360206	AAON INC COMMON STOCK USD.004								
		Local	30,732.000	11.898872	365,676.13	36.650000	1,126,327.80	760,651.67	0.20
		Base		11.898872	365,676.13	36.650000	1,126,327.80	760,651.67	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
000361105	AAR CORP COMMON STOCK USD1.0								
		Local	24,852.000	24.309739	604,145.63	35.990000	894,423.48	290,277.85	0.16
		Base		24.309739	604,145.63	35.990000	894,423.48	290,277.85	0.16
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01								
		Local	43,234.000	24.443834	1,056,804.71	43.190000	1,867,276.46	810,471.75	0.33
		Base		24.443834	1,056,804.71	43.190000	1,867,276.46	810,471.75	0.33
001547108	AK STEEL HOLDING CORP COMMON STOCK USD.01								
		Local	245,036.000	6.110842	1,497,376.37	6.340000	1,553,528.24	56,151.87	0.28
		Base		6.110842	1,497,376.37	6.340000	1,553,528.24	56,151.87	0.28
00163U106	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	26,730.000	26.250437	701,674.19	24.400000	652,212.00	-49,462.19	0.12
		Base		26.250437	701,674.19	24.400000	652,212.00	-49,462.19	0.12
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01								
		Local	37,149.000	11.740672	436,154.24	40.850000	1,517,536.65	1,081,382.41	0.27
		Base		11.740672	436,154.24	40.850000	1,517,536.65	1,081,382.41	0.27
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	6,184.000	65.320527	403,942.14	54.120000	334,678.08	-69,264.06	0.06
		Base		65.320527	403,942.14	54.120000	334,678.08	-69,264.06	0.06
00215F107	ATN INTERNATIONAL INC COMMON STOCK USD.01								
		Local	8,294.000	46.554846	386,125.89	69.190000	573,861.86	187,735.97	0.10
		Base		46.554846	386,125.89	69.190000	573,861.86	187,735.97	0.10
002474104	AZZ INC COMMON STOCK USD1.0								
		Local	20,203.000	29.934680	604,770.35	59.050000	1,192,987.15	588,216.80	0.21
		Base		29.934680	604,770.35	59.050000	1,192,987.15	588,216.80	0.21
002567105	ABAXIS INC COMMON STOCK								
		Local	17,545.000	33.612063	589,723.64	45.030000	790,051.35	200,327.71	0.14
		Base		33.612063	589,723.64	45.030000	790,051.35	200,327.71	0.14
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01								
		Local	52,679.000	15.480007	815,471.28	11.990000	631,621.21	-183,850.07	0.11
		Base		15.480007	815,471.28	11.990000	631,621.21	-183,850.07	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
004239109	ACADIA REALTY TRUST REIT USD.001								
		Local	65,936.000	26.715440	1,761,509.24	29.080000	1,917,418.88	155,909.64	0.34
		Base		26.715440	1,761,509.24	29.080000	1,917,418.88	155,909.64	0.34
004446100	ACETO CORP COMMON STOCK USD.01								
		Local	23,445.000	20.805019	487,773.68	15.850000	371,603.25	-116,170.43	0.07
		Base		20.805019	487,773.68	15.850000	371,603.25	-116,170.43	0.07
00484M106	ACORDA THERAPEUTICS INC COMMON STOCK USD.001								
		Local	36,125.000	28.708154	1,037,082.08	16.150000	583,418.75	-453,663.33	0.10
		Base		28.708154	1,037,082.08	16.150000	583,418.75	-453,663.33	0.10
00508X203	ACTUANT CORP A COMMON STOCK USD.2								
		Local	46,070.000	25.961881	1,196,063.88	27.300000	1,257,711.00	61,647.12	0.22
		Base		25.961881	1,196,063.88	27.300000	1,257,711.00	61,647.12	0.22
00738A106	ADTRAN INC COMMON STOCK USD.01								
		Local	37,769.000	20.960060	791,640.49	20.000000	755,380.00	-36,260.49	0.13
		Base		20.960060	791,640.49	20.000000	755,380.00	-36,260.49	0.13
00770F104	AEGION CORP COMMON STOCK USD.01								
		Local	26,303.000	20.012115	526,378.66	22.820000	600,234.46	73,855.80	0.11
		Base		20.012115	526,378.66	22.820000	600,234.46	73,855.80	0.11
00773T101	ADVANSIX INC COMMON STOCK USD.01								
		Local	23,691.000	16.478436	390,390.62	27.260000	645,816.66	255,426.04	0.12
		Base		16.478436	390,390.62	27.260000	645,816.66	255,426.04	0.12
007800105	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1								
		Local	58,225.000	10.567744	615,306.87	22.410000	1,304,822.25	689,515.38	0.23
		Base		10.567744	615,306.87	22.410000	1,304,822.25	689,515.38	0.23
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001								
		Local	30,928.000	16.875315	521,919.74	73.800000	2,282,486.40	1,760,566.66	0.41
		Base		16.875315	521,919.74	73.800000	2,282,486.40	1,760,566.66	0.41
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001								
		Local	16,021.000	28.776185	461,023.26	28.570000	457,719.97	-3,303.29	0.08
		Base		28.776185	461,023.26	28.570000	457,719.97	-3,303.29	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
00847J105	AGILYSYS INC COMMON STOCK USD.3								
		Local	11,753.000	8.571597	100,741.98	9.900000	116,354.70	15,612.72	0.02
		Base		8.571597	100,741.98	9.900000	116,354.70	15,612.72	0.02
008492100	AGREE REALTY CORP REIT USD.0001								
		Local	20,359.000	34.758587	707,650.07	48.480000	987,004.32	279,354.25	0.18
		Base		34.758587	707,650.07	48.480000	987,004.32	279,354.25	0.18
011311107	ALAMO GROUP INC COMMON STOCK USD.1								
		Local	7,347.000	61.178078	449,475.34	79.060000	580,853.82	131,378.48	0.10
		Base		61.178078	449,475.34	79.060000	580,853.82	131,378.48	0.10
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001								
		Local	22,496.000	27.020755	607,858.91	48.750000	1,096,680.00	488,821.09	0.20
		Base		27.020755	607,858.91	48.750000	1,096,680.00	488,821.09	0.20
012423109	ALBANY MOLECULAR RESEARCH COMMON STOCK USD.01								
		Local	17,361.000	17.450204	302,952.99	16.010000	277,949.61	-25,003.38	0.05
		Base		17.450204	302,952.99	16.010000	277,949.61	-25,003.38	0.05
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001								
		Local	10,230.000	70.082440	716,943.36	145.400000	1,487,442.00	770,498.64	0.27
		Base		70.082440	716,943.36	145.400000	1,487,442.00	770,498.64	0.27
018522300	ALLETE INC COMMON STOCK								
		Local	38,959.000	45.782356	1,783,634.79	69.910000	2,723,623.69	939,988.90	0.49
		Base		45.782356	1,783,634.79	69.910000	2,723,623.69	939,988.90	0.49
020409108	ALMOST FAMILY INC COMMON STOCK USD.1								
		Local	9,280.000	33.234218	308,413.54	49.650000	460,752.00	152,338.46	0.08
		Base		33.234218	308,413.54	49.650000	460,752.00	152,338.46	0.08
023436108	AMEDISYS INC COMMON STOCK USD.001								
		Local	21,713.000	23.632319	513,128.55	54.200000	1,176,844.60	663,716.05	0.21
		Base		23.632319	513,128.55	54.200000	1,176,844.60	663,716.05	0.21
024013104	AMERICAN ASSETS TRUST INC REIT USD.01								
		Local	31,805.000	33.512667	1,065,870.38	42.830000	1,362,208.15	296,337.77	0.24
		Base		33.512667	1,065,870.38	42.830000	1,362,208.15	296,337.77	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
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01								
		Local	64,113.000	16.542462	1,060,586.88	17.590000	1,127,747.67	67,160.79	0.20
		Base		16.542462	1,060,586.88	17.590000	1,127,747.67	67,160.79	0.20
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0								
		Local	68,718.000	25.079056	1,723,382.56	23.720000	1,629,990.96	-93,391.60	0.29
		Base		25.079056	1,723,382.56	23.720000	1,629,990.96	-93,391.60	0.29
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01								
		Local	12,615.000	37.829747	477,222.26	22.100000	278,791.50	-198,430.76	0.05
		Base		37.829747	477,222.26	22.100000	278,791.50	-198,430.76	0.05
029899101	AMERICAN STATES WATER CO COMMON STOCK								
		Local	28,480.000	21.865981	622,743.15	44.520000	1,267,929.60	645,186.45	0.23
		Base		21.865981	622,743.15	44.520000	1,267,929.60	645,186.45	0.23
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1								
		Local	20,112.000	14.344699	288,500.58	16.750000	336,876.00	48,375.42	0.06
		Base		14.344699	288,500.58	16.750000	336,876.00	48,375.42	0.06
030506109	AMERICAN WOODMARK CORP COMMON STOCK								
		Local	10,867.000	42.817538	465,298.19	91.900000	998,677.30	533,379.11	0.18
		Base		42.817538	465,298.19	91.900000	998,677.30	533,379.11	0.18
03071H100	AMERISAFE INC COMMON STOCK USD.01								
		Local	14,969.000	28.308217	423,745.70	57.550000	861,465.95	437,720.25	0.15
		Base		28.308217	423,745.70	57.550000	861,465.95	437,720.25	0.15
03076K108	AMERIS BANCORP COMMON STOCK USD1.0								
		Local	28,544.000	33.374035	952,628.45	47.100000	1,344,422.40	391,793.95	0.24
		Base		33.374035	952,628.45	47.100000	1,344,422.40	391,793.95	0.24
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001								
		Local	27,944.000	20.305360	567,412.99	15.100000	421,954.40	-145,458.59	0.08
		Base		20.305360	567,412.99	15.100000	421,954.40	-145,458.59	0.08
032657207	ANALOGIC CORP COMMON STOCK USD.05								
		Local	9,696.000	61.340499	594,757.48	71.850000	696,657.60	101,900.12	0.12
		Base		61.340499	594,757.48	71.850000	696,657.60	101,900.12	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
034164103	ANDERSONS INC/THE COMMON STOCK								
		Local	20,415.000	32.675266	667,065.55	37.350000	762,500.25	95,434.70	0.14
		Base		32.675266	667,065.55	37.350000	762,500.25	95,434.70	0.14
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01								
		Local	26,892.000	16.606447	446,580.58	15.520000	417,363.84	-29,216.74	0.07
		Base		16.606447	446,580.58	15.520000	417,363.84	-29,216.74	0.07
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01								
		Local	11,395.000	36.343519	414,134.40	46.130000	525,651.35	111,516.95	0.09
		Base		36.343519	414,134.40	46.130000	525,651.35	111,516.95	0.09
035290105	ANIXTER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	22,169.000	66.660619	1,477,799.27	81.550000	1,807,881.95	330,082.68	0.32
		Base		66.660619	1,477,799.27	81.550000	1,807,881.95	330,082.68	0.32
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333								
		Local	22,298.000	19.970425	445,300.53	54.500000	1,215,241.00	769,940.47	0.22
		Base		19.970425	445,300.53	54.500000	1,215,241.00	769,940.47	0.22
03762U105	APOLLO COMMERCIAL REAL ESTAT REIT USD.01								
		Local	20,000.000	19.336400	386,728.00	19.336400	386,728.00	0.00	0.07
		Base		19.336400	386,728.00	19.336400	386,728.00	0.00	0.07
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK								
		Local	30,349.000	36.245593	1,100,017.51	64.000000	1,942,336.00	842,318.49	0.35
		Base		36.245593	1,100,017.51	64.000000	1,942,336.00	842,318.49	0.35
03823U102	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001								
		Local	13,521.000	49.378701	667,649.41	49.390000	667,802.19	152.78	0.12
		Base		49.378701	667,649.41	49.390000	667,802.19	152.78	0.12
03937C105	ARCBEST CORP COMMON STOCK USD.01								
		Local	18,540.000	23.410110	434,023.44	26.450000	490,383.00	56,359.56	0.09
		Base		23.410110	434,023.44	26.450000	490,383.00	56,359.56	0.09
03957W106	ARCHROCK INC COMMON STOCK USD.01								
		Local	54,908.000	10.741317	589,784.24	11.800000	647,914.40	58,130.16	0.12
		Base		10.741317	589,784.24	11.800000	647,914.40	58,130.16	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
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01								
		Local	14,650.000	47.749385	699,528.49	61.200000	896,580.00	197,051.51	0.16
		Base		47.749385	699,528.49	61.200000	896,580.00	197,051.51	0.16
04351G101	ASCENA RETAIL GROUP INC COMMON STOCK USD.01								
		Local	131,898.000	5.949971	784,789.24	3.910000	515,721.18	-269,068.06	0.09
		Base		5.949971	784,789.24	3.910000	515,721.18	-269,068.06	0.09
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2								
		Local	14,890.000	37.022672	551,267.58	63.350000	943,281.50	392,013.92	0.17
		Base		37.022672	551,267.58	63.350000	943,281.50	392,013.92	0.17
046265104	ASTORIA FINANCIAL CORP COMMON STOCK USD.01								
		Local	70,918.000	12.753559	904,456.91	20.390000	1,446,018.02	541,561.11	0.26
		Base		12.753559	904,456.91	20.390000	1,446,018.02	541,561.11	0.26
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01								
		Local	19,559.000	45.742609	894,679.68	58.000000	1,134,422.00	239,742.32	0.20
		Base		45.742609	894,679.68	58.000000	1,134,422.00	239,742.32	0.20
050095108	ATWOOD OCEANICS INC COMMON STOCK USD1.0								
		Local	58,254.000	7.654955	445,931.74	7.830000	456,128.82	10,197.08	0.08
		Base		7.654955	445,931.74	7.830000	456,128.82	10,197.08	0.08
05379B107	AVISTA CORP COMMON STOCK								
		Local	50,061.000	27.565872	1,379,975.13	40.340000	2,019,460.74	639,485.61	0.36
		Base		27.565872	1,379,975.13	40.340000	2,019,460.74	639,485.61	0.36
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001								
		Local	40,697.000	19.211849	781,864.60	24.580000	1,000,332.26	218,467.66	0.18
		Base		19.211849	781,864.60	24.580000	1,000,332.26	218,467.66	0.18
05508R106	B+G FOODS INC COMMON STOCK USD.01								
		Local	51,744.000	26.141736	1,352,678.00	42.000000	2,173,248.00	820,570.00	0.39
		Base		26.141736	1,352,678.00	42.000000	2,173,248.00	820,570.00	0.39
05566U108	BOFI HOLDING INC COMMON STOCK USD.01								
		Local	44,883.000	18.911541	848,806.71	23.890000	1,072,254.87	223,448.16	0.19
		Base		18.911541	848,806.71	23.890000	1,072,254.87	223,448.16	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
056525108	BADGER METER INC COMMON STOCK USD1.0								
		22,661.000	Local	20.744438	470,089.72	39.750000	900,774.75	430,685.03	0.16
			Base	20.744438	470,089.72	39.750000	900,774.75	430,685.03	0.16
057665200	BALCHEM CORP COMMON STOCK USD.0667								
		24,731.000	Local	43.920167	1,086,189.66	81.160000	2,007,167.96	920,978.30	0.36
			Base	43.920167	1,086,189.66	81.160000	2,007,167.96	920,978.30	0.36
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01								
		38,594.000	Local	17.747431	684,944.36	21.700000	837,489.80	152,545.44	0.15
			Base	17.747431	684,944.36	21.700000	837,489.80	152,545.44	0.15
063750103	BANK MUTUAL CORP COMMON STOCK USD.01								
		32,722.000	Local	4.532753	148,320.74	9.200000	301,042.40	152,721.66	0.05
			Base	4.532753	148,320.74	9.200000	301,042.40	152,721.66	0.05
06652V208	BANNER CORPORATION COMMON STOCK USD.01								
		20,412.000	Local	36.340817	741,788.75	55.200000	1,126,742.40	384,953.65	0.20
			Base	36.340817	741,788.75	55.200000	1,126,742.40	384,953.65	0.20
067774109	BARNES + NOBLE INC COMMON STOCK USD.001								
		42,998.000	Local	11.934329	513,152.28	8.550000	367,632.90	-145,519.38	0.07
			Base	11.934329	513,152.28	8.550000	367,632.90	-145,519.38	0.07
06777U101	BARNES + NOBLE EDUCATION INC COMMON STOCK								
		30,009.000	Local	11.758248	352,853.26	10.410000	312,393.69	-40,459.57	0.06
			Base	11.758248	352,853.26	10.410000	312,393.69	-40,459.57	0.06
067806109	BARNES GROUP INC COMMON STOCK USD.01								
		38,964.000	Local	27.487086	1,071,006.83	54.970000	2,141,851.08	1,070,844.25	0.38
			Base	27.487086	1,071,006.83	54.970000	2,141,851.08	1,070,844.25	0.38
06846N104	BILL BARRETT CORP COMMON STOCK USD.001								
		58,942.000	Local	15.102849	890,192.13	3.840000	226,337.28	-663,854.85	0.04
			Base	15.102849	890,192.13	3.840000	226,337.28	-663,854.85	0.04
077347300	BEL FUSE INC CL B COMMON STOCK USD.1								
		6,761.000	Local	19.755854	133,569.33	24.200000	163,616.20	30,046.87	0.03
			Base	19.755854	133,569.33	24.200000	163,616.20	30,046.87	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	38,632.000	17.394589	671,987.75	31.700000	1,224,634.40	552,646.65	0.22
		Base		17.394589	671,987.75	31.700000	1,224,634.40	552,646.65	0.22
08915P101	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01								
		Local	13,888.000	10.240225	142,216.24	15.400000	213,875.20	71,658.96	0.04
		Base		10.240225	142,216.24	15.400000	213,875.20	71,658.96	0.04
08986R101	BIGLARI HOLDINGS INC COMMON STOCK USD.5								
		Local	788.000	385.262640	303,586.96	426.630000	336,184.44	32,597.48	0.06
		Base		385.262640	303,586.96	426.630000	336,184.44	32,597.48	0.06
090672106	BIOTELEMETRY INC COMMON STOCK USD.001								
		Local	22,084.000	18.542290	409,487.93	32.900000	726,563.60	317,075.67	0.13
		Base		18.542290	409,487.93	32.900000	726,563.60	317,075.67	0.13
09180C106	BJ S RESTAURANTS INC COMMON STOCK								
		Local	14,123.000	44.628475	630,287.95	45.100000	636,947.30	6,659.35	0.11
		Base		44.628475	630,287.95	45.100000	636,947.30	6,659.35	0.11
091826107	BLACK BOX CORP COMMON STOCK USD.001								
		Local	11,791.000	27.307176	321,978.91	9.900000	116,730.90	-205,248.01	0.02
		Base		27.307176	321,978.91	9.900000	116,730.90	-205,248.01	0.02
09227Q100	BLACKBAUD INC COMMON STOCK USD.001								
		Local	37,000.000	32.603475	1,206,328.57	80.410000	2,975,170.00	1,768,841.43	0.53
		Base		32.603475	1,206,328.57	80.410000	2,975,170.00	1,768,841.43	0.53
095229100	BLUCORA INC COMMON STOCK USD.0001								
		Local	30,139.000	11.139828	335,743.29	18.450000	556,064.55	220,321.26	0.10
		Base		11.139828	335,743.29	18.450000	556,064.55	220,321.26	0.10
096761101	BOB EVANS FARMS COMMON STOCK USD.01								
		Local	15,385.000	48.807042	750,896.34	66.740000	1,026,794.90	275,898.56	0.18
		Base		48.807042	750,896.34	66.740000	1,026,794.90	275,898.56	0.18
09739D100	BOISE CASCADE CO COMMON STOCK USD.01								
		Local	29,853.000	30.335481	905,605.12	30.500000	910,516.50	4,911.38	0.16
		Base		30.335481	905,605.12	30.500000	910,516.50	4,911.38	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
101119105	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0								
		Local	65,282.000	8.571519	559,565.90	15.600000	1,018,399.20	458,833.30	0.18
		Base		8.571519	559,565.90	15.600000	1,018,399.20	458,833.30	0.18
101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001								
		Local	29,437.000	25.269092	743,846.27	23.300000	685,882.10	-57,964.17	0.12
		Base		25.269092	743,846.27	23.300000	685,882.10	-57,964.17	0.12
103304101	BOYD GAMING CORP COMMON STOCK USD.01								
		Local	64,241.000	10.378443	666,721.56	22.680000	1,456,985.88	790,264.32	0.26
		Base		10.378443	666,721.56	22.680000	1,456,985.88	790,264.32	0.26
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01								
		Local	37,065.000	30.601583	1,134,247.66	38.950000	1,443,681.75	309,434.09	0.26
		Base		30.601583	1,134,247.66	38.950000	1,443,681.75	309,434.09	0.26
109043109	BRIGGS + STRATTON COMMON STOCK USD.01								
		Local	33,322.000	18.786319	625,997.73	24.990000	832,716.78	206,719.05	0.15
		Base		18.786319	625,997.73	24.990000	832,716.78	206,719.05	0.15
109696104	BRINK S CO/THE COMMON STOCK USD1.0								
		Local	35,057.000	28.293526	991,886.14	61.400000	2,152,499.80	1,160,613.66	0.38
		Base		28.293526	991,886.14	61.400000	2,152,499.80	1,160,613.66	0.38
110394103	BRISTOW GROUP INC COMMON STOCK USD.01								
		Local	24,860.000	48.296654	1,200,654.81	13.370000	332,378.20	-868,276.61	0.06
		Base		48.296654	1,200,654.81	13.370000	332,378.20	-868,276.61	0.06
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01								
		Local	54,925.000	9.261812	508,705.00	14.550000	799,158.75	290,453.75	0.14
		Base		9.261812	508,705.00	14.550000	799,158.75	290,453.75	0.14
114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01								
		Local	54,116.000	10.922302	591,071.30	25.260000	1,366,970.16	775,898.86	0.24
		Base		10.922302	591,071.30	25.260000	1,366,970.16	775,898.86	0.24
118440106	BUCKLE INC/THE COMMON STOCK USD.01								
		Local	21,952.000	42.215829	926,721.87	18.700000	410,502.40	-516,219.47	0.07
		Base		42.215829	926,721.87	18.700000	410,502.40	-516,219.47	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
124830100	CBL + ASSOCIATES PROPERTIES REIT USD.01								
		Local	132,948.000	9.641800	1,281,858.03	9.250000	1,229,769.00	-52,089.03	0.22
		Base		9.641800	1,281,858.03	9.250000	1,229,769.00	-52,089.03	0.22
125071100	CDI CORP COMMON STOCK USD.1								
		Local	10,746.000	13.779418	148,073.63	8.150000	87,579.90	-60,493.73	0.02
		Base		13.779418	148,073.63	8.150000	87,579.90	-60,493.73	0.02
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01								
		Local	25,566.000	20.289909	518,731.82	37.510000	958,980.66	440,248.84	0.17
		Base		20.289909	518,731.82	37.510000	958,980.66	440,248.84	0.17
126501105	CTS CORP COMMON STOCK								
		Local	25,502.000	11.756921	299,824.99	22.100000	563,594.20	263,769.21	0.10
		Base		11.756921	299,824.99	22.100000	563,594.20	263,769.21	0.10
126600105	CVB FINANCIAL CORP COMMON STOCK								
		Local	78,484.000	13.032146	1,022,814.91	21.540000	1,690,545.36	667,730.45	0.30
		Base		13.032146	1,022,814.91	21.540000	1,690,545.36	667,730.45	0.30
12709P103	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001								
		Local	19,483.000	44.965249	876,057.95	78.350000	1,526,493.05	650,435.10	0.27
		Base		44.965249	876,057.95	78.350000	1,526,493.05	650,435.10	0.27
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1								
		Local	18,989.000	65.352635	1,240,981.19	118.000000	2,240,702.00	999,720.81	0.40
		Base		65.352635	1,240,981.19	118.000000	2,240,702.00	999,720.81	0.40
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01								
		Local	23,147.000	23.371746	540,985.81	37.750000	873,799.25	332,813.44	0.16
		Base		23.371746	540,985.81	37.750000	873,799.25	332,813.44	0.16
128126109	CALAMP CORP COMMON STOCK USD.01								
		Local	27,565.000	15.296959	421,660.67	17.940000	494,516.10	72,855.43	0.09
		Base		15.296959	421,660.67	17.940000	494,516.10	72,855.43	0.09
128246105	CALAVO GROWERS INC COMMON STOCK USD.001								
		Local	11,946.000	31.352831	374,540.92	65.600000	783,657.60	409,116.68	0.14
		Base		31.352831	374,540.92	65.600000	783,657.60	409,116.68	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
129500104	CALERES INC COMMON STOCK USD.01								
		Local	33,427.000	15.341104	512,807.09	28.820000	963,366.14	450,559.05	0.17
		Base		15.341104	512,807.09	28.820000	963,366.14	450,559.05	0.17
129603106	CALGON CARBON CORP COMMON STOCK USD.01								
		Local	39,423.000	16.290483	642,219.70	14.550000	573,604.65	-68,615.05	0.10
		Base		16.290483	642,219.70	14.550000	573,604.65	-68,615.05	0.10
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01								
		Local	37,344.000	26.107008	974,940.11	35.700000	1,333,180.80	358,240.69	0.24
		Base		26.107008	974,940.11	35.700000	1,333,180.80	358,240.69	0.24
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01								
		Local	73,625.000	7.532705	554,595.37	11.850000	872,456.25	317,860.88	0.16
		Base		7.532705	554,595.37	11.850000	872,456.25	317,860.88	0.16
132011107	CAMBREX CORP COMMON STOCK USD.1								
		Local	25,179.000	13.429648	338,145.11	59.350000	1,494,373.65	1,156,228.54	0.27
		Base		13.429648	338,145.11	59.350000	1,494,373.65	1,156,228.54	0.27
138098108	CANTEL MEDICAL CORP COMMON STOCK USD.1								
		Local	28,252.000	22.224498	627,886.51	74.410000	2,102,231.32	1,474,344.81	0.37
		Base		22.224498	627,886.51	74.410000	2,102,231.32	1,474,344.81	0.37
139594105	CAPELLA EDUCATION CO COMMON STOCK USD.01								
		Local	8,987.000	45.934218	412,810.82	95.300000	856,461.10	443,650.28	0.15
		Base		45.934218	412,810.82	95.300000	856,461.10	443,650.28	0.15
14067E506	CAPSTEAD MORTGAGE CORP REIT USD.01								
		Local	74,719.000	12.202515	911,759.69	11.140000	832,369.66	-79,390.03	0.15
		Base		12.202515	911,759.69	11.140000	832,369.66	-79,390.03	0.15
140781105	CARBO CERAMICS INC COMMON STOCK USD.01								
		Local	16,480.000	33.072468	545,034.27	6.870000	113,217.60	-431,816.67	0.02
		Base		33.072468	545,034.27	6.870000	113,217.60	-431,816.67	0.02
141665109	CAREER EDUCATION CORP COMMON STOCK USD.01								
		Local	50,148.000	5.997292	300,752.18	10.150000	509,002.20	208,250.02	0.09
		Base		5.997292	300,752.18	10.150000	509,002.20	208,250.02	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
14174T107	CARETRUST REIT INC REIT USD.01								
		Local	58,862.000	12.369151	728,072.96	17.020000	1,001,831.24	273,758.28	0.18
		Base		12.369151	728,072.96	17.020000	1,001,831.24	273,758.28	0.18
144577103	CARRIZO OIL + GAS INC COMMON STOCK USD.01								
		Local	47,656.000	34.274217	1,633,372.08	25.150000	1,198,548.40	-434,823.68	0.21
		Base		34.274217	1,633,372.08	25.150000	1,198,548.40	-434,823.68	0.21
149205106	CATO CORP CLASS A COMMON STOCK USD.033								
		Local	19,532.000	28.180944	550,430.19	22.560000	440,641.92	-109,788.27	0.08
		Base		28.180944	550,430.19	22.560000	440,641.92	-109,788.27	0.08
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,580.000	100.187377	659,232.94	118.750000	781,375.00	122,142.06	0.14
		Base		100.187377	659,232.94	118.750000	781,375.00	122,142.06	0.14
150602209	CEDAR REALTY TRUST INC REIT USD.06								
		Local	59,178.000	5.478379	324,199.54	5.380000	318,377.64	-5,821.90	0.06
		Base		5.478379	324,199.54	5.380000	318,377.64	-5,821.90	0.06
150838100	CELADON GROUP INC COMMON STOCK USD.033								
		Local	22,028.000	20.438023	450,208.78	3.950000	87,010.60	-363,198.18	0.02
		Base		20.438023	450,208.78	3.950000	87,010.60	-363,198.18	0.02
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01								
		Local	7,902.000	16.173565	127,803.51	37.800000	298,695.60	170,892.09	0.05
		Base		16.173565	127,803.51	37.800000	298,695.60	170,892.09	0.05
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01								
		Local	26,336.000	9.860787	259,693.68	35.230000	927,817.28	668,123.60	0.17
		Base		9.860787	259,693.68	35.230000	927,817.28	668,123.60	0.17
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK								
		Local	23,954.000	21.707299	519,976.64	31.280000	749,281.12	229,304.48	0.13
		Base		21.707299	519,976.64	31.280000	749,281.12	229,304.48	0.13
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01								
		Local	38,713.000	13.505269	522,829.49	13.640000	528,045.32	5,215.83	0.09
		Base		13.505269	522,829.49	13.640000	528,045.32	5,215.83	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	16,526.000	25.716981	424,998.82	36.000000	594,936.00	169,937.18	0.11
		Base		25.716981	424,998.82	36.000000	594,936.00	169,937.18	0.11
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01								
		Local	23,888.000	34.349681	820,545.18	36.510000	872,150.88	51,605.70	0.16
		Base		34.349681	820,545.18	36.510000	872,150.88	51,605.70	0.16
16359R103	CHEMED CORP COMMON STOCK USD1.0								
		Local	12,698.000	75.326403	956,494.66	201.380000	2,557,123.24	1,600,628.58	0.46
		Base		75.326403	956,494.66	201.380000	2,557,123.24	1,600,628.58	0.46
165240102	CHESAPEAKE LODGING TRUST REIT USD.01								
		Local	46,784.000	30.359100	1,420,320.15	23.310000	1,090,535.04	-329,785.11	0.19
		Base		30.359100	1,420,320.15	23.310000	1,090,535.04	-329,785.11	0.19
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1								
		Local	14,040.000	50.402694	707,653.82	114.800000	1,611,792.00	904,138.18	0.29
		Base		50.402694	707,653.82	114.800000	1,611,792.00	904,138.18	0.29
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01								
		Local	13,094.000	30.309543	396,873.16	29.800000	390,201.20	-6,671.96	0.07
		Base		30.309543	396,873.16	29.800000	390,201.20	-6,671.96	0.07
171871502	CINCINNATI BELL INC COMMON STOCK USD.01								
		Local	32,795.000	16.922725	554,980.76	18.850000	618,185.75	63,204.99	0.11
		Base		16.922725	554,980.76	18.850000	618,185.75	63,204.99	0.11
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01								
		Local	12,744.000	43.383295	552,876.71	66.710000	850,152.24	297,275.53	0.15
		Base		43.383295	552,876.71	66.710000	850,152.24	297,275.53	0.15
177835105	CITY HOLDING CO COMMON STOCK USD2.5								
		Local	12,124.000	36.770747	445,808.54	71.090000	861,895.16	416,086.62	0.15
		Base		36.770747	445,808.54	71.090000	861,895.16	416,086.62	0.15
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001								
		Local	12,816.000	40.617473	520,553.53	48.600000	622,857.60	102,304.07	0.11
		Base		40.617473	520,553.53	48.600000	622,857.60	102,304.07	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
18911Q102	CLOUD PEAK ENERGY INC COMMON STOCK USD.01								
		Local	58,354.000	14.490514	845,579.48	3.370000	196,652.98	-648,926.50	0.04
		Base		14.490514	845,579.48	3.370000	196,652.98	-648,926.50	0.04
191098102	COCA COLA BOTTLING CO CONSOL COMMON STOCK USD1.0								
		Local	3,613.000	209.841600	758,157.70	211.860000	765,450.18	7,292.48	0.14
		Base		209.841600	758,157.70	211.860000	765,450.18	7,292.48	0.14
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001								
		Local	31,871.000	36.875989	1,175,274.63	45.000000	1,434,195.00	258,920.37	0.26
		Base		36.875989	1,175,274.63	45.000000	1,434,195.00	258,920.37	0.26
192576106	COHU INC COMMON STOCK USD1.0								
		Local	19,436.000	12.096903	235,115.41	18.730000	364,036.28	128,920.87	0.06
		Base		12.096903	235,115.41	18.730000	364,036.28	128,920.87	0.06
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK								
		Local	45,280.000	22.179710	1,004,297.29	39.510000	1,789,012.80	784,715.51	0.32
		Base		22.179710	1,004,297.29	39.510000	1,789,012.80	784,715.51	0.32
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
		Local	28,964.000	13.408971	388,377.43	36.700000	1,062,978.80	674,601.37	0.19
		Base		13.408971	388,377.43	36.700000	1,062,978.80	674,601.37	0.19
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0								
		Local	34,672.000	29.341564	1,017,330.72	55.950000	1,939,898.40	922,567.68	0.35
		Base		29.341564	1,017,330.72	55.950000	1,939,898.40	922,567.68	0.35
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01								
		Local	88,613.000	11.243633	996,332.01	8.610000	762,957.93	-233,374.08	0.14
		Base		11.243633	996,332.01	8.610000	762,957.93	-233,374.08	0.14
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001								
		Local	8,322.000	59.744384	497,192.76	27.450000	228,438.90	-268,753.86	0.04
		Base		59.744384	497,192.76	27.450000	228,438.90	-268,753.86	0.04
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1								
		Local	18,313.000	23.532707	430,954.46	14.010000	256,565.13	-174,389.33	0.05
		Base		23.532707	430,954.46	14.010000	256,565.13	-174,389.33	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
207410101	CONMED CORP COMMON STOCK USD.01								
		Local	19,285.000	31.282528	603,283.55	49.160000	948,050.60	344,767.05	0.17
		Base		31.282528	603,283.55	49.160000	948,050.60	344,767.05	0.17
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01								
		Local	39,392.000	23.920515	942,276.91	23.670000	932,408.64	-9,868.27	0.17
		Base		23.920515	942,276.91	23.670000	932,408.64	-9,868.27	0.17
21075N204	CONTANGO OIL + GAS COMMON STOCK USD.04								
		Local	17,698.000	37.288674	659,934.95	7.160000	126,717.68	-533,217.27	0.02
		Base		37.288674	659,934.95	7.160000	126,717.68	-533,217.27	0.02
21676P103	COOPER STANDARD HOLDING COMMON STOCK USD.001								
		Local	13,779.000	99.288406	1,368,094.94	113.070000	1,557,991.53	189,896.59	0.28
		Base		99.288406	1,368,094.94	113.070000	1,557,991.53	189,896.59	0.28
218681104	CORE MARK HOLDING CO INC COMMON STOCK USD.01								
		Local	36,052.000	33.671312	1,213,918.15	35.020000	1,262,541.04	48,622.89	0.23
		Base		33.671312	1,213,918.15	35.020000	1,262,541.04	48,622.89	0.23
21870Q105	CORESITE REALTY CORP REIT USD.01								
		Local	26,409.000	47.204989	1,246,636.55	97.850000	2,584,120.65	1,337,484.10	0.46
		Base		47.204989	1,246,636.55	97.850000	2,584,120.65	1,337,484.10	0.46
221006109	CORVEL CORP COMMON STOCK USD.0001								
		Local	7,594.000	27.938449	212,164.58	44.500000	337,933.00	125,768.42	0.06
		Base		27.938449	212,164.58	44.500000	337,933.00	125,768.42	0.06
225223304	CRAY INC COMMON STOCK USD.01								
		Local	31,709.000	37.093719	1,176,204.75	17.900000	567,591.10	-608,613.65	0.10
		Base		37.093719	1,176,204.75	17.900000	567,591.10	-608,613.65	0.10
227046109	CROCS INC COMMON STOCK USD.001								
		Local	57,362.000	19.870079	1,139,787.45	6.230000	357,365.26	-782,422.19	0.06
		Base		19.870079	1,139,787.45	6.230000	357,365.26	-782,422.19	0.06
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001								
		Local	25,675.000	8.259981	212,075.02	13.970000	358,679.75	146,604.73	0.06
		Base		8.259981	212,075.02	13.970000	358,679.75	146,604.73	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
228903100	CRYOLIFE INC COMMON STOCK USD.01								
		Local	21,052.000	7.219130	151,977.12	18.150000	382,093.80	230,116.68	0.07
		Base		7.219130	151,977.12	18.150000	382,093.80	230,116.68	0.07
229669106	CUBIC CORP COMMON STOCK								
		Local	19,410.000	47.901651	929,771.04	51.900000	1,007,379.00	77,607.96	0.18
		Base		47.901651	929,771.04	51.900000	1,007,379.00	77,607.96	0.18
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0								
		Local	22,163.000	26.393543	584,960.09	30.930000	685,501.59	100,541.50	0.12
		Base		26.393543	584,960.09	30.930000	685,501.59	100,541.50	0.12
23282W605	CYTOKINETICS INC COMMON STOCK USD.001								
		Local	31,976.000	17.000200	543,598.40	16.400000	524,406.40	-19,192.00	0.09
		Base		17.000200	543,598.40	16.400000	524,406.40	-19,192.00	0.09
23331S100	DHI GROUP INC COMMON STOCK USD.01								
		Local	38,627.000	8.098443	312,818.57	3.850000	148,713.95	-164,104.62	0.03
		Base		8.098443	312,818.57	3.850000	148,713.95	-164,104.62	0.03
23332B106	DSP GROUP INC COMMON STOCK USD.001								
		Local	16,831.000	7.785574	131,038.99	12.450000	209,545.95	78,506.96	0.04
		Base		7.785574	131,038.99	12.450000	209,545.95	78,506.96	0.04
23334L102	DSW INC CLASS A COMMON STOCK								
		Local	52,342.000	20.936600	1,095,863.52	20.620000	1,079,292.04	-16,571.48	0.19
		Base		20.936600	1,095,863.52	20.620000	1,079,292.04	-16,571.48	0.19
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01								
		Local	12,010.000	59.690925	716,888.01	36.480000	438,124.80	-278,763.21	0.08
		Base		59.690925	716,888.01	36.480000	438,124.80	-278,763.21	0.08
234264109	DAKTRONICS INC COMMON STOCK								
		Local	31,216.000	10.353445	323,193.15	9.460000	295,303.36	-27,889.79	0.05
		Base		10.353445	323,193.15	9.460000	295,303.36	-27,889.79	0.05
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01								
		Local	128,216.000	16.845443	2,159,855.31	15.130000	1,939,908.08	-219,947.23	0.35
		Base		16.845443	2,159,855.31	15.130000	1,939,908.08	-219,947.23	0.35

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01								
		Local	29,144.000	41.249624	1,202,179.03	64.010000	1,865,507.44	663,328.41	0.33
		Base		41.249624	1,202,179.03	64.010000	1,865,507.44	663,328.41	0.33
247850100	DELTIC TIMBER CORP COMMON STOCK USD.01								
		Local	8,233.000	62.217294	512,234.98	77.370000	636,987.21	124,752.23	0.11
		Base		62.217294	512,234.98	77.370000	636,987.21	124,752.23	0.11
247916208	DENBURY RESOURCES INC COMMON STOCK USD.001								
		Local	309,922.000	2.197111	680,932.89	2.220000	688,026.84	7,093.95	0.12
		Base		2.197111	680,932.89	2.220000	688,026.84	7,093.95	0.12
249908104	DEPOMED INC COMMON STOCK								
		Local	48,339.000	12.188718	589,190.46	11.990000	579,584.61	-9,605.85	0.10
		Base		12.188718	589,190.46	11.990000	579,584.61	-9,605.85	0.10
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01								
		Local	155,839.000	10.563757	1,646,245.30	11.010000	1,715,787.39	69,542.09	0.31
		Base		10.563757	1,646,245.30	11.010000	1,715,787.39	69,542.09	0.31
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01								
		Local	20,574.000	11.231674	231,080.46	12.400000	255,117.60	24,037.14	0.05
		Base		11.231674	231,080.46	12.400000	255,117.60	24,037.14	0.05
253922108	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01								
		Local	24,200.000	14.324086	346,642.87	19.450000	470,690.00	124,047.13	0.08
		Base		14.324086	346,642.87	19.450000	470,690.00	124,047.13	0.08
254423106	DINEEQUITY INC COMMON STOCK USD.01								
		Local	13,057.000	61.799587	806,917.21	56.540000	738,242.78	-68,674.43	0.13
		Base		61.799587	806,917.21	56.540000	738,242.78	-68,674.43	0.13
254543101	DIODES INC COMMON STOCK USD.667								
		Local	29,703.000	24.666270	732,662.23	23.390000	694,753.17	-37,909.06	0.12
		Base		24.666270	732,662.23	23.390000	694,753.17	-37,909.06	0.12
25456K101	DIPLOMAT PHARMACY INC COMMON STOCK								
		Local	33,781.000	27.595125	932,190.92	15.600000	526,983.60	-405,207.32	0.09
		Base		27.595125	932,190.92	15.600000	526,983.60	-405,207.32	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
257867200	RR DONNELLEY + SONS CO W/I COMMON STOCK USD1.25								
		Local	54,359.000	25.172045	1,368,327.22	12.570000	683,292.63	-685,034.59	0.12
		Base		25.172045	1,368,327.22	12.570000	683,292.63	-685,034.59	0.12
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01								
		Local	20,305.000	26.145788	530,890.22	22.220000	451,177.10	-79,713.12	0.08
		Base		26.145788	530,890.22	22.220000	451,177.10	-79,713.12	0.08
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01								
		Local	23,665.000	39.431763	933,152.66	83.150000	1,967,744.75	1,034,592.09	0.35
		Base		39.431763	933,152.66	83.150000	1,967,744.75	1,034,592.09	0.35
268603107	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01								
		Local	16,748.000	13.323494	223,141.88	12.550000	210,187.40	-12,954.48	0.04
		Base		13.323494	223,141.88	12.550000	210,187.40	-12,954.48	0.04
26885G109	ERA GROUP INC COMMON STOCK USD.01								
		Local	15,115.000	20.349543	307,583.35	12.710000	192,111.65	-115,471.70	0.03
		Base		20.349543	307,583.35	12.710000	192,111.65	-115,471.70	0.03
269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	6,309.000	61.831534	390,095.15	90.590000	571,532.31	181,437.16	0.10
		Base		61.831534	390,095.15	90.590000	571,532.31	181,437.16	0.10
277276101	EASTGROUP PROPERTIES INC REIT								
		Local	25,933.000	50.219876	1,302,352.05	78.250000	2,029,257.25	726,905.20	0.36
		Base		50.219876	1,302,352.05	78.250000	2,029,257.25	726,905.20	0.36
278715206	EBIX INC COMMON STOCK USD.1								
		Local	16,918.000	21.394589	361,953.65	61.700000	1,043,840.60	681,886.95	0.19
		Base		21.394589	361,953.65	61.700000	1,043,840.60	681,886.95	0.19
27875T101	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001								
		Local	21,275.000	25.213590	536,419.12	18.750000	398,906.25	-137,512.87	0.07
		Base		25.213590	536,419.12	18.750000	398,906.25	-137,512.87	0.07
28238P109	EHEALTH INC COMMON STOCK USD.001								
		Local	12,993.000	16.391530	212,975.15	14.180000	184,240.74	-28,734.41	0.03
		Base		16.391530	212,975.15	14.180000	184,240.74	-28,734.41	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
282914100	8X8 INC COMMON STOCK USD.001								
		Local	70,783.000	10.295248	728,728.55	14.550000	1,029,892.65	301,164.10	0.18
		Base		10.295248	728,728.55	14.550000	1,029,892.65	301,164.10	0.18
283677854	EL PASO ELECTRIC CO COMMON STOCK								
		Local	31,571.000	33.634989	1,061,890.24	51.600000	1,629,063.60	567,173.36	0.29
		Base		33.634989	1,061,890.24	51.600000	1,629,063.60	567,173.36	0.29
285229100	ELECTRO SCIENTIFIC INDS INC COMMON STOCK								
		Local	25,431.000	11.861038	301,638.07	6.980000	177,508.38	-124,129.69	0.03
		Base		11.861038	301,638.07	6.980000	177,508.38	-124,129.69	0.03
286082102	ELECTRONICS FOR IMAGING COMMON STOCK USD.01								
		Local	36,143.000	24.369137	880,773.71	45.780000	1,654,626.54	773,852.83	0.29
		Base		24.369137	880,773.71	45.780000	1,654,626.54	773,852.83	0.29
288853104	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01								
		Local	9,410.000	22.592096	212,591.62	20.520000	193,093.20	-19,498.42	0.03
		Base		22.592096	212,591.62	20.520000	193,093.20	-19,498.42	0.03
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001								
		Local	26,921.000	21.777950	586,284.20	29.910000	805,207.11	218,922.91	0.14
		Base		21.777950	586,284.20	29.910000	805,207.11	218,922.91	0.14
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01								
		Local	25,023.000	18.550341	464,185.18	40.000000	1,000,920.00	536,734.82	0.18
		Base		18.550341	464,185.18	40.000000	1,000,920.00	536,734.82	0.18
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	10,817.000	45.649387	493,789.42	31.750000	343,439.75	-150,349.67	0.06
		Base		45.649387	493,789.42	31.750000	343,439.75	-150,349.67	0.06
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	18,332.000	29.231263	535,867.51	33.350000	611,372.20	75,504.69	0.11
		Base		29.231263	535,867.51	33.350000	611,372.20	75,504.69	0.11
292562105	ENCORE WIRE CORP COMMON STOCK USD.01								
		Local	16,141.000	29.018076	468,380.76	44.200000	713,432.20	245,051.44	0.13
		Base		29.018076	468,380.76	44.200000	713,432.20	245,051.44	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
29286C107	ENGILITY HOLDINGS INC COMMON STOCK USD.01								
		Local	13,741.000	21.717069	298,414.25	28.350000	389,557.35	91,143.10	0.07
		Base		21.717069	298,414.25	28.350000	389,557.35	91,143.10	0.07
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01								
		Local	16,669.000	47.222151	787,146.03	70.650000	1,177,664.85	390,518.82	0.21
		Base		47.222151	787,146.03	70.650000	1,177,664.85	390,518.82	0.21
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001								
		Local	18,098.000	27.542015	498,455.39	14.200000	256,991.60	-241,463.79	0.05
		Base		27.542015	498,455.39	14.200000	256,991.60	-241,463.79	0.05
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001								
		Local	37,243.000	12.342597	459,675.35	17.950000	668,511.85	208,836.50	0.12
		Base		12.342597	459,675.35	17.950000	668,511.85	208,836.50	0.12
294268107	EPLUS INC COMMON STOCK USD.01								
		Local	10,251.000	38.826001	398,005.34	71.250000	730,383.75	332,378.41	0.13
		Base		38.826001	398,005.34	71.250000	730,383.75	332,378.41	0.13
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	20,023.000	34.921665	699,236.50	58.850000	1,178,353.55	479,117.05	0.21
		Base		34.921665	699,236.50	58.850000	1,178,353.55	479,117.05	0.21
296689102	ESSENDANT INC COMMON STOCK USD.1								
		Local	29,169.000	33.436941	975,322.13	16.700000	487,122.30	-488,199.83	0.09
		Base		33.436941	975,322.13	16.700000	487,122.30	-488,199.83	0.09
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01								
		Local	19,830.000	22.321194	442,629.28	29.800000	590,934.00	148,304.72	0.11
		Base		22.321194	442,629.28	29.800000	590,934.00	148,304.72	0.11
29977A105	EVERCORE PARTNERS INC CL A COMMON STOCK USD.01								
		Local	30,507.000	45.379222	1,384,383.92	73.750000	2,249,891.25	865,507.33	0.40
		Base		45.379222	1,384,383.92	73.750000	2,249,891.25	865,507.33	0.40
300645108	EXAR CORP COMMON STOCK USD.0001								
		Local	33,275.000	7.351247	244,612.73	13.010000	432,907.75	188,295.02	0.08
		Base		7.351247	244,612.73	13.010000	432,907.75	188,295.02	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
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001								
		Local	26,077.000	28.926261	754,310.10	47.710000	1,244,133.67	489,823.57	0.22
		Base		28.926261	754,310.10	47.710000	1,244,133.67	489,823.57	0.22
30214U102	EXPONENT INC COMMON STOCK USD.001								
		Local	19,925.000	27.049177	538,954.85	61.150000	1,218,413.75	679,458.90	0.22
		Base		27.049177	538,954.85	61.150000	1,218,413.75	679,458.90	0.22
30219E103	EXPRESS INC COMMON STOCK								
		Local	61,037.000	17.796749	1,086,260.14	8.630000	526,749.31	-559,510.83	0.09
		Base		17.796749	1,086,260.14	8.630000	526,749.31	-559,510.83	0.09
30227H106	EXTERRAN CORP COMMON STOCK USD.01								
		Local	24,552.000	15.231160	373,955.44	27.370000	671,988.24	298,032.80	0.12
		Base		15.231160	373,955.44	27.370000	671,988.24	298,032.80	0.12
302301106	EZCORP INC CL A COMMON STOCK USD.01								
		Local	37,952.000	23.124385	877,616.67	9.050000	343,465.60	-534,151.07	0.06
		Base		23.124385	877,616.67	9.050000	343,465.60	-534,151.07	0.06
30281V108	FTD COS INC COMMON STOCK USD.0001								
		Local	13,349.000	24.504455	327,109.97	20.000000	266,980.00	-60,129.97	0.05
		Base		24.504455	327,109.97	20.000000	266,980.00	-60,129.97	0.05
311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	12,985.000	42.605466	553,231.98	36.650000	475,900.25	-77,331.73	0.08
		Base		42.605466	553,231.98	36.650000	475,900.25	-77,331.73	0.08
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0								
		Local	46,488.000	7.706954	358,280.90	15.610000	725,677.68	367,396.78	0.13
		Base		7.706954	358,280.90	15.610000	725,677.68	367,396.78	0.13
316394105	FIDELITY SOUTHERN CORP COMMON STOCK								
		Local	16,481.000	19.813243	326,542.05	22.520000	371,152.12	44,610.07	0.07
		Base		19.813243	326,542.05	22.520000	371,152.12	44,610.07	0.07
31660B101	FIESTA RESTAURANT GROUP COMMON STOCK USD.01								
		Local	20,956.000	24.219895	507,552.11	24.350000	510,278.60	2,726.49	0.09
		Base		24.219895	507,552.11	24.350000	510,278.60	2,726.49	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
317485100	FINANCIAL ENGINES INC COMMON STOCK USD.0001								
		Local	44,560.000	31.965355	1,424,376.22	42.500000	1,893,800.00	469,423.78	0.34
		Base		31.965355	1,424,376.22	42.500000	1,893,800.00	469,423.78	0.34
317923100	FINISH LINE/THE CL A COMMON STOCK USD.01								
		Local	31,572.000	21.418719	676,231.80	15.810000	499,153.32	-177,078.48	0.09
		Base		21.418719	676,231.80	15.810000	499,153.32	-177,078.48	0.09
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1								
		Local	121,837.000	5.278025	643,058.73	5.880000	716,401.56	73,342.83	0.13
		Base		5.278025	643,058.73	5.880000	716,401.56	73,342.83	0.13
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0								
		Local	68,233.000	6.151250	419,718.22	12.910000	880,888.03	461,169.81	0.16
		Base		6.151250	419,718.22	12.910000	880,888.03	461,169.81	0.16
320209109	FIRST FINANCIAL BANCORP COMMON STOCK								
		Local	48,260.000	16.617680	801,969.22	27.650000	1,334,389.00	532,419.78	0.24
		Base		16.617680	801,969.22	27.650000	1,334,389.00	532,419.78	0.24
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01								
		Local	51,473.000	20.387799	1,049,421.20	39.950000	2,056,346.35	1,006,925.15	0.37
		Base		20.387799	1,049,421.20	39.950000	2,056,346.35	1,006,925.15	0.37
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01								
		Local	63,100.000	12.755656	804,881.88	22.710000	1,433,001.00	628,119.12	0.26
		Base		12.755656	804,881.88	22.710000	1,433,001.00	628,119.12	0.26
32115D106	FIRST NBC BANK HOLDING CO COMMON STOCK								
		Local	12,425.000	37.154857	461,649.10	2.650000	32,926.25	-428,722.85	0.01
		Base		37.154857	461,649.10	2.650000	32,926.25	-428,722.85	0.01
33767D105	FIRSTCASH INC COMMON STOCK USD.01								
		Local	37,590.000	40.512399	1,522,861.08	51.950000	1,952,800.50	429,939.42	0.35
		Base		40.512399	1,522,861.08	51.950000	1,952,800.50	429,939.42	0.35
33829M101	FIVE BELOW COMMON STOCK USD.01								
		Local	42,722.000	33.107953	1,414,437.97	49.120000	2,098,504.64	684,066.67	0.37
		Base		33.107953	1,414,437.97	49.120000	2,098,504.64	684,066.67	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
343389102	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001								
		Local	42,158.000	20.183321	850,888.46	12.010000	506,317.58	-344,570.88	0.09
		Base		20.183321	850,888.46	12.010000	506,317.58	-344,570.88	0.09
346233109	FORESTAR GROUP INC COMMON STOCK USD1.0								
		Local	25,640.000	15.351321	393,607.88	14.150000	362,806.00	-30,801.88	0.06
		Base		15.351321	393,607.88	14.150000	362,806.00	-30,801.88	0.06
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01								
		Local	7,800.000	34.896517	272,192.83	40.550000	316,290.00	44,097.17	0.06
		Base		34.896517	272,192.83	40.550000	316,290.00	44,097.17	0.06
349853101	FORWARD AIR CORP COMMON STOCK USD.01								
		Local	23,531.000	35.572185	837,049.09	53.170000	1,251,143.27	414,094.18	0.22
		Base		35.572185	837,049.09	53.170000	1,251,143.27	414,094.18	0.22
34988V106	FOSSIL GROUP INC COMMON STOCK USD.01								
		Local	32,689.000	17.065490	557,853.79	17.250000	563,885.25	6,031.46	0.10
		Base		17.065490	557,853.79	17.250000	563,885.25	6,031.46	0.10
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001								
		Local	61,198.000	19.204180	1,175,257.38	23.330000	1,427,749.34	252,491.96	0.25
		Base		19.204180	1,175,257.38	23.330000	1,427,749.34	252,491.96	0.25
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001								
		Local	26,938.000	24.421670	657,870.95	30.050000	809,486.90	151,615.95	0.14
		Base		24.421670	657,870.95	30.050000	809,486.90	151,615.95	0.14
351793104	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01								
		Local	29,410.000	26.015146	765,105.45	15.780000	464,089.80	-301,015.65	0.08
		Base		26.015146	765,105.45	15.780000	464,089.80	-301,015.65	0.08
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1								
		Local	29,967.000	26.535720	795,195.91	41.100000	1,231,643.70	436,447.79	0.22
		Base		26.535720	795,195.91	41.100000	1,231,643.70	436,447.79	0.22
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001								
		Local	83,470.000	12.618665	1,053,279.99	12.130000	1,012,491.10	-40,788.89	0.18
		Base		12.618665	1,053,279.99	12.130000	1,012,491.10	-40,788.89	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
356108100	FRED S INC CLASS A COMMON STOCK								
		Local	27,381.000	14.019050	383,855.62	14.720000	403,048.32	19,192.70	0.07
		Base		14.019050	383,855.62	14.720000	403,048.32	19,192.70	0.07
359694106	H.B. FULLER CO. COMMON STOCK USD1.0								
		Local	39,101.000	28.372930	1,109,409.93	52.830000	2,065,705.83	956,295.90	0.37
		Base		28.372930	1,109,409.93	52.830000	2,065,705.83	956,295.90	0.37
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001								
		Local	17,697.000	15.217779	269,309.04	15.460000	273,595.62	4,286.58	0.05
		Base		15.217779	269,309.04	15.460000	273,595.62	4,286.58	0.05
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01								
		Local	34,076.000	38.412533	1,308,945.48	23.700000	807,601.20	-501,344.28	0.14
		Base		38.412533	1,308,945.48	23.700000	807,601.20	-501,344.28	0.14
36473H104	GANNETT CO INC COMMON STOCK								
		Local	88,415.000	12.274920	1,085,287.03	8.360000	739,149.40	-346,137.63	0.13
		Base		12.274920	1,085,287.03	8.360000	739,149.40	-346,137.63	0.13
369300108	GENERAL CABLE CORP COMMON STOCK USD.01								
		Local	38,587.000	23.768575	917,158.02	18.000000	694,566.00	-222,592.02	0.12
		Base		23.768575	917,158.02	18.000000	694,566.00	-222,592.02	0.12
369385109	GENERAL COMMUNICATION INC A COMMON STOCK								
		Local	20,612.000	11.273801	232,375.58	37.440000	771,713.28	539,337.70	0.14
		Base		11.273801	232,375.58	37.440000	771,713.28	539,337.70	0.14
371532102	GENESCO INC COMMON STOCK USD1.0								
		Local	15,468.000	55.592081	859,898.31	53.300000	824,444.40	-35,453.91	0.15
		Base		55.592081	859,898.31	53.300000	824,444.40	-35,453.91	0.15
37253A103	GENTHERM INC COMMON STOCK								
		Local	28,477.000	50.857100	1,448,257.65	37.150000	1,057,920.55	-390,337.10	0.19
		Base		50.857100	1,448,257.65	37.150000	1,057,920.55	-390,337.10	0.19
37364X109	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	10,458.000	45.008693	470,700.91	16.540000	172,975.32	-297,725.59	0.03
		Base		45.008693	470,700.91	16.540000	172,975.32	-297,725.59	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
374297109	GETTY REALTY CORP REIT USD.01								
		Local	21,238.000	20.312736	431,401.89	25.600000	543,692.80	112,290.91	0.10
		Base		20.312736	431,401.89	25.600000	543,692.80	112,290.91	0.10
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01								
		Local	24,583.000	14.756742	362,765.00	39.250000	964,882.75	602,117.75	0.17
		Base		14.756742	362,765.00	39.250000	964,882.75	602,117.75	0.17
37518B102	GIGAMON INC COMMON STOCK USD.0001								
		Local	23,903.000	36.071600	862,219.45	31.700000	757,725.10	-104,494.35	0.14
		Base		36.071600	862,219.45	31.700000	757,725.10	-104,494.35	0.14
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01								
		Local	59,568.000	16.947851	1,009,549.56	33.780000	2,012,207.04	1,002,657.48	0.36
		Base		16.947851	1,009,549.56	33.780000	2,012,207.04	1,002,657.48	0.36
377316104	GLATFELTER COMMON STOCK USD.01								
		Local	33,906.000	19.602839	664,653.87	21.510000	729,318.06	64,664.19	0.13
		Base		19.602839	664,653.87	21.510000	729,318.06	64,664.19	0.13
38376A103	GOVERNMENT PROPERTIES INCOME REIT USD.01								
		Local	55,376.000	23.001814	1,273,748.47	21.320000	1,180,616.32	-93,132.15	0.21
		Base		23.001814	1,273,748.47	21.320000	1,180,616.32	-93,132.15	0.21
391416104	GREAT WESTERN BANCORP INC COMMON STOCK USD.01								
		Local	45,687.000	31.183898	1,424,698.74	41.200000	1,882,304.40	457,605.66	0.34
		Base		31.183898	1,424,698.74	41.200000	1,882,304.40	457,605.66	0.34
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001								
		Local	34,695.000	21.337538	740,305.87	34.290000	1,189,691.55	449,385.68	0.21
		Base		21.337538	740,305.87	34.290000	1,189,691.55	449,385.68	0.21
393222104	GREEN PLAINS INC COMMON STOCK USD.001								
		Local	27,641.000	23.615943	652,768.29	23.000000	635,743.00	-17,025.29	0.11
		Base		23.615943	652,768.29	23.000000	635,743.00	-17,025.29	0.11
393657101	GREENBRIER COMPANIES INC COMMON STOCK								
		Local	22,082.000	32.933287	727,232.84	43.450000	959,462.90	232,230.06	0.17
		Base		32.933287	727,232.84	43.450000	959,462.90	232,230.06	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
395259104	GREENHILL + CO INC COMMON STOCK USD.01								
		Local	21,410.000	45.225125	968,269.93	25.300000	541,673.00	-426,596.93	0.10
		Base		45.225125	968,269.93	25.300000	541,673.00	-426,596.93	0.10
398433102	GRIFFON CORP COMMON STOCK USD.25								
		Local	24,283.000	11.663597	283,227.13	24.000000	582,792.00	299,564.87	0.10
		Base		11.663597	283,227.13	24.000000	582,792.00	299,564.87	0.10
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	15,480.000	53.374274	826,233.76	68.950000	1,067,346.00	241,112.24	0.19
		Base		53.374274	826,233.76	68.950000	1,067,346.00	241,112.24	0.19
401617105	GUESS? INC COMMON STOCK USD.01								
		Local	47,937.000	13.636611	653,698.20	11.160000	534,976.92	-118,721.28	0.10
		Base		13.636611	653,698.20	11.160000	534,976.92	-118,721.28	0.10
402307102	GULF ISLAND FABRICATION INC COMMON STOCK								
		Local	10,635.000	25.310906	269,181.49	9.950000	105,818.25	-163,363.24	0.02
		Base		25.310906	269,181.49	9.950000	105,818.25	-163,363.24	0.02
40416E103	HCI GROUP INC COMMON STOCK								
		Local	6,643.000	42.083127	279,558.21	47.690000	316,804.67	37,246.46	0.06
		Base		42.083127	279,558.21	47.690000	316,804.67	37,246.46	0.06
40418F108	HFF INC CLASS A COMMON STOCK USD.01								
		Local	27,377.000	20.655973	565,498.58	31.400000	859,637.80	294,139.22	0.15
		Base		20.655973	565,498.58	31.400000	859,637.80	294,139.22	0.15
40425J101	HMS HOLDINGS CORP COMMON STOCK USD.01								
		Local	65,039.000	14.565536	947,327.92	20.470000	1,331,348.33	384,020.41	0.24
		Base		14.565536	947,327.92	20.470000	1,331,348.33	384,020.41	0.24
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01								
		Local	40,481.000	33.706705	1,364,481.13	41.880000	1,695,344.28	330,863.15	0.30
		Base		33.706705	1,364,481.13	41.880000	1,695,344.28	330,863.15	0.30
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001								
		Local	25,164.000	12.013773	302,314.58	29.050000	731,014.20	428,699.62	0.13
		Base		12.013773	302,314.58	29.050000	731,014.20	428,699.62	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
413160102	HARMONIC INC COMMON STOCK USD.001								
		Local	62,096.000	6.155560	382,235.65	5.800000	360,156.80	-22,078.85	0.06
		Base		6.155560	382,235.65	5.800000	360,156.80	-22,078.85	0.06
415864107	HARSCO CORP COMMON STOCK USD1.25								
		Local	62,415.000	15.864825	990,203.03	13.050000	814,515.75	-175,687.28	0.15
		Base		15.864825	990,203.03	13.050000	814,515.75	-175,687.28	0.15
419596101	HAVERTY FURNITURE COMMON STOCK USD1.0								
		Local	15,026.000	14.683447	220,633.48	24.650000	370,390.90	149,757.42	0.07
		Base		14.683447	220,633.48	24.650000	370,390.90	149,757.42	0.07
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01								
		Local	41,603.000	27.571018	1,147,037.06	54.300000	2,259,042.90	1,112,005.84	0.40
		Base		27.571018	1,147,037.06	54.300000	2,259,042.90	1,112,005.84	0.40
420261109	HAWKINS INC COMMON STOCK USD.05								
		Local	7,449.000	39.095475	291,222.19	51.100000	380,643.90	89,421.71	0.07
		Base		39.095475	291,222.19	51.100000	380,643.90	89,421.71	0.07
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001								
		Local	9,738.000	54.545908	531,168.05	42.290000	411,820.02	-119,348.03	0.07
		Base		54.545908	531,168.05	42.290000	411,820.02	-119,348.03	0.07
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01								
		Local	56,678.000	21.333566	1,209,143.85	45.910000	2,602,086.98	1,392,943.13	0.46
		Base		21.333566	1,209,143.85	45.910000	2,602,086.98	1,392,943.13	0.46
42210P102	HEADWATERS INC COMMON STOCK USD.001								
		Local	58,293.000	7.180407	418,567.45	23.760000	1,385,041.68	966,474.23	0.25
		Base		7.180407	418,567.45	23.760000	1,385,041.68	966,474.23	0.25
42222N103	HEALTHSTREAM INC COMMON STOCK								
		Local	19,789.000	27.314737	540,531.34	27.790000	549,936.31	9,404.97	0.10
		Base		27.314737	540,531.34	27.790000	549,936.31	9,404.97	0.10
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001								
		Local	34,198.000	32.991816	1,128,254.11	45.520000	1,556,692.96	428,438.85	0.28
		Base		32.991816	1,128,254.11	45.520000	1,556,692.96	428,438.85	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
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01								
		33,715.000	Local	17.620164	594,063.84	20.120000	678,345.80	84,281.96	0.12
			Base	17.620164	594,063.84	20.120000	678,345.80	84,281.96	0.12
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01								
		14,465.000	Local	21.491863	310,879.80	21.500000	310,997.50	117.70	0.06
			Base	21.491863	310,879.80	21.500000	310,997.50	117.70	0.06
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK								
		106,895.000	Local	6.275038	670,770.17	6.120000	654,197.40	-16,572.77	0.12
			Base	6.275038	670,770.17	6.120000	654,197.40	-16,572.77	0.12
427825500	HERSHA HOSPITALITY TRUST REIT USD.01								
		32,516.000	Local	19.564175	636,148.70	18.440000	599,595.04	-36,553.66	0.11
			Base	19.564175	636,148.70	18.440000	599,595.04	-36,553.66	0.11
42805E306	HESKA CORP COMMON STOCK USD.001								
		4,833.000	Local	105.498800	509,875.70	108.250000	523,172.25	13,296.55	0.09
			Base	105.498800	509,875.70	108.250000	523,172.25	13,296.55	0.09
428567101	HIBBETT SPORTS INC COMMON STOCK USD.01								
		17,096.000	Local	41.434584	708,365.65	26.000000	444,496.00	-263,869.65	0.08
			Base	41.434584	708,365.65	26.000000	444,496.00	-263,869.65	0.08
431571108	HILLENBRAND INC COMMON STOCK								
		49,579.000	Local	23.838158	1,181,872.05	36.900000	1,829,465.10	647,593.05	0.33
			Base	23.838158	1,181,872.05	36.900000	1,829,465.10	647,593.05	0.33
436893200	HOME BANCSHARES INC COMMON STOCK USD.01								
		98,251.000	Local	10.742937	1,055,504.28	25.450000	2,500,487.95	1,444,983.67	0.45
			Base	10.742937	1,055,504.28	25.450000	2,500,487.95	1,444,983.67	0.45
43785V102	HOMESTREET INC COMMON STOCK								
		19,610.000	Local	31.770114	623,011.93	26.000000	509,860.00	-113,151.93	0.09
			Base	31.770114	623,011.93	26.000000	509,860.00	-113,151.93	0.09
43940T109	HOPE BANCORP INC COMMON STOCK USD.001								
		98,958.000	Local	9.758408	965,672.52	18.310000	1,811,920.98	846,248.46	0.32
			Base	9.758408	965,672.52	18.310000	1,811,920.98	846,248.46	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
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001								
		31,400.000	Local	19.502030	612,363.75	38.650000	1,213,610.00	601,246.25	0.22
			Base	19.502030	612,363.75	38.650000	1,213,610.00	601,246.25	0.22
440543106	HORNBECK OFFSHORE SERVICES COMMON STOCK USD.01								
		25,264.000	Local	29.532846	746,117.81	3.410000	86,150.24	-659,967.57	0.02
			Base	29.532846	746,117.81	3.410000	86,150.24	-659,967.57	0.02
443320106	HUB GROUP INC CL A COMMON STOCK USD.01								
		26,054.000	Local	35.628386	928,261.98	39.150000	1,020,014.10	91,752.12	0.18
			Base	35.628386	928,261.98	39.150000	1,020,014.10	91,752.12	0.18
44930G107	ICU MEDICAL INC COMMON STOCK USD.1								
		11,554.000	Local	59.302936	685,186.12	153.800000	1,777,005.20	1,091,819.08	0.32
			Base	59.302936	685,186.12	153.800000	1,777,005.20	1,091,819.08	0.32
44967H101	ILG INC COMMON STOCK USD.01								
		82,382.000	Local	14.926333	1,229,661.20	24.110000	1,986,230.02	756,568.82	0.35
			Base	14.926333	1,229,661.20	24.110000	1,986,230.02	756,568.82	0.35
451055107	ICONIX BRAND GROUP INC COMMON STOCK USD.001								
		43,692.000	Local	19.753540	863,071.68	7.000000	305,844.00	-557,227.68	0.05
			Base	19.753540	863,071.68	7.000000	305,844.00	-557,227.68	0.05
45256B101	IMPAX LABORATORIES INC COMMON STOCK USD.01								
		57,406.000	Local	22.843681	1,311,364.34	14.050000	806,554.30	-504,810.04	0.14
			Base	22.843681	1,311,364.34	14.050000	806,554.30	-504,810.04	0.14
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01								
		21,050.000	Local	32.909100	692,736.56	63.300000	1,332,465.00	639,728.44	0.24
			Base	32.909100	692,736.56	63.300000	1,332,465.00	639,728.44	0.24
45665Q103	INFINITY PROPERTY + CASUALTY COMMON STOCK								
		8,593.000	Local	59.554740	511,753.88	99.250000	852,855.25	341,101.37	0.15
			Base	59.554740	511,753.88	99.250000	852,855.25	341,101.37	0.15
45688C107	INGEVITY CORP COMMON STOCK USD.01								
		32,772.000	Local	26.959852	883,528.28	63.230000	2,072,173.56	1,188,645.28	0.37
			Base	26.959852	883,528.28	63.230000	2,072,173.56	1,188,645.28	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
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01								
		27,622.000	Local	19.197250	530,266.44	42.100000	1,162,886.20	632,619.76	0.21
			Base	19.197250	530,266.44	42.100000	1,162,886.20	632,619.76	0.21
45768S105	INNOSPEC INC COMMON STOCK USD.01								
		18,737.000	Local	47.336941	886,952.26	66.000000	1,236,642.00	349,689.74	0.22
			Base	47.336941	886,952.26	66.000000	1,236,642.00	349,689.74	0.22
45774N108	INNOPHOS HOLDINGS INC COMMON STOCK USD.001								
		15,146.000	Local	50.161099	759,740.01	47.940000	726,099.24	-33,640.77	0.13
			Base	50.161099	759,740.01	47.940000	726,099.24	-33,640.77	0.13
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK								
		13,596.000	Local	40.614406	552,193.46	34.810000	473,276.76	-78,916.70	0.08
			Base	40.614406	552,193.46	34.810000	473,276.76	-78,916.70	0.08
45778Q107	INSPERITY INC COMMON STOCK USD.01								
		14,549.000	Local	37.832437	550,424.13	91.350000	1,329,051.15	778,627.02	0.24
			Base	37.832437	550,424.13	91.350000	1,329,051.15	778,627.02	0.24
45780L104	INOGEN INC COMMON STOCK USD.001								
		12,591.000	Local	46.550657	586,119.32	82.890000	1,043,667.99	457,548.67	0.19
			Base	46.550657	586,119.32	82.890000	1,043,667.99	457,548.67	0.19
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01								
		15,579.000	Local	25.921043	403,823.93	53.350000	831,139.65	427,315.72	0.15
			Base	25.921043	403,823.93	53.350000	831,139.65	427,315.72	0.15
45781M101	INNOVIVA INC COMMON STOCK								
		60,352.000	Local	10.579619	638,501.19	11.785000	711,248.32	72,747.13	0.13
			Base	10.579619	638,501.19	11.785000	711,248.32	72,747.13	0.13
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01								
		46,532.000	Local	22.907370	1,065,925.72	45.970000	2,139,076.04	1,073,150.32	0.38
			Base	22.907370	1,065,925.72	45.970000	2,139,076.04	1,073,150.32	0.38
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001								
		21,476.000	Local	27.469037	589,925.04	36.750000	789,243.00	199,317.96	0.14
			Base	27.469037	589,925.04	36.750000	789,243.00	199,317.96	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
458334109	INTER PARFUMS INC COMMON STOCK USD.001								
		Local	13,317.000	22.089465	294,165.41	37.950000	505,380.15	211,214.74	0.09
		Base		22.089465	294,165.41	37.950000	505,380.15	211,214.74	0.09
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01								
		Local	52,920.000	22.963404	1,215,223.32	34.830000	1,843,203.60	627,980.28	0.33
		Base		22.963404	1,215,223.32	34.830000	1,843,203.60	627,980.28	0.33
458665304	INTERFACE INC COMMON STOCK USD.1								
		Local	49,998.000	16.418584	820,896.38	19.900000	994,960.20	174,063.82	0.18
		Base		16.418584	820,896.38	19.900000	994,960.20	174,063.82	0.18
46116V105	INTL FCSTONE INC COMMON STOCK USD.01								
		Local	11,739.000	29.834594	350,228.30	37.350000	438,451.65	88,223.35	0.08
		Base		29.834594	350,228.30	37.350000	438,451.65	88,223.35	0.08
461203101	INVACARE CORP COMMON STOCK USD.25								
		Local	24,677.000	23.229293	573,229.26	14.700000	362,751.90	-210,477.36	0.06
		Base		23.229293	573,229.26	14.700000	362,751.90	-210,477.36	0.06
46145F105	INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01								
		Local	24,580.000	14.648725	360,065.65	19.910000	489,387.80	129,322.15	0.09
		Base		14.648725	360,065.65	19.910000	489,387.80	129,322.15	0.09
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001								
		Local	62,707.000	9.457870	593,074.68	10.600000	664,694.20	71,619.52	0.12
		Base		9.457870	593,074.68	10.600000	664,694.20	71,619.52	0.12
462726100	IROBOT CORP COMMON STOCK USD.01								
		Local	21,209.000	29.517344	626,033.34	79.740000	1,691,205.66	1,065,172.32	0.30
		Base		29.517344	626,033.34	79.740000	1,691,205.66	1,065,172.32	0.30
465741106	ITRON INC COMMON STOCK								
		Local	25,956.000	34.913118	906,204.90	64.850000	1,683,246.60	777,041.70	0.30
		Base		34.913118	906,204.90	64.850000	1,683,246.60	777,041.70	0.30
466032109	J + J SNACK FOODS CORP COMMON STOCK								
		Local	11,651.000	63.876511	744,225.23	134.580000	1,567,991.58	823,766.35	0.28
		Base		63.876511	744,225.23	134.580000	1,567,991.58	823,766.35	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
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01								
			24,487.000	Local	27.095672	663,491.71	88.650000	2,170,772.55	1,507,280.84	0.39
				Base	27.095672	663,491.71	88.650000	2,170,772.55	1,507,280.84	0.39
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01								
			13,609.000	Local	59.084844	804,085.64	84.410000	1,148,735.69	344,650.05	0.20
				Base	59.084844	804,085.64	84.410000	1,148,735.69	344,650.05	0.20
483548103	KAMAN CORP COMMON STOCK USD1.0								
			21,087.000	Local	35.575104	750,172.22	48.010000	1,012,386.87	262,214.65	0.18
				Base	35.575104	750,172.22	48.010000	1,012,386.87	262,214.65	0.18
48562P103	KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001								
			68,487.000	Local	13.314186	911,848.69	21.090000	1,444,390.83	532,542.14	0.26
				Base	13.314186	911,848.69	21.090000	1,444,390.83	532,542.14	0.26
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0								
			22,759.000	Local	16.888962	384,375.88	22.320000	507,980.88	123,605.00	0.09
				Base	16.888962	384,375.88	22.320000	507,980.88	123,605.00	0.09
494580103	KINDRED HEALTHCARE INC COMMON STOCK USD.25								
			66,265.000	Local	15.520614	1,028,473.46	9.600000	636,144.00	-392,329.46	0.11
				Base	15.520614	1,028,473.46	9.600000	636,144.00	-392,329.46	0.11
497498105	KIRKLAND S INC COMMON STOCK								
			11,387.000	Local	14.333597	163,216.67	11.760000	133,911.12	-29,305.55	0.02
				Base	14.333597	163,216.67	11.760000	133,911.12	-29,305.55	0.02
49803T300	KITE REALTY GROUP TRUST REIT USD.01								
			65,033.000	Local	24.419749	1,588,089.55	20.360000	1,324,071.88	-264,017.67	0.24
				Base	24.419749	1,588,089.55	20.360000	1,324,071.88	-264,017.67	0.24
499064103	KNIGHT TRANSPORTATION INC COMMON STOCK USD.01								
			51,896.000	Local	19.686590	1,021,655.27	34.300000	1,780,032.80	758,377.53	0.32
				Base	19.686590	1,021,655.27	34.300000	1,780,032.80	758,377.53	0.32
500600101	KOPIN CORP COMMON STOCK USD.01								
			47,297.000	Local	3.951055	186,873.06	4.080000	192,971.76	6,098.70	0.03
				Base	3.951055	186,873.06	4.080000	192,971.76	6,098.70	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
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01								
		Local	16,086.000	35.145837	565,355.94	42.450000	682,850.70	117,494.76	0.12
		Base		35.145837	565,355.94	42.450000	682,850.70	117,494.76	0.12
500643200	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01								
		Local	44,698.000	19.719210	881,409.23	32.400000	1,448,215.20	566,805.97	0.26
		Base		19.719210	881,409.23	32.400000	1,448,215.20	566,805.97	0.26
50077C106	KRATON CORP COMMON STOCK USD.01								
		Local	24,065.000	28.431375	684,201.05	32.710000	787,166.15	102,965.10	0.14
		Base		28.431375	684,201.05	32.710000	787,166.15	102,965.10	0.14
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK								
		Local	55,233.000	10.670563	589,367.22	22.320000	1,232,800.56	643,433.34	0.22
		Base		10.670563	589,367.22	22.320000	1,232,800.56	643,433.34	0.22
50187A107	LHC GROUP INC COMMON STOCK USD.01								
		Local	11,602.000	26.969654	312,901.92	54.100000	627,668.20	314,766.28	0.11
		Base		26.969654	312,901.92	54.100000	627,668.20	314,766.28	0.11
50187T106	LGI HOMES INC COMMON STOCK USD.01								
		Local	13,254.000	37.268032	493,950.49	31.830000	421,874.82	-72,075.67	0.08
		Base		37.268032	493,950.49	31.830000	421,874.82	-72,075.67	0.08
50189K103	LCI INDUSTRIES COMMON STOCK USD.01								
		Local	19,270.000	35.620566	686,408.30	101.150000	1,949,160.50	1,262,752.20	0.35
		Base		35.620566	686,408.30	101.150000	1,949,160.50	1,262,752.20	0.35
502160104	LSB INDUSTRIES INC COMMON STOCK USD.1								
		Local	15,920.000	34.390821	547,501.87	11.020000	175,438.40	-372,063.47	0.03
		Base		34.390821	547,501.87	11.020000	175,438.40	-372,063.47	0.03
502175102	LTC PROPERTIES INC REIT USD.01								
		Local	30,813.000	34.893065	1,075,160.02	47.840000	1,474,093.92	398,933.90	0.26
		Base		34.893065	1,075,160.02	47.840000	1,474,093.92	398,933.90	0.26
50218P107	LSC COMMUNICATIONS INC COMMON STOCK USD.01								
		Local	25,260.000	32.601992	823,526.32	25.870000	653,476.20	-170,050.12	0.12
		Base		32.601992	823,526.32	25.870000	653,476.20	-170,050.12	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
505336107	LA Z BOY INC COMMON STOCK USD1.0								
		Local	38,000.000	13.781113	523,682.29	27.900000	1,060,200.00	536,517.71	0.19
		Base		13.781113	523,682.29	27.900000	1,060,200.00	536,517.71	0.19
51476K103	LANDAUER INC COMMON STOCK USD.1								
		Local	7,490.000	52.374517	392,285.13	52.600000	393,974.00	1,688.87	0.07
		Base		52.374517	392,285.13	52.600000	393,974.00	1,688.87	0.07
516012101	LANNETT CO INC COMMON STOCK USD.001								
		Local	22,869.000	39.052815	893,098.83	26.000000	594,594.00	-298,504.83	0.11
		Base		39.052815	893,098.83	26.000000	594,594.00	-298,504.83	0.11
52471Y106	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	32,429.000	20.051085	650,236.63	37.810000	1,226,140.49	575,903.86	0.22
		Base		20.051085	650,236.63	37.810000	1,226,140.49	575,903.86	0.22
52603B107	LENDINGTREE INC COMMON STOCK USD.01								
		Local	5,622.000	86.827978	488,146.89	140.900000	792,139.80	303,992.91	0.14
		Base		86.827978	488,146.89	140.900000	792,139.80	303,992.91	0.14
529043101	LEXINGTON REALTY TRUST REIT USD.0001								
		Local	168,393.000	9.641820	1,623,615.00	10.170000	1,712,556.81	88,941.81	0.31
		Base		9.641820	1,623,615.00	10.170000	1,712,556.81	88,941.81	0.31
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001								
		Local	14,772.000	64.348440	950,555.16	111.170000	1,642,203.24	691,648.08	0.29
		Base		64.348440	950,555.16	111.170000	1,642,203.24	691,648.08	0.29
535555106	LINDSAY CORP COMMON STOCK USD1.0								
		Local	8,275.000	69.422052	574,467.48	86.860000	718,766.50	144,299.02	0.13
		Base		69.422052	574,467.48	86.860000	718,766.50	144,299.02	0.13
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001								
		Local	19,059.000	25.302867	482,247.34	7.800000	148,660.20	-333,587.14	0.03
		Base		25.302867	482,247.34	7.800000	148,660.20	-333,587.14	0.03
536797103	LITHIA MOTORS INC CL A COMMON STOCK								
		Local	18,613.000	41.454213	771,587.26	95.550000	1,778,472.15	1,006,884.89	0.32
		Base		41.454213	771,587.26	95.550000	1,778,472.15	1,006,884.89	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
538146101	LIVEPERSON INC COMMON STOCK USD.001								
		Local	41,515.000	11.983575	497,498.13	7.050000	292,680.75	-204,817.38	0.05
		Base		11.983575	497,498.13	7.050000	292,680.75	-204,817.38	0.05
55003T107	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001								
		Local	21,989.000	28.191600	619,905.09	24.550000	539,829.95	-80,075.14	0.10
		Base		28.191600	619,905.09	24.550000	539,829.95	-80,075.14	0.10
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001								
		Local	43,179.000	26.221805	1,132,231.31	42.750000	1,845,902.25	713,670.94	0.33
		Base		26.221805	1,132,231.31	42.750000	1,845,902.25	713,670.94	0.33
55027E102	LUMINEX CORP COMMON STOCK USD.001								
		Local	29,005.000	22.103748	641,119.21	18.830000	546,164.15	-94,955.06	0.10
		Base		22.103748	641,119.21	18.830000	546,164.15	-94,955.06	0.10
550283105	LUMOS NETWORKS CORP COMMON STOCK USD.01								
		Local	18,352.000	14.468689	265,529.38	17.910000	328,684.32	63,154.94	0.06
		Base		14.468689	265,529.38	17.910000	328,684.32	63,154.94	0.06
550819106	LYDALL INC COMMON STOCK USD.1								
		Local	13,415.000	15.193125	203,815.77	52.400000	702,946.00	499,130.23	0.13
		Base		15.193125	203,815.77	52.400000	702,946.00	499,130.23	0.13
552074700	WILLIAM LYON HOMES CL A COMMON STOCK USD.01								
		Local	18,248.000	19.565200	357,025.77	22.000000	401,456.00	44,430.23	0.07
		Base		19.565200	357,025.77	22.000000	401,456.00	44,430.23	0.07
552676108	MDC HOLDINGS INC COMMON STOCK USD.01								
		Local	32,142.000	22.611785	726,787.99	31.010000	996,723.42	269,935.43	0.18
		Base		22.611785	726,787.99	31.010000	996,723.42	269,935.43	0.18
55305B101	M/I HOMES INC COMMON STOCK USD.01								
		Local	19,275.000	16.363198	315,400.64	27.160000	523,509.00	208,108.36	0.09
		Base		16.363198	315,400.64	27.160000	523,509.00	208,108.36	0.09
55306N104	MKS INSTRUMENTS INC COMMON STOCK								
		Local	41,897.000	29.041135	1,216,736.45	78.250000	3,278,440.25	2,061,703.80	0.58
		Base		29.041135	1,216,736.45	78.250000	3,278,440.25	2,061,703.80	0.58

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
553777103	MTS SYSTEMS CORP COMMON STOCK USD.25								
		Local	12,980.000	45.687811	593,027.79	46.450000	602,921.00	9,893.21	0.11
		Base		45.687811	593,027.79	46.450000	602,921.00	9,893.21	0.11
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01								
		Local	12,505.000	30.679827	383,651.24	42.260000	528,461.30	144,810.06	0.09
		Base		30.679827	383,651.24	42.260000	528,461.30	144,810.06	0.09
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001								
		Local	41,952.000	26.547089	1,113,703.46	38.050000	1,596,273.60	482,570.14	0.28
		Base		26.547089	1,113,703.46	38.050000	1,596,273.60	482,570.14	0.28
559079207	MAGELLAN HEALTH INC COMMON STOCK USD.01								
		Local	18,370.000	53.579333	984,252.35	68.800000	1,263,856.00	279,603.65	0.23
		Base		53.579333	984,252.35	68.800000	1,263,856.00	279,603.65	0.23
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01								
		Local	19,893.000	29.592389	588,681.39	35.500000	706,201.50	117,520.11	0.13
		Base		29.592389	588,681.39	35.500000	706,201.50	117,520.11	0.13
566330106	MARCUS CORPORATION COMMON STOCK USD1.0								
		Local	14,737.000	12.977236	191,245.52	33.800000	498,110.60	306,865.08	0.09
		Base		12.977236	191,245.52	33.800000	498,110.60	306,865.08	0.09
567908108	MARINEMAX INC COMMON STOCK USD.001								
		Local	18,894.000	11.451593	216,366.39	20.350000	384,492.90	168,126.51	0.07
		Base		11.451593	216,366.39	20.350000	384,492.90	168,126.51	0.07
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01								
		Local	18,983.000	30.182240	572,949.46	110.180000	2,091,546.94	1,518,597.48	0.37
		Base		30.182240	572,949.46	110.180000	2,091,546.94	1,518,597.48	0.37
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01								
		Local	18,036.000	21.735491	392,021.31	24.800000	447,292.80	55,271.49	0.08
		Base		21.735491	392,021.31	24.800000	447,292.80	55,271.49	0.08
576690101	MATERION CORP COMMON STOCK								
		Local	15,529.000	32.996378	512,400.75	38.050000	590,878.45	78,477.70	0.11
		Base		32.996378	512,400.75	38.050000	590,878.45	78,477.70	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
576853105	MATRIX SERVICE CO COMMON STOCK USD.01								
		Local	20,701.000	14.960897	309,705.52	11.750000	243,236.75	-66,468.77	0.04
		Base		14.960897	309,705.52	11.750000	243,236.75	-66,468.77	0.04
57686G105	MATSON INC COMMON STOCK								
		Local	33,565.000	26.076122	875,245.02	31.700000	1,064,010.50	188,765.48	0.19
		Base		26.076122	875,245.02	31.700000	1,064,010.50	188,765.48	0.19
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0								
		Local	25,105.000	43.272475	1,086,355.48	68.550000	1,720,947.75	634,592.27	0.31
		Base		43.272475	1,086,355.48	68.550000	1,720,947.75	634,592.27	0.31
584688105	MEDICINES COMPANY COMMON STOCK USD.001								
		Local	55,563.000	23.717120	1,317,794.36	49.320000	2,740,367.16	1,422,572.80	0.49
		Base		23.717120	1,317,794.36	49.320000	2,740,367.16	1,422,572.80	0.49
58470H101	MEDIFAST INC COMMON STOCK USD.001								
		Local	8,669.000	24.710757	214,217.55	46.320000	401,548.08	187,330.53	0.07
		Base		24.710757	214,217.55	46.320000	401,548.08	187,330.53	0.07
58471A105	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01								
		Local	42,672.000	25.103186	1,071,203.17	65.430000	2,792,028.96	1,720,825.79	0.50
		Base		25.103186	1,071,203.17	65.430000	2,792,028.96	1,720,825.79	0.50
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01								
		Local	37,320.000	19.214864	717,098.74	37.380000	1,395,021.60	677,922.86	0.25
		Base		19.214864	717,098.74	37.380000	1,395,021.60	677,922.86	0.25
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK								
		Local	32,851.000	20.192050	663,329.02	14.800000	486,194.80	-177,134.22	0.09
		Base		20.192050	663,329.02	14.800000	486,194.80	-177,134.22	0.09
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK								
		Local	38,260.000	17.061366	652,767.85	33.700000	1,289,362.00	636,594.15	0.23
		Base		17.061366	652,767.85	33.700000	1,289,362.00	636,594.15	0.23
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01								
		Local	29,355.000	30.687679	900,836.82	38.950000	1,143,377.25	242,540.43	0.20
		Base		30.687679	900,836.82	38.950000	1,143,377.25	242,540.43	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
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5								
		Local	28,635.000	16.965266	485,800.40	44.550000	1,275,689.25	789,888.85	0.23
		Base		16.965266	485,800.40	44.550000	1,275,689.25	789,888.85	0.23
594972408	MICROSTRATEGY INC CL A COMMON STOCK USD.001								
		Local	7,317.000	140.019963	1,024,526.07	190.170000	1,391,473.89	366,947.82	0.25
		Base		140.019963	1,024,526.07	190.170000	1,391,473.89	366,947.82	0.25
602496101	MIMEDX GROUP INC COMMON STOCK USD.001								
		Local	77,945.000	11.170186	870,660.14	12.690000	989,122.05	118,461.91	0.18
		Base		11.170186	870,660.14	12.690000	989,122.05	118,461.91	0.18
60740F105	MOBILE MINI INC COMMON STOCK USD.01								
		Local	34,470.000	26.464095	912,217.37	28.700000	989,289.00	77,071.63	0.18
		Base		26.464095	912,217.37	28.700000	989,289.00	77,071.63	0.18
60877T100	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	50,338.000	15.809787	795,833.08	14.350000	722,350.30	-73,482.78	0.13
		Base		15.809787	795,833.08	14.350000	722,350.30	-73,482.78	0.13
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01								
		Local	8,566.000	12.833563	109,932.30	29.470000	252,440.02	142,507.72	0.04
		Base		12.833563	109,932.30	29.470000	252,440.02	142,507.72	0.04
61022P100	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001								
		Local	32,125.000	17.483607	561,660.88	20.350000	653,743.75	92,082.87	0.12
		Base		17.483607	561,660.88	20.350000	653,743.75	92,082.87	0.12
610236101	MONRO MUFFLER BRAKE INC COMMON STOCK USD.01								
		Local	25,350.000	42.367994	1,074,028.66	51.850000	1,314,397.50	240,368.84	0.23
		Base		42.367994	1,074,028.66	51.850000	1,314,397.50	240,368.84	0.23
615394202	MOOG INC CLASS A COMMON STOCK USD1.0								
		Local	25,094.000	46.026357	1,154,985.41	68.650000	1,722,703.10	567,717.69	0.31
		Base		46.026357	1,154,985.41	68.650000	1,722,703.10	567,717.69	0.31
620071100	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01								
		Local	14,552.000	33.959876	494,184.11	30.320000	441,216.64	-52,967.47	0.08
		Base		33.959876	494,184.11	30.320000	441,216.64	-52,967.47	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
624580106	MOVADO GROUP INC COMMON STOCK USD.01								
		Local	11,919.000	20.388526	243,010.84	23.400000	278,904.60	35,893.76	0.05
		Base		20.388526	243,010.84	23.400000	278,904.60	35,893.76	0.05
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01								
		Local	44,839.000	23.029788	1,032,632.66	32.040000	1,436,641.56	404,008.90	0.26
		Base		23.029788	1,032,632.66	32.040000	1,436,641.56	404,008.90	0.26
625383104	MULTI COLOR CORP COMMON STOCK								
		Local	10,289.000	60.758913	625,148.46	76.800000	790,195.20	165,046.74	0.14
		Base		60.758913	625,148.46	76.800000	790,195.20	165,046.74	0.14
628464109	MYERS INDUSTRIES INC COMMON STOCK								
		Local	17,003.000	12.559190	213,543.91	16.300000	277,148.90	63,604.99	0.05
		Base		12.559190	213,543.91	16.300000	277,148.90	63,604.99	0.05
62855J104	MYRIAD GENETICS INC COMMON STOCK USD.01								
		Local	53,004.000	19.404722	1,028,527.88	18.390000	974,743.56	-53,784.32	0.17
		Base		19.404722	1,028,527.88	18.390000	974,743.56	-53,784.32	0.17
628778102	N B T BANCORP INC COMMON STOCK USD.01								
		Local	33,778.000	22.565269	762,209.64	38.180000	1,289,644.04	527,434.40	0.23
		Base		22.565269	762,209.64	38.180000	1,289,644.04	527,434.40	0.23
62914B100	NIC INC COMMON STOCK								
		Local	48,291.000	16.933440	817,732.75	21.350000	1,031,012.85	213,280.10	0.18
		Base		16.933440	817,732.75	21.350000	1,031,012.85	213,280.10	0.18
630077105	NANOMETRICS INC COMMON STOCK								
		Local	19,585.000	16.424441	321,672.68	31.555000	618,004.68	296,332.00	0.11
		Base		16.424441	321,672.68	31.555000	618,004.68	296,332.00	0.11
633707104	NATIONAL BANK HOLD CL A COMMON STOCK								
		Local	20,714.000	31.572997	654,003.06	31.570000	653,940.98	-62.08	0.12
		Base		31.572997	654,003.06	31.570000	653,940.98	-62.08	0.12
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0								
		Local	3,841.000	93.349781	358,556.51	104.350000	400,808.35	42,251.84	0.07
		Base		93.349781	358,556.51	104.350000	400,808.35	42,251.84	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
638904102	NAVIGATORS GROUP INC COMMON STOCK USD.1								
		Local	17,249.000	27.317972	471,207.70	54.050000	932,308.45	461,100.75	0.17
		Base		27.317972	471,207.70	54.050000	932,308.45	461,100.75	0.17
639050103	NATUS MEDICAL INC COMMON STOCK USD.001								
		Local	25,584.000	20.161422	515,809.82	35.000000	895,440.00	379,630.18	0.16
		Base		20.161422	515,809.82	35.000000	895,440.00	379,630.18	0.16
63910B102	NAUTILUS INC COMMON STOCK								
		Local	23,898.000	23.595539	563,886.20	18.200000	434,943.60	-128,942.60	0.08
		Base		23.595539	563,886.20	18.200000	434,943.60	-128,942.60	0.08
63935N107	NAVIGANT CONSULTING INC COMMON STOCK USD.001								
		Local	36,511.000	11.886621	433,992.42	23.970000	875,168.67	441,176.25	0.16
		Base		11.886621	433,992.42	23.970000	875,168.67	441,176.25	0.16
640079109	NEENAH PAPER INC COMMON STOCK USD.01								
		Local	13,081.000	30.575435	399,957.27	78.350000	1,024,896.35	624,939.08	0.18
		Base		30.575435	399,957.27	78.350000	1,024,896.35	624,939.08	0.18
640268108	NEKTAR THERAPEUTICS COMMON STOCK USD.0001								
		Local	119,744.000	12.611655	1,510,169.99	18.970000	2,271,543.68	761,373.69	0.40
		Base		12.611655	1,510,169.99	18.970000	2,271,543.68	761,373.69	0.40
640491106	NEOGEN CORP COMMON STOCK USD.16								
		Local	29,556.000	32.453341	959,190.95	62.330000	1,842,225.48	883,034.53	0.33
		Base		32.453341	959,190.95	62.330000	1,842,225.48	883,034.53	0.33
64111Q104	NETGEAR INC COMMON STOCK USD.001								
		Local	25,635.000	35.546334	911,230.26	47.150000	1,208,690.25	297,459.99	0.22
		Base		35.546334	911,230.26	47.150000	1,208,690.25	297,459.99	0.22
64704V106	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01								
		Local	41,623.000	15.970648	664,746.27	13.160000	547,758.68	-116,987.59	0.10
		Base		15.970648	664,746.27	13.160000	547,758.68	-116,987.59	0.10
651718504	NEWPARK RESOURCES INC COMMON STOCK USD.01								
		Local	65,967.000	11.684466	770,789.14	7.650000	504,647.55	-266,141.59	0.09
		Base		11.684466	770,789.14	7.650000	504,647.55	-266,141.59	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
665531109	NORTHERN OIL AND GAS INC COMMON STOCK USD.001								
		Local	33,972.000	10.865062	369,107.88	2.250000	76,437.00	-292,670.88	0.01
		Base		10.865062	369,107.88	2.250000	76,437.00	-292,670.88	0.01
66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01								
		Local	35,130.000	15.589619	547,663.32	18.380000	645,689.40	98,026.08	0.12
		Base		15.589619	547,663.32	18.380000	645,689.40	98,026.08	0.12
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01								
		Local	79,261.000	12.659924	1,003,438.25	16.140000	1,279,272.54	275,834.29	0.23
		Base		12.659924	1,003,438.25	16.140000	1,279,272.54	275,834.29	0.23
667655104	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167								
		Local	22,286.000	46.726264	1,041,341.51	59.600000	1,328,245.60	286,904.09	0.24
		Base		46.726264	1,041,341.51	59.600000	1,328,245.60	286,904.09	0.24
67069D108	NUTRISYSTEM INC COMMON STOCK USD.001								
		Local	23,258.000	15.029972	349,567.09	53.450000	1,243,140.10	893,573.01	0.22
		Base		15.029972	349,567.09	53.450000	1,243,140.10	893,573.01	0.22
67103X102	OFG BANCORP COMMON STOCK USD1.0								
		Local	34,184.000	15.217384	520,191.04	11.700000	399,952.80	-120,238.24	0.07
		Base		15.217384	520,191.04	11.700000	399,952.80	-120,238.24	0.07
671044105	OSI SYSTEMS INC COMMON STOCK								
		Local	14,157.000	49.406374	699,446.03	77.400000	1,095,751.80	396,305.77	0.20
		Base		49.406374	699,446.03	77.400000	1,095,751.80	396,305.77	0.20
67555N206	OCLARO INC COMMON STOCK USD.01								
		Local	98,554.000	8.947015	881,764.16	8.010000	789,417.54	-92,346.62	0.14
		Base		8.947015	881,764.16	8.010000	789,417.54	-92,346.62	0.14
680033107	OLD NATIONAL BANCORP COMMON STOCK								
		Local	105,210.000	12.097647	1,272,793.44	16.800000	1,767,528.00	494,734.56	0.32
		Base		12.097647	1,272,793.44	16.800000	1,767,528.00	494,734.56	0.32
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001								
		Local	37,272.000	27.260635	1,016,058.40	38.300000	1,427,517.60	411,459.20	0.25
		Base		27.260635	1,016,058.40	38.300000	1,427,517.60	411,459.20	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
68162K106	OLYMPIC STEEL INC COMMON STOCK								
		Local	7,084.000	23.237388	164,613.66	22.550000	159,744.20	-4,869.46	0.03
		Base		23.237388	164,613.66	22.550000	159,744.20	-4,869.46	0.03
68213N109	OMNICELL INC COMMON STOCK USD.001								
		Local	28,765.000	19.877594	571,778.99	41.400000	1,190,871.00	619,092.01	0.21
		Base		19.877594	571,778.99	41.400000	1,190,871.00	619,092.01	0.21
682159108	ON ASSIGNMENT INC COMMON STOCK USD.01								
		Local	37,708.000	19.069601	719,076.50	51.770000	1,952,143.16	1,233,066.66	0.35
		Base		19.069601	719,076.50	51.770000	1,952,143.16	1,233,066.66	0.35
684000102	OPUS BANK COMMON STOCK								
		Local	14,141.000	34.748690	491,381.23	22.550000	318,879.55	-172,501.68	0.06
		Base		34.748690	491,381.23	22.550000	318,879.55	-172,501.68	0.06
68554V108	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001								
		Local	43,382.000	12.701802	551,029.57	13.110000	568,738.02	17,708.45	0.10
		Base		12.701802	551,029.57	13.110000	568,738.02	17,708.45	0.10
68628V308	ORION GROUP HOLDINGS INC COMMON STOCK USD.01								
		Local	21,547.000	8.496863	183,081.91	7.550000	162,679.85	-20,402.06	0.03
		Base		8.496863	183,081.91	7.550000	162,679.85	-20,402.06	0.03
68633D103	ORITANI FINANCIAL CORP COMMON STOCK USD.01								
		Local	29,989.000	13.793256	413,645.96	16.950000	508,313.55	94,667.59	0.09
		Base		13.793256	413,645.96	16.950000	508,313.55	94,667.59	0.09
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0								
		Local	11,618.000	45.967154	534,046.39	57.980000	673,611.64	139,565.25	0.12
		Base		45.967154	534,046.39	57.980000	673,611.64	139,565.25	0.12
69327R101	PDC ENERGY INC COMMON STOCK USD.01								
		Local	43,512.000	47.148408	2,051,521.53	55.230000	2,403,167.76	351,646.23	0.43
		Base		47.148408	2,051,521.53	55.230000	2,403,167.76	351,646.23	0.43
69336V101	PGT INNOVATIONS INC COMMON STOCK USD.01								
		Local	38,140.000	9.102853	347,182.80	10.900000	415,726.00	68,543.20	0.07
		Base		9.102853	347,182.80	10.900000	415,726.00	68,543.20	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
69354N106	PRA GROUP INC COMMON STOCK USD.01								
		Local	36,075.000	30.838334	1,112,492.89	32.200000	1,161,615.00	49,122.11	0.21
		Base		30.838334	1,112,492.89	32.200000	1,161,615.00	49,122.11	0.21
69360J107	PS BUSINESS PARKS INC/CA REIT USD.01								
		Local	15,210.000	66.116266	1,005,628.40	121.540000	1,848,623.40	842,995.00	0.33
		Base		66.116266	1,005,628.40	121.540000	1,848,623.40	842,995.00	0.33
700416209	PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1								
		Local	14,806.000	26.794269	396,715.95	17.320000	256,439.92	-140,276.03	0.05
		Base		26.794269	396,715.95	17.320000	256,439.92	-140,276.03	0.05
70156Q107	PARKWAY INC REIT USD.001								
		Local	33,259.000	22.737047	756,211.45	20.150000	670,168.85	-86,042.60	0.12
		Base		22.737047	756,211.45	20.150000	670,168.85	-86,042.60	0.12
703343103	PATRICK INDUSTRIES INC COMMON STOCK								
		Local	12,409.000	64.863614	804,892.58	71.050000	881,659.45	76,766.87	0.16
		Base		64.863614	804,892.58	71.050000	881,659.45	76,766.87	0.16
707569109	PENN NATIONAL GAMING INC COMMON STOCK USD.01								
		Local	64,379.000	18.845200	1,213,235.13	18.480000	1,189,723.92	-23,511.21	0.21
		Base		18.845200	1,213,235.13	18.480000	1,189,723.92	-23,511.21	0.21
709102107	PENN REAL ESTATE INVEST TST REIT USD1.0								
		Local	54,085.000	16.134227	872,619.66	13.850000	749,077.25	-123,542.41	0.13
		Base		16.134227	872,619.66	13.850000	749,077.25	-123,542.41	0.13
71375U101	PERFICIENT INC COMMON STOCK USD.001								
		Local	27,571.000	12.973310	357,687.13	17.420000	480,286.82	122,599.69	0.09
		Base		12.973310	357,687.13	17.420000	480,286.82	122,599.69	0.09
716382106	PETMED EXPRESS INC COMMON STOCK USD.001								
		Local	15,978.000	13.002459	207,753.29	23.100000	369,091.80	161,338.51	0.07
		Base		13.002459	207,753.29	23.100000	369,091.80	161,338.51	0.07
71714F104	PHARMERICA CORP COMMON STOCK USD.01								
		Local	23,967.000	16.549009	396,630.10	23.600000	565,621.20	168,991.10	0.10
		Base		16.549009	396,630.10	23.600000	565,621.20	168,991.10	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
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001								
		Local	14,423.000	31.936189	460,615.65	29.750000	429,084.25	-31,531.40	0.08
		Base		31.936189	460,615.65	29.750000	429,084.25	-31,531.40	0.08
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0								
		Local	36,411.000	31.287451	1,139,207.39	64.000000	2,330,304.00	1,191,096.61	0.42
		Base		31.287451	1,139,207.39	64.000000	2,330,304.00	1,191,096.61	0.42
723664108	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1								
		Local	60,155.000	10.106888	607,979.82	3.050000	183,472.75	-424,507.07	0.03
		Base		10.106888	607,979.82	3.050000	183,472.75	-424,507.07	0.03
724078100	PIPER JAFFRAY COS COMMON STOCK USD.01								
		Local	11,096.000	34.626211	384,212.44	62.600000	694,609.60	310,397.16	0.12
		Base		34.626211	384,212.44	62.600000	694,609.60	310,397.16	0.12
729132100	PLEXUS CORP COMMON STOCK USD.01								
		Local	26,226.000	33.238061	871,701.40	51.990000	1,363,489.74	491,788.34	0.24
		Base		33.238061	871,701.40	51.990000	1,363,489.74	491,788.34	0.24
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,662.000	38.260305	254,890.15	34.490000	229,772.38	-25,117.77	0.04
		Base		38.260305	254,890.15	34.490000	229,772.38	-25,117.77	0.04
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001								
		Local	22,897.000	40.331304	923,465.87	65.950000	1,510,057.15	586,591.28	0.27
		Base		40.331304	923,465.87	65.950000	1,510,057.15	586,591.28	0.27
74267C106	PROASSURANCE CORP COMMON STOCK USD.01								
		Local	41,415.000	38.704373	1,602,941.62	61.900000	2,563,588.50	960,646.88	0.46
		Base		38.704373	1,602,941.62	61.900000	2,563,588.50	960,646.88	0.46
743187106	PROGENICS PHARMACEUTICALS COMMON STOCK USD.0013								
		Local	54,529.000	11.186385	609,982.40	7.920000	431,869.68	-178,112.72	0.08
		Base		11.186385	609,982.40	7.920000	431,869.68	-178,112.72	0.08
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01								
		Local	37,936.000	24.230178	919,196.04	29.720000	1,127,457.92	208,261.88	0.20
		Base		24.230178	919,196.04	29.720000	1,127,457.92	208,261.88	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
743713109	PROTO LABS INC COMMON STOCK USD.001								
		Local	18,998.000	76.170889	1,447,094.54	58.000000	1,101,884.00	-345,210.54	0.20
		Base		76.170889	1,447,094.54	58.000000	1,101,884.00	-345,210.54	0.20
743815102	PROVIDENCE SERVICE CORP COMMON STOCK USD.001								
		Local	9,483.000	45.084402	427,535.38	44.000000	417,252.00	-10,283.38	0.07
		Base		45.084402	427,535.38	44.000000	417,252.00	-10,283.38	0.07
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	47,070.000	15.329413	721,555.48	25.690000	1,209,228.30	487,672.82	0.22
		Base		15.329413	721,555.48	25.690000	1,209,228.30	487,672.82	0.22
747316107	QUAKER CHEMICAL CORP COMMON STOCK USD1.0								
		Local	10,337.000	49.728223	514,040.64	144.600000	1,494,730.20	980,689.56	0.27
		Base		49.728223	514,040.64	144.600000	1,494,730.20	980,689.56	0.27
747582104	QUALITY SYSTEMS INC COMMON STOCK USD.01								
		Local	35,965.000	33.540869	1,206,297.36	14.260000	512,860.90	-693,436.46	0.09
		Base		33.540869	1,206,297.36	14.260000	512,860.90	-693,436.46	0.09
74758T303	QUALYS INC COMMON STOCK USD.001								
		Local	22,925.000	27.859964	638,689.68	38.400000	880,320.00	241,630.32	0.16
		Base		27.859964	638,689.68	38.400000	880,320.00	241,630.32	0.16
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	26,782.000	17.167097	459,769.18	20.400000	546,352.80	86,583.62	0.10
		Base		17.167097	459,769.18	20.400000	546,352.80	86,583.62	0.10
74874Q100	QUINSTREET INC COMMON STOCK USD.001								
		Local	27,930.000	7.548567	210,831.49	4.480000	125,126.40	-85,705.09	0.02
		Base		7.548567	210,831.49	4.480000	125,126.40	-85,705.09	0.02
74909E106	QUORUM HEALTH CORP COMMON STOCK USD.0001								
		Local	22,952.000	12.515708	287,260.54	4.270000	98,005.04	-189,255.50	0.02
		Base		12.515708	287,260.54	4.270000	98,005.04	-189,255.50	0.02
749607107	RLI CORP COMMON STOCK USD1.0								
		Local	29,774.000	37.275784	1,109,849.18	57.220000	1,703,668.28	593,819.10	0.30
		Base		37.275784	1,109,849.18	57.220000	1,703,668.28	593,819.10	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
74967X103	RH COMMON STOCK USD.0001								
		26,270.000	Local	26.322334	691,487.71	47.970000	1,260,171.90	568,684.19	0.22
			Base	26.322334	691,487.71	47.970000	1,260,171.90	568,684.19	0.22
750917106	RAMBUS INC COMMON STOCK USD.001								
		86,541.000	Local	11.466844	992,352.11	12.520000	1,083,493.32	91,141.21	0.19
			Base	11.466844	992,352.11	12.520000	1,083,493.32	91,141.21	0.19
754212108	RAVEN INDUSTRIES INC COMMON STOCK USD1.0								
		28,082.000	Local	21.004634	589,852.13	31.000000	870,542.00	280,689.87	0.16
			Base	21.004634	589,852.13	31.000000	870,542.00	280,689.87	0.16
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01								
		33,680.000	Local	22.869829	770,255.83	13.250000	446,260.00	-323,995.83	0.08
			Base	22.869829	770,255.83	13.250000	446,260.00	-323,995.83	0.08
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001								
		13,741.000	Local	32.649406	448,635.49	59.150000	812,780.15	364,144.66	0.14
			Base	32.649406	448,635.49	59.150000	812,780.15	364,144.66	0.14
75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001								
		10,009.000	Local	41.673726	417,112.32	58.750000	588,028.75	170,916.43	0.10
			Base	41.673726	417,112.32	58.750000	588,028.75	170,916.43	0.10
758932107	REGIS CORP COMMON STOCK USD.05								
		27,384.000	Local	15.579687	426,634.14	10.910000	298,759.44	-127,874.70	0.05
			Base	15.579687	426,634.14	10.910000	298,759.44	-127,874.70	0.05
759916109	REPLIGEN CORP COMMON STOCK USD.01								
		26,345.000	Local	18.813655	495,645.74	36.790000	969,232.55	473,586.81	0.17
			Base	18.813655	495,645.74	36.790000	969,232.55	473,586.81	0.17
76009N100	RENT A CENTER INC COMMON STOCK USD.01								
		41,409.000	Local	11.850777	490,728.83	10.690000	442,662.21	-48,066.62	0.08
			Base	11.850777	490,728.83	10.690000	442,662.21	-48,066.62	0.08
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01								
		23,138.000	Local	11.475204	265,513.26	13.900000	321,618.20	56,104.94	0.06
			Base	11.475204	265,513.26	13.900000	321,618.20	56,104.94	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
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001								
		Local	85,079.000	16.555727	1,408,544.66	20.600000	1,752,627.40	344,082.74	0.31
		Base		16.555727	1,408,544.66	20.600000	1,752,627.40	344,082.74	0.31
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01								
		Local	4,406.000	57.546764	253,551.04	94.680000	417,160.08	163,609.04	0.07
		Base		57.546764	253,551.04	94.680000	417,160.08	163,609.04	0.07
76973Q105	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01								
		Local	23,569.000	24.525103	578,032.15	6.720000	158,383.68	-419,648.47	0.03
		Base		24.525103	578,032.15	6.720000	158,383.68	-419,648.47	0.03
775133101	ROGERS CORP COMMON STOCK USD1.0								
		Local	14,039.000	49.830142	699,565.36	102.940000	1,445,174.66	745,609.30	0.26
		Base		49.830142	699,565.36	102.940000	1,445,174.66	745,609.30	0.26
781182100	RUBY TUESDAY INC COMMON STOCK USD.01								
		Local	47,152.000	8.522476	401,851.81	2.550000	120,237.60	-281,614.21	0.02
		Base		8.522476	401,851.81	2.550000	120,237.60	-281,614.21	0.02
781270103	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	24,317.000	10.089948	245,357.27	24.500000	595,766.50	350,409.23	0.11
		Base		10.089948	245,357.27	24.500000	595,766.50	350,409.23	0.11
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01								
		Local	23,085.000	7.524140	173,694.77	19.900000	459,391.50	285,696.73	0.08
		Base		7.524140	173,694.77	19.900000	459,391.50	285,696.73	0.08
783859101	S + T BANCORP INC COMMON STOCK USD2.5								
		Local	27,177.000	22.951101	623,742.08	35.960000	977,284.92	353,542.84	0.17
		Base		22.951101	623,742.08	35.960000	977,284.92	353,542.84	0.17
784635104	SPX CORP COMMON STOCK USD.01								
		Local	32,869.000	12.482530	410,288.29	24.060000	790,828.14	380,539.85	0.14
		Base		12.482530	410,288.29	24.060000	790,828.14	380,539.85	0.14
78463M107	SPS COMMERCE INC COMMON STOCK USD.001								
		Local	13,374.000	73.316872	980,539.84	55.260000	739,047.24	-241,492.60	0.13
		Base		73.316872	980,539.84	55.260000	739,047.24	-241,492.60	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
78469X107	SPX FLOW INC COMMON STOCK USD.01								
		Local	32,925.000	33.617741	1,106,864.11	36.140000	1,189,909.50	83,045.39	0.21
		Base		33.617741	1,106,864.11	36.140000	1,189,909.50	83,045.39	0.21
78470V108	SRC ENERGY INC COMMON STOCK USD.001								
		Local	156,207.000	8.731383	1,363,903.13	7.540000	1,177,800.78	-186,102.35	0.21
		Base		8.731383	1,363,903.13	7.540000	1,177,800.78	-186,102.35	0.21
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01								
		Local	50,819.000	22.691066	1,153,137.26	27.190000	1,381,768.61	228,631.35	0.25
		Base		22.691066	1,153,137.26	27.190000	1,381,768.61	228,631.35	0.25
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01								
		Local	11,086.000	47.260916	523,934.51	72.400000	802,626.40	278,691.89	0.14
		Base		47.260916	523,934.51	72.400000	802,626.40	278,691.89	0.14
78709Y105	SAIA INC COMMON STOCK USD.001								
		Local	19,803.000	35.135950	695,797.21	48.150000	953,514.45	257,717.24	0.17
		Base		35.135950	695,797.21	48.150000	953,514.45	257,717.24	0.17
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0								
		Local	15,577.000	54.561643	849,906.71	115.780000	1,803,505.06	953,598.35	0.32
		Base		54.561643	849,906.71	115.780000	1,803,505.06	953,598.35	0.32
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01								
		Local	6,747.000	73.224999	494,049.07	73.500000	495,904.50	1,855.43	0.09
		Base		73.224999	494,049.07	73.500000	495,904.50	1,855.43	0.09
801056102	SANMINA CORP COMMON STOCK USD.01								
		Local	57,831.000	16.844632	974,141.91	37.250000	2,154,204.75	1,180,062.84	0.38
		Base		16.844632	974,141.91	37.250000	2,154,204.75	1,180,062.84	0.38
804395101	SAUL CENTERS INC REIT USD.01								
		Local	9,162.000	43.299666	396,711.54	60.050000	550,178.10	153,466.56	0.10
		Base		43.299666	396,711.54	60.050000	550,178.10	153,466.56	0.10
806037107	SCANSOURCE INC COMMON STOCK								
		Local	19,657.000	35.488576	697,598.93	39.500000	776,451.50	78,852.57	0.14
		Base		35.488576	697,598.93	39.500000	776,451.50	78,852.57	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
807066105	SCHOLASTIC CORP COMMON STOCK USD.01								
		Local	20,957.000	31.268603	655,296.12	43.230000	905,971.11	250,674.99	0.16
		Base		31.268603	655,296.12	43.230000	905,971.11	250,674.99	0.16
808194104	SCHULMAN (A.) INC COMMON STOCK USD1.0								
		Local	22,908.000	25.806572	591,176.94	31.650000	725,038.20	133,861.26	0.13
		Base		25.806572	591,176.94	31.650000	725,038.20	133,861.26	0.13
808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1								
		Local	23,907.000	32.274352	771,582.93	43.050000	1,029,196.35	257,613.42	0.18
		Base		32.274352	771,582.93	43.050000	1,029,196.35	257,613.42	0.18
80862K104	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	40,069.000	13.048604	522,844.51	9.650000	386,665.85	-136,178.66	0.07
		Base		13.048604	522,844.51	9.650000	386,665.85	-136,178.66	0.07
80874P109	SCIENTIFIC GAMES CORP A COMMON STOCK USD.01								
		Local	39,789.000	11.664834	464,132.09	23.750000	944,988.75	480,856.66	0.17
		Base		11.664834	464,132.09	23.750000	944,988.75	480,856.66	0.17
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01								
		Local	43,604.000	15.977357	696,676.68	22.280000	971,497.12	274,820.44	0.17
		Base		15.977357	696,676.68	22.280000	971,497.12	274,820.44	0.17
811904101	SEACOR HOLDINGS INC COMMON STOCK USD.01								
		Local	12,539.000	72.154655	904,747.22	65.660000	823,310.74	-81,436.48	0.15
		Base		72.154655	904,747.22	65.660000	823,310.74	-81,436.48	0.15
81616X103	SELECT COMFORT CORPORATION COMMON STOCK USD.01								
		Local	33,433.000	19.679064	657,930.14	30.900000	1,033,079.70	375,149.56	0.18
		Base		19.679064	657,930.14	30.900000	1,033,079.70	375,149.56	0.18
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001								
		Local	83,659.000	13.475601	1,127,355.33	13.750000	1,150,311.25	22,955.92	0.21
		Base		13.475601	1,127,355.33	13.750000	1,150,311.25	22,955.92	0.21
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0								
		Local	45,307.000	19.627523	889,264.19	52.800000	2,392,209.60	1,502,945.41	0.43
		Base		19.627523	889,264.19	52.800000	2,392,209.60	1,502,945.41	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
816850101	SEMTECH CORP COMMON STOCK USD.01								
		Local	51,093.000	20.009988	1,022,370.31	34.150000	1,744,825.95	722,455.64	0.31
		Base		20.009988	1,022,370.31	34.150000	1,744,825.95	722,455.64	0.31
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25								
		Local	4,837.000	26.597730	128,653.22	37.200000	179,936.40	51,283.18	0.03
		Base		26.597730	128,653.22	37.200000	179,936.40	51,283.18	0.03
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001								
		Local	34,498.000	22.578305	778,906.38	37.800000	1,304,024.40	525,118.02	0.23
		Base		22.578305	778,906.38	37.800000	1,304,024.40	525,118.02	0.23
819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01								
		Local	13,968.000	36.673477	512,255.12	33.940000	474,073.92	-38,181.20	0.08
		Base		36.673477	512,255.12	33.940000	474,073.92	-38,181.20	0.08
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01								
		Local	10,325.000	29.684002	306,487.32	25.370000	261,945.25	-44,542.07	0.05
		Base		29.684002	306,487.32	25.370000	261,945.25	-44,542.07	0.05
82568P304	SHUTTERFLY INC COMMON STOCK USD.0001								
		Local	26,194.000	45.320634	1,187,128.70	51.900000	1,359,468.60	172,339.90	0.24
		Base		45.320634	1,187,128.70	51.900000	1,359,468.60	172,339.90	0.24
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01								
		Local	14,775.000	45.805936	676,782.71	43.230000	638,723.25	-38,059.46	0.11
		Base		45.805936	676,782.71	43.230000	638,723.25	-38,059.46	0.11
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01								
		Local	23,182.000	38.316238	888,247.03	54.650000	1,266,896.30	378,649.27	0.23
		Base		38.316238	888,247.03	54.650000	1,266,896.30	378,649.27	0.23
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01								
		Local	31,529.000	30.237490	953,357.83	41.710000	1,315,074.59	361,716.76	0.23
		Base		30.237490	953,357.83	41.710000	1,315,074.59	361,716.76	0.23
830879102	SKYWEST INC COMMON STOCK								
		Local	40,358.000	14.466932	583,856.43	37.200000	1,501,317.60	917,461.17	0.27
		Base		14.466932	583,856.43	37.200000	1,501,317.60	917,461.17	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
835451105	SONIC CORP COMMON STOCK USD.01								
		Local	34,200.000	13.408060	458,555.65	26.880000	919,296.00	460,740.35	0.16
		Base		13.408060	458,555.65	26.880000	919,296.00	460,740.35	0.16
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01								
		Local	20,460.000	16.599685	339,629.55	19.600000	401,016.00	61,386.45	0.07
		Base		16.599685	339,629.55	19.600000	401,016.00	61,386.45	0.07
838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25								
		Local	61,865.000	27.366210	1,693,010.57	37.520000	2,321,174.80	628,164.23	0.41
		Base		27.366210	1,693,010.57	37.520000	2,321,174.80	628,164.23	0.41
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25								
		Local	20,648.000	26.747313	552,278.52	34.720000	716,898.56	164,620.04	0.13
		Base		26.747313	552,278.52	34.720000	716,898.56	164,620.04	0.13
847215100	SPARTANNASH CO COMMON STOCK								
		Local	29,205.000	22.099651	645,420.32	36.800000	1,074,744.00	429,323.68	0.19
		Base		22.099651	645,420.32	36.800000	1,074,744.00	429,323.68	0.19
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	55,183.000	9.202048	507,796.63	7.610000	419,942.63	-87,854.00	0.07
		Base		9.202048	507,796.63	7.610000	419,942.63	-87,854.00	0.07
84857L101	SPIRE INC COMMON STOCK USD1.0								
		Local	35,604.000	46.445742	1,653,654.19	68.550000	2,440,654.20	787,000.01	0.44
		Base		46.445742	1,653,654.19	68.550000	2,440,654.20	787,000.01	0.44
84863T106	SPOK HOLDINGS INC COMMON STOCK USD.0001								
		Local	15,982.000	15.026952	240,160.75	17.950000	286,876.90	46,716.15	0.05
		Base		15.026952	240,160.75	17.950000	286,876.90	46,716.15	0.05
852857200	STAMPS.COM INC COMMON STOCK USD.001								
		Local	12,197.000	36.844220	449,388.95	106.150000	1,294,711.55	845,322.60	0.23
		Base		36.844220	449,388.95	106.150000	1,294,711.55	845,322.60	0.23
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0								
		Local	15,643.000	21.284749	332,957.33	50.830000	795,133.69	462,176.36	0.14
		Base		21.284749	332,957.33	50.830000	795,133.69	462,176.36	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
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5								
		9,924.000	Local	44.398917	440,614.85	93.950000	932,359.80	491,744.95	0.17
			Base	44.398917	440,614.85	93.950000	932,359.80	491,744.95	0.17
858375108	STEIN MART INC COMMON STOCK USD.01								
		24,093.000	Local	8.975041	216,235.66	2.470000	59,509.71	-156,725.95	0.01
			Base	8.975041	216,235.66	2.470000	59,509.71	-156,725.95	0.01
858586100	STEPAN CO COMMON STOCK USD1.0								
		15,145.000	Local	45.058177	682,406.09	84.800000	1,284,296.00	601,889.91	0.23
			Base	45.058177	682,406.09	84.800000	1,284,296.00	601,889.91	0.23
85917A100	STERLING BANCORP/DE COMMON STOCK USD.01								
		105,540.000	Local	12.886545	1,360,045.99	23.250000	2,453,805.00	1,093,759.01	0.44
			Base	12.886545	1,360,045.99	23.250000	2,453,805.00	1,093,759.01	0.44
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0								
		18,192.000	Local	20.622886	375,171.54	47.440000	863,028.48	487,856.94	0.15
			Base	20.622886	375,171.54	47.440000	863,028.48	487,856.94	0.15
86074Q102	STILLWATER MINING CO COMMON STOCK USD.01								
		189,705.000	Local	15.135056	2,871,195.72	17.980000	3,410,895.90	539,700.18	0.61
			Base	15.135056	2,871,195.72	17.980000	3,410,895.90	539,700.18	0.61
863236105	STRAYER EDUCATION INC COMMON STOCK USD.01								
		8,117.000	Local	43.465104	352,806.25	86.710000	703,825.07	351,018.82	0.13
			Base	43.465104	352,806.25	86.710000	703,825.07	351,018.82	0.13
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0								
		14,093.000	Local	35.881435	505,677.07	60.450000	851,921.85	346,244.78	0.15
			Base	35.881435	505,677.07	60.450000	851,921.85	346,244.78	0.15
864909106	SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01								
		19,267.000	Local	11.739134	226,177.90	10.150000	195,560.05	-30,617.85	0.03
			Base	11.739134	226,177.90	10.150000	195,560.05	-30,617.85	0.03
866082100	SUMMIT HOTEL PROPERTIES INC REIT								
		72,792.000	Local	13.561095	987,139.24	16.530000	1,203,251.76	216,112.52	0.21
			Base	13.561095	987,139.24	16.530000	1,203,251.76	216,112.52	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
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01								
		Local	49,959.000	13.683004	683,589.22	9.170000	458,124.03	-225,465.19	0.08
		Base		13.683004	683,589.22	9.170000	458,124.03	-225,465.19	0.08
86800U104	SUPER MICRO COMPUTER INC COMMON STOCK USD.001								
		Local	29,324.000	19.022198	557,806.94	24.400000	715,505.60	157,698.66	0.13
		Base		19.022198	557,806.94	24.400000	715,505.60	157,698.66	0.13
868168105	SUPERIOR INDUSTRIES INTL COMMON STOCK								
		Local	17,471.000	20.042390	350,160.59	21.750000	379,994.25	29,833.66	0.07
		Base		20.042390	350,160.59	21.750000	379,994.25	29,833.66	0.07
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	39,015.000	18.943380	739,075.99	32.600000	1,271,889.00	532,813.01	0.23
		Base		18.943380	739,075.99	32.600000	1,271,889.00	532,813.01	0.23
868536103	SUPERVALU INC COMMON STOCK USD.01								
		Local	208,349.000	5.196464	1,082,678.02	4.100000	854,230.90	-228,447.12	0.15
		Base		5.196464	1,082,678.02	4.100000	854,230.90	-228,447.12	0.15
868873100	SURMODICS INC COMMON STOCK USD.05								
		Local	10,327.000	16.171483	167,002.90	22.850000	235,971.95	68,969.05	0.04
		Base		16.171483	167,002.90	22.850000	235,971.95	68,969.05	0.04
871237103	SYKES ENTERPRISES INC COMMON STOCK USD.01								
		Local	30,719.000	19.119134	587,320.67	29.810000	915,733.39	328,412.72	0.16
		Base		19.119134	587,320.67	29.810000	915,733.39	328,412.72	0.16
87157B103	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001								
		Local	33,300.000	34.442143	1,146,923.37	16.000000	532,800.00	-614,123.37	0.09
		Base		34.442143	1,146,923.37	16.000000	532,800.00	-614,123.37	0.09
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001								
		Local	65,652.000	11.877655	779,791.81	16.730000	1,098,357.96	318,566.15	0.20
		Base		11.877655	779,791.81	16.730000	1,098,357.96	318,566.15	0.20
87403A107	TAILORED BRANDS INC COMMON STOCK USD.01								
		Local	37,943.000	33.561177	1,273,411.73	12.330000	467,837.19	-805,574.54	0.08
		Base		33.561177	1,273,411.73	12.330000	467,837.19	-805,574.54	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
878155100	TEAM INC COMMON STOCK USD.3								
		22,960.000	Local	29.036088	666,668.59	26.900000	617,624.00	-49,044.59	0.11
			Base	29.036088	666,668.59	26.900000	617,624.00	-49,044.59	0.11
879939106	TELETECH HOLDINGS INC COMMON STOCK USD.01								
		12,301.000	Local	19.943394	245,323.69	31.250000	384,406.25	139,082.56	0.07
			Base	19.943394	245,323.69	31.250000	384,406.25	139,082.56	0.07
880345103	TENNANT CO COMMON STOCK USD.375								
		13,774.000	Local	44.293168	610,094.09	73.250000	1,008,945.50	398,851.41	0.18
			Base	44.293168	610,094.09	73.250000	1,008,945.50	398,851.41	0.18
88157K101	TESCO CORP COMMON STOCK								
		36,367.000	Local	12.071206	438,993.55	6.550000	238,203.85	-200,789.70	0.04
			Base	12.071206	438,993.55	6.550000	238,203.85	-200,789.70	0.04
88162F105	TETRA TECHNOLOGIES INC COMMON STOCK USD.01								
		90,010.000	Local	9.018452	811,750.86	3.330000	299,733.30	-512,017.56	0.05
			Base	9.018452	811,750.86	3.330000	299,733.30	-512,017.56	0.05
88162G103	TETRA TECH INC COMMON STOCK USD.01								
		44,616.000	Local	23.897460	1,066,209.09	43.950000	1,960,873.20	894,664.11	0.35
			Base	23.897460	1,066,209.09	43.950000	1,960,873.20	894,664.11	0.35
886423102	TIDEWATER INC COMMON STOCK USD.1								
		36,638.000	Local	18.558194	679,935.12	0.876500	32,113.21	-647,821.91	0.01
			Base	18.558194	679,935.12	0.876500	32,113.21	-647,821.91	0.01
88677Q109	TILE SHOP HLDGS INC COMMON STOCK USD.0001								
		25,665.000	Local	16.557034	424,936.29	21.350000	547,947.75	123,011.46	0.10
			Base	16.557034	424,936.29	21.350000	547,947.75	123,011.46	0.10
887399103	TIMKENSTEEL CORP COMMON STOCK								
		30,292.000	Local	17.950416	543,754.00	15.080000	456,803.36	-86,950.64	0.08
			Base	17.950416	543,754.00	15.080000	456,803.36	-86,950.64	0.08
88830M102	TITAN INTERNATIONAL INC COMMON STOCK								
		37,606.000	Local	21.584372	811,701.89	10.710000	402,760.26	-408,941.63	0.07
			Base	21.584372	811,701.89	10.710000	402,760.26	-408,941.63	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
88870P106	TIVO CORP COMMON STOCK USD.001								
		Local	94,110.000	13.934500	1,311,375.76	19.750000	1,858,672.50	547,296.74	0.33
		Base		13.934500	1,311,375.76	19.750000	1,858,672.50	547,296.74	0.33
88870R102	TIVITY HEALTH INC COMMON STOCK USD.001								
		Local	26,064.000	13.744108	358,226.43	33.600000	875,750.40	517,523.97	0.16
		Base		13.744108	358,226.43	33.600000	875,750.40	517,523.97	0.16
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1								
		Local	9,553.000	43.615010	416,654.19	82.670000	789,746.51	373,092.32	0.14
		Base		43.615010	416,654.19	82.670000	789,746.51	373,092.32	0.14
89055F103	TOPBUILD CORP COMMON STOCK								
		Local	29,361.000	29.120852	855,017.34	51.190000	1,502,989.59	647,972.25	0.27
		Base		29.120852	855,017.34	51.190000	1,502,989.59	647,972.25	0.27
894650100	TREDEGAR CORP COMMON STOCK								
		Local	19,758.000	19.618413	387,620.60	17.150000	338,849.70	-48,770.90	0.06
		Base		19.618413	387,620.60	17.150000	338,849.70	-48,770.90	0.06
89531P105	TREX COMPANY INC COMMON STOCK USD.01								
		Local	22,873.000	43.512856	995,269.55	73.190000	1,674,074.87	678,805.32	0.30
		Base		43.512856	995,269.55	73.190000	1,674,074.87	678,805.32	0.30
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001								
		Local	38,588.000	27.525213	1,062,142.92	26.200000	1,011,005.60	-51,137.32	0.18
		Base		27.525213	1,062,142.92	26.200000	1,011,005.60	-51,137.32	0.18
89785X101	TRUEBLUE INC COMMON STOCK								
		Local	32,836.000	17.435646	572,516.87	27.350000	898,064.60	325,547.73	0.16
		Base		17.435646	572,516.87	27.350000	898,064.60	325,547.73	0.16
898349105	TRUSTCO BANK CORP NY COMMON STOCK USD1.0								
		Local	74,621.000	5.560040	414,895.71	7.950000	593,236.95	178,341.24	0.11
		Base		5.560040	414,895.71	7.950000	593,236.95	178,341.24	0.11
899035505	TUESDAY MORNING CORP COMMON STOCK USD.01								
		Local	35,077.000	8.022290	281,397.85	3.250000	114,000.25	-167,397.60	0.02
		Base		8.022290	281,397.85	3.250000	114,000.25	-167,397.60	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
902104108	II VI INC COMMON STOCK								
		Local	42,368.000	21.646956	917,138.22	33.150000	1,404,499.20	487,360.98	0.25
		Base		21.646956	917,138.22	33.150000	1,404,499.20	487,360.98	0.25
90333L201	US CONCRETE INC COMMON STOCK USD.001								
		Local	11,387.000	44.371074	505,253.42	62.000000	705,994.00	200,740.58	0.13
		Base		44.371074	505,253.42	62.000000	705,994.00	200,740.58	0.13
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01								
		Local	9,747.000	49.715729	484,579.21	65.600000	639,403.20	154,823.99	0.11
		Base		49.715729	484,579.21	65.600000	639,403.20	154,823.99	0.11
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01								
		Local	56,790.000	33.470074	1,900,765.52	41.500000	2,356,785.00	456,019.48	0.42
		Base		33.470074	1,900,765.52	41.500000	2,356,785.00	456,019.48	0.42
904034105	ULTRATECH INC COMMON STOCK USD.001								
		Local	18,461.000	25.747993	475,333.69	30.520000	563,429.72	88,096.03	0.10
		Base		25.747993	475,333.69	30.520000	563,429.72	88,096.03	0.10
904677200	UNIFI INC COMMON STOCK USD.1								
		Local	11,900.000	29.663140	352,991.37	28.070000	334,033.00	-18,958.37	0.06
		Base		29.663140	352,991.37	28.070000	334,033.00	-18,958.37	0.06
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1								
		Local	12,016.000	68.561724	823,837.67	139.200000	1,672,627.20	848,789.53	0.30
		Base		68.561724	823,837.67	139.200000	1,672,627.20	848,789.53	0.30
909218109	UNIT CORP COMMON STOCK USD.2								
		Local	40,205.000	23.957928	963,228.50	21.490000	864,005.45	-99,223.05	0.15
		Base		23.957928	963,228.50	21.490000	864,005.45	-99,223.05	0.15
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0								
		Local	55,236.000	14.858951	820,749.00	27.350000	1,510,704.60	689,955.60	0.27
		Base		14.858951	820,749.00	27.350000	1,510,704.60	689,955.60	0.27
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001								
		Local	16,845.000	22.884218	385,484.65	44.000000	741,180.00	355,695.35	0.13
		Base		22.884218	385,484.65	44.000000	741,180.00	355,695.35	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
910710102	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001								
		Local	13,928.000	23.129973	322,154.27	15.260000	212,541.28	-109,612.99	0.04
		Base		23.129973	322,154.27	15.260000	212,541.28	-109,612.99	0.04
913456109	UNIVERSAL CORP/VA COMMON STOCK								
		Local	19,673.000	47.788099	940,135.28	73.450000	1,444,981.85	504,846.57	0.26
		Base		47.788099	940,135.28	73.450000	1,444,981.85	504,846.57	0.26
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01								
		Local	11,266.000	29.714121	334,759.29	69.300000	780,733.80	445,974.51	0.14
		Base		29.714121	334,759.29	69.300000	780,733.80	445,974.51	0.14
913543104	UNIVERSAL FOREST PRODUCTS COMMON STOCK								
		Local	15,842.000	38.036329	602,571.53	95.290000	1,509,584.18	907,012.65	0.27
		Base		38.036329	602,571.53	95.290000	1,509,584.18	907,012.65	0.27
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01								
		Local	9,732.000	42.774425	416,280.70	69.750000	678,807.00	262,526.30	0.12
		Base		42.774425	416,280.70	69.750000	678,807.00	262,526.30	0.12
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01								
		Local	25,463.000	16.144731	411,093.28	26.050000	663,311.15	252,217.87	0.12
		Base		16.144731	411,093.28	26.050000	663,311.15	252,217.87	0.12
917286205	URSTADT BIDDLE CLASS A REIT USD.01								
		Local	23,141.000	19.613138	453,867.63	19.660000	454,952.06	1,084.43	0.08
		Base		19.613138	453,867.63	19.660000	454,952.06	1,084.43	0.08
91732J102	US ECOLOGY INC COMMON STOCK USD.01								
		Local	16,969.000	46.971018	797,051.20	47.150000	800,088.35	3,037.15	0.14
		Base		46.971018	797,051.20	47.150000	800,088.35	3,037.15	0.14
92214X106	VAREX IMAGING CORP COMMON STOCK								
		Local	29,103.000	28.634900	833,361.49	33.560000	976,696.68	143,335.19	0.17
		Base		28.634900	833,361.49	33.560000	976,696.68	143,335.19	0.17
92230Y104	VASCO DATA SECURITY INTL COMMON STOCK USD.001								
		Local	23,467.000	12.463147	292,472.68	13.500000	316,804.50	24,331.82	0.06
		Base		12.463147	292,472.68	13.500000	316,804.50	24,331.82	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
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01								
		Local	31,600.000	36.283144	1,146,547.35	33.000000	1,042,800.00	-103,747.35	0.19
		Base		36.283144	1,146,547.35	33.000000	1,042,800.00	-103,747.35	0.19
92335C106	VERA BRADLEY INC COMMON STOCK								
		Local	14,657.000	17.120035	250,928.35	9.150000	134,111.55	-116,816.80	0.02
		Base		17.120035	250,928.35	9.150000	134,111.55	-116,816.80	0.02
923454102	VERITIV CORP COMMON STOCK USD.01								
		Local	8,968.000	43.079179	386,334.08	51.650000	463,197.20	76,863.12	0.08
		Base		43.079179	386,334.08	51.650000	463,197.20	76,863.12	0.08
92552R406	VIAD CORP COMMON STOCK USD1.5								
		Local	15,808.000	22.885170	361,768.77	45.200000	714,521.60	352,752.83	0.13
		Base		22.885170	361,768.77	45.200000	714,521.60	352,752.83	0.13
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001								
		Local	179,279.000	6.322607	1,133,510.74	10.000000	1,792,790.00	659,279.26	0.32
		Base		6.322607	1,133,510.74	10.000000	1,792,790.00	659,279.26	0.32
925815102	VICOR CORP COMMON STOCK USD.01								
		Local	12,445.000	11.950216	148,720.44	18.000000	224,010.00	75,289.56	0.04
		Base		11.950216	148,720.44	18.000000	224,010.00	75,289.56	0.04
92827P102	VIRTUSA CORP COMMON STOCK USD.01								
		Local	21,454.000	24.274885	520,793.38	30.980000	664,644.92	143,851.54	0.12
		Base		24.274885	520,793.38	30.980000	664,644.92	143,851.54	0.12
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01								
		Local	5,043.000	107.344670	541,339.17	106.400000	536,575.20	-4,763.97	0.10
		Base		107.344670	541,339.17	106.400000	536,575.20	-4,763.97	0.10
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01								
		Local	44,412.000	20.310449	902,027.68	19.560000	868,698.72	-33,328.96	0.15
		Base		20.310449	902,027.68	19.560000	868,698.72	-33,328.96	0.15
92849E101	VITAMIN SHOPPE INC COMMON STOCK USD.01								
		Local	18,539.000	41.518736	769,715.85	19.300000	357,802.70	-411,913.15	0.06
		Base		41.518736	769,715.85	19.300000	357,802.70	-411,913.15	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
929236107	WD 40 CO COMMON STOCK USD.001								
		Local	10,987.000	55.007665	604,369.22	104.850000	1,151,986.95	547,617.73	0.21
		Base		55.007665	604,369.22	104.850000	1,151,986.95	547,617.73	0.21
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01								
		Local	46,674.000	13.975661	652,299.99	22.780000	1,063,233.72	410,933.73	0.19
		Base		13.975661	652,299.99	22.780000	1,063,233.72	410,933.73	0.19
930427109	WAGEWORKS INC COMMON STOCK USD.001								
		Local	28,776.000	41.187849	1,185,221.54	73.800000	2,123,668.80	938,447.26	0.38
		Base		41.187849	1,185,221.54	73.800000	2,123,668.80	938,447.26	0.38
93148P102	WALKER + DUNLOP INC COMMON STOCK								
		Local	21,590.000	19.901536	429,674.17	44.850000	968,311.50	538,637.33	0.17
		Base		19.901536	429,674.17	44.850000	968,311.50	538,637.33	0.17
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1								
		Local	21,648.000	39.851186	862,698.48	62.200000	1,346,505.60	483,807.12	0.24
		Base		39.851186	862,698.48	62.200000	1,346,505.60	483,807.12	0.24
957090103	WESTAMERICA BANCORPORATION COMMON STOCK								
		Local	20,446.000	46.971321	960,375.62	55.020000	1,124,938.92	164,563.30	0.20
		Base		46.971321	960,375.62	55.020000	1,124,938.92	164,563.30	0.20
974155103	WINGSTOP INC COMMON STOCK USD.01								
		Local	22,469.000	30.977405	696,031.31	29.430000	661,262.67	-34,768.64	0.12
		Base		30.977405	696,031.31	29.430000	661,262.67	-34,768.64	0.12
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5								
		Local	20,652.000	13.083307	270,196.46	28.700000	592,712.40	322,515.94	0.11
		Base		13.083307	270,196.46	28.700000	592,712.40	322,515.94	0.11
97717P104	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01								
		Local	89,333.000	8.705560	777,693.79	8.350000	745,930.55	-31,763.24	0.13
		Base		8.705560	777,693.79	8.350000	745,930.55	-31,763.24	0.13
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0								
		Local	75,294.000	20.856494	1,570,368.85	24.110000	1,815,338.34	244,969.49	0.32
		Base		20.856494	1,570,368.85	24.110000	1,815,338.34	244,969.49	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
981419104	WORLD ACCEPTANCE CORP COMMON STOCK								
		4,653.000	Local	64.602450	300,595.20	52.900000	246,143.70	-54,451.50	0.04
			Base	64.602450	300,595.20	52.900000	246,143.70	-54,451.50	0.04
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01								
		29,969.000	Local	16.494570	494,325.77	21.430000	642,235.67	147,909.90	0.11
			Base	16.494570	494,325.77	21.430000	642,235.67	147,909.90	0.11
983772104	XO GROUP INC COMMON STOCK USD.01								
		19,248.000	Local	11.031124	212,327.07	17.550000	337,802.40	125,475.33	0.06
			Base	11.031124	212,327.07	17.550000	337,802.40	125,475.33	0.06
98421B100	XPERI CORP COMMON STOCK USD.001								
		38,181.000	Local	20.853817	796,219.60	33.600000	1,282,881.60	486,662.00	0.23
			Base	20.853817	796,219.60	33.600000	1,282,881.60	486,662.00	0.23
989817101	ZUMIEZ INC COMMON STOCK								
		13,566.000	Local	25.521654	346,226.76	17.950000	243,509.70	-102,717.06	0.04
			Base	25.521654	346,226.76	17.950000	243,509.70	-102,717.06	0.04
G1154H107	BELMOND LTD CLASS A COMMON STOCK USD.01								
		65,774.000	Local	8.735270	574,553.68	12.400000	815,597.60	241,043.92	0.15
			Base	8.735270	574,553.68	12.400000	815,597.60	241,043.92	0.15
G1991C105	CARDTRONICS PLC A COMMON STOCK								
		35,471.000	Local	27.011712	958,132.43	41.580000	1,474,884.18	516,751.75	0.26
			Base	27.011712	958,132.43	41.580000	1,474,884.18	516,751.75	0.26
G3323L100	FABRINET COMMON STOCK USD.01								
		28,766.000	Local	24.714579	710,939.58	34.670000	997,317.22	286,377.64	0.18
			Base	24.714579	710,939.58	34.670000	997,317.22	286,377.64	0.18
G5753U112	MAIDEN HOLDINGS LTD COMMON STOCK USD.01								
		57,082.000	Local	14.177060	809,254.95	12.350000	704,962.70	-104,292.25	0.13
			Base	14.177060	809,254.95	12.350000	704,962.70	-104,292.25	0.13
N6748L102	ORTHOFIX INTERNATIONAL NV COMMON STOCK USD.1								
		13,876.000	Local	38.883859	539,552.43	39.550000	548,795.80	9,243.37	0.10
			Base	38.883859	539,552.43	39.550000	548,795.80	9,243.37	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
US DOLLAR Total									
		20,019,561.000	Local		417,876,969.59		558,880,722.64	141,003,753.05	99.62
			Base		417,876,969.59		558,880,722.64	141,003,753.05	99.62
EQUITY Total									
		20,019,561.000	Base		417,876,969.59		558,880,722.64	141,003,753.05	99.62
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
624756AE2	MUELLER INDUSTRIES INC SUBORDINATED 03/27 6					6.0	01 Mar 2027		
		225,000.000	Local	100.000000	225,000.00	100.000000	225,000.00	0.00	0.04
			Base	100.000000	225,000.00	100.000000	225,000.00	0.00	0.04
US DOLLAR Total									
		225,000.000	Local		225,000.00		225,000.00	0.00	0.04
			Base		225,000.00		225,000.00	0.00	0.04
FIXED INCOME Total									
		225,000.000	Base		225,000.00		225,000.00	0.00	0.04

& 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: *April 30, 2017* *View Date:* *May 9, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		22,151,989.050	Base	420,010,040.88		561,013,795.60	141,003,754.72	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	-3,614,262.940	1.000000	-3,614,262.94	1.000000	-3,614,262.94	0.00	0.17
		Base		1.000000	-3,614,262.94	1.000000	-3,614,262.94	0.00	0.17
US DOLLAR Total									
		Local	-3,614,262.940		-3,614,262.94		-3,614,262.94	0.00	0.17
		Base			-3,614,262.94		-3,614,262.94	0.00	0.17
CASH Total									
		Base	-3,614,262.940		-3,614,262.94		-3,614,262.94	0.00	0.17
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					1.0105025	31 Dec 2030		
		Local	97,301,857.530	100.050395	97,350,892.72	100.050000	97,350,508.46	-384.26	4.47
		Base		100.050395	97,350,892.72	100.050000	97,350,508.46	-384.26	4.47
04821TTU9	ATLANTIC ASSET SECUR					1.1	28 Jun 2017		
		Local	15,000,000.000	99.822778	14,973,416.67	99.822778	14,973,416.67	0.00	0.69
		Base		99.822778	14,973,416.67	99.822778	14,973,416.67	0.00	0.69
06406WUL8	BANK NEW YORK MELLON CORP					0.92	20 Jul 2017		
		Local	10,000,000.000	99.795556	9,979,555.56	99.795556	9,979,555.56	0.00	0.46
		Base		99.795556	9,979,555.56	99.795556	9,979,555.56	0.00	0.46
2063C0T93	CONCORD MIN CPTL CO					1.08	09 Jun 2017		
		Local	11,000,000.000	99.883000	10,987,130.00	99.883000	10,987,130.00	0.00	0.50
		Base		99.883000	10,987,130.00	99.883000	10,987,130.00	0.00	0.50
21684BP65	COOPERATIEVE CENTRALE					1.55289	25 Sep 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.23
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.23

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
24023GSF5	DCAT, LLC				1.26	15 May 2017		
	20,000,000.000	Local	99.951000	19,990,200.00	99.951000	19,990,200.00	0.00	0.92
		Base	99.951000	19,990,200.00	99.951000	19,990,200.00	0.00	0.92
38346LTN6	GOTHAM FDG CORP				1.05	22 Jun 2017		
	25,000,000.000	Local	99.848333	24,962,083.33	99.848333	24,962,083.33	0.00	1.15
		Base	99.848333	24,962,083.33	99.848333	24,962,083.33	0.00	1.15
45779PTW8	INSTITUTIONAL SECURED				1.27	30 Jun 2017		
	10,000,000.000	Local	99.788333	9,978,833.33	99.788333	9,978,833.33	0.00	0.46
		Base	99.788333	9,978,833.33	99.788333	9,978,833.33	0.00	0.46
56274LSS4	MANHATTAN ASSET FDG.				1.0	26 May 2017		
	10,000,000.000	Local	99.930556	9,993,055.55	99.930556	9,993,055.55	0.00	0.46
		Base	99.930556	9,993,055.55	99.930556	9,993,055.55	0.00	0.46
92646KTN2	VICTORY RECEIVABLES				1.05	22 Jun 2017		
	15,000,000.000	Local	99.848333	14,977,250.00	99.848333	14,977,250.00	0.00	0.69
		Base	99.848333	14,977,250.00	99.848333	14,977,250.00	0.00	0.69
US DOLLAR Total								
	218,301,857.530	Local		218,192,417.16		218,192,032.90	-384.26	10.01
		Base		218,192,417.16		218,192,032.90	-384.26	10.01
CASH EQUIVALENT Total								
	218,301,857.530	Base		218,192,417.16		218,192,032.90	-384.26	10.01

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	99.913887	4,995,694.33	106.160200	5,308,010.00	312,315.67	0.24
		Base	99.913887	4,995,694.33	106.160200	5,308,010.00	312,315.67	0.24
00206RAG7	AT+T INC SR UNSECURED 01/38 6.3				6.3	15 Jan 2038		
	5,000,000.000	Local	99.696684	4,984,834.18	114.418900	5,720,945.00	736,110.82	0.26
		Base	99.696684	4,984,834.18	114.418900	5,720,945.00	736,110.82	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
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.8	17 Feb 2021		
		Local	10,000,000.000	102.259000	10,225,900.00	100.786000	10,078,600.00	-147,300.00	0.46
		Base		102.259000	10,225,900.00	100.786000	10,078,600.00	-147,300.00	0.46
002824AU4	ABBOTT LABORATORIES SR UNSECURED 04/19 5.125					5.125	01 Apr 2019		
		Local	3,973,000.000	99.944022	3,970,775.98	105.634300	4,196,850.74	226,074.76	0.19
		Base		99.944022	3,970,775.98	105.634300	4,196,850.74	226,074.76	0.19
02079KAB3	ALPHABET INC SR UNSECURED 02/24 3.375					3.375	25 Feb 2024		
		Local	5,000,000.000	107.118337	5,355,916.87	105.043000	5,252,150.00	-103,766.87	0.24
		Base		107.118337	5,355,916.87	105.043000	5,252,150.00	-103,766.87	0.24
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15					8.15	19 Mar 2038		
		Local	5,000,000.000	99.744495	4,987,224.77	146.195300	7,309,765.00	2,322,540.23	0.34
		Base		99.744495	4,987,224.77	146.195300	7,309,765.00	2,322,540.23	0.34
0258M0DL0	AMERICAN EXPRESS CREDIT SR UNSECURED 03/19 VAR					1.70178	18 Mar 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	100.518100	7,036,267.00	36,267.00	0.32
		Base		100.000000	7,000,000.00	100.518100	7,036,267.00	36,267.00	0.32
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625					6.625	15 Feb 2029		
		Local	3,000,000.000	99.928402	2,997,852.07	122.225400	3,666,762.00	668,909.93	0.17
		Base		99.928402	2,997,852.07	122.225400	3,666,762.00	668,909.93	0.17
02665WBJ9	AMERICAN HONDA FINANCE SR UNSECURED 09/21 VAR					1.71622	09 Sep 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.894000	10,089,400.00	89,400.00	0.46
		Base		100.000000	10,000,000.00	100.894000	10,089,400.00	89,400.00	0.46
026874CU9	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875					4.875	01 Jun 2022		
		Local	5,000,000.000	107.202658	5,360,132.88	109.149000	5,457,450.00	97,317.12	0.25
		Base		107.202658	5,360,132.88	109.149000	5,457,450.00	97,317.12	0.25
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	100.329500	7,023,065.00	23,065.00	0.32
		Base		100.000000	7,000,000.00	100.329500	7,023,065.00	23,065.00	0.32
037833BE9	APPLE INC SR UNSECURED 05/20 VAR					1.33372	06 May 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.475900	10,047,590.00	47,590.00	0.46
		Base		100.000000	10,000,000.00	100.475900	10,047,590.00	47,590.00	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
053332AV4	AUTOZONE INC SR UNSECURED 06/27 3.75					3.75	01 Jun 2027		
		Local	10,000,000.000	99.995000	9,999,500.00	100.800800	10,080,080.00	80,580.00	0.46
		Base		99.995000	9,999,500.00	100.800800	10,080,080.00	80,580.00	0.46
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	100.685000	7,047,950.00	47,950.00	0.32
		Base		100.000000	7,000,000.00	100.685000	7,047,950.00	47,950.00	0.32
06406FAD5	BANK OF NY MELLON CORP SR UNSECURED 08/23 2.2					2.2	16 Aug 2023		
		Local	15,000,000.000	99.826000	14,973,900.00	96.759000	14,513,850.00	-460,050.00	0.67
		Base		99.826000	14,973,900.00	96.759000	14,513,850.00	-460,050.00	0.67
06406HCK3	BANK OF NEW YORK MELLON SR UNSECURED 03/18 VAR					1.54	06 Mar 2018		
		Local	7,000,000.000	100.000000	7,000,000.00	100.315900	7,022,113.00	22,113.00	0.32
		Base		100.000000	7,000,000.00	100.315900	7,022,113.00	22,113.00	0.32
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	101.759700	3,052,791.00	52,791.00	0.14
		Base		100.000000	3,000,000.00	101.759700	3,052,791.00	52,791.00	0.14
084664BS9	BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/17 1.6					1.6	15 May 2017		
		Local	5,000,000.000	99.999412	4,999,970.58	99.999412	4,999,970.58	0.00	0.23
		Base		99.999412	4,999,970.58	99.999412	4,999,970.58	0.00	0.23
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125					3.125	15 Mar 2026		
		Local	3,000,000.000	99.916873	2,997,506.18	100.855000	3,025,650.00	28,143.82	0.14
		Base		99.916873	2,997,506.18	100.855000	3,025,650.00	28,143.82	0.14
12527EAD0	CFCRE COMMERCIAL MORTGAGE TRUS CFCRE 2011 C1 A4 144A					4.9613	15 Apr 2044		
		Local	4,153,000.000	110.145567	4,574,345.39	107.213930	4,452,594.51	-121,750.88	0.20
Original Face:		Base	4,153,000.000	110.145567	4,574,345.39	107.213930	4,452,594.51	-121,750.88	0.20
12591VAE1	COMM MORTGAGE TRUST COMM 2014 CR16 A4					4.051	10 Apr 2047		
		Local	5,000,000.000	102.682769	5,134,138.44	106.727400	5,336,370.00	202,231.56	0.24
Original Face:		Base	5,000,000.000	102.682769	5,134,138.44	106.727400	5,336,370.00	202,231.56	0.24
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4					3.59	10 Nov 2047		
		Local	3,300,000.000	102.486514	3,382,054.95	103.852290	3,427,125.57	45,070.62	0.16
Original Face:		Base	3,300,000.000	102.486514	3,382,054.95	103.852290	3,427,125.57	45,070.62	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
12592XAY2	COMM MORTGAGE TRUST COMM 2015 CR22 A1					1.569	10 Mar 2048		
		Local	3,422,449.580	99.998538	3,422,399.55	99.816110	3,416,156.04	-6,243.51	0.16
Original Face:		Base	5,900,000.000	99.998538	3,422,399.55	99.816110	3,416,156.04	-6,243.51	0.16
12625UBA0	COMM MORTGAGE TRUST COMM 2013 CR9 ASB					3.834	10 Jul 2045		
		Local	5,000,000.000	104.660436	5,233,021.81	105.686190	5,284,309.50	51,287.69	0.24
Original Face:		Base	5,000,000.000	104.660436	5,233,021.81	105.686190	5,284,309.50	51,287.69	0.24
12630DAU8	COMM MORTGAGE TRUST COMM 2014 CR14 A1					1.33	10 Feb 2047		
		Local	2,995,172.230	100.197521	3,001,088.33	99.879950	2,991,576.53	-9,511.80	0.14
Original Face:		Base	9,500,000.000	100.197521	3,001,088.33	99.879950	2,991,576.53	-9,511.80	0.14
12631DAW3	COMM MORTGAGE TRUST COMM 2014 CR17 A1					1.275	10 May 2047		
		Local	2,456,804.150	99.998889	2,456,776.85	99.712870	2,449,749.93	-7,026.92	0.11
Original Face:		Base	5,250,000.000	99.998889	2,456,776.85	99.712870	2,449,749.93	-7,026.92	0.11
12632QAS2	COMM MORTGAGE TRUST COMM 2014 CR18 A1					1.442	15 Jul 2047		
		Local	1,205,492.330	99.998947	1,205,479.64	99.870500	1,203,931.22	-1,548.42	0.06
Original Face:		Base	2,500,000.000	99.998947	1,205,479.64	99.870500	1,203,931.22	-1,548.42	0.06
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125	01 Jun 2021		
		Local	8,000,000.000	99.773796	7,981,903.70	98.676000	7,894,080.00	-87,823.70	0.36
		Base		99.773796	7,981,903.70	98.676000	7,894,080.00	-87,823.70	0.36
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.25	17 Jul 2023		
		Local	4,500,000.000	99.969137	4,498,611.16	100.614730	4,527,662.85	29,051.69	0.21
Original Face:		Base	4,500,000.000	99.969137	4,498,611.16	100.614730	4,527,662.85	29,051.69	0.21
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					1.66389	17 Jul 2023		
		Local	7,000,000.000	100.000000	7,000,000.00	100.943490	7,066,044.30	66,044.30	0.32
Original Face:		Base	7,000,000.000	100.000000	7,000,000.00	100.943490	7,066,044.30	66,044.30	0.32
14042E5W6	CAPITAL ONE NA SR UNSECURED 08/18 VAR					2.19178	17 Aug 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	100.920200	5,046,010.00	46,010.00	0.23
		Base		100.000000	5,000,000.00	100.920200	5,046,010.00	46,010.00	0.23
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	100.545400	10,054,540.00	54,540.00	0.46
		Base		100.000000	10,000,000.00	100.545400	10,054,540.00	54,540.00	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
144141DC9	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/22 2.8					2.8	15 May 2022		
		Local	3,000,000.000	99.889422	2,996,682.67	101.798400	3,053,952.00	57,269.33	0.14
		Base		99.889422	2,996,682.67	101.798400	3,053,952.00	57,269.33	0.14
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR					1.62278	03 Mar 2022		
		Local	4,000,000.000	100.000000	4,000,000.00	100.623800	4,024,952.00	24,952.00	0.18
		Base		100.000000	4,000,000.00	100.623800	4,024,952.00	24,952.00	0.18
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954					2.954	16 May 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	99.710000	9,971,000.00	-29,000.00	0.46
		Base		100.000000	10,000,000.00	99.710000	9,971,000.00	-29,000.00	0.46
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05					4.05	30 Jul 2022		
		Local	2,000,000.000	100.000000	2,000,000.00	104.704600	2,094,092.00	94,092.00	0.10
		Base		100.000000	2,000,000.00	104.704600	2,094,092.00	94,092.00	0.10
17322MAS5	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2014 GC21 A1					1.242	10 May 2047		
		Local	564,666.840	99.461095	561,623.82	99.625340	562,551.26	927.44	0.03
Original Face:		Base	1,175,000.000	99.461095	561,623.82	99.625340	562,551.26	927.44	0.03
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4					3.183	10 Feb 2048		
		Local	5,000,000.000	102.791206	5,139,560.31	101.369710	5,068,485.50	-71,074.81	0.23
Original Face:		Base	5,000,000.000	102.791206	5,139,560.31	101.369710	5,068,485.50	-71,074.81	0.23
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9					5.9	15 May 2038		
		Local	10,000,000.000	99.735104	9,973,510.37	120.174100	12,017,410.00	2,043,899.63	0.55
		Base		99.735104	9,973,510.37	120.174100	12,017,410.00	2,043,899.63	0.55
20825CAR5	CONOCOPHILLIPS COMPANY GUAR 02/19 5.75					5.75	01 Feb 2019		
		Local	5,000,000.000	99.881618	4,994,080.88	106.724600	5,336,230.00	342,149.12	0.24
		Base		99.881618	4,994,080.88	106.724600	5,336,230.00	342,149.12	0.24
23305XAD3	DBUBS MORTGAGE TRUST DBUBS 2011 LC2A A4 144A					4.537	10 Jul 2044		
		Local	5,000,000.000	111.506729	5,575,336.43	107.313350	5,365,667.50	-209,668.93	0.25
Original Face:		Base	5,000,000.000	111.506729	5,575,336.43	107.313350	5,365,667.50	-209,668.93	0.25
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	100.182000	5,009,100.00	9,100.00	0.23
		Base		100.000000	5,000,000.00	100.182000	5,009,100.00	9,100.00	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
24422ERR2	JOHN DEERE CAPITAL CORP SR UNSECURED 04/19 2.25					2.25	17 Apr 2019		
		Local	3,000,000.000	99.924512	2,997,735.35	100.950000	3,028,500.00	30,764.65	0.14
		Base		99.924512	2,997,735.35	100.950000	3,028,500.00	30,764.65	0.14
24422ERY7	JOHN DEERE CAPITAL CORP SR UNSECURED 01/20 1.7					1.7	15 Jan 2020		
		Local	3,000,000.000	99.873673	2,996,210.19	99.608100	2,988,243.00	-7,967.19	0.14
		Base		99.873673	2,996,210.19	99.608100	2,988,243.00	-7,967.19	0.14
25468PDG8	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 VAR					1.47539	08 Jan 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	100.323000	10,032,300.00	32,300.00	0.46
		Base		100.000000	10,000,000.00	100.323000	10,032,300.00	32,300.00	0.46
263534CM9	E.I. DU PONT DE NEMOURS SR UNSECURED 05/20 VAR					1.0	01 May 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.384000	5,019,200.00	19,200.00	0.23
		Base		100.000000	5,000,000.00	100.384000	5,019,200.00	19,200.00	0.23
26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55					3.55	15 Sep 2021		
		Local	5,000,000.000	99.992018	4,999,600.91	104.079200	5,203,960.00	204,359.09	0.24
		Base		99.992018	4,999,600.91	104.079200	5,203,960.00	204,359.09	0.24
291011AX2	EMERSON ELECTRIC CO SR UNSECURED 10/18 5.25					5.25	15 Oct 2018		
		Local	5,000,000.000	99.964762	4,998,238.09	105.352400	5,267,620.00	269,381.91	0.24
		Base		99.964762	4,998,238.09	105.352400	5,267,620.00	269,381.91	0.24
291011BA1	EMERSON ELECTRIC CO SR UNSECURED 04/19 5					5.0	15 Apr 2019		
		Local	5,000,000.000	99.815141	4,990,757.06	106.028400	5,301,420.00	310,662.94	0.24
		Base		99.815141	4,990,757.06	106.028400	5,301,420.00	310,662.94	0.24
30261KAN6	FREMF MORTGAGE TRUST FREMF 2012 K711 B 144A					3.684023	25 Aug 2045		
		Local	5,695,000.000	102.083135	5,813,634.53	102.241220	5,822,637.48	9,002.95	0.27
Original Face:		Base	5,695,000.000	102.083135	5,813,634.53	102.241220	5,822,637.48	9,002.95	0.27
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5					5.5	01 Dec 2032		
		Local	116,157.200	100.176984	116,362.78	111.675159	129,718.74	13,355.96	0.01
Original Face:		Base	5,000,000.000	100.176984	116,362.78	111.675159	129,718.74	13,355.96	0.01
31283KZW1	FED HM LN PC POOL G11657 FG 12/18 FIXED 4.5					4.5	01 Dec 2018		
		Local	200,374.800	100.000000	200,374.80	102.657584	205,699.93	5,325.13	0.01
Original Face:		Base	15,000,000.000	100.000000	200,374.80	102.657584	205,699.93	5,325.13	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
3128H7MN9	FED HM LN PC POOL E99365 FG 09/18 FIXED 5					5.0	01 Sep 2018		
		Local	222,843.490	100.169478	223,221.16	102.670791	228,795.17	5,574.01	0.01
Original Face:		Base	16,453,008.000	100.169478	223,221.16	102.670791	228,795.17	5,574.01	0.01
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.0	15 Aug 2042		
		Local	6,413,482.100	103.569883	6,642,435.91	99.365135	6,372,765.15	-269,670.76	0.29
		Base		103.569883	6,642,435.91	99.365135	6,372,765.15	-269,670.76	0.29
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5					4.5	01 Feb 2026		
		Local	1,138,922.430	103.174877	1,175,081.82	106.096684	1,208,358.93	33,277.11	0.06
Original Face:		Base	5,085,000.000	103.174877	1,175,081.82	106.096684	1,208,358.93	33,277.11	0.06
3128MDA94	FED HM LN PC POOL G14332 FG 12/26 FIXED 3					3.0	01 Dec 2026		
		Local	4,544,755.800	102.748785	4,669,681.38	103.100544	4,685,667.95	15,986.57	0.22
Original Face:		Base	11,186,424.000	102.748785	4,669,681.38	103.100544	4,685,667.95	15,986.57	0.22
3128MMSX2	FED HM LN PC POOL G18533 FG 12/29 FIXED 2.5					2.5	01 Dec 2029		
		Local	3,462,513.000	102.123332	3,536,033.65	100.727310	3,487,696.20	-48,337.45	0.16
Original Face:		Base	5,300,000.000	102.123332	3,536,033.65	100.727310	3,487,696.20	-48,337.45	0.16
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3					3.0	01 Apr 2033		
		Local	4,570,611.220	103.778469	4,743,310.37	102.960000	4,705,901.31	-37,409.06	0.22
Original Face:		Base	7,000,000.000	103.778469	4,743,310.37	102.960000	4,705,901.31	-37,409.06	0.22
3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3					3.0	01 Sep 2036		
		Local	3,426,576.440	101.028483	3,461,818.21	101.879705	3,490,985.97	29,167.76	0.16
Original Face:		Base	3,550,000.000	101.028483	3,461,818.21	101.879705	3,490,985.97	29,167.76	0.16
312905KW1	FREDDIE MAC FHR 1063 I					7.0	15 Apr 2021		
		Local	3,265.710	99.878434	3,261.74	105.116720	3,432.81	171.07	0.00
Original Face:		Base	3,000,000.000	99.878434	3,261.74	105.116720	3,432.81	171.07	0.00
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5					5.5	01 Sep 2039		
		Local	2,079,607.390	105.008580	2,183,766.20	112.825907	2,346,335.90	162,569.70	0.11
Original Face:		Base	10,300,000.000	105.008580	2,183,766.20	112.825907	2,346,335.90	162,569.70	0.11
312966BB9	FED HM LN PC POOL B13634 FG 04/19 FIXED 5					5.0	01 Apr 2019		
		Local	72,733.000	99.884482	72,648.98	102.670791	74,675.55	2,026.57	0.00
Original Face:		Base	5,000,000.000	99.884482	72,648.98	102.670791	74,675.55	2,026.57	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
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5					5.0	01 Sep 2033		
		Local	1,015,171.380	99.573980	1,010,846.55	111.026737	1,127,111.66	116,265.11	0.05
	Original Face:	Base	14,598,876.000	99.573980	1,010,846.55	111.026737	1,127,111.66	116,265.11	0.05
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5					5.0	01 Oct 2033		
		Local	774,180.600	99.564111	770,806.03	111.021416	859,506.26	88,700.23	0.04
	Original Face:	Base	11,774,977.000	99.564111	770,806.03	111.021416	859,506.26	88,700.23	0.04
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5					5.0	01 Dec 2033		
		Local	318,691.280	99.499396	317,095.90	110.371413	351,744.07	34,648.17	0.02
	Original Face:	Base	3,598,890.000	99.499396	317,095.90	110.371413	351,744.07	34,648.17	0.02
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5					5.0	01 Dec 2033		
		Local	364,252.920	99.598735	362,791.30	110.233998	401,530.56	38,739.26	0.02
	Original Face:	Base	6,241,535.000	99.598735	362,791.30	110.233998	401,530.56	38,739.26	0.02
312970GJ9	FED HM LN PC POOL B17401 FG 12/19 FIXED 4.5					4.5	01 Dec 2019		
		Local	123,238.630	99.992373	123,229.23	102.657584	126,513.80	3,284.57	0.01
	Original Face:	Base	5,489,657.000	99.992373	123,229.23	102.657584	126,513.80	3,284.57	0.01
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5					5.5	01 Nov 2034		
		Local	403,345.150	100.250902	404,357.15	111.237653	448,671.68	44,314.53	0.02
	Original Face:	Base	5,000,000.000	100.250902	404,357.15	111.237653	448,671.68	44,314.53	0.02
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5					5.5	01 Dec 2034		
		Local	307,048.150	100.955257	309,981.25	112.765623	346,244.76	36,263.51	0.02
	Original Face:	Base	5,000,000.000	100.955257	309,981.25	112.765623	346,244.76	36,263.51	0.02
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5					5.5	01 Jan 2035		
		Local	380,306.050	100.648241	382,771.35	113.428934	431,377.10	48,605.75	0.02
	Original Face:	Base	5,000,000.000	100.648241	382,771.35	113.428934	431,377.10	48,605.75	0.02
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR					2.839	01 Jan 2037		
		Local	2,083,817.880	104.007983	2,167,336.94	105.383124	2,195,992.38	28,655.44	0.10
	Original Face:	Base	6,000,000.000	104.007983	2,167,336.94	105.383124	2,195,992.38	28,655.44	0.10
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR					3.251	01 Oct 2036		
		Local	1,511,084.500	103.956218	1,570,866.29	106.105277	1,603,340.39	32,474.10	0.07
	Original Face:	Base	5,000,000.000	103.956218	1,570,866.29	106.105277	1,603,340.39	32,474.10	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
31306XQQ9	FED HM LN PC POOL J20463 FG 09/27 FIXED 2.5					2.5	01 Sep 2027		
		Local	4,925,596.400	103.796346	5,112,589.10	101.694876	5,009,079.15	-103,509.95	0.23
Original Face:		Base	10,000,000.000	103.796346	5,112,589.10	101.694876	5,009,079.15	-103,509.95	0.23
31306XQR7	FED HM LN PC POOL J20464 FG 09/27 FIXED 2.5					2.5	01 Sep 2027		
		Local	5,126,464.800	103.731266	5,317,746.84	101.695518	5,213,384.93	-104,361.91	0.24
Original Face:		Base	10,000,000.000	103.731266	5,317,746.84	101.695518	5,213,384.93	-104,361.91	0.24
31307JMN0	FED HM LN PC POOL J29365 FG 09/24 FIXED 3					3.0	01 Sep 2024		
		Local	3,603,475.610	102.753712	3,702,704.95	103.144001	3,716,768.92	14,063.97	0.17
Original Face:		Base	5,920,907.000	102.753712	3,702,704.95	103.144001	3,716,768.92	14,063.97	0.17
31307JWU3	FED HM LN PC POOL J29659 FG 10/24 FIXED 3					3.0	01 Oct 2024		
		Local	5,937,806.700	103.506133	6,145,994.11	103.145184	6,124,561.65	-21,432.46	0.28
Original Face:		Base	10,000,000.000	103.506133	6,145,994.11	103.145184	6,124,561.65	-21,432.46	0.28
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5					3.5	01 Dec 2033		
		Local	4,187,003.450	104.472404	4,374,263.14	104.340000	4,368,719.40	-5,543.74	0.20
Original Face:		Base	5,000,000.000	104.472404	4,374,263.14	104.340000	4,368,719.40	-5,543.74	0.20
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5					4.5	01 Sep 2042		
		Local	5,034,400.310	111.573559	5,617,059.61	108.867000	5,480,800.59	-136,259.02	0.25
Original Face:		Base	7,231,153.000	111.573559	5,617,059.61	108.867000	5,480,800.59	-136,259.02	0.25
3132J0AF4	FREDDIEMAC STRIP FHS 334 300					3.0	15 Aug 2044		
		Local	6,256,961.920	101.273767	6,336,661.03	100.750664	6,303,930.68	-32,730.35	0.29
Original Face:		Base	8,000,000.000	101.273767	6,336,661.03	100.750664	6,303,930.68	-32,730.35	0.29
3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3					3.0	01 Jan 2037		
		Local	4,953,860.400	100.541077	4,980,664.58	101.664702	5,036,327.41	55,662.83	0.23
Original Face:		Base	5,000,000.000	100.541077	4,980,664.58	101.664702	5,036,327.41	55,662.83	0.23
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03					5.03	06 Oct 2025		
		Local	5,000,000.000	113.645704	5,682,285.22	118.092200	5,904,610.00	222,324.78	0.27
		Base		113.645704	5,682,285.22	118.092200	5,904,610.00	222,324.78	0.27
31331XD66	FEDERAL FARM CREDIT BANK BONDS 06/17 5.4					5.4	08 Jun 2017		
		Local	5,000,000.000	100.083296	5,004,164.78	100.083296	5,004,164.78	0.00	0.23
		Base		100.083296	5,004,164.78	100.083296	5,004,164.78	0.00	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
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43					5.43	07 Jun 2024		
		Local	5,000,000.000	115.211454	5,760,572.71	117.696800	5,884,840.00	124,267.29	0.27
		Base		115.211454	5,760,572.71	117.696800	5,884,840.00	124,267.29	0.27
313376BR5	FEDERAL HOME LOAN BANK BONDS 12/18 1.75					1.75	14 Dec 2018		
		Local	5,000,000.000	101.060952	5,053,047.58	100.753300	5,037,665.00	-15,382.58	0.23
		Base		101.060952	5,053,047.58	100.753300	5,037,665.00	-15,382.58	0.23
313379EE5	FEDERAL HOME LOAN BANK BONDS 06/19 1.625					1.625	14 Jun 2019		
		Local	5,000,000.000	100.830974	5,041,548.68	100.421300	5,021,065.00	-20,483.68	0.23
		Base		100.830974	5,041,548.68	100.421300	5,021,065.00	-20,483.68	0.23
3133XUMS9	FEDERAL HOME LOAN BANK BONDS 09/19 4.5					4.5	13 Sep 2019		
		Local	5,000,000.000	107.277222	5,363,861.11	107.029600	5,351,480.00	-12,381.11	0.25
		Base		107.277222	5,363,861.11	107.029600	5,351,480.00	-12,381.11	0.25
3133XVRK9	FEDERAL HOME LOAN BANK BONDS 12/19 4.125					4.125	13 Dec 2019		
		Local	5,510,000.000	106.710886	5,879,769.81	106.610300	5,874,227.53	-5,542.28	0.27
		Base		106.710886	5,879,769.81	106.610300	5,874,227.53	-5,542.28	0.27
3136A2TP8	FANNIE MAE FNR 2011 127 VU					3.5	25 Dec 2024		
		Local	1,907,652.330	104.629361	1,995,964.44	104.702510	1,997,359.87	1,395.43	0.09
	Original Face:	Base	3,000,000.000	104.629361	1,995,964.44	104.702510	1,997,359.87	1,395.43	0.09
3136A35N7	FANNIE MAE FNR 2012 21 WA					5.619	25 Mar 2052		
		Local	576,615.540	109.673971	632,397.16	111.399480	642,346.71	9,949.55	0.03
	Original Face:	Base	4,261,779.000	109.673971	632,397.16	111.399480	642,346.71	9,949.55	0.03
3136A3TC5	FANNIE MAE FNR 2012 11 DV					4.0	25 Apr 2023		
		Local	3,492,648.540	105.410002	3,681,600.88	104.940200	3,665,192.36	-16,408.52	0.17
	Original Face:	Base	6,000,000.000	105.410002	3,681,600.88	104.940200	3,665,192.36	-16,408.52	0.17
3136A4GU7	FANNIE MAE FNR 2012 20 VK					3.5	25 Mar 2025		
		Local	817,841.430	104.172251	851,963.83	105.232600	860,635.80	8,671.97	0.04
	Original Face:	Base	1,250,000.000	104.172251	851,963.83	105.232600	860,635.80	8,671.97	0.04
3136A56W1	FANNIEMAE ACES FNA 2012 M4 1A2					2.976	25 Apr 2022		
		Local	5,000,000.000	101.897223	5,094,861.17	103.272110	5,163,605.50	68,744.33	0.24
	Original Face:	Base	5,000,000.000	101.897223	5,094,861.17	103.272110	5,163,605.50	68,744.33	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
3136A5E85	FANNIE MAE FNR 2012 44 KL					3.5	25 Dec 2031		
		Local	2,395,003.250	104.812612	2,510,265.46	104.487460	2,502,478.06	-7,787.40	0.11
Original Face:		Base	5,000,000.000	104.812612	2,510,265.46	104.487460	2,502,478.06	-7,787.40	0.11
3136A6P99	FANNIE MAE FNR 2012 76 VG					4.0	25 Mar 2029		
		Local	4,232,636.290	110.200073	4,664,368.28	106.110670	4,491,278.73	-173,089.55	0.21
Original Face:		Base	5,469,245.000	110.200073	4,664,368.28	106.110670	4,491,278.73	-173,089.55	0.21
3136A8HK9	FANNIE MAE FNR 2012 93 MC					2.5	25 Sep 2042		
		Local	2,351,667.200	100.556502	2,364,754.28	100.874460	2,372,231.59	7,477.31	0.11
Original Face:		Base	10,000,000.000	100.556502	2,364,754.28	100.874460	2,372,231.59	7,477.31	0.11
3136AA6K6	FANNIE MAE FNR 2012 151 YA					2.0	25 Jan 2028		
		Local	2,762,567.950	102.225009	2,824,035.33	98.209320	2,713,099.20	-110,936.13	0.12
Original Face:		Base	5,000,000.000	102.225009	2,824,035.33	98.209320	2,713,099.20	-110,936.13	0.12
3136AAF42	FANNIE MAE FNR 2012 133 JP					2.5	25 Jul 2042		
		Local	3,245,822.820	99.915666	3,243,085.49	100.410760	3,259,155.36	16,069.87	0.15
Original Face:		Base	6,000,000.000	99.915666	3,243,085.49	100.410760	3,259,155.36	16,069.87	0.15
3136ACH53	FANNIE MAE FNR 2013 13 PH					2.5	25 Apr 2042		
		Local	2,956,985.250	99.219437	2,933,904.12	100.745320	2,979,024.25	45,120.13	0.14
Original Face:		Base	5,000,000.000	99.219437	2,933,904.12	100.745320	2,979,024.25	45,120.13	0.14
3136AGDC3	FANNIE MAE FNR 2013 97 JF					1.34056	25 Apr 2038		
		Local	2,815,404.000	99.837626	2,810,832.52	99.520990	2,801,917.93	-8,914.59	0.13
Original Face:		Base	5,000,000.000	99.837626	2,810,832.52	99.520990	2,801,917.93	-8,914.59	0.13
3136AGY30	FANNIE MAE FNR 2013 117 PA					4.0	25 Feb 2043		
		Local	2,928,278.200	106.580033	3,120,959.86	104.932140	3,072,704.98	-48,254.88	0.14
Original Face:		Base	5,000,000.000	106.580033	3,120,959.86	104.932140	3,072,704.98	-48,254.88	0.14
3136AH5F3	FANNIE MAE FNR 2014 5 KV					3.5	25 Feb 2027		
		Local	1,382,295.230	103.957555	1,437,000.32	104.406390	1,443,204.55	6,204.23	0.07
Original Face:		Base	1,750,000.000	103.957555	1,437,000.32	104.406390	1,443,204.55	6,204.23	0.07
3136AHBT6	FANNIE MAE FNR 2013 123 PN					2.7	25 Mar 2043		
		Local	3,651,802.000	93.541977	3,415,967.78	96.221390	3,513,814.64	97,846.86	0.16
Original Face:		Base	3,651,802.000	93.541977	3,415,967.78	96.221390	3,513,814.64	97,846.86	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
3136AHDP2	FANNIE MAE FNR 2013 118 YA					3.0	25 Jul 2028		
		Local	4,550,988.740	102.635635	4,670,936.18	101.223130	4,606,653.25	-64,282.93	0.21
Original Face:		Base	8,500,000.000	102.635635	4,670,936.18	101.223130	4,606,653.25	-64,282.93	0.21
3136AHRY8	FANNIE MAE FNR 2013 131 KH					3.0	25 Aug 2041		
		Local	3,052,419.600	103.063712	3,145,936.94	102.449540	3,127,189.84	-18,747.10	0.14
Original Face:		Base	5,000,000.000	103.063712	3,145,936.94	102.449540	3,127,189.84	-18,747.10	0.14
3136AJDJ2	FANNIE MAE FNR 2014 9 A					4.0	25 May 2037		
		Local	3,211,674.500	105.990682	3,404,075.72	105.313270	3,382,319.44	-21,756.28	0.16
Original Face:		Base	5,000,000.000	105.990682	3,404,075.72	105.313270	3,382,319.44	-21,756.28	0.16
3136AJJ80	FANNIE MAE FNR 2014 30 KC					3.0	25 May 2033		
		Local	2,793,078.450	102.817195	2,871,764.93	102.573560	2,864,960.00	-6,804.93	0.13
Original Face:		Base	5,000,000.000	102.817195	2,871,764.93	102.573560	2,864,960.00	-6,804.93	0.13
3136AJMT0	FANNIE MAE FNR 2014 21 GV					3.0	25 May 2027		
		Local	3,989,723.450	101.203384	4,037,735.14	102.283570	4,080,831.58	43,096.44	0.19
Original Face:		Base	5,000,000.000	101.203384	4,037,735.14	102.283570	4,080,831.58	43,096.44	0.19
3136AJPN0	FANNIE MAE FNR 2014 19 VJ					4.5	25 May 2025		
		Local	6,411,659.430	107.502991	6,892,725.69	106.664000	6,838,932.41	-53,793.28	0.31
Original Face:		Base	8,346,000.000	107.502991	6,892,725.69	106.664000	6,838,932.41	-53,793.28	0.31
3136AJSJ6	FANNIE MAE FNR 2014 14 KD					3.0	25 Jan 2033		
		Local	3,015,283.450	102.290179	3,084,338.83	103.051270	3,107,287.89	22,949.06	0.14
Original Face:		Base	5,000,000.000	102.290179	3,084,338.83	103.051270	3,107,287.89	22,949.06	0.14
3136AJVF0	FANNIE MAE FNR 2014 18 TA					3.0	25 Jan 2033		
		Local	3,736,411.500	102.674751	3,836,351.21	102.811860	3,841,474.16	5,122.95	0.18
Original Face:		Base	6,000,000.000	102.674751	3,836,351.21	102.811860	3,841,474.16	5,122.95	0.18
3136AJVK9	FANNIE MAE FNR 2014 18 WV					3.5	25 Jan 2029		
		Local	7,709,020.220	104.069202	8,022,715.84	104.769810	8,076,725.84	54,010.00	0.37
Original Face:		Base	9,284,523.000	104.069202	8,022,715.84	104.769810	8,076,725.84	54,010.00	0.37
3136AKJ20	FANNIE MAE FNR 2014 52 GT					2.0	25 Jan 2029		
		Local	2,614,943.800	101.490807	2,653,927.56	100.337250	2,623,762.70	-30,164.86	0.12
Original Face:		Base	5,000,000.000	101.490807	2,653,927.56	100.337250	2,623,762.70	-30,164.86	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
3136AKQJ5	FANNIEMAE ACES FNA 2014 M8 FA					1.02	25 May 2018		
		Local	4,260,324.800	100.079510	4,263,712.20	100.030170	4,261,610.14	-2,102.06	0.20
Original Face:		Base	10,000,000.000	100.079510	4,263,712.20	100.030170	4,261,610.14	-2,102.06	0.20
3136AL2K6	FANNIE MAE FNR 2014 84 VK					3.0	25 Mar 2035		
		Local	10,692,273.000	102.551792	10,965,117.53	98.657880	10,548,769.87	-416,347.66	0.48
Original Face:		Base	10,692,273.000	102.551792	10,965,117.53	98.657880	10,548,769.87	-416,347.66	0.48
3136AMP94	FANNIE MAE FNR 2015 15 HA					3.5	25 Sep 2041		
		Local	8,387,119.290	105.552144	8,852,784.23	104.282340	8,746,284.25	-106,499.98	0.40
Original Face:		Base	11,000,000.000	105.552144	8,852,784.23	104.282340	8,746,284.25	-106,499.98	0.40
3136AMYU7	FANNIE MAE FNR 2015 14 MV					3.0	25 Jul 2026		
		Local	1,920,450.260	104.365996	2,004,297.05	103.266340	1,983,178.70	-21,118.35	0.09
Original Face:		Base	2,304,044.000	104.365996	2,004,297.05	103.266340	1,983,178.70	-21,118.35	0.09
3136ARYU6	FANNIE MAE FNR 2016 21 VB					3.0	25 Aug 2027		
		Local	6,404,207.900	104.876587	6,716,514.67	102.914790	6,590,877.11	-125,637.56	0.30
Original Face:		Base	6,976,000.000	104.876587	6,716,514.67	102.914790	6,590,877.11	-125,637.56	0.30
3136AU4B4	FANNIE MAE FNR 2017 8 BA					3.0	25 Nov 2042		
		Local	3,437,796.290	101.449400	3,487,623.72	101.444210	3,487,445.29	-178.43	0.16
Original Face:		Base	3,479,000.000	101.449400	3,487,623.72	101.444210	3,487,445.29	-178.43	0.16
3136AU6Q9	FANNIE MAE FNR 2017 2 EA					3.0	25 Sep 2041		
		Local	8,408,073.900	100.776061	8,473,325.69	101.793430	8,558,866.82	85,541.13	0.39
Original Face:		Base	8,408,636.950	100.776061	8,473,325.69	101.793430	8,558,866.82	85,541.13	0.39
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5					5.0	01 Nov 2033		
		Local	388,516.830	99.845162	387,915.26	109.928280	427,089.87	39,174.61	0.02
Original Face:		Base	6,625,000.000	99.845162	387,915.26	109.928280	427,089.87	39,174.61	0.02
31371LPL7	FNMA POOL 255227 FN 05/19 FIXED 4.5					4.5	01 May 2019		
		Local	88,842.350	99.997794	88,840.39	102.635218	91,183.54	2,343.15	0.00
Original Face:		Base	5,000,000.000	99.997794	88,840.39	102.635218	91,183.54	2,343.15	0.00
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5					5.5	01 Feb 2034		
		Local	377,043.360	99.926863	376,767.60	112.260536	423,270.90	46,503.30	0.02
Original Face:		Base	6,000,000.000	99.926863	376,767.60	112.260536	423,270.90	46,503.30	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
3137A34T3	FREDDIE MAC FHR 3763 WV					4.5	15 Dec 2021		
		Local	2,406,069.900	102.523308	2,466,782.46	103.617910	2,493,119.34	26,336.88	0.11
	Original Face:	Base	5,000,000.000	102.523308	2,466,782.46	103.617910	2,493,119.34	26,336.88	0.11
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2					4.333	25 Oct 2020		
		Local	5,000,000.000	104.369067	5,218,453.33	107.662250	5,383,112.50	164,659.17	0.25
	Original Face:	Base	5,000,000.000	104.369067	5,218,453.33	107.662250	5,383,112.50	164,659.17	0.25
3137A6EC2	FREDDIE MAC FHR 3815 TA					4.5	15 Oct 2040		
		Local	1,317,541.300	104.587354	1,377,981.59	105.702070	1,392,668.43	14,686.84	0.06
	Original Face:	Base	7,703,000.000	104.587354	1,377,981.59	105.702070	1,392,668.43	14,686.84	0.06
3137A8BY3	FREDDIE MAC FHR 3820 WA					4.0	15 Feb 2029		
		Local	849,363.940	102.968546	874,577.70	101.387790	861,151.33	-13,426.37	0.04
	Original Face:	Base	10,316,000.000	102.968546	874,577.70	101.387790	861,151.33	-13,426.37	0.04
3137A9QP4	FREDDIE MAC FHR 3842 PH					4.0	15 Apr 2041		
		Local	1,849,688.600	103.436202	1,913,247.64	106.033070	1,961,281.61	48,033.97	0.09
	Original Face:	Base	10,000,000.000	103.436202	1,913,247.64	106.033070	1,961,281.61	48,033.97	0.09
3137A9VR4	FREDDIE MAC FHR 3835 BA					4.0	15 Aug 2038		
		Local	2,767,774.600	103.227917	2,857,116.08	103.619760	2,867,961.40	10,845.32	0.13
	Original Face:	Base	10,000,000.000	103.227917	2,857,116.08	103.619760	2,867,961.40	10,845.32	0.13
3137AF2R2	FREDDIE MAC FHR 3920 AC					2.5	15 Sep 2041		
		Local	4,467,633.040	102.856969	4,595,271.94	99.461840	4,443,590.03	-151,681.91	0.20
	Original Face:	Base	13,000,000.000	102.856969	4,595,271.94	99.461840	4,443,590.03	-151,681.91	0.20
3137AGR51	FREDDIE MAC FHR 3935 GC					2.5	15 Oct 2026		
		Local	1,076,850.720	101.025966	1,087,898.84	101.597090	1,094,049.00	6,150.16	0.05
	Original Face:	Base	3,000,000.000	101.025966	1,087,898.84	101.597090	1,094,049.00	6,150.16	0.05
3137ANQX6	FREDDIE MAC FHR 4027 AB					4.0	15 Dec 2040		
		Local	2,318,411.750	107.415096	2,490,324.20	106.443620	2,467,801.39	-22,522.81	0.11
	Original Face:	Base	5,000,000.000	107.415096	2,490,324.20	106.443620	2,467,801.39	-22,522.81	0.11
3137AV3S4	FREDDIE MAC FHR 4122 VM					3.5	15 Oct 2025		
		Local	5,630,747.120	104.937595	5,908,770.61	105.278920	5,927,989.76	19,219.15	0.27
	Original Face:	Base	8,000,000.000	104.937595	5,908,770.61	105.278920	5,927,989.76	19,219.15	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
3137AXSF1	FREDDIE MAC FHR 4153 KG					2.5	15 Aug 2042		
		Local	3,264,833.200	102.460975	3,345,179.93	99.927110	3,262,453.46	-82,726.47	0.15
	Original Face:	Base	5,000,000.000	102.460975	3,345,179.93	99.927110	3,262,453.46	-82,726.47	0.15
3137AXT29	FREDDIE MAC FHR 4153 YJ					3.0	15 Sep 2042		
		Local	2,784,059.500	104.205785	2,901,151.05	101.830210	2,835,013.64	-66,137.41	0.13
	Original Face:	Base	5,000,000.000	104.205785	2,901,151.05	101.830210	2,835,013.64	-66,137.41	0.13
3137AXUG6	FREDDIE MAC FHR 4160 HP					2.5	15 Jan 2033		
		Local	2,899,204.350	100.935590	2,926,329.03	101.275950	2,936,196.75	9,867.72	0.13
	Original Face:	Base	5,000,000.000	100.935590	2,926,329.03	101.275950	2,936,196.75	9,867.72	0.13
3137AYTU5	FREDDIE MAC FHR 4163 GP					3.0	15 Nov 2032		
		Local	3,132,920.400	104.348313	3,269,149.60	102.807930	3,220,890.61	-48,258.99	0.15
	Original Face:	Base	5,000,000.000	104.348313	3,269,149.60	102.807930	3,220,890.61	-48,258.99	0.15
3137B0BB9	FREDDIE MAC FHR 4183 VC					3.0	15 Oct 2029		
		Local	6,280,000.000	100.704596	6,324,248.64	100.720950	6,325,275.66	1,027.02	0.29
	Original Face:	Base	6,280,000.000	100.704596	6,324,248.64	100.720950	6,325,275.66	1,027.02	0.29
3137B12M3	FREDDIE MAC FHR 4182 VB					3.5	15 Mar 2026		
		Local	5,930,126.870	105.568886	6,260,368.86	104.697020	6,208,666.12	-51,702.74	0.28
	Original Face:	Base	8,090,000.000	105.568886	6,260,368.86	104.697020	6,208,666.12	-51,702.74	0.28
3137B2BC3	FREDDIE MAC FHR 4199 YV					3.5	15 May 2026		
		Local	2,234,744.850	105.215614	2,351,300.52	104.614750	2,337,872.74	-13,427.78	0.11
	Original Face:	Base	3,000,000.000	105.215614	2,351,300.52	104.614750	2,337,872.74	-13,427.78	0.11
3137B3GL6	FREDDIE MAC FHR 4229 MA					3.5	15 May 2041		
		Local	3,206,293.300	105.215830	3,373,528.12	104.315550	3,344,662.49	-28,865.63	0.15
	Original Face:	Base	5,000,000.000	105.215830	3,373,528.12	104.315550	3,344,662.49	-28,865.63	0.15
3137B3KZ0	FREDDIE MAC FHR 4223 DG					3.0	15 Dec 2038		
		Local	3,173,043.750	101.990863	3,236,214.71	102.082700	3,239,128.73	2,914.02	0.15
	Original Face:	Base	5,000,000.000	101.990863	3,236,214.71	102.082700	3,239,128.73	2,914.02	0.15
3137B4JB3	FREDDIE MAC FHR 4252 GA					2.5	15 Apr 2031		
		Local	634,591.780	101.105564	641,607.60	102.118580	648,036.11	6,428.51	0.03
	Original Face:	Base	1,000,000.000	101.105564	641,607.60	102.118580	648,036.11	6,428.51	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
3137B56H1	FREDDIE MAC FHR 4257 A					2.5	15 Oct 2027		
		Local	2,742,952.050	101.594862	2,786,698.34	101.726550	2,790,310.49	3,612.15	0.13
	Original Face:	Base	5,000,000.000	101.594862	2,786,698.34	101.726550	2,790,310.49	3,612.15	0.13
3137B6G54	FREDDIE MAC FHR 4279 PA					3.0	15 Dec 2043		
		Local	6,354,959.900	102.878906	6,537,913.25	102.799590	6,532,872.72	-5,040.53	0.30
	Original Face:	Base	10,000,000.000	102.878906	6,537,913.25	102.799590	6,532,872.72	-5,040.53	0.30
3137B73L1	FREDDIE MAC FHR 4289 WE					3.0	15 Aug 2031		
		Local	3,236,005.300	102.143284	3,305,362.08	103.800450	3,358,988.06	53,625.98	0.15
	Original Face:	Base	5,000,000.000	102.143284	3,305,362.08	103.800450	3,358,988.06	53,625.98	0.15
3137B8Z34	FREDDIE MAC FHR 4316 DA					3.0	15 Feb 2039		
		Local	2,976,551.700	102.297602	3,044,941.01	101.523310	3,021,893.81	-23,047.20	0.14
	Original Face:	Base	5,000,000.000	102.297602	3,044,941.01	101.523310	3,021,893.81	-23,047.20	0.14
3137B9SJ5	FREDDIE MAC FHR 4328 WB					3.0	15 Jul 2041		
		Local	2,428,333.360	103.534056	2,514,152.02	100.958640	2,451,612.33	-62,539.69	0.11
	Original Face:	Base	6,185,000.000	103.534056	2,514,152.02	100.958640	2,451,612.33	-62,539.69	0.11
3137BAHY1	FREDDIE MAC FHR 4345 AC					3.0	15 Mar 2037		
		Local	3,563,304.420	103.228182	3,678,334.38	102.386370	3,648,338.05	-29,996.33	0.17
	Original Face:	Base	6,000,000.000	103.228182	3,678,334.38	102.386370	3,648,338.05	-29,996.33	0.17
3137BAVW9	FREDDIE MAC FHR 4340 TB					3.5	15 Jul 2039		
		Local	1,784,977.000	98.727001	1,762,254.26	102.945530	1,837,554.03	75,299.77	0.08
	Original Face:	Base	1,784,977.000	98.727001	1,762,254.26	102.945530	1,837,554.03	75,299.77	0.08
3137BBK25	FREDDIE MAC FHR 4357 MA					3.0	15 Oct 2042		
		Local	6,117,845.100	101.618301	6,216,850.27	101.859660	6,231,616.22	14,765.95	0.29
	Original Face:	Base	10,000,000.000	101.618301	6,216,850.27	101.859660	6,231,616.22	14,765.95	0.29
3137BBPZ7	FREDDIE MAC FHR 4351 EV					3.0	15 Nov 2025		
		Local	4,048,705.540	102.675090	4,157,012.07	103.081060	4,173,448.59	16,436.52	0.19
	Original Face:	Base	5,183,921.000	102.675090	4,157,012.07	103.081060	4,173,448.59	16,436.52	0.19
3137BCGR3	FREDDIE MAC FHR 4360 DA					3.0	15 May 2037		
		Local	2,926,140.050	102.980899	3,013,365.33	102.146900	2,988,961.35	-24,403.98	0.14
	Original Face:	Base	5,000,000.000	102.980899	3,013,365.33	102.146900	2,988,961.35	-24,403.98	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
3137BDAM8	FREDDIE MAC FHR 4372 TC					2.5	15 Aug 2029		
		Local	2,858,956.600	101.511264	2,902,162.98	101.115330	2,890,843.40	-11,319.58	0.13
	Original Face:	Base	5,000,000.000	101.511264	2,902,162.98	101.115330	2,890,843.40	-11,319.58	0.13
3137BDVQ6	FREDDIE MAC FHR 4385 TA					3.0	15 Apr 2039		
		Local	6,156,466.100	103.010966	6,341,835.21	102.591140	6,315,988.76	-25,846.45	0.29
	Original Face:	Base	10,000,000.000	103.010966	6,341,835.21	102.591140	6,315,988.76	-25,846.45	0.29
3137BDY75	FREDDIE MAC FHR 4387 CB					4.0	15 Sep 2039		
		Local	5,000,000.000	105.588779	5,279,438.97	105.172460	5,258,623.00	-20,815.97	0.24
	Original Face:	Base	5,000,000.000	105.588779	5,279,438.97	105.172460	5,258,623.00	-20,815.97	0.24
3137BFYM7	FREDDIE MAC FHR 4432 JV					3.0	15 Mar 2028		
		Local	2,565,641.670	104.761967	2,687,816.68	103.143760	2,646,299.29	-41,517.39	0.12
	Original Face:	Base	3,000,000.000	104.761967	2,687,816.68	103.143760	2,646,299.29	-41,517.39	0.12
3137BHYX9	FREDDIE MAC FHR 4472 AB					3.0	15 Mar 2033		
		Local	3,681,924.950	103.786291	3,821,333.33	102.148350	3,761,025.58	-60,307.75	0.17
	Original Face:	Base	5,000,000.000	103.786291	3,821,333.33	102.148350	3,761,025.58	-60,307.75	0.17
3137BJAB9	FREDDIE MAC FHR 4475 MV					3.0	15 Oct 2026		
		Local	2,202,602.080	104.481670	2,301,315.44	103.205420	2,273,204.73	-28,110.71	0.10
	Original Face:	Base	2,579,263.000	104.481670	2,301,315.44	103.205420	2,273,204.73	-28,110.71	0.10
3137BJWT6	FREDDIE MAC FHR 4488 BD					3.0	15 May 2033		
		Local	3,696,121.750	102.856409	3,801,698.10	102.531760	3,789,698.68	-11,999.42	0.17
	Original Face:	Base	5,000,000.000	102.856409	3,801,698.10	102.531760	3,789,698.68	-11,999.42	0.17
3137BNRL0	FREDDIE MAC FHR 4567 BA					3.0	15 Jun 2043		
		Local	3,943,117.450	103.249929	4,071,265.97	102.187880	4,029,388.13	-41,877.84	0.18
	Original Face:	Base	5,000,000.000	103.249929	4,071,265.97	102.187880	4,029,388.13	-41,877.84	0.18
3137BSF99	FREDDIE MAC FHR 4622 TP					3.0	15 Oct 2043		
		Local	4,882,494.650	102.135629	4,986,766.63	101.666840	4,963,878.02	-22,888.61	0.23
	Original Face:	Base	5,000,000.000	102.135629	4,986,766.63	101.666840	4,963,878.02	-22,888.61	0.23
3137BUDG0	FREDDIE MAC FHR 4646 DA					3.5	15 Jan 2042		
		Local	4,918,141.300	103.489946	5,089,781.77	103.569730	5,093,705.67	3,923.90	0.23
	Original Face:	Base	5,000,000.000	103.489946	5,089,781.77	103.569730	5,093,705.67	3,923.90	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
3137EADB2	FREDDIE MAC NOTES 01/22 2.375					2.375	13 Jan 2022		
		Local	2,000,000.000	99.726380	1,994,527.59	102.000300	2,040,006.00	45,478.41	0.09
		Base		99.726380	1,994,527.59	102.000300	2,040,006.00	45,478.41	0.09
31381PJ33	FNMA POOL 466582 FN 11/20 FLOATING VAR					1.259	01 Nov 2020		
		Local	4,085,000.000	100.431155	4,102,612.67	99.995132	4,084,801.14	-17,811.53	0.19
Original Face:		Base	4,085,000.000	100.431155	4,102,612.67	99.995132	4,084,801.14	-17,811.53	0.19
31381RAY0	FNMA POOL 468123 FN 05/18 FIXED 3.84					3.84	01 May 2018		
		Local	1,895,000.000	102.044517	1,933,743.59	101.416145	1,921,835.95	-11,907.64	0.09
Original Face:		Base	1,895,000.000	102.044517	1,933,743.59	101.416145	1,921,835.95	-11,907.64	0.09
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4					4.0	01 Jan 2041		
		Local	3,635,518.800	104.644739	3,804,379.15	105.689530	3,842,362.73	37,983.58	0.18
Original Face:		Base	10,000,000.000	104.644739	3,804,379.15	105.689530	3,842,362.73	37,983.58	0.18
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5					3.5	01 Sep 2026		
		Local	2,166,718.190	103.315601	2,238,557.92	104.838812	2,271,561.61	33,003.69	0.10
Original Face:		Base	7,000,000.000	103.315601	2,238,557.92	104.838812	2,271,561.61	33,003.69	0.10
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR					3.07	01 Nov 2035		
		Local	1,387,778.700	103.865642	1,441,425.25	105.772934	1,467,894.25	26,469.00	0.07
Original Face:		Base	5,000,000.000	103.865642	1,441,425.25	105.772934	1,467,894.25	26,469.00	0.07
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR					4.5	01 Apr 2041		
		Local	6,058,379.600	106.463173	6,449,943.15	108.035220	6,545,183.73	95,240.58	0.30
Original Face:		Base	20,000,000.000	106.463173	6,449,943.15	108.035220	6,545,183.73	95,240.58	0.30
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR					3.018	01 May 2036		
		Local	1,631,818.050	104.018524	1,697,393.05	105.679315	1,724,494.14	27,101.09	0.08
Original Face:		Base	5,000,000.000	104.018524	1,697,393.05	105.679315	1,724,494.14	27,101.09	0.08
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR					4.484	01 Oct 2037		
		Local	731,776.120	107.483532	786,538.82	106.298246	777,865.18	-8,673.64	0.04
Original Face:		Base	4,000,000.000	107.483532	786,538.82	106.298246	777,865.18	-8,673.64	0.04
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR					4.0	01 Aug 2032		
		Local	4,074,519.840	105.231183	4,287,665.41	106.317445	4,331,925.39	44,259.98	0.20
Original Face:		Base	8,000,000.000	105.231183	4,287,665.41	106.317445	4,331,925.39	44,259.98	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
3138EJRP5	FNMA POOL AL2293 FN 06/21 FIXED VAR					4.381	01 Jun 2021		
		Local	4,419,893.500	108.230041	4,783,652.56	107.910267	4,769,518.88	-14,133.68	0.22
Original Face:		Base	5,000,000.000	108.230041	4,783,652.56	107.910267	4,769,518.88	-14,133.68	0.22
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR					3.543	01 Aug 2037		
		Local	522,665.750	107.794655	563,405.74	104.281864	545,045.59	-18,360.15	0.03
Original Face:		Base	5,000,000.000	107.794655	563,405.74	104.281864	545,045.59	-18,360.15	0.03
3138EK7G4	FNMA POOL AL3594 FN 04/23 FIXED VAR					2.705	01 Apr 2023		
		Local	4,439,365.380	105.129646	4,667,089.13	101.919000	4,524,556.80	-142,532.33	0.21
Original Face:		Base	4,950,000.000	105.129646	4,667,089.13	101.919000	4,524,556.80	-142,532.33	0.21
3138EKW43	FNMA POOL AL3366 FN 02/23 FIXED VAR					2.436	01 Feb 2023		
		Local	6,054,200.300	103.532612	6,268,071.73	100.365000	6,076,298.13	-191,773.60	0.28
Original Face:		Base	6,575,000.000	103.532612	6,268,071.73	100.365000	6,076,298.13	-191,773.60	0.28
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR					3.0	01 Mar 2028		
		Local	3,005,102.940	103.063000	3,097,149.23	103.227671	3,102,097.78	4,948.55	0.14
Original Face:		Base	6,000,000.000	103.063000	3,097,149.23	103.227671	3,102,097.78	4,948.55	0.14
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR					3.5	01 Apr 2026		
		Local	4,311,323.000	105.397491	4,544,026.25	104.597000	4,509,514.52	-34,511.73	0.21
Original Face:		Base	10,000,000.000	105.397491	4,544,026.25	104.597000	4,509,514.52	-34,511.73	0.21
3138EMEK3	FNMA POOL AL4637 FN 11/27 FIXED VAR					2.5	01 Nov 2027		
		Local	2,811,980.400	100.787535	2,834,125.74	101.539786	2,855,278.88	21,153.14	0.13
Original Face:		Base	5,000,000.000	100.787535	2,834,125.74	101.539786	2,855,278.88	21,153.14	0.13
3138EMJG7	FNMA POOL AL4762 FN 01/21 FIXED VAR					3.563	01 Jan 2021		
		Local	8,956,112.800	103.652616	9,283,245.23	105.010282	9,404,839.31	121,594.08	0.43
Original Face:		Base	10,000,000.000	103.652616	9,283,245.23	105.010282	9,404,839.31	121,594.08	0.43
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR					3.5	01 Dec 2034		
		Local	3,926,617.320	105.278185	4,133,871.45	104.573000	4,106,181.53	-27,689.92	0.19
Original Face:		Base	6,000,000.000	105.278185	4,133,871.45	104.573000	4,106,181.53	-27,689.92	0.19
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR					3.5	01 May 2045		
		Local	5,521,793.290	105.557497	5,828,666.80	103.354000	5,706,994.24	-121,672.56	0.26
Original Face:		Base	6,750,000.000	105.557497	5,828,666.80	103.354000	5,706,994.24	-121,672.56	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
3138ER6F2	FNMA POOL AL9869 FN 10/31 FIXED VAR					2.5	01 Oct 2031		
		Local	4,904,199.300	100.557629	4,931,546.53	100.948014	4,950,691.80	19,145.27	0.23
Original Face:		Base	5,000,000.000	100.557629	4,931,546.53	100.948014	4,950,691.80	19,145.27	0.23
3138L95M0	FNMA POOL AM8951 FN 05/25 FIXED 2.76					2.76	01 May 2025		
		Local	4,849,699.650	99.036562	4,802,975.82	101.276000	4,911,581.82	108,606.00	0.23
Original Face:		Base	4,920,000.000	99.036562	4,802,975.82	101.276000	4,911,581.82	108,606.00	0.23
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.5	01 Nov 2027		
		Local	4,211,728.790	101.601490	4,279,179.19	101.536000	4,276,420.94	-2,758.25	0.20
Original Face:		Base	8,125,000.000	101.601490	4,279,179.19	101.536000	4,276,420.94	-2,758.25	0.20
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5					2.5	01 Oct 2032		
		Local	3,613,859.260	101.524874	3,668,966.07	100.678064	3,638,363.54	-30,602.53	0.17
Original Face:		Base	5,948,304.000	101.524874	3,668,966.07	100.678064	3,638,363.54	-30,602.53	0.17
3138WHKH4	FNMA POOL AS7495 FN 07/31 FIXED 2.5					2.5	01 Jul 2031		
		Local	5,493,019.500	100.827166	5,538,455.88	100.655418	5,529,021.74	-9,434.14	0.25
Original Face:		Base	6,000,000.000	100.827166	5,538,455.88	100.655418	5,529,021.74	-9,434.14	0.25
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5					3.5	01 Sep 2033		
		Local	4,102,224.360	102.718355	4,213,737.39	104.791226	4,298,771.20	85,033.81	0.20
Original Face:		Base	6,000,000.000	102.718355	4,213,737.39	104.791226	4,298,771.20	85,033.81	0.20
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4					4.0	01 Jan 2034		
		Local	7,857,840.920	105.409289	8,282,894.27	106.693393	8,383,797.09	100,902.82	0.38
Original Face:		Base	11,523,254.000	105.409289	8,282,894.27	106.693393	8,383,797.09	100,902.82	0.38
31393T7D2	FANNIE MAE FNR 2003 125 AY					4.0	25 Dec 2018		
		Local	348,435.950	100.781923	351,160.45	101.153040	352,453.56	1,293.11	0.02
Original Face:		Base	5,000,000.000	100.781923	351,160.45	101.153040	352,453.56	1,293.11	0.02
31393XMJ3	FANNIE MAE FNR 2004 19 AY					4.0	25 Apr 2019		
		Local	450,896.600	100.985867	455,341.84	102.190600	460,773.94	5,432.10	0.02
Original Face:		Base	5,000,000.000	100.985867	455,341.84	102.190600	460,773.94	5,432.10	0.02
31394A3E4	FANNIE MAE FNR 2004 70 BD					4.5	25 Oct 2019		
		Local	228,304.100	101.252811	231,164.32	102.921680	234,974.42	3,810.10	0.01
Original Face:		Base	5,000,000.000	101.252811	231,164.32	102.921680	234,974.42	3,810.10	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
31394B6B5	FANNIE MAE FNR 2005 8 EY					5.0	25 Feb 2020		
		Local	860,730.630	102.379076	881,208.07	102.303540	880,557.90	-650.17	0.04
Original Face:		Base	10,127,769.000	102.379076	881,208.07	102.303540	880,557.90	-650.17	0.04
31394GJC8	FREDDIE MAC FHR 2649 PJ					3.5	15 Jun 2033		
		Local	91,708.250	99.864363	91,583.86	103.811190	95,203.43	3,619.57	0.00
Original Face:		Base	5,000,000.000	99.864363	91,583.86	103.811190	95,203.43	3,619.57	0.00
31394MNR7	FREDDIE MAC FHR 2715 NG					4.5	15 Dec 2018		
		Local	97,405.900	101.213469	98,587.89	101.798460	99,157.71	569.82	0.00
Original Face:		Base	760,000.000	101.213469	98,587.89	101.798460	99,157.71	569.82	0.00
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2					7.0	25 Mar 2044		
		Local	5,271,019.450	119.342416	6,290,561.96	123.295780	6,498,944.54	208,382.58	0.30
Original Face:		Base	41,000,000.000	119.342416	6,290,561.96	123.295780	6,498,944.54	208,382.58	0.30
31395UEG2	FREDDIE MAC FHR 2980 QA					6.0	15 May 2035		
		Local	403,154.350	101.762176	410,258.64	114.189350	460,359.33	50,100.69	0.02
Original Face:		Base	5,000,000.000	101.762176	410,258.64	114.189350	460,359.33	50,100.69	0.02
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A					5.271	25 Oct 2032		
		Local	5,595,462.850	74.783208	4,184,466.62	105.409180	5,898,131.51	1,713,664.89	0.27
Original Face:		Base	5,855,000.000	74.783208	4,184,466.62	105.409180	5,898,131.51	1,713,664.89	0.27
31396Q5U9	FANNIE MAE FNR 2009 69 WA					6.02335	25 Sep 2039		
		Local	1,079,575.050	105.637382	1,140,434.82	114.322700	1,234,199.35	93,764.53	0.06
Original Face:		Base	5,000,000.000	105.637382	1,140,434.82	114.322700	1,234,199.35	93,764.53	0.06
31396QKJ7	FANNIE MAE FNR 2009 52 AJ					4.0	25 Jul 2024		
		Local	275,507.760	102.223371	281,633.32	101.980140	280,963.20	-670.12	0.01
Original Face:		Base	6,000,000.000	102.223371	281,633.32	101.980140	280,963.20	-670.12	0.01
31396QLE7	FANNIE MAE FNR 2009 52 KC					4.5	25 Jul 2024		
		Local	117,620.800	101.805633	119,744.60	101.464300	119,343.12	-401.48	0.01
Original Face:		Base	5,000,000.000	101.805633	119,744.60	101.464300	119,343.12	-401.48	0.01
31396QTR0	FANNIE MAE FNR 2009 62 WA					5.56846	25 Aug 2039		
		Local	2,765,234.300	103.027043	2,848,939.13	112.095100	3,099,692.15	250,753.02	0.14
Original Face:		Base	10,000,000.000	103.027043	2,848,939.13	112.095100	3,099,692.15	250,753.02	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
31397MD46	FANNIE MAE FNR 2008 92 AY					4.0	25 Dec 2023		
		Local	539,262.060	102.839111	554,572.31	103.075450	555,846.80	1,274.49	0.03
Original Face:		Base	6,000,000.000	102.839111	554,572.31	103.075450	555,846.80	1,274.49	0.03
31397SFE9	FANNIE MAE FNR 2011 26 EB					3.0	25 Apr 2026		
		Local	5,000,000.000	99.374951	4,968,747.53	101.601200	5,080,060.00	111,312.47	0.23
Original Face:		Base	5,000,000.000	99.374951	4,968,747.53	101.601200	5,080,060.00	111,312.47	0.23
31397SGM0	FANNIE MAE FNR 2011 27 JQ					4.0	25 Sep 2039		
		Local	655,203.550	103.191175	676,112.24	101.757130	666,716.33	-9,395.91	0.03
Original Face:		Base	5,000,000.000	103.191175	676,112.24	101.757130	666,716.33	-9,395.91	0.03
31398NWN0	FANNIE MAE FNR 2010 111 WA					6.05829	25 Oct 2040		
		Local	1,552,800.250	109.303958	1,697,272.13	114.085360	1,771,517.76	74,245.63	0.08
Original Face:		Base	5,000,000.000	109.303958	1,697,272.13	114.085360	1,771,517.76	74,245.63	0.08
31401EBE8	FNMA POOL 705737 FN 06/18 FIXED 5					5.0	01 Jun 2018		
		Local	60,097.400	100.045909	60,124.99	102.713624	61,728.22	1,603.23	0.00
Original Face:		Base	10,000,000.000	100.045909	60,124.99	102.713624	61,728.22	1,603.23	0.00
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR					5.0	01 Apr 2034		
		Local	1,852,689.080	99.578388	1,844,877.92	111.860796	2,072,432.75	227,554.83	0.10
Original Face:		Base	11,959,998.000	99.578388	1,844,877.92	111.860796	2,072,432.75	227,554.83	0.10
31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.0	01 Nov 2019		
		Local	196,988.100	100.277849	197,535.43	103.003325	202,904.29	5,368.86	0.01
Original Face:		Base	10,000,000.000	100.277849	197,535.43	103.003325	202,904.29	5,368.86	0.01
31403DC72	FNMA POOL 745394 FN 11/20 FIXED VAR					4.5	01 Nov 2020		
		Local	101,253.700	102.141650	103,422.20	102.942753	104,233.35	811.15	0.00
Original Face:		Base	3,640,000.000	102.141650	103,422.20	102.942753	104,233.35	811.15	0.00
31403DE39	FNMA POOL 745454 FN 12/20 FIXED VAR					4.0	01 Dec 2020		
		Local	142,942.060	100.444971	143,578.11	103.734628	148,280.41	4,702.30	0.01
Original Face:		Base	4,300,000.000	100.444971	143,578.11	103.734628	148,280.41	4,702.30	0.01
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5					5.0	01 Feb 2035		
		Local	328,471.550	99.262487	326,049.03	109.599783	360,004.11	33,955.08	0.02
Original Face:		Base	5,000,000.000	99.262487	326,049.03	109.599783	360,004.11	33,955.08	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
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.5	01 Dec 2033		
		Local	291,344.370	100.713496	293,423.10	112.051494	326,455.72	33,032.62	0.01
	Original Face:	Base	6,500,000.000	100.713496	293,423.10	112.051494	326,455.72	33,032.62	0.01
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.5	01 Feb 2034		
		Local	656,247.520	100.169028	657,356.76	112.190467	736,247.16	78,890.40	0.03
	Original Face:	Base	8,000,000.000	100.169028	657,356.76	112.190467	736,247.16	78,890.40	0.03
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5					5.5	01 Aug 2034		
		Local	423,566.370	100.553077	425,909.02	111.749342	473,332.63	47,423.61	0.02
	Original Face:	Base	5,457,127.000	100.553077	425,909.02	111.749342	473,332.63	47,423.61	0.02
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5					5.5	01 Nov 2034		
		Local	456,830.450	100.620412	459,664.68	112.242793	512,759.26	53,094.58	0.02
	Original Face:	Base	5,000,000.000	100.620412	459,664.68	112.242793	512,759.26	53,094.58	0.02
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5					5.5	01 Dec 2034		
		Local	1,215,733.390	101.138326	1,229,572.40	112.211099	1,364,187.80	134,615.40	0.06
	Original Face:	Base	10,547,657.000	101.138326	1,229,572.40	112.211099	1,364,187.80	134,615.40	0.06
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5					5.5	01 Sep 2034		
		Local	1,110,174.980	100.639438	1,117,273.86	111.372943	1,236,434.55	119,160.69	0.06
	Original Face:	Base	17,500,000.000	100.639438	1,117,273.86	111.372943	1,236,434.55	119,160.69	0.06
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5					5.5	01 Feb 2036		
		Local	555,458.090	103.951895	577,409.21	111.748190	620,714.36	43,305.15	0.03
	Original Face:	Base	9,397,749.000	103.951895	577,409.21	111.748190	620,714.36	43,305.15	0.03
3140ECP29	FNMA POOL BA7640 FN 01/46 FIXED 4					4.0	01 Jan 2046		
		Local	9,254,930.900	106.067695	9,816,491.92	105.392215	9,753,976.67	-62,515.25	0.45
	Original Face:	Base	10,000,000.000	106.067695	9,816,491.92	105.392215	9,753,976.67	-62,515.25	0.45
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3					3.0	01 Nov 2036		
		Local	4,666,968.960	100.735646	4,701,301.35	99.518482	4,644,496.66	-56,804.69	0.21
	Original Face:	Base	4,744,826.000	100.735646	4,701,301.35	99.518482	4,644,496.66	-56,804.69	0.21
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3					3.0	01 Dec 2036		
		Local	4,057,996.890	100.766360	4,089,095.75	99.518575	4,038,460.68	-50,635.07	0.19
	Original Face:	Base	4,166,154.000	100.766360	4,089,095.75	99.518575	4,038,460.68	-50,635.07	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
3140FVTZ9	FNMA POOL BE9567 FN 04/47 FIXED 3.5					3.5	01 Apr 2047		
		Local	10,000,000.000	102.828125	10,282,812.50	102.919177	10,291,917.70	9,105.20	0.47
	Original Face:	Base	10,000,000.000	102.828125	10,282,812.50	102.919177	10,291,917.70	9,105.20	0.47
31410LUB6	FNMA POOL 890778 FN 10/31 FIXED VAR					2.5	01 Oct 2031		
		Local	5,945,753.940	100.890625	5,998,708.31	100.890600	5,998,708.31	0.00	0.28
	Original Face:	Base	6,000,000.000	100.890625	5,998,708.31	100.890600	5,998,708.31	0.00	0.28
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5					5.5	01 Aug 2039		
		Local	1,770,665.900	105.858293	1,874,396.69	112.107103	1,985,042.24	110,645.55	0.09
	Original Face:	Base	9,100,000.000	105.858293	1,874,396.69	112.107103	1,985,042.24	110,645.55	0.09
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4					4.0	01 Mar 2026		
		Local	1,492,924.610	101.699891	1,518,302.70	105.770331	1,579,071.30	60,768.60	0.07
	Original Face:	Base	7,060,000.000	101.699891	1,518,302.70	105.770331	1,579,071.30	60,768.60	0.07
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4					4.0	01 Jul 2026		
		Local	1,411,593.180	103.864058	1,466,137.96	105.165780	1,484,512.98	18,375.02	0.07
	Original Face:	Base	6,000,000.000	103.864058	1,466,137.96	105.165780	1,484,512.98	18,375.02	0.07
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4					4.0	01 Jan 2042		
		Local	2,218,428.500	104.730624	2,323,374.00	105.957722	2,350,596.30	27,222.30	0.11
	Original Face:	Base	5,000,000.000	104.730624	2,323,374.00	105.957722	2,350,596.30	27,222.30	0.11
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3					3.0	01 Apr 2043		
		Local	4,861,630.690	103.969818	5,054,628.57	100.443000	4,883,167.71	-171,460.86	0.22
	Original Face:	Base	7,000,000.000	103.969818	5,054,628.57	100.443000	4,883,167.71	-171,460.86	0.22
31417GWJ1	FNMA POOL AB9648 FN 06/28 FIXED 2.5					2.5	01 Jun 2028		
		Local	2,990,190.400	101.518581	3,035,598.86	101.500147	3,035,047.65	-551.21	0.14
	Original Face:	Base	5,000,000.000	101.518581	3,035,598.86	101.500147	3,035,047.65	-551.21	0.14
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.0	01 Jan 2025		
		Local	704,440.730	101.624679	715,885.63	105.007803	739,717.73	23,832.10	0.03
	Original Face:	Base	7,000,000.000	101.624679	715,885.63	105.007803	739,717.73	23,832.10	0.03
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4					4.0	01 Oct 2031		
		Local	1,890,946.990	107.059676	2,024,441.73	106.262000	2,009,358.09	-15,083.64	0.09
	Original Face:	Base	6,100,000.000	107.059676	2,024,441.73	106.262000	2,009,358.09	-15,083.64	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
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3					3.0	01 Sep 2028		
		Local	6,589,106.710	102.457467	6,751,031.85	102.993843	6,786,374.22	35,342.37	0.31
	Original Face:	Base	9,500,000.000	102.457467	6,751,031.85	102.993843	6,786,374.22	35,342.37	0.31
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5					3.5	01 Mar 2034		
		Local	2,801,137.200	103.403051	2,896,461.33	104.570119	2,929,152.50	32,691.17	0.13
	Original Face:	Base	5,000,000.000	103.403051	2,896,461.33	104.570119	2,929,152.50	32,691.17	0.13
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4					4.0	01 Mar 2034		
		Local	4,524,507.820	104.813353	4,742,288.34	106.319629	4,810,439.93	68,151.59	0.22
	Original Face:	Base	7,899,440.000	104.813353	4,742,288.34	106.319629	4,810,439.93	68,151.59	0.22
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5					4.5	01 Apr 2034		
		Local	4,815,165.600	107.310129	5,167,160.44	108.160807	5,208,121.97	40,961.53	0.24
	Original Face:	Base	8,000,000.000	107.310129	5,167,160.44	108.160807	5,208,121.97	40,961.53	0.24
31418CJJ4	FNMA POOL MA2964 FN 04/32 FIXED 3					3.0	01 Apr 2032		
		Local	4,969,201.250	103.000000	5,118,277.29	102.956687	5,116,124.98	-2,152.31	0.23
	Original Face:	Base	5,000,000.000	103.000000	5,118,277.29	102.956687	5,116,124.98	-2,152.31	0.23
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR					3.133	01 Feb 2037		
		Local	1,140,932.650	103.568234	1,181,643.80	106.015468	1,209,565.09	27,921.29	0.06
	Original Face:	Base	5,000,000.000	103.568234	1,181,643.80	106.015468	1,209,565.09	27,921.29	0.06
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR					5.75	01 Sep 2032		
		Local	870,231.850	107.268869	933,487.86	109.356497	951,655.07	18,167.21	0.04
	Original Face:	Base	3,262,241.000	107.268869	933,487.86	109.356497	951,655.07	18,167.21	0.04
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR					2.753	01 Jan 2037		
		Local	1,745,209.510	103.561213	1,807,360.14	105.911197	1,848,372.28	41,012.14	0.08
	Original Face:	Base	6,271,091.000	103.561213	1,807,360.14	105.911197	1,848,372.28	41,012.14	0.08
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR					3.5	01 Dec 2025		
		Local	2,282,215.440	104.097641	2,375,732.44	104.596420	2,387,115.65	11,383.21	0.11
	Original Face:	Base	12,000,000.000	104.097641	2,375,732.44	104.596420	2,387,115.65	11,383.21	0.11
31677QAV1	FIFTH THIRD BANK SR UNSECURED 02/18 1.45					1.45	28 Feb 2018		
		Local	15,000,000.000	99.972319	14,995,847.79	99.911200	14,986,680.00	-9,167.79	0.69
		Base		99.972319	14,995,847.79	99.911200	14,986,680.00	-9,167.79	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
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95					5.95	01 Feb 2038		
		Local	5,000,000.000	99.624222	4,981,211.09	128.845600	6,442,280.00	1,461,068.91	0.30
		Base		99.624222	4,981,211.09	128.845600	6,442,280.00	1,461,068.91	0.30
345397WD1	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/17 3					3.0	12 Jun 2017		
		Local	10,000,000.000	99.999151	9,999,915.13	99.999151	9,999,915.13	0.00	0.46
		Base		99.999151	9,999,915.13	99.999151	9,999,915.13	0.00	0.46
345397YF4	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/20 VAR					2.15539	09 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.829800	10,082,980.00	82,980.00	0.46
		Base		100.000000	10,000,000.00	100.829800	10,082,980.00	82,980.00	0.46
35671DAU9	FREEPORT MCMORAN INC COMPANY GUAR 03/22 3.55					3.55	01 Mar 2022		
		Local	5,000,000.000	99.881760	4,994,087.99	94.000000	4,700,000.00	-294,087.99	0.22
		Base		99.881760	4,994,087.99	94.000000	4,700,000.00	-294,087.99	0.22
357081AE8	FREMF MORTGAGE TRUST FREMF 2015 K720 B 144A					3.505309	25 Jul 2022		
		Local	5,000,000.000	98.977513	4,948,875.67	100.337730	5,016,886.50	68,010.83	0.23
	Original Face:	Base	5,000,000.000	98.977513	4,948,875.67	100.337730	5,016,886.50	68,010.83	0.23
36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6					6.0	20 Aug 2046		
		Local	6,508,111.690	112.031470	7,291,133.19	111.889000	7,281,861.09	-9,272.10	0.33
	Original Face:	Base	8,707,929.000	112.031470	7,291,133.19	111.889000	7,281,861.09	-9,272.10	0.33
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5					5.5	20 Jun 2040		
		Local	3,632,652.000	110.503399	4,014,203.93	109.167699	3,965,682.60	-48,521.33	0.18
	Original Face:	Base	6,000,000.000	110.503399	4,014,203.93	109.167699	3,965,682.60	-48,521.33	0.18
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4					4.0	20 Jan 2046		
		Local	5,323,845.880	106.409488	5,665,077.13	107.294579	5,712,198.02	47,120.89	0.26
	Original Face:	Base	5,682,660.000	106.409488	5,665,077.13	107.294579	5,712,198.02	47,120.89	0.26
36197J4J1	GNMA II POOL AZ6225 G2 03/47 FIXED 4					4.0	20 Mar 2047		
		Local	8,921,461.650	106.375000	9,490,204.83	107.277499	9,570,720.93	80,516.10	0.44
	Original Face:	Base	8,934,236.000	106.375000	9,490,204.83	107.277499	9,570,720.93	80,516.10	0.44
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5					5.5	15 Oct 2033		
		Local	331,507.820	101.107778	335,180.19	112.791481	373,912.58	38,732.39	0.02
	Original Face:	Base	7,000,000.000	101.107778	335,180.19	112.791481	373,912.58	38,732.39	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
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4					4.0	20 Aug 2026		
		Local	4,852,680.340	105.933513	5,140,614.78	105.509000	5,120,014.50	-20,600.28	0.23
Original Face:		Base	22,821,698.000	105.933513	5,140,614.78	105.509000	5,120,014.50	-20,600.28	0.23
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5					3.5	20 Nov 2041		
		Local	1,072,672.400	103.059682	1,105,492.76	102.653954	1,101,140.63	-4,352.13	0.05
Original Face:		Base	5,000,000.000	103.059682	1,105,492.76	102.653954	1,101,140.63	-4,352.13	0.05
36206YCN9	GNMA POOL 424977 GN 10/18 FIXED 4					4.0	15 Oct 2018		
		Local	86,899.800	99.947802	86,854.44	101.122705	87,875.43	1,020.99	0.00
Original Face:		Base	7,500,000.000	99.947802	86,854.44	101.122705	87,875.43	1,020.99	0.00
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.5	20 Jun 2028		
		Local	7,476,354.510	101.502133	7,588,659.33	100.102000	7,483,980.39	-104,678.94	0.34
Original Face:		Base	13,640,889.000	101.502133	7,588,659.33	100.102000	7,483,980.39	-104,678.94	0.34
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5					5.0	20 Sep 2041		
		Local	2,941,120.550	109.296653	3,214,546.32	107.915083	3,173,912.68	-40,633.64	0.15
Original Face:		Base	5,000,000.000	109.296653	3,214,546.32	107.915083	3,173,912.68	-40,633.64	0.15
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4					4.0	15 Jul 2045		
		Local	7,959,343.500	107.096996	8,524,217.82	105.917135	8,430,308.60	-93,909.22	0.39
Original Face:		Base	10,000,000.000	107.096996	8,524,217.82	105.917135	8,430,308.60	-93,909.22	0.39
36249KAA8	GS MORTGAGE SECURITIES TRUST GSMS 2010 C1 A1 144A					3.679	10 Aug 2043		
		Local	2,561,311.250	104.430382	2,674,787.11	102.406500	2,622,949.21	-51,837.90	0.12
Original Face:		Base	14,082,000.000	104.430382	2,674,787.11	102.406500	2,622,949.21	-51,837.90	0.12
36290X3X6	GNMA POOL 621014 GN 09/18 FIXED 4					4.0	15 Sep 2018		
		Local	92,878.800	99.970930	92,851.80	103.571544	96,196.01	3,344.21	0.00
Original Face:		Base	5,000,000.000	99.970930	92,851.80	103.571544	96,196.01	3,344.21	0.00
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5					5.5	15 Mar 2034		
		Local	269,582.640	101.039514	272,384.99	112.769345	304,006.58	31,621.59	0.01
Original Face:		Base	7,322,535.000	101.039514	272,384.99	112.769345	304,006.58	31,621.59	0.01
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5					5.0	15 Jul 2039		
		Local	1,822,970.950	105.978349	1,931,954.52	111.434814	2,031,424.29	99,469.77	0.09
Original Face:		Base	8,800,000.000	105.978349	1,931,954.52	111.434814	2,031,424.29	99,469.77	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
369604BC6	GENERAL ELECTRIC CO SR UNSECURED 12/17 5.25					5.25	06 Dec 2017		
		Local	5,000,000.000	99.951744	4,997,587.18	102.323200	5,116,160.00	118,572.82	0.23
		Base		99.951744	4,997,587.18	102.323200	5,116,160.00	118,572.82	0.23
36962G3H5	GENERAL ELECTRIC CO SR UNSECURED 09/17 5.625					5.625	15 Sep 2017		
		Local	5,000,000.000	99.987327	4,999,366.37	101.616200	5,080,810.00	81,443.63	0.23
		Base		99.987327	4,999,366.37	101.616200	5,080,810.00	81,443.63	0.23
36966THT2	GENERAL ELECTRIC CO SR UNSECURED 03/23 VAR					2.13122	15 Mar 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	102.727000	10,272,700.00	272,700.00	0.47
		Base		100.000000	10,000,000.00	102.727000	10,272,700.00	272,700.00	0.47
38141GFG4	GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 5.95					5.95	18 Jan 2018		
		Local	5,000,000.000	99.989808	4,999,490.41	103.011000	5,150,550.00	151,059.59	0.24
		Base		99.989808	4,999,490.41	103.011000	5,150,550.00	151,059.59	0.24
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					2.239	30 Apr 2018		
		Local	9,000,000.000	100.000000	9,000,000.00	100.860200	9,077,418.00	77,418.00	0.42
		Base		100.000000	9,000,000.00	100.860200	9,077,418.00	77,418.00	0.42
38238QAM8	GOODRICH CORP SR UNSECURED 02/18 6.8					6.8	01 Feb 2018		
		Local	1,800,000.000	103.378053	1,860,804.95	102.170000	1,839,060.00	-21,744.95	0.08
		Base		103.378053	1,860,804.95	102.170000	1,839,060.00	-21,744.95	0.08
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA					3.5	16 Apr 2042		
		Local	1,211,846.180	107.316679	1,300,513.07	103.681150	1,256,456.06	-44,057.01	0.06
Original Face:		Base	2,500,000.000	107.316679	1,300,513.07	103.681150	1,256,456.06	-44,057.01	0.06
38375CWQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 JP					3.0	20 Jul 2039		
		Local	4,193,507.800	102.775454	4,309,896.70	102.510440	4,298,783.30	-11,113.40	0.20
Original Face:		Base	10,000,000.000	102.775454	4,309,896.70	102.510440	4,298,783.30	-11,113.40	0.20
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM					3.5	20 Apr 2042		
		Local	4,511,009.120	107.083373	4,830,540.70	102.206310	4,610,535.97	-220,004.73	0.21
Original Face:		Base	8,000,000.000	107.083373	4,830,540.70	102.206310	4,610,535.97	-220,004.73	0.21
38375UYY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA					2.55	20 Apr 2067		
		Local	10,000,000.000	103.812500	10,381,250.00	102.581110	10,258,111.00	-123,139.00	0.47
Original Face:		Base	10,000,000.000	103.812500	10,381,250.00	102.581110	10,258,111.00	-123,139.00	0.47

& 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
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E					3.0	16 Oct 2039		
		Local	963,122.300	104.073476	1,002,354.86	102.802190	990,110.82	-12,244.04	0.05
Original Face:		Base	10,000,000.000	104.073476	1,002,354.86	102.802190	990,110.82	-12,244.04	0.05
38376CRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 77 KC					4.5	20 May 2038		
		Local	486,000.290	103.488572	502,954.76	102.043710	495,932.73	-7,022.03	0.02
Original Face:		Base	7,440,000.000	103.488572	502,954.76	102.043710	495,932.73	-7,022.03	0.02
38376FNL2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 66 UG					4.5	20 Jul 2038		
		Local	370,734.980	103.320437	383,045.00	103.043450	382,018.11	-1,026.89	0.02
Original Face:		Base	4,500,000.000	103.320437	383,045.00	103.043450	382,018.11	-1,026.89	0.02
38376GW30	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 86 B					3.0	16 Feb 2041		
		Local	2,156,567.010	102.655391	2,213,832.30	100.602940	2,169,569.82	-44,262.48	0.10
Original Face:		Base	6,500,000.000	102.655391	2,213,832.30	100.602940	2,169,569.82	-44,262.48	0.10
38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG					2.04	20 Dec 2066		
		Local	9,984,142.990	101.264377	10,110,380.15	100.411930	10,025,270.67	-85,109.48	0.46
Original Face:		Base	10,000,000.000	101.264377	10,110,380.15	100.411930	10,025,270.67	-85,109.48	0.46
38376TCB6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 12 MD					4.5	20 Jul 2037		
		Local	682,625.690	104.906560	716,119.13	102.348130	698,654.63	-17,464.50	0.03
Original Face:		Base	7,600,000.000	104.906560	716,119.13	102.348130	698,654.63	-17,464.50	0.03
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA					5.72232	20 Aug 2034		
		Local	1,334,940.150	108.586794	1,449,568.71	111.960400	1,494,604.33	45,035.62	0.07
Original Face:		Base	5,000,000.000	108.586794	1,449,568.71	111.960400	1,494,604.33	45,035.62	0.07
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW					6.09094	20 Apr 2037		
		Local	2,893,763.700	109.671876	3,173,644.95	111.494940	3,226,400.10	52,755.15	0.15
Original Face:		Base	10,000,000.000	109.671876	3,173,644.95	111.494940	3,226,400.10	52,755.15	0.15
38378BDT3	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 22 B					2.68692	16 Aug 2041		
		Local	3,250,000.000	103.552893	3,365,469.03	100.629580	3,270,461.35	-95,007.68	0.15
Original Face:		Base	3,250,000.000	103.552893	3,365,469.03	100.629580	3,270,461.35	-95,007.68	0.15
38378BUA5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 67 B					2.67631	16 Oct 2047		
		Local	5,000,000.000	104.331446	5,216,572.31	100.541310	5,027,065.50	-189,506.81	0.23
Original Face:		Base	5,000,000.000	104.331446	5,216,572.31	100.541310	5,027,065.50	-189,506.81	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
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK					3.0	16 Jan 2027		
		Local	1,602,133.720	103.294465	1,654,915.45	103.166760	1,652,869.45	-2,046.00	0.08
	Original Face:	Base	6,500,000.000	103.294465	1,654,915.45	103.166760	1,652,869.45	-2,046.00	0.08
38378KX79	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 139 AG					3.0	16 Oct 2051		
		Local	2,000,000.000	99.660250	1,993,204.99	97.962640	1,959,252.80	-33,952.19	0.09
	Original Face:	Base	2,000,000.000	99.660250	1,993,204.99	97.962640	1,959,252.80	-33,952.19	0.09
38378N5M1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 73 AG					3.2	16 Apr 2043		
		Local	5,000,000.000	103.765148	5,188,257.38	101.694950	5,084,747.50	-103,509.88	0.23
	Original Face:	Base	5,000,000.000	103.765148	5,188,257.38	101.694950	5,084,747.50	-103,509.88	0.23
38378NY56	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 64 AC					2.25	16 Dec 2047		
		Local	2,014,771.980	100.273973	2,020,291.92	99.995110	2,014,673.46	-5,618.46	0.09
	Original Face:	Base	3,000,000.000	100.273973	2,020,291.92	99.995110	2,014,673.46	-5,618.46	0.09
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE					3.5	20 Sep 2043		
		Local	5,429,000.000	97.596090	5,298,491.72	102.838240	5,583,088.05	284,596.33	0.26
	Original Face:	Base	5,429,000.000	97.596090	5,298,491.72	102.838240	5,583,088.05	284,596.33	0.26
38379GMY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 142 UQ					3.0	20 Nov 2043		
		Local	1,514,188.250	102.800573	1,556,594.20	102.513880	1,552,253.13	-4,341.07	0.07
	Original Face:	Base	5,000,000.000	102.800573	1,556,594.20	102.513880	1,552,253.13	-4,341.07	0.07
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV					2.95	16 Oct 2029		
		Local	2,632,731.690	103.207739	2,717,182.84	100.697620	2,651,098.15	-66,084.69	0.12
	Original Face:	Base	3,000,000.000	103.207739	2,717,182.84	100.697620	2,651,098.15	-66,084.69	0.12
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.2	16 Aug 2055		
		Local	7,684,672.700	99.880306	7,675,474.61	98.944860	7,603,588.64	-71,885.97	0.35
	Original Face:	Base	10,000,000.000	99.880306	7,675,474.61	98.944860	7,603,588.64	-71,885.97	0.35
38380BC45	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 156 VA					3.0	20 Dec 2030		
		Local	5,738,673.920	102.425969	5,877,892.39	102.224600	5,866,336.46	-11,555.93	0.27
	Original Face:	Base	5,879,850.000	102.425969	5,877,892.39	102.224600	5,866,336.46	-11,555.93	0.27
38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB					6.11851	20 Nov 2042		
		Local	4,577,329.610	115.574653	5,290,232.82	115.120560	5,269,447.48	-20,785.34	0.24
	Original Face:	Base	5,010,613.000	115.574653	5,290,232.82	115.120560	5,269,447.48	-20,785.34	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
41283LAP0	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 03/19 VAR					1.459	08 Mar 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	100.159300	10,015,930.00	15,930.00	0.46
		Base		100.000000	10,000,000.00	100.159300	10,015,930.00	15,930.00	0.46
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2					3.2	21 Aug 2025		
		Local	5,000,000.000	99.703325	4,985,166.26	101.801200	5,090,060.00	104,893.74	0.23
		Base		99.703325	4,985,166.26	101.801200	5,090,060.00	104,893.74	0.23
459200AS0	IBM CORP SR UNSECURED 01/28 6.5					6.5	15 Jan 2028		
		Local	10,000,000.000	122.595551	12,259,555.10	128.731400	12,873,140.00	613,584.90	0.59
		Base		122.595551	12,259,555.10	128.731400	12,873,140.00	613,584.90	0.59
46590JAW7	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C32 A5					3.598	15 Nov 2048		
		Local	5,740,000.000	103.468750	5,939,106.25	103.444850	5,937,734.39	-1,371.86	0.27
Original Face:		Base	5,740,000.000	103.468750	5,939,106.25	103.444850	5,937,734.39	-1,371.86	0.27
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4					6.4	15 May 2038		
		Local	5,000,000.000	99.190208	4,959,510.41	130.156900	6,507,845.00	1,548,334.59	0.30
		Base		99.190208	4,959,510.41	130.156900	6,507,845.00	1,548,334.59	0.30
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.7	18 May 2023		
		Local	10,000,000.000	99.771101	9,977,110.14	98.541000	9,854,100.00	-123,010.14	0.45
		Base		99.771101	9,977,110.14	98.541000	9,854,100.00	-123,010.14	0.45
46635TCG5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C3 A4 144A					4.7171	15 Feb 2046		
		Local	10,000,000.000	109.632639	10,963,263.85	107.845330	10,784,533.00	-178,730.85	0.49
Original Face:		Base	10,000,000.000	109.632639	10,963,263.85	107.845330	10,784,533.00	-178,730.85	0.49
46636DAE6	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C4 A3 144A					4.1063	15 Jul 2046		
		Local	5,437,469.260	107.849739	5,864,296.40	102.292030	5,562,097.69	-302,198.71	0.26
Original Face:		Base	5,775,000.000	107.849739	5,864,296.40	102.292030	5,562,097.69	-302,198.71	0.26
46637WAC7	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 CBX A3					3.1388	15 Jun 2045		
		Local	4,162,494.490	102.756842	4,277,247.87	101.391970	4,220,435.16	-56,812.71	0.19
Original Face:		Base	10,000,000.000	102.756842	4,277,247.87	101.391970	4,220,435.16	-56,812.71	0.19
46638UAD8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 C8 ASB					2.3791	15 Oct 2045		
		Local	10,000,000.000	100.295127	10,029,512.71	100.930640	10,093,064.00	63,551.29	0.46
Original Face:		Base	10,000,000.000	100.295127	10,029,512.71	100.930640	10,093,064.00	63,551.29	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
46643TBJ0	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C26 A4					3.494	15 Jan 2048		
		Local	9,680,152.000	103.431687	10,012,344.49	103.101480	9,980,379.98	-31,964.51	0.46
Original Face:		Base	9,680,152.000	103.431687	10,012,344.49	103.101480	9,980,379.98	-31,964.51	0.46
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95					4.95	15 May 2033		
		Local	5,000,000.000	98.046525	4,902,326.26	117.240800	5,862,040.00	959,713.74	0.27
		Base		98.046525	4,902,326.26	117.240800	5,862,040.00	959,713.74	0.27
48126DX53	JPMORGAN CHASE + CO SR UNSECURED 06/23 VAR					2.10178	21 Jun 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	98.903400	4,945,170.00	-54,830.00	0.23
		Base		100.000000	5,000,000.00	98.903400	4,945,170.00	-54,830.00	0.23
487836BP2	KELLOGG CO SR UNSECURED 04/26 3.25					3.25	01 Apr 2026		
		Local	5,000,000.000	99.907879	4,995,393.96	98.941000	4,947,050.00	-48,343.96	0.23
		Base		99.907879	4,995,393.96	98.941000	4,947,050.00	-48,343.96	0.23
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,500,000.000	99.985513	3,499,492.96	100.072900	3,502,551.50	3,058.54	0.16
		Base		99.985513	3,499,492.96	100.072900	3,502,551.50	3,058.54	0.16
55616XAF4	MACYS RETAIL HLDGS INC COMPANY GUAR 01/22 3.875					3.875	15 Jan 2022		
		Local	2,000,000.000	99.629757	1,992,595.13	99.711600	1,994,232.00	1,636.87	0.09
		Base		99.629757	1,992,595.13	99.711600	1,994,232.00	1,636.87	0.09
577081BA9	MATTEL INC SR UNSECURED 08/21 2.35					2.35	15 Aug 2021		
		Local	3,000,000.000	99.882000	2,996,460.00	97.897000	2,936,910.00	-59,550.00	0.13
		Base		99.882000	2,996,460.00	97.897000	2,936,910.00	-59,550.00	0.13
58013MEB6	MCDONALD S CORP SR UNSECURED 10/17 5.8					5.8	15 Oct 2017		
		Local	3,000,000.000	99.990757	2,999,722.70	101.930300	3,057,909.00	58,186.30	0.14
		Base		99.990757	2,999,722.70	101.930300	3,057,909.00	58,186.30	0.14
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3					6.3	01 Mar 2038		
		Local	5,000,000.000	99.675096	4,983,754.78	127.607000	6,380,350.00	1,396,595.22	0.29
		Base		99.675096	4,983,754.78	127.607000	6,380,350.00	1,396,595.22	0.29
58768FAE6	MERCEDES BENZ AUTO LEASE TRUST MBALT 2016 A A4					1.69	15 Nov 2021		
		Local	5,000,000.000	99.997942	4,999,897.09	100.156120	5,007,806.00	7,908.91	0.23
Original Face:		Base	5,000,000.000	99.997942	4,999,897.09	100.156120	5,007,806.00	7,908.91	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
594918AV6	MICROSOFT CORP SR UNSECURED 12/18 1.625					1.625	06 Dec 2018		
		Local	5,000,000.000	99.815764	4,990,788.18	100.469600	5,023,480.00	32,691.82	0.23
		Base		99.815764	4,990,788.18	100.469600	5,023,480.00	32,691.82	0.23
59562VAT4	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/18 5.75					5.75	01 Apr 2018		
		Local	10,000,000.000	99.983414	9,998,341.35	103.798000	10,379,800.00	381,458.65	0.48
		Base		99.983414	9,998,341.35	103.798000	10,379,800.00	381,458.65	0.48
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375					6.375	15 Feb 2028		
		Local	10,000,000.000	123.876914	12,387,691.38	129.623200	12,962,320.00	574,628.62	0.59
		Base		123.876914	12,387,691.38	129.623200	12,962,320.00	574,628.62	0.59
61747YCM5	MORGAN STANLEY SR UNSECURED 01/20 5.5					5.5	26 Jan 2020		
		Local	3,100,000.000	106.106276	3,289,294.55	108.653700	3,368,264.70	78,970.15	0.15
		Base		106.106276	3,289,294.55	108.653700	3,368,264.70	78,970.15	0.15
626717AD4	MURPHY OIL CORP SR UNSECURED 06/22 4					4.0	01 Jun 2022		
		Local	5,000,000.000	99.894230	4,994,711.49	96.250000	4,812,500.00	-182,211.49	0.22
		Base		99.894230	4,994,711.49	96.250000	4,812,500.00	-182,211.49	0.22
637432NN1	NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05					3.05	25 Apr 2027		
		Local	10,000,000.000	99.795000	9,979,500.00	99.748300	9,974,830.00	-4,670.00	0.46
		Base		99.795000	9,979,500.00	99.748300	9,974,830.00	-4,670.00	0.46
651229AN6	NEWELL BRANDS INC SR UNSECURED 12/17 2.05					2.05	01 Dec 2017		
		Local	3,000,000.000	99.986735	2,999,602.05	100.271500	3,008,145.00	8,542.95	0.14
		Base		99.986735	2,999,602.05	100.271500	3,008,145.00	8,542.95	0.14
651639AN6	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5					3.5	15 Mar 2022		
		Local	8,000,000.000	99.640163	7,971,213.02	103.360200	8,268,816.00	297,602.98	0.38
		Base		99.640163	7,971,213.02	103.360200	8,268,816.00	297,602.98	0.38
655844AZ1	NORFOLK SOUTHERN CORP SR UNSECURED 04/18 5.75					5.75	01 Apr 2018		
		Local	5,000,000.000	99.974573	4,998,728.67	103.751100	5,187,555.00	188,826.33	0.24
		Base		99.974573	4,998,728.67	103.751100	5,187,555.00	188,826.33	0.24
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	0.18
		Base		100.000000	4,000,000.00	100.000000	4,000,000.00	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
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6					3.6	01 Mar 2024		
		Local	5,000,000.000	99.881975	4,994,098.77	105.376000	5,268,800.00	274,701.23	0.24
		Base		99.881975	4,994,098.77	105.376000	5,268,800.00	274,701.23	0.24
713448DU9	PEPSICO INC SR UNSECURED 05/22 VAR					1.0	02 May 2022		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.92
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.92
717081DZ3	PFIZER INC SR UNSECURED 12/21 2.2					2.2	15 Dec 2021		
		Local	5,000,000.000	99.916919	4,995,845.97	100.527100	5,026,355.00	30,509.03	0.23
		Base		99.916919	4,995,845.97	100.527100	5,026,355.00	30,509.03	0.23
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75					6.75	15 Dec 2027		
		Local	3,000,000.000	122.453187	3,673,595.62	129.011000	3,870,330.00	196,734.38	0.18
		Base		122.453187	3,673,595.62	129.011000	3,870,330.00	196,734.38	0.18
718172AH2	PHILIP MORRIS INTL INC SR UNSECURED 03/20 4.5					4.5	26 Mar 2020		
		Local	5,000,000.000	99.628036	4,981,401.80	107.018600	5,350,930.00	369,528.20	0.25
		Base		99.628036	4,981,401.80	107.018600	5,350,930.00	369,528.20	0.25
737679DD9	POTOMAC ELECTRIC POWER 1ST MORTGAGE 04/22 3.05					3.05	01 Apr 2022		
		Local	3,000,000.000	99.857539	2,995,726.16	101.924000	3,057,720.00	61,993.84	0.14
		Base		99.857539	2,995,726.16	101.924000	3,057,720.00	61,993.84	0.14
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625					5.625	01 Oct 2038		
		Local	9,800,000.000	99.945506	9,794,659.62	130.534900	12,792,420.20	2,997,760.58	0.59
		Base		99.945506	9,794,659.62	130.534900	12,792,420.20	2,997,760.58	0.59
742651DS8	PRIVATE EXPORT FUNDING US GOVT GUAR 07/18 1.875					1.875	15 Jul 2018		
		Local	3,000,000.000	99.991108	2,999,733.25	100.685400	3,020,562.00	20,828.75	0.14
		Base		99.991108	2,999,733.25	100.685400	3,020,562.00	20,828.75	0.14
742651DV1	PRIVATE EXPORT FUNDING US GOVT GUAR 09/20 2.3					2.3	15 Sep 2020		
		Local	10,000,000.000	100.857273	10,085,727.32	101.466300	10,146,630.00	60,902.68	0.47
		Base		100.857273	10,085,727.32	101.466300	10,146,630.00	60,902.68	0.47
7591EPAK6	REGIONS FINANCIAL CORP SR UNSECURED 02/21 3.2					3.2	08 Feb 2021		
		Local	3,000,000.000	101.005651	3,030,169.52	102.216000	3,066,480.00	36,310.48	0.14
		Base		101.005651	3,030,169.52	102.216000	3,066,480.00	36,310.48	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
771196BE1	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35					3.35	30 Sep 2024		
		Local	5,000,000.000	100.728642	5,036,432.12	103.577000	5,178,850.00	142,417.88	0.24
		Base		100.728642	5,036,432.12	103.577000	5,178,850.00	142,417.88	0.24
779382AP5	ROWAN COMPANIES INC COMPANY GUAR 06/22 4.875					4.875	01 Jun 2022		
		Local	4,000,000.000	99.670790	3,986,831.58	94.000000	3,760,000.00	-226,831.58	0.17
		Base		99.670790	3,986,831.58	94.000000	3,760,000.00	-226,831.58	0.17
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	114.511900	5,725,595.00	725,595.00	0.26
		Base		100.000000	5,000,000.00	114.511900	5,725,595.00	725,595.00	0.26
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	100.702400	10,070,240.00	70,240.00	0.46
		Base		100.000000	10,000,000.00	100.702400	10,070,240.00	70,240.00	0.46
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95					2.95	01 Jul 2023		
		Local	5,000,000.000	99.926476	4,996,323.82	99.510000	4,975,500.00	-20,823.82	0.23
		Base		99.926476	4,996,323.82	99.510000	4,975,500.00	-20,823.82	0.23
844895AV4	SOUTHWEST GAS CORP SR UNSECURED 04/22 3.875					3.875	01 Apr 2022		
		Local	4,000,000.000	99.983770	3,999,350.80	104.047800	4,161,912.00	162,561.20	0.19
		Base		99.983770	3,999,350.80	104.047800	4,161,912.00	162,561.20	0.19
855244AG4	STARBUCKS CORP SR UNSECURED 06/22 2.7					2.7	15 Jun 2022		
		Local	5,000,000.000	99.986249	4,999,312.47	102.292700	5,114,635.00	115,322.53	0.23
		Base		99.986249	4,999,312.47	102.292700	5,114,635.00	115,322.53	0.23
857477AL7	STATE STREET CORP SUBORDINATED 05/23 3.1					3.1	15 May 2023		
		Local	5,000,000.000	99.902348	4,995,117.40	101.365400	5,068,270.00	73,152.60	0.23
		Base		99.902348	4,995,117.40	101.365400	5,068,270.00	73,152.60	0.23
871829AL1	SYSCO CORPORATION COMPANY GUAR 02/18 5.25					5.25	12 Feb 2018		
		Local	4,000,000.000	99.945793	3,997,831.71	102.815700	4,112,628.00	114,796.29	0.19
		Base		99.945793	3,997,831.71	102.815700	4,112,628.00	114,796.29	0.19
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35					6.35	01 Nov 2032		
		Local	5,000,000.000	109.090540	5,454,527.01	128.360800	6,418,040.00	963,512.99	0.29
		Base		109.090540	5,454,527.01	128.360800	6,418,040.00	963,512.99	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
880591EC2	TENN VALLEY AUTHORITY SR UNSECURED 04/18 4.5					4.5	01 Apr 2018		
		Local	10,000,000.000	99.997538	9,999,753.77	103.014900	10,301,490.00	301,736.23	0.47
		Base		99.997538	9,999,753.77	103.014900	10,301,490.00	301,736.23	0.47
89233P5T9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3					3.3	12 Jan 2022		
		Local	5,000,000.000	99.825757	4,991,287.86	103.896800	5,194,840.00	203,552.14	0.24
		Base		99.825757	4,991,287.86	103.896800	5,194,840.00	203,552.14	0.24
89352HAN9	TRANSCANADA PIPELINES SR UNSECURED 01/18 1.875					1.875	12 Jan 2018		
		Local	5,000,000.000	99.950570	4,997,528.52	100.123700	5,006,185.00	8,656.48	0.23
		Base		99.950570	4,997,528.52	100.123700	5,006,185.00	8,656.48	0.23
902494AT0	TYSON FOODS INC COMPANY GUAR 06/22 4.5					4.5	15 Jun 2022		
		Local	3,000,000.000	99.729837	2,991,895.10	106.944700	3,208,341.00	216,445.90	0.15
		Base		99.729837	2,991,895.10	106.944700	3,208,341.00	216,445.90	0.15
90327QCY3	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2					2.0	01 Jun 2021		
		Local	15,000,000.000	99.911229	14,986,684.39	98.539000	14,780,850.00	-205,834.39	0.68
		Base		99.911229	14,986,684.39	98.539000	14,780,850.00	-205,834.39	0.68
90327QCZ0	USAA CAPITAL CORP SR UNSECURED 144A 02/19 VAR					1.26456	01 Feb 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	99.986800	6,999,076.00	-924.00	0.32
		Base		100.000000	7,000,000.00	99.986800	6,999,076.00	-924.00	0.32
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2					6.2	15 Jan 2038		
		Local	5,000,000.000	99.645877	4,982,293.85	131.997400	6,599,870.00	1,617,576.15	0.30
		Base		99.645877	4,982,293.85	131.997400	6,599,870.00	1,617,576.15	0.30
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	100.702900	5,035,145.00	35,145.00	0.23
		Base		100.000000	5,000,000.00	100.702900	5,035,145.00	35,145.00	0.23
912810DZ8	US TREASURY N/B 08/17 8.875					8.875	15 Aug 2017		
		Local	10,000,000.000	101.761497	10,176,149.69	102.289100	10,228,910.00	52,760.31	0.47
		Base		101.761497	10,176,149.69	102.289100	10,228,910.00	52,760.31	0.47
912810ED6	US TREASURY N/B 08/19 8.125					8.125	15 Aug 2019		
		Local	7,500,000.000	109.070307	8,180,273.05	115.304700	8,647,852.50	467,579.45	0.40
		Base		109.070307	8,180,273.05	115.304700	8,647,852.50	467,579.45	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
912810EM6	US TREASURY N/B 08/22 7.25					7.25	15 Aug 2022		
		5,000,000.000	Local	118.548939	5,927,446.94	126.949200	6,347,460.00	420,013.06	0.29
			Base	118.548939	5,927,446.94	126.949200	6,347,460.00	420,013.06	0.29
912810EN4	US TREASURY N/B 11/22 7.625					7.625	15 Nov 2022		
		5,000,000.000	Local	120.718271	6,035,913.56	129.953100	6,497,655.00	461,741.44	0.30
			Base	120.718271	6,035,913.56	129.953100	6,497,655.00	461,741.44	0.30
912810EP9	US TREASURY N/B 02/23 7.125					7.125	15 Feb 2023		
		5,000,000.000	Local	111.231654	5,561,582.70	128.390600	6,419,530.00	857,947.30	0.29
			Base	111.231654	5,561,582.70	128.390600	6,419,530.00	857,947.30	0.29
912810EV6	US TREASURY N/B 08/25 6.875					6.875	15 Aug 2025		
		12,500,000.000	Local	129.845252	16,230,656.45	135.773400	16,971,675.00	741,018.55	0.78
			Base	129.845252	16,230,656.45	135.773400	16,971,675.00	741,018.55	0.78
912810EW4	US TREASURY N/B 02/26 6					6.0	15 Feb 2026		
		12,500,000.000	Local	120.877730	15,109,716.25	130.207000	16,275,875.00	1,166,158.75	0.75
			Base	120.877730	15,109,716.25	130.207000	16,275,875.00	1,166,158.75	0.75
912810EX2	US TREASURY N/B 08/26 6.75					6.75	15 Aug 2026		
		20,000,000.000	Local	136.289465	27,257,892.90	137.843800	27,568,760.00	310,867.10	1.27
			Base	136.289465	27,257,892.90	137.843800	27,568,760.00	310,867.10	1.27
912810EY0	US TREASURY N/B 11/26 6.5					6.5	15 Nov 2026		
		12,500,000.000	Local	139.378769	17,422,346.17	136.339800	17,042,475.00	-379,871.17	0.78
			Base	139.378769	17,422,346.17	136.339800	17,042,475.00	-379,871.17	0.78
912810FA1	US TREASURY N/B 08/27 6.375					6.375	15 Aug 2027		
		15,000,000.000	Local	124.548150	18,682,222.46	137.289100	20,593,365.00	1,911,142.54	0.95
			Base	124.548150	18,682,222.46	137.289100	20,593,365.00	1,911,142.54	0.95
912810FB9	US TREASURY N/B 11/27 6.125					6.125	15 Nov 2027		
		15,000,000.000	Local	139.511831	20,926,774.58	135.594000	20,339,100.00	-587,674.58	0.93
			Base	139.511831	20,926,774.58	135.594000	20,339,100.00	-587,674.58	0.93
912810FE3	US TREASURY N/B 08/28 5.5					5.5	15 Aug 2028		
		12,500,000.000	Local	132.539608	16,567,450.94	131.046900	16,380,862.50	-186,588.44	0.75
			Base	132.539608	16,567,450.94	131.046900	16,380,862.50	-186,588.44	0.75

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912810FF0	US TREASURY N/B 11/28 5.25					5.25	15 Nov 2028		
		7,500,000.000	Local	128.402316	9,630,173.71	128.953100	9,671,482.50	41,308.79	0.44
			Base	128.402316	9,630,173.71	128.953100	9,671,482.50	41,308.79	0.44
912810FG8	US TREASURY N/B 02/29 5.25					5.25	15 Feb 2029		
		5,000,000.000	Local	132.728096	6,636,404.79	129.437500	6,471,875.00	-164,529.79	0.30
			Base	132.728096	6,636,404.79	129.437500	6,471,875.00	-164,529.79	0.30
912810FJ2	US TREASURY N/B 08/29 6.125					6.125	15 Aug 2029		
		20,000,000.000	Local	139.967787	27,993,557.33	139.808600	27,961,720.00	-31,837.33	1.28
			Base	139.967787	27,993,557.33	139.808600	27,961,720.00	-31,837.33	1.28
912810FM5	US TREASURY N/B 05/30 6.25					6.25	15 May 2030		
		10,000,000.000	Local	149.642645	14,964,264.49	143.047000	14,304,700.00	-659,564.49	0.66
			Base	149.642645	14,964,264.49	143.047000	14,304,700.00	-659,564.49	0.66
912810PU6	US TREASURY N/B 05/37 5					5.0	15 May 2037		
		2,500,000.000	Local	120.343960	3,008,598.99	136.105500	3,402,637.50	394,038.51	0.16
			Base	120.343960	3,008,598.99	136.105500	3,402,637.50	394,038.51	0.16
912828B33	US TREASURY N/B 01/19 1.5					1.5	31 Jan 2019		
		5,000,000.000	Local	99.924471	4,996,223.56	100.437500	5,021,875.00	25,651.44	0.23
			Base	99.924471	4,996,223.56	100.437500	5,021,875.00	25,651.44	0.23
912828B58	US TREASURY N/B 01/21 2.125					2.125	31 Jan 2021		
		5,000,000.000	Local	99.861006	4,993,050.32	101.761700	5,088,085.00	95,034.68	0.23
			Base	99.861006	4,993,050.32	101.761700	5,088,085.00	95,034.68	0.23
912828G38	US TREASURY N/B 11/24 2.25					2.25	15 Nov 2024		
		2,500,000.000	Local	103.872292	2,596,807.30	100.671900	2,516,797.50	-80,009.80	0.12
			Base	103.872292	2,596,807.30	100.671900	2,516,797.50	-80,009.80	0.12
912828JH4	US TREASURY N/B 08/18 4					4.0	15 Aug 2018		
		10,000,000.000	Local	100.846242	10,084,624.21	103.601600	10,360,160.00	275,535.79	0.48
			Base	100.846242	10,084,624.21	103.601600	10,360,160.00	275,535.79	0.48
912828KD1	US TREASURY N/B 02/19 2.75					2.75	15 Feb 2019		
		5,000,000.000	Local	102.120459	5,106,022.96	102.656200	5,132,810.00	26,787.04	0.24
			Base	102.120459	5,106,022.96	102.656200	5,132,810.00	26,787.04	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
912828M56	US TREASURY N/B 11/25 2.25					2.25	15 Nov 2025		
		5,000,000.000	Local	99.602838	4,980,141.88	100.043000	5,002,150.00	22,008.12	0.23
			Base	99.602838	4,980,141.88	100.043000	5,002,150.00	22,008.12	0.23
912828NR7	US TREASURY N/B 07/17 2.375					2.375	31 Jul 2017		
		7,500,000.000	Local	100.394240	7,529,567.99	100.382500	7,528,687.50	-880.49	0.35
			Base	100.394240	7,529,567.99	100.382500	7,528,687.50	-880.49	0.35
912828PK0	US TREASURY N/B 11/17 2.25					2.25	30 Nov 2017		
		5,000,000.000	Local	100.072567	5,003,628.37	100.687500	5,034,375.00	30,746.63	0.23
			Base	100.072567	5,003,628.37	100.687500	5,034,375.00	30,746.63	0.23
912828PT1	US TREASURY N/B 01/18 2.625					2.625	31 Jan 2018		
		5,000,000.000	Local	101.377585	5,068,879.23	101.140600	5,057,030.00	-11,849.23	0.23
			Base	101.377585	5,068,879.23	101.140600	5,057,030.00	-11,849.23	0.23
912828QN3	US TREASURY N/B 05/21 3.125					3.125	15 May 2021		
		5,000,000.000	Local	106.116829	5,305,841.47	105.566400	5,278,320.00	-27,521.47	0.24
			Base	106.116829	5,305,841.47	105.566400	5,278,320.00	-27,521.47	0.24
912828QQ6	US TREASURY N/B 05/18 2.375					2.375	31 May 2018		
		5,000,000.000	Local	101.106098	5,055,304.89	101.289100	5,064,455.00	9,150.11	0.23
			Base	101.106098	5,055,304.89	101.289100	5,064,455.00	9,150.11	0.23
912828TC4	US TREASURY N/B 06/19 1					1.0	30 Jun 2019		
		5,000,000.000	Local	99.658294	4,982,914.68	99.351600	4,967,580.00	-15,334.68	0.23
			Base	99.658294	4,982,914.68	99.351600	4,967,580.00	-15,334.68	0.23
912828TJ9	US TREASURY N/B 08/22 1.625					1.625	15 Aug 2022		
		5,000,000.000	Local	99.590761	4,979,538.04	98.679700	4,933,985.00	-45,553.04	0.23
			Base	99.590761	4,979,538.04	98.679700	4,933,985.00	-45,553.04	0.23
912828TR1	US TREASURY N/B 09/19 1					1.0	30 Sep 2019		
		5,000,000.000	Local	99.717328	4,985,866.42	99.199200	4,959,960.00	-25,906.42	0.23
			Base	99.717328	4,985,866.42	99.199200	4,959,960.00	-25,906.42	0.23
912828TW0	US TREASURY N/B 10/17 0.75					0.75	31 Oct 2017		
		5,000,000.000	Local	99.964175	4,998,208.77	99.867200	4,993,360.00	-4,848.77	0.23
			Base	99.964175	4,998,208.77	99.867200	4,993,360.00	-4,848.77	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
912828TY6	US TREASURY N/B 11/22 1.625					1.625	15 Nov 2022		
		Local	5,000,000.000	99.080310	4,954,015.50	98.449200	4,922,460.00	-31,555.50	0.23
		Base		99.080310	4,954,015.50	98.449200	4,922,460.00	-31,555.50	0.23
912828UB4	US TREASURY N/B 11/19 1					1.0	30 Nov 2019		
		Local	7,500,000.000	99.607479	7,470,560.93	99.074200	7,430,565.00	-39,995.93	0.34
		Base		99.607479	7,470,560.93	99.074200	7,430,565.00	-39,995.93	0.34
912828UX6	TSY INFL IX N/B 04/18 0.125					0.125	15 Apr 2018		
		Local	105,372.000	101.438826	106,888.12	100.210000	105,593.28	-1,294.84	0.00
Original Face:		Base	100,000.000	101.438826	106,888.12	100.210000	105,593.28	-1,294.84	0.00
912828WS5	US TREASURY N/B 06/19 1.625					1.625	30 Jun 2019		
		Local	5,000,000.000	99.961109	4,998,055.43	100.679700	5,033,985.00	35,929.57	0.23
		Base		99.961109	4,998,055.43	100.679700	5,033,985.00	35,929.57	0.23
92348NAA5	VERIZON OWNER TRUST VZOT 2017 1A A 144A					2.06	20 Sep 2021		
		Local	5,000,000.000	99.982281	4,999,114.03	100.426210	5,021,310.50	22,196.47	0.23
Original Face:		Base	5,000,000.000	99.982281	4,999,114.03	100.426210	5,021,310.50	22,196.47	0.23
927804FF6	VIRGINIA ELEC + POWER CO SR UNSECURED 04/18 5.4					5.4	30 Apr 2018		
		Local	7,000,000.000	99.977660	6,998,436.23	103.734000	7,261,380.00	262,943.77	0.33
		Base		99.977660	6,998,436.23	103.734000	7,261,380.00	262,943.77	0.33
92890FAT3	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4					3.723	15 May 2047		
		Local	9,250,000.000	107.533365	9,946,836.28	104.833920	9,697,137.60	-249,698.68	0.44
Original Face:		Base	9,250,000.000	107.533365	9,946,836.28	104.833920	9,697,137.60	-249,698.68	0.44
92936TAB8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 A2					3.431	15 Jun 2045		
		Local	5,000,000.000	101.696498	5,084,824.88	103.754540	5,187,727.00	102,902.12	0.24
Original Face:		Base	5,000,000.000	101.696498	5,084,824.88	103.754540	5,187,727.00	102,902.12	0.24
92937EAC8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 A3					2.695	15 Mar 2045		
		Local	5,000,000.000	102.602537	5,130,126.83	100.764370	5,038,218.50	-91,908.33	0.23
Original Face:		Base	5,000,000.000	102.602537	5,130,126.83	100.764370	5,038,218.50	-91,908.33	0.23
92937FAF8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C12 AS					3.56	15 Mar 2048		
		Local	7,400,000.000	101.041432	7,477,065.99	103.428670	7,653,721.58	176,655.59	0.35
Original Face:		Base	7,400,000.000	101.041432	7,477,065.99	103.428670	7,653,721.58	176,655.59	0.35

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92938VAL9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C19 A1					1.233	15 Mar 2047		
		Local	862,960.980	99.999638	862,957.86	99.606430	859,564.62	-3,393.24	0.04
	Original Face:	Base	2,000,000.000	99.999638	862,957.86	99.606430	859,564.62	-3,393.24	0.04
931142CH4	WAL MART STORES INC SR UNSECURED 04/27 5.875					5.875	05 Apr 2027		
		Local	5,000,000.000	99.907179	4,995,358.96	124.652000	6,232,600.00	1,237,241.04	0.29
		Base		99.907179	4,995,358.96	124.652000	6,232,600.00	1,237,241.04	0.29
94106LBD0	WASTE MANAGEMENT INC COMPANY GUAR 05/23 2.4					2.4	15 May 2023		
		Local	5,000,000.000	99.912314	4,995,615.72	98.522000	4,926,100.00	-69,515.72	0.23
		Base		99.912314	4,995,615.72	98.522000	4,926,100.00	-69,515.72	0.23
94973VAX5	ANTHEM INC SR UNSECURED 05/22 3.125					3.125	15 May 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	101.720700	5,086,035.00	86,035.00	0.23
		Base		100.000000	5,000,000.00	101.720700	5,086,035.00	86,035.00	0.23
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.5	04 Mar 2021		
		Local	10,000,000.000	99.982328	9,998,232.80	100.289000	10,028,900.00	30,667.20	0.46
		Base		99.982328	9,998,232.80	100.289000	10,028,900.00	30,667.20	0.46
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR					2.44	04 Mar 2021		
		Local	15,000,000.000	100.000000	15,000,000.00	102.659000	15,398,850.00	398,850.00	0.71
		Base		100.000000	15,000,000.00	102.659000	15,398,850.00	398,850.00	0.71
94989JAW6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A1					1.531	15 May 2048		
		Local	2,507,358.380	99.997648	2,507,299.40	99.699830	2,499,832.04	-7,467.36	0.11
	Original Face:	Base	3,500,000.000	99.997648	2,507,299.40	99.699830	2,499,832.04	-7,467.36	0.11
94989JAZ9	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A4					3.54	15 May 2048		
		Local	5,000,000.000	103.706979	5,185,348.94	103.325770	5,166,288.50	-19,060.44	0.24
	Original Face:	Base	5,000,000.000	103.706979	5,185,348.94	103.325770	5,166,288.50	-19,060.44	0.24
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85					2.85	13 May 2026		
		Local	7,000,000.000	99.649504	6,975,465.27	97.334000	6,813,380.00	-162,085.27	0.31
		Base		99.649504	6,975,465.27	97.334000	6,813,380.00	-162,085.27	0.31
ACI080VT9	COOPERATIEVE RABOBANK UA SR UNSECURED 09/17 VAR					1.09178	26 Sep 2017		
		Local	10,000,000.000	99.587054	9,958,705.35	99.848750	9,984,875.00	26,169.65	0.46
		Base		99.587054	9,958,705.35	99.848750	9,984,875.00	26,169.65	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
US DOLLAR Total									
		1,834,437,742.290	Local		1,925,456,368.66		1,957,340,650.16	31,884,281.50	89.82
	Original Face:	1,677,291,062.950	Base		1,925,456,368.66		1,957,340,650.16	31,884,281.50	89.82
FIXED INCOME Total									
		1,834,437,742.290	Base		1,925,456,368.66		1,957,340,650.16	31,884,281.50	89.82
	Original Face:	1,677,291,062.950							

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		2,049,125,336.880	Base	2,140,034,522.88		2,171,918,420.12	31,883,897.24	100.00
Original Face:		1,677,291,062.950						

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

Base Currency: 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	566,918.870	1.000000	566,918.87	1.000000	566,918.87	0.00	0.18
		Base		1.000000	566,918.87	1.000000	566,918.87	0.00	0.18
US DOLLAR Total									
		Local	566,918.870		566,918.87		566,918.87	0.00	0.18
		Base			566,918.87		566,918.87	0.00	0.18
CASH Total									
		Base	566,918.870		566,918.87		566,918.87	0.00	0.18
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
21684BP65	COOPERATIEVE CENTRALE					1.55289	25 Sep 2017		
		Local	2,500,000.000	100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.80
		Base		100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.80
313313MM7	FED FARM CRD DISCOUNT NT DISCOUNT NOT 10/17 0.00000						03 Oct 2017		
		Local	3,000,000.000	99.694306	2,990,829.17	99.615000	2,988,450.00	-2,379.17	0.96
		Base		99.694306	2,990,829.17	99.615000	2,988,450.00	-2,379.17	0.96
345397WD1	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/17 3					3.0	12 Jun 2017		
		Local	1,670,000.000	100.165137	1,672,757.78	100.165137	1,672,757.78	0.00	0.54
		Base		100.165137	1,672,757.78	100.165137	1,672,757.78	0.00	0.54
8225X2V19	SHELL INTNL FNC B.V					1.1	01 Aug 2017		
		Local	4,000,000.000	99.718889	3,988,755.55	99.763611	3,990,544.44	1,788.89	1.28
		Base		99.718889	3,988,755.55	99.763611	3,990,544.44	1,788.89	1.28
979QHR003	SOUTH STREET REPO					0.75	01 May 2017		
		Local	26,000,000.000	100.000000	26,000,000.00	100.000000	26,000,000.00	0.00	8.37
		Base		100.000000	26,000,000.00	100.000000	26,000,000.00	0.00	8.37

& 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
US DOLLAR Total									
		37,170,000.000	Local		37,152,342.50		37,151,752.22	-590.28	11.95
			Base		37,152,342.50		37,151,752.22	-590.28	11.95
CASH EQUIVALENT Total									
		37,170,000.000	Base		37,152,342.50		37,151,752.22	-590.28	11.95
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RCD2	AT+T INC SR UNSECURED 03/19 VAR					1.78956	11 Mar 2019		
		500,000.000	Local	100.000000	500,000.00	100.681700	503,408.50	3,408.50	0.16
			Base	100.000000	500,000.00	100.681700	503,408.50	3,408.50	0.16
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.8	17 Feb 2021		
		2,000,000.000	Local	101.791621	2,035,832.41	100.785900	2,015,718.00	-20,114.41	0.65
			Base	101.791621	2,035,832.41	100.785900	2,015,718.00	-20,114.41	0.65
02580ECC5	AMERICAN EXPRESS BK FSB SR UNSECURED 09/17 6					6.0	13 Sep 2017		
		500,000.000	Local	101.706334	508,531.67	101.655400	508,277.00	-254.67	0.16
			Base	101.706334	508,531.67	101.655400	508,277.00	-254.67	0.16
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	99.515800	1,990,316.00	-7,304.00	0.64
			Base	99.881000	1,997,620.00	99.515800	1,990,316.00	-7,304.00	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	100.210000	2,004,200.00	4,200.00	0.64
			Base	100.000000	2,000,000.00	100.210000	2,004,200.00	4,200.00	0.64
0258M0EJ4	AMERICAN EXPRESS CREDIT SR UNSECURED 05/19 VAR					1.0	03 May 2019		
		3,000,000.000	Local	100.000000	3,000,000.00	100.031700	3,000,951.00	951.00	0.97
			Base	100.000000	3,000,000.00	100.031700	3,000,951.00	951.00	0.97
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	100.329500	2,006,590.00	6,590.00	0.65
			Base	100.000000	2,000,000.00	100.329500	2,006,590.00	6,590.00	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
037833BE9	APPLE INC SR UNSECURED 05/20 VAR					1.33372	06 May 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.475900	5,023,795.00	23,795.00	1.62
		Base		100.000000	5,000,000.00	100.475900	5,023,795.00	23,795.00	1.62
05522RCT3	BANK OF AMERICA CREDIT CARD TR BACCT 2015 A1 A					1.32389	15 Jun 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.192020	3,005,760.60	5,760.60	0.97
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.192020	3,005,760.60	5,760.60	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	99.925630	4,276,816.96	-1,009.61	1.38
Original Face:		Base	4,280,000.000	99.949219	4,277,826.57	99.925630	4,276,816.96	-1,009.61	1.38
06367THR4	BANK OF MONTREAL SR UNSECURED 07/19 VAR					1.80844	18 Jul 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.550900	3,016,527.00	16,527.00	0.97
		Base		100.000000	3,000,000.00	100.550900	3,016,527.00	16,527.00	0.97
06367TPX2	BANK OF MONTREAL SR UNSECURED 12/19 2.1					2.1	12 Dec 2019		
		Local	500,000.000	99.962498	499,812.49	100.487100	502,435.50	2,623.01	0.16
		Base		99.962498	499,812.49	100.487100	502,435.50	2,623.01	0.16
06741UQ31	BARCLAYS BANK PLC SR UNSECURED 10/17 VAR					1.339	30 Oct 2017		
		Local	1,000,000.000	99.968878	999,688.78	100.240300	1,002,403.00	2,714.22	0.32
		Base		99.968878	999,688.78	100.240300	1,002,403.00	2,714.22	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	99.677500	3,987,100.00	-12,900.00	1.28
		Base		100.000000	4,000,000.00	99.677500	3,987,100.00	-12,900.00	1.28
084670BX5	BERKSHIRE HATHAWAY INC SR UNSECURED 08/18 1.15					1.15	15 Aug 2018		
		Local	2,000,000.000	99.992258	1,999,845.15	99.686300	1,993,726.00	-6,119.15	0.64
		Base		99.992258	1,999,845.15	99.686300	1,993,726.00	-6,119.15	0.64
110122AS7	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/17 0.875					0.875	01 Aug 2017		
		Local	2,000,000.000	99.924063	1,998,481.26	99.896800	1,997,936.00	-545.26	0.64
		Base		99.924063	1,998,481.26	99.896800	1,997,936.00	-545.26	0.64
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125	01 Jun 2021		
		Local	2,000,000.000	99.773796	1,995,475.92	98.676000	1,973,520.00	-21,955.92	0.63
		Base		99.773796	1,995,475.92	98.676000	1,973,520.00	-21,955.92	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
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.25	17 Jul 2023		
		Local	1,000,000.000	99.969137	999,691.37	100.614730	1,006,147.30	6,455.93	0.32
Original Face:		Base	1,000,000.000	99.969137	999,691.37	100.614730	1,006,147.30	6,455.93	0.32
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					1.66389	17 Jul 2023		
		Local	2,000,000.000	100.000000	2,000,000.00	100.943490	2,018,869.80	18,869.80	0.65
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	100.943490	2,018,869.80	18,869.80	0.65
13607RAC4	CANADIAN IMPERIAL BANK SR UNSECURED 09/19 VAR					1.62	06 Sep 2019		
		Local	4,000,000.000	100.000000	4,000,000.00	100.566000	4,022,640.00	22,640.00	1.29
		Base		100.000000	4,000,000.00	100.566000	4,022,640.00	22,640.00	1.29
14313VAB0	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2A					1.1	15 Nov 2018		
		Local	264,379.140	99.998854	264,376.11	99.969510	264,298.53	-77.58	0.09
Original Face:		Base	2,000,000.000	99.998854	264,376.11	99.969510	264,298.53	-77.58	0.09
14313VAH7	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2B					1.44389	15 Nov 2018		
		Local	264,379.140	100.000000	264,379.14	100.029590	264,457.37	78.23	0.09
Original Face:		Base	2,000,000.000	100.000000	264,379.14	100.029590	264,457.37	78.23	0.09
14313WAC6	CARMAX AUTO OWNER TRUST CARMX 2015 1 A3					1.38	15 Nov 2019		
		Local	1,750,695.480	99.989851	1,750,517.81	99.946930	1,749,766.39	-751.42	0.56
Original Face:		Base	2,500,000.000	99.989851	1,750,517.81	99.946930	1,749,766.39	-751.42	0.56
14912L5P2	CATERPILLAR FINANCIAL SE SR UNSECURED 03/18 1.3					1.3	01 Mar 2018		
		Local	500,000.000	99.967936	499,839.68	99.752400	498,762.00	-1,077.68	0.16
		Base		99.967936	499,839.68	99.752400	498,762.00	-1,077.68	0.16
161571FU3	CHASE ISSUANCE TRUST CHAIT 2013 A1 A1					1.3	18 Feb 2020		
		Local	1,040,000.000	100.184435	1,041,918.12	99.917370	1,039,140.65	-2,777.47	0.33
Original Face:		Base	1,040,000.000	100.184435	1,041,918.12	99.917370	1,039,140.65	-2,777.47	0.33
161571HG2	CHASE ISSUANCE TRUST CHAIT 2016 A6 A6					1.1	15 Jan 2020		
		Local	2,000,000.000	99.991756	1,999,835.11	99.791080	1,995,821.60	-4,013.51	0.64
Original Face:		Base	2,000,000.000	99.991756	1,999,835.11	99.791080	1,995,821.60	-4,013.51	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	99.947100	4,997,355.00	-2,645.00	1.61
		Base		100.000000	5,000,000.00	99.947100	4,997,355.00	-2,645.00	1.61

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	100.099700	3,002,991.00	2,991.00	0.97
		Base		100.000000	3,000,000.00	100.099700	3,002,991.00	2,991.00	0.97
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	100.182000	1,001,820.00	1,820.00	0.32
		Base		100.000000	1,000,000.00	100.182000	1,001,820.00	1,820.00	0.32
24422ERW1	JOHN DEERE CAPITAL CORP SR UNSECURED 10/17 1.2					1.2	10 Oct 2017		
		Local	500,000.000	99.981990	499,909.95	100.029400	500,147.00	237.05	0.16
		Base		99.981990	499,909.95	100.029400	500,147.00	237.05	0.16
24422ETN9	JOHN DEERE CAPITAL CORP SR UNSECURED 10/18 VAR					1.42844	15 Oct 2018		
		Local	4,000,000.000	100.000000	4,000,000.00	100.186800	4,007,472.00	7,472.00	1.29
		Base		100.000000	4,000,000.00	100.186800	4,007,472.00	7,472.00	1.29
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	1,000,000.000	99.990594	999,905.94	99.884000	998,840.00	-1,065.94	0.32
Original Face:		Base	1,000,000.000	99.990594	999,905.94	99.884000	998,840.00	-1,065.94	0.32
25468PCZ7	WALT DISNEY COMPANY/THE SR UNSECURED 05/17 0.875					0.875	30 May 2017		
		Local	500,000.000	99.995224	499,976.12	99.995224	499,976.12	0.00	0.16
		Base		99.995224	499,976.12	99.995224	499,976.12	0.00	0.16
25468PDG8	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 VAR					1.47539	08 Jan 2019		
		Local	1,000,000.000	100.000000	1,000,000.00	100.323000	1,003,230.00	3,230.00	0.32
		Base		100.000000	1,000,000.00	100.323000	1,003,230.00	3,230.00	0.32
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	1,588,162.180	99.989086	1,587,988.85	99.971870	1,587,715.43	-273.42	0.51
Original Face:		Base	2,000,000.000	99.989086	1,587,988.85	99.971870	1,587,715.43	-273.42	0.51
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.8	07 Feb 2020		
		Local	4,000,000.000	99.987038	3,999,481.50	100.286100	4,011,444.00	11,962.50	1.29
		Base		99.987038	3,999,481.50	100.286100	4,011,444.00	11,962.50	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
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	100.234400	2,004,688.00	4,688.00	0.64
		Base		100.000000	2,000,000.00	100.234400	2,004,688.00	4,688.00	0.64
31283K2K3	FED HM LN PC POOL G11678 FG 04/20 FIXED 4.5					4.5	01 Apr 2020		
		Local	26,897.940	100.906612	27,141.80	103.150415	27,745.34	603.54	0.01
	Original Face:	Base	1,100,000.000	100.906612	27,141.80	103.150415	27,745.34	603.54	0.01
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4					4.0	01 Mar 2041		
		Local	943,166.740	103.781779	978,835.22	106.358638	1,003,139.30	24,304.08	0.32
	Original Face:	Base	2,090,000.000	103.781779	978,835.22	106.358638	1,003,139.30	24,304.08	0.32
3128MBX28	FED HM LN PC POOL G13197 FG 01/19 FIXED 5.5					5.5	01 Jan 2019		
		Local	21,761.270	100.164696	21,797.11	101.345227	22,054.01	256.90	0.01
	Original Face:	Base	1,500,000.000	100.164696	21,797.11	101.345227	22,054.01	256.90	0.01
3128MBZR1	FED HM LN PC POOL G13252 FG 02/19 FIXED 6					6.0	01 Feb 2019		
		Local	3,076.740	100.491754	3,091.87	100.382753	3,088.52	-3.35	0.00
	Original Face:	Base	1,500,000.000	100.491754	3,091.87	100.382753	3,088.52	-3.35	0.00
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5					4.5	01 Mar 2023		
		Local	6,287.200	101.295648	6,368.66	106.561661	6,699.74	331.08	0.00
	Original Face:	Base	250,000.000	101.295648	6,368.66	106.561661	6,699.74	331.08	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5					4.5	01 Jun 2024		
		Local	74,462.160	100.134135	74,562.04	106.856060	79,567.33	5,005.29	0.03
	Original Face:	Base	1,000,000.000	100.134135	74,562.04	106.856060	79,567.33	5,005.29	0.03
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5					4.5	01 Feb 2024		
		Local	87,460.050	100.809467	88,168.01	106.085929	92,782.81	4,614.80	0.03
	Original Face:	Base	2,206,300.000	100.809467	88,168.01	106.085929	92,782.81	4,614.80	0.03
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	1,189,748.800	101.709779	1,210,090.88	103.024792	1,225,736.23	15,645.35	0.39
	Original Face:	Base	5,000,000.000	101.709779	1,210,090.88	103.024792	1,225,736.23	15,645.35	0.39
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	2,881,693.100	102.415549	2,951,301.81	101.653544	2,929,343.16	-21,958.65	0.94
	Original Face:	Base	5,000,000.000	102.415549	2,951,301.81	101.653544	2,929,343.16	-21,958.65	0.94

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5					4.5	01 Jun 2024		
		Local	71,448.080	101.364543	72,423.02	106.649018	76,198.68	3,775.66	0.02
Original Face:		Base	1,000,000.000	101.364543	72,423.02	106.649018	76,198.68	3,775.66	0.02
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4					4.0	01 Jul 2025		
		Local	683,246.040	101.609291	694,241.46	105.180329	718,640.43	24,398.97	0.23
Original Face:		Base	6,000,000.000	101.609291	694,241.46	105.180329	718,640.43	24,398.97	0.23
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5					3.5	01 Sep 2025		
		Local	672,448.800	102.100509	686,573.65	104.693133	704,007.72	17,434.07	0.23
Original Face:		Base	5,000,000.000	102.100509	686,573.65	104.693133	704,007.72	17,434.07	0.23
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5					3.5	01 Feb 2042		
		Local	2,377,523.700	104.159760	2,476,422.99	103.284566	2,455,615.04	-20,807.95	0.79
Original Face:		Base	5,000,000.000	104.159760	2,476,422.99	103.284566	2,455,615.04	-20,807.95	0.79
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4					4.0	01 Oct 2039		
		Local	1,569,133.850	104.086359	1,633,254.30	105.705407	1,658,659.32	25,405.02	0.53
Original Face:		Base	5,700,000.000	104.086359	1,633,254.30	105.705407	1,658,659.32	25,405.02	0.53
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4					4.0	01 Dec 2040		
		Local	734,640.140	103.773192	762,359.52	106.356436	781,337.07	18,977.55	0.25
Original Face:		Base	2,000,000.000	103.773192	762,359.52	106.356436	781,337.07	18,977.55	0.25
3130A6SW8	FEDERAL HOME LOAN BANK BONDS 12/17 1					1.0	19 Dec 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	99.963600	999,636.00	-364.00	0.32
		Base		100.000000	1,000,000.00	99.963600	999,636.00	-364.00	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	100.032500	5,001,625.00	1,625.00	1.61
		Base		100.000000	5,000,000.00	100.032500	5,001,625.00	1,625.00	1.61
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	100.040600	2,000,812.00	812.00	0.64
		Base		100.000000	2,000,000.00	100.040600	2,000,812.00	812.00	0.64
3133EEZ60	FEDERAL FARM CREDIT BANK BONDS 06/19 1.52					1.52	24 Jun 2019		
		Local	2,900,000.000	100.239700	2,906,951.29	100.296300	2,908,592.70	1,641.41	0.94
		Base		100.239700	2,906,951.29	100.296300	2,908,592.70	1,641.41	0.94

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3134GAM68	FREDDIE MAC NOTES 01/20 VAR					1.0	27 Jan 2020		
		Local	4,000,000.000	100.000000	4,000,000.00	99.995000	3,999,800.00	-200.00	1.29
		Base		100.000000	4,000,000.00	99.995000	3,999,800.00	-200.00	1.29
3135G0H63	FANNIE MAE NOTES 01/19 1.375					1.375	28 Jan 2019		
		Local	1,000,000.000	99.964611	999,646.11	100.085900	1,000,859.00	1,212.89	0.32
		Base		99.964611	999,646.11	100.085900	1,000,859.00	1,212.89	0.32
3135G0WJ8	FANNIE MAE NOTES 05/18 0.875					0.875	21 May 2018		
		Local	2,000,000.000	99.123508	1,982,470.15	99.686700	1,993,734.00	11,263.85	0.64
		Base		99.123508	1,982,470.15	99.686700	1,993,734.00	11,263.85	0.64
3136AK2A0	FANNIEMAE ACES FNA 2014 M10 ASQ2					2.17135	25 Sep 2019		
		Local	1,000,000.000	101.220037	1,012,200.37	100.904610	1,009,046.10	-3,154.27	0.32
Original Face:		Base	1,000,000.000	101.220037	1,012,200.37	100.904610	1,009,046.10	-3,154.27	0.32
3136AP3Z3	FANNIEMAE ACES FNA 2015 M12 FA					1.11	25 Apr 2020		
		Local	817,492.380	99.978909	817,319.96	100.000080	817,493.03	173.07	0.26
Original Face:		Base	1,000,000.000	99.978909	817,319.96	100.000080	817,493.03	173.07	0.26
31371LJV2	FNMA POOL 255076 FN 01/19 FIXED 4.5					4.5	01 Jan 2019		
		Local	33,499.230	99.779577	33,425.39	102.635218	34,382.01	956.62	0.01
Original Face:		Base	2,360,770.000	99.779577	33,425.39	102.635218	34,382.01	956.62	0.01
3137B1AZ5	FHLMC MULTIFAMILY STRUCTURED P FHMS K712 A2					1.869	25 Nov 2019		
		Local	2,500,000.000	100.290840	2,507,271.00	100.206000	2,505,150.00	-2,121.00	0.81
Original Face:		Base	2,500,000.000	100.290840	2,507,271.00	100.206000	2,505,150.00	-2,121.00	0.81
3137EAEC9	FREDDIE MAC NOTES 08/21 1.125					1.125	12 Aug 2021		
		Local	2,000,000.000	99.564890	1,991,297.79	97.116800	1,942,336.00	-48,961.79	0.62
		Base		99.564890	1,991,297.79	97.116800	1,942,336.00	-48,961.79	0.62
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.5	01 Nov 2027		
		Local	777,549.930	101.601489	790,002.31	101.536343	789,495.76	-506.55	0.25
Original Face:		Base	1,500,000.000	101.601489	790,002.31	101.536343	789,495.76	-506.55	0.25
31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR					6.0	01 May 2021		
		Local	75,288.880	100.656312	75,783.01	105.899334	79,730.42	3,947.41	0.03
Original Face:		Base	2,500,000.000	100.656312	75,783.01	105.899334	79,730.42	3,947.41	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
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.5	01 Jul 2039		
		Local	102,598.650	101.666123	104,308.07	107.883703	110,687.22	6,379.15	0.04
Original Face:		Base	983,845.000	101.666123	104,308.07	107.883703	110,687.22	6,379.15	0.04
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6					6.0	01 Aug 2022		
		Local	82,268.680	100.733949	82,872.49	106.299917	87,451.54	4,579.05	0.03
Original Face:		Base	1,800,000.000	100.733949	82,872.49	106.299917	87,451.54	4,579.05	0.03
31416B6K9	FNMA POOL 995574 FN 11/21 FIXED VAR					4.5	01 Nov 2021		
		Local	149,727.980	102.052569	152,801.25	103.287932	154,650.93	1,849.68	0.05
Original Face:		Base	3,350,000.000	102.052569	152,801.25	103.287932	154,650.93	1,849.68	0.05
31416BN38	FNMA POOL 995110 FN 11/18 FIXED VAR					5.5	01 Nov 2018		
		Local	10,316.960	100.427548	10,361.07	100.957283	10,415.72	54.65	0.00
Original Face:		Base	1,500,000.000	100.427548	10,361.07	100.957283	10,415.72	54.65	0.00
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.0	01 Dec 2040		
		Local	2,219,815.420	104.164705	2,312,264.19	105.687793	2,346,073.93	33,809.74	0.75
Original Face:		Base	5,200,000.000	104.164705	2,312,264.19	105.687793	2,346,073.93	33,809.74	0.75
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.5	01 Jan 2027		
		Local	1,088,905.950	101.845599	1,109,002.79	101.635928	1,106,719.67	-2,283.12	0.36
Original Face:		Base	2,680,283.000	101.845599	1,109,002.79	101.635928	1,106,719.67	-2,283.12	0.36
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.5	01 Aug 2027		
		Local	6,843,430.350	102.707739	7,028,732.55	101.531394	6,948,230.23	-80,502.32	2.24
Original Face:		Base	15,000,000.000	102.707739	7,028,732.55	101.531394	6,948,230.23	-80,502.32	2.24
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.0	01 Nov 2024		
		Local	302,400.900	102.683960	310,517.22	106.914975	323,311.85	12,794.63	0.10
Original Face:		Base	1,500,000.000	102.683960	310,517.22	106.914975	323,311.85	12,794.63	0.10
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.0	01 Jan 2025		
		Local	322,030.050	101.630447	327,280.58	105.007803	338,156.68	10,876.10	0.11
Original Face:		Base	3,200,000.000	101.630447	327,280.58	105.007803	338,156.68	10,876.10	0.11
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.5	01 Feb 2027		
		Local	266,564.440	103.579288	276,105.55	104.624905	278,892.79	2,787.24	0.09
Original Face:		Base	765,534.000	103.579288	276,105.55	104.624905	278,892.79	2,787.24	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
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.5	01 Aug 2027		
		Local	2,125,259.440	102.702793	2,182,700.81	101.530670	2,157,790.15	-24,910.66	0.69
Original Face:		Base	5,157,070.000	102.702793	2,182,700.81	101.530670	2,157,790.15	-24,910.66	0.69
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.5	01 Mar 2025		
		Local	366,798.350	101.916383	373,827.61	105.279162	386,162.23	12,334.62	0.12
Original Face:		Base	5,000,000.000	101.916383	373,827.61	105.279162	386,162.23	12,334.62	0.12
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.0	01 Aug 2025		
		Local	666,701.750	102.607373	684,085.15	105.631808	704,249.11	20,163.96	0.23
Original Face:		Base	5,000,000.000	102.607373	684,085.15	105.631808	704,249.11	20,163.96	0.23
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.0	01 Feb 2041		
		Local	574,937.300	103.921774	597,485.04	105.746628	607,976.81	10,491.77	0.20
Original Face:		Base	2,000,000.000	103.921774	597,485.04	105.746628	607,976.81	10,491.77	0.20
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5					4.5	01 Sep 2040		
		Local	495,848.200	103.740020	514,393.02	107.701738	534,037.13	19,644.11	0.17
Original Face:		Base	5,000,000.000	103.740020	514,393.02	107.701738	534,037.13	19,644.11	0.17
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5					4.5	01 Nov 2040		
		Local	3,113,576.320	107.396391	3,343,868.61	108.037899	3,363,842.44	19,973.83	1.08
Original Face:		Base	14,750,000.000	107.396391	3,343,868.61	108.037899	3,363,842.44	19,973.83	1.08
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3					3.0	01 Nov 2025		
		Local	400,535.940	101.461302	406,388.98	103.167548	413,223.11	6,834.13	0.13
Original Face:		Base	2,000,000.000	101.461302	406,388.98	103.167548	413,223.11	6,834.13	0.13
34528QDR2	FORD CREDIT FLOORPLAN MASTER O FORDF 2015 1 A1					1.42	15 Jan 2020		
		Local	5,000,000.000	99.987786	4,999,389.29	99.975910	4,998,795.50	-593.79	1.61
Original Face:		Base	5,000,000.000	99.987786	4,999,389.29	99.975910	4,998,795.50	-593.79	1.61
34528QDS0	FORD CREDIT FLOORPLAN MASTER O FORDF 2015 1 A2					1.39389	15 Jan 2020		
		Local	4,250,000.000	100.000000	4,250,000.00	100.137230	4,255,832.28	5,832.28	1.37
Original Face:		Base	4,250,000.000	100.000000	4,250,000.00	100.137230	4,255,832.28	5,832.28	1.37
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	100.677400	1,006,774.00	6,774.00	0.32
		Base		100.000000	1,000,000.00	100.677400	1,006,774.00	6,774.00	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
345397XS7	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/19 VAR					2.73539	08 Jan 2019		
		Local	1,000,000.000	100.000000	1,000,000.00	101.748800	1,017,488.00	17,488.00	0.33
		Base		100.000000	1,000,000.00	101.748800	1,017,488.00	17,488.00	0.33
369550AV0	GENERAL DYNAMICS CORP COMPANY GUAR 11/17 1					1.0	15 Nov 2017		
		Local	500,000.000	99.932814	499,664.07	99.865000	499,325.00	-339.07	0.16
		Base		99.932814	499,664.07	99.865000	499,325.00	-339.07	0.16
36962G6L3	GENERAL ELECTRIC CO SR UNSECURED 12/17 VAR					1.60167	07 Dec 2017		
		Local	1,000,000.000	99.957054	999,570.54	100.000900	1,000,009.00	438.46	0.32
		Base		99.957054	999,570.54	100.000900	1,000,009.00	438.46	0.32
377372AD9	GLAXOSMITHKLINE CAP INC COMPANY GUAR 05/18 5.65					5.65	15 May 2018		
		Local	2,000,000.000	104.305216	2,086,104.32	104.305600	2,086,112.00	7.68	0.67
		Base		104.305216	2,086,104.32	104.305600	2,086,112.00	7.68	0.67
38141EB99	GOLDMAN SACHS GROUP INC SR UNSECURED 06/17 VAR					1.725	04 Jun 2017		
		Local	2,000,000.000	100.027891	2,000,557.81	100.027891	2,000,557.81	0.00	0.64
		Base		100.027891	2,000,557.81	100.027891	2,000,557.81	0.00	0.64
38141GRC0	GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 2.375					2.375	22 Jan 2018		
		Local	1,000,000.000	100.110896	1,001,108.96	100.495700	1,004,957.00	3,848.04	0.32
		Base		100.110896	1,001,108.96	100.495700	1,004,957.00	3,848.04	0.32
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	8,000,000.000	99.977055	7,998,164.38	99.703700	7,976,296.00	-21,868.38	2.57
		Base		99.977055	7,998,164.38	99.703700	7,976,296.00	-21,868.38	2.57
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	3,124,788.640	98.736132	3,085,295.44	98.114220	3,065,862.00	-19,433.44	0.99
Original Face:		Base	4,000,000.000	98.736132	3,085,295.44	98.114220	3,065,862.00	-19,433.44	0.99
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB					1.723	16 Aug 2042		
		Local	1,538,850.870	99.045858	1,524,168.05	97.109070	1,494,363.77	-29,804.28	0.48
Original Face:		Base	1,900,000.000	99.045858	1,524,168.05	97.109070	1,494,363.77	-29,804.28	0.48
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG					2.0	16 Aug 2048		
		Local	2,990,434.140	99.253592	2,968,113.29	98.995550	2,960,396.72	-7,716.57	0.95
Original Face:		Base	3,000,000.000	99.253592	2,968,113.29	98.995550	2,960,396.72	-7,716.57	0.95

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
41283LAG0	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/19 2.25					2.25	15 Jan 2019		
		Local	1,000,000.000	99.993211	999,932.11	100.481300	1,004,813.00	4,880.89	0.32
		Base		99.993211	999,932.11	100.481300	1,004,813.00	4,880.89	0.32
427866AV0	HERSHEY COMPANY SR UNSECURED 08/18 1.6					1.6	21 Aug 2018		
		Local	6,000,000.000	100.426621	6,025,597.24	100.435400	6,026,124.00	526.76	1.94
		Base		100.426621	6,025,597.24	100.435400	6,026,124.00	526.76	1.94
459058FQ1	INTL BK RECON AND DEVELOP 09/19 1.2					1.2	30 Sep 2019		
		Local	4,000,000.000	99.076440	3,963,057.59	99.281200	3,971,248.00	8,190.41	1.28
		Base		99.076440	3,963,057.59	99.281200	3,971,248.00	8,190.41	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	99.960700	499,803.50	-196.50	0.16
		Base		100.000000	500,000.00	99.960700	499,803.50	-196.50	0.16
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					1.40372	12 Feb 2019		
		Local	500,000.000	100.000000	500,000.00	100.536400	502,682.00	2,682.00	0.16
		Base		100.000000	500,000.00	100.536400	502,682.00	2,682.00	0.16
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		Local	2,000,000.000	99.974146	1,999,482.91	100.473800	2,009,476.00	9,993.09	0.65
		Base		99.974146	1,999,482.91	100.473800	2,009,476.00	9,993.09	0.65
47787VAC5	JOHN DEERE OWNER TRUST JDOT 2014 A A3					0.92	16 Apr 2018		
		Local	273,081.290	100.015647	273,124.02	99.968060	272,994.07	-129.95	0.09
Original Face:		Base	3,800,000.000	100.015647	273,124.02	99.968060	272,994.07	-129.95	0.09
532457BK3	ELI LILLY + CO SR UNSECURED 03/18 1.25					1.25	01 Mar 2018		
		Local	5,000,000.000	99.975502	4,998,775.09	99.881000	4,994,050.00	-4,725.09	1.61
		Base		99.975502	4,998,775.09	99.881000	4,994,050.00	-4,725.09	1.61
548661DB0	LOWE S COS INC SR UNSECURED 09/19 VAR					1.529	10 Sep 2019		
		Local	500,000.000	100.000000	500,000.00	100.661200	503,306.00	3,306.00	0.16
		Base		100.000000	500,000.00	100.661200	503,306.00	3,306.00	0.16
585055BA3	MEDTRONIC INC COMPANY GUAR 04/18 1.375					1.375	01 Apr 2018		
		Local	1,000,000.000	99.972660	999,726.60	99.898700	998,987.00	-739.60	0.32
		Base		99.972660	999,726.60	99.898700	998,987.00	-739.60	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
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	100.917300	5,550,451.50	50,451.50	1.79
		Base		100.000000	5,500,000.00	100.917300	5,550,451.50	50,451.50	1.79
58933YAS4	MERCK + CO INC SR UNSECURED 02/20 1.85					1.85	10 Feb 2020		
		Local	3,000,000.000	99.989438	2,999,683.15	100.534300	3,016,029.00	16,345.85	0.97
		Base		99.989438	2,999,683.15	100.534300	3,016,029.00	16,345.85	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	100.180900	1,502,713.50	2,713.50	0.48
		Base		100.000000	1,500,000.00	100.180900	1,502,713.50	2,713.50	0.48
594918AY0	MICROSOFT CORP SR UNSECURED 02/20 1.85					1.85	12 Feb 2020		
		Local	8,000,000.000	100.572682	8,045,814.59	100.267900	8,021,432.00	-24,382.59	2.58
		Base		100.572682	8,045,814.59	100.267900	8,021,432.00	-24,382.59	2.58
594918BN3	MICROSOFT CORP SR UNSECURED 08/19 1.1					1.1	08 Aug 2019		
		Local	2,000,000.000	99.922021	1,998,440.42	99.026600	1,980,532.00	-17,908.42	0.64
		Base		99.922021	1,998,440.42	99.026600	1,980,532.00	-17,908.42	0.64
61761JVM8	MORGAN STANLEY SR UNSECURED 01/18 1.875					1.875	05 Jan 2018		
		Local	1,125,000.000	100.058945	1,125,663.13	100.181300	1,127,039.63	1,376.50	0.36
		Base		100.058945	1,125,663.13	100.181300	1,127,039.63	1,376.50	0.36
654740AJ8	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.5					1.5	02 Mar 2018		
		Local	5,000,000.000	99.987744	4,999,387.21	99.874400	4,993,720.00	-5,667.21	1.61
		Base		99.987744	4,999,387.21	99.874400	4,993,720.00	-5,667.21	1.61
65478UAD1	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 A A3					1.34	15 Oct 2020		
		Local	3,000,000.000	99.983209	2,999,496.27	99.744610	2,992,338.30	-7,157.97	0.96
Original Face:		Base	3,000,000.000	99.983209	2,999,496.27	99.744610	2,992,338.30	-7,157.97	0.96
717081DU4	PFIZER INC SR UNSECURED 06/19 1.45					1.45	03 Jun 2019		
		Local	3,000,000.000	100.305200	3,009,156.00	99.575800	2,987,274.00	-21,882.00	0.96
		Base		100.305200	3,009,156.00	99.575800	2,987,274.00	-21,882.00	0.96
718172BP3	PHILIP MORRIS INTL INC SR UNSECURED 08/17 1.25					1.25	11 Aug 2017		
		Local	1,000,000.000	99.964837	999,648.37	99.960300	999,603.00	-45.37	0.32
		Base		99.964837	999,648.37	99.960300	999,603.00	-45.37	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					1.90539	08 Apr 2019		
		Local	4,000,000.000	100.000000	4,000,000.00	100.417500	4,016,700.00	16,700.00	1.29
		Base		100.000000	4,000,000.00	100.417500	4,016,700.00	16,700.00	1.29
78012KWY9	ROYAL BANK OF CANADA SR UNSECURED 03/22 VAR					2.15	30 Mar 2022		
		Local	4,000,000.000	99.852629	3,994,105.15	100.357300	4,014,292.00	20,186.85	1.29
		Base		99.852629	3,994,105.15	100.357300	4,014,292.00	20,186.85	1.29
87165LBB6	SYNCHRONY CREDIT CARD MASTER N SYNCT 2016 2 A					2.21	15 May 2024		
		Local	500,000.000	99.996554	499,982.77	100.133920	500,669.60	686.83	0.16
Original Face:		Base	500,000.000	99.996554	499,982.77	100.133920	500,669.60	686.83	0.16
88579YAE1	3M COMPANY SR UNSECURED 06/17 1					1.0	26 Jun 2017		
		Local	500,000.000	100.018826	500,094.13	100.018826	500,094.13	0.00	0.16
		Base		100.018826	500,094.13	100.018826	500,094.13	0.00	0.16
88579YAG6	3M COMPANY SR UNSECURED 06/19 1.625					1.625	15 Jun 2019		
		Local	3,000,000.000	100.902176	3,027,065.28	100.281500	3,008,445.00	-18,620.28	0.97
		Base		100.902176	3,027,065.28	100.281500	3,008,445.00	-18,620.28	0.97
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	500,000.000	99.995020	499,975.10	100.013200	500,066.00	90.90	0.16
		Base		99.995020	499,975.10	100.013200	500,066.00	90.90	0.16
89236TBB0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1					2.1	17 Jan 2019		
		Local	500,000.000	99.970892	499,854.46	100.782700	503,913.50	4,059.04	0.16
		Base		99.970892	499,854.46	100.782700	503,913.50	4,059.04	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	99.189900	4,959,495.00	-40,505.00	1.60
		Base		100.000000	5,000,000.00	99.189900	4,959,495.00	-40,505.00	1.60
90327QCZ0	USAA CAPITAL CORP SR UNSECURED 144A 02/19 VAR					1.2646	01 Feb 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	99.986800	4,999,340.00	-660.00	1.61
		Base		100.000000	5,000,000.00	99.986800	4,999,340.00	-660.00	1.61
912828M72	US TREASURY N/B 11/17 0.875					0.875	30 Nov 2017		
		Local	1,000,000.000	99.927751	999,277.51	99.902300	999,023.00	-254.51	0.32
		Base		99.927751	999,277.51	99.902300	999,023.00	-254.51	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
91514AEZ4	UNIV OF TEXAS TX UNIV REVENUES UNIHGR 08/45 ADJUSTABLE VAR					0.88	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					1.40122	15 Jun 2017		
		Local	1,000,000.000	99.935671	999,356.71	99.935671	999,356.71	0.00	0.32
		Base		99.935671	999,356.71	99.935671	999,356.71	0.00	0.32
931142DJ9	WAL MART STORES INC SR UNSECURED 12/18 1.95					1.95	15 Dec 2018		
		Local	2,000,000.000	101.519287	2,030,385.73	100.771600	2,015,432.00	-14,953.73	0.65
		Base		101.519287	2,030,385.73	100.771600	2,015,432.00	-14,953.73	0.65
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.5	04 Mar 2021		
		Local	3,000,000.000	99.982328	2,999,469.84	100.288700	3,008,661.00	9,191.16	0.97
		Base		99.982328	2,999,469.84	100.288700	3,008,661.00	9,191.16	0.97
949746SA0	WELLS FARGO + COMPANY SR UNSECURED 07/21 2.1					2.1	26 Jul 2021		
		Local	1,000,000.000	97.901566	979,015.66	98.597500	985,975.00	6,959.34	0.32
		Base		97.901566	979,015.66	98.597500	985,975.00	6,959.34	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	100.570000	3,017,100.00	17,100.00	0.97
		Base		100.000000	3,000,000.00	100.570000	3,017,100.00	17,100.00	0.97
94974BFD7	WELLS FARGO + COMPANY SR UNSECURED 05/17 2.1					2.1	08 May 2017		
		Local	1,000,000.000	100.001261	1,000,012.61	100.001261	1,000,012.61	0.00	0.32
		Base		100.001261	1,000,012.61	100.001261	1,000,012.61	0.00	0.32
94974BFG0	WELLS FARGO + COMPANY SR UNSECURED 01/18 1.5					1.5	16 Jan 2018		
		Local	1,000,000.000	99.974771	999,747.71	99.958000	999,580.00	-167.71	0.32
		Base		99.974771	999,747.71	99.958000	999,580.00	-167.71	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	99.946700	1,998,934.00	-1,066.00	0.64
		Base		100.000000	2,000,000.00	99.946700	1,998,934.00	-1,066.00	0.64
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	100.548000	4,021,920.00	21,920.00	1.29
		Base		100.000000	4,000,000.00	100.548000	4,021,920.00	21,920.00	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
94989JAW6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A1					1.531	15 May 2048		
		Local	716,388.080	99.997648	716,371.23	99.699830	714,237.70	-2,133.53	0.23
Original Face:		Base	1,000,000.000	99.997648	716,371.23	99.699830	714,237.70	-2,133.53	0.23
981464EN6	WORLD FINANCIAL NETWORK CREDIT WFNMT 2014 C A					1.54	16 Aug 2021		
		Local	2,000,000.000	100.252188	2,005,043.75	100.031320	2,000,626.40	-4,417.35	0.64
Original Face:		Base	2,000,000.000	100.252188	2,005,043.75	100.031320	2,000,626.40	-4,417.35	0.64
981464FP0	WORLD FINANCIAL NETWORK CREDIT WFNMT 2016 B A					1.44	15 Jun 2022		
		Local	4,000,000.000	99.693630	3,987,745.19	99.784900	3,991,396.00	3,650.81	1.28
Original Face:		Base	4,000,000.000	99.693630	3,987,745.19	99.784900	3,991,396.00	3,650.81	1.28
US DOLLAR Total									
		Local	271,784,700.670		272,927,552.33		273,090,896.24	163,343.91	87.86
Original Face:		Base	185,363,802.000		272,927,552.33		273,090,896.24	163,343.91	87.86
FIXED INCOME Total									
		Base	271,784,700.670		272,927,552.33		273,090,896.24	163,343.91	87.86
Original Face:			185,363,802.000						

& 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: *April 30, 2017* *View Date:* *May 9, 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									
		309,521,619.540	Base		310,646,813.70		310,809,567.33	162,753.63	100.00
Original Face:		185,363,802.000							

& 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	614,927.270	1.000000	614,927.27	1.000000	614,927.27	0.00	0.42
		Base		1.000000	614,927.27	1.000000	614,927.27	0.00	0.42
US DOLLAR Total									
		Local	614,927.270		614,927.27		614,927.27	0.00	0.42
		Base			614,927.27		614,927.27	0.00	0.42
CASH Total									
		Base	614,927.270		614,927.27		614,927.27	0.00	0.42
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
7426M4S16	PRIVATE EXP. FUNDING					1.07	17 May 2017		
		Local	2,000,000.000	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	1.37
		Base		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	1.37
7426M5AH7	PRIVATE EXP. FUNDING					1.4	17 Jan 2018		
		Local	10,000,000.000	98.985000	9,898,500.00	99.000950	9,900,095.00	1,595.00	6.80
		Base		98.985000	9,898,500.00	99.000950	9,900,095.00	1,595.00	6.80
923UKT003	FDIC WEST VALLEY NATL BK CD 12/49 VAR					0.65	30 Jun 2017		
		Local	248,000.000	100.000000	248,000.00	100.000000	248,000.00	0.00	0.17
		Base		100.000000	248,000.00	100.000000	248,000.00	0.00	0.17
923UNC007	FDIC PINNACLE BANK 12/49 VAR					0.8	30 Nov 2017		
		Local	242,409.000	100.000000	242,409.00	100.000000	242,409.00	0.00	0.17
		Base		100.000000	242,409.00	100.000000	242,409.00	0.00	0.17
979QHR003	SOUTH STREET REPO					0.75	01 May 2017		
		Local	12,000,000.000	100.000000	12,000,000.00	100.000000	12,000,000.00	0.00	8.24
		Base		100.000000	12,000,000.00	100.000000	12,000,000.00	0.00	8.24

& 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
US DOLLAR Total									
		24,490,409.000	Local		24,388,909.00		24,390,504.00	1,595.00	16.75
			Base		24,388,909.00		24,390,504.00	1,595.00	16.75
CASH EQUIVALENT Total									
		24,490,409.000	Base		24,388,909.00		24,390,504.00	1,595.00	16.75
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	100.758525	596,346.13	99.554400	589,219.44	-7,126.69	0.40
			Base	100.758525	596,346.13	99.554400	589,219.44	-7,126.69	0.40
31771KAA5	FICO STRIP PRIN SECURED 09/19 0.00000					0.01	26 Sep 2019		
		1,000,000.000	Local	95.942321	959,423.21	96.108700	961,087.00	1,663.79	0.66
			Base	95.942321	959,423.21	96.108700	961,087.00	1,663.79	0.66
36176S4T4	GNMA POOL 775134 GN 09/41 FIXED 4					4.0	15 Sep 2041		
		2,425,054.250	Local	106.016960	2,570,968.79	107.226776	2,600,307.49	29,338.70	1.79
Original Face:		5,000,000.000	Base	106.016960	2,570,968.79	107.226776	2,600,307.49	29,338.70	1.79
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3					3.0	15 Aug 2027		
		2,076,263.800	Local	104.772920	2,175,362.20	104.009052	2,159,502.30	-15,859.90	1.48
Original Face:		5,000,000.000	Base	104.772920	2,175,362.20	104.009052	2,159,502.30	-15,859.90	1.48
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5					2.5	20 Apr 2027		
		1,915,188.400	Local	103.733781	1,986,697.35	101.999274	1,953,478.26	-33,219.09	1.34
Original Face:		4,372,786.000	Base	103.733781	1,986,697.35	101.999274	1,953,478.26	-33,219.09	1.34
36179MAG5	GNMA II POOL MA0007 G2 04/27 FIXED 3					3.0	20 Apr 2027		
		1,774,348.850	Local	104.441592	1,853,158.19	103.521516	1,836,832.83	-16,325.36	1.26
Original Face:		5,000,000.000	Base	104.441592	1,853,158.19	103.521516	1,836,832.83	-16,325.36	1.26
36179MAH3	GNMA II POOL MA0008 G2 04/27 FIXED 3.5					3.5	20 Apr 2027		
		2,017,766.700	Local	104.627104	2,111,130.86	105.200125	2,122,693.09	11,562.23	1.46
Original Face:		7,500,000.000	Base	104.627104	2,111,130.86	105.200125	2,122,693.09	11,562.23	1.46

& 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
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5					2.5	20 May 2027		
		Local	2,191,582.900	103.272179	2,263,295.42	101.999911	2,235,412.61	-27,882.81	1.54
Original Face:		Base	5,000,000.000	103.272179	2,263,295.42	101.999911	2,235,412.61	-27,882.81	1.54
36179MGN4	GNMA II POOL MA0205 G2 07/27 FIXED 3					3.0	20 Jul 2027		
		Local	2,008,909.900	104.599688	2,101,313.49	103.524211	2,079,708.12	-21,605.37	1.43
Original Face:		Base	5,000,000.000	104.599688	2,101,313.49	103.524211	2,079,708.12	-21,605.37	1.43
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5					3.5	20 Jul 2027		
		Local	1,288,244.820	105.288436	1,356,372.82	105.220127	1,355,492.84	-879.98	0.93
Original Face:		Base	4,169,641.000	105.288436	1,356,372.82	105.220127	1,355,492.84	-879.98	0.93
36179MGW4	GNMA II POOL MA0213 G2 07/42 FIXED 3					3.0	20 Jul 2042		
		Local	4,276,541.400	102.265864	4,373,442.01	100.817706	4,311,510.94	-61,931.07	2.96
Original Face:		Base	7,500,000.000	102.265864	4,373,442.01	100.817706	4,311,510.94	-61,931.07	2.96
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3					3.0	20 May 2043		
		Local	981,411.620	101.319895	994,365.22	100.818390	989,443.39	-4,921.83	0.68
Original Face:		Base	2,000,000.000	101.319895	994,365.22	100.818390	989,443.39	-4,921.83	0.68
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5					3.5	20 Feb 2027		
		Local	611,001.450	103.582505	632,890.61	102.802104	628,122.35	-4,768.26	0.43
Original Face:		Base	2,910,888.000	103.582505	632,890.61	102.802104	628,122.35	-4,768.26	0.43
36202FL61	GNMA II POOL 004849 G2 11/40 FIXED 4					4.0	20 Nov 2040		
		Local	2,203,681.720	105.725263	2,329,848.29	104.747048	2,308,291.55	-21,556.74	1.59
Original Face:		Base	12,190,366.000	105.725263	2,329,848.29	104.747048	2,308,291.55	-21,556.74	1.59
3620C4U57	GNMA POOL 748604 GN 09/40 FIXED 4.5					4.5	15 Sep 2040		
		Local	1,130,763.100	107.851212	1,219,541.71	107.181818	1,211,972.45	-7,569.26	0.83
Original Face:		Base	5,000,000.000	107.851212	1,219,541.71	107.181818	1,211,972.45	-7,569.26	0.83
36225BWY0	GNMA POOL 781563 GN 02/18 FIXED 5					5.0	15 Feb 2018		
		Local	11,058.860	100.915827	11,160.14	102.055936	11,286.22	126.08	0.01
Original Face:		Base	2,255,000.000	100.915827	11,160.14	102.055936	11,286.22	126.08	0.01
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR					2.125	20 Sep 2040		
		Local	1,968,221.150	103.590110	2,038,882.45	102.706906	2,021,499.05	-17,383.40	1.39
Original Face:		Base	9,450,000.000	103.590110	2,038,882.45	102.706906	2,021,499.05	-17,383.40	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
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5					2.5	15 Dec 2027		
		Local	1,253,919.350	101.601717	1,274,003.59	101.856357	1,277,196.57	3,192.98	0.88
	Original Face:	Base	2,500,000.000	101.601717	1,274,003.59	101.856357	1,277,196.57	3,192.98	0.88
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.5	20 Jun 2028		
		Local	822,126.170	101.502134	834,475.61	100.102162	822,966.07	-11,509.54	0.57
	Original Face:	Base	1,500,000.000	101.502134	834,475.61	100.102162	822,966.07	-11,509.54	0.57
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4					4.0	15 Nov 2040		
		Local	1,308,004.990	106.280808	1,390,158.27	106.095645	1,387,736.33	-2,421.94	0.95
	Original Face:	Base	5,872,458.000	106.280808	1,390,158.27	106.095645	1,387,736.33	-2,421.94	0.95
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5					5.5	15 Feb 2024		
		Local	66,290.030	103.621344	68,690.62	108.114463	71,669.11	2,978.49	0.05
	Original Face:	Base	1,000,000.000	103.621344	68,690.62	108.114463	71,669.11	2,978.49	0.05
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5					5.0	15 Dec 2035		
		Local	51,500.810	105.630843	54,400.74	109.650527	56,470.91	2,070.17	0.04
	Original Face:	Base	1,000,000.000	105.630843	54,400.74	109.650527	56,470.91	2,070.17	0.04
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5					5.0	15 Sep 2022		
		Local	694.640	102.366694	711.08	105.326379	731.64	20.56	0.00
	Original Face:	Base	25,000.000	102.366694	711.08	105.326379	731.64	20.56	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5					5.0	15 Oct 2039		
		Local	162,994.280	103.767506	169,135.10	110.531978	180,160.80	11,025.70	0.12
	Original Face:	Base	2,000,000.000	103.767506	169,135.10	110.531978	180,160.80	11,025.70	0.12
38374C5H0	GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD					4.0	20 Mar 2033		
		Local	14,647.550	100.000000	14,647.55	102.763190	15,052.29	404.74	0.01
	Original Face:	Base	410,000.000	100.000000	14,647.55	102.763190	15,052.29	404.74	0.01
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	17,716.920	100.937635	17,883.04	100.829690	17,863.92	-19.12	0.01
	Original Face:	Base	500,000.000	100.937635	17,883.04	100.829690	17,863.92	-19.12	0.01
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC					2.0	16 Aug 2039		
		Local	1,073,703.350	101.214003	1,086,738.14	99.844510	1,072,033.85	-14,704.29	0.74
	Original Face:	Base	2,720,000.000	101.214003	1,086,738.14	99.844510	1,072,033.85	-14,704.29	0.74

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C					2.637	16 May 2051		
		Local	1,709,500.280	101.670253	1,738,053.26	99.722690	1,704,759.66	-33,293.60	1.17
Original Face:		Base	4,000,000.000	101.670253	1,738,053.26	99.722690	1,704,759.66	-33,293.60	1.17
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB					2.0	20 Jul 2042		
		Local	2,418,957.550	102.380082	2,476,530.72	99.315760	2,402,406.07	-74,124.65	1.65
Original Face:		Base	4,400,000.000	102.380082	2,476,530.72	99.315760	2,402,406.07	-74,124.65	1.65
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	2,343,591.480	99.260086	2,326,250.93	98.114220	2,299,396.50	-26,854.43	1.58
Original Face:		Base	3,000,000.000	99.260086	2,326,250.93	98.114220	2,299,396.50	-26,854.43	1.58
38378KES4	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 45 AB					1.45	16 Apr 2039		
		Local	885,872.720	99.701423	883,227.71	99.247210	879,203.96	-4,023.75	0.60
Original Face:		Base	2,000,000.000	99.701423	883,227.71	99.247210	879,203.96	-4,023.75	0.60
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF					2.42618	16 Mar 2048		
		Local	788,665.210	100.676087	793,997.27	98.968190	780,527.68	-13,469.59	0.54
Original Face:		Base	1,000,000.000	100.676087	793,997.27	98.968190	780,527.68	-13,469.59	0.54
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A					2.5	16 Dec 2044		
		Local	1,781,231.070	101.370900	1,805,649.97	100.317130	1,786,879.89	-18,770.08	1.23
Original Face:		Base	2,000,000.000	101.370900	1,805,649.97	100.317130	1,786,879.89	-18,770.08	1.23
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.0	16 Jul 2050		
		Local	636,102.670	101.433060	645,218.40	100.595170	639,888.56	-5,329.84	0.44
Original Face:		Base	1,000,000.000	101.433060	645,218.40	100.595170	639,888.56	-5,329.84	0.44
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028	16 Aug 2052		
		Local	720,165.340	100.796846	725,903.95	100.694210	725,164.80	-739.15	0.50
Original Face:		Base	1,000,000.000	100.796846	725,903.95	100.694210	725,164.80	-739.15	0.50
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.85	16 Feb 2049		
		Local	838,994.890	100.908288	846,615.38	100.232740	840,947.57	-5,667.81	0.58
Original Face:		Base	1,000,000.000	100.908288	846,615.38	100.232740	840,947.57	-5,667.81	0.58
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.2	16 Aug 2055		
		Local	768,467.270	99.880305	767,547.45	98.944860	760,358.86	-7,188.59	0.52
Original Face:		Base	1,000,000.000	99.880305	767,547.45	98.944860	760,358.86	-7,188.59	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
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A					2.1	15 Jun 2044		
		Local	816,524.840	100.348374	819,369.40	99.435480	811,915.39	-7,454.01	0.56
Original Face:		Base	1,000,000.000	100.348374	819,369.40	99.435480	811,915.39	-7,454.01	0.56
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.6	16 Dec 2049		
		Local	934,170.520	100.991801	943,435.63	100.472150	938,581.21	-4,854.42	0.64
Original Face:		Base	1,000,000.000	100.991801	943,435.63	100.472150	938,581.21	-4,854.42	0.64
418097AC5	AID JORDAN US GOVT GUAR 10/20 2.503					2.503	30 Oct 2020		
		Local	1,280,000.000	102.427812	1,311,075.99	102.737600	1,315,041.28	3,965.29	0.90
		Base		102.427812	1,311,075.99	102.737600	1,315,041.28	3,965.29	0.90
465139UN1	AID ISRAEL US GOVT GUAR 05/17 0.00000						01 May 2017		
		Local	1,410,000.000	99.999999	1,409,999.99	100.000000	1,410,000.00	0.01	0.97
		Base		99.999999	1,409,999.99	100.000000	1,410,000.00	0.01	0.97
62889KAD3	NCUA GUARANTEED NOTES US GOVT GUAR 06/19 3					3.0	12 Jun 2019		
		Local	1,000,000.000	103.434048	1,034,340.48	103.253000	1,032,530.00	-1,810.48	0.71
		Base		103.434048	1,034,340.48	103.253000	1,032,530.00	-1,810.48	0.71
690353J24	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000					0.01	26 Jan 2021		
		Local	1,000,000.000	102.068450	1,020,684.50	101.989300	1,019,893.00	-791.50	0.70
		Base		102.068450	1,020,684.50	101.989300	1,019,893.00	-791.50	0.70
690353L54	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000						26 Jan 2021		
		Local	2,500,000.000	101.800405	2,545,010.13	104.390000	2,609,750.00	64,739.87	1.79
		Base		101.800405	2,545,010.13	104.390000	2,609,750.00	64,739.87	1.79
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	101.020000	4,545,900.00	45,900.00	3.12
		Base		100.000000	4,500,000.00	101.020000	4,545,900.00	45,900.00	3.12
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	101.100000	2,022,000.00	21,999.20	1.39
		Base		100.000040	2,000,000.80	101.100000	2,022,000.00	21,999.20	1.39
690353R41	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/18 0.00000					0.01	15 Nov 2018		
		Local	3,000,000.000	100.000000	3,000,000.00	101.100000	3,033,000.00	33,000.00	2.08
		Base		100.000000	3,000,000.00	101.100000	3,033,000.00	33,000.00	2.08

& 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
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	100.780000	1,914,820.00	14,820.00	1.31
		Base		100.000000	1,900,000.00	100.780000	1,914,820.00	14,820.00	1.31
690353UT2	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/17 0.00000						17 Nov 2017		
		Local	2,000,000.000	106.505296	2,130,105.92	100.530000	2,010,600.00	-119,505.92	1.38
		Base		106.505296	2,130,105.92	100.530000	2,010,600.00	-119,505.92	1.38
690353WF0	OVERSEAS PRIVATE INV COR US GOVT GUAR 06/17 0.57					0.57	15 Jun 2017		
		Local	236,842.030	100.003365	236,850.00	100.003365	236,850.00	0.00	0.16
Original Face:		Base	4,500,000.000	100.003365	236,850.00	100.003365	236,850.00	0.00	0.16
742651DK5	PRIVATE EXPORT FUNDING US GOVT GUAR 12/17 2.25					2.25	15 Dec 2017		
		Local	1,000,000.000	100.761854	1,007,618.54	100.697400	1,006,974.00	-644.54	0.69
		Base		100.761854	1,007,618.54	100.697400	1,006,974.00	-644.54	0.69
742651DU3	PRIVATE EXPORT FUNDING US GOVT GUAR 03/20 2.25					2.25	15 Mar 2020		
		Local	3,440,000.000	100.863846	3,469,716.29	101.782900	3,501,331.76	31,615.47	2.40
		Base		100.863846	3,469,716.29	101.782900	3,501,331.76	31,615.47	2.40
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1					2.766	10 Mar 2022		
		Local	662,838.230	102.153587	677,113.03	102.533870	679,633.69	2,520.66	0.47
Original Face:		Base	1,000,000.000	102.153587	677,113.03	102.533870	679,633.69	2,520.66	0.47
903724AK8	AID UKRAINE US GOVT GUAR 05/19 1.844					1.844	16 May 2019		
		Local	2,270,000.000	99.998820	2,269,973.21	100.978000	2,292,200.60	22,227.39	1.57
		Base		99.998820	2,269,973.21	100.978000	2,292,200.60	22,227.39	1.57
903724AL6	AID UKRAINE US GOVT GUAR 05/20 1.847					1.847	29 May 2020		
		Local	1,000,000.000	100.317050	1,003,170.50	100.177900	1,001,779.00	-1,391.50	0.69
		Base		100.317050	1,003,170.50	100.177900	1,001,779.00	-1,391.50	0.69
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471					1.471	29 Sep 2021		
		Local	3,000,000.000	98.468691	2,954,060.72	97.751600	2,932,548.00	-21,512.72	2.01
		Base		98.468691	2,954,060.72	97.751600	2,932,548.00	-21,512.72	2.01
911759LF3	HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/17 1.54					1.54	01 Aug 2017		
		Local	2,500,000.000	100.187890	2,504,697.25	100.126800	2,503,170.00	-1,527.25	1.72
		Base		100.187890	2,504,697.25	100.126800	2,503,170.00	-1,527.25	1.72

& 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
912828A34	US TREASURY N/B 11/18 1.25					1.25	30 Nov 2018		
		5,000,000.000	Local	100.025693	5,001,284.67	100.043000	5,002,150.00	865.33	3.43
			Base	100.025693	5,001,284.67	100.043000	5,002,150.00	865.33	3.43
912828K66	US TREASURY N/B 04/17 0.5					0.5	30 Apr 2017		
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	3.43
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	3.43
912828M23	US TREASURY FRN 10/17 VAR					0.989703208	31 Oct 2017		
		1,000,000.000	Local	99.963567	999,635.67	100.102000	1,001,020.00	1,384.33	0.69
			Base	99.963567	999,635.67	100.102000	1,001,020.00	1,384.33	0.69
912828M64	US TREASURY N/B 11/18 1.25					1.25	15 Nov 2018		
		2,000,000.000	Local	100.184154	2,003,683.08	100.035200	2,000,704.00	-2,979.08	1.37
			Base	100.184154	2,003,683.08	100.035200	2,000,704.00	-2,979.08	1.37
912828M72	US TREASURY N/B 11/17 0.875					0.875	30 Nov 2017		
		1,000,000.000	Local	99.927751	999,277.51	99.902300	999,023.00	-254.51	0.69
			Base	99.927751	999,277.51	99.902300	999,023.00	-254.51	0.69
912828N97	US TREASURY FRN 01/18 VAR					1.093703208	31 Jan 2018		
		1,000,000.000	Local	100.031887	1,000,318.87	100.210500	1,002,105.00	1,786.13	0.69
			Base	100.031887	1,000,318.87	100.210500	1,002,105.00	1,786.13	0.69
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		1,000,000.000	Local	99.169632	991,696.32	98.027300	980,273.00	-11,423.32	0.67
			Base	99.169632	991,696.32	98.027300	980,273.00	-11,423.32	0.67
912828S68	US TREASURY N/B 07/18 0.75					0.75	31 Jul 2018		
		3,000,000.000	Local	99.850467	2,995,514.01	99.460900	2,983,827.00	-11,687.01	2.05
			Base	99.850467	2,995,514.01	99.460900	2,983,827.00	-11,687.01	2.05
912828TG5	US TREASURY N/B 07/17 0.5					0.5	31 Jul 2017		
		2,000,000.000	Local	99.949903	1,998,998.05	99.906200	1,998,124.00	-874.05	1.37
			Base	99.949903	1,998,998.05	99.906200	1,998,124.00	-874.05	1.37
912828TM2	US TREASURY N/B 08/17 0.625					0.625	31 Aug 2017		
		1,000,000.000	Local	99.940680	999,406.80	99.886700	998,867.00	-539.80	0.69
			Base	99.940680	999,406.80	99.886700	998,867.00	-539.80	0.69

& 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: *April 30, 2017* *View Date:* *May 9, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828TS9	US TREASURY N/B 09/17 0.625					0.625	30 Sep 2017		
		Local	2,000,000.000	99.969386	1,999,387.72	99.843800	1,996,876.00	-2,511.72	1.37
		Base		99.969386	1,999,387.72	99.843800	1,996,876.00	-2,511.72	1.37
912828TW0	US TREASURY N/B 10/17 0.75					0.75	31 Oct 2017		
		Local	5,000,000.000	100.018154	5,000,907.69	99.867200	4,993,360.00	-7,547.69	3.43
		Base		100.018154	5,000,907.69	99.867200	4,993,360.00	-7,547.69	3.43
912828U73	US TREASURY N/B 12/19 1.375					1.375	15 Dec 2019		
		Local	5,000,000.000	99.595719	4,979,785.97	99.972700	4,998,635.00	18,849.03	3.43
		Base		99.595719	4,979,785.97	99.972700	4,998,635.00	18,849.03	3.43
912828XJ4	US TREASURY N/B 06/17 0.625					0.625	30 Jun 2017		
		Local	2,000,000.000	99.968980	1,999,379.59	99.968980	1,999,379.59	0.00	1.37
		Base		99.968980	1,999,379.59	99.968980	1,999,379.59	0.00	1.37
92262BAB1	VENDEE MORTGAGE TRUST VENDE 2011 2 DG					2.75	15 Dec 2033		
		Local	735,626.700	102.562266	754,475.41	101.627760	747,600.94	-6,874.47	0.51
	Original Face:	Base	2,000,000.000	102.562266	754,475.41	101.627760	747,600.94	-6,874.47	0.51
US DOLLAR Total									
		Local	119,321,044.560		120,955,011.41		120,617,737.43	-337,273.98	82.83
	Original Face:	Base	129,776,139.000		120,955,011.41		120,617,737.43	-337,273.98	82.83
FIXED INCOME Total									
		Base	119,321,044.560		120,955,011.41		120,617,737.43	-337,273.98	82.83
	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

Holdings

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

As of: *April 30, 2017* *View Date:* *May 9, 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								
		144,426,380.830	Base	145,958,847.68		145,623,168.70	-335,678.98	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								
			-1,797,848.750	Local	1.000000	-1,797,848.75	1.000000	-1,797,848.75	0.00	0.09
				Base	1.000000	-1,797,848.75	1.000000	-1,797,848.75	0.00	0.09
US DOLLAR Total									
			-1,797,848.750	Local		-1,797,848.75		-1,797,848.75	0.00	0.09
				Base		-1,797,848.75		-1,797,848.75	0.00	0.09
CASH Total									
			-1,797,848.750	Base		-1,797,848.75		-1,797,848.75	0.00	0.09
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					1.0105025	31 Dec 2030		
			0.680	Local	17.647059	0.12	100.050000	0.68	0.56	0.00
				Base	17.647059	0.12	100.050000	0.68	0.56	0.00
US DOLLAR Total									
			0.680	Local		0.12		0.68	0.56	0.00
				Base		0.12		0.68	0.56	0.00
CASH EQUIVALENT Total									
			0.680	Base		0.12		0.68	0.56	0.00
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001055102	AFLAC INC COMMON STOCK USD.1								
			37,925.000	Local	39.599274	1,501,802.45	74.880000	2,839,824.00	1,338,021.55	0.15
				Base	39.599274	1,501,802.45	74.880000	2,839,824.00	1,338,021.55	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
00130H105	AES CORP COMMON STOCK USD.01								
		Local	62,276.000	19.957615	1,242,880.41	11.310000	704,341.56	-538,538.85	0.04
		Base		19.957615	1,242,880.41	11.310000	704,341.56	-538,538.85	0.04
00206R102	AT+T INC COMMON STOCK USD1.0								
		Local	580,224.000	34.718257	20,144,366.21	39.630000	22,994,277.12	2,849,910.91	1.18
		Base		34.718257	20,144,366.21	39.630000	22,994,277.12	2,849,910.91	1.18
002824100	ABBOTT LABORATORIES COMMON STOCK								
		Local	163,251.000	26.482939	4,323,366.23	43.640000	7,124,273.64	2,800,907.41	0.37
		Base		26.482939	4,323,366.23	43.640000	7,124,273.64	2,800,907.41	0.37
00287Y109	ABBVIE INC COMMON STOCK USD.01								
		Local	150,585.000	30.544928	4,599,608.00	65.940000	9,929,574.90	5,329,966.90	0.51
		Base		30.544928	4,599,608.00	65.940000	9,929,574.90	5,329,966.90	0.51
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001								
		Local	65,348.000	33.240907	2,172,226.79	52.250000	3,414,433.00	1,242,206.21	0.18
		Base		33.240907	2,172,226.79	52.250000	3,414,433.00	1,242,206.21	0.18
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01								
		Local	4,166.000	245.196126	1,021,487.06	176.100000	733,632.60	-287,854.46	0.04
		Base		245.196126	1,021,487.06	176.100000	733,632.60	-287,854.46	0.04
00724F101	ADOBE SYSTEMS INC COMMON STOCK USD.0001								
		Local	46,829.000	36.500653	1,709,289.06	133.740000	6,262,910.46	4,553,621.40	0.32
		Base		36.500653	1,709,289.06	133.740000	6,262,910.46	4,553,621.40	0.32
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001								
		Local	6,969.000	159.964562	1,114,793.03	142.140000	990,573.66	-124,219.37	0.05
		Base		159.964562	1,114,793.03	142.140000	990,573.66	-124,219.37	0.05
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
		Local	72,880.000	13.241855	965,066.40	13.300000	969,304.00	4,237.60	0.05
		Base		13.241855	965,066.40	13.300000	969,304.00	4,237.60	0.05
00817Y108	AETNA INC COMMON STOCK USD.01								
		Local	31,340.000	33.387776	1,046,372.90	135.070000	4,233,093.80	3,186,720.90	0.22
		Base		33.387776	1,046,372.90	135.070000	4,233,093.80	3,186,720.90	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
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01								
		Local	5,357.000	202.564224	1,085,136.55	165.590000	887,065.63	-198,070.92	0.05
		Base		202.564224	1,085,136.55	165.590000	887,065.63	-198,070.92	0.05
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	30,426.000	30.638661	932,211.91	55.050000	1,674,951.30	742,739.39	0.09
		Base		30.638661	932,211.91	55.050000	1,674,951.30	742,739.39	0.09
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0								
		Local	20,557.000	71.480985	1,469,434.61	140.500000	2,888,258.50	1,418,823.89	0.15
		Base		71.480985	1,469,434.61	140.500000	2,888,258.50	1,418,823.89	0.15
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	16,362.000	43.205945	706,935.68	60.940000	997,100.28	290,164.60	0.05
		Base		43.205945	706,935.68	60.940000	997,100.28	290,164.60	0.05
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01								
		Local	11,665.000	65.604509	765,276.60	85.090000	992,574.85	227,298.25	0.05
		Base		65.604509	765,276.60	85.090000	992,574.85	227,298.25	0.05
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
		Local	10,635.000	83.240245	885,260.01	108.910000	1,158,257.85	272,997.84	0.06
		Base		83.240245	885,260.01	108.910000	1,158,257.85	272,997.84	0.06
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
		Local	8,397.000	113.382801	952,075.38	112.510000	944,746.47	-7,328.91	0.05
		Base		113.382801	952,075.38	112.510000	944,746.47	-7,328.91	0.05
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	21,220.000	109.019478	2,313,393.33	127.780000	2,711,491.60	398,098.27	0.14
		Base		109.019478	2,313,393.33	127.780000	2,711,491.60	398,098.27	0.14
018581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01								
		Local	5,284.000	254.816688	1,346,451.38	249.630000	1,319,044.92	-27,406.46	0.07
		Base		254.816688	1,346,451.38	249.630000	1,319,044.92	-27,406.46	0.07
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
		Local	21,511.000	40.008447	860,621.71	39.320000	845,812.52	-14,809.19	0.04
		Base		40.008447	860,621.71	39.320000	845,812.52	-14,809.19	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
020002101	ALLSTATE CORP COMMON STOCK USD.01								
		Local	34,495.000	39.287033	1,355,206.22	81.290000	2,804,098.55	1,448,892.33	0.14
		Base		39.287033	1,355,206.22	81.290000	2,804,098.55	1,448,892.33	0.14
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
		Local	27,917.000	302.548613	8,446,249.62	905.960000	25,291,685.32	16,845,435.70	1.30
		Base		302.548613	8,446,249.62	905.960000	25,291,685.32	16,845,435.70	1.30
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
		Local	28,070.000	304.360796	8,543,407.54	924.520000	25,951,276.40	17,407,868.86	1.34
		Base		304.360796	8,543,407.54	924.520000	25,951,276.40	17,407,868.86	1.34
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								
		Local	183,226.000	18.254496	3,344,698.24	71.780000	13,151,962.28	9,807,264.04	0.68
		Base		18.254496	3,344,698.24	71.780000	13,151,962.28	9,807,264.04	0.68
023135106	AMAZON.COM INC COMMON STOCK USD.01								
		Local	37,417.000	152.186594	5,694,365.79	924.990000	34,610,350.83	28,915,985.04	1.78
		Base		152.186594	5,694,365.79	924.990000	34,610,350.83	28,915,985.04	1.78
023608102	AMEREN CORPORATION COMMON STOCK USD.01								
		Local	22,923.000	39.385195	902,826.83	54.690000	1,253,658.87	350,832.04	0.06
		Base		39.385195	902,826.83	54.690000	1,253,658.87	350,832.04	0.06
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK								
		Local	47,630.000	48.337789	2,302,328.89	42.620000	2,029,990.60	-272,338.29	0.10
		Base		48.337789	2,302,328.89	42.620000	2,029,990.60	-272,338.29	0.10
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5								
		Local	46,454.000	37.771485	1,754,636.58	67.830000	3,150,974.82	1,396,338.24	0.16
		Base		37.771485	1,754,636.58	67.830000	3,150,974.82	1,396,338.24	0.16
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
		Local	71,524.000	44.573538	3,188,077.73	79.250000	5,668,277.00	2,480,199.27	0.29
		Base		44.573538	3,188,077.73	79.250000	5,668,277.00	2,480,199.27	0.29
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
		Local	87,917.000	109.159123	9,596,942.60	60.910000	5,355,024.47	-4,241,918.13	0.28
		Base		109.159123	9,596,942.60	60.910000	5,355,024.47	-4,241,918.13	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
03027X100	AMERICAN TOWER CORP REIT USD.01								
		40,359.000	Local	53.040406	2,140,657.75	125.940000	5,082,812.46	2,942,154.71	0.26
			Base	53.040406	2,140,657.75	125.940000	5,082,812.46	2,942,154.71	0.26
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01								
		16,837.000	Local	68.172671	1,147,823.27	79.760000	1,342,919.12	195,095.85	0.07
			Base	68.172671	1,147,823.27	79.760000	1,342,919.12	195,095.85	0.07
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01								
		15,601.000	Local	26.641787	415,638.52	82.050000	1,280,062.05	864,423.53	0.07
			Base	26.641787	415,638.52	82.050000	1,280,062.05	864,423.53	0.07
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01								
		14,554.000	Local	38.872544	565,751.00	127.850000	1,860,728.90	1,294,977.90	0.10
			Base	38.872544	565,751.00	127.850000	1,860,728.90	1,294,977.90	0.10
031100100	AMETEK INC COMMON STOCK USD.01								
		21,679.000	Local	46.437829	1,006,725.70	57.200000	1,240,038.80	233,313.10	0.06
			Base	46.437829	1,006,725.70	57.200000	1,240,038.80	233,313.10	0.06
031162100	AMGEN INC COMMON STOCK USD.0001								
		69,576.000	Local	64.673959	4,499,755.40	163.320000	11,363,152.32	6,863,396.92	0.59
			Base	64.673959	4,499,755.40	163.320000	11,363,152.32	6,863,396.92	0.59
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001								
		29,066.000	Local	22.904746	665,749.36	72.310000	2,101,762.46	1,436,013.10	0.11
			Base	22.904746	665,749.36	72.310000	2,101,762.46	1,436,013.10	0.11
032511107	ANADARKO PETROLEUM CORP COMMON STOCK USD.1								
		52,810.000	Local	49.454326	2,611,682.93	57.020000	3,011,226.20	399,543.27	0.16
			Base	49.454326	2,611,682.93	57.020000	3,011,226.20	399,543.27	0.16
032654105	ANALOG DEVICES INC COMMON STOCK USD.167								
		34,385.000	Local	47.187851	1,622,554.26	76.200000	2,620,137.00	997,582.74	0.13
			Base	47.187851	1,622,554.26	76.200000	2,620,137.00	997,582.74	0.13
036752103	ANTHEM INC COMMON STOCK USD.01								
		24,977.000	Local	53.559317	1,337,751.06	177.890000	4,443,158.53	3,105,407.47	0.23
			Base	53.559317	1,337,751.06	177.890000	4,443,158.53	3,105,407.47	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
037411105	APACHE CORP COMMON STOCK USD.625								
		Local	35,871.000	67.327869	2,415,117.99	48.640000	1,744,765.44	-670,352.55	0.09
		Base		67.327869	2,415,117.99	48.640000	1,744,765.44	-670,352.55	0.09
03748R101	APARTMENT INVT + MGMT CO A REIT USD.01								
		Local	14,834.000	24.282865	360,212.02	43.740000	648,839.16	288,627.14	0.03
		Base		24.282865	360,212.02	43.740000	648,839.16	288,627.14	0.03
037833100	APPLE INC COMMON STOCK USD.00001								
		Local	495,666.000	24.029363	11,910,538.22	143.650000	71,202,420.90	59,291,882.68	3.67
		Base		24.029363	11,910,538.22	143.650000	71,202,420.90	59,291,882.68	3.67
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
		Local	102,017.000	19.976476	2,037,940.14	40.610000	4,142,910.37	2,104,970.23	0.21
		Base		19.976476	2,037,940.14	40.610000	4,142,910.37	2,104,970.23	0.21
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK								
		Local	53,953.000	24.087375	1,299,586.16	45.750000	2,468,349.75	1,168,763.59	0.13
		Base		24.087375	1,299,586.16	45.750000	2,468,349.75	1,168,763.59	0.13
03965L100	ARCONIC INC COMMON STOCK								
		Local	41,620.000	44.144816	1,837,307.26	27.330000	1,137,474.60	-699,832.66	0.06
		Base		44.144816	1,837,307.26	27.330000	1,137,474.60	-699,832.66	0.06
04621X108	ASSURANT INC COMMON STOCK USD.01								
		Local	5,256.000	53.872432	283,153.50	96.240000	505,837.44	222,683.94	0.03
		Base		53.872432	283,153.50	96.240000	505,837.44	222,683.94	0.03
052769106	AUTODESK INC COMMON STOCK USD.01								
		Local	18,503.000	27.370453	506,435.49	90.070000	1,666,565.21	1,160,129.72	0.09
		Base		27.370453	506,435.49	90.070000	1,666,565.21	1,160,129.72	0.09
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
		Local	42,410.000	40.812839	1,730,872.51	104.490000	4,431,420.90	2,700,548.39	0.23
		Base		40.812839	1,730,872.51	104.490000	4,431,420.90	2,700,548.39	0.23
05329W102	AUTONATION INC COMMON STOCK USD.01								
		Local	6,197.000	38.266908	237,140.03	42.000000	260,274.00	23,133.97	0.01
		Base		38.266908	237,140.03	42.000000	260,274.00	23,133.97	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
053332102	AUTOZONE INC COMMON STOCK USD.01								
		Local	2,690.000	216.748297	583,052.92	692.190000	1,861,991.10	1,278,938.18	0.10
		Base		216.748297	583,052.92	692.190000	1,861,991.10	1,278,938.18	0.10
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
		Local	12,974.000	131.546666	1,706,686.45	189.840000	2,462,984.16	756,297.71	0.13
		Base		131.546666	1,706,686.45	189.840000	2,462,984.16	756,297.71	0.13
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0								
		Local	8,449.000	49.785040	420,633.80	83.210000	703,041.29	282,407.49	0.04
		Base		49.785040	420,633.80	83.210000	703,041.29	282,407.49	0.04
054937107	BB+T CORP COMMON STOCK USD5.0								
		Local	76,373.000	32.561731	2,486,837.11	43.180000	3,297,786.14	810,949.03	0.17
		Base		32.561731	2,486,837.11	43.180000	3,297,786.14	810,949.03	0.17
057224107	BAKER HUGHES INC COMMON STOCK USD1.0								
		Local	40,183.000	57.142051	2,296,139.02	59.370000	2,385,664.71	89,525.69	0.12
		Base		57.142051	2,296,139.02	59.370000	2,385,664.71	89,525.69	0.12
058498106	BALL CORP COMMON STOCK								
		Local	16,539.000	30.962983	512,096.77	76.890000	1,271,683.71	759,586.94	0.07
		Base		30.962983	512,096.77	76.890000	1,271,683.71	759,586.94	0.07
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01								
		Local	947,121.000	23.785985	22,528,205.66	23.340000	22,105,804.14	-422,401.52	1.14
		Base		23.785985	22,528,205.66	23.340000	22,105,804.14	-422,401.52	1.14
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01								
		Local	98,013.000	35.368612	3,466,583.73	47.060000	4,612,491.78	1,145,908.05	0.24
		Base		35.368612	3,466,583.73	47.060000	4,612,491.78	1,145,908.05	0.24
067383109	CR BARD INC COMMON STOCK USD.25								
		Local	6,805.000	69.631899	473,845.07	307.480000	2,092,401.40	1,618,556.33	0.11
		Base		69.631899	473,845.07	307.480000	2,092,401.40	1,618,556.33	0.11
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	45,922.000	25.235181	1,158,849.97	55.680000	2,556,936.96	1,398,086.99	0.13
		Base		25.235181	1,158,849.97	55.680000	2,556,936.96	1,398,086.99	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
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0								
		Local	20,107.000	68.635416	1,380,052.30	186.970000	3,759,405.79	2,379,353.49	0.19
		Base		68.635416	1,380,052.30	186.970000	3,759,405.79	2,379,353.49	0.19
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01								
		Local	14,201.000	34.732281	493,233.12	38.750000	550,288.75	57,055.63	0.03
		Base		34.732281	493,233.12	38.750000	550,288.75	57,055.63	0.03
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033								
		Local	179,435.000	81.173431	14,565,354.57	165.210000	29,644,456.35	15,079,101.78	1.53
		Base		81.173431	14,565,354.57	165.210000	29,644,456.35	15,079,101.78	1.53
086516101	BEST BUY CO INC COMMON STOCK USD.1								
		Local	25,585.000	32.552181	832,847.55	51.810000	1,325,558.85	492,711.30	0.07
		Base		32.552181	832,847.55	51.810000	1,325,558.85	492,711.30	0.07
09062X103	BIOGEN INC COMMON STOCK USD.0005								
		Local	20,397.000	90.662377	1,849,240.50	271.210000	5,531,870.37	3,682,629.87	0.29
		Base		90.662377	1,849,240.50	271.210000	5,531,870.37	3,682,629.87	0.29
09247X101	BLACKROCK INC COMMON STOCK USD.01								
		Local	11,496.000	207.146246	2,381,353.24	384.570000	4,421,016.72	2,039,663.48	0.23
		Base		207.146246	2,381,353.24	384.570000	4,421,016.72	2,039,663.48	0.23
093671105	H+R BLOCK INC COMMON STOCK								
		Local	19,567.000	19.269557	377,047.42	24.790000	485,065.93	108,018.51	0.02
		Base		19.269557	377,047.42	24.790000	485,065.93	108,018.51	0.02
097023105	BOEING CO/THE COMMON STOCK USD5.0								
		Local	53,813.000	65.325809	3,515,377.76	184.830000	9,946,256.79	6,430,879.03	0.51
		Base		65.325809	3,515,377.76	184.830000	9,946,256.79	6,430,879.03	0.51
099724106	BORGWARNER INC COMMON STOCK USD.01								
		Local	18,888.000	33.566248	633,999.29	42.280000	798,584.64	164,585.35	0.04
		Base		33.566248	633,999.29	42.280000	798,584.64	164,585.35	0.04
101121101	BOSTON PROPERTIES INC REIT USD.01								
		Local	14,534.000	91.700854	1,332,780.21	126.600000	1,840,004.40	507,224.19	0.09
		Base		91.700854	1,332,780.21	126.600000	1,840,004.40	507,224.19	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
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
		Local	128,815.000	17.095127	2,202,108.84	26.380000	3,398,139.70	1,196,030.86	0.18
		Base		17.095127	2,202,108.84	26.380000	3,398,139.70	1,196,030.86	0.18
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		Local	158,029.000	40.652046	6,424,202.14	56.050000	8,857,525.45	2,433,323.31	0.46
		Base		40.652046	6,424,202.14	56.050000	8,857,525.45	2,433,323.31	0.46
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
		Local	16,711.000	18.565679	310,251.06	47.320000	790,764.52	480,513.46	0.04
		Base		18.565679	310,251.06	47.320000	790,764.52	480,513.46	0.04
124857202	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001								
		Local	35,139.000	37.621290	1,321,974.51	66.560000	2,338,851.84	1,016,877.33	0.12
		Base		37.621290	1,321,974.51	66.560000	2,338,851.84	1,016,877.33	0.12
12503M108	CBOE HOLDINGS INC COMMON STOCK								
		Local	8,667.000	78.057501	676,524.36	82.410000	714,247.47	37,723.11	0.04
		Base		78.057501	676,524.36	82.410000	714,247.47	37,723.11	0.04
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
		Local	28,406.000	21.465696	609,754.56	35.810000	1,017,218.86	407,464.30	0.05
		Base		21.465696	609,754.56	35.810000	1,017,218.86	407,464.30	0.05
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								
		Local	22,023.000	27.116995	597,197.57	26.740000	588,895.02	-8,302.55	0.03
		Base		27.116995	597,197.57	26.740000	588,895.02	-8,302.55	0.03
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
		Local	13,355.000	52.909420	706,605.31	72.700000	970,908.50	264,303.19	0.05
		Base		52.909420	706,605.31	72.700000	970,908.50	264,303.19	0.05
125509109	CIGNA CORP COMMON STOCK USD.25								
		Local	24,285.000	38.810594	942,515.28	156.370000	3,797,445.45	2,854,930.17	0.20
		Base		38.810594	942,515.28	156.370000	3,797,445.45	2,854,930.17	0.20
12572Q105	CME GROUP INC COMMON STOCK USD.01								
		Local	32,088.000	86.556263	2,777,417.37	116.190000	3,728,304.72	950,887.35	0.19
		Base		86.556263	2,777,417.37	116.190000	3,728,304.72	950,887.35	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
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
		Local	26,444.000	20.170486	533,388.33	45.400000	1,200,557.60	667,169.27	0.06
		Base		20.170486	533,388.33	45.400000	1,200,557.60	667,169.27	0.06
126408103	CSX CORP COMMON STOCK USD1.0								
		Local	87,526.000	11.612413	1,016,388.05	50.840000	4,449,821.84	3,433,433.79	0.23
		Base		11.612413	1,016,388.05	50.840000	4,449,821.84	3,433,433.79	0.23
12650T104	CSRA INC COMMON STOCK USD.001								
		Local	13,715.000	27.370952	375,392.60	29.080000	398,832.20	23,439.60	0.02
		Base		27.370952	375,392.60	29.080000	398,832.20	23,439.60	0.02
126650100	CVS HEALTH CORP COMMON STOCK USD.01								
		Local	96,903.000	35.659793	3,455,540.95	82.440000	7,988,683.32	4,533,142.37	0.41
		Base		35.659793	3,455,540.95	82.440000	7,988,683.32	4,533,142.37	0.41
12673P105	CA INC COMMON STOCK USD.1								
		Local	29,616.000	31.571032	935,007.68	32.830000	972,293.28	37,285.60	0.05
		Base		31.571032	935,007.68	32.830000	972,293.28	37,285.60	0.05
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1								
		Local	44,889.000	17.139721	769,384.94	23.240000	1,043,220.36	273,835.42	0.05
		Base		17.139721	769,384.94	23.240000	1,043,220.36	273,835.42	0.05
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375								
		Local	18,275.000	36.980432	675,817.39	57.540000	1,051,543.50	375,726.11	0.05
		Base		36.980432	675,817.39	57.540000	1,051,543.50	375,726.11	0.05
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
		Local	45,409.000	55.580002	2,523,832.32	80.380000	3,649,975.42	1,126,143.10	0.19
		Base		55.580002	2,523,832.32	80.380000	3,649,975.42	1,126,143.10	0.19
14149Y108	CARDINAL HEALTH INC COMMON STOCK								
		Local	29,803.000	42.616278	1,270,092.93	72.590000	2,163,399.77	893,306.84	0.11
		Base		42.616278	1,270,092.93	72.590000	2,163,399.77	893,306.84	0.11
143130102	CARMAX INC COMMON STOCK USD.5								
		Local	17,678.000	24.595226	434,794.40	58.500000	1,034,163.00	599,368.60	0.05
		Base		24.595226	434,794.40	58.500000	1,034,163.00	599,368.60	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
143658300	CARNIVAL CORP COMMON STOCK USD.01								
		Local	39,486.000	38.510667	1,520,632.19	61.770000	2,439,050.22	918,418.03	0.13
		Base		38.510667	1,520,632.19	61.770000	2,439,050.22	918,418.03	0.13
149123101	CATERPILLAR INC COMMON STOCK USD1.0								
		Local	55,408.000	54.911631	3,042,543.63	102.260000	5,666,022.08	2,623,478.45	0.29
		Base		54.911631	3,042,543.63	102.260000	5,666,022.08	2,623,478.45	0.29
151020104	CELGENE CORP COMMON STOCK USD.01								
		Local	73,498.000	33.385989	2,453,803.39	124.050000	9,117,426.90	6,663,623.51	0.47
		Base		33.385989	2,453,803.39	124.050000	9,117,426.90	6,663,623.51	0.47
15135B101	CENTENE CORP COMMON STOCK USD.001								
		Local	16,252.000	61.773226	1,003,938.47	74.400000	1,209,148.80	205,210.33	0.06
		Base		61.773226	1,003,938.47	74.400000	1,209,148.80	205,210.33	0.06
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01								
		Local	40,689.000	18.683639	760,218.58	28.530000	1,160,857.17	400,638.59	0.06
		Base		18.683639	760,218.58	28.530000	1,160,857.17	400,638.59	0.06
156700106	CENTURYLINK INC COMMON STOCK USD1.0								
		Local	51,638.000	62.383510	3,221,359.69	25.670000	1,325,547.46	-1,895,812.23	0.07
		Base		62.383510	3,221,359.69	25.670000	1,325,547.46	-1,895,812.23	0.07
156782104	CERNER CORP COMMON STOCK USD.01								
		Local	27,724.000	28.181644	781,307.90	64.750000	1,795,129.00	1,013,821.10	0.09
		Base		28.181644	781,307.90	64.750000	1,795,129.00	1,013,821.10	0.09
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001								
		Local	20,323.000	273.830858	5,565,064.53	345.160000	7,014,686.68	1,449,622.15	0.36
		Base		273.830858	5,565,064.53	345.160000	7,014,686.68	1,449,622.15	0.36
165167107	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01								
		Local	71,965.000	19.152556	1,378,313.68	5.260000	378,535.90	-999,777.78	0.02
		Base		19.152556	1,378,313.68	5.260000	378,535.90	-999,777.78	0.02
166764100	CHEVRON CORP COMMON STOCK USD.75								
		Local	178,851.000	64.381691	11,514,729.78	106.700000	19,083,401.70	7,568,671.92	0.98
		Base		64.381691	11,514,729.78	106.700000	19,083,401.70	7,568,671.92	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
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01								
		Local	2,718.000	302.913959	823,320.14	474.470000	1,289,609.46	466,289.32	0.07
		Base		302.913959	823,320.14	474.470000	1,289,609.46	466,289.32	0.07
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0								
		Local	24,056.000	43.255731	1,040,559.86	49.530000	1,191,493.68	150,933.82	0.06
		Base		43.255731	1,040,559.86	49.530000	1,191,493.68	150,933.82	0.06
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01								
		Local	8,987.000	137.474907	1,235,486.99	116.680000	1,048,603.16	-186,883.83	0.05
		Base		137.474907	1,235,486.99	116.680000	1,048,603.16	-186,883.83	0.05
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0								
		Local	14,161.000	37.461523	530,492.63	72.090000	1,020,866.49	490,373.86	0.05
		Base		37.461523	530,492.63	72.090000	1,020,866.49	490,373.86	0.05
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
		Local	473,116.000	28.336414	13,406,410.91	34.070000	16,119,062.12	2,712,651.21	0.83
		Base		28.336414	13,406,410.91	34.070000	16,119,062.12	2,712,651.21	0.83
172908105	CINTAS CORP COMMON STOCK								
		Local	8,137.000	38.961024	317,025.85	122.470000	996,538.39	679,512.54	0.05
		Base		38.961024	317,025.85	122.470000	996,538.39	679,512.54	0.05
172967424	CITIGROUP INC COMMON STOCK USD.01								
		Local	261,762.000	82.132038	21,499,046.60	59.120000	15,475,369.44	-6,023,677.16	0.80
		Base		82.132038	21,499,046.60	59.120000	15,475,369.44	-6,023,677.16	0.80
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	48,098.000	20.063596	965,018.85	36.710000	1,765,677.58	800,658.73	0.09
		Base		20.063596	965,018.85	36.710000	1,765,677.58	800,658.73	0.09
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001								
		Local	14,771.000	33.691961	497,663.96	80.940000	1,195,564.74	697,900.78	0.06
		Base		33.691961	497,663.96	80.940000	1,195,564.74	697,900.78	0.06
189054109	CLOROX COMPANY COMMON STOCK USD1.0								
		Local	12,118.000	59.823788	724,944.66	133.690000	1,620,055.42	895,110.76	0.08
		Base		59.823788	724,944.66	133.690000	1,620,055.42	895,110.76	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
189754104	COACH INC COMMON STOCK USD.01								
		Local	26,511.000	32.401733	859,002.35	39.390000	1,044,268.29	185,265.94	0.05
		Base		32.401733	859,002.35	39.390000	1,044,268.29	185,265.94	0.05
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
		Local	365,062.000	28.663177	10,463,836.87	43.150000	15,752,425.30	5,288,588.43	0.81
		Base		28.663177	10,463,836.87	43.150000	15,752,425.30	5,288,588.43	0.81
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01								
		Local	57,501.000	24.858436	1,429,384.93	60.230000	3,463,285.23	2,033,900.30	0.18
		Base		24.858436	1,429,384.93	60.230000	3,463,285.23	2,033,900.30	0.18
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0								
		Local	83,408.000	35.322040	2,946,140.74	72.040000	6,008,712.32	3,062,571.58	0.31
		Base		35.322040	2,946,140.74	72.040000	6,008,712.32	3,062,571.58	0.31
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
		Local	447,122.000	13.263839	5,930,554.04	39.190000	17,522,711.18	11,592,157.14	0.90
		Base		13.263839	5,930,554.04	39.190000	17,522,711.18	11,592,157.14	0.90
200340107	COMERICA INC COMMON STOCK USD5.0								
		Local	16,614.000	44.824792	744,719.10	70.700000	1,174,609.80	429,890.70	0.06
		Base		44.824792	744,719.10	70.700000	1,174,609.80	429,890.70	0.06
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0								
		Local	39,061.000	19.301539	753,937.43	38.780000	1,514,785.58	760,848.15	0.08
		Base		19.301539	753,937.43	38.780000	1,514,785.58	760,848.15	0.08
20605P101	CONCHO RESOURCES INC COMMON STOCK USD.001								
		Local	13,998.000	96.782133	1,354,756.30	126.660000	1,772,986.68	418,230.38	0.09
		Base		96.782133	1,354,756.30	126.660000	1,772,986.68	418,230.38	0.09
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01								
		Local	116,755.000	40.117567	4,683,926.56	47.910000	5,593,732.05	909,805.49	0.29
		Base		40.117567	4,683,926.56	47.910000	5,593,732.05	909,805.49	0.29
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1								
		Local	28,820.000	48.204008	1,389,239.50	79.280000	2,284,849.60	895,610.10	0.12
		Base		48.204008	1,389,239.50	79.280000	2,284,849.60	895,610.10	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
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01								
		Local	16,316.000	40.896535	667,267.87	172.540000	2,815,162.64	2,147,894.77	0.15
		Base		40.896535	667,267.87	172.540000	2,815,162.64	2,147,894.77	0.15
216648402	COOPER COS INC/THE COMMON STOCK USD.1								
		Local	4,623.000	184.473091	852,819.10	200.330000	926,125.59	73,306.49	0.05
		Base		184.473091	852,819.10	200.330000	926,125.59	73,306.49	0.05
219350105	CORNING INC COMMON STOCK USD.5								
		Local	87,682.000	22.335073	1,958,383.86	28.850000	2,529,625.70	571,241.84	0.13
		Base		22.335073	1,958,383.86	28.850000	2,529,625.70	571,241.84	0.13
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
		Local	41,469.000	61.522051	2,551,257.95	177.520000	7,361,576.88	4,810,318.93	0.38
		Base		61.522051	2,551,257.95	177.520000	7,361,576.88	4,810,318.93	0.38
222070203	COTY INC CL A COMMON STOCK USD.01								
		Local	44,468.000	23.405190	1,040,782.00	17.850000	793,753.80	-247,028.20	0.04
		Base		23.405190	1,040,782.00	17.850000	793,753.80	-247,028.20	0.04
22822V101	CROWN CASTLE INTL CORP REIT USD.01								
		Local	34,062.000	62.150147	2,116,958.32	94.600000	3,222,265.20	1,105,306.88	0.17
		Base		62.150147	2,116,958.32	94.600000	3,222,265.20	1,105,306.88	0.17
231021106	CUMMINS INC COMMON STOCK USD2.5								
		Local	14,615.000	41.703385	609,494.97	150.940000	2,205,988.10	1,596,493.13	0.11
		Base		41.703385	609,494.97	150.940000	2,205,988.10	1,596,493.13	0.11
23331A109	DR HORTON INC COMMON STOCK USD.01								
		Local	32,103.000	27.470638	881,889.88	32.890000	1,055,867.67	173,977.79	0.05
		Base		27.470638	881,889.88	32.890000	1,055,867.67	173,977.79	0.05
233331107	DTE ENERGY COMPANY COMMON STOCK								
		Local	16,952.000	47.504808	805,301.51	104.590000	1,773,009.68	967,708.17	0.09
		Base		47.504808	805,301.51	104.590000	1,773,009.68	967,708.17	0.09
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD.01								
		Local	26,820.000	63.581217	1,705,248.25	75.340000	2,020,618.80	315,370.55	0.10
		Base		63.581217	1,705,248.25	75.340000	2,020,618.80	315,370.55	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
235851102	DANAHER CORP COMMON STOCK USD.01								
		57,638.000	Local	29.932203	1,725,232.30	83.330000	4,802,974.54	3,077,742.24	0.25
			Base	29.932203	1,725,232.30	83.330000	4,802,974.54	3,077,742.24	0.25
237194105	DARDEN RESTAURANTS INC COMMON STOCK								
		11,730.000	Local	32.468749	380,858.43	85.190000	999,278.70	618,420.27	0.05
			Base	32.468749	380,858.43	85.190000	999,278.70	618,420.27	0.05
23918K108	DAVITA INC COMMON STOCK USD.001								
		14,708.000	Local	35.972349	529,081.31	69.010000	1,014,999.08	485,917.77	0.05
			Base	35.972349	529,081.31	69.010000	1,014,999.08	485,917.77	0.05
244199105	DEERE + CO COMMON STOCK USD1.0								
		27,687.000	Local	42.773650	1,184,274.05	111.610000	3,090,146.07	1,905,872.02	0.16
			Base	42.773650	1,184,274.05	111.610000	3,090,146.07	1,905,872.02	0.16
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001								
		69,039.000	Local	22.986889	1,586,991.80	45.440000	3,137,132.16	1,550,140.36	0.16
			Base	22.986889	1,586,991.80	45.440000	3,137,132.16	1,550,140.36	0.16
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01								
		21,699.000	Local	45.484429	986,966.62	63.240000	1,372,244.76	385,278.14	0.07
			Base	45.484429	986,966.62	63.240000	1,372,244.76	385,278.14	0.07
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1								
		49,561.000	Local	44.132294	2,187,240.61	39.490000	1,957,163.89	-230,076.72	0.10
			Base	44.132294	2,187,240.61	39.490000	1,957,163.89	-230,076.72	0.10
253868103	DIGITAL REALTY TRUST INC REIT USD.01								
		15,047.000	Local	94.505398	1,422,022.72	114.840000	1,727,997.48	305,974.76	0.09
			Base	94.505398	1,422,022.72	114.840000	1,727,997.48	305,974.76	0.09
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
		137,437.000	Local	33.882481	4,656,706.52	115.600000	15,887,717.20	11,231,010.68	0.82
			Base	33.882481	4,656,706.52	115.600000	15,887,717.20	11,231,010.68	0.82
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01								
		36,423.000	Local	21.099850	768,519.85	62.590000	2,279,715.57	1,511,195.72	0.12
			Base	21.099850	768,519.85	62.590000	2,279,715.57	1,511,195.72	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
25470F104	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01								
		Local	14,420.000	18.889607	272,388.14	28.780000	415,007.60	142,619.46	0.02
		Base		18.889607	272,388.14	28.780000	415,007.60	142,619.46	0.02
25470F302	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01								
		Local	20,382.000	21.914229	446,655.81	27.980000	570,288.36	123,632.55	0.03
		Base		21.914229	446,655.81	27.980000	570,288.36	123,632.55	0.03
25470M109	DISH NETWORK CORP A COMMON STOCK USD.01								
		Local	21,438.000	62.446829	1,338,735.12	64.440000	1,381,464.72	42,729.60	0.07
		Base		62.446829	1,338,735.12	64.440000	1,381,464.72	42,729.60	0.07
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875								
		Local	24,012.000	51.965041	1,247,784.56	72.710000	1,745,912.52	498,127.96	0.09
		Base		51.965041	1,247,784.56	72.710000	1,745,912.52	498,127.96	0.09
256746108	DOLLAR TREE INC COMMON STOCK USD.01								
		Local	22,303.000	48.583548	1,083,558.88	82.770000	1,846,019.31	762,460.43	0.10
		Base		48.583548	1,083,558.88	82.770000	1,846,019.31	762,460.43	0.10
25746U109	DOMINION RESOURCES INC/VA COMMON STOCK								
		Local	59,341.000	41.610853	2,469,229.65	77.430000	4,594,773.63	2,125,543.98	0.24
		Base		41.610853	2,469,229.65	77.430000	4,594,773.63	2,125,543.98	0.24
260003108	DOVER CORP COMMON STOCK USD1.0								
		Local	14,691.000	38.439470	564,714.25	78.880000	1,158,826.08	594,111.83	0.06
		Base		38.439470	564,714.25	78.880000	1,158,826.08	594,111.83	0.06
260543103	DOW CHEMICAL CO/THE COMMON STOCK USD2.5								
		Local	105,457.000	34.220829	3,608,825.95	62.800000	6,622,699.60	3,013,873.65	0.34
		Base		34.220829	3,608,825.95	62.800000	6,622,699.60	3,013,873.65	0.34
26138E109	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01								
		Local	17,298.000	27.062402	468,125.43	91.650000	1,585,361.70	1,117,236.27	0.08
		Base		27.062402	468,125.43	91.650000	1,585,361.70	1,117,236.27	0.08
263534109	DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3								
		Local	81,680.000	46.672612	3,812,218.96	79.750000	6,513,980.00	2,701,761.04	0.34
		Base		46.672612	3,812,218.96	79.750000	6,513,980.00	2,701,761.04	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
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001								
		66,096.000	Local	53.385575	3,528,572.94	82.500000	5,452,920.00	1,924,347.06	0.28
			Base	53.385575	3,528,572.94	82.500000	5,452,920.00	1,924,347.06	0.28
26875P101	EOG RESOURCES INC COMMON STOCK USD.01								
		54,496.000	Local	40.585933	2,211,771.00	92.500000	5,040,880.00	2,829,109.00	0.26
			Base	40.585933	2,211,771.00	92.500000	5,040,880.00	2,829,109.00	0.26
26884L109	EQT CORP COMMON STOCK								
		16,376.000	Local	44.502615	728,774.82	58.140000	952,100.64	223,325.82	0.05
			Base	44.502615	728,774.82	58.140000	952,100.64	223,325.82	0.05
269246401	E TRADE FINANCIAL CORP COMMON STOCK USD.01								
		25,950.000	Local	26.347560	683,719.17	34.550000	896,572.50	212,853.33	0.05
			Base	26.347560	683,719.17	34.550000	896,572.50	212,853.33	0.05
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01								
		13,840.000	Local	34.575472	478,524.53	79.750000	1,103,740.00	625,215.47	0.06
			Base	34.575472	478,524.53	79.750000	1,103,740.00	625,215.47	0.06
278642103	EBAY INC COMMON STOCK USD.001								
		95,509.000	Local	11.869330	1,133,627.84	33.410000	3,190,955.69	2,057,327.85	0.16
			Base	11.869330	1,133,627.84	33.410000	3,190,955.69	2,057,327.85	0.16
278865100	ECOLAB INC COMMON STOCK USD1.0								
		24,804.000	Local	49.270255	1,222,099.40	129.090000	3,201,948.36	1,979,848.96	0.16
			Base	49.270255	1,222,099.40	129.090000	3,201,948.36	1,979,848.96	0.16
281020107	EDISON INTERNATIONAL COMMON STOCK								
		30,781.000	Local	35.757366	1,100,647.47	79.970000	2,461,556.57	1,360,909.10	0.13
			Base	35.757366	1,100,647.47	79.970000	2,461,556.57	1,360,909.10	0.13
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0								
		20,076.000	Local	46.502417	933,582.53	109.670000	2,201,734.92	1,268,152.39	0.11
			Base	46.502417	933,582.53	109.670000	2,201,734.92	1,268,152.39	0.11
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01								
		29,123.000	Local	36.156986	1,052,999.89	94.820000	2,761,442.86	1,708,442.97	0.14
			Base	36.156986	1,052,999.89	94.820000	2,761,442.86	1,708,442.97	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
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5								
		Local	60,942.000	38.973140	2,375,101.08	60.280000	3,673,583.76	1,298,482.68	0.19
		Base		38.973140	2,375,101.08	60.280000	3,673,583.76	1,298,482.68	0.19
29364G103	ENTERGY CORP COMMON STOCK USD.01								
		Local	16,948.000	60.913776	1,032,366.68	76.260000	1,292,454.48	260,087.80	0.07
		Base		60.913776	1,032,366.68	76.260000	1,292,454.48	260,087.80	0.07
29414D100	ENVISION HEALTHCARE CORP COMMON STOCK								
		Local	11,097.000	64.336293	713,939.84	56.030000	621,764.91	-92,174.93	0.03
		Base		64.336293	713,939.84	56.030000	621,764.91	-92,174.93	0.03
294429105	EQUIFAX INC COMMON STOCK USD1.25								
		Local	11,328.000	35.158086	398,270.80	135.310000	1,532,791.68	1,134,520.88	0.08
		Base		35.158086	398,270.80	135.310000	1,532,791.68	1,134,520.88	0.08
29444U700	EQUINIX INC REIT USD.001								
		Local	7,341.000	265.925127	1,952,156.36	417.700000	3,066,335.70	1,114,179.34	0.16
		Base		265.925127	1,952,156.36	417.700000	3,066,335.70	1,114,179.34	0.16
29476L107	EQUITY RESIDENTIAL REIT USD.01								
		Local	34,682.000	44.482816	1,542,753.04	64.580000	2,239,763.56	697,010.52	0.12
		Base		44.482816	1,542,753.04	64.580000	2,239,763.56	697,010.52	0.12
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001								
		Local	6,193.000	178.705816	1,106,725.12	244.470000	1,514,002.71	407,277.59	0.08
		Base		178.705816	1,106,725.12	244.470000	1,514,002.71	407,277.59	0.08
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0								
		Local	29,938.000	31.167960	933,106.39	59.400000	1,778,317.20	845,210.81	0.09
		Base		31.167960	933,106.39	59.400000	1,778,317.20	845,210.81	0.09
30161N101	EXELON CORP COMMON STOCK								
		Local	87,539.000	41.293041	3,614,751.54	34.630000	3,031,475.57	-583,275.97	0.16
		Base		41.293041	3,614,751.54	34.630000	3,031,475.57	-583,275.97	0.16
30212P303	EXPEDIA INC COMMON STOCK USD.001								
		Local	11,391.000	55.583972	633,157.02	133.720000	1,523,204.52	890,047.50	0.08
		Base		55.583972	633,157.02	133.720000	1,523,204.52	890,047.50	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
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01								
		Local	17,017.000	41.684688	709,348.33	56.090000	954,483.53	245,135.20	0.05
		Base		41.684688	709,348.33	56.090000	954,483.53	245,135.20	0.05
30219G108	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01								
		Local	57,225.000	26.934399	1,541,320.99	61.340000	3,510,181.50	1,968,860.51	0.18
		Base		26.934399	1,541,320.99	61.340000	3,510,181.50	1,968,860.51	0.18
30225T102	EXTRA SPACE STORAGE INC REIT USD.01								
		Local	11,896.000	86.059078	1,023,758.79	75.530000	898,504.88	-125,253.91	0.05
		Base		86.059078	1,023,758.79	75.530000	898,504.88	-125,253.91	0.05
30231G102	EXXON MOBIL CORP COMMON STOCK								
		Local	391,741.000	58.755305	23,016,862.06	81.650000	31,985,652.65	8,968,790.59	1.65
		Base		58.755305	23,016,862.06	81.650000	31,985,652.65	8,968,790.59	1.65
302445101	FLIR SYSTEMS INC COMMON STOCK USD.01								
		Local	12,881.000	29.170285	375,742.44	36.730000	473,119.13	97,376.69	0.02
		Base		29.170285	375,742.44	36.730000	473,119.13	97,376.69	0.02
302491303	FMC CORP COMMON STOCK USD.1								
		Local	12,630.000	30.916480	390,475.14	73.230000	924,894.90	534,419.76	0.05
		Base		30.916480	390,475.14	73.230000	924,894.90	534,419.76	0.05
30303M102	FACEBOOK INC A COMMON STOCK USD.000006								
		Local	222,504.000	64.813789	14,421,327.30	150.250000	33,431,226.00	19,009,898.70	1.72
		Base		64.813789	14,421,327.30	150.250000	33,431,226.00	19,009,898.70	1.72
311900104	FASTENAL CO COMMON STOCK USD.01								
		Local	27,328.000	30.149503	823,925.62	44.680000	1,221,015.04	397,089.42	0.06
		Base		30.149503	823,925.62	44.680000	1,221,015.04	397,089.42	0.06
313747206	FEDERAL REALTY INVS TRUST REIT USD.01								
		Local	6,812.000	150.891876	1,027,875.46	130.890000	891,622.68	-136,252.78	0.05
		Base		150.891876	1,027,875.46	130.890000	891,622.68	-136,252.78	0.05
31428X106	FEDEX CORP COMMON STOCK USD.1								
		Local	23,164.000	79.864832	1,849,988.98	189.700000	4,394,210.80	2,544,221.82	0.23
		Base		79.864832	1,849,988.98	189.700000	4,394,210.80	2,544,221.82	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
315616102	F5 NETWORKS INC COMMON STOCK								
		Local	6,121.000	128.059552	783,852.52	129.130000	790,404.73	6,552.21	0.04
		Base		128.059552	783,852.52	129.130000	790,404.73	6,552.21	0.04
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01								
		Local	31,062.000	36.241912	1,125,746.27	84.190000	2,615,109.78	1,489,363.51	0.13
		Base		36.241912	1,125,746.27	84.190000	2,615,109.78	1,489,363.51	0.13
316773100	FIFTH THIRD BANCORP COMMON STOCK								
		Local	70,901.000	24.213390	1,716,753.55	24.430000	1,732,111.43	15,357.88	0.09
		Base		24.213390	1,716,753.55	24.430000	1,732,111.43	15,357.88	0.09
337738108	FISERV INC COMMON STOCK USD.01								
		Local	20,271.000	22.119637	448,387.17	119.140000	2,415,086.94	1,966,699.77	0.12
		Base		22.119637	448,387.17	119.140000	2,415,086.94	1,966,699.77	0.12
337932107	FIRSTENERGY CORP COMMON STOCK USD.1								
		Local	41,803.000	44.544337	1,862,086.92	29.940000	1,251,581.82	-610,505.10	0.06
		Base		44.544337	1,862,086.92	29.940000	1,251,581.82	-610,505.10	0.06
343412102	FLUOR CORP COMMON STOCK USD.01								
		Local	13,166.000	41.781162	550,090.78	51.320000	675,679.12	125,588.34	0.03
		Base		41.781162	550,090.78	51.320000	675,679.12	125,588.34	0.03
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25								
		Local	12,331.000	24.617361	303,556.68	50.870000	627,277.97	323,721.29	0.03
		Base		24.617361	303,556.68	50.870000	627,277.97	323,721.29	0.03
344849104	FOOT LOCKER INC COMMON STOCK USD.01								
		Local	12,505.000	63.722304	796,847.41	77.340000	967,136.70	170,289.29	0.05
		Base		63.722304	796,847.41	77.340000	967,136.70	170,289.29	0.05
345370860	FORD MOTOR CO COMMON STOCK USD.01								
		Local	368,777.000	12.483011	4,603,447.31	11.470000	4,229,872.19	-373,575.12	0.22
		Base		12.483011	4,603,447.31	11.470000	4,229,872.19	-373,575.12	0.22
34959J108	FORTIVE CORP COMMON STOCK USD.01								
		Local	28,439.000	18.752781	533,310.33	63.260000	1,799,051.14	1,265,740.81	0.09
		Base		18.752781	533,310.33	63.260000	1,799,051.14	1,265,740.81	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
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01								
		Local	14,462.000	56.834091	821,934.63	63.740000	921,807.88	99,873.25	0.05
		Base		56.834091	821,934.63	63.740000	921,807.88	99,873.25	0.05
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1								
		Local	32,579.000	25.755572	839,090.79	43.110000	1,404,480.69	565,389.90	0.07
		Base		25.755572	839,090.79	43.110000	1,404,480.69	565,389.90	0.07
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1								
		Local	125,628.000	24.879682	3,125,584.66	12.750000	1,601,757.00	-1,523,827.66	0.08
		Base		24.879682	3,125,584.66	12.750000	1,601,757.00	-1,523,827.66	0.08
36174X101	GGP INC REIT USD.01								
		Local	55,179.000	21.904373	1,208,661.41	21.610000	1,192,418.19	-16,243.22	0.06
		Base		21.904373	1,208,661.41	21.610000	1,192,418.19	-16,243.22	0.06
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0								
		Local	16,875.000	48.254168	814,289.09	55.810000	941,793.75	127,504.66	0.05
		Base		48.254168	814,289.09	55.810000	941,793.75	127,504.66	0.05
364760108	GAP INC/THE COMMON STOCK USD.05								
		Local	20,726.000	27.306354	565,951.50	26.200000	543,021.20	-22,930.30	0.03
		Base		27.306354	565,951.50	26.200000	543,021.20	-22,930.30	0.03
366651107	GARTNER INC COMMON STOCK USD.0005								
		Local	8,505.000	109.429200	930,695.35	114.090000	970,335.45	39,640.10	0.05
		Base		109.429200	930,695.35	114.090000	970,335.45	39,640.10	0.05
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0								
		Local	26,885.000	58.268394	1,566,545.78	193.790000	5,210,044.15	3,643,498.37	0.27
		Base		58.268394	1,566,545.78	193.790000	5,210,044.15	3,643,498.37	0.27
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06								
		Local	824,272.000	31.792658	26,205,797.75	28.990000	23,895,645.28	-2,310,152.47	1.23
		Base		31.792658	26,205,797.75	28.990000	23,895,645.28	-2,310,152.47	1.23
370334104	GENERAL MILLS INC COMMON STOCK USD.1								
		Local	54,796.000	28.804601	1,578,376.89	57.510000	3,151,317.96	1,572,941.07	0.16
		Base		28.804601	1,578,376.89	57.510000	3,151,317.96	1,572,941.07	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
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01								
		Local	128,783.000	35.428050	4,562,530.59	34.640000	4,461,043.12	-101,487.47	0.23
		Base		35.428050	4,562,530.59	34.640000	4,461,043.12	-101,487.47	0.23
372460105	GENUINE PARTS CO COMMON STOCK USD1.0								
		Local	14,018.000	41.875688	587,013.40	92.020000	1,289,936.36	702,922.96	0.07
		Base		41.875688	587,013.40	92.020000	1,289,936.36	702,922.96	0.07
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001								
		Local	123,485.000	21.470621	2,651,299.65	68.550000	8,464,896.75	5,813,597.10	0.44
		Base		21.470621	2,651,299.65	68.550000	8,464,896.75	5,813,597.10	0.44
37940X102	GLOBAL PAYMENTS INC COMMON STOCK								
		Local	14,385.000	72.403817	1,041,528.91	81.760000	1,176,117.60	134,588.69	0.06
		Base		72.403817	1,041,528.91	81.760000	1,176,117.60	134,588.69	0.06
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01								
		Local	35,002.000	117.857419	4,125,245.39	223.800000	7,833,447.60	3,708,202.21	0.40
		Base		117.857419	4,125,245.39	223.800000	7,833,447.60	3,708,202.21	0.40
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK								
		Local	23,775.000	23.034263	547,639.61	36.230000	861,368.25	313,728.64	0.04
		Base		23.034263	547,639.61	36.230000	861,368.25	313,728.64	0.04
384802104	WW GRAINGER INC COMMON STOCK USD.5								
		Local	5,114.000	95.966955	490,775.01	192.700000	985,467.80	494,692.79	0.05
		Base		95.966955	490,775.01	192.700000	985,467.80	494,692.79	0.05
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01								
		Local	27,277.000	72.944159	1,989,697.82	84.210000	2,296,996.17	307,298.35	0.12
		Base		72.944159	1,989,697.82	84.210000	2,296,996.17	307,298.35	0.12
40414L109	HCP INC REIT USD1.0								
		Local	44,231.000	36.016194	1,593,032.27	31.350000	1,386,641.85	-206,390.42	0.07
		Base		36.016194	1,593,032.27	31.350000	1,386,641.85	-206,390.42	0.07
40434L105	HP INC COMMON STOCK USD.01								
		Local	159,982.000	15.336191	2,453,514.56	18.820000	3,010,861.24	557,346.68	0.16
		Base		15.336191	2,453,514.56	18.820000	3,010,861.24	557,346.68	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
406216101	HALLIBURTON CO COMMON STOCK USD2.5								
		Local	81,903.000	32.038884	2,624,080.71	45.880000	3,757,709.64	1,133,628.93	0.19
		Base		32.038884	2,624,080.71	45.880000	3,757,709.64	1,133,628.93	0.19
410345102	HANESBRANDS INC COMMON STOCK USD.01								
		Local	35,780.000	33.736147	1,207,079.34	21.810000	780,361.80	-426,717.54	0.04
		Base		33.736147	1,207,079.34	21.810000	780,361.80	-426,717.54	0.04
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01								
		Local	16,660.000	42.953496	715,605.24	56.810000	946,454.60	230,849.36	0.05
		Base		42.953496	715,605.24	56.810000	946,454.60	230,849.36	0.05
413875105	HARRIS CORP COMMON STOCK USD1.								
		Local	11,759.000	51.717293	608,143.65	111.890000	1,315,714.51	707,570.86	0.07
		Base		51.717293	608,143.65	111.890000	1,315,714.51	707,570.86	0.07
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01								
		Local	35,324.000	43.858784	1,549,267.69	48.360000	1,708,268.64	159,000.95	0.09
		Base		43.858784	1,549,267.69	48.360000	1,708,268.64	159,000.95	0.09
418056107	HASBRO INC COMMON STOCK USD.5								
		Local	10,569.000	29.963634	316,685.65	99.110000	1,047,493.59	730,807.94	0.05
		Base		29.963634	316,685.65	99.110000	1,047,493.59	730,807.94	0.05
423452101	HELMERICH + PAYNE COMMON STOCK USD.1								
		Local	10,256.000	47.034633	482,387.20	60.640000	621,923.84	139,536.64	0.03
		Base		47.034633	482,387.20	60.640000	621,923.84	139,536.64	0.03
427866108	HERSHEY CO/THE COMMON STOCK USD1.0								
		Local	13,194.000	44.727416	590,133.53	108.200000	1,427,590.80	837,457.27	0.07
		Base		44.727416	590,133.53	108.200000	1,427,590.80	837,457.27	0.07
42809H107	HESS CORP COMMON STOCK USD1.0								
		Local	25,418.000	51.762059	1,315,688.02	48.830000	1,241,160.94	-74,527.08	0.06
		Base		51.762059	1,315,688.02	48.830000	1,241,160.94	-74,527.08	0.06
42824C109	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01								
		Local	157,283.000	13.910929	2,187,952.65	18.630000	2,930,182.29	742,229.64	0.15
		Base		13.910929	2,187,952.65	18.630000	2,930,182.29	742,229.64	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
436440101	HOLOGIC INC COMMON STOCK USD.01								
		Local	26,386.000	35.192052	928,577.48	45.150000	1,191,327.90	262,750.42	0.06
		Base		35.192052	928,577.48	45.150000	1,191,327.90	262,750.42	0.06
437076102	HOME DEPOT INC COMMON STOCK USD.05								
		Local	115,086.000	45.028644	5,182,166.51	156.100000	17,964,924.60	12,782,758.09	0.93
		Base		45.028644	5,182,166.51	156.100000	17,964,924.60	12,782,758.09	0.93
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	71,914.000	49.287547	3,544,464.65	131.140000	9,430,801.96	5,886,337.31	0.49
		Base		49.287547	3,544,464.65	131.140000	9,430,801.96	5,886,337.31	0.49
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465								
		Local	25,479.000	10.722076	273,187.78	35.080000	893,803.32	620,615.54	0.05
		Base		10.722076	273,187.78	35.080000	893,803.32	620,615.54	0.05
44107P104	HOST HOTELS + RESORTS INC REIT USD.01								
		Local	69,841.000	18.776955	1,311,401.31	17.950000	1,253,645.95	-57,755.36	0.06
		Base		18.776955	1,311,401.31	17.950000	1,253,645.95	-57,755.36	0.06
444859102	HUMANA INC COMMON STOCK USD.166								
		Local	14,107.000	45.487101	641,686.54	221.980000	3,131,471.86	2,489,785.32	0.16
		Base		45.487101	641,686.54	221.980000	3,131,471.86	2,489,785.32	0.16
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01								
		Local	8,203.000	82.097498	673,445.78	89.660000	735,480.98	62,035.20	0.04
		Base		82.097498	673,445.78	89.660000	735,480.98	62,035.20	0.04
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01								
		Local	102,589.000	10.157188	1,042,015.79	12.860000	1,319,294.54	277,278.75	0.07
		Base		10.157188	1,042,015.79	12.860000	1,319,294.54	277,278.75	0.07
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1								
		Local	8,314.000	116.107501	965,317.76	167.730000	1,394,507.22	429,189.46	0.07
		Base		116.107501	965,317.76	167.730000	1,394,507.22	429,189.46	0.07
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01								
		Local	29,466.000	44.885410	1,322,593.49	138.090000	4,068,959.94	2,746,366.45	0.21
		Base		44.885410	1,322,593.49	138.090000	4,068,959.94	2,746,366.45	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
452327109	ILLUMINA INC COMMON STOCK USD.01								
		Local	13,822.000	178.523579	2,467,552.91	184.860000	2,555,134.92	87,582.01	0.13
		Base		178.523579	2,467,552.91	184.860000	2,555,134.92	87,582.01	0.13
45337C102	INCYTE CORP COMMON STOCK USD.001								
		Local	15,982.000	132.998000	2,125,574.03	124.280000	1,986,242.96	-139,331.07	0.10
		Base		132.998000	2,125,574.03	124.280000	1,986,242.96	-139,331.07	0.10
458140100	INTEL CORP COMMON STOCK USD.001								
		Local	446,677.000	28.781540	12,856,051.83	36.150000	16,147,373.55	3,291,321.72	0.83
		Base		28.781540	12,856,051.83	36.150000	16,147,373.55	3,291,321.72	0.83
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01								
		Local	56,276.000	29.562706	1,663,670.84	60.200000	3,387,815.20	1,724,144.36	0.17
		Base		29.562706	1,663,670.84	60.200000	3,387,815.20	1,724,144.36	0.17
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2								
		Local	81,090.000	116.686156	9,462,080.38	160.290000	12,997,916.10	3,535,835.72	0.67
		Base		116.686156	9,462,080.38	160.290000	12,997,916.10	3,535,835.72	0.67
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125								
		Local	7,467.000	45.780959	341,846.42	138.590000	1,034,851.53	693,005.11	0.05
		Base		45.780959	341,846.42	138.590000	1,034,851.53	693,005.11	0.05
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0								
		Local	38,853.000	34.538787	1,341,935.49	53.970000	2,096,896.41	754,960.92	0.11
		Base		34.538787	1,341,935.49	53.970000	2,096,896.41	754,960.92	0.11
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1								
		Local	37,099.000	17.591407	652,623.61	23.570000	874,423.43	221,799.82	0.05
		Base		17.591407	652,623.61	23.570000	874,423.43	221,799.82	0.05
461202103	INTUIT INC COMMON STOCK USD.01								
		Local	22,957.000	37.161730	853,121.84	125.210000	2,874,445.97	2,021,324.13	0.15
		Base		37.161730	853,121.84	125.210000	2,874,445.97	2,021,324.13	0.15
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
		Local	3,470.000	344.476141	1,195,332.21	835.870000	2,900,468.90	1,705,136.69	0.15
		Base		344.476141	1,195,332.21	835.870000	2,900,468.90	1,705,136.69	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
46284V101	IRON MOUNTAIN INC REIT USD.01								
		Local	23,171.000	29.855207	691,775.00	34.760000	805,423.96	113,648.96	0.04
		Base		29.855207	691,775.00	34.760000	805,423.96	113,648.96	0.04
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0								
		Local	337,461.000	42.380099	14,301,630.43	87.000000	29,359,107.00	15,057,476.57	1.51
		Base		42.380099	14,301,630.43	87.000000	29,359,107.00	15,057,476.57	1.51
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0								
		Local	11,438.000	74.729239	854,753.03	54.920000	628,174.96	-226,578.07	0.03
		Base		74.729239	854,753.03	54.920000	628,174.96	-226,578.07	0.03
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0								
		Local	256,343.000	61.009457	15,639,347.33	123.470000	31,650,670.21	16,011,322.88	1.63
		Base		61.009457	15,639,347.33	123.470000	31,650,670.21	16,011,322.88	1.63
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001								
		Local	36,088.000	19.974376	720,835.27	30.070000	1,085,166.16	364,330.89	0.06
		Base		19.974376	720,835.27	30.070000	1,085,166.16	364,330.89	0.06
482480100	KLA TENCOR CORP COMMON STOCK USD.001								
		Local	14,807.000	43.864118	649,495.99	98.220000	1,454,343.54	804,847.55	0.07
		Base		43.864118	649,495.99	98.220000	1,454,343.54	804,847.55	0.07
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD.01								
		Local	10,075.000	111.555922	1,123,925.91	90.070000	907,455.25	-216,470.66	0.05
		Base		111.555922	1,123,925.91	90.070000	907,455.25	-216,470.66	0.05
487836108	KELLOGG CO COMMON STOCK USD.25								
		Local	23,885.000	45.021460	1,075,337.58	71.000000	1,695,835.00	620,497.42	0.09
		Base		45.021460	1,075,337.58	71.000000	1,695,835.00	620,497.42	0.09
493267108	KEYCORP COMMON STOCK USD1.0								
		Local	101,318.000	13.267641	1,344,250.88	18.240000	1,848,040.32	503,789.44	0.10
		Base		13.267641	1,344,250.88	18.240000	1,848,040.32	503,789.44	0.10
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25								
		Local	33,610.000	61.519326	2,067,664.54	129.750000	4,360,897.50	2,293,232.96	0.22
		Base		61.519326	2,067,664.54	129.750000	4,360,897.50	2,293,232.96	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
49446R109	KIMCO REALTY CORP REIT USD.01								
		Local	40,211.000	23.928002	962,168.90	20.290000	815,881.19	-146,287.71	0.04
		Base		23.928002	962,168.90	20.290000	815,881.19	-146,287.71	0.04
49456B101	KINDER MORGAN INC COMMON STOCK USD.01								
		Local	181,382.000	35.971510	6,524,584.47	20.630000	3,741,910.66	-2,782,673.81	0.19
		Base		35.971510	6,524,584.47	20.630000	3,741,910.66	-2,782,673.81	0.19
500255104	KOHLS CORP COMMON STOCK USD.01								
		Local	16,672.000	50.828069	847,405.57	39.030000	650,708.16	-196,697.41	0.03
		Base		50.828069	847,405.57	39.030000	650,708.16	-196,697.41	0.03
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01								
		Local	56,344.000	30.652594	1,727,089.76	90.390000	5,092,934.16	3,365,844.40	0.26
		Base		30.652594	1,727,089.76	90.390000	5,092,934.16	3,365,844.40	0.26
501044101	KROGER CO COMMON STOCK USD1.0								
		Local	87,295.000	13.539797	1,181,956.62	29.650000	2,588,296.75	1,406,340.13	0.13
		Base		13.539797	1,181,956.62	29.650000	2,588,296.75	1,406,340.13	0.13
501797104	L BRANDS INC COMMON STOCK USD.5								
		Local	22,693.000	30.794978	698,830.43	52.810000	1,198,417.33	499,586.90	0.06
		Base		30.794978	698,830.43	52.810000	1,198,417.33	499,586.90	0.06
501889208	LKQ CORP COMMON STOCK USD.01								
		Local	29,098.000	31.437043	914,755.08	31.240000	909,021.52	-5,733.56	0.05
		Base		31.437043	914,755.08	31.240000	909,021.52	-5,733.56	0.05
502413107	L3 TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	7,377.000	78.594872	579,794.37	171.770000	1,267,147.29	687,352.92	0.07
		Base		78.594872	579,794.37	171.770000	1,267,147.29	687,352.92	0.07
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1								
		Local	9,665.000	71.876686	694,688.17	140.150000	1,354,549.75	659,861.58	0.07
		Base		71.876686	694,688.17	140.150000	1,354,549.75	659,861.58	0.07
512807108	LAM RESEARCH CORP COMMON STOCK USD.001								
		Local	15,385.000	39.126332	601,958.62	144.850000	2,228,517.25	1,626,558.63	0.11
		Base		39.126332	601,958.62	144.850000	2,228,517.25	1,626,558.63	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
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01								
		Local	21,000.000	33.522202	703,966.25	87.140000	1,829,940.00	1,125,973.75	0.09
		Base		33.522202	703,966.25	87.140000	1,829,940.00	1,125,973.75	0.09
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01								
		Local	12,635.000	23.204142	293,184.33	52.540000	663,842.90	370,658.57	0.03
		Base		23.204142	293,184.33	52.540000	663,842.90	370,658.57	0.03
526057104	LENNAR CORP A COMMON STOCK USD.1								
		Local	19,196.000	39.292891	754,266.34	50.500000	969,398.00	215,131.66	0.05
		Base		39.292891	754,266.34	50.500000	969,398.00	215,131.66	0.05
527288104	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0								
		Local	30,593.000	31.441992	961,904.85	25.390000	776,756.27	-185,148.58	0.04
		Base		31.441992	961,904.85	25.390000	776,756.27	-185,148.58	0.04
52729N308	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01								
		Local	27,601.000	47.799044	1,319,301.41	60.760000	1,677,036.76	357,735.35	0.09
		Base		47.799044	1,319,301.41	60.760000	1,677,036.76	357,735.35	0.09
532457108	ELI LILLY + CO COMMON STOCK								
		Local	91,730.000	58.965824	5,408,934.99	82.060000	7,527,363.80	2,118,428.81	0.39
		Base		58.965824	5,408,934.99	82.060000	7,527,363.80	2,118,428.81	0.39
534187109	LINCOLN NATIONAL CORP COMMON STOCK								
		Local	21,277.000	39.916589	849,305.27	65.930000	1,402,792.61	553,487.34	0.07
		Base		39.916589	849,305.27	65.930000	1,402,792.61	553,487.34	0.07
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0								
		Local	23,588.000	68.576244	1,617,576.45	269.450000	6,355,786.60	4,738,210.15	0.33
		Base		68.576244	1,617,576.45	269.450000	6,355,786.60	4,738,210.15	0.33
540424108	LOEWS CORP COMMON STOCK USD.01								
		Local	26,079.000	28.629278	746,622.93	46.620000	1,215,802.98	469,180.05	0.06
		Base		28.629278	746,622.93	46.620000	1,215,802.98	469,180.05	0.06
548661107	LOWE S COS INC COMMON STOCK USD.5								
		Local	81,815.000	24.923834	2,039,143.46	84.880000	6,944,457.20	4,905,313.74	0.36
		Base		24.923834	2,039,143.46	84.880000	6,944,457.20	4,905,313.74	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
55261F104	M + T BANK CORP COMMON STOCK USD.5								
		Local	14,565.000	99.914211	1,455,250.48	155.410000	2,263,546.65	808,296.17	0.12
		Base		99.914211	1,455,250.48	155.410000	2,263,546.65	808,296.17	0.12
554382101	MACERICH CO/THE REIT USD.01								
		Local	11,420.000	70.323538	803,094.80	62.430000	712,950.60	-90,144.20	0.04
		Base		70.323538	803,094.80	62.430000	712,950.60	-90,144.20	0.04
55616P104	MACY S INC COMMON STOCK USD.01								
		Local	28,730.000	32.296240	927,870.97	29.220000	839,490.60	-88,380.37	0.04
		Base		32.296240	927,870.97	29.220000	839,490.60	-88,380.37	0.04
565849106	MARATHON OIL CORP COMMON STOCK USD1.0								
		Local	80,039.000	17.692570	1,416,095.62	14.870000	1,190,179.93	-225,915.69	0.06
		Base		17.692570	1,416,095.62	14.870000	1,190,179.93	-225,915.69	0.06
56585A102	MARATHON PETROLEUM CORP COMMON STOCK								
		Local	49,862.000	13.688697	682,545.80	50.940000	2,539,970.28	1,857,424.48	0.13
		Base		13.688697	682,545.80	50.940000	2,539,970.28	1,857,424.48	0.13
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0								
		Local	48,655.000	36.954229	1,798,007.99	74.130000	3,606,795.15	1,808,787.16	0.19
		Base		36.954229	1,798,007.99	74.130000	3,606,795.15	1,808,787.16	0.19
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01								
		Local	29,714.000	37.675849	1,119,500.19	94.420000	2,805,595.88	1,686,095.69	0.14
		Base		37.675849	1,119,500.19	94.420000	2,805,595.88	1,686,095.69	0.14
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
		Local	5,958.000	134.134822	799,175.27	220.190000	1,311,892.02	512,716.75	0.07
		Base		134.134822	799,175.27	220.190000	1,311,892.02	512,716.75	0.07
574599106	MASCO CORP COMMON STOCK USD1.0								
		Local	30,262.000	19.820014	599,793.27	37.020000	1,120,299.24	520,505.97	0.06
		Base		19.820014	599,793.27	37.020000	1,120,299.24	520,505.97	0.06
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001								
		Local	89,010.000	30.698774	2,732,497.87	116.320000	10,353,643.20	7,621,145.33	0.53
		Base		30.698774	2,732,497.87	116.320000	10,353,643.20	7,621,145.33	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
577081102	MATTEL INC COMMON STOCK USD1.0								
		Local	32,352.000	22.036849	712,936.14	22.420000	725,331.84	12,395.70	0.04
		Base		22.036849	712,936.14	22.420000	725,331.84	12,395.70	0.04
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK								
		Local	10,738.000	36.336739	390,183.90	99.900000	1,072,726.20	682,542.30	0.06
		Base		36.336739	390,183.90	99.900000	1,072,726.20	682,542.30	0.06
580135101	MCDONALD S CORP COMMON STOCK USD.01								
		Local	77,374.000	50.374090	3,897,644.87	139.930000	10,826,943.82	6,929,298.95	0.56
		Base		50.374090	3,897,644.87	139.930000	10,826,943.82	6,929,298.95	0.56
58155Q103	MCKESSON CORP COMMON STOCK USD.01								
		Local	20,034.000	62.016861	1,242,445.80	138.290000	2,770,501.86	1,528,056.06	0.14
		Base		62.016861	1,242,445.80	138.290000	2,770,501.86	1,528,056.06	0.14
582839106	MEAD JOHNSON NUTRITION CO COMMON STOCK USD.01								
		Local	17,329.000	51.635300	894,788.11	88.720000	1,537,428.88	642,640.77	0.08
		Base		51.635300	894,788.11	88.720000	1,537,428.88	642,640.77	0.08
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
		Local	259,387.000	46.275891	12,003,364.44	62.330000	16,167,591.71	4,164,227.27	0.83
		Base		46.275891	12,003,364.44	62.330000	16,167,591.71	4,164,227.27	0.83
59156R108	METLIFE INC COMMON STOCK USD.01								
		Local	102,718.000	40.642249	4,174,690.58	51.810000	5,321,819.58	1,147,129.00	0.27
		Base		40.642249	4,174,690.58	51.810000	5,321,819.58	1,147,129.00	0.27
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01								
		Local	2,451.000	407.480702	998,735.20	513.420000	1,258,392.42	259,657.22	0.06
		Base		407.480702	998,735.20	513.420000	1,258,392.42	259,657.22	0.06
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
		Local	730,057.000	33.748492	24,638,322.91	68.460000	49,979,702.22	25,341,379.31	2.58
		Base		33.748492	24,638,322.91	68.460000	49,979,702.22	25,341,379.31	2.58
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001								
		Local	20,447.000	33.607392	687,170.35	75.580000	1,545,384.26	858,213.91	0.08
		Base		33.607392	687,170.35	75.580000	1,545,384.26	858,213.91	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								
			97,931.000	16.596215	1,625,283.90	27.670000	2,709,750.77	1,084,466.87	0.14
		Base		16.596215	1,625,283.90	27.670000	2,709,750.77	1,084,466.87	0.14
59522J103	MID AMERICA APARTMENT COMM REIT USD.01								
			10,727.000	88.938726	954,045.71	99.210000	1,064,225.67	110,179.96	0.05
		Base		88.938726	954,045.71	99.210000	1,064,225.67	110,179.96	0.05
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01								
			5,957.000	78.981796	470,494.56	234.790000	1,398,644.03	928,149.47	0.07
		Base		78.981796	470,494.56	234.790000	1,398,644.03	928,149.47	0.07
60871R209	MOLSON COORS BREWING CO B COMMON STOCK USD.01								
			17,419.000	51.522132	897,464.01	95.890000	1,670,307.91	772,843.90	0.09
		Base		51.522132	897,464.01	95.890000	1,670,307.91	772,843.90	0.09
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK								
			144,226.000	17.527339	2,527,897.96	45.030000	6,494,496.78	3,966,598.82	0.33
		Base		17.527339	2,527,897.96	45.030000	6,494,496.78	3,966,598.82	0.33
61166W101	MONSANTO CO COMMON STOCK USD.01								
			41,426.000	51.952540	2,152,185.94	116.610000	4,830,685.86	2,678,499.92	0.25
		Base		51.952540	2,152,185.94	116.610000	4,830,685.86	2,678,499.92	0.25
61174X109	MONSTER BEVERAGE CORP COMMON STOCK								
			38,007.000	26.705970	1,015,013.81	45.380000	1,724,757.66	709,743.85	0.09
		Base		26.705970	1,015,013.81	45.380000	1,724,757.66	709,743.85	0.09
615369105	MOODY S CORP COMMON STOCK USD.01								
			15,682.000	30.815593	483,250.13	118.320000	1,855,494.24	1,372,244.11	0.10
		Base		30.815593	483,250.13	118.320000	1,855,494.24	1,372,244.11	0.10
617446448	MORGAN STANLEY COMMON STOCK USD.01								
			135,755.000	36.610259	4,970,025.72	43.370000	5,887,694.35	917,668.63	0.30
		Base		36.610259	4,970,025.72	43.370000	5,887,694.35	917,668.63	0.30
61945C103	MOSAIC CO/THE COMMON STOCK USD.01								
			33,085.000	50.059809	1,656,228.77	26.930000	890,979.05	-765,249.72	0.05
		Base		50.059809	1,656,228.77	26.930000	890,979.05	-765,249.72	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
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01								
		Local	15,564.000	71.044419	1,105,735.34	85.970000	1,338,037.08	232,301.74	0.07
		Base		71.044419	1,105,735.34	85.970000	1,338,037.08	232,301.74	0.07
626717102	MURPHY OIL CORP COMMON STOCK USD1.0								
		Local	15,310.000	47.990945	734,741.37	26.180000	400,815.80	-333,925.57	0.02
		Base		47.990945	734,741.37	26.180000	400,815.80	-333,925.57	0.02
629377508	NRG ENERGY INC COMMON STOCK USD.01								
		Local	29,851.000	24.002725	716,505.34	16.900000	504,481.90	-212,023.44	0.03
		Base		24.002725	716,505.34	16.900000	504,481.90	-212,023.44	0.03
631103108	NASDAQ INC COMMON STOCK USD.01								
		Local	10,870.000	30.548706	332,064.43	68.870000	748,616.90	416,552.47	0.04
		Base		30.548706	332,064.43	68.870000	748,616.90	416,552.47	0.04
637071101	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01								
		Local	35,780.000	47.137701	1,686,586.95	34.970000	1,251,226.60	-435,360.35	0.06
		Base		47.137701	1,686,586.95	34.970000	1,251,226.60	-435,360.35	0.06
63938C108	NAVIENT CORP COMMON STOCK USD.01								
		Local	27,493.000	16.471970	452,863.86	15.200000	417,893.60	-34,970.26	0.02
		Base		16.471970	452,863.86	15.200000	417,893.60	-34,970.26	0.02
64110D104	NETAPP INC COMMON STOCK USD.001								
		Local	25,598.000	35.209655	901,296.74	39.850000	1,020,080.30	118,783.56	0.05
		Base		35.209655	901,296.74	39.850000	1,020,080.30	118,783.56	0.05
64110L106	NETFLIX INC COMMON STOCK USD.001								
		Local	40,663.000	30.119551	1,224,751.30	152.200000	6,188,908.60	4,964,157.30	0.32
		Base		30.119551	1,224,751.30	152.200000	6,188,908.60	4,964,157.30	0.32
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0								
		Local	45,575.000	34.129737	1,555,462.75	47.740000	2,175,750.50	620,287.75	0.11
		Base		34.129737	1,555,462.75	47.740000	2,175,750.50	620,287.75	0.11
651290108	NEWFIELD EXPLORATION CO COMMON STOCK USD.01								
		Local	18,790.000	52.898053	993,954.42	34.620000	650,509.80	-343,444.62	0.03
		Base		52.898053	993,954.42	34.620000	650,509.80	-343,444.62	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
651639106	NEWMONT MINING CORP COMMON STOCK USD1.6								
		50,213.000	Local	37.521373	1,884,060.69	33.810000	1,697,701.53	-186,359.16	0.09
			Base	37.521373	1,884,060.69	33.810000	1,697,701.53	-186,359.16	0.09
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01								
		36,060.000	Local	12.052053	434,597.04	12.720000	458,683.20	24,086.16	0.02
			Base	12.052053	434,597.04	12.720000	458,683.20	24,086.16	0.02
65249B208	NEWS CORP CLASS B COMMON STOCK								
		11,316.000	Local	12.991546	147,012.34	13.000000	147,108.00	95.66	0.01
			Base	12.991546	147,012.34	13.000000	147,108.00	95.66	0.01
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01								
		44,175.000	Local	54.242851	2,396,177.93	133.560000	5,900,013.00	3,503,835.07	0.30
			Base	54.242851	2,396,177.93	133.560000	5,900,013.00	3,503,835.07	0.30
654106103	NIKE INC CL B COMMON STOCK USD1.0								
		125,200.000	Local	15.538174	1,945,379.35	55.410000	6,937,332.00	4,991,952.65	0.36
			Base	15.538174	1,945,379.35	55.410000	6,937,332.00	4,991,952.65	0.36
65473P105	NISOURCE INC COMMON STOCK USD.01								
		30,557.000	Local	9.022025	275,686.01	24.250000	741,007.25	465,321.24	0.04
			Base	9.022025	275,686.01	24.250000	741,007.25	465,321.24	0.04
655044105	NOBLE ENERGY INC COMMON STOCK USD.01								
		43,004.000	Local	41.542097	1,786,476.33	32.330000	1,390,319.32	-396,157.01	0.07
			Base	41.542097	1,786,476.33	32.330000	1,390,319.32	-396,157.01	0.07
655664100	NORDSTROM INC COMMON STOCK								
		10,761.000	Local	28.817272	310,102.66	48.270000	519,433.47	209,330.81	0.03
			Base	28.817272	310,102.66	48.270000	519,433.47	209,330.81	0.03
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0								
		27,450.000	Local	42.906018	1,177,770.19	117.490000	3,225,100.50	2,047,330.31	0.17
			Base	42.906018	1,177,770.19	117.490000	3,225,100.50	2,047,330.31	0.17
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667								
		20,318.000	Local	57.536899	1,169,034.71	90.000000	1,828,620.00	659,585.29	0.09
			Base	57.536899	1,169,034.71	90.000000	1,828,620.00	659,585.29	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	16,495.000	51.557855	850,446.81	245.960000	4,057,110.20	3,206,663.39	0.21
		Base		51.557855	850,446.81	245.960000	4,057,110.20	3,206,663.39	0.21
670346105	NUCOR CORP COMMON STOCK USD.4								
		Local	30,123.000	34.990774	1,054,027.09	61.330000	1,847,443.59	793,416.50	0.10
		Base		34.990774	1,054,027.09	61.330000	1,847,443.59	793,416.50	0.10
67066G104	NVIDIA CORP COMMON STOCK USD.001								
		Local	55,646.000	25.976582	1,445,492.86	104.300000	5,803,877.80	4,358,384.94	0.30
		Base		25.976582	1,445,492.86	104.300000	5,803,877.80	4,358,384.94	0.30
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	8,658.000	48.553160	420,373.26	248.150000	2,148,482.70	1,728,109.44	0.11
		Base		48.553160	420,373.26	248.150000	2,148,482.70	1,728,109.44	0.11
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2								
		Local	72,206.000	45.091813	3,255,899.46	61.540000	4,443,557.24	1,187,657.78	0.23
		Base		45.091813	3,255,899.46	61.540000	4,443,557.24	1,187,657.78	0.23
681919106	OMNICOM GROUP COMMON STOCK USD.15								
		Local	22,157.000	42.867606	949,817.55	82.120000	1,819,532.84	869,715.29	0.09
		Base		42.867606	949,817.55	82.120000	1,819,532.84	869,715.29	0.09
682680103	ONEOK INC COMMON STOCK USD.01								
		Local	19,911.000	25.423526	506,207.83	52.610000	1,047,517.71	541,309.88	0.05
		Base		25.423526	506,207.83	52.610000	1,047,517.71	541,309.88	0.05
68389X105	ORACLE CORP COMMON STOCK USD.01								
		Local	283,147.000	21.772898	6,164,930.88	44.960000	12,730,289.12	6,565,358.24	0.66
		Base		21.772898	6,164,930.88	44.960000	12,730,289.12	6,565,358.24	0.66
69331C108	P G + E CORP COMMON STOCK								
		Local	47,889.000	38.508111	1,844,114.94	67.050000	3,210,957.45	1,366,842.51	0.17
		Base		38.508111	1,844,114.94	67.050000	3,210,957.45	1,366,842.51	0.17
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0								
		Local	45,929.000	80.550181	3,699,589.25	119.750000	5,499,997.75	1,800,408.50	0.28
		Base		80.550181	3,699,589.25	119.750000	5,499,997.75	1,800,408.50	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
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67								
		Local	24,289.000	36.046662	875,537.38	109.840000	2,667,903.76	1,792,366.38	0.14
		Base		36.046662	875,537.38	109.840000	2,667,903.76	1,792,366.38	0.14
69351T106	PPL CORP COMMON STOCK USD.01								
		Local	64,217.000	26.035069	1,671,894.04	38.110000	2,447,309.87	775,415.83	0.13
		Base		26.035069	1,671,894.04	38.110000	2,447,309.87	775,415.83	0.13
693656100	PVH CORP COMMON STOCK USD1.0								
		Local	7,489.000	119.459128	894,629.41	101.030000	756,613.67	-138,015.74	0.04
		Base		119.459128	894,629.41	101.030000	756,613.67	-138,015.74	0.04
693718108	PACCAR INC COMMON STOCK USD1.0								
		Local	33,151.000	30.633958	1,015,546.35	66.730000	2,212,166.23	1,196,619.88	0.11
		Base		30.633958	1,015,546.35	66.730000	2,212,166.23	1,196,619.88	0.11
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5								
		Local	12,593.000	50.730678	638,851.43	160.800000	2,024,954.40	1,386,102.97	0.10
		Base		50.730678	638,851.43	160.800000	2,024,954.40	1,386,102.97	0.10
703395103	PATTERSON COS INC COMMON STOCK USD.01								
		Local	7,770.000	37.245250	289,395.59	44.490000	345,687.30	56,291.71	0.02
		Base		37.245250	289,395.59	44.490000	345,687.30	56,291.71	0.02
704326107	PAYCHEX INC COMMON STOCK USD.01								
		Local	30,172.000	33.203597	1,001,818.92	59.280000	1,788,596.16	786,777.24	0.09
		Base		33.203597	1,001,818.92	59.280000	1,788,596.16	786,777.24	0.09
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK								
		Local	106,100.000	17.909486	1,900,196.48	47.720000	5,063,092.00	3,162,895.52	0.26
		Base		17.909486	1,900,196.48	47.720000	5,063,092.00	3,162,895.52	0.26
712704105	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01								
		Local	32,450.000	16.557756	537,299.17	17.470000	566,901.50	29,602.33	0.03
		Base		16.557756	537,299.17	17.470000	566,901.50	29,602.33	0.03
713448108	PEPSICO INC COMMON STOCK USD.017								
		Local	134,836.000	54.298163	7,321,347.16	113.280000	15,274,222.08	7,952,874.92	0.79
		Base		54.298163	7,321,347.16	113.280000	15,274,222.08	7,952,874.92	0.79

& 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
714046109	PERKINELMER INC COMMON STOCK USD1.0								
		Local	10,372.000	26.470751	274,554.63	59.410000	616,200.52	341,645.89	0.03
		Base		26.470751	274,554.63	59.410000	616,200.52	341,645.89	0.03
717081103	PFIZER INC COMMON STOCK USD.05								
		Local	562,302.000	28.226601	15,871,873.99	33.920000	19,073,283.84	3,201,409.85	0.98
		Base		28.226601	15,871,873.99	33.920000	19,073,283.84	3,201,409.85	0.98
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK								
		Local	146,567.000	40.014653	5,864,827.62	110.840000	16,245,486.28	10,380,658.66	0.84
		Base		40.014653	5,864,827.62	110.840000	16,245,486.28	10,380,658.66	0.84
718546104	PHILLIPS 66 COMMON STOCK								
		Local	41,678.000	27.735722	1,155,969.43	79.560000	3,315,901.68	2,159,932.25	0.17
		Base		27.735722	1,155,969.43	79.560000	3,315,901.68	2,159,932.25	0.17
723484101	PINNACLE WEST CAPITAL COMMON STOCK								
		Local	10,519.000	42.512126	447,185.05	85.090000	895,061.71	447,876.66	0.05
		Base		42.512126	447,185.05	85.090000	895,061.71	447,876.66	0.05
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01								
		Local	16,042.000	91.707121	1,471,165.63	172.990000	2,775,105.58	1,303,939.95	0.14
		Base		91.707121	1,471,165.63	172.990000	2,775,105.58	1,303,939.95	0.14
74005P104	PRAXAIR INC COMMON STOCK USD.01								
		Local	26,932.000	57.577588	1,550,679.59	124.980000	3,365,961.36	1,815,281.77	0.17
		Base		57.577588	1,550,679.59	124.980000	3,365,961.36	1,815,281.77	0.17
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2								
		Local	22,997.000	41.092744	945,009.84	70.890000	1,630,257.33	685,247.49	0.08
		Base		41.092744	945,009.84	70.890000	1,630,257.33	685,247.49	0.08
741503403	PRICELINE GROUP INC/THE COMMON STOCK USD.008								
		Local	4,645.000	344.720067	1,601,224.71	1,846.820000	8,578,478.90	6,977,254.19	0.44
		Base		344.720067	1,601,224.71	1,846.820000	8,578,478.90	6,977,254.19	0.44
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01								
		Local	25,258.000	32.571282	822,685.44	65.130000	1,645,053.54	822,368.10	0.08
		Base		32.571282	822,685.44	65.130000	1,645,053.54	822,368.10	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/THE COMMON STOCK								
		Local	241,523.000	56.458559	13,636,040.60	87.330000	21,092,203.59	7,456,162.99	1.09
		Base		56.458559	13,636,040.60	87.330000	21,092,203.59	7,456,162.99	1.09
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0								
		Local	54,871.000	17.620045	966,829.50	39.720000	2,179,476.12	1,212,646.62	0.11
		Base		17.620045	966,829.50	39.720000	2,179,476.12	1,212,646.62	0.11
74340W103	PROLOGIS INC REIT USD.01								
		Local	50,010.000	41.969283	2,098,883.83	54.410000	2,721,044.10	622,160.27	0.14
		Base		41.969283	2,098,883.83	54.410000	2,721,044.10	622,160.27	0.14
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
		Local	40,624.000	50.091987	2,034,936.88	107.030000	4,347,986.72	2,313,049.84	0.22
		Base		50.091987	2,034,936.88	107.030000	4,347,986.72	2,313,049.84	0.22
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK								
		Local	47,825.000	29.607536	1,415,980.40	44.050000	2,106,691.25	690,710.85	0.11
		Base		29.607536	1,415,980.40	44.050000	2,106,691.25	690,710.85	0.11
74460D109	PUBLIC STORAGE REIT USD.1								
		Local	14,108.000	100.038291	1,411,340.21	209.380000	2,953,933.04	1,542,592.83	0.15
		Base		100.038291	1,411,340.21	209.380000	2,953,933.04	1,542,592.83	0.15
745867101	PULTEGROUP INC COMMON STOCK USD.01								
		Local	27,025.000	18.018767	486,957.17	22.670000	612,656.75	125,699.58	0.03
		Base		18.018767	486,957.17	22.670000	612,656.75	125,699.58	0.03
74736K101	QORVO INC COMMON STOCK USD.0001								
		Local	11,947.000	81.101442	968,918.93	68.030000	812,754.41	-156,164.52	0.04
		Base		81.101442	968,918.93	68.030000	812,754.41	-156,164.52	0.04
747525103	QUALCOMM INC COMMON STOCK USD.0001								
		Local	139,543.000	43.583744	6,081,806.40	53.740000	7,499,040.82	1,417,234.42	0.39
		Base		43.583744	6,081,806.40	53.740000	7,499,040.82	1,417,234.42	0.39
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001								
		Local	14,287.000	23.577049	336,845.30	35.440000	506,331.28	169,485.98	0.03
		Base		23.577049	336,845.30	35.440000	506,331.28	169,485.98	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	12,990.000	45.209096	587,266.16	105.510000	1,370,574.90	783,308.74	0.07
		Base		45.209096	587,266.16	105.510000	1,370,574.90	783,308.74	0.07
751212101	RALPH LAUREN CORP COMMON STOCK USD.01								
		Local	5,322.000	96.089635	511,389.04	80.720000	429,591.84	-81,797.20	0.02
		Base		96.089635	511,389.04	80.720000	429,591.84	-81,797.20	0.02
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01								
		Local	17,772.000	51.824240	921,020.40	26.490000	470,780.28	-450,240.12	0.02
		Base		51.824240	921,020.40	26.490000	470,780.28	-450,240.12	0.02
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01								
		Local	12,081.000	77.900000	941,109.90	74.520000	900,276.12	-40,833.78	0.05
		Base		77.900000	941,109.90	74.520000	900,276.12	-40,833.78	0.05
755111507	RAYTHEON COMPANY COMMON STOCK USD.01								
		Local	27,670.000	45.897194	1,269,975.36	155.210000	4,294,660.70	3,024,685.34	0.22
		Base		45.897194	1,269,975.36	155.210000	4,294,660.70	3,024,685.34	0.22
756109104	REALTY INCOME CORP REIT USD1.0								
		Local	25,613.000	51.498746	1,319,037.38	58.350000	1,494,518.55	175,481.17	0.08
		Base		51.498746	1,319,037.38	58.350000	1,494,518.55	175,481.17	0.08
756577102	RED HAT INC COMMON STOCK USD.0001								
		Local	16,844.000	30.422130	512,430.36	88.080000	1,483,619.52	971,189.16	0.08
		Base		30.422130	512,430.36	88.080000	1,483,619.52	971,189.16	0.08
758849103	REGENCY CENTERS CORP REIT USD.01								
		Local	13,796.000	68.948201	951,209.38	63.180000	871,631.28	-79,578.10	0.04
		Base		68.948201	951,209.38	63.180000	871,631.28	-79,578.10	0.04
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								
		Local	7,184.000	247.529532	1,778,252.16	388.490000	2,790,912.16	1,012,660.00	0.14
		Base		247.529532	1,778,252.16	388.490000	2,790,912.16	1,012,660.00	0.14
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01								
		Local	113,867.000	12.746486	1,451,404.10	13.750000	1,565,671.25	114,267.15	0.08
		Base		12.746486	1,451,404.10	13.750000	1,565,671.25	114,267.15	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
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01								
		Local	21,787.000	24.013607	523,184.46	62.990000	1,372,363.13	849,178.67	0.07
		Base		24.013607	523,184.46	62.990000	1,372,363.13	849,178.67	0.07
761713106	REYNOLDS AMERICAN INC COMMON STOCK USD.0001								
		Local	78,135.000	19.147919	1,496,122.67	64.500000	5,039,707.50	3,543,584.83	0.26
		Base		19.147919	1,496,122.67	64.500000	5,039,707.50	3,543,584.83	0.26
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001								
		Local	12,074.000	29.725525	358,905.99	46.050000	556,007.70	197,101.71	0.03
		Base		29.725525	358,905.99	46.050000	556,007.70	197,101.71	0.03
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0								
		Local	12,149.000	46.450863	564,331.53	157.350000	1,911,645.15	1,347,313.62	0.10
		Base		46.450863	564,331.53	157.350000	1,911,645.15	1,347,313.62	0.10
774341101	ROCKWELL COLLINS INC COMMON STOCK USD.01								
		Local	15,333.000	53.227402	816,135.75	104.090000	1,596,011.97	779,876.22	0.08
		Base		53.227402	816,135.75	104.090000	1,596,011.97	779,876.22	0.08
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	9,625.000	72.427100	697,110.84	218.700000	2,104,987.50	1,407,876.66	0.11
		Base		72.427100	697,110.84	218.700000	2,104,987.50	1,407,876.66	0.11
778296103	ROSS STORES INC COMMON STOCK USD.01								
		Local	37,234.000	14.645110	545,296.03	65.000000	2,420,210.00	1,874,913.97	0.12
		Base		14.645110	545,296.03	65.000000	2,420,210.00	1,874,913.97	0.12
783549108	RYDER SYSTEM INC COMMON STOCK USD.5								
		Local	5,051.000	41.092560	207,558.52	67.910000	343,013.41	135,454.89	0.02
		Base		41.092560	207,558.52	67.910000	343,013.41	135,454.89	0.02
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0								
		Local	24,412.000	41.333341	1,009,029.51	134.190000	3,275,846.28	2,266,816.77	0.17
		Base		41.333341	1,009,029.51	134.190000	3,275,846.28	2,266,816.77	0.17
78440X101	SL GREEN REALTY CORP REIT USD.01								
		Local	9,502.000	132.437155	1,258,417.85	104.930000	997,044.86	-261,372.99	0.05
		Base		132.437155	1,258,417.85	104.930000	997,044.86	-261,372.99	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
786CVR209	SAFEWAY CASA LEY CVR COMMON STOCK								
		Local	23,786.000	1.014900	24,140.41	1.014900	24,140.41	0.00	0.00
		Base		1.014900	24,140.41	1.014900	24,140.41	0.00	0.00
786CVR308	SAFEWAY PDC LLC CVR COMMON STOCK								
		Local	23,786.000	0.048800	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	61,871.000	31.912095	1,974,433.23	86.120000	5,328,330.52	3,353,897.29	0.27
		Base		31.912095	1,974,433.23	86.120000	5,328,330.52	3,353,897.29	0.27
80589M102	SCANA CORP COMMON STOCK								
		Local	13,502.000	40.786063	550,693.42	66.310000	895,317.62	344,624.20	0.05
		Base		40.786063	550,693.42	66.310000	895,317.62	344,624.20	0.05
806407102	HENRY SCHEIN INC COMMON STOCK USD.01								
		Local	7,482.000	139.472685	1,043,534.63	173.800000	1,300,371.60	256,836.97	0.07
		Base		139.472685	1,043,534.63	173.800000	1,300,371.60	256,836.97	0.07
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
		Local	131,709.000	85.633717	11,278,731.23	72.590000	9,560,756.31	-1,717,974.92	0.49
		Base		85.633717	11,278,731.23	72.590000	9,560,756.31	-1,717,974.92	0.49
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
		Local	114,770.000	21.197734	2,432,863.90	38.850000	4,458,814.50	2,025,950.60	0.23
		Base		21.197734	2,432,863.90	38.850000	4,458,814.50	2,025,950.60	0.23
811065101	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01								
		Local	9,025.000	49.992720	451,184.30	74.720000	674,348.00	223,163.70	0.03
		Base		49.992720	451,184.30	74.720000	674,348.00	223,163.70	0.03
81211K100	SEALED AIR CORP COMMON STOCK USD.1								
		Local	18,279.000	23.652996	432,353.12	44.020000	804,641.58	372,288.46	0.04
		Base		23.652996	432,353.12	44.020000	804,641.58	372,288.46	0.04
816851109	SEMPRA ENERGY COMMON STOCK								
		Local	23,670.000	52.227308	1,236,220.38	113.020000	2,675,183.40	1,438,963.02	0.14
		Base		52.227308	1,236,220.38	113.020000	2,675,183.40	1,438,963.02	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
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0								
		Local	7,669.000	66.262787	508,169.31	334.680000	2,566,660.92	2,058,491.61	0.13
		Base		66.262787	508,169.31	334.680000	2,566,660.92	2,058,491.61	0.13
828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
		Local	30,215.000	84.022544	2,538,741.18	165.260000	4,993,330.90	2,454,589.72	0.26
		Base		84.022544	2,538,741.18	165.260000	4,993,330.90	2,454,589.72	0.26
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25								
		Local	17,470.000	92.588038	1,617,513.03	99.740000	1,742,457.80	124,944.77	0.09
		Base		92.588038	1,617,513.03	99.740000	1,742,457.80	124,944.77	0.09
832696405	JM SMUCKER CO/THE COMMON STOCK								
		Local	10,999.000	62.409935	686,446.88	126.720000	1,393,793.28	707,346.40	0.07
		Base		62.409935	686,446.88	126.720000	1,393,793.28	707,346.40	0.07
833034101	SNAP ON INC COMMON STOCK USD1.0								
		Local	5,477.000	48.690214	266,676.30	167.530000	917,561.81	650,885.51	0.05
		Base		48.690214	266,676.30	167.530000	917,561.81	650,885.51	0.05
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0								
		Local	93,629.000	33.776026	3,162,415.55	49.800000	4,662,724.20	1,500,308.65	0.24
		Base		33.776026	3,162,415.55	49.800000	4,662,724.20	1,500,308.65	0.24
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0								
		Local	58,126.000	14.089378	818,959.19	56.220000	3,267,843.72	2,448,884.53	0.17
		Base		14.089378	818,959.19	56.220000	3,267,843.72	2,448,884.53	0.17
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5								
		Local	14,415.000	53.930458	777,407.55	136.150000	1,962,602.25	1,185,194.70	0.10
		Base		53.930458	777,407.55	136.150000	1,962,602.25	1,185,194.70	0.10
855030102	STAPLES INC COMMON STOCK USD.0006								
		Local	61,460.000	17.456270	1,072,862.38	9.770000	600,464.20	-472,398.18	0.03
		Base		17.456270	1,072,862.38	9.770000	600,464.20	-472,398.18	0.03
855244109	STARBUCKS CORP COMMON STOCK USD.001								
		Local	137,688.000	14.250240	1,962,087.10	60.060000	8,269,541.28	6,307,454.18	0.43
		Base		14.250240	1,962,087.10	60.060000	8,269,541.28	6,307,454.18	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
857477103	STATE STREET CORP COMMON STOCK USD1.0								
		Local	33,919.000	51.806113	1,757,211.54	83.900000	2,845,804.10	1,088,592.56	0.15
		Base		51.806113	1,757,211.54	83.900000	2,845,804.10	1,088,592.56	0.15
858912108	STERICYCLE INC COMMON STOCK USD.01								
		Local	8,038.000	69.077468	555,244.69	85.340000	685,962.92	130,718.23	0.04
		Base		69.077468	555,244.69	85.340000	685,962.92	130,718.23	0.04
863667101	STRYKER CORP COMMON STOCK USD.1								
		Local	29,239.000	50.819358	1,485,907.21	136.370000	3,987,322.43	2,501,415.22	0.21
		Base		50.819358	1,485,907.21	136.370000	3,987,322.43	2,501,415.22	0.21
867914103	SUNTRUST BANKS INC COMMON STOCK USD1.0								
		Local	46,426.000	42.743558	1,984,412.43	56.810000	2,637,461.06	653,048.63	0.14
		Base		42.743558	1,984,412.43	56.810000	2,637,461.06	653,048.63	0.14
871503108	SYMANTEC CORP COMMON STOCK USD.01								
		Local	58,464.000	28.938532	1,691,862.33	31.630000	1,849,216.32	157,353.99	0.10
		Base		28.938532	1,691,862.33	31.630000	1,849,216.32	157,353.99	0.10
871607107	SYNOPSYS INC COMMON STOCK USD.01								
		Local	14,218.000	70.250000	998,814.50	73.700000	1,047,866.60	49,052.10	0.05
		Base		70.250000	998,814.50	73.700000	1,047,866.60	49,052.10	0.05
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001								
		Local	72,769.000	31.788875	2,313,244.67	27.800000	2,022,978.20	-290,266.47	0.10
		Base		31.788875	2,313,244.67	27.800000	2,022,978.20	-290,266.47	0.10
871829107	SYSCO CORP COMMON STOCK USD1.0								
		Local	46,954.000	27.882975	1,309,217.20	52.870000	2,482,457.98	1,173,240.78	0.13
		Base		27.882975	1,309,217.20	52.870000	2,482,457.98	1,173,240.78	0.13
872540109	TJX COMPANIES INC COMMON STOCK USD1.0								
		Local	61,588.000	17.105019	1,053,463.94	78.640000	4,843,280.32	3,789,816.38	0.25
		Base		17.105019	1,053,463.94	78.640000	4,843,280.32	3,789,816.38	0.25
87612E106	TARGET CORP COMMON STOCK USD.0833								
		Local	52,543.000	46.308658	2,433,195.83	55.850000	2,934,526.55	501,330.72	0.15
		Base		46.308658	2,433,195.83	55.850000	2,934,526.55	501,330.72	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
87901J105	TEGNA INC COMMON STOCK USD1.0								
		Local	20,285.000	38.053109	771,907.31	25.480000	516,861.80	-255,045.51	0.03
		Base		38.053109	771,907.31	25.480000	516,861.80	-255,045.51	0.03
88076W103	TERADATA CORP COMMON STOCK USD.01								
		Local	12,366.000	23.904246	295,599.90	29.180000	360,839.88	65,239.98	0.02
		Base		23.904246	295,599.90	29.180000	360,839.88	65,239.98	0.02
881609101	TESORO CORP COMMON STOCK USD.167								
		Local	11,052.000	39.937955	441,394.28	79.710000	880,954.92	439,560.64	0.05
		Base		39.937955	441,394.28	79.710000	880,954.92	439,560.64	0.05
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
		Local	94,441.000	35.443096	3,347,281.39	79.180000	7,477,838.38	4,130,556.99	0.39
		Base		35.443096	3,347,281.39	79.180000	7,477,838.38	4,130,556.99	0.39
883203101	TEXTRON INC COMMON STOCK USD.125								
		Local	25,516.000	32.101479	819,101.34	46.660000	1,190,576.56	371,475.22	0.06
		Base		32.101479	819,101.34	46.660000	1,190,576.56	371,475.22	0.06
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
		Local	36,882.000	54.799862	2,021,128.50	165.330000	6,097,701.06	4,076,572.56	0.31
		Base		54.799862	2,021,128.50	165.330000	6,097,701.06	4,076,572.56	0.31
88579Y101	3M CO COMMON STOCK USD.01								
		Local	56,326.000	73.681195	4,150,167.01	195.830000	11,030,320.58	6,880,153.57	0.57
		Base		73.681195	4,150,167.01	195.830000	11,030,320.58	6,880,153.57	0.57
886547108	TIFFANY + CO COMMON STOCK USD.01								
		Local	10,112.000	44.963611	454,672.03	91.650000	926,764.80	472,092.77	0.05
		Base		44.963611	454,672.03	91.650000	926,764.80	472,092.77	0.05
887317303	TIME WARNER INC COMMON STOCK USD.01								
		Local	73,155.000	59.409946	4,346,134.60	99.270000	7,262,096.85	2,915,962.25	0.37
		Base		59.409946	4,346,134.60	99.270000	7,262,096.85	2,915,962.25	0.37
891027104	TORCHMARK CORP COMMON STOCK USD1.0								
		Local	10,347.000	21.063429	217,943.30	76.710000	793,718.37	575,775.07	0.04
		Base		21.063429	217,943.30	76.710000	793,718.37	575,775.07	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
891906109	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1								
		Local	15,590.000	27.073928	422,082.53	57.310000	893,462.90	471,380.37	0.05
		Base		27.073928	422,082.53	57.310000	893,462.90	471,380.37	0.05
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008								
		Local	12,350.000	72.130961	890,817.37	61.910000	764,588.50	-126,228.87	0.04
		Base		72.130961	890,817.37	61.910000	764,588.50	-126,228.87	0.04
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01								
		Local	4,693.000	264.926623	1,243,300.64	246.730000	1,157,903.89	-85,396.75	0.06
		Base		264.926623	1,243,300.64	246.730000	1,157,903.89	-85,396.75	0.06
89417E109	TRAVELERS COS INC/THE COMMON STOCK								
		Local	26,423.000	44.906145	1,186,555.08	121.660000	3,214,622.18	2,028,067.10	0.17
		Base		44.906145	1,186,555.08	121.660000	3,214,622.18	2,028,067.10	0.17
896945201	TRIPADVISOR INC COMMON STOCK USD.001								
		Local	10,669.000	36.776181	392,365.08	45.010000	480,211.69	87,846.61	0.02
		Base		36.776181	392,365.08	45.010000	480,211.69	87,846.61	0.02
90130A101	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01								
		Local	99,417.000	16.291431	1,619,645.19	30.540000	3,036,195.18	1,416,549.99	0.16
		Base		16.291431	1,619,645.19	30.540000	3,036,195.18	1,416,549.99	0.16
90130A200	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01								
		Local	46,018.000	26.820624	1,234,231.48	29.860000	1,374,097.48	139,866.00	0.07
		Base		26.820624	1,234,231.48	29.860000	1,374,097.48	139,866.00	0.07
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
		Local	27,109.000	21.694972	588,128.99	64.260000	1,742,024.34	1,153,895.35	0.09
		Base		21.694972	588,128.99	64.260000	1,742,024.34	1,153,895.35	0.09
902653104	UDR INC REIT USD.01								
		Local	25,248.000	35.885005	906,024.60	37.340000	942,760.32	36,735.72	0.05
		Base		35.885005	906,024.60	37.340000	942,760.32	36,735.72	0.05
902973304	US BANCORP COMMON STOCK USD.01								
		Local	150,444.000	26.563739	3,996,355.16	51.280000	7,714,768.32	3,718,413.16	0.40
		Base		26.563739	3,996,355.16	51.280000	7,714,768.32	3,718,413.16	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
90384S303	ULTA BEAUTY INC COMMON STOCK USD.01								
		Local	5,527.000	207.221552	1,145,313.52	281.440000	1,555,518.88	410,205.36	0.08
		Base		207.221552	1,145,313.52	281.440000	1,555,518.88	410,205.36	0.08
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333								
		Local	17,359.000	28.528230	495,221.55	21.490000	373,044.91	-122,176.64	0.02
		Base		28.528230	495,221.55	21.490000	373,044.91	-122,176.64	0.02
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333								
		Local	17,416.000	26.138250	455,223.77	19.410000	338,044.56	-117,179.21	0.02
		Base		26.138250	455,223.77	19.410000	338,044.56	-117,179.21	0.02
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
		Local	76,883.000	27.098693	2,083,428.82	111.960000	8,607,820.68	6,524,391.86	0.44
		Base		27.098693	2,083,428.82	111.960000	8,607,820.68	6,524,391.86	0.44
910047109	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01								
		Local	27,049.000	56.790600	1,536,128.93	70.210000	1,899,110.29	362,981.36	0.10
		Base		56.790600	1,536,128.93	70.210000	1,899,110.29	362,981.36	0.10
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
		Local	65,115.000	69.688942	4,537,795.45	107.460000	6,997,257.90	2,459,462.45	0.36
		Base		69.688942	4,537,795.45	107.460000	6,997,257.90	2,459,462.45	0.36
911363109	UNITED RENTALS INC COMMON STOCK USD.01								
		Local	7,965.000	114.440859	911,521.44	109.660000	873,441.90	-38,079.54	0.05
		Base		114.440859	911,521.44	109.660000	873,441.90	-38,079.54	0.05
913017109	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0								
		Local	70,804.000	56.754164	4,018,421.81	118.990000	8,424,967.96	4,406,546.15	0.43
		Base		56.754164	4,018,421.81	118.990000	8,424,967.96	4,406,546.15	0.43
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
		Local	90,893.000	40.442030	3,675,897.39	174.880000	15,895,367.84	12,219,470.45	0.82
		Base		40.442030	3,675,897.39	174.880000	15,895,367.84	12,219,470.45	0.82
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01								
		Local	8,438.000	114.379067	965,130.57	120.760000	1,018,972.88	53,842.31	0.05
		Base		114.379067	965,130.57	120.760000	1,018,972.88	53,842.31	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
91529Y106	UNUM GROUP COMMON STOCK USD.1								
		Local	21,656.000	23.918265	517,973.94	46.330000	1,003,322.48	485,348.54	0.05
		Base		23.918265	517,973.94	46.330000	1,003,322.48	485,348.54	0.05
918204108	VF CORP COMMON STOCK								
		Local	31,297.000	20.466108	640,527.78	54.630000	1,709,755.11	1,069,227.33	0.09
		Base		20.466108	640,527.78	54.630000	1,709,755.11	1,069,227.33	0.09
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01								
		Local	42,613.000	30.756211	1,310,614.41	64.610000	2,753,225.93	1,442,611.52	0.14
		Base		30.756211	1,310,614.41	64.610000	2,753,225.93	1,442,611.52	0.14
92220P105	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.0								
		Local	8,830.000	44.931128	396,741.86	90.740000	801,234.20	404,492.34	0.04
		Base		44.931128	396,741.86	90.740000	801,234.20	404,492.34	0.04
92276F100	VENTAS INC REIT USD.25								
		Local	33,503.000	43.047432	1,442,218.13	64.010000	2,144,527.03	702,308.90	0.11
		Base		43.047432	1,442,218.13	64.010000	2,144,527.03	702,308.90	0.11
92343E102	VERISIGN INC COMMON STOCK USD.001								
		Local	8,411.000	27.533297	231,582.56	88.920000	747,906.12	516,323.56	0.04
		Base		27.533297	231,582.56	88.920000	747,906.12	516,323.56	0.04
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
		Local	385,107.000	42.397045	16,327,398.81	45.910000	17,680,262.37	1,352,863.56	0.91
		Base		42.397045	16,327,398.81	45.910000	17,680,262.37	1,352,863.56	0.91
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001								
		Local	14,615.000	81.337838	1,188,752.50	82.810000	1,210,268.15	21,515.65	0.06
		Base		81.337838	1,188,752.50	82.810000	1,210,268.15	21,515.65	0.06
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	23,471.000	79.836158	1,873,834.46	118.300000	2,776,619.30	902,784.84	0.14
		Base		79.836158	1,873,834.46	118.300000	2,776,619.30	902,784.84	0.14
92553P201	VIACOM INC CLASS B COMMON STOCK USD.001								
		Local	32,827.000	44.367092	1,456,438.52	42.560000	1,397,117.12	-59,321.40	0.07
		Base		44.367092	1,456,438.52	42.560000	1,397,117.12	-59,321.40	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	175,536.000	26.088509	4,579,472.60	91.220000	16,012,393.92	11,432,921.32	0.82
		Base		26.088509	4,579,472.60	91.220000	16,012,393.92	11,432,921.32	0.82
929042109	VORNADO REALTY TRUST REIT USD.04								
		Local	16,263.000	73.627745	1,197,408.02	96.240000	1,565,151.12	367,743.10	0.08
		Base		73.627745	1,197,408.02	96.240000	1,565,151.12	367,743.10	0.08
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0								
		Local	12,504.000	57.558957	719,717.20	120.880000	1,511,483.52	791,766.32	0.08
		Base		57.558957	719,717.20	120.880000	1,511,483.52	791,766.32	0.08
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01								
		Local	29,815.000	35.749097	1,065,859.33	60.520000	1,804,403.80	738,544.47	0.09
		Base		35.749097	1,065,859.33	60.520000	1,804,403.80	738,544.47	0.09
931142103	WAL MART STORES INC COMMON STOCK USD.1								
		Local	142,266.000	54.679998	7,779,104.54	75.180000	10,695,557.88	2,916,453.34	0.55
		Base		54.679998	7,779,104.54	75.180000	10,695,557.88	2,916,453.34	0.55
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01								
		Local	80,562.000	38.991936	3,141,268.33	86.540000	6,971,835.48	3,830,567.15	0.36
		Base		38.991936	3,141,268.33	86.540000	6,971,835.48	3,830,567.15	0.36
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01								
		Local	38,218.000	30.280481	1,157,259.42	72.780000	2,781,506.04	1,624,246.62	0.14
		Base		30.280481	1,157,259.42	72.780000	2,781,506.04	1,624,246.62	0.14
941848103	WATERS CORP COMMON STOCK USD.01								
		Local	7,566.000	53.163208	402,232.83	169.890000	1,285,387.74	883,154.91	0.07
		Base		53.163208	402,232.83	169.890000	1,285,387.74	883,154.91	0.07
949746101	WELLS FARGO + CO COMMON STOCK USD1.666								
		Local	425,423.000	38.442121	16,354,162.60	53.840000	22,904,774.32	6,550,611.72	1.18
		Base		38.442121	16,354,162.60	53.840000	22,904,774.32	6,550,611.72	1.18
95040Q104	WELLTOWER INC REIT USD1.0								
		Local	34,253.000	54.986006	1,883,435.68	71.440000	2,447,034.32	563,598.64	0.13
		Base		54.986006	1,883,435.68	71.440000	2,447,034.32	563,598.64	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
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01								
			27,215.000	Local 38.129403	1,037,691.71	89.070000	2,424,040.05	1,386,348.34	0.12
				Base 38.129403	1,037,691.71	89.070000	2,424,040.05	1,386,348.34	0.12
959802109	WESTERN UNION CO COMMON STOCK USD.01								
			45,433.000	Local 17.337615	787,699.85	19.860000	902,299.38	114,599.53	0.05
				Base 17.337615	787,699.85	19.860000	902,299.38	114,599.53	0.05
96145D105	WESTROCK CO COMMON STOCK								
			23,656.000	Local 43.926645	1,039,128.72	53.560000	1,267,015.36	227,886.64	0.07
				Base 43.926645	1,039,128.72	53.560000	1,267,015.36	227,886.64	0.07
962166104	WEYERHAEUSER CO REIT USD1.25								
			70,761.000	Local 27.751682	1,963,736.77	33.870000	2,396,675.07	432,938.30	0.12
				Base 27.751682	1,963,736.77	33.870000	2,396,675.07	432,938.30	0.12
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0								
			7,037.000	Local 92.441745	650,512.56	185.680000	1,306,630.16	656,117.60	0.07
				Base 92.441745	650,512.56	185.680000	1,306,630.16	656,117.60	0.07
966837106	WHOLE FOODS MARKET INC COMMON STOCK								
			30,096.000	Local 33.760898	1,016,068.00	36.370000	1,094,591.52	78,523.52	0.06
				Base 33.760898	1,016,068.00	36.370000	1,094,591.52	78,523.52	0.06
969457100	WILLIAMS COS INC COMMON STOCK USD1.0								
			78,020.000	Local 28.224624	2,202,085.20	30.630000	2,389,752.60	187,667.40	0.12
				Base 28.224624	2,202,085.20	30.630000	2,389,752.60	187,667.40	0.12
98310W108	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01								
			9,918.000	Local 33.589811	333,143.75	95.310000	945,284.58	612,140.83	0.05
				Base 33.589811	333,143.75	95.310000	945,284.58	612,140.83	0.05
983134107	WYNN RESORTS LTD COMMON STOCK USD.01								
			7,511.000	Local 73.178903	549,646.74	123.010000	923,928.11	374,281.37	0.05
				Base 73.178903	549,646.74	123.010000	923,928.11	374,281.37	0.05
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5								
			47,920.000	Local 23.336280	1,118,274.53	45.050000	2,158,796.00	1,040,521.47	0.11
				Base 23.336280	1,118,274.53	45.050000	2,158,796.00	1,040,521.47	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	23,518.000	37.339909	878,159.99	63.110000	1,484,220.98	606,060.99	0.08
		Base		37.339909	878,159.99	63.110000	1,484,220.98	606,060.99	0.08
984121103	XEROX CORP COMMON STOCK USD1.0								
		Local	80,675.000	9.221675	743,958.66	7.190000	580,053.25	-163,905.41	0.03
		Base		9.221675	743,958.66	7.190000	580,053.25	-163,905.41	0.03
98419M100	XYLEM INC COMMON STOCK								
		Local	16,955.000	27.417723	464,867.49	51.410000	871,656.55	406,789.06	0.04
		Base		27.417723	464,867.49	51.410000	871,656.55	406,789.06	0.04
984332106	YAHOO INC COMMON STOCK USD.001								
		Local	82,929.000	29.315769	2,431,127.40	48.210000	3,998,007.09	1,566,879.69	0.21
		Base		29.315769	2,431,127.40	48.210000	3,998,007.09	1,566,879.69	0.21
988498101	YUM BRANDS INC COMMON STOCK								
		Local	31,758.000	20.356220	646,472.84	65.750000	2,088,088.50	1,441,615.66	0.11
		Base		20.356220	646,472.84	65.750000	2,088,088.50	1,441,615.66	0.11
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01								
		Local	18,999.000	68.950066	1,309,982.30	119.650000	2,273,230.35	963,248.05	0.12
		Base		68.950066	1,309,982.30	119.650000	2,273,230.35	963,248.05	0.12
989701107	ZIONS BANCORPORATION COMMON STOCK								
		Local	19,124.000	37.037803	708,310.95	40.030000	765,533.72	57,222.77	0.04
		Base		37.037803	708,310.95	40.030000	765,533.72	57,222.77	0.04
98978V103	ZOETIS INC COMMON STOCK USD.01								
		Local	46,478.000	33.018725	1,534,644.31	56.110000	2,607,880.58	1,073,236.27	0.13
		Base		33.018725	1,534,644.31	56.110000	2,607,880.58	1,073,236.27	0.13
G0176J109	ALLEGION PLC COMMON STOCK USD.01								
		Local	9,020.000	29.675090	267,669.31	78.640000	709,332.80	441,663.49	0.04
		Base		29.675090	267,669.31	78.640000	709,332.80	441,663.49	0.04
G0177J108	ALLERGAN PLC COMMON STOCK USD.0033								
		Local	31,670.000	170.101952	5,387,128.82	243.860000	7,723,046.20	2,335,917.38	0.40
		Base		170.101952	5,387,128.82	243.860000	7,723,046.20	2,335,917.38	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
G0408V102	AON PLC COMMON STOCK USD.01								
		Local	24,809.000	41.617993	1,032,500.79	119.840000	2,973,110.56	1,940,609.77	0.15
		Base		41.617993	1,032,500.79	119.840000	2,973,110.56	1,940,609.77	0.15
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
		Local	58,823.000	64.359160	3,785,798.88	121.300000	7,135,229.90	3,349,431.02	0.37
		Base		64.359160	3,785,798.88	121.300000	7,135,229.90	3,349,431.02	0.37
G27823106	DELPHI AUTOMOTIVE PLC COMMON STOCK USD.01								
		Local	25,467.000	39.662294	1,010,079.65	80.400000	2,047,546.80	1,037,467.15	0.11
		Base		39.662294	1,010,079.65	80.400000	2,047,546.80	1,037,467.15	0.11
G29183103	EATON CORP PLC COMMON STOCK USD.01								
		Local	42,485.000	36.564624	1,553,448.03	75.640000	3,213,565.40	1,660,117.37	0.17
		Base		36.564624	1,553,448.03	75.640000	3,213,565.40	1,660,117.37	0.17
G47791101	INGERSOLL RAND PLC COMMON STOCK USD1.0								
		Local	24,517.000	36.216181	887,912.11	88.750000	2,175,883.75	1,287,971.64	0.11
		Base		36.216181	887,912.11	88.750000	2,175,883.75	1,287,971.64	0.11
G491BT108	INVESCO LTD COMMON STOCK USD.2								
		Local	38,126.000	23.645379	901,503.73	32.940000	1,255,870.44	354,366.71	0.06
		Base		23.645379	901,503.73	32.940000	1,255,870.44	354,366.71	0.06
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01								
		Local	75,273.000	37.157619	2,796,965.47	41.570000	3,129,098.61	332,133.14	0.16
		Base		37.157619	2,796,965.47	41.570000	3,129,098.61	332,133.14	0.16
G5785G107	MALLINCKRODT PLC COMMON STOCK USD.2								
		Local	9,899.000	73.721943	729,773.51	46.920000	464,461.08	-265,312.43	0.02
		Base		73.721943	729,773.51	46.920000	464,461.08	-265,312.43	0.02
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1								
		Local	129,325.000	74.808899	9,674,660.81	83.090000	10,745,614.25	1,070,953.44	0.55
		Base		74.808899	9,674,660.81	83.090000	10,745,614.25	1,070,953.44	0.55
G60754101	MICHAEL KORS HOLDINGS LTD COMMON STOCK								
		Local	15,347.000	80.961498	1,242,516.11	37.330000	572,903.51	-669,612.60	0.03
		Base		80.961498	1,242,516.11	37.330000	572,903.51	-669,612.60	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
G6518L108	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07								
		Local	31,752.000	39.231482	1,245,678.03	41.130000	1,305,959.76	60,281.73	0.07
		Base		39.231482	1,245,678.03	41.130000	1,305,959.76	60,281.73	0.07
G7945M107	SEAGATE TECHNOLOGY COMMON STOCK USD.00001								
		Local	27,887.000	28.273271	788,456.71	42.130000	1,174,879.31	386,422.60	0.06
		Base		28.273271	788,456.71	42.130000	1,174,879.31	386,422.60	0.06
G7S00T104	PENTAIR PLC COMMON STOCK USD.01								
		Local	15,796.000	39.130992	618,113.15	64.510000	1,018,999.96	400,886.81	0.05
		Base		39.130992	618,113.15	64.510000	1,018,999.96	400,886.81	0.05
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18								
		Local	6,575.000	120.319553	791,101.06	65.840000	432,898.00	-358,203.06	0.02
		Base		120.319553	791,101.06	65.840000	432,898.00	-358,203.06	0.02
G87110105	TECHNIPFMC PLC COMMON STOCK USD1.0								
		Local	44,081.000	35.013463	1,543,428.48	30.130000	1,328,160.53	-215,267.95	0.07
		Base		35.013463	1,543,428.48	30.130000	1,328,160.53	-215,267.95	0.07
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635								
		Local	12,036.000	124.908004	1,503,392.74	132.620000	1,596,214.32	92,821.58	0.08
		Base		124.908004	1,503,392.74	132.620000	1,596,214.32	92,821.58	0.08
G97822103	PERRIGO CO PLC COMMON STOCK EUR.001								
		Local	13,545.000	123.545843	1,673,428.44	73.940000	1,001,517.30	-671,911.14	0.05
		Base		123.545843	1,673,428.44	73.940000	1,001,517.30	-671,911.14	0.05
G98294104	XL GROUP LTD COMMON STOCK								
		Local	25,033.000	37.032723	927,040.16	41.850000	1,047,631.05	120,590.89	0.05
		Base		37.032723	927,040.16	41.850000	1,047,631.05	120,590.89	0.05
H1467J104	CHUBB LTD COMMON STOCK								
		Local	44,005.000	76.384855	3,361,315.56	137.250000	6,039,686.25	2,678,370.69	0.31
		Base		76.384855	3,361,315.56	137.250000	6,039,686.25	2,678,370.69	0.31
H2906T109	GARMIN LTD COMMON STOCK CHF10.0								
		Local	10,867.000	42.762213	464,696.97	50.840000	552,478.28	87,781.31	0.03
		Base		42.762213	464,696.97	50.840000	552,478.28	87,781.31	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
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57								
		Local	33,566.000	36.499819	1,225,152.94	77.370000	2,597,001.42	1,371,848.48	0.13
		Base		36.499819	1,225,152.94	77.370000	2,597,001.42	1,371,848.48	0.13
H8817H100	TRANSOCEAN LTD COMMON STOCK CHF.1								
		Local	36,778.000	41.822901	1,538,162.64	11.030000	405,661.34	-1,132,501.30	0.02
		Base		41.822901	1,538,162.64	11.030000	405,661.34	-1,132,501.30	0.02
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04								
		Local	31,184.000	55.350529	1,726,050.90	84.760000	2,643,155.84	917,104.94	0.14
		Base		55.350529	1,726,050.90	84.760000	2,643,155.84	917,104.94	0.14
N59465109	MYLAN NV COMMON STOCK EUR.01								
		Local	43,508.000	56.259302	2,447,729.69	37.350000	1,625,023.80	-822,705.89	0.08
		Base		56.259302	2,447,729.69	37.350000	1,625,023.80	-822,705.89	0.08
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01								
		Local	15,829.000	78.295280	1,239,335.98	106.600000	1,687,371.40	448,035.42	0.09
		Base		78.295280	1,239,335.98	106.600000	1,687,371.40	448,035.42	0.09
Y09827109	BROADCOM LTD COMMON STOCK								
		Local	62,815.000	148.789773	9,346,229.61	220.810000	13,870,180.15	4,523,950.54	0.71
		Base		148.789773	9,346,229.61	220.810000	13,870,180.15	4,523,950.54	0.71
US DOLLAR Total									
		Local	27,976,013.000		1,098,392,647.28		1,939,115,749.93	840,723,102.65	99.91
		Base			1,098,392,647.28		1,939,115,749.93	840,723,102.65	99.91
EQUITY Total									
		Base	27,976,013.000		1,098,392,647.28		1,939,115,749.93	840,723,102.65	99.91

& 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: *April 30, 2017* *View Date:* *May 9, 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								
		26,178,164.930	Base	1,096,594,798.65		1,937,317,901.86	840,723,103.21	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								
			-0.060	Local	1.000000	-0.06	1.000000	-0.06	0.00	0.00
				Base	1.000000	-0.06	1.000000	-0.06	0.00	0.00
US DOLLAR Total									
			-0.060	Local		-0.06		-0.06	0.00	0.00
				Base		-0.06		-0.06	0.00	0.00
CASH Total									
			-0.060	Base		-0.06		-0.06	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796LA5	TREASURY BILL 06/17 0.00000					0.6415	01 Jun 2017		
			30,000,000.000	Local	99.944760	29,983,427.92	99.944760	29,983,427.92	0.00	2.45
				Base	99.944760	29,983,427.92	99.944760	29,983,427.92	0.00	2.45
912796LF4	TREASURY BILL 06/17 0.00000					0.7355	29 Jun 2017		
			40,000,000.000	Local	99.877841	39,951,136.53	99.877841	39,951,136.53	0.00	3.26
				Base	99.877841	39,951,136.53	99.877841	39,951,136.53	0.00	3.26
912796LG2	TREASURY BILL 07/17 0.00000					0.74	06 Jul 2017		
			100,000,000.000	Local	99.861721	99,861,720.83	99.861721	99,861,720.83	0.00	8.15
				Base	99.861721	99,861,720.83	99.861721	99,861,720.83	0.00	8.15
912796LL1	TREASURY BILL 07/17 0.00000					0.82	27 Jul 2017		
			30,000,000.000	Local	99.801833	29,940,550.00	99.801833	29,940,550.00	0.00	2.44
				Base	99.801833	29,940,550.00	99.801833	29,940,550.00	0.00	2.44
912796LZ0	TREASURY BILL 10/17 0.00000					0.9505	26 Oct 2017		
			30,000,000.000	Local	99.530031	29,859,009.16	99.525300	29,857,590.00	-1,419.16	2.44
				Base	99.530031	29,859,009.16	99.525300	29,857,590.00	-1,419.16	2.44

& 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
979QHR003	SOUTH STREET REPO					0.75	01 May 2017		
		156,424,756.690	Local	100.000000	156,424,756.69	100.000000	156,424,756.69	0.00	12.77
			Base	100.000000	156,424,756.69	100.000000	156,424,756.69	0.00	12.77
US DOLLAR Total									
		386,424,756.690	Local		386,020,601.13		386,019,181.97	-1,419.16	31.51
			Base		386,020,601.13		386,019,181.97	-1,419.16	31.51
CASH EQUIVALENT Total									
		386,424,756.690	Base		386,020,601.13		386,019,181.97	-1,419.16	31.51
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
30218HAA5	EXPORT LEASING 2009 LLC US GOVT GUAR 08/21 1.859					1.859	28 Aug 2021		
		6,510,424.040	Local	100.758524	6,559,807.20	99.554400	6,481,413.59	-78,393.61	0.53
			Base	100.758524	6,559,807.20	99.554400	6,481,413.59	-78,393.61	0.53
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.5	20 Apr 2042		
		3,880,473.300	Local	103.089518	4,000,361.24	103.229850	4,005,806.77	5,445.53	0.33
Original Face:		15,000,000.000	Base	103.089518	4,000,361.24	103.229850	4,005,806.77	5,445.53	0.33
36202D4H1	GNMA II POOL 003524 G2 03/19 FIXED 5					5.0	20 Mar 2019		
		3,912.810	Local	101.801263	3,983.29	101.686522	3,978.80	-4.49	0.00
Original Face:		159,822.000	Base	101.801263	3,983.29	101.686522	3,978.80	-4.49	0.00
36202D6M8	GNMA II POOL 003576 G2 07/19 FIXED 5					5.0	20 Jul 2019		
		5,671.400	Local	102.032479	5,786.67	101.812986	5,774.22	-12.45	0.00
Original Face:		200,000.000	Base	102.032479	5,786.67	101.812986	5,774.22	-12.45	0.00
36202DUP4	GNMA II POOL 003290 G2 10/17 FIXED 5					5.0	20 Oct 2017		
		2,534.280	Local	100.550847	2,548.24	100.843409	2,555.65	7.41	0.00
Original Face:		1,170,550.000	Base	100.550847	2,548.24	100.843409	2,555.65	7.41	0.00
36202DW64	GNMA II POOL 003369 G2 04/18 FIXED 5					5.0	20 Apr 2018		
		20,714.820	Local	101.057166	20,933.81	100.896436	20,900.52	-33.29	0.00
Original Face:		3,070,737.000	Base	101.057166	20,933.81	100.896436	20,900.52	-33.29	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
36202DX30	GNMA II POOL 003398 G2 06/18 FIXED 5					5.0	20 Jun 2018		
		Local	22,439.120	101.200314	22,708.46	101.251494	22,719.94	11.48	0.00
Original Face:		Base	2,150,000.000	101.200314	22,708.46	101.251494	22,719.94	11.48	0.00
36202DYF2	GNMA II POOL 003410 G2 07/18 FIXED 5					5.0	20 Jul 2018		
		Local	26,060.640	101.270268	26,391.68	101.116099	26,351.50	-40.18	0.00
Original Face:		Base	3,000,000.000	101.270268	26,391.68	101.116099	26,351.50	-40.18	0.00
36202DYT2	GNMA II POOL 003422 G2 08/18 FIXED 5					5.0	20 Aug 2018		
		Local	69,999.950	101.352787	70,946.90	100.989746	70,692.77	-254.13	0.01
Original Face:		Base	6,427,055.000	101.352787	70,946.90	100.989746	70,692.77	-254.13	0.01
36202DZ79	GNMA II POOL 003466 G2 11/18 FIXED 5					5.0	20 Nov 2018		
		Local	772.520	101.554652	784.53	101.661305	785.35	0.82	0.00
Original Face:		Base	50,000.000	101.554652	784.53	101.661305	785.35	0.82	0.00
36202DZC8	GNMA II POOL 003439 G2 09/18 FIXED 5					5.0	20 Sep 2018		
		Local	48,139.240	101.429354	48,827.32	101.647246	48,932.21	104.89	0.00
Original Face:		Base	2,975,426.000	101.429354	48,827.32	101.647246	48,932.21	104.89	0.00
36202EDL0	GNMA II POOL 003707 G2 05/20 FIXED 5					5.0	20 May 2020		
		Local	121,089.200	102.539929	124,164.78	103.115753	124,862.04	697.26	0.01
Original Face:		Base	2,793,101.000	102.539929	124,164.78	103.115753	124,862.04	697.26	0.01
36202EEC9	GNMA II POOL 003731 G2 07/20 FIXED 5					5.0	20 Jul 2020		
		Local	86,168.700	102.663705	88,463.98	103.154348	88,886.76	422.78	0.01
Original Face:		Base	1,680,083.000	102.663705	88,463.98	103.154348	88,886.76	422.78	0.01
36202EJP5	GNMA II POOL 003870 G2 07/21 FIXED 5					5.0	20 Jul 2021		
		Local	47,253.510	103.105505	48,720.97	104.918147	49,577.51	856.54	0.00
Original Face:		Base	754,224.000	103.105505	48,720.97	104.918147	49,577.51	856.54	0.00
36202EK32	GNMA II POOL 003914 G2 10/21 FIXED 5					5.0	20 Oct 2021		
		Local	6,493.690	102.670131	6,667.08	105.292765	6,837.39	170.31	0.00
Original Face:		Base	300,000.000	102.670131	6,667.08	105.292765	6,837.39	170.31	0.00
36202EL31	GNMA II POOL 003946 G2 02/22 FIXED 5					5.0	20 Feb 2022		
		Local	47,727.550	103.340586	49,321.93	104.999574	50,113.72	791.79	0.00
Original Face:		Base	300,000.000	103.340586	49,321.93	104.999574	50,113.72	791.79	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
36202ELP2	GNMA II POOL 003934 G2 01/22 FIXED 5					5.0	20 Jan 2022		
		Local	33,500.040	103.390503	34,635.86	105.041016	35,188.78	552.92	0.00
Original Face:		Base	1,297,789.000	103.390503	34,635.86	105.041016	35,188.78	552.92	0.00
36202EM48	GNMA II POOL 003979 G2 05/22 FIXED 5					5.0	20 May 2022		
		Local	25,003.960	103.439015	25,863.85	105.275680	26,323.09	459.24	0.00
Original Face:		Base	1,048,917.000	103.439015	25,863.85	105.275680	26,323.09	459.24	0.00
36202EMT3	GNMA II POOL 003970 G2 04/22 FIXED 5					5.0	20 Apr 2022		
		Local	44,538.830	103.402379	46,054.21	105.197470	46,853.72	799.51	0.00
Original Face:		Base	438,038.000	103.402379	46,054.21	105.197470	46,853.72	799.51	0.00
36241LTJ5	GNMA POOL 783253 GN 05/25 FIXED 4.5					4.5	15 May 2025		
		Local	2,244,872.900	103.767352	2,329,445.16	106.437768	2,389,392.61	59,947.45	0.20
Original Face:		Base	10,000,000.000	103.767352	2,329,445.16	106.437768	2,389,392.61	59,947.45	0.20
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ					4.0	16 Jul 2039		
		Local	1,254,893.020	106.102588	1,331,473.97	104.904070	1,316,433.85	-15,040.12	0.11
Original Face:		Base	17,600,000.000	106.102588	1,331,473.97	104.904070	1,316,433.85	-15,040.12	0.11
38373V5B2	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 76 TA					4.5	16 Dec 2029		
		Local	331,696.690	100.912674	334,724.00	107.478080	356,501.23	21,777.23	0.03
Original Face:		Base	16,300,000.000	100.912674	334,724.00	107.478080	356,501.23	21,777.23	0.03
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA					4.0	20 May 2039		
		Local	3,839,988.500	106.056668	4,072,563.87	104.968880	4,030,792.92	-41,770.95	0.33
Original Face:		Base	50,000,000.000	106.056668	4,072,563.87	104.968880	4,030,792.92	-41,770.95	0.33
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF					1.39278	20 Jun 2042		
		Local	2,162,769.200	100.132227	2,165,628.97	99.992620	2,162,609.59	-3,019.38	0.18
Original Face:		Base	10,000,000.000	100.132227	2,165,628.97	99.992620	2,162,609.59	-3,019.38	0.18
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB					2.0	16 May 2042		
		Local	21,392,817.830	102.602379	21,949,540.00	98.065130	20,978,894.62	-970,645.38	1.71
Original Face:		Base	41,570,000.000	102.602379	21,949,540.00	98.065130	20,978,894.62	-970,645.38	1.71
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF					1.29444	16 Jun 2037		
		Local	2,736,265.950	100.206536	2,741,917.32	99.668320	2,727,190.30	-14,727.02	0.22
Original Face:		Base	32,313,742.000	100.206536	2,741,917.32	99.668320	2,727,190.30	-14,727.02	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
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA					4.5	16 Aug 2039		
		Local	1,493,493.310	107.107465	1,599,642.83	107.169040	1,600,562.44	919.61	0.13
	Original Face:	Base	10,300,000.000	107.107465	1,599,642.83	107.169040	1,600,562.44	919.61	0.13
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	354,338.400	100.444547	355,913.60	100.829690	357,278.31	1,364.71	0.03
	Original Face:	Base	10,000,000.000	100.444547	355,913.60	100.829690	357,278.31	1,364.71	0.03
38376PN97	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 116 JG					4.0	20 Dec 2038		
		Local	744,877.600	103.761434	772,895.68	103.775190	772,998.14	102.46	0.06
	Original Face:	Base	5,000,000.000	103.761434	772,895.68	103.775190	772,998.14	102.46	0.06
38376TPK2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 7 BG					3.0	16 Sep 2024		
		Local	960,930.800	101.497282	975,318.64	102.317830	983,203.54	7,884.90	0.08
	Original Face:	Base	8,000,000.000	101.497282	975,318.64	102.317830	983,203.54	7,884.90	0.08
38376XQY2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 29 CG					3.5	20 Dec 2038		
		Local	1,273,385.700	104.121764	1,325,871.65	102.428380	1,304,308.34	-21,563.31	0.11
	Original Face:	Base	10,000,000.000	104.121764	1,325,871.65	102.428380	1,304,308.34	-21,563.31	0.11
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA					4.0	20 Aug 2039		
		Local	877,774.630	106.132958	931,608.18	104.687540	918,920.67	-12,687.51	0.08
	Original Face:	Base	7,350,000.000	106.132958	931,608.18	104.687540	918,920.67	-12,687.51	0.08
38377JCU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 109 MH					3.0	20 Oct 2037		
		Local	264,771.540	100.460567	265,990.99	100.619490	266,411.77	420.78	0.02
	Original Face:	Base	4,400,000.000	100.460567	265,990.99	100.619490	266,411.77	420.78	0.02
38377KA26	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 112 BG					2.0	16 Mar 2035		
		Local	2,153,689.400	100.964143	2,174,454.05	100.014360	2,153,998.67	-20,455.38	0.18
	Original Face:	Base	10,000,000.000	100.964143	2,174,454.05	100.014360	2,153,998.67	-20,455.38	0.18
38377MTJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 144 BA					3.0	16 Sep 2037		
		Local	546,967.940	100.193366	548,025.59	101.242960	553,766.53	5,740.94	0.05
	Original Face:	Base	3,600,000.000	100.193366	548,025.59	101.242960	553,766.53	5,740.94	0.05
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	1,333,217.500	99.963109	1,332,725.66	101.764460	1,356,741.59	24,015.93	0.11
	Original Face:	Base	5,000,000.000	99.963109	1,332,725.66	101.764460	1,356,741.59	24,015.93	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
38377QTC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 25 AB					3.5	16 Dec 2025		
		Local	426,931.850	101.729323	434,314.88	101.729320	434,314.87	-0.01	0.04
Original Face:		Base	5,000,000.000	101.729323	434,314.88	101.729320	434,314.87	-0.01	0.04
38377RET8	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HJ					3.0	20 Oct 2039		
		Local	2,457,926.200	99.778452	2,452,480.72	101.759960	2,501,184.72	48,704.00	0.20
Original Face:		Base	10,000,000.000	99.778452	2,452,480.72	101.759960	2,501,184.72	48,704.00	0.20
38377REV3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HA					3.5	20 Oct 2039		
		Local	2,457,926.200	101.149132	2,486,171.01	103.326010	2,539,677.07	53,506.06	0.21
Original Face:		Base	10,000,000.000	101.149132	2,486,171.01	103.326010	2,539,677.07	53,506.06	0.21
38377RUW3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 166 PM					2.75	20 Mar 2038		
		Local	1,865,227.100	99.951209	1,864,317.03	100.332780	1,871,434.20	7,117.17	0.15
Original Face:		Base	10,000,000.000	99.951209	1,864,317.03	100.332780	1,871,434.20	7,117.17	0.15
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ					4.5	20 Feb 2026		
		Local	498,192.100	102.820123	512,241.73	107.506110	535,586.95	23,345.22	0.04
Original Face:		Base	5,000,000.000	102.820123	512,241.73	107.506110	535,586.95	23,345.22	0.04
38377TGH8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 11 PA					3.0	20 Apr 2040		
		Local	891,765.750	99.900940	890,882.37	101.770000	907,550.00	16,667.63	0.07
Original Face:		Base	5,000,000.000	99.900940	890,882.37	101.770000	907,550.00	16,667.63	0.07
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
		Local	2,520,017.420	99.801276	2,515,009.55	101.085770	2,547,379.01	32,369.46	0.21
Original Face:		Base	10,815,142.000	99.801276	2,515,009.55	101.085770	2,547,379.01	32,369.46	0.21
38377UJH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CA					3.0	16 Dec 2025		
		Local	547,432.250	101.826568	557,431.47	101.674090	556,596.76	-834.71	0.05
Original Face:		Base	5,000,000.000	101.826568	557,431.47	101.674090	556,596.76	-834.71	0.05
38377UKT4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CE					2.5	16 Dec 2025		
		Local	1,094,864.500	100.627455	1,101,734.28	101.020500	1,106,037.59	4,303.31	0.09
Original Face:		Base	10,000,000.000	100.627455	1,101,734.28	101.020500	1,106,037.59	4,303.31	0.09
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA					4.0	20 Aug 2039		
		Local	929,245.680	102.632185	953,705.15	104.934470	975,099.03	21,393.88	0.08
Original Face:		Base	5,648,629.000	102.632185	953,705.15	104.934470	975,099.03	21,393.88	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
38377WL77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 94 AB					2.0	20 Jan 2039		
		Local	2,731,101.300	101.264792	2,765,644.05	100.003200	2,731,188.70	-34,455.35	0.22
Original Face:		Base	30,000,000.000	101.264792	2,765,644.05	100.003200	2,731,188.70	-34,455.35	0.22
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA					1.29278	20 Nov 2042		
		Local	15,138,960.150	100.000000	15,138,960.15	99.645140	15,085,238.04	-53,722.11	1.23
Original Face:		Base	25,333,333.000	100.000000	15,138,960.15	99.645140	15,085,238.04	-53,722.11	1.23
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF					1.34444	16 Nov 2041		
		Local	4,258,259.700	100.157214	4,264,954.30	99.747420	4,247,504.19	-17,450.11	0.35
Original Face:		Base	10,000,000.000	100.157214	4,264,954.30	99.747420	4,247,504.19	-17,450.11	0.35
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ					3.5	20 Jun 2041		
		Local	2,260,257.350	104.942654	2,371,974.05	103.830200	2,346,829.73	-25,144.32	0.19
Original Face:		Base	10,359,452.000	104.942654	2,371,974.05	103.830200	2,346,829.73	-25,144.32	0.19
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF					1.34444	16 Dec 2041		
		Local	6,910,695.530	100.157299	6,921,566.01	99.702620	6,890,144.50	-31,421.51	0.56
Original Face:		Base	12,911,372.000	100.157299	6,921,566.01	99.702620	6,890,144.50	-31,421.51	0.56
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	15,000,000.000	101.667147	15,250,072.08	100.243100	15,036,465.00	-213,607.08	1.23
Original Face:		Base	15,000,000.000	101.667147	15,250,072.08	100.243100	15,036,465.00	-213,607.08	1.23
38378BWG0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 79 A					1.8	16 Apr 2039		
		Local	13,933,335.400	101.398834	14,128,239.66	99.024000	13,797,346.05	-330,893.61	1.13
Original Face:		Base	20,000,000.000	101.398834	14,128,239.66	99.024000	13,797,346.05	-330,893.61	1.13
38378CRA7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 7 ML					3.0	20 Feb 2038		
		Local	2,712,887.100	104.294837	2,829,401.18	101.191270	2,745,204.91	-84,196.27	0.22
Original Face:		Base	10,000,000.000	104.294837	2,829,401.18	101.191270	2,745,204.91	-84,196.27	0.22
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA					1.5	20 Sep 2040		
		Local	11,726,940.500	101.084602	11,854,131.11	97.744970	11,462,494.47	-391,636.64	0.94
Original Face:		Base	25,000,000.000	101.084602	11,854,131.11	97.744970	11,462,494.47	-391,636.64	0.94
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB					1.75	16 Mar 2041		
		Local	5,230,992.800	100.195107	5,241,198.85	97.171840	5,083,051.95	-158,146.90	0.41
Original Face:		Base	10,000,000.000	100.195107	5,241,198.85	97.171840	5,083,051.95	-158,146.90	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
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	5,230,992.800	100.934464	5,279,874.55	98.437910	5,149,279.98	-130,594.57	0.42
Original Face:		Base	10,000,000.000	100.934464	5,279,874.55	98.437910	5,149,279.98	-130,594.57	0.42
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA					2.0	20 Jan 2042		
		Local	7,197,487.040	101.988940	7,340,640.76	97.315140	7,004,244.59	-336,396.17	0.57
Original Face:		Base	18,249,312.000	101.988940	7,340,640.76	97.315140	7,004,244.59	-336,396.17	0.57
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD					1.5	20 Oct 2042		
		Local	5,798,903.800	100.000000	5,798,903.78	96.873670	5,617,610.93	-181,292.85	0.46
Original Face:		Base	10,000,000.000	100.000000	5,798,903.78	96.873670	5,617,610.93	-181,292.85	0.46
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA					2.0	20 Oct 2042		
		Local	5,798,903.800	101.781232	5,902,195.75	96.924730	5,620,571.85	-281,623.90	0.46
Original Face:		Base	10,000,000.000	101.781232	5,902,195.75	96.924730	5,620,571.85	-281,623.90	0.46
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE					2.0	16 Oct 2042		
		Local	5,607,286.500	101.943049	5,716,238.84	99.152170	5,559,746.24	-156,492.60	0.45
Original Face:		Base	10,000,000.000	101.943049	5,716,238.84	99.152170	5,559,746.24	-156,492.60	0.45
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	14,061,548.880	99.085245	13,932,920.15	98.114220	13,796,379.00	-136,541.15	1.13
Original Face:		Base	18,000,000.000	99.085245	13,932,920.15	98.114220	13,796,379.00	-136,541.15	1.13
38378KP78	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 125 AB					1.36748	16 Nov 2041		
		Local	3,762,365.350	98.939268	3,722,456.74	97.962810	3,685,718.82	-36,737.92	0.30
Original Face:		Base	5,000,000.000	98.939268	3,722,456.74	97.962810	3,685,718.82	-36,737.92	0.30
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB					2.0	16 Jun 2045		
		Local	11,241,553.050	99.276821	11,160,256.48	96.570440	10,856,017.24	-304,239.24	0.89
Original Face:		Base	15,000,000.000	99.276821	11,160,256.48	96.570440	10,856,017.24	-304,239.24	0.89
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A					2.5	16 Dec 2044		
		Local	2,667,215.760	101.523400	2,707,848.12	100.317130	2,675,674.30	-32,173.82	0.22
Original Face:		Base	3,000,000.000	101.523400	2,707,848.12	100.317130	2,675,674.30	-32,173.82	0.22
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.0	16 Jul 2050		
		Local	636,102.670	101.433060	645,218.40	100.595170	639,888.56	-5,329.84	0.05
Original Face:		Base	1,000,000.000	101.433060	645,218.40	100.595170	639,888.56	-5,329.84	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
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028	16 Aug 2052		
		Local	1,440,330.680	100.796845	1,451,807.89	100.694210	1,450,329.60	-1,478.29	0.12
Original Face:		Base	2,000,000.000	100.796845	1,451,807.89	100.694210	1,450,329.60	-1,478.29	0.12
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.85	16 Feb 2049		
		Local	838,994.890	100.908288	846,615.38	100.232740	840,947.57	-5,667.81	0.07
Original Face:		Base	1,000,000.000	100.908288	846,615.38	100.232740	840,947.57	-5,667.81	0.07
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG					2.5	20 May 2045		
		Local	3,015,720.300	101.201003	3,051,939.20	101.083140	3,048,384.77	-3,554.43	0.25
Original Face:		Base	5,000,000.000	101.201003	3,051,939.20	101.083140	3,048,384.77	-3,554.43	0.25
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.6	16 Dec 2049		
		Local	5,599,011.750	100.861813	5,647,264.78	100.472150	5,625,447.48	-21,817.30	0.46
Original Face:		Base	5,985,000.000	100.861813	5,647,264.78	100.472150	5,625,447.48	-21,817.30	0.46
465138QP3	AID ISRAEL US GOVT GUAR 02/18 0.00000						15 Feb 2018		
		Local	12,679,000.000	99.243823	12,583,124.37	99.057000	12,559,437.03	-23,687.34	1.03
		Base		99.243823	12,583,124.37	99.057000	12,559,437.03	-23,687.34	1.03
465139GA5	AID ISRAEL US GOVT GUAR 02/18 0.00000						15 Feb 2018		
		Local	15,151,000.000	99.193831	15,028,857.40	99.062800	15,009,004.83	-19,852.57	1.23
		Base		99.193831	15,028,857.40	99.062800	15,009,004.83	-19,852.57	1.23
62889CAA7	NCUA GUARANTEED NOTES NGN 2011 R2 1A					1.38611	06 Feb 2020		
		Local	1,553,936.140	97.364215	1,512,977.72	100.040710	1,554,568.75	41,591.03	0.13
Original Face:		Base	4,000,000.000	97.364215	1,512,977.72	100.040710	1,554,568.75	41,591.03	0.13
62889KAC5	NCUA GUARANTEED NOTES US GOVT GUAR 06/17 2.35					2.35	12 Jun 2017		
		Local	10,000,000.000	100.181603	10,018,160.28	100.181603	10,018,160.28	0.00	0.82
		Base		100.181603	10,018,160.28	100.181603	10,018,160.28	0.00	0.82
62889KAD3	NCUA GUARANTEED NOTES US GOVT GUAR 06/19 3					3.0	12 Jun 2019		
		Local	4,700,000.000	103.434047	4,861,400.22	103.253000	4,852,891.00	-8,509.22	0.40
		Base		103.434047	4,861,400.22	103.253000	4,852,891.00	-8,509.22	0.40
690353L54	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000						26 Jan 2021		
		Local	1,200,000.000	101.800405	1,221,604.86	104.390000	1,252,680.00	31,075.14	0.10
		Base		101.800405	1,221,604.86	104.390000	1,252,680.00	31,075.14	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		
		5,356,850.300	Local	110.030936	5,894,192.51	107.692260	5,768,913.15	-125,279.36	0.47
Original Face:		28,600,000.000	Base	110.030936	5,894,192.51	107.692260	5,768,913.15	-125,279.36	0.47
83164LK83	SBA POOL 509319 SBA 12/18 VARIABLE					3.825	25 Dec 2018		
		353,743.040	Local	101.750466	359,935.19	101.121426	357,710.01	-2,225.18	0.03
Original Face:		2,152,855.000	Base	101.750466	359,935.19	101.121426	357,710.01	-2,225.18	0.03
83164LLC3	SBA POOL 509323 SBA 09/22 VARIABLE					3.575	25 Sep 2022		
		820,324.320	Local	104.375270	856,215.72	102.425216	840,218.96	-15,996.76	0.07
Original Face:		2,348,960.000	Base	104.375270	856,215.72	102.425216	840,218.96	-15,996.76	0.07
83164LLM1	SBA POOL 509332 SBA 08/24 VARIABLE					3.325	25 Aug 2024		
		1,631,743.750	Local	105.024139	1,713,724.82	103.307649	1,685,716.11	-28,008.71	0.14
Original Face:		4,240,960.000	Base	105.024139	1,713,724.82	103.307649	1,685,716.11	-28,008.71	0.14
83164LLS8	SBA POOL 509337 SBA 02/24 VARIABLE					3.575	25 Feb 2024		
		2,502,000.760	Local	105.412530	2,637,422.29	103.938677	2,600,546.49	-36,875.80	0.21
Original Face:		6,113,646.000	Base	105.412530	2,637,422.29	103.938677	2,600,546.49	-36,875.80	0.21
83164LLT6	SBA POOL 509338 SBA 07/24 VARIABLE					4.825	25 Jul 2024		
		1,958,321.200	Local	108.784509	2,130,350.11	107.090963	2,097,185.03	-33,165.08	0.17
Original Face:		4,650,545.000	Base	108.784509	2,130,350.11	107.090963	2,097,185.03	-33,165.08	0.17
83165ABF0	SBA POOL 521638 SBA 08/19 VARIABLE					5.06	25 Aug 2019		
		483,298.040	Local	103.191118	498,720.65	101.967273	492,805.83	-5,914.82	0.04
Original Face:		5,080,000.000	Base	103.191118	498,720.65	101.967273	492,805.83	-5,914.82	0.04
83165ALC6	SBA POOL 521923 SBA 11/24 VARIABLE					4.928	25 Nov 2024		
		6,048,632.550	Local	109.495855	6,623,001.90	108.399151	6,556,666.33	-66,335.57	0.54
Original Face:		12,180,140.000	Base	109.495855	6,623,001.90	108.399151	6,556,666.33	-66,335.57	0.54
83165ALV4	SBA POOL 521940 SBA 01/25 VARIABLE					4.795	25 Jan 2025		
		5,417,513.150	Local	109.129880	5,912,125.61	107.410545	5,818,980.40	-93,145.21	0.47
Original Face:		10,243,765.000	Base	109.129880	5,912,125.61	107.410545	5,818,980.40	-93,145.21	0.47
83165AW91	SBA POOL 522272 SBA 01/29 VARIABLE					5.305	25 Jan 2029		
		4,623,929.850	Local	113.318700	5,239,777.20	113.672944	5,256,157.19	16,379.99	0.43
Original Face:		5,000,000.000	Base	113.318700	5,239,777.20	113.672944	5,256,157.19	16,379.99	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
912828B58	US TREASURY N/B 01/21 2.125					2.125	31 Jan 2021		
		5,000,000.000	Local	102.662808	5,133,140.42	101.761700	5,088,085.00	-45,055.42	0.42
			Base	102.662808	5,133,140.42	101.761700	5,088,085.00	-45,055.42	0.42
912828D49	US TREASURY N/B 08/17 0.875					0.875	15 Aug 2017		
		20,000,000.000	Local	100.041033	20,008,206.64	100.000000	20,000,000.00	-8,206.64	1.63
			Base	100.041033	20,008,206.64	100.000000	20,000,000.00	-8,206.64	1.63
912828GS3	US TREASURY N/B 05/17 4.5					4.5	15 May 2017		
		60,000,000.000	Local	100.148705	60,089,222.95	100.148705	60,089,222.95	0.00	4.90
			Base	100.148705	60,089,222.95	100.148705	60,089,222.95	0.00	4.90
912828K25	US TREASURY N/B 04/18 0.75					0.75	15 Apr 2018		
		5,000,000.000	Local	99.770696	4,988,534.82	99.640600	4,982,030.00	-6,504.82	0.41
			Base	99.770696	4,988,534.82	99.640600	4,982,030.00	-6,504.82	0.41
912828K41	WI TREASURY SEC 04/17 VAR					0.8957032	30 Apr 2017		
		40,000,000.000	Local	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	3.26
			Base	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	3.26
912828K66	US TREASURY N/B 04/17 0.5					0.5	30 Apr 2017		
		15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.22
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.22
912828M23	US TREASURY FRN 10/17 VAR					0.9897032	31 Oct 2017		
		19,000,000.000	Local	99.963568	18,993,077.83	100.102000	19,019,380.00	26,302.17	1.55
			Base	99.963568	18,993,077.83	100.102000	19,019,380.00	26,302.17	1.55
912828M64	US TREASURY N/B 11/18 1.25					1.25	15 Nov 2018		
		4,000,000.000	Local	100.375859	4,015,034.34	100.035200	4,001,408.00	-13,626.34	0.33
			Base	100.375859	4,015,034.34	100.035200	4,001,408.00	-13,626.34	0.33
912828N97	US TREASURY FRN 01/18 VAR					1.0937032	31 Jan 2018		
		19,000,000.000	Local	100.031887	19,006,058.50	100.210500	19,039,995.00	33,936.50	1.55
			Base	100.031887	19,006,058.50	100.210500	19,039,995.00	33,936.50	1.55
912828NG1	US TREASURY N/B 05/17 2.75					2.75	31 May 2017		
		30,000,000.000	Local	100.182292	30,054,687.50	100.182292	30,054,687.50	0.00	2.45
			Base	100.182292	30,054,687.50	100.182292	30,054,687.50	0.00	2.45

& 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
912828P20	US TREASURY N/B 01/18 0.75					0.75	31 Jan 2018		
		Local	10,000,000.000	99.983474	9,998,347.35	99.757800	9,975,780.00	-22,567.35	0.81
		Base		99.983474	9,998,347.35	99.757800	9,975,780.00	-22,567.35	0.81
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		Local	5,000,000.000	99.301914	4,965,095.71	98.027300	4,901,365.00	-63,730.71	0.40
		Base		99.301914	4,965,095.71	98.027300	4,901,365.00	-63,730.71	0.40
912828Q45	US TREASURY N/B 03/18 0.875					0.875	31 Mar 2018		
		Local	10,000,000.000	100.068183	10,006,818.29	99.773400	9,977,340.00	-29,478.29	0.81
		Base		100.068183	10,006,818.29	99.773400	9,977,340.00	-29,478.29	0.81
912828Q94	US TREASURY N/B 04/18 0.75					0.75	30 Apr 2018		
		Local	10,000,000.000	99.898438	9,989,843.75	99.609400	9,960,940.00	-28,903.75	0.81
		Base		99.898438	9,989,843.75	99.609400	9,960,940.00	-28,903.75	0.81
912828S84	US TREASURY FRN 07/18 VAR					0.9957032	31 Jul 2018		
		Local	15,000,000.000	100.016353	15,002,452.99	100.211000	15,031,650.00	29,197.01	1.23
		Base		100.016353	15,002,452.99	100.211000	15,031,650.00	29,197.01	1.23
912828T75	US TREASURY FRN 10/18 VAR					0.9917032	31 Oct 2018		
		Local	10,000,000.000	99.988651	9,998,865.06	100.211100	10,021,110.00	22,244.94	0.82
		Base		99.988651	9,998,865.06	100.211100	10,021,110.00	22,244.94	0.82
912828T83	US TREASURY N/B 10/18 0.75					0.75	31 Oct 2018		
		Local	5,000,000.000	99.438276	4,971,913.79	99.308600	4,965,430.00	-6,483.79	0.41
		Base		99.438276	4,971,913.79	99.308600	4,965,430.00	-6,483.79	0.41
912828TB6	US TREASURY N/B 06/17 0.75					0.75	30 Jun 2017		
		Local	40,000,000.000	100.020394	40,008,157.56	100.020394	40,008,157.56	0.00	3.27
		Base		100.020394	40,008,157.56	100.020394	40,008,157.56	0.00	3.27
912828TR1	US TREASURY N/B 09/19 1					1.0	30 Sep 2019		
		Local	10,000,000.000	99.994523	9,999,452.25	99.199200	9,919,920.00	-79,532.25	0.81
		Base		99.994523	9,999,452.25	99.199200	9,919,920.00	-79,532.25	0.81
912828UU2	US TREASURY N/B 03/18 0.75					0.75	31 Mar 2018		
		Local	20,000,000.000	99.979956	19,995,991.18	99.648400	19,929,680.00	-66,311.18	1.63
		Base		99.979956	19,995,991.18	99.648400	19,929,680.00	-66,311.18	1.63

& 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: *April 30, 2017* *View Date:* *May 9, 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
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		Local	5,000,000.000	99.750935	4,987,546.76	99.484400	4,974,220.00	-13,326.76	0.41
		Base		99.750935	4,987,546.76	99.484400	4,974,220.00	-13,326.76	0.41
912828VK3	US TREASURY N/B 06/18 1.375					1.375	30 Jun 2018		
		Local	30,000,000.000	100.280112	30,084,033.49	100.238300	30,071,490.00	-12,543.49	2.45
		Base		100.280112	30,084,033.49	100.238300	30,071,490.00	-12,543.49	2.45
912828VP2	US TREASURY N/B 07/20 2					2.0	31 Jul 2020		
		Local	5,000,000.000	102.116763	5,105,838.15	101.492200	5,074,610.00	-31,228.15	0.41
		Base		102.116763	5,105,838.15	101.492200	5,074,610.00	-31,228.15	0.41
912828WH9	US TREASURY N/B 05/17 0.875					0.875	15 May 2017		
		Local	30,000,000.000	100.014078	30,004,223.39	100.014078	30,004,223.39	0.00	2.45
		Base		100.014078	30,004,223.39	100.014078	30,004,223.39	0.00	2.45
912828WT3	US TREASURY N/B 07/17 0.875					0.875	15 Jul 2017		
		Local	70,000,000.000	100.048772	70,034,140.35	100.048772	70,034,140.35	0.00	5.72
		Base		100.048772	70,034,140.35	100.048772	70,034,140.35	0.00	5.72
912828XJ4	US TREASURY N/B 06/17 0.625					0.625	30 Jun 2017		
		Local	50,000,000.000	100.011393	50,005,696.62	100.011393	50,005,696.62	0.00	4.08
		Base		100.011393	50,005,696.62	100.011393	50,005,696.62	0.00	4.08
US DOLLAR Total									
		Local	837,939,337.760		843,671,293.15		839,171,330.88	-4,499,962.27	68.49
	Original Face:	Base	738,162,595.000		843,671,293.15		839,171,330.88	-4,499,962.27	68.49
FIXED INCOME Total									
		Base	837,939,337.760		843,671,293.15		839,171,330.88	-4,499,962.27	68.49
	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

Holdings

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

As of: *April 30, 2017* *View Date:* *May 9, 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								
		1,224,364,094.390	Base	1,229,691,894.22		1,225,190,512.79	-4,501,381.43	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									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	100,841.650	1.000000	100,841.65	1.000000	100,841.65	0.00	0.01
		Base		1.000000	100,841.65	1.000000	100,841.65	0.00	0.01
US DOLLAR Total									
		Local	100,841.650		100,841.65		100,841.65	0.00	0.01
		Base			100,841.65		100,841.65	0.00	0.01
CASH Total									
		Base	100,841.650		100,841.65		100,841.65	0.00	0.01
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
06538BU76	BANK TOKYO MIT UFJ NY					1.25	07 Jul 2017		
		Local	30,000,000.000	99.767361	29,930,208.33	99.767361	29,930,208.33	0.00	1.63
		Base		99.767361	29,930,208.33	99.767361	29,930,208.33	0.00	1.63
13606JP29	CANADIAN IMPERIAL BK BBA LIBOR USD 3 MONTH					1.334	02 Jun 2017		
		Local	30,000,000.000	99.998244	29,999,473.25	99.998244	29,999,473.25	0.00	1.64
		Base		99.998244	29,999,473.25	99.998244	29,999,473.25	0.00	1.64
2063C0T28	CONCORD MIN CPTL CO					1.02	02 Jun 2017		
		Local	50,000,000.000	99.909333	49,954,666.67	99.909333	49,954,666.67	0.00	2.73
		Base		99.909333	49,954,666.67	99.909333	49,954,666.67	0.00	2.73
22534HA35	CREDIT AGRICOLE					0.98	03 Jul 2017		
		Local	30,000,000.000	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.64
		Base		100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.64
22534HVP3	CREDIT AGRICOLE					1.22	20 Jun 2017		
		Local	30,000,000.000	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.64
		Base		100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	1.64

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
24023GT56	DCAT, LLC					1.32	05 Jun 2017		
		17,000,000.000	Local	99.871667	16,978,183.33	99.871667	16,978,183.33	0.00	0.93
			Base	99.871667	16,978,183.33	99.871667	16,978,183.33	0.00	0.93
38346LTT3	GOTHAM FDG CORP					1.15	27 Jun 2017		
		25,657,000.000	Local	99.817917	25,610,282.88	99.817917	25,610,282.88	0.00	1.40
			Base	99.817917	25,610,282.88	99.817917	25,610,282.88	0.00	1.40
38346LTV8	GOTHAM FDG CORP					1.02	29 Jun 2017		
		30,000,000.000	Local	99.832833	29,949,850.00	99.832833	29,949,850.00	0.00	1.64
			Base	99.832833	29,949,850.00	99.832833	29,949,850.00	0.00	1.64
4497W0TW8	ING (US) FUNDING LLC					1.19	30 Jun 2017		
		30,000,000.000	Local	99.801667	29,940,500.00	99.801667	29,940,500.00	0.00	1.64
			Base	99.801667	29,940,500.00	99.801667	29,940,500.00	0.00	1.64
45779PTP3	INSTITUTIONAL SECURED					1.17	23 Jun 2017		
		10,000,000.000	Local	99.827750	9,982,775.00	99.827750	9,982,775.00	0.00	0.55
			Base	99.827750	9,982,775.00	99.827750	9,982,775.00	0.00	0.55
53127TTU7	LIBERTY FUNDING LLC					1.14	28 Jun 2017		
		20,000,000.000	Local	99.816333	19,963,266.67	99.816333	19,963,266.67	0.00	1.09
			Base	99.816333	19,963,266.67	99.816333	19,963,266.67	0.00	1.09
53127TUQ4	LIBERTY FUNDING LLC					1.13	24 Jul 2017		
		25,000,000.000	Local	99.736333	24,934,083.33	99.736333	24,934,083.33	0.00	1.36
			Base	99.736333	24,934,083.33	99.736333	24,934,083.33	0.00	1.36
62455ASX6	MOUNTCLIFF					1.04	31 May 2017		
		15,000,000.000	Local	99.913333	14,987,000.00	99.913333	14,987,000.00	0.00	0.82
			Base	99.913333	14,987,000.00	99.913333	14,987,000.00	0.00	0.82
62455AV12	MOUNTCLIFF					1.21	01 Aug 2017		
		25,000,000.000	Local	99.690778	24,922,694.45	99.679789	24,919,947.25	-2,747.20	1.36
			Base	99.690778	24,922,694.45	99.679789	24,919,947.25	-2,747.20	1.36
64105RU32	NESTLE FIN FRANCE S.					0.92	03 Jul 2017		
		30,200,000.000	Local	99.839000	30,151,378.00	99.839000	30,151,378.00	0.00	1.65
			Base	99.839000	30,151,378.00	99.839000	30,151,378.00	0.00	1.65

& 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
64105RX21	NESTLE FIN FRANCE S.				0.93	02 Oct 2017		
	25,000,000.000	Local	99.602167	24,900,541.67	99.577356	24,894,339.00	-6,202.67	1.36
		Base	99.602167	24,900,541.67	99.577356	24,894,339.00	-6,202.67	1.36
67983TSN7	OLD LINE FUNDING LLC				1.1	22 May 2017		
	40,000,000.000	Local	99.935833	39,974,333.33	99.935833	39,974,333.33	0.00	2.18
		Base	99.935833	39,974,333.33	99.935833	39,974,333.33	0.00	2.18
71708EU52	PFIZER INC				1.02	05 Jul 2017		
	20,000,000.000	Local	99.815833	19,963,166.66	99.815833	19,963,166.66	0.00	1.09
		Base	99.815833	19,963,166.66	99.815833	19,963,166.66	0.00	1.09
71838LTL6	PHILIP MORRIS INTL				0.93	20 Jun 2017		
	30,000,000.000	Local	99.870833	29,961,250.00	99.870833	29,961,250.00	0.00	1.64
		Base	99.870833	29,961,250.00	99.870833	29,961,250.00	0.00	1.64
78009NHT6	ROYAL BK OF CANADA				1.38622	14 Aug 2017		
	13,057,966.000	Local	100.000000	13,057,966.00	100.283000	13,094,920.04	36,954.04	0.72
		Base	100.000000	13,057,966.00	100.283000	13,094,920.04	36,954.04	0.72
82124LT85	SHEFFIELD RECEIVABLE				0.92	08 Jun 2017		
	20,000,000.000	Local	99.902889	19,980,577.78	99.902889	19,980,577.78	0.00	1.09
		Base	99.902889	19,980,577.78	99.902889	19,980,577.78	0.00	1.09
82124LTT9	SHEFFIELD RECEIVABLE				1.22	27 Jun 2017		
	20,000,000.000	Local	99.806833	19,961,366.67	99.806833	19,961,366.67	0.00	1.09
		Base	99.806833	19,961,366.67	99.806833	19,961,366.67	0.00	1.09
82124LTU6	SHEFFIELD RECEIVABLE				1.35	28 Jun 2017		
	10,000,000.000	Local	99.782500	9,978,250.00	99.782500	9,978,250.00	0.00	0.54
		Base	99.782500	9,978,250.00	99.782500	9,978,250.00	0.00	0.54
82124LU59	SHEFFIELD RECEIVABLE				1.18	05 Jul 2017		
	10,000,000.000	Local	99.786945	9,978,694.45	99.786945	9,978,694.45	0.00	0.54
		Base	99.786945	9,978,694.45	99.786945	9,978,694.45	0.00	0.54
8225X2S13	SHELL INTNL FNC B.V				0.95	01 May 2017		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.09
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.09

& 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
86563YVF7	SUMITOMO MITSUI BKG CORP					1.01	26 Jun 2017		
		30,000,000.000	Local	99.999996	29,999,998.68	99.999996	29,999,998.68	0.00	1.64
			Base	99.999996	29,999,998.68	99.999996	29,999,998.68	0.00	1.64
87019RTW6	SWEDBANK					0.93	30 Jun 2017		
		30,000,000.000	Local	99.845000	29,953,500.00	99.845000	29,953,500.00	0.00	1.64
			Base	99.845000	29,953,500.00	99.845000	29,953,500.00	0.00	1.64
912796LF4	TREASURY BILL 06/17 0.00000					0.775	29 Jun 2017		
		10,000,000.000	Local	99.872986	9,987,298.61	99.872986	9,987,298.61	0.00	0.55
			Base	99.872986	9,987,298.61	99.872986	9,987,298.61	0.00	0.55
912796LG2	TREASURY BILL 07/17 0.00000					0.7925	06 Jul 2017		
		10,000,000.000	Local	99.854708	9,985,470.83	99.854708	9,985,470.83	0.00	0.55
			Base	99.854708	9,985,470.83	99.854708	9,985,470.83	0.00	0.55
912796LL1	TREASURY BILL 07/17 0.00000					0.82	27 Jul 2017		
		10,000,000.000	Local	99.801833	9,980,183.33	99.801833	9,980,183.33	0.00	0.55
			Base	99.801833	9,980,183.33	99.801833	9,980,183.33	0.00	0.55
924CUD006	MIZUHO 06/14 VAR 1					0.81	01 May 2017		
		18,338,371.710	Local	100.000000	18,338,371.71	100.000000	18,338,371.71	0.00	1.00
			Base	100.000000	18,338,371.71	100.000000	18,338,371.71	0.00	1.00
92646KTN2	VICTORY RECEIVABLES					1.03	22 Jun 2017		
		30,000,000.000	Local	99.851222	29,955,366.67	99.851222	29,955,366.67	0.00	1.64
			Base	99.851222	29,955,366.67	99.851222	29,955,366.67	0.00	1.64
979QHR003	SOUTH STREET REPO					1.05	01 May 2017		
		280,000,000.000	Local	100.000000	280,000,000.00	100.000000	280,000,000.00	0.00	15.29
			Base	100.000000	280,000,000.00	100.000000	280,000,000.00	0.00	15.29
US DOLLAR Total									
		1,024,253,337.710	Local		1,023,260,698.30		1,023,288,702.47	28,004.17	55.89
			Base		1,023,260,698.30		1,023,288,702.47	28,004.17	55.89
CASH EQUIVALENT Total									
		1,024,253,337.710	Base		1,023,260,698.30		1,023,288,702.47	28,004.17	55.89

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

Base Currency: 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
0258M0EF2	AMERICAN EXPRESS CREDIT SR UNSECURED 03/20 VAR					1.52278	03 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.229500	5,011,475.00	11,475.00	0.27
		Base		100.000000	5,000,000.00	100.229500	5,011,475.00	11,475.00	0.27
031162BQ2	AMGEN INC SR UNSECURED 05/17 2.125					2.125	15 May 2017		
		Local	3,000,000.000	100.038453	3,001,153.60	100.038453	3,001,153.60	0.00	0.16
		Base		100.038453	3,001,153.60	100.038453	3,001,153.60	0.00	0.16
037833AP5	APPLE INC SR UNSECURED 05/19 VAR					1.33372	06 May 2019		
		Local	5,000,000.000	100.225740	5,011,286.98	100.442700	5,022,135.00	10,848.02	0.27
		Base		100.225740	5,011,286.98	100.442700	5,022,135.00	10,848.02	0.27
05581RAC0	BMW VEHICLE LEASE TRUST BMWLT 2016 1 A2B					1.49278	22 Jan 2018		
		Local	3,892,421.550	100.000000	3,892,421.55	100.074810	3,895,333.47	2,911.92	0.21
Original Face:		Base	10,000,000.000	100.000000	3,892,421.55	100.074810	3,895,333.47	2,911.92	0.21
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	99.836200	9,983,620.00	-16,380.00	0.55
		Base		100.000000	10,000,000.00	99.836200	9,983,620.00	-16,380.00	0.55
06741UQ31	BARCLAYS BANK PLC SR UNSECURED 10/17 VAR					1.339	30 Oct 2017		
		Local	14,000,000.000	99.968878	13,995,642.95	100.240300	14,033,642.00	37,999.05	0.77
		Base		99.968878	13,995,642.95	100.240300	14,033,642.00	37,999.05	0.77
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR					1.60844	15 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.197100	10,019,710.00	19,710.00	0.55
		Base		100.000000	10,000,000.00	100.197100	10,019,710.00	19,710.00	0.55
084664CP4	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/19 VAR					1.40761	11 Jan 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.254800	5,012,740.00	12,740.00	0.27
		Base		100.000000	5,000,000.00	100.254800	5,012,740.00	12,740.00	0.27
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	100.185900	2,843,965.12	5,277.12	0.16
		Base		100.000000	2,838,688.00	100.185900	2,843,965.12	5,277.12	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
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					1.35344	23 May 2017		
		Local	10,948,820.000	99.979205	10,946,543.20	99.979205	10,946,543.20	0.00	0.60
		Base		99.979205	10,946,543.20	99.979205	10,946,543.20	0.00	0.60
14313YAB4	CARMAX AUTO OWNER TRUST CARMX 2016 1 A2A					1.3	15 Apr 2019		
		Local	4,257,802.580	99.996881	4,257,669.76	99.985830	4,257,199.25	-470.51	0.23
Original Face:		Base	10,000,000.000	99.996881	4,257,669.76	99.985830	4,257,199.25	-470.51	0.23
14313YAC2	CARMAX AUTO OWNER TRUST CARMX 2016 1 A3					1.61	16 Nov 2020		
		Local	4,000,000.000	99.982042	3,999,281.67	99.971770	3,998,870.80	-410.87	0.22
Original Face:		Base	4,000,000.000	99.982042	3,999,281.67	99.971770	3,998,870.80	-410.87	0.22
14313YAH1	CARMAX AUTO OWNER TRUST CARMX 2016 1 A2B					1.52389	15 Apr 2019		
		Local	1,916,011.160	100.000000	1,916,011.16	100.145120	1,918,791.68	2,780.52	0.10
Original Face:		Base	4,500,000.000	100.000000	1,916,011.16	100.145120	1,918,791.68	2,780.52	0.10
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	0.62
		Base		100.000000	11,354,753.00	100.000000	11,354,753.00	0.00	0.62
254683AW5	DISCOVER CARD EXECUTION NOTE T DCENT 2012 A4 A4					1.36444	15 Nov 2019		
		Local	4,541,901.000	100.000000	4,541,901.00	100.014990	4,542,581.83	680.83	0.25
Original Face:		Base	4,541,901.000	100.000000	4,541,901.00	100.014990	4,542,581.83	680.83	0.25
25468PDG8	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 VAR					1.47539	08 Jan 2019		
		Local	4,000,000.000	100.000000	4,000,000.00	100.323000	4,012,920.00	12,920.00	0.22
		Base		100.000000	4,000,000.00	100.323000	4,012,920.00	12,920.00	0.22
29372EBH0	ENTERPRISE FLEET FINANCING LLC EFF 2015 1 A2 144A					1.3	20 Sep 2020		
		Local	2,832,112.940	99.989787	2,831,823.71	99.899040	2,829,253.64	-2,570.07	0.15
Original Face:		Base	8,000,000.000	99.989787	2,831,823.71	99.899040	2,829,253.64	-2,570.07	0.15
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.8	07 Feb 2020		
		Local	3,000,000.000	99.987038	2,999,611.13	100.286100	3,008,583.00	8,971.87	0.16
		Base		99.987038	2,999,611.13	100.286100	3,008,583.00	8,971.87	0.16
3128GVTY6	FED HM LN PC POOL E91467 FG 09/17 FIXED 5					5.0	01 Sep 2017		
		Local	0.540	100.000000	0.54	102.670791	0.55	0.01	0.00
Original Face:		Base	18.000	100.000000	0.54	102.670791	0.55	0.01	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
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	1,079,609.980	102.002854	1,101,232.99	103.035427	1,112,380.75	11,147.76	0.06
Original Face:		Base	2,752,950.000	102.002854	1,101,232.99	103.035427	1,112,380.75	11,147.76	0.06
31294KTB1	FED HM LN PC POOL E01446 FG 09/18 FIXED 4.5					4.5	01 Sep 2018		
		Local	37,047.330	101.888287	37,746.89	102.657584	38,031.89	285.00	0.00
Original Face:		Base	3,000,000.000	101.888287	37,746.89	102.657584	38,031.89	285.00	0.00
3130A6SW8	FEDERAL HOME LOAN BANK BONDS 12/17 1					1.0	19 Dec 2017		
		Local	4,000,000.000	100.000000	4,000,000.00	99.963600	3,998,544.00	-1,456.00	0.22
		Base		100.000000	4,000,000.00	99.963600	3,998,544.00	-1,456.00	0.22
3130A8PZ0	FEDERAL HOME LOAN BANK BONDS 07/18 0.84					0.84	12 Jul 2018		
		Local	11,750,000.000	99.940137	11,742,966.10	99.603700	11,703,434.75	-39,531.35	0.64
		Base		99.940137	11,742,966.10	99.603700	11,703,434.75	-39,531.35	0.64
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	6,352,739.950	105.327379	6,691,174.49	103.374084	6,567,086.73	-124,087.76	0.36
Original Face:		Base	11,354,753.000	105.327379	6,691,174.49	103.374084	6,567,086.73	-124,087.76	0.36
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	2,674,757.630	105.218078	2,814,328.57	103.285372	2,762,633.37	-51,695.20	0.15
Original Face:		Base	5,677,376.000	105.218078	2,814,328.57	103.285372	2,762,633.37	-51,695.20	0.15
3132X0EY3	FARMER MAC UNSECURED 02/20 VAR					1.2565	19 Feb 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.909400	10,090,940.00	90,940.00	0.55
		Base		100.000000	10,000,000.00	100.909400	10,090,940.00	90,940.00	0.55
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	99.637300	11,313,569.31	-41,183.69	0.62
		Base		100.000000	11,354,753.00	99.637300	11,313,569.31	-41,183.69	0.62
3133EFQJ9	FEDERAL FARM CREDIT BANK BONDS 11/18 VAR					1.10833	23 Nov 2018		
		Local	15,000,000.000	99.904646	14,985,696.95	100.377500	15,056,625.00	70,928.05	0.82
		Base		99.904646	14,985,696.95	100.377500	15,056,625.00	70,928.05	0.82
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					1.32833	22 Jan 2021		
		Local	20,000,000.000	99.985090	19,997,018.06	100.985600	20,197,120.00	200,101.94	1.10
		Base		99.985090	19,997,018.06	100.985600	20,197,120.00	200,101.94	1.10

& 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
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	99.497500	24,774,877.50	-125,122.50	1.35
		Base		100.000000	24,900,000.00	99.497500	24,774,877.50	-125,122.50	1.35
3134G8L98	FREDDIE MAC NOTES 02/18 1.05					1.05	26 Feb 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	99.932200	9,993,220.00	-6,780.00	0.55
		Base		100.000000	10,000,000.00	99.932200	9,993,220.00	-6,780.00	0.55
3134G8LV9	FREDDIE MAC NOTES 11/18 1					1.0	23 Nov 2018		
		Local	11,000,000.000	100.000000	11,000,000.00	99.452300	10,939,753.00	-60,247.00	0.60
		Base		100.000000	11,000,000.00	99.452300	10,939,753.00	-60,247.00	0.60
3134G8LW7	FREDDIE MAC NOTES 08/17 0.81					0.81	25 Aug 2017		
		Local	30,000,000.000	100.000000	30,000,000.00	99.934000	29,980,200.00	-19,800.00	1.64
		Base		100.000000	30,000,000.00	99.934000	29,980,200.00	-19,800.00	1.64
3135G0T52	FANNIE MAE NOTES 05/20 VAR					1.375	01 May 2020		
		Local	20,000,000.000	99.947000	19,989,400.00	99.545020	19,909,004.00	-80,396.00	1.09
		Base		99.947000	19,989,400.00	99.545020	19,909,004.00	-80,396.00	1.09
3135G0TM5	FANNIE MAE NOTES 01/18 1.02					1.02	30 Jan 2018		
		Local	14,193,441.000	100.000000	14,193,441.00	99.933700	14,184,030.75	-9,410.25	0.77
		Base		100.000000	14,193,441.00	99.933700	14,184,030.75	-9,410.25	0.77
3135G0XD0	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		Local	22,709,506.000	100.000000	22,709,506.00	99.821100	22,668,878.69	-40,627.31	1.24
		Base		100.000000	22,709,506.00	99.821100	22,668,878.69	-40,627.31	1.24
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.5	25 Jul 2040		
		Local	601,257.570	103.209473	620,554.77	101.270210	608,894.80	-11,659.97	0.03
Original Face:		Base	2,838,688.000	103.209473	620,554.77	101.270210	608,894.80	-11,659.97	0.03
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	1,308,876.970	100.150052	1,310,840.97	100.647690	1,317,354.44	6,513.47	0.07
Original Face:		Base	5,677,376.000	100.150052	1,310,840.97	100.647690	1,317,354.44	6,513.47	0.07
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.0	25 Apr 2042		
		Local	2,638,562.310	101.692915	2,683,230.94	96.801030	2,554,155.49	-129,075.45	0.14
Original Face:		Base	5,677,376.000	101.692915	2,683,230.94	96.801030	2,554,155.49	-129,075.45	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
3136A76N7	FANNIE MAE FNR 2012 101 B					2.0	25 May 2039		
		Local	5,183,985.440	101.785758	5,276,558.90	99.762360	5,171,666.22	-104,892.68	0.28
Original Face:		Base	11,275,256.000	101.785758	5,276,558.90	99.762360	5,171,666.22	-104,892.68	0.28
3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.75	25 May 2039		
		Local	2,672,064.830	100.905820	2,696,268.94	101.081410	2,700,960.81	4,691.87	0.15
Original Face:		Base	7,317,571.000	100.905820	2,696,268.94	101.081410	2,700,960.81	4,691.87	0.15
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.0	25 May 2040		
		Local	2,107,866.010	101.619829	2,142,009.84	97.932170	2,064,278.92	-77,730.92	0.11
Original Face:		Base	5,677,376.000	101.619829	2,142,009.84	97.932170	2,064,278.92	-77,730.92	0.11
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.75	25 Jul 2041		
		Local	4,169,899.580	100.911965	4,207,927.62	96.865920	4,039,211.59	-168,716.03	0.22
Original Face:		Base	6,713,909.000	100.911965	4,207,927.62	96.865920	4,039,211.59	-168,716.03	0.22
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		Local	2,962,500.100	99.652963	2,952,219.14	96.082090	2,846,432.01	-105,787.13	0.16
Original Face:		Base	5,677,376.000	99.652963	2,952,219.14	96.082090	2,846,432.01	-105,787.13	0.16
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		Local	4,154,752.940	101.723164	4,226,346.14	97.713800	4,059,766.98	-166,579.16	0.22
Original Face:		Base	6,995,663.000	101.723164	4,226,346.14	97.713800	4,059,766.98	-166,579.16	0.22
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	2,962,500.100	100.335841	2,972,449.39	96.861950	2,869,535.37	-102,914.02	0.16
Original Face:		Base	5,677,376.000	100.335841	2,972,449.39	96.861950	2,869,535.37	-102,914.02	0.16
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	5,179,611.830	100.777889	5,219,903.45	95.676750	4,955,684.26	-264,219.19	0.27
Original Face:		Base	11,354,753.000	100.777889	5,219,903.45	95.676750	4,955,684.26	-264,219.19	0.27
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	3,028,687.860	100.462358	3,042,691.24	98.998560	2,998,357.37	-44,333.87	0.16
Original Face:		Base	5,677,376.000	100.462358	3,042,691.24	98.998560	2,998,357.37	-44,333.87	0.16
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.5	25 Aug 2041		
		Local	1,224,969.940	98.403560	1,205,414.03	98.097480	1,201,664.64	-3,749.39	0.07
Original Face:		Base	2,000,000.000	98.403560	1,205,414.03	98.097480	1,201,664.64	-3,749.39	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
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	3,859,933.800	101.837590	3,930,863.55	98.254940	3,792,575.64	-138,287.91	0.21
Original Face:		Base	8,516,065.000	101.837590	3,930,863.55	98.254940	3,792,575.64	-138,287.91	0.21
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		Local	2,838,907.200	99.838211	2,834,314.17	96.893710	2,750,722.51	-83,591.66	0.15
Original Face:		Base	5,677,376.000	99.838211	2,834,314.17	96.893710	2,750,722.51	-83,591.66	0.15
3136AJ2X3	FANNIE MAE FNR 2014 25 WA					1.5	25 May 2029		
		Local	4,299,862.000	97.945348	4,211,514.80	96.630590	4,154,982.02	-56,532.78	0.23
Original Face:		Base	6,060,416.000	97.945348	4,211,514.80	96.630590	4,154,982.02	-56,532.78	0.23
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	706,106.410	97.992284	691,929.80	98.628420	696,421.60	4,491.80	0.04
Original Face:		Base	2,838,688.000	97.992284	691,929.80	98.628420	696,421.60	4,491.80	0.04
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		Local	66,330.720	101.964309	67,633.66	101.464320	67,302.01	-331.65	0.00
Original Face:		Base	648,587.000	101.964309	67,633.66	101.464320	67,302.01	-331.65	0.00
3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		Local	1,710,930.050	100.151355	1,713,519.63	99.493910	1,702,271.20	-11,248.43	0.09
Original Face:		Base	5,946,910.000	100.151355	1,713,519.63	99.493910	1,702,271.20	-11,248.43	0.09
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		Local	251,094.480	105.019409	263,697.94	104.064660	261,300.62	-2,397.32	0.01
Original Face:		Base	500,000.000	105.019409	263,697.94	104.064660	261,300.62	-2,397.32	0.01
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	344,758.090	101.886018	351,260.29	101.622860	350,353.03	-907.26	0.02
Original Face:		Base	5,677,376.000	101.886018	351,260.29	101.622860	350,353.03	-907.26	0.02
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		Local	2,079,850.900	101.571683	2,112,539.57	101.062380	2,101,946.82	-10,592.75	0.11
Original Face:		Base	11,354,753.000	101.571683	2,112,539.57	101.062380	2,101,946.82	-10,592.75	0.11
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	1,050,424.330	99.317914	1,043,259.53	100.064670	1,051,103.64	7,844.11	0.06
Original Face:		Base	2,838,688.000	99.317914	1,043,259.53	100.064670	1,051,103.64	7,844.11	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
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	1,131,646.180	99.974474	1,131,357.32	99.255760	1,123,224.02	-8,133.30	0.06
Original Face:		Base	2,838,688.000	99.974474	1,131,357.32	99.255760	1,123,224.02	-8,133.30	0.06
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
		Local	982,864.350	99.949025	982,363.33	99.049570	973,522.91	-8,840.42	0.05
Original Face:		Base	3,247,459.000	99.949025	982,363.33	99.049570	973,522.91	-8,840.42	0.05
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	1,430,542.510	100.289024	1,434,677.12	98.570780	1,410,096.91	-24,580.21	0.08
Original Face:		Base	5,677,376.000	100.289024	1,434,677.12	98.570780	1,410,096.91	-24,580.21	0.08
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	4,100,800.820	100.415917	4,117,856.75	99.127170	4,065,007.80	-52,848.95	0.22
Original Face:		Base	8,516,065.000	100.415917	4,117,856.75	99.127170	4,065,007.80	-52,848.95	0.22
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
		Local	3,957,609.620	100.091021	3,961,211.89	96.849670	3,832,931.86	-128,280.03	0.21
Original Face:		Base	7,380,589.000	100.091021	3,961,211.89	96.849670	3,832,931.86	-128,280.03	0.21
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
		Local	3,704,971.610	101.433885	3,758,096.63	95.507430	3,538,523.17	-219,573.46	0.19
Original Face:		Base	5,677,376.000	101.433885	3,758,096.63	95.507430	3,538,523.17	-219,573.46	0.19
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
		Local	3,256,058.480	100.027028	3,256,938.52	96.641860	3,146,715.48	-110,223.04	0.17
Original Face:		Base	5,677,376.000	100.027028	3,256,938.52	96.641860	3,146,715.48	-110,223.04	0.17
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
		Local	8,140,146.770	100.838020	8,208,362.79	97.363300	7,925,515.52	-282,847.27	0.43
Original Face:		Base	14,193,441.000	100.838020	8,208,362.79	97.363300	7,925,515.52	-282,847.27	0.43
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	6,439,996.230	100.533166	6,474,332.11	98.579170	6,348,494.83	-125,837.28	0.35
Original Face:		Base	14,193,441.000	100.533166	6,474,332.11	98.579170	6,348,494.83	-125,837.28	0.35
3137B1EM0	FREDDIE MAC FHR 4191 AP					2.0	15 Mar 2043		
		Local	1,865,943.920	99.880307	1,863,710.52	98.206440	1,832,477.10	-31,233.42	0.10
Original Face:		Base	3,250,000.000	99.880307	1,863,710.52	98.206440	1,832,477.10	-31,233.42	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
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	3,624,624.360	100.600113	3,646,376.20	100.528660	3,643,786.30	-2,589.90	0.20
Original Face:		Base	5,677,376.000	100.600113	3,646,376.20	100.528660	3,643,786.30	-2,589.90	0.20
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	5,203,492.420	99.891847	5,197,864.67	96.291000	5,010,494.89	-187,369.78	0.27
Original Face:		Base	8,516,065.000	99.891847	5,197,864.67	96.291000	5,010,494.89	-187,369.78	0.27
3137BUFZ6	FREDDIE MAC FHR 4646 TB					3.5	15 Apr 2028		
		Local	8,169,548.600	103.759210	8,476,659.10	104.120560	8,506,179.75	29,520.65	0.46
Original Face:		Base	10,000,000.000	103.759210	8,476,659.10	104.120560	8,506,179.75	29,520.65	0.46
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.0	15 Oct 2040		
		Local	4,928,267.350	102.016657	5,027,653.60	102.465810	5,049,789.06	22,135.46	0.28
Original Face:		Base	5,000,000.000	102.016657	5,027,653.60	102.465810	5,049,789.06	22,135.46	0.28
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.0	01 Oct 2026		
		Local	204,332.670	104.051065	212,610.32	103.230026	210,932.67	-1,677.65	0.01
Original Face:		Base	495,228.000	104.051065	212,610.32	103.230026	210,932.67	-1,677.65	0.01
3138L33G8	FNMA POOL AM3498 FN 06/20 FIXED 2.01					2.01	01 Jun 2020		
		Local	1,000,000.000	102.073883	1,020,738.83	100.093621	1,000,936.21	-19,802.62	0.05
Original Face:		Base	1,000,000.000	102.073883	1,020,738.83	100.093621	1,000,936.21	-19,802.62	0.05
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	4,896,350.320	103.575059	5,071,397.75	101.501136	4,969,851.20	-101,546.55	0.27
Original Face:		Base	8,516,065.000	103.575059	5,071,397.75	101.501136	4,969,851.20	-101,546.55	0.27
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	1,114,067.910	101.438664	1,130,095.60	103.567190	1,153,808.83	23,713.23	0.06
Original Face:		Base	44,567,405.000	101.438664	1,130,095.60	103.567190	1,153,808.83	23,713.23	0.06
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.5	25 Jun 2027		
		Local	51,153.730	110.425007	56,486.51	111.311220	56,939.84	453.33	0.00
Original Face:		Base	1,000,000.000	110.425007	56,486.51	111.311220	56,939.84	453.33	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	1,028,889.240	106.420885	1,094,953.04	107.619430	1,107,284.74	12,331.70	0.06
Original Face:		Base	24,898,134.000	106.420885	1,094,953.04	107.619430	1,107,284.74	12,331.70	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
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	1,197,516.430	99.109075	1,186,847.46	101.990500	1,221,352.99	34,505.53	0.07
Original Face:		Base	5,677,376.000	99.109075	1,186,847.46	101.990500	1,221,352.99	34,505.53	0.07
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	723,082.900	105.790701	764,954.47	106.659700	771,238.05	6,283.58	0.04
Original Face:		Base	8,516,065.000	105.790701	764,954.47	106.659700	771,238.05	6,283.58	0.04
34531EAA4	FORD CREDIT AUTO OWNER TRUST FORDO 2017 A A1					0.84	15 Feb 2018		
		Local	2,538,558.880	100.000000	2,538,558.88	99.962330	2,537,602.60	-956.28	0.14
Original Face:		Base	5,000,000.000	100.000000	2,538,558.88	99.962330	2,537,602.60	-956.28	0.14
34531PAB7	FORD CREDIT AUTO OWNER TRUST FORDO 2016 A A2A					1.12	15 Dec 2018		
		Local	1,549,749.640	99.996848	1,549,700.79	100.011190	1,549,923.06	222.27	0.08
Original Face:		Base	4,250,000.000	99.996848	1,549,700.79	100.011190	1,549,923.06	222.27	0.08
34531PAC5	FORD CREDIT AUTO OWNER TRUST FORDO 2016 A A2B					1.39444	15 Dec 2018		
		Local	1,640,911.380	100.000000	1,640,911.38	100.056300	1,641,835.21	923.83	0.09
Original Face:		Base	4,500,000.000	100.000000	1,640,911.38	100.056300	1,641,835.21	923.83	0.09
345397XS7	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/19 VAR					2.73539	08 Jan 2019		
		Local	9,000,000.000	100.000000	9,000,000.00	101.748800	9,157,392.00	157,392.00	0.50
		Base		100.000000	9,000,000.00	101.748800	9,157,392.00	157,392.00	0.50
345397YE7	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/20 2.681					2.681	09 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.858500	5,042,925.00	42,925.00	0.28
		Base		100.000000	5,000,000.00	100.858500	5,042,925.00	42,925.00	0.28
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		Local	79,931.440	103.632063	82,834.60	103.458993	82,696.26	-138.34	0.00
Original Face:		Base	1,675,000.000	103.632063	82,834.60	103.458993	82,696.26	-138.34	0.00
36250QAC7	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2015 3 A2B					1.57278	20 Jun 2018		
		Local	2,474,694.420	100.000000	2,474,694.42	100.085900	2,476,820.18	2,125.76	0.14
Original Face:		Base	7,000,000.000	100.000000	2,474,694.42	100.085900	2,476,820.18	2,125.76	0.14
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					2.239	30 Apr 2018		
		Local	5,677,376.000	100.186662	5,687,973.48	100.860200	5,726,212.79	38,239.31	0.31
		Base		100.186662	5,687,973.48	100.860200	5,726,212.79	38,239.31	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
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	10,000,000.000	99.954110	9,995,410.96	99.703700	9,970,370.00	-25,040.96	0.54
		Base		99.954110	9,995,410.96	99.703700	9,970,370.00	-25,040.96	0.54
38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	3,147.430	100.125181	3,151.37	100.184640	3,153.24	1.87	0.00
Original Face:		Base	2,469,659.000	100.125181	3,151.37	100.184640	3,153.24	1.87	0.00
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.0	16 Nov 2039		
		Local	114,403.160	106.185424	121,479.48	107.094600	122,519.61	1,040.13	0.01
Original Face:		Base	877,500.000	106.185424	121,479.48	107.094600	122,519.61	1,040.13	0.01
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	14,173.540	101.896915	14,442.40	100.829690	14,291.14	-151.26	0.00
Original Face:		Base	400,000.000	101.896915	14,442.40	100.829690	14,291.14	-151.26	0.00
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	10,000,000.000	101.672379	10,167,237.90	100.243100	10,024,310.00	-142,927.90	0.55
Original Face:		Base	10,000,000.000	101.672379	10,167,237.90	100.243100	10,024,310.00	-142,927.90	0.55
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC					1.7185	16 May 2045		
		Local	2,442,950.430	98.734813	2,412,042.53	96.962420	2,368,743.86	-43,298.67	0.13
Original Face:		Base	3,000,000.000	98.734813	2,412,042.53	96.962420	2,368,743.86	-43,298.67	0.13
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	5,489,139.680	102.386211	5,620,122.11	98.437910	5,403,394.38	-216,727.73	0.30
Original Face:		Base	10,493,495.000	102.386211	5,620,122.11	98.437910	5,403,394.38	-216,727.73	0.30
39154TAG3	GREAT AMERICA LEASING RECEIVAB GALC 2017 1 A1 144A					1.0	20 Feb 2018		
		Local	11,879,184.990	100.000000	11,879,184.99	100.000650	11,879,262.20	77.21	0.65
Original Face:		Base	15,500,000.000	100.000000	11,879,184.99	100.000650	11,879,262.20	77.21	0.65
44931PAA4	HYUNDAI AUTO RECEIVABLES TRUST HART 2017 A A1					1.1	16 Apr 2018		
		Local	14,830,582.310	100.000000	14,830,582.31	99.990320	14,829,146.71	-1,435.60	0.81
Original Face:		Base	20,000,000.000	100.000000	14,830,582.31	99.990320	14,829,146.71	-1,435.60	0.81
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	99.265500	19,853,100.00	-146,900.00	1.08
		Base		100.000000	20,000,000.00	99.265500	19,853,100.00	-146,900.00	1.08

& 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
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					1.40372	12 Feb 2019		
		Local	1,987,082.000	100.000000	1,987,082.00	100.536400	1,997,740.71	10,658.71	0.11
		Base		100.000000	1,987,082.00	100.536400	1,997,740.71	10,658.71	0.11
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		Local	15,000,000.000	99.974145	14,996,121.81	100.473800	15,071,070.00	74,948.19	0.82
		Base		99.974145	14,996,121.81	100.473800	15,071,070.00	74,948.19	0.82
459200JP7	IBM CORP SR UNSECURED 01/20 VAR					1.40039	27 Jan 2020		
		Local	30,000,000.000	100.000000	30,000,000.00	100.385700	30,115,710.00	115,710.00	1.64
		Base		100.000000	30,000,000.00	100.385700	30,115,710.00	115,710.00	1.64
46625HJF8	JPMORGAN CHASE + CO SR UNSECURED 01/18 VAR					2.05622	25 Jan 2018		
		Local	4,610,030.000	100.050769	4,612,370.45	100.558600	4,635,781.63	23,411.18	0.25
		Base		100.050769	4,612,370.45	100.558600	4,635,781.63	23,411.18	0.25
478160BG8	JOHNSON + JOHNSON SR UNSECURED 12/18 1.65					1.65	05 Dec 2018		
		Local	10,000,000.000	101.044518	10,104,451.81	100.523800	10,052,380.00	-52,071.81	0.55
		Base		101.044518	10,104,451.81	100.523800	10,052,380.00	-52,071.81	0.55
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,974,164.000	99.985505	3,973,587.95	100.072900	3,977,061.17	3,473.22	0.22
		Base		99.985505	3,973,587.95	100.072900	3,977,061.17	3,473.22	0.22
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	2,838,688.000	99.927508	2,836,630.17	100.059000	2,840,362.83	3,732.66	0.16
		Base		99.927508	2,836,630.17	100.059000	2,840,362.83	3,732.66	0.16
63254AAT5	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/20 2.25					2.25	10 Jan 2020		
		Local	10,000,000.000	99.991912	9,999,191.23	100.402400	10,040,240.00	41,048.77	0.55
		Base		99.991912	9,999,191.23	100.402400	10,040,240.00	41,048.77	0.55
63534PAH0	PNC BANK NA SUBORDINATED 06/17 VAR					1.47167	07 Jun 2017		
		Local	10,645,081.000	99.980992	10,643,057.53	99.980992	10,643,057.53	0.00	0.58
		Base		99.980992	10,643,057.53	99.980992	10,643,057.53	0.00	0.58
637432KT1	NATIONAL RURAL UTIL COOP COLLATERAL T 02/18 5.45					5.45	01 Feb 2018		
		Local	10,000,000.000	103.056460	10,305,645.99	103.028900	10,302,890.00	-2,755.99	0.56
		Base		103.056460	10,305,645.99	103.028900	10,302,890.00	-2,755.99	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
64952WCE1	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 04/21 2					2.0	13 Apr 2021		
		Local	3,000,000.000	99.883833	2,996,514.99	98.922400	2,967,672.00	-28,842.99	0.16
		Base		99.883833	2,996,514.99	98.922400	2,967,672.00	-28,842.99	0.16
654740AN9	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55					2.55	08 Mar 2021		
		Local	10,000,000.000	99.906714	9,990,671.39	100.428400	10,042,840.00	52,168.61	0.55
		Base		99.906714	9,990,671.39	100.428400	10,042,840.00	52,168.61	0.55
717081DF7	PFIZER INC SR UNSECURED 06/18 VAR					1.43122	15 Jun 2018		
		Local	5,677,376.000	100.000000	5,677,376.00	100.364100	5,698,047.33	20,671.33	0.31
		Base		100.000000	5,677,376.00	100.364100	5,698,047.33	20,671.33	0.31
78008SWK8	ROYAL BANK OF CANADA SR UNSECURED 04/18 VAR					1.539	30 Apr 2018		
		Local	11,354,753.000	99.925775	11,346,324.92	99.661900	11,316,362.58	-29,962.34	0.62
		Base		99.925775	11,346,324.92	99.661900	11,316,362.58	-29,962.34	0.62
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					1.69056	25 Jan 2029		
		Local	1,363,691.130	100.000000	1,363,691.13	99.245500	1,353,402.08	-10,289.05	0.07
	Original Face:	Base	2,838,688.000	100.000000	1,363,691.13	99.245500	1,353,402.08	-10,289.05	0.07
81379JAA9	SECURITIZED TERM AUTO RECEIVAB SSTRT 2017 1A A1 144A					0.88	26 Feb 2018		
		Local	6,873,263.540	100.000000	6,873,263.54	99.954460	6,870,133.46	-3,130.08	0.38
	Original Face:	Base	13,000,000.000	100.000000	6,873,263.54	99.954460	6,870,133.46	-3,130.08	0.38
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	2,838,688.000	99.995021	2,838,546.66	100.013200	2,839,062.71	516.05	0.16
		Base		99.995021	2,838,546.66	100.013200	2,839,062.71	516.05	0.16
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					1.289	30 Oct 2017		
		Local	2,838,688.000	99.944342	2,837,108.05	100.044000	2,839,937.02	2,828.97	0.16
		Base		99.944342	2,837,108.05	100.044000	2,839,937.02	2,828.97	0.16
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	100.068800	11,362,565.07	7,812.07	0.62
		Base		100.000000	11,354,753.00	100.068800	11,362,565.07	7,812.07	0.62
89236TDM4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 1.7					1.7	09 Jan 2019		
		Local	10,000,000.000	99.970370	9,997,036.99	100.133400	10,013,340.00	16,303.01	0.55
		Base		99.970370	9,997,036.99	100.133400	10,013,340.00	16,303.01	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
912828K25	US TREASURY N/B 04/18 0.75					0.75	15 Apr 2018		
		Local	5,000,000.000	99.770696	4,988,534.82	99.640600	4,982,030.00	-6,504.82	0.27
		Base		99.770696	4,988,534.82	99.640600	4,982,030.00	-6,504.82	0.27
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		Local	5,000,000.000	99.301914	4,965,095.71	98.027300	4,901,365.00	-63,730.71	0.27
		Base		99.301914	4,965,095.71	98.027300	4,901,365.00	-63,730.71	0.27
912828T75	US TREASURY FRN 10/18 VAR					0.9917032	31 Oct 2018		
		Local	10,000,000.000	99.988651	9,998,865.06	100.211100	10,021,110.00	22,244.94	0.55
		Base		99.988651	9,998,865.06	100.211100	10,021,110.00	22,244.94	0.55
912828T83	US TREASURY N/B 10/18 0.75					0.75	31 Oct 2018		
		Local	5,000,000.000	99.438276	4,971,913.79	99.308600	4,965,430.00	-6,483.79	0.27
		Base		99.438276	4,971,913.79	99.308600	4,965,430.00	-6,483.79	0.27
912828TB6	US TREASURY N/B 06/17 0.75					0.75	30 Jun 2017		
		Local	10,000,000.000	100.017538	10,001,753.83	100.017538	10,001,753.83	0.00	0.55
		Base		100.017538	10,001,753.83	100.017538	10,001,753.83	0.00	0.55
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		Local	2,838,688.000	99.750935	2,831,617.83	99.484400	2,824,051.72	-7,566.11	0.15
		Base		99.750935	2,831,617.83	99.484400	2,824,051.72	-7,566.11	0.15
912828VK3	US TREASURY N/B 06/18 1.375					1.375	30 Jun 2018		
		Local	10,000,000.000	100.270258	10,027,025.80	100.238300	10,023,830.00	-3,195.80	0.55
		Base		100.270258	10,027,025.80	100.238300	10,023,830.00	-3,195.80	0.55
928670AP3	VOLKSWAGEN INTL FIN NV COMPANY GUAR 144A 11/17 1.6					1.6	20 Nov 2017		
		Local	4,000,000.000	99.698591	3,987,943.65	99.925000	3,997,000.00	9,056.35	0.22
		Base		99.698591	3,987,943.65	99.925000	3,997,000.00	9,056.35	0.22
92887KAA8	VOLVO FINANCIAL EQUIPMENT LLC VFET 2017 1A A1 144A					0.9	15 Mar 2018		
		Local	15,168,013.940	100.000000	15,168,013.94	100.000460	15,168,083.71	69.77	0.83
Original Face:		Base	20,000,000.000	100.000000	15,168,013.94	100.000460	15,168,083.71	69.77	0.83
92976WBH8	WACHOVIA CORP COMPANY GUAR 02/18 5.75					5.75	01 Feb 2018		
		Local	5,677,376.000	103.026364	5,849,194.07	102.995800	5,847,458.83	-1,735.24	0.32
		Base		103.026364	5,849,194.07	102.995800	5,847,458.83	-1,735.24	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
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	100.570000	4,022,800.00	22,800.00	0.22
		Base		100.000000	4,000,000.00	100.570000	4,022,800.00	22,800.00	0.22
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					1.78317	23 Apr 2018		
		Local	5,677,376.000	100.000000	5,677,376.00	100.434600	5,702,049.88	24,673.88	0.31
		Base		100.000000	5,677,376.00	100.434600	5,702,049.88	24,673.88	0.31
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	99.946700	4,539,480.17	-2,420.83	0.25
		Base		100.000000	4,541,901.00	99.946700	4,539,480.17	-2,420.83	0.25
94988J5G8	WELLS FARGO BANK NA SR UNSECURED 12/19 2.15					2.15	06 Dec 2019		
		Local	5,000,000.000	99.880181	4,994,009.06	100.432200	5,021,610.00	27,600.94	0.27
		Base		99.880181	4,994,009.06	100.432200	5,021,610.00	27,600.94	0.27
96328DAS3	WHEELS SPV LLC WHLS 2016 1A A1 144A					0.85	20 Aug 2017		
		Local	2,365,590.850	100.000000	2,365,590.85	99.985710	2,365,252.81	-338.04	0.13
Original Face:		Base	20,000,000.000	100.000000	2,365,590.85	99.985710	2,365,252.81	-338.04	0.13
98160YAC9	WORLD OMNI AUTO RECEIVABLES TR WOART 2015 B A2B					1.39389	15 Jul 2019		
		Local	3,351,960.000	100.000000	3,351,960.00	100.059100	3,353,941.01	1,981.01	0.18
Original Face:		Base	12,000,000.000	100.000000	3,351,960.00	100.059100	3,353,941.01	1,981.01	0.18
US DOLLAR Total									
		Local	807,901,972.300		810,429,093.76		807,600,248.32	-2,828,845.44	44.11
Original Face:		Base	543,965,820.000		810,429,093.76		807,600,248.32	-2,828,845.44	44.11
FIXED INCOME Total									
		Base	807,901,972.300		810,429,093.76		807,600,248.32	-2,828,845.44	44.11
Original Face:			543,965,820.000						

& 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: *April 30, 2017* *View Date:* *May 9, 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									
		1,832,256,151.660	Base		1,833,790,633.71		1,830,989,792.44	-2,800,841.27	100.00
Original Face:		543,965,820.000							

& 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	-47,484.170	1.000000	-47,484.17	1.000000	-47,484.17	0.00	0.05
		Base		1.000000	-47,484.17	1.000000	-47,484.17	0.00	0.05
US DOLLAR Total									
		Local	-47,484.170		-47,484.17		-47,484.17	0.00	0.05
		Base			-47,484.17		-47,484.17	0.00	0.05
CASH Total									
		Base	-47,484.170		-47,484.17		-47,484.17	0.00	0.05
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					1.036892	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	99.995376	999,953.76	99.995376	999,953.76	0.00	0.96
		Base		99.995376	999,953.76	99.995376	999,953.76	0.00	0.96
3135G0N58	FANNIE MAE NOTES 08/19 1.2					1.2	16 Aug 2019		
		Local	3,000,000.000	99.950315	2,998,509.45	99.292000	2,978,760.00	-19,749.45	2.87
		Base		99.950315	2,998,509.45	99.292000	2,978,760.00	-19,749.45	2.87
3135G0P23	FANNIE MAE NOTES 08/19 1.25					1.25	23 Aug 2019		
		Local	2,000,000.000	99.988364	1,999,767.28	99.460200	1,989,204.00	-10,563.28	1.91
		Base		99.988364	1,999,767.28	99.460200	1,989,204.00	-10,563.28	1.91
459200HX2	IBM CORP SR UNSECURED 11/21 VAR					1.61372	06 Nov 2021		
		Local	1,000,000.000	100.281617	1,002,816.17	100.753400	1,007,534.00	4,717.83	0.97
		Base		100.281617	1,002,816.17	100.753400	1,007,534.00	4,717.83	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
78009NA48	ROYAL BK OF CANADA BBA LIBOR USD 3 MONTH					1.85622	22 Mar 2018		
		Local	550,000.000	100.157395	550,865.67	100.149000	550,819.50	-46.17	0.53
		Base		100.157395	550,865.67	100.149000	550,819.50	-46.17	0.53
86958JJG5	SVENSKA HANDLSBNKN A					1.439	12 Feb 2019		
		Local	1,500,000.000	100.000000	1,500,000.00	99.965000	1,499,475.00	-525.00	1.44
		Base		100.000000	1,500,000.00	99.965000	1,499,475.00	-525.00	1.44
US DOLLAR Total									
		Local	9,199,306.450		9,201,218.79		9,175,127.36	-26,091.43	8.82
		Base			9,201,218.79		9,175,127.36	-26,091.43	8.82
CASH EQUIVALENT Total									
		Base	9,199,306.450		9,201,218.79		9,175,127.36	-26,091.43	8.82
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	99.999013	539,994.67	100.009240	540,049.90	55.23	0.52
Original Face:		Base	540,000.000	99.999013	539,994.67	100.009240	540,049.90	55.23	0.52
02582JGU8	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 3 A					1.49	15 Apr 2020		
		Local	325,000.000	99.997905	324,993.19	100.068230	325,221.75	228.56	0.31
Original Face:		Base	325,000.000	99.997905	324,993.19	100.068230	325,221.75	228.56	0.31
02582JGW4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 4 A					1.43	15 Jun 2020		
		Local	485,000.000	99.995546	484,978.40	100.049080	485,238.04	259.64	0.47
Original Face:		Base	485,000.000	99.995546	484,978.40	100.049080	485,238.04	259.64	0.47
0258M0EA3	AMERICAN EXPRESS CREDIT SR UNSECURED 11/18 VAR					1.81372	05 Nov 2018		
		Local	1,105,000.000	100.071110	1,105,785.76	100.653700	1,112,223.39	6,437.63	1.07
		Base		100.071110	1,105,785.76	100.653700	1,112,223.39	6,437.63	1.07
02665WBE0	AMERICAN HONDA FINANCE SR UNSECURED 07/19 1.2					1.2	12 Jul 2019		
		Local	475,000.000	99.926758	474,652.10	98.745300	469,040.18	-5,611.92	0.45
		Base		99.926758	474,652.10	98.745300	469,040.18	-5,611.92	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
037833AJ9	APPLE INC SR UNSECURED 05/18 1					1.0	03 May 2018		
		Local	1,400,000.000	99.635643	1,394,899.00	99.752000	1,396,528.00	1,629.00	1.34
		Base		99.635643	1,394,899.00	99.752000	1,396,528.00	1,629.00	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	100.299400	1,002,994.00	2,994.00	0.96
		Base		100.000000	1,000,000.00	100.299400	1,002,994.00	2,994.00	0.96
05522RCU0	BANK OF AMERICA CREDIT CARD TR BACCT 2015 A2 A					1.36	15 Sep 2020		
		Local	650,000.000	99.992475	649,951.09	99.922760	649,497.94	-453.15	0.62
Original Face:		Base	650,000.000	99.992475	649,951.09	99.922760	649,497.94	-453.15	0.62
05582QAD9	BMW VEHICLE OWNER TRUST BMWOT 2016 A A3					1.16	25 Nov 2020		
		Local	1,185,000.000	99.285787	1,176,536.58	99.236560	1,175,953.24	-583.34	1.13
Original Face:		Base	1,185,000.000	99.285787	1,176,536.58	99.236560	1,175,953.24	-583.34	1.13
06050TLY6	BANK OF AMERICA NA SR UNSECURED 03/18 1.65					1.65	26 Mar 2018		
		Local	1,290,000.000	100.005081	1,290,065.55	100.168800	1,292,177.52	2,111.97	1.24
		Base		100.005081	1,290,065.55	100.168800	1,292,177.52	2,111.97	1.24
06406HCM9	BANK OF NEW YORK MELLON SR UNSECURED 08/18 VAR					1.594	01 Aug 2018		
		Local	1,150,000.000	100.011388	1,150,130.96	100.607000	1,156,980.50	6,849.54	1.11
		Base		100.011388	1,150,130.96	100.607000	1,156,980.50	6,849.54	1.11
06406HDC0	BANK OF NY MELLON CORP SR UNSECURED 05/18 VAR					1.43011	22 May 2018		
		Local	1,000,000.000	99.870729	998,707.29	100.287300	1,002,873.00	4,165.71	0.96
		Base		99.870729	998,707.29	100.287300	1,002,873.00	4,165.71	0.96
07330NAK1	BRANCH BANKING + TRUST SR UNSECURED 10/17 1.35					1.35	01 Oct 2017		
		Local	600,000.000	100.075893	600,455.36	99.979000	599,874.00	-581.36	0.58
		Base		100.075893	600,455.36	99.979000	599,874.00	-581.36	0.58
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR					1.60844	15 Jan 2020		
		Local	1,850,000.000	100.000000	1,850,000.00	100.197100	1,853,646.35	3,646.35	1.78
		Base		100.000000	1,850,000.00	100.197100	1,853,646.35	3,646.35	1.78
084664CG4	BERKSHIRE HATHAWAY FIN COMPANY GUAR 03/19 1.7					1.7	15 Mar 2019		
		Local	590,000.000	99.952595	589,720.31	100.243200	591,434.88	1,714.57	0.57
		Base		99.952595	589,720.31	100.243200	591,434.88	1,714.57	0.57

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
084664CH2	BERKSHIRE HATHAWAY FIN COMPANY GUAR 03/19 VAR					1.82122	15 Mar 2019		
		Local	1,100,000.000	100.572804	1,106,300.84	101.102300	1,112,125.30	5,824.46	1.07
		Base		100.572804	1,106,300.84	101.102300	1,112,125.30	5,824.46	1.07
09658UAC3	BMW VEHICLE OWNER TRUST BMWOT 2014 A A3					0.97	26 Nov 2018		
		Local	280,303.710	100.007531	280,324.82	99.966260	280,209.14	-115.68	0.27
Original Face:		Base	1,390,000.000	100.007531	280,324.82	99.966260	280,209.14	-115.68	0.27
12592WAC2	CNH EQUIPMENT TRUST CNH 2015 A A3					1.3	15 Apr 2020		
		Local	860,960.470	99.953340	860,558.75	99.927980	860,340.41	-218.34	0.83
Original Face:		Base	1,250,000.000	99.953340	860,558.75	99.927980	860,340.41	-218.34	0.83
12594BAD4	CNH EQUIPMENT TRUST CNH 2016 A A3					1.48	15 Apr 2021		
		Local	290,000.000	99.980755	289,944.19	99.743340	289,255.69	-688.50	0.28
Original Face:		Base	290,000.000	99.980755	289,944.19	99.743340	289,255.69	-688.50	0.28
12594DAD0	CNH EQUIPMENT TRUST CNH 2016 B A3					1.63	15 Aug 2021		
		Local	260,000.000	99.979350	259,946.31	99.801480	259,483.85	-462.46	0.25
Original Face:		Base	260,000.000	99.979350	259,946.31	99.801480	259,483.85	-462.46	0.25
12623PAC0	CNH EQUIPMENT TRUST CNH 2014 B A3					0.91	15 May 2019		
		Local	136,492.350	99.981757	136,467.45	99.966400	136,446.49	-20.96	0.13
Original Face:		Base	1,210,000.000	99.981757	136,467.45	99.966400	136,446.49	-20.96	0.13
12632XAC2	CNH EQUIPMENT TRUST CNH 2014 C A3					1.05	15 Nov 2019		
		Local	749,797.840	99.854956	748,710.30	99.875510	748,864.42	154.12	0.72
Original Face:		Base	1,500,000.000	99.854956	748,710.30	99.875510	748,864.42	154.12	0.72
12635YAD5	CNH EQUIPMENT TRUST CNH 2016 C A3					1.44	15 Dec 2021		
		Local	190,000.000	99.982205	189,966.19	99.248230	188,571.64	-1,394.55	0.18
Original Face:		Base	190,000.000	99.982205	189,966.19	99.248230	188,571.64	-1,394.55	0.18
14041NEU1	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A1 A1					1.39	15 Jan 2021		
		Local	1,000,000.000	100.333487	1,003,334.87	99.962870	999,628.70	-3,706.17	0.96
Original Face:		Base	1,000,000.000	100.333487	1,003,334.87	99.962870	999,628.70	-3,706.17	0.96
14041NFH9	CAPITAL ONE MULTI ASSET EXECUT COMET 2016 A6 A6					1.82	15 Sep 2022		
		Local	935,000.000	99.986537	934,874.12	100.146640	936,371.08	1,496.96	0.90
Original Face:		Base	935,000.000	99.986537	934,874.12	100.146640	936,371.08	1,496.96	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
14041NFK2	CAPITAL ONE MULTI ASSET EXECUT COMET 2017 A1 A1					2.0	17 Jan 2023		
		Local	500,000.000	99.978402	499,892.01	100.496240	502,481.20	2,589.19	0.48
Original Face:		Base	500,000.000	99.978402	499,892.01	100.496240	502,481.20	2,589.19	0.48
14912L6L0	CATERPILLAR FINANCIAL SE SR UNSECURED 06/18 1.7					1.7	16 Jun 2018		
		Local	665,000.000	99.996624	664,977.55	100.167400	666,113.21	1,135.66	0.64
		Base		99.996624	664,977.55	100.167400	666,113.21	1,135.66	0.64
14912L6M8	CATERPILLAR FINL SERVICE SR UNSECURED 11/18 1.8					1.8	13 Nov 2018		
		Local	1,300,000.000	100.194149	1,302,523.94	100.200000	1,302,600.00	76.06	1.25
		Base		100.194149	1,302,523.94	100.200000	1,302,600.00	76.06	1.25
166764AA8	CHEVRON CORP SR UNSECURED 12/17 1.104					1.104	05 Dec 2017		
		Local	1,000,000.000	100.036514	1,000,365.14	99.878800	998,788.00	-1,577.14	0.96
		Base		100.036514	1,000,365.14	99.878800	998,788.00	-1,577.14	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	100.007200	370,026.64	26.64	0.36
		Base		100.000000	370,000.00	100.007200	370,026.64	26.64	0.36
166764BH2	CHEVRON CORP SR UNSECURED 05/19 1.561					1.561	16 May 2019		
		Local	1,100,000.000	100.000000	1,100,000.00	99.894100	1,098,835.10	-1,164.90	1.06
		Base		100.000000	1,100,000.00	99.894100	1,098,835.10	-1,164.90	1.06
17275RAY8	CISCO SYSTEMS INC SR UNSECURED 06/18 VAR					1.44122	15 Jun 2018		
		Local	1,400,000.000	100.000000	1,400,000.00	100.321200	1,404,496.80	4,496.80	1.35
		Base		100.000000	1,400,000.00	100.321200	1,404,496.80	4,496.80	1.35
172967LE9	CITIGROUP INC SR UNSECURED 01/20 VAR					1.94539	10 Jan 2020		
		Local	710,000.000	100.000000	710,000.00	100.441200	713,132.52	3,132.52	0.69
		Base		100.000000	710,000.00	100.441200	713,132.52	3,132.52	0.69
17401QAC5	CITIZENS BANK NA/RI SR UNSECURED 12/18 2.3					2.3	03 Dec 2018		
		Local	590,000.000	99.932805	589,603.55	100.438700	592,588.33	2,984.78	0.57
		Base		99.932805	589,603.55	100.438700	592,588.33	2,984.78	0.57
17401QAH4	CITIZENS BANK NA/RI SR UNSECURED 03/20 VAR					1.604	02 Mar 2020		
		Local	560,000.000	100.000000	560,000.00	100.137500	560,770.00	770.00	0.54
		Base		100.000000	560,000.00	100.137500	560,770.00	770.00	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
191216BV1	COCA COLA CO/THE SR UNSECURED 05/19 1.375					1.375	30 May 2019		
		Local	660,000.000	99.951435	659,679.47	99.640700	657,628.62	-2,050.85	0.63
		Base		99.951435	659,679.47	99.640700	657,628.62	-2,050.85	0.63
19416QEF3	COLGATE PALMOLIVE CO SR UNSECURED 03/19 1.75					1.75	15 Mar 2019		
		Local	440,000.000	100.306652	441,349.27	100.371800	441,635.92	286.65	0.42
		Base		100.306652	441,349.27	100.371800	441,635.92	286.65	0.42
235851AN2	DANAHER CORP SR UNSECURED 09/18 1.65					1.65	15 Sep 2018		
		Local	710,000.000	99.938624	709,564.23	100.185200	711,314.92	1,750.69	0.68
		Base		99.938624	709,564.23	100.185200	711,314.92	1,750.69	0.68
254683BV6	DISCOVER CARD EXECUTION NOTE T DCENT 2016 A4 A4					1.39	15 Mar 2022		
		Local	2,120,000.000	99.992345	2,119,837.72	99.159320	2,102,177.58	-17,660.14	2.02
	Original Face:	Base	2,120,000.000	99.992345	2,119,837.72	99.159320	2,102,177.58	-17,660.14	2.02
25468PDC7	WALT DISNEY COMPANY/THE SR UNSECURED 05/19 VAR					1.364	30 May 2019		
		Local	1,100,000.000	99.971013	1,099,681.14	100.498300	1,105,481.30	5,800.16	1.06
		Base		99.971013	1,099,681.14	100.498300	1,105,481.30	5,800.16	1.06
25468PDH6	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 1.65					1.65	08 Jan 2019		
		Local	305,000.000	99.924564	304,769.92	100.193500	305,590.18	820.26	0.29
		Base		99.924564	304,769.92	100.193500	305,590.18	820.26	0.29
29736RAL4	ESTEE LAUDER CO INC SR UNSECURED 02/20 1.8					1.8	07 Feb 2020		
		Local	305,000.000	99.987036	304,960.46	100.286100	305,872.61	912.15	0.29
		Base		99.987036	304,960.46	100.286100	305,872.61	912.15	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	100.515300	1,206,183.60	2,451.60	1.16
		Base		100.311000	1,203,732.00	100.515300	1,206,183.60	2,451.60	1.16
30231GAL6	EXXON MOBIL CORPORATION SR UNSECURED 03/18 1.305					1.305	06 Mar 2018		
		Local	1,000,000.000	99.945900	999,459.00	99.993700	999,937.00	478.00	0.96
		Base		99.945900	999,459.00	99.993700	999,937.00	478.00	0.96
3128MDND1	FED HM LN PC POOL G14688 FG 03/23 FIXED 2					2.0	01 Mar 2023		
		Local	545,405.520	101.584823	554,049.23	100.363123	547,386.01	-6,663.22	0.53
	Original Face:	Base	1,419,000.000	101.584823	554,049.23	100.363123	547,386.01	-6,663.22	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
3134G9Q75	FREDDIE MAC NOTES 07/19 1.25					1.25	26 Jul 2019		
		2,800,000.000	Local	99.897000	2,797,116.00	99.313800	2,780,786.40	-16,329.60	2.67
			Base	99.897000	2,797,116.00	99.313800	2,780,786.40	-16,329.60	2.67
3134GABN3	FREDDIE MAC NOTES 08/19 1.3					1.3	23 Aug 2019		
		1,100,000.000	Local	100.000000	1,100,000.00	99.371800	1,093,089.80	-6,910.20	1.05
			Base	100.000000	1,100,000.00	99.371800	1,093,089.80	-6,910.20	1.05
3136A5KR6	FANNIE MAE FNR 2012 31 AD					1.75	25 Oct 2022		
		235,816.130	Local	100.913775	237,970.96	99.953530	235,706.55	-2,264.41	0.23
Original Face:		1,000,000.000	Base	100.913775	237,970.96	99.953530	235,706.55	-2,264.41	0.23
3137A4WA1	FREDDIE MAC FHR 3775 LH					2.25	15 Dec 2020		
		105,344.020	Local	101.298384	106,711.79	100.691480	106,072.45	-639.34	0.10
Original Face:		1,000,000.000	Base	101.298384	106,711.79	100.691480	106,072.45	-639.34	0.10
3138NYD28	FNMA POOL AR1920 FN 01/23 FIXED 2.5					2.5	01 Jan 2023		
		231,621.960	Local	101.666103	235,481.02	101.981552	236,211.67	730.65	0.23
Original Face:		485,000.000	Base	101.666103	235,481.02	101.981552	236,211.67	730.65	0.23
31394DZR4	FANNIE MAE FNR 2005 48 MD					5.0	25 Apr 2034		
		21,356.550	Local	103.474297	22,098.54	100.733370	21,513.17	-585.37	0.02
Original Face:		281,000.000	Base	103.474297	22,098.54	100.733370	21,513.17	-585.37	0.02
31398VAH9	FREDDIE MAC FHR 3649 HB					2.0	15 Nov 2018		
		19,779.230	Local	100.506086	19,879.33	100.101330	19,799.27	-80.06	0.02
Original Face:		550,000.000	Base	100.506086	19,879.33	100.101330	19,799.27	-80.06	0.02
31418AS90	FNMA POOL MA1443 FN 05/23 FIXED 2					2.0	01 May 2023		
		2,143,306.450	Local	101.368280	2,172,632.89	100.423458	2,152,382.45	-20,250.44	2.07
Original Face:		5,000,000.000	Base	101.368280	2,172,632.89	100.423458	2,152,382.45	-20,250.44	2.07
31677QBA6	FIFTH THIRD BANK SR UNSECURED 06/17 1.35					1.35	01 Jun 2017		
		1,200,000.000	Local	99.999999	1,199,999.99	99.999999	1,199,999.99	0.00	1.15
			Base	99.999999	1,199,999.99	99.999999	1,199,999.99	0.00	1.15
31677QBJ7	FIFTH THIRD BANK SR UNSECURED 09/19 VAR					1.74289	27 Sep 2019		
		360,000.000	Local	100.000000	360,000.00	100.023200	360,083.52	83.52	0.35
			Base	100.000000	360,000.00	100.023200	360,083.52	83.52	0.35

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31679MAD8	FIFTH THIRD AUTO TRUST FITAT 2014 3 A3					0.96	15 Mar 2019		
		Local	152,244.890	99.999415	152,244.00	99.918140	152,120.26	-123.74	0.15
Original Face:		Base	500,000.000	99.999415	152,244.00	99.918140	152,120.26	-123.74	0.15
34530VAD1	FORD CREDIT AUTO OWNER TRUST FORDO 2015 B A3					1.16	15 Nov 2019		
		Local	773,036.290	100.000000	773,036.29	99.903290	772,288.69	-747.60	0.74
Original Face:		Base	1,050,000.000	100.000000	773,036.29	99.903290	772,288.69	-747.60	0.74
34530YAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2015 C A3					1.41	15 Feb 2020		
		Local	995,000.000	99.987648	994,877.10	100.020400	995,202.98	325.88	0.96
Original Face:		Base	995,000.000	99.987648	994,877.10	100.020400	995,202.98	325.88	0.96
36962G6L3	GENERAL ELECTRIC CO SR UNSECURED 12/17 VAR					1.60167	07 Dec 2017		
		Local	500,000.000	100.159108	500,795.54	100.000900	500,004.50	-791.04	0.48
		Base		100.159108	500,795.54	100.000900	500,004.50	-791.04	0.48
36966THX3	GENERAL ELECTRIC CO SR UNSECURED 04/20 VAR					1.95844	15 Apr 2020		
		Local	750,000.000	100.064520	750,483.90	101.679500	762,596.25	12,112.35	0.73
		Base		100.064520	750,483.90	101.679500	762,596.25	12,112.35	0.73
375558BE2	GILEAD SCIENCES INC SR UNSECURED 09/18 1.85					1.85	04 Sep 2018		
		Local	1,000,000.000	100.050088	1,000,500.88	100.289000	1,002,890.00	2,389.12	0.96
		Base		100.050088	1,000,500.88	100.289000	1,002,890.00	2,389.12	0.96
38377XPJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 115 PD					2.0	20 Oct 2038		
		Local	244,065.530	101.477718	247,672.13	100.390040	245,017.48	-2,654.65	0.24
Original Face:		Base	2,750,000.000	101.477718	247,672.13	100.390040	245,017.48	-2,654.65	0.24
40428HPW6	HSBC USA INC SR UNSECURED 08/18 VAR					1.804	07 Aug 2018		
		Local	680,000.000	100.000000	680,000.00	100.509800	683,466.64	3,466.64	0.66
		Base		100.000000	680,000.00	100.509800	683,466.64	3,466.64	0.66
40434CAA3	HSBC USA INC SR UNSECURED 06/17 1.3					1.3	23 Jun 2017		
		Local	630,000.000	99.992649	629,953.69	99.992649	629,953.69	0.00	0.61
		Base		99.992649	629,953.69	99.992649	629,953.69	0.00	0.61
43813NAC0	HONDA AUTO RECEIVABLES OWNER T HAROT 2015 2 A3					1.04	21 Feb 2019		
		Local	495,192.030	99.857445	494,486.11	99.854190	494,469.99	-16.12	0.48
Original Face:		Base	800,000.000	99.857445	494,486.11	99.854190	494,469.99	-16.12	0.48

& 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
43814GAC4	HONDA AUTO RECEIVABLES OWNER T HAROT 2014 2 A3					0.77	19 Mar 2018		
		Local	40,848.040	99.996597	40,846.65	99.940690	40,823.81	-22.84	0.04
Original Face:		Base	440,000.000	99.996597	40,846.65	99.940690	40,823.81	-22.84	0.04
43814QAC2	HONDA AUTO RECEIVABLES OWNER T HAROT 2016 2 A3					1.39	15 Apr 2020		
		Local	435,000.000	99.998646	434,994.11	99.858450	434,384.26	-609.85	0.42
Original Face:		Base	435,000.000	99.998646	434,994.11	99.858450	434,384.26	-609.85	0.42
438516BJ4	HONEYWELL INTERNATIONAL SR UNSECURED 10/19 1.4					1.4	30 Oct 2019		
		Local	1,500,000.000	99.934143	1,499,012.14	99.275700	1,489,135.50	-9,876.64	1.43
		Base		99.934143	1,499,012.14	99.275700	1,489,135.50	-9,876.64	1.43
446438RL9	HUNTINGTON NATIONAL BANK SR UNSECURED 02/18 1.7					1.7	26 Feb 2018		
		Local	1,000,000.000	99.964507	999,645.07	100.042300	1,000,423.00	777.93	0.96
		Base		99.964507	999,645.07	100.042300	1,000,423.00	777.93	0.96
446438RV7	HUNTINGTON NATIONAL BANK SR UNSECURED 03/20 VAR					1.619	10 Mar 2020		
		Local	1,000,000.000	100.000000	1,000,000.00	100.047500	1,000,475.00	475.00	0.96
		Base		100.000000	1,000,000.00	100.047500	1,000,475.00	475.00	0.96
44890WAC4	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 A A3					1.05	15 Apr 2019		
		Local	218,767.800	99.996261	218,759.62	99.893370	218,534.53	-225.09	0.21
Original Face:		Base	460,000.000	99.996261	218,759.62	99.893370	218,534.53	-225.09	0.21
44890YAD8	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 B A3					1.12	15 Nov 2019		
		Local	456,243.630	99.994356	456,217.88	99.814670	455,398.07	-819.81	0.44
Original Face:		Base	565,000.000	99.994356	456,217.88	99.814670	455,398.07	-819.81	0.44
44918LAB8	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 C A2A					0.99	15 Nov 2018		
		Local	228,772.700	99.945623	228,648.30	99.930950	228,614.73	-33.57	0.22
Original Face:		Base	950,000.000	99.945623	228,648.30	99.930950	228,614.73	-33.57	0.22
44918LAD4	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 C A3					1.46	18 Feb 2020		
		Local	395,000.000	99.988433	394,954.31	99.971540	394,887.58	-66.73	0.38
Original Face:		Base	395,000.000	99.988433	394,954.31	99.971540	394,887.58	-66.73	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	99.983230	899,849.07	130.32	0.87
Original Face:		Base	900,000.000	99.968750	899,718.75	99.983230	899,849.07	130.32	0.87

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
458140AL4	INTEL CORP SR UNSECURED 12/17 1.35					1.35	15 Dec 2017		
		Local	500,000.000	100.096680	500,483.40	100.058600	500,293.00	-190.40	0.48
		Base		100.096680	500,483.40	100.058600	500,293.00	-190.40	0.48
459200HZ7	IBM CORP SR UNSECURED 02/18 1.125					1.125	06 Feb 2018		
		Local	1,000,000.000	99.921801	999,218.01	99.907600	999,076.00	-142.01	0.96
		Base		99.921801	999,218.01	99.907600	999,076.00	-142.01	0.96
46625HJS0	JPMORGAN CHASE + CO SR UNSECURED 01/19 VAR					1.669	28 Jan 2019		
		Local	1,251,000.000	99.201346	1,241,008.84	100.536000	1,257,705.36	16,696.52	1.21
		Base		99.201346	1,241,008.84	100.536000	1,257,705.36	16,696.52	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	102.053000	510,265.00	-530.22	0.49
		Base		102.159044	510,795.22	102.053000	510,265.00	-530.22	0.49
47787VAC5	JOHN DEERE OWNER TRUST JDOT 2014 A A3					0.92	16 Apr 2018		
		Local	114,981.600	99.984476	114,963.75	99.968060	114,944.87	-18.88	0.11
Original Face:		Base	1,600,000.000	99.984476	114,963.75	99.968060	114,944.87	-18.88	0.11
47787WAC3	JOHN DEERE OWNER TRUST JDOT 2015 B A3					1.44	15 Oct 2019		
		Local	1,400,000.000	100.000000	1,400,000.00	100.001460	1,400,020.44	20.44	1.35
Original Face:		Base	1,400,000.000	100.000000	1,400,000.00	100.001460	1,400,020.44	20.44	1.35
47787XAB3	JOHN DEERE OWNER TRUST JDOT 2017 A A2					1.5	15 Oct 2019		
		Local	740,000.000	99.999626	739,997.23	99.999470	739,996.08	-1.15	0.71
Original Face:		Base	740,000.000	99.999626	739,997.23	99.999470	739,996.08	-1.15	0.71
478160BL7	JOHNSON + JOHNSON SR UNSECURED 11/17 1.125					1.125	21 Nov 2017		
		Local	340,000.000	99.985294	339,950.00	99.928100	339,755.54	-194.46	0.33
		Base		99.985294	339,950.00	99.928100	339,755.54	-194.46	0.33
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	1,250,000.000	100.164859	1,252,060.74	100.072900	1,250,911.25	-1,149.49	1.20
		Base		100.164859	1,252,060.74	100.072900	1,250,911.25	-1,149.49	1.20
494368BT9	KIMBERLY CLARK CORP SR UNSECURED 02/19 1.4					1.4	15 Feb 2019		
		Local	900,000.000	99.996391	899,967.52	99.764300	897,878.70	-2,088.82	0.86
		Base		99.996391	899,967.52	99.764300	897,878.70	-2,088.82	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
548661DL8	LOWE S COS INC SR UNSECURED 04/19 1.15					1.15	15 Apr 2019		
		Local	1,370,000.000	99.929255	1,369,030.79	98.918200	1,355,179.34	-13,851.45	1.30
		Base		99.929255	1,369,030.79	98.918200	1,355,179.34	-13,851.45	1.30
55279HAF7	MANUF + TRADERS TRUST CO SR UNSECURED 07/17 1.4					1.4	25 Jul 2017		
		Local	590,000.000	99.998037	589,988.42	99.998037	589,988.42	0.00	0.57
		Base		99.998037	589,988.42	99.998037	589,988.42	0.00	0.57
585055BA3	MEDTRONIC INC COMPANY GUAR 04/18 1.375					1.375	01 Apr 2018		
		Local	1,000,000.000	100.091219	1,000,912.19	99.898700	998,987.00	-1,925.19	0.96
		Base		100.091219	1,000,912.19	99.898700	998,987.00	-1,925.19	0.96
58769BAD6	MERCEDES BENZ AUTO RECEIVABLES MBART 2016 1 A3					1.26	16 Feb 2021		
		Local	840,000.000	99.989537	839,912.11	99.417170	835,104.23	-4,807.88	0.80
Original Face:		Base	840,000.000	99.989537	839,912.11	99.417170	835,104.23	-4,807.88	0.80
587729AC8	MERCEDES BENZ AUTO RECEIVABLES MBART 2014 1 A3					0.87	15 Oct 2018		
		Local	299,794.770	99.996801	299,785.18	99.908380	299,520.10	-265.08	0.29
Original Face:		Base	1,530,000.000	99.996801	299,785.18	99.908380	299,520.10	-265.08	0.29
58772PAD0	MERCEDES BENZ AUTO RECEIVABLES MBART 2015 1 A3					1.34	16 Dec 2019		
		Local	600,000.000	99.901978	599,411.87	99.924700	599,548.20	136.33	0.58
Original Face:		Base	600,000.000	99.901978	599,411.87	99.924700	599,548.20	136.33	0.58
58933YAH8	MERCK + CO INC SR UNSECURED 05/18 VAR					1.41233	18 May 2018		
		Local	1,000,000.000	100.061701	1,000,617.01	100.350000	1,003,500.00	2,882.99	0.97
		Base		100.061701	1,000,617.01	100.350000	1,003,500.00	2,882.99	0.97
594918BF0	MICROSOFT CORP SR UNSECURED 11/18 1.3					1.3	03 Nov 2018		
		Local	990,000.000	99.949726	989,502.29	99.855100	988,565.49	-936.80	0.95
		Base		99.949726	989,502.29	99.855100	988,565.49	-936.80	0.95
594918BN3	MICROSOFT CORP SR UNSECURED 08/19 1.1					1.1	08 Aug 2019		
		Local	660,000.000	99.922021	659,485.34	99.026600	653,575.56	-5,909.78	0.63
		Base		99.922021	659,485.34	99.026600	653,575.56	-5,909.78	0.63
61761JVM8	MORGAN STANLEY SR UNSECURED 01/18 1.875					1.875	05 Jan 2018		
		Local	1,000,000.000	100.038196	1,000,381.96	100.181300	1,001,813.00	1,431.04	0.96
		Base		100.038196	1,000,381.96	100.181300	1,001,813.00	1,431.04	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
654747AD6	NISSAN AUTO RECEIVABLES OWNER NAROT 2017 A A3					1.74	16 Aug 2021		
		Local	420,000.000	99.989410	419,955.52	100.153750	420,645.75	690.23	0.40
Original Face:		Base	420,000.000	99.989410	419,955.52	100.153750	420,645.75	690.23	0.40
65477MAC2	NISSAN AUTO RECEIVABLES OWNER NAROT 2013 C A3					0.67	15 Aug 2018		
		Local	26,324.470	99.920302	26,303.49	99.975970	26,318.14	14.65	0.03
Original Face:		Base	1,500,000.000	99.920302	26,303.49	99.975970	26,318.14	14.65	0.03
65477PAC5	NISSAN AUTO RECEIVABLES OWNER NAROT 2014 A A3					0.72	15 Aug 2018		
		Local	55,760.550	99.998655	55,759.80	99.950900	55,733.17	-26.63	0.05
Original Face:		Base	785,000.000	99.998655	55,759.80	99.950900	55,733.17	-26.63	0.05
65477UAC4	NISSAN AUTO RECEIVABLES OWNER NAROT 2015 A A3					1.05	15 Oct 2019		
		Local	726,129.840	99.912509	725,494.54	99.805000	724,713.89	-780.65	0.70
Original Face:		Base	1,150,000.000	99.912509	725,494.54	99.805000	724,713.89	-780.65	0.70
65477WAC0	NISSAN AUTO RECEIVABLES OWNER NAROT 2014 B A3					1.11	15 May 2019		
		Local	638,066.540	99.996748	638,045.79	99.868590	637,228.06	-817.73	0.61
Original Face:		Base	1,400,000.000	99.996748	638,045.79	99.868590	637,228.06	-817.73	0.61
68389XAN5	ORACLE CORP SR UNSECURED 10/17 1.2					1.2	15 Oct 2017		
		Local	1,000,000.000	99.964739	999,647.39	99.990000	999,900.00	252.61	0.96
		Base		99.964739	999,647.39	99.990000	999,900.00	252.61	0.96
68389XAR6	ORACLE CORP SR UNSECURED 01/19 VAR					1.73844	15 Jan 2019		
		Local	500,000.000	100.308852	501,544.26	100.948700	504,743.50	3,199.24	0.49
		Base		100.308852	501,544.26	100.948700	504,743.50	3,199.24	0.49
69353RDY1	PNC BANK NA SR UNSECURED 10/17 1.5					1.5	18 Oct 2017		
		Local	500,000.000	99.997572	499,987.86	99.942600	499,713.00	-274.86	0.48
		Base		99.997572	499,987.86	99.942600	499,713.00	-274.86	0.48
69353REN4	PNC BANK NA SR UNSECURED 06/18 VAR					1.47456	01 Jun 2018		
		Local	1,400,000.000	99.943429	1,399,208.00	100.173200	1,402,424.80	3,216.80	1.35
		Base		99.943429	1,399,208.00	100.173200	1,402,424.80	3,216.80	1.35
69353REX2	PNC BANK NA SR UNSECURED 07/19 1.45					1.45	29 Jul 2019		
		Local	250,000.000	99.895288	249,738.22	99.012500	247,531.25	-2,206.97	0.24
		Base		99.895288	249,738.22	99.012500	247,531.25	-2,206.97	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	99.995762	794,966.31	99.995762	794,966.31	0.00	0.76
		Base		99.995762	794,966.31	99.995762	794,966.31	0.00	0.76
69371RM45	PACCAR FINANCIAL CORP SR UNSECURED 03/18 1.45					1.45	09 Mar 2018		
		Local	385,000.000	99.973242	384,896.98	100.041800	385,160.93	263.95	0.37
		Base		99.973242	384,896.98	100.041800	385,160.93	263.95	0.37
69371RM52	PACCAR FINANCIAL CORP SR UNSECURED 05/18 1.4					1.4	18 May 2018		
		Local	555,000.000	99.953993	554,744.66	99.990100	554,945.06	200.40	0.53
		Base		99.953993	554,744.66	99.990100	554,945.06	200.40	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	98.535700	266,046.39	-3,953.61	0.26
		Base		100.000000	270,000.00	98.535700	266,046.39	-3,953.61	0.26
74005PBC7	PRAXAIR INC SR UNSECURED 11/17 1.05					1.05	07 Nov 2017		
		Local	500,000.000	99.875580	499,377.90	99.888500	499,442.50	64.60	0.48
		Base		99.875580	499,377.90	99.888500	499,442.50	64.60	0.48
74005PBH6	PRAXAIR INC SR UNSECURED 11/18 1.25					1.25	07 Nov 2018		
		Local	1,000,000.000	99.687672	996,876.72	99.587500	995,875.00	-1,001.72	0.96
		Base		99.687672	996,876.72	99.587500	995,875.00	-1,001.72	0.96
857477AK9	STATE STREET CORP SR UNSECURED 05/18 1.35					1.35	15 May 2018		
		Local	705,000.000	99.980150	704,860.06	99.912000	704,379.60	-480.46	0.68
		Base		99.980150	704,860.06	99.912000	704,379.60	-480.46	0.68
88579YAP6	3M COMPANY SR UNSECURED 08/18 1.375					1.375	07 Aug 2018		
		Local	1,535,000.000	99.943790	1,534,137.17	100.103800	1,536,593.33	2,456.16	1.48
		Base		99.943790	1,534,137.17	100.103800	1,536,593.33	2,456.16	1.48
89190AAC4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 C A3					0.93	16 Jul 2018		
		Local	269,541.880	99.998586	269,538.07	99.912840	269,306.95	-231.12	0.26
Original Face:		Base	1,120,000.000	99.998586	269,538.07	99.912840	269,306.95	-231.12	0.26
89231LAD9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2016 D A3					1.23	15 Oct 2020		
		Local	320,000.000	99.989200	319,965.44	99.324470	317,838.30	-2,127.14	0.31
Original Face:		Base	320,000.000	99.989200	319,965.44	99.324470	317,838.30	-2,127.14	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
89236TBH7	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/17 1.125					1.125	16 May 2017		
		Local	1,000,000.000	99.999274	999,992.74	99.999274	999,992.74	0.00	0.96
		Base		99.999274	999,992.74	99.999274	999,992.74	0.00	0.96
89237KAD5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2016 A A3					1.25	16 Mar 2020		
		Local	750,000.000	99.721431	747,910.73	99.730080	747,975.60	64.87	0.72
Original Face:		Base	750,000.000	99.721431	747,910.73	99.730080	747,975.60	64.87	0.72
911312AP1	UNITED PARCEL SERVICE SR UNSECURED 10/17 1.125					1.125	01 Oct 2017		
		Local	700,000.000	99.958574	699,710.02	99.892100	699,244.70	-465.32	0.67
		Base		99.958574	699,710.02	99.892100	699,244.70	-465.32	0.67
913017BU2	UNITED TECHNOLOGIES CORP SR UNSECURED 06/17 1.8					1.8	01 Jun 2017		
		Local	800,000.000	100.060210	800,481.68	100.060210	800,481.68	0.00	0.77
		Base		100.060210	800,481.68	100.060210	800,481.68	0.00	0.77
913017CK3	UNITED TECHNOLOGIES CORP SR UNSECURED 11/19 VAR					1.384	01 Nov 2019		
		Local	685,000.000	100.000000	685,000.00	100.673800	689,615.53	4,615.53	0.66
		Base		100.000000	685,000.00	100.673800	689,615.53	4,615.53	0.66
91324PCF7	UNITEDHEALTH GROUP INC SR UNSECURED 12/17 1.4					1.4	15 Dec 2017		
		Local	205,000.000	99.971473	204,941.52	100.003200	205,006.56	65.04	0.20
		Base		99.971473	204,941.52	100.003200	205,006.56	65.04	0.20
91324PCK6	UNITEDHEALTH GROUP INC SR UNSECURED 07/17 1.45					1.45	17 Jul 2017		
		Local	1,000,000.000	100.078596	1,000,785.96	100.078596	1,000,785.96	0.00	0.96
		Base		100.078596	1,000,785.96	100.078596	1,000,785.96	0.00	0.96
92343VBF0	VERIZON COMMUNICATIONS SR UNSECURED 11/17 1.1					1.1	01 Nov 2017		
		Local	1,037,000.000	99.912176	1,036,089.27	99.967000	1,036,657.79	568.52	1.00
		Base		99.912176	1,036,089.27	99.967000	1,036,657.79	568.52	1.00
92826CAA0	VISA INC SR UNSECURED 12/17 1.2					1.2	14 Dec 2017		
		Local	1,285,000.000	99.998600	1,284,982.01	100.000800	1,285,010.28	28.27	1.24
		Base		99.998600	1,284,982.01	100.000800	1,285,010.28	28.27	1.24
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR					2.44	04 Mar 2021		
		Local	500,000.000	102.604964	513,024.82	102.658800	513,294.00	269.18	0.49
		Base		102.604964	513,024.82	102.658800	513,294.00	269.18	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
94974BFG0	WELLS FARGO + COMPANY SR UNSECURED 01/18 1.5					1.5	16 Jan 2018		
		Local	723,000.000	99.933586	722,519.83	99.958000	722,696.34	176.51	0.70
		Base		99.933586	722,519.83	99.958000	722,696.34	176.51	0.70
94974BFW5	WELLS FARGO + COMPANY SR UNSECURED 06/17 1.15					1.15	02 Jun 2017		
		Local	1,200,000.000	100.001371	1,200,016.45	100.001371	1,200,016.45	0.00	1.15
		Base		100.001371	1,200,016.45	100.001371	1,200,016.45	0.00	1.15
US DOLLAR Total									
		Local	94,720,954.790		94,772,454.80		94,745,161.39	-27,293.41	91.13
	Original Face:	Base	47,960,000.000		94,772,454.80		94,745,161.39	-27,293.41	91.13
FIXED INCOME Total									
		Base	94,720,954.790		94,772,454.80		94,745,161.39	-27,293.41	91.13
	Original Face:		47,960,000.000						

& 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: *April 30, 2017* *View Date:* *May 9, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		103,872,777.070	Base	103,926,189.42		103,872,804.58	-53,384.84	100.00
Original Face:		47,960,000.000						

& 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									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		-0.020	Local	1.000000	-0.02	1.000000	-0.02	0.00	0.00
			Base	1.000000	-0.02	1.000000	-0.02	0.00	0.00
US DOLLAR Total									
		-0.020	Local		-0.02		-0.02	0.00	0.00
			Base		-0.02		-0.02	0.00	0.00
CASH Total									
		-0.020	Base		-0.02		-0.02	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796LF4	TREASURY BILL 06/17 0.00000					0.7355	29 Jun 2017		
		30,000,000.000	Local	99.877302	29,963,190.55	99.877302	29,963,190.55	0.00	2.31
			Base	99.877302	29,963,190.55	99.877302	29,963,190.55	0.00	2.31
912796LG2	TREASURY BILL 07/17 0.00000					0.74	06 Jul 2017		
		70,000,000.000	Local	99.861387	69,902,970.83	99.861387	69,902,970.83	0.00	5.39
			Base	99.861387	69,902,970.83	99.861387	69,902,970.83	0.00	5.39
912796LL1	TREASURY BILL 07/17 0.00000					0.82	27 Jul 2017		
		10,000,000.000	Local	99.801833	9,980,183.33	99.801833	9,980,183.33	0.00	0.77
			Base	99.801833	9,980,183.33	99.801833	9,980,183.33	0.00	0.77
912796LZ0	TREASURY BILL 10/17 0.00000					0.9505	26 Oct 2017		
		20,000,000.000	Local	99.530031	19,906,006.11	99.525300	19,905,060.00	-946.11	1.53
			Base	99.530031	19,906,006.11	99.525300	19,905,060.00	-946.11	1.53
924CUD006	MIZUHO 06/14 VAR 1					0.81	01 May 2017		
		5,311,780.580	Local	100.000000	5,311,780.58	100.000000	5,311,780.58	0.00	0.41
			Base	100.000000	5,311,780.58	100.000000	5,311,780.58	0.00	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
926NKW009	AMHERST PIERPONT 04/15 VAR					0.75	01 May 2017		
		Local	150,000,000.000	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	11.56
		Base		100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	11.56
926NKW009	AMHERST PIERPONT 04/15 VAR					1.05	01 May 2017		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	7.71
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	7.71
US DOLLAR Total									
		Local	385,311,780.580		385,064,131.40		385,063,185.29	-946.11	29.69
		Base			385,064,131.40		385,063,185.29	-946.11	29.69
CASH EQUIVALENT Total									
		Base	385,311,780.580		385,064,131.40		385,063,185.29	-946.11	29.69
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	13,700,505.100	105.327379	14,430,382.90	103.374084	14,162,771.65	-267,611.25	1.09
Original Face:		Base	24,487,993.000	105.327379	14,430,382.90	103.374084	14,162,771.65	-267,611.25	1.09
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	4,711,256.800	105.218077	4,957,093.81	103.285372	4,866,039.11	-91,054.70	0.38
Original Face:		Base	10,000,000.000	105.218077	4,957,093.81	103.285372	4,866,039.11	-91,054.70	0.38
3132X0EY3	FARMER MAC UNSECURED 02/20 VAR					1.2565	19 Feb 2020		
		Local	20,000,000.000	100.000000	20,000,000.00	100.909400	20,181,880.00	181,880.00	1.56
		Base		100.000000	20,000,000.00	100.909400	20,181,880.00	181,880.00	1.56
313313HF8	FED FARM CRD DISCOUNT NT DISCOUNT NOT 06/17 0.00000					0.01	23 Jun 2017		
		Local	10,000,000.000	99.920500	9,992,050.00	99.920500	9,992,050.00	0.00	0.77
		Base		99.920500	9,992,050.00	99.920500	9,992,050.00	0.00	0.77
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	99.723800	8,975,142.00	-24,858.00	0.69
		Base		100.000000	9,000,000.00	99.723800	8,975,142.00	-24,858.00	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
313385DW3	FED HOME LN DISCOUNT NT DISCOUNT NOT 04/17 0.00000					0.01	03 Apr 2017		
		Local	0.000	0.000000	-0.27	0.000000	0.00	0.27	0.00
		Base		0.000000	-0.27	0.000000	0.00	0.27	0.00
313385FA9	FED HOME LN DISCOUNT NT DISCOUNT NOT 05/17 0.00000					0.01	01 May 2017		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.77
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.77
313385FX9	FED HOME LN DISCOUNT NT DISCOUNT NOT 05/17 0.00000					0.01	22 May 2017		
		Local	30,000,000.000	99.968792	29,990,637.50	99.968792	29,990,637.50	0.00	2.31
		Base		99.968792	29,990,637.50	99.968792	29,990,637.50	0.00	2.31
313385GH3	FED HOME LN DISCOUNT NT DISCOUNT NOT 06/17 0.00000					0.01	01 Jun 2017		
		Local	23,500,000.000	99.954361	23,489,274.86	99.954361	23,489,274.86	0.00	1.81
		Base		99.954361	23,489,274.86	99.954361	23,489,274.86	0.00	1.81
313385HR0	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/17 0.00000					0.01	03 Jul 2017		
		Local	30,000,000.000	99.860000	29,958,000.00	99.860000	29,958,000.00	0.00	2.31
		Base		99.860000	29,958,000.00	99.860000	29,958,000.00	0.00	2.31
313385HU3	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/17 0.00000					0.01	06 Jul 2017		
		Local	30,000,000.000	99.899167	29,969,750.00	99.899167	29,969,750.00	0.00	2.31
		Base		99.899167	29,969,750.00	99.899167	29,969,750.00	0.00	2.31
313385JK3	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/17 0.00000					0.01	21 Jul 2017		
		Local	19,525,000.000	99.808750	19,487,658.44	99.808750	19,487,658.44	0.00	1.50
		Base		99.808750	19,487,658.44	99.808750	19,487,658.44	0.00	1.50
313385JS6	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/17 0.00000					0.01	28 Jul 2017		
		Local	20,000,000.000	99.789533	19,957,906.67	99.789533	19,957,906.67	0.00	1.54
		Base		99.789533	19,957,906.67	99.789533	19,957,906.67	0.00	1.54
313385LD6	FED HOME LN DISCOUNT NT DISCOUNT NOT 09/17 0.00000					0.01	01 Sep 2017		
		Local	20,000,000.000	99.695917	19,939,183.33	99.692500	19,938,500.00	-683.33	1.54
		Base		99.695917	19,939,183.33	99.692500	19,938,500.00	-683.33	1.54
313397HR5	FREDDIE MAC DISCOUNT NT DISCOUNT NOT 07/17 0.00000					0.01	03 Jul 2017		
		Local	20,000,000.000	99.907250	19,981,450.00	99.907250	19,981,450.00	0.00	1.54
		Base		99.907250	19,981,450.00	99.907250	19,981,450.00	0.00	1.54

& 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
3133ECE34	FEDERAL FARM CREDIT BANK BONDS 01/18 VAR					1.04222	30 Jan 2018		
		Local	20,000,000.000	100.000000	20,000,000.00	100.179400	20,035,880.00	35,880.00	1.54
		Base		100.000000	20,000,000.00	100.179400	20,035,880.00	35,880.00	1.54
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	99.637300	9,963,730.00	-36,270.00	0.77
		Base		100.000000	10,000,000.00	99.637300	9,963,730.00	-36,270.00	0.77
3133EFJP3	FEDERAL FARM CREDIT BANK BONDS 10/18 1.1					1.1	15 Oct 2018		
		Local	20,000,000.000	99.985438	19,997,087.58	99.670800	19,934,160.00	-62,927.58	1.54
		Base		99.985438	19,997,087.58	99.670800	19,934,160.00	-62,927.58	1.54
3133EFQJ9	FEDERAL FARM CREDIT BANK BONDS 11/18 VAR					1.10833	23 Nov 2018		
		Local	20,000,000.000	99.904646	19,980,929.27	100.377500	20,075,500.00	94,570.73	1.55
		Base		99.904646	19,980,929.27	100.377500	20,075,500.00	94,570.73	1.55
3133EFUE5	FEDERAL FARM CREDIT BANK BONDS 12/18 1.42					1.42	28 Dec 2018		
		Local	6,875,000.000	100.000000	6,875,000.00	99.833200	6,863,532.50	-11,467.50	0.53
		Base		100.000000	6,875,000.00	99.833200	6,863,532.50	-11,467.50	0.53
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					1.32833	22 Jan 2021		
		Local	10,000,000.000	99.985090	9,998,509.03	100.985600	10,098,560.00	100,050.97	0.78
		Base		99.985090	9,998,509.03	100.985600	10,098,560.00	100,050.97	0.78
3133EGMU6	FEDERAL FARM CREDIT BANK BONDS 01/19 VAR					1.15833	22 Jan 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.479500	5,023,975.00	23,975.00	0.39
		Base		100.000000	5,000,000.00	100.479500	5,023,975.00	23,975.00	0.39
3133EGUP8	FEDERAL FARM CREDIT BANK BONDS 03/19 VAR					1.14389	15 Mar 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	100.405600	10,040,560.00	40,560.00	0.77
		Base		100.000000	10,000,000.00	100.405600	10,040,560.00	40,560.00	0.77
3133EGZS7	FEDERAL FARM CREDIT BANK BONDS 10/19 VAR					1.16389	24 Oct 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	100.563700	10,056,370.00	56,370.00	0.78
		Base		100.000000	10,000,000.00	100.563700	10,056,370.00	56,370.00	0.78
3134G8KY4	FREDDIE MAC NOTES 02/19 1.25					1.25	26 Feb 2019		
		Local	5,700,000.000	100.000000	5,700,000.00	99.785900	5,687,796.30	-12,203.70	0.44
		Base		100.000000	5,700,000.00	99.785900	5,687,796.30	-12,203.70	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
3134G8L56	FREDDIE MAC NOTES 02/19 VAR					1.25	26 Feb 2019		
		Local	4,100,000.000	100.000000	4,100,000.00	99.984500	4,099,364.50	-635.50	0.32
		Base		100.000000	4,100,000.00	99.984500	4,099,364.50	-635.50	0.32
3134G8L98	FREDDIE MAC NOTES 02/18 1.05					1.05	26 Feb 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	99.932200	9,993,220.00	-6,780.00	0.77
		Base		100.000000	10,000,000.00	99.932200	9,993,220.00	-6,780.00	0.77
3134G8LW7	FREDDIE MAC NOTES 08/17 0.81					0.81	25 Aug 2017		
		Local	20,000,000.000	100.000000	20,000,000.00	99.934000	19,986,800.00	-13,200.00	1.54
		Base		100.000000	20,000,000.00	99.934000	19,986,800.00	-13,200.00	1.54
3134G9P43	FREDDIE MAC NOTES 01/18 0.75					0.75	26 Jan 2018		
		Local	15,000,000.000	100.000000	15,000,000.00	99.636700	14,945,505.00	-54,495.00	1.15
		Base		100.000000	15,000,000.00	99.636700	14,945,505.00	-54,495.00	1.15
3135G0H63	FANNIE MAE NOTES 01/19 1.375					1.375	28 Jan 2019		
		Local	9,000,000.000	99.964611	8,996,815.00	100.085900	9,007,731.00	10,916.00	0.69
		Base		99.964611	8,996,815.00	100.085900	9,007,731.00	10,916.00	0.69
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.7	27 Jan 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	99.974000	9,997,400.00	-2,600.00	0.77
		Base		100.000000	10,000,000.00	99.974000	9,997,400.00	-2,600.00	0.77
3135G0T52	FANNIE MAE NOTES 05/20 VAR					1.375	01 May 2020		
		Local	10,000,000.000	99.947000	9,994,700.00	99.545020	9,954,502.00	-40,198.00	0.77
		Base		99.947000	9,994,700.00	99.545020	9,954,502.00	-40,198.00	0.77
3135G0XD0	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	99.821100	9,982,110.00	-17,890.00	0.77
		Base		100.000000	10,000,000.00	99.821100	9,982,110.00	-17,890.00	0.77
3135G0XG3	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		Local	19,726,000.000	100.000000	19,726,000.00	99.709600	19,668,715.70	-57,284.30	1.52
		Base		100.000000	19,726,000.00	99.709600	19,668,715.70	-57,284.30	1.52
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	1,152,712.950	100.150045	1,154,442.54	100.647690	1,160,178.96	5,736.42	0.09
Original Face:		Base	5,000,000.000	100.150045	1,154,442.54	100.647690	1,160,178.96	5,736.42	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
3136A8PR5	FANNIE MAE FNR 2012 100 TA					1.75	25 Apr 2042		
		Local	6,017,064.440	99.736722	6,001,222.85	95.687770	5,757,594.78	-243,628.07	0.44
Original Face:		Base	11,452,445.000	99.736722	6,001,222.85	95.687770	5,757,594.78	-243,628.07	0.44
3136ACHX2	FANNIE MAE FNR 2013 17 WB					1.75	25 Aug 2042		
		Local	6,994,579.180	100.323986	7,017,240.64	94.485130	6,608,837.23	-408,403.41	0.51
Original Face:		Base	11,058,708.000	100.323986	7,017,240.64	94.485130	6,608,837.23	-408,403.41	0.51
3136AM6C8	FANNIE MAE FNR 2015 24 A					3.0	25 Jun 2039		
		Local	16,575,341.740	102.138428	16,929,793.51	102.074680	16,919,227.04	-10,566.47	1.30
Original Face:		Base	38,900,000.000	102.138428	16,929,793.51	102.074680	16,919,227.04	-10,566.47	1.30
3136ANMF1	FANNIEMAE ACES FNA 2015 M8 FA					0.939439	25 Nov 2018		
		Local	19,778,961.100	99.794442	19,738,303.91	100.009330	19,780,806.48	42,502.57	1.53
Original Face:		Base	26,125,000.000	99.794442	19,738,303.91	100.009330	19,780,806.48	42,502.57	1.53
3136AP3Z3	FANNIEMAE ACES FNA 2015 M12 FA					1.11	25 Apr 2020		
		Local	4,087,461.900	99.978909	4,086,599.81	100.000080	4,087,465.17	865.36	0.32
Original Face:		Base	5,000,000.000	99.978909	4,086,599.81	100.000080	4,087,465.17	865.36	0.32
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		Local	1,201,450.800	98.393193	1,182,145.80	101.411780	1,218,412.64	36,266.84	0.09
Original Face:		Base	5,000,000.000	98.393193	1,182,145.80	101.411780	1,218,412.64	36,266.84	0.09
3137A6DT6	FREDDIE MAC FHR 3815 GD					4.0	15 Sep 2025		
		Local	291,021.300	102.092142	297,109.88	102.034070	296,940.88	-169.00	0.02
Original Face:		Base	5,000,000.000	102.092142	297,109.88	102.034070	296,940.88	-169.00	0.02
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	303,624.500	101.886017	309,350.91	101.622860	308,551.90	-799.01	0.02
Original Face:		Base	5,000,000.000	101.886017	309,350.91	101.622860	308,551.90	-799.01	0.02
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	3,986,511.300	99.974477	3,985,493.83	99.255760	3,956,842.09	-28,651.74	0.31
Original Face:		Base	10,000,000.000	99.974477	3,985,493.83	99.255760	3,956,842.09	-28,651.74	0.31
3137APS27	FREDDIE MAC FHR 4053 PA					3.0	15 Apr 2040		
		Local	2,594,235.500	103.325989	2,680,519.50	101.618900	2,636,233.58	-44,285.92	0.20
Original Face:		Base	10,000,000.000	103.325989	2,680,519.50	101.618900	2,636,233.58	-44,285.92	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
3137AQTX6	FREDDIE MAC FHR 4048 CA					2.0	15 Sep 2041		
		Local	4,540,520.280	100.835179	4,578,441.73	99.401270	4,513,334.82	-65,106.91	0.35
	Original Face:	Base	12,022,600.000	100.835179	4,578,441.73	99.401270	4,513,334.82	-65,106.91	0.35
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	7,398,186.920	100.415917	7,428,957.27	99.127170	7,333,613.33	-95,343.94	0.57
	Original Face:	Base	15,363,692.000	100.415917	7,428,957.27	99.127170	7,333,613.33	-95,343.94	0.57
3137ARV78	FREDDIE MAC FHR 4079 AH					2.0	15 Jul 2027		
		Local	11,132,289.840	101.887925	11,342,459.07	99.093960	11,031,426.84	-311,032.23	0.85
	Original Face:	Base	24,000,000.000	101.887925	11,342,459.07	99.093960	11,031,426.84	-311,032.23	0.85
3137ASUV4	FREDDIE MAC FHR 4094 CA					2.0	15 Aug 2039		
		Local	3,937,265.800	100.386950	3,952,501.04	99.365300	3,912,275.97	-40,225.07	0.30
	Original Face:	Base	10,000,000.000	100.386950	3,952,501.04	99.365300	3,912,275.97	-40,225.07	0.30
3137AUBR9	FREDDIE MAC FHR 4111 AG					1.75	15 Aug 2039		
		Local	11,341,583.870	100.868590	11,440,095.75	99.369210	11,270,042.29	-170,053.46	0.87
	Original Face:	Base	29,723,368.000	100.868590	11,440,095.75	99.369210	11,270,042.29	-170,053.46	0.87
3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.0	15 Feb 2042		
		Local	2,139,145.980	101.866404	2,179,071.08	98.385210	2,104,603.26	-74,467.82	0.16
	Original Face:	Base	9,815,000.000	101.866404	2,179,071.08	98.385210	2,104,603.26	-74,467.82	0.16
3137BMUC8	FHLMC MULTIFAMILY STRUCTURED P FHMS KJ03 A1					1.669	25 Jan 2021		
		Local	3,139,980.800	100.226641	3,147,097.28	99.027630	3,109,448.57	-37,648.71	0.24
	Original Face:	Base	4,690,000.000	100.226641	3,147,097.28	99.027630	3,109,448.57	-37,648.71	0.24
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.0	15 Oct 2040		
		Local	9,856,534.700	102.016657	10,055,307.21	102.465810	10,099,578.12	44,270.91	0.78
	Original Face:	Base	10,000,000.000	102.016657	10,055,307.21	102.465810	10,099,578.12	44,270.91	0.78
3137GACU9	FREDDIE MAC FHR 3721 DB					3.0	15 Sep 2030		
		Local	1,826,119.200	102.174176	1,865,822.25	100.746820	1,839,757.02	-26,065.23	0.14
	Original Face:	Base	10,000,000.000	102.174176	1,865,822.25	100.746820	1,839,757.02	-26,065.23	0.14
313921FR4	FANNIE MAE FNR 2001 56 KZ					6.5	25 Oct 2031		
		Local	1,795,724.400	111.269222	1,998,088.57	111.511310	2,002,435.80	4,347.23	0.15
	Original Face:	Base	12,777,000.000	111.269222	1,998,088.57	111.511310	2,002,435.80	4,347.23	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
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	413,239.500	106.420887	439,773.14	107.619430	444,725.99	4,952.85	0.03
Original Face:		Base	10,000,000.000	106.420887	439,773.14	107.619430	444,725.99	4,952.85	0.03
31397UG52	FANNIE MAE FNR 2011 64 DB					4.0	25 Jul 2041		
		Local	574,116.550	104.752676	601,402.45	105.853990	607,725.28	6,322.83	0.05
Original Face:		Base	5,000,000.000	104.752676	601,402.45	105.853990	607,725.28	6,322.83	0.05
31398CD47	FREDDIE MAC FHR 3527 DA					4.0	15 Apr 2029		
		Local	973,054.240	103.444704	1,006,573.08	104.622660	1,018,035.23	11,462.15	0.08
Original Face:		Base	16,000,000.000	103.444704	1,006,573.08	104.622660	1,018,035.23	11,462.15	0.08
31398RXD2	FANNIE MAE FNR 2010 58 BA					4.0	25 Dec 2024		
		Local	37,608.200	101.533203	38,184.81	100.056460	37,629.43	-555.38	0.00
Original Face:		Base	10,000,000.000	101.533203	38,184.81	100.056460	37,629.43	-555.38	0.00
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	424,540.500	105.790696	449,124.35	106.659700	452,813.62	3,689.27	0.03
Original Face:		Base	5,000,000.000	105.790696	449,124.35	106.659700	452,813.62	3,689.27	0.03
31771EAB7	FICO STRIP PRN 2 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	9,650,000.000	99.445765	9,596,516.35	99.372100	9,589,407.65	-7,108.70	0.74
		Base		99.445765	9,596,516.35	99.372100	9,589,407.65	-7,108.70	0.74
31771EAC5	FICO STRIP PRN 3 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	99.445765	9,944,576.52	99.371000	9,937,100.00	-7,476.52	0.77
		Base		99.445765	9,944,576.52	99.371000	9,937,100.00	-7,476.52	0.77
31771EAD3	FICO STRIP PRN 4 DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	99.607080	9,960,708.01	99.545300	9,954,530.00	-6,178.01	0.77
		Base		99.607080	9,960,708.01	99.545300	9,954,530.00	-6,178.01	0.77
31771EAJ0	FICO STRIP PRN 9 DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	5,810,000.000	99.607080	5,787,171.35	99.584300	5,785,847.83	-1,323.52	0.45
		Base		99.607080	5,787,171.35	99.584300	5,785,847.83	-1,323.52	0.45
31771EAK7	FICO STRIP PRN10 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	99.445765	9,944,576.52	99.406400	9,940,640.00	-3,936.52	0.77
		Base		99.445765	9,944,576.52	99.406400	9,940,640.00	-3,936.52	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
31771EAL5	FICO STRIP PRN11 DEBENTURES 02/18 0.00000						08 Feb 2018		
		Local	10,000,000.000	99.213581	9,921,358.06	98.990400	9,899,040.00	-22,318.06	0.76
		Base		99.213581	9,921,358.06	98.990400	9,899,040.00	-22,318.06	0.76
31771KAB3	FICO STRIP PRIN DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	99.598809	9,959,880.93	99.485300	9,948,530.00	-11,350.93	0.77
		Base		99.598809	9,959,880.93	99.485300	9,948,530.00	-11,350.93	0.77
31771KAC1	FICO STRIP PRIN DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	99.607080	9,960,708.01	99.545300	9,954,530.00	-6,178.01	0.77
		Base		99.607080	9,960,708.01	99.545300	9,954,530.00	-6,178.01	0.77
31771KAD9	FICO STRIP PRIN DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	99.431960	9,943,195.98	99.337200	9,933,720.00	-9,475.98	0.77
		Base		99.431960	9,943,195.98	99.337200	9,933,720.00	-9,475.98	0.77
31771KAE7	FICO STRIP PRN DEBENTURES 02/18 0.00000						08 Feb 2018		
		Local	10,000,000.000	99.224450	9,922,445.03	98.992700	9,899,270.00	-23,175.03	0.76
		Base		99.224450	9,922,445.03	98.992700	9,899,270.00	-23,175.03	0.76
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.5	20 Apr 2042		
		Local	2,554,858.350	103.089476	2,633,790.08	103.229850	2,637,376.44	3,586.36	0.20
Original Face:		Base	9,875,825.000	103.089476	2,633,790.08	103.229850	2,637,376.44	3,586.36	0.20
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA					2.0	20 Aug 2041		
		Local	5,611,037.100	101.125540	5,674,191.54	99.287490	5,571,057.90	-103,133.64	0.43
Original Face:		Base	10,000,000.000	101.125540	5,674,191.54	99.287490	5,571,057.90	-103,133.64	0.43
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	10,000,000.000	101.672379	10,167,237.90	100.243100	10,024,310.00	-142,927.90	0.77
Original Face:		Base	10,000,000.000	101.672379	10,167,237.90	100.243100	10,024,310.00	-142,927.90	0.77
912828NG1	US TREASURY N/B 05/17 2.75					2.75	31 May 2017		
		Local	20,000,000.000	100.182292	20,036,458.33	100.182292	20,036,458.33	0.00	1.54
		Base		100.182292	20,036,458.33	100.182292	20,036,458.33	0.00	1.54
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		Local	5,000,000.000	99.301914	4,965,095.71	98.027300	4,901,365.00	-63,730.71	0.38
		Base		99.301914	4,965,095.71	98.027300	4,901,365.00	-63,730.71	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
912828Q45	US TREASURY N/B 03/18 0.875					0.875	31 Mar 2018		
		5,000,000.000	Local	100.068183	5,003,409.14	99.773400	4,988,670.00	-14,739.14	0.38
			Base	100.068183	5,003,409.14	99.773400	4,988,670.00	-14,739.14	0.38
912828S84	US TREASURY FRN 07/18 VAR					0.9957032	31 Jul 2018		
		15,000,000.000	Local	100.016353	15,002,452.99	100.211000	15,031,650.00	29,197.01	1.16
			Base	100.016353	15,002,452.99	100.211000	15,031,650.00	29,197.01	1.16
912828T75	US TREASURY FRN 10/18 VAR					0.9917032	31 Oct 2018		
		10,000,000.000	Local	99.988651	9,998,865.06	100.211100	10,021,110.00	22,244.94	0.77
			Base	99.988651	9,998,865.06	100.211100	10,021,110.00	22,244.94	0.77
912828T83	US TREASURY N/B 10/18 0.75					0.75	31 Oct 2018		
		5,000,000.000	Local	99.438276	4,971,913.79	99.308600	4,965,430.00	-6,483.79	0.38
			Base	99.438276	4,971,913.79	99.308600	4,965,430.00	-6,483.79	0.38
912828TB6	US TREASURY N/B 06/17 0.75					0.75	30 Jun 2017		
		30,000,000.000	Local	100.020017	30,006,005.13	100.020017	30,006,005.13	0.00	2.31
			Base	100.020017	30,006,005.13	100.020017	30,006,005.13	0.00	2.31
912828UU2	US TREASURY N/B 03/18 0.75					0.75	31 Mar 2018		
		10,000,000.000	Local	99.979956	9,997,995.59	99.648400	9,964,840.00	-33,155.59	0.77
			Base	99.979956	9,997,995.59	99.648400	9,964,840.00	-33,155.59	0.77
912828VK3	US TREASURY N/B 06/18 1.375					1.375	30 Jun 2018		
		30,000,000.000	Local	100.280112	30,084,033.49	100.238300	30,071,490.00	-12,543.49	2.32
			Base	100.280112	30,084,033.49	100.238300	30,071,490.00	-12,543.49	2.32
912828WH9	US TREASURY N/B 05/17 0.875					0.875	15 May 2017		
		20,000,000.000	Local	100.014078	20,002,815.59	100.014078	20,002,815.59	0.00	1.54
			Base	100.014078	20,002,815.59	100.014078	20,002,815.59	0.00	1.54
912828WT3	US TREASURY N/B 07/17 0.875					0.875	15 Jul 2017		
		40,000,000.000	Local	100.053861	40,021,544.43	100.053861	40,021,544.43	0.00	3.09
			Base	100.053861	40,021,544.43	100.053861	40,021,544.43	0.00	3.09
US DOLLAR Total									
		911,976,532.840	Local		913,934,495.91		911,961,746.85	-1,972,749.06	70.31
Original Face:		381,291,631.000	Base		913,934,495.91		911,961,746.85	-1,972,749.06	70.31

& 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
FIXED INCOME Total								
		911,976,532.840	Base	913,934,495.91		911,961,746.85	-1,972,749.06	70.31
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: *April 30, 2017* *View Date:* *May 9, 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								
		1,297,288,313.400	Base	1,298,998,627.29		1,297,024,932.12	-1,973,695.17	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								
		-9,518,664.410	Local	1.000000	-9,518,664.41	1.000000	-9,518,664.41	0.00	0.59
			Base	1.000000	-9,518,664.41	1.000000	-9,518,664.41	0.00	0.59
US DOLLAR Total									
		-9,518,664.410	Local		-9,518,664.41		-9,518,664.41	0.00	0.59
			Base		-9,518,664.41		-9,518,664.41	0.00	0.59
CASH Total									
		-9,518,664.410	Base		-9,518,664.41		-9,518,664.41	0.00	0.59
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
03785DUA2	APPLE INC					0.91	10 Jul 2017		
		25,000,000.000	Local	99.823056	24,955,763.89	99.823056	24,955,763.89	0.00	1.56
			Base	99.823056	24,955,763.89	99.823056	24,955,763.89	0.00	1.56
04821TSN6	ATLANTIC ASSET SECUR					1.0	22 May 2017		
		9,450,000.000	Local	99.941667	9,444,487.50	99.941667	9,444,487.50	0.00	0.59
			Base	99.941667	9,444,487.50	99.941667	9,444,487.50	0.00	0.59
04821TTG0	ATLANTIC ASSET SECUR					1.14	16 Jun 2017		
		25,000,000.000	Local	99.854333	24,963,583.34	99.854333	24,963,583.34	0.00	1.56
			Base	99.854333	24,963,583.34	99.854333	24,963,583.34	0.00	1.56
06406WT97	BANK NEW YORK MELLON CORP					1.0	09 Jun 2017		
		40,000,000.000	Local	99.891667	39,956,666.67	99.891667	39,956,666.67	0.00	2.50
			Base	99.891667	39,956,666.67	99.891667	39,956,666.67	0.00	2.50
06417GJS8	BANK OF NOVA SCOTIA					1.13	03 May 2017		
		5,000,000.000	Local	100.000668	5,000,033.39	100.000668	5,000,033.39	0.00	0.31
			Base	100.000668	5,000,033.39	100.000668	5,000,033.39	0.00	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
06538BS38	BANK TOKYO MIT UFJ NY				0.92	03 May 2017		
	20,000,000.000	Local	99.994889	19,998,977.78	99.994889	19,998,977.78	0.00	1.25
		Base	99.994889	19,998,977.78	99.994889	19,998,977.78	0.00	1.25
11012LSF4	BRISTOL-MYERS				0.82	15 May 2017		
	40,000,000.000	Local	99.968111	39,987,244.44	99.968111	39,987,244.44	0.00	2.50
		Base	99.968111	39,987,244.44	99.968111	39,987,244.44	0.00	2.50
17177LSG0	CIESCO LLC				0.98	16 May 2017		
	15,000,000.000	Local	99.959167	14,993,875.00	99.959167	14,993,875.00	0.00	0.94
		Base	99.959167	14,993,875.00	99.959167	14,993,875.00	0.00	0.94
19121AT92	COCA-COLA COMPANY				0.92	09 Jun 2017		
	15,000,000.000	Local	99.900333	14,985,050.00	99.900333	14,985,050.00	0.00	0.94
		Base	99.900333	14,985,050.00	99.900333	14,985,050.00	0.00	0.94
19121ATL5	COCA-COLA COMPANY				0.87	20 Jun 2017		
	24,500,000.000	Local	99.879167	24,470,395.83	99.879167	24,470,395.83	0.00	1.53
		Base	99.879167	24,470,395.83	99.879167	24,470,395.83	0.00	1.53
2063C0SN3	CONCORD MIN CPTL CO				1.02	22 May 2017		
	10,000,000.000	Local	99.940500	9,994,050.00	99.940500	9,994,050.00	0.00	0.62
		Base	99.940500	9,994,050.00	99.940500	9,994,050.00	0.00	0.62
2063C0T69	CONCORD MIN CPTL CO				1.15	06 Jun 2017		
	25,000,000.000	Local	99.885000	24,971,250.00	99.885000	24,971,250.00	0.00	1.56
		Base	99.885000	24,971,250.00	99.885000	24,971,250.00	0.00	1.56
21684BP65	COOPERATIEVE CENTRALE				1.55289	25 Sep 2017		
	2,500,000.000	Local	100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.16
		Base	100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.16
24023GS99	DCAT, LLC				1.27	09 May 2017		
	20,000,000.000	Local	99.971778	19,994,355.55	99.971778	19,994,355.55	0.00	1.25
		Base	99.971778	19,994,355.55	99.971778	19,994,355.55	0.00	1.25
24023GUH8	DCAT, LLC				1.36	17 Jul 2017		
	14,900,000.000	Local	99.709111	14,856,657.56	99.709111	14,856,657.56	0.00	0.93
		Base	99.709111	14,856,657.56	99.709111	14,856,657.56	0.00	0.93

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30215GSR4	EXPORT DEVELMT CORP					0.82	25 May 2017		
		Local	21,480,000.000	99.945333	21,468,257.60	99.945333	21,468,257.60	0.00	1.34
		Base		99.945333	21,468,257.60	99.945333	21,468,257.60	0.00	1.34
30229ASN0	EXXON MOBIL CORP					0.79	22 May 2017		
		Local	25,000,000.000	99.953917	24,988,479.17	99.953917	24,988,479.17	0.00	1.56
		Base		99.953917	24,988,479.17	99.953917	24,988,479.17	0.00	1.56
30601VSN2	FAIRWAY FINANCE CORP					0.98	22 May 2017		
		Local	10,000,000.000	99.942833	9,994,283.33	99.942833	9,994,283.33	0.00	0.62
		Base		99.942833	9,994,283.33	99.942833	9,994,283.33	0.00	0.62
36253WAA5	GM FINANCIAL AUTOMOBILE LEASI 03/18 1					1.0	20 Mar 2018		
		Local	36,050,000.000	100.000000	36,050,000.00	100.000520	36,050,187.46	187.46	2.25
		Base		100.000000	36,050,000.00	100.000520	36,050,187.46	187.46	2.25
37737PSR8	GLAXOSMITHKLINE LLC					0.91	25 May 2017		
		Local	40,000,000.000	99.939333	39,975,733.33	99.939333	39,975,733.33	0.00	2.50
		Base		99.939333	39,975,733.33	99.939333	39,975,733.33	0.00	2.50
38346LSQ0	GOTHAM FDG CORP					1.0	24 May 2017		
		Local	25,000,000.000	99.936111	24,984,027.78	99.936111	24,984,027.78	0.00	1.56
		Base		99.936111	24,984,027.78	99.936111	24,984,027.78	0.00	1.56
4523ELS55	ILLINOIS TOOL WORKS INC					0.83	05 May 2017		
		Local	35,000,000.000	99.990778	34,996,772.22	99.990778	34,996,772.22	0.00	2.19
		Base		99.990778	34,996,772.22	99.990778	34,996,772.22	0.00	2.19
45779PS33	INSTITUTIONAL SECURED					1.1	03 May 2017		
		Local	25,000,000.000	99.993889	24,998,472.22	99.993889	24,998,472.22	0.00	1.56
		Base		99.993889	24,998,472.22	99.993889	24,998,472.22	0.00	1.56
48803TCU6	KELLS FDG LLC					0.97	18 May 2017		
		Local	15,000,000.000	99.954194	14,993,129.16	99.954194	14,993,129.16	0.00	0.94
		Base		99.954194	14,993,129.16	99.954194	14,993,129.16	0.00	0.94
59515MTT2	MICROSOFT CORP					0.88	27 Jun 2017		
		Local	25,000,000.000	99.860667	24,965,166.66	99.860667	24,965,166.66	0.00	1.56
		Base		99.860667	24,965,166.66	99.860667	24,965,166.66	0.00	1.56

& 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
62455ASX6	MOUNTCLIFF					1.15	31 May 2017		
		20,000,000.000	Local	99.904167	19,980,833.33	99.904167	19,980,833.33	0.00	1.25
			Base	99.904167	19,980,833.33	99.904167	19,980,833.33	0.00	1.25
63743CS53	NATL RURAL UTIL COOP					0.9	05 May 2017		
		25,000,000.000	Local	99.990000	24,997,500.00	99.990000	24,997,500.00	0.00	1.56
			Base	99.990000	24,997,500.00	99.990000	24,997,500.00	0.00	1.56
64105GSG0	NESTLE CAP CORP					0.73	16 May 2017		
		20,000,000.000	Local	99.969583	19,993,916.67	99.969583	19,993,916.67	0.00	1.25
			Base	99.969583	19,993,916.67	99.969583	19,993,916.67	0.00	1.25
64105GTK0	NESTLE CAP CORP					0.87	19 Jun 2017		
		25,000,000.000	Local	99.881583	24,970,395.83	99.881583	24,970,395.83	0.00	1.56
			Base	99.881583	24,970,395.83	99.881583	24,970,395.83	0.00	1.56
66844CSN5	NORTHWESTERN UNIVERS					0.9402	22 May 2017		
		15,629,000.000	Local	99.945155	15,620,428.27	99.945155	15,620,428.27	0.00	0.98
			Base	99.945155	15,620,428.27	99.945155	15,620,428.27	0.00	0.98
66844CTE4	NORTHWESTERN UNIVERS					0.97	14 Jun 2017		
		14,250,000.000	Local	99.881444	14,233,105.83	99.881444	14,233,105.83	0.00	0.89
			Base	99.881444	14,233,105.83	99.881444	14,233,105.83	0.00	0.89
67983TT55	OLD LINE FUNDING LLC					1.06	05 Jun 2017		
		23,000,000.000	Local	99.896944	22,976,297.22	99.896944	22,976,297.22	0.00	1.44
			Base	99.896944	22,976,297.22	99.896944	22,976,297.22	0.00	1.44
67983TTU0	OLD LINE FUNDING LLC					1.1	28 Jun 2017		
		20,000,000.000	Local	99.822778	19,964,555.56	99.822778	19,964,555.56	0.00	1.25
			Base	99.822778	19,964,555.56	99.822778	19,964,555.56	0.00	1.25
71708ET70	PFIZER INC					0.84	07 Jun 2017		
		12,300,000.000	Local	99.913667	12,289,381.00	99.913667	12,289,381.00	0.00	0.77
			Base	99.913667	12,289,381.00	99.913667	12,289,381.00	0.00	0.77
71708EUL7	PFIZER INC					0.93	20 Jul 2017		
		25,000,000.000	Local	99.793333	24,948,333.33	99.793333	24,948,333.33	0.00	1.56
			Base	99.793333	24,948,333.33	99.793333	24,948,333.33	0.00	1.56

& 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
74005HTK8	PRAXAIR INC					0.86	19 Jun 2017		
		25,000,000.000	Local	99.882944	24,970,736.11	99.882944	24,970,736.11	0.00	1.56
			Base	99.882944	24,970,736.11	99.882944	24,970,736.11	0.00	1.56
74005HTW2	PRAXAIR INC					0.85	30 Jun 2017		
		20,000,000.000	Local	99.858333	19,971,666.66	99.858333	19,971,666.66	0.00	1.25
			Base	99.858333	19,971,666.66	99.858333	19,971,666.66	0.00	1.25
77119LS18	ROCHE HOLDING INC					0.67	01 May 2017		
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.25
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.25
77119LS26	ROCHE HOLDING INC					0.72	02 May 2017		
		5,690,000.000	Local	99.998000	5,689,886.20	99.998000	5,689,886.20	0.00	0.36
			Base	99.998000	5,689,886.20	99.998000	5,689,886.20	0.00	0.36
8225X2V19	SHELL INTNL FNC B.V					1.1	01 Aug 2017		
		2,000,000.000	Local	99.718889	1,994,377.78	99.763611	1,995,272.22	894.44	0.12
			Base	99.718889	1,994,377.78	99.763611	1,995,272.22	894.44	0.12
87019RSX5	SWEDBANK					0.98	31 May 2017		
		10,000,000.000	Local	99.918333	9,991,833.33	99.918333	9,991,833.33	0.00	0.62
			Base	99.918333	9,991,833.33	99.918333	9,991,833.33	0.00	0.62
89233GT97	TOYOTA MOTOR CREDIT					0.01	09 Jun 2017		
		20,000,000.000	Local	99.893833	19,978,766.66	99.893833	19,978,766.66	0.00	1.25
			Base	99.893833	19,978,766.66	99.893833	19,978,766.66	0.00	1.25
9113A2SF4	UNITED PARCEL SERVIC					0.81	15 May 2017		
		5,429,000.000	Local	99.968500	5,427,289.87	99.968500	5,427,289.87	0.00	0.34
			Base	99.968500	5,427,289.87	99.968500	5,427,289.87	0.00	0.34
9113A2TC0	UNITED PARCEL SERVIC					0.8	12 Jun 2017		
		25,000,000.000	Local	99.906667	24,976,666.66	99.906667	24,976,666.66	0.00	1.56
			Base	99.906667	24,976,666.66	99.906667	24,976,666.66	0.00	1.56
912796LQ0	TREASURY BILL 08/17 0.00000					0.82	24 Aug 2017		
		10,000,000.000	Local	99.738056	9,973,805.56	99.738600	9,973,860.00	54.44	0.62
			Base	99.738056	9,973,805.56	99.738600	9,973,860.00	54.44	0.62

& 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
91411SSR2	RGTS OF UNIV OF CA					0.85	25 May 2017		
		Local	10,800,000.000	99.943333	10,793,880.00	99.943333	10,793,880.00	0.00	0.67
		Base		99.943333	10,793,880.00	99.943333	10,793,880.00	0.00	0.67
91411STK6	RGTS OF UNIV OF CA					0.93	19 Jun 2017		
		Local	15,000,000.000	99.873417	14,981,012.50	99.873417	14,981,012.50	0.00	0.94
		Base		99.873417	14,981,012.50	99.873417	14,981,012.50	0.00	0.94
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.6	04 May 2017		
		Local	7,125,095.850	100.000000	7,125,095.85	100.000000	7,125,095.85	0.00	0.45
		Base		100.000000	7,125,095.85	100.000000	7,125,095.85	0.00	0.45
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.92	12 Oct 2017		
		Local	2,369,334.110	100.000000	2,369,334.11	100.000000	2,369,334.11	0.00	0.15
		Base		100.000000	2,369,334.11	100.000000	2,369,334.11	0.00	0.15
924CUD006	MIZUHO 06/14 VAR 1					0.81	01 May 2017		
		Local	19,885,031.280	100.000000	19,885,031.28	100.000000	19,885,031.28	0.00	1.24
		Base		100.000000	19,885,031.28	100.000000	19,885,031.28	0.00	1.24
92646KT51	VICTORY RECEIVABLES					1.04	05 Jun 2017		
		Local	15,000,000.000	99.898889	14,984,833.33	99.898889	14,984,833.33	0.00	0.94
		Base		99.898889	14,984,833.33	99.898889	14,984,833.33	0.00	0.94
92646KTD4	VICTORY RECEIVABLES					1.04	13 Jun 2017		
		Local	25,000,000.000	99.875778	24,968,944.45	99.875778	24,968,944.45	0.00	1.56
		Base		99.875778	24,968,944.45	99.875778	24,968,944.45	0.00	1.56
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR					0.79	01 May 2017		
		Local	140,000,000.000	100.000000	140,000,000.00	100.000000	140,000,000.00	0.00	8.75
		Base		100.000000	140,000,000.00	100.000000	140,000,000.00	0.00	8.75
930ABD003	FIDELITY INVESTMENTS MONEY					0.93	01 May 2017		
		Local	50,303,230.910	100.000000	50,303,230.91	100.000000	50,303,230.91	0.00	3.14
		Base		100.000000	50,303,230.91	100.000000	50,303,230.91	0.00	3.14
93114ESA6	WAL-MART STORES INC					0.82	10 May 2017		
		Local	20,000,000.000	99.979500	19,995,900.00	99.979500	19,995,900.00	0.00	1.25
		Base		99.979500	19,995,900.00	99.979500	19,995,900.00	0.00	1.25

& 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
94989RJH2	WELLS FARGO BANK NA					1.2	26 Sep 2017		
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.56
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.56
96327RS54	WHEELS INC					0.93	05 May 2017		
		25,000,000.000	Local	99.989667	24,997,416.67	99.989667	24,997,416.67	0.00	1.56
			Base	99.989667	24,997,416.67	99.989667	24,997,416.67	0.00	1.56
96327RT79	WHEELS INC					1.03	07 Jun 2017		
		15,000,000.000	Local	99.894139	14,984,120.83	99.894139	14,984,120.83	0.00	0.94
			Base	99.894139	14,984,120.83	99.894139	14,984,120.83	0.00	0.94
979QHT009	WELLS FARGO REPO					0.82	01 May 2017		
		220,000,000.000	Local	100.000000	220,000,000.00	100.000000	220,000,000.00	0.00	13.75
			Base	100.000000	220,000,000.00	100.000000	220,000,000.00	0.00	13.75
979QRC005	BANK OF AMERICA REPO					0.75	01 May 2017		
		100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	6.25
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	6.25
US DOLLAR Total									
		1,582,660,692.150	Local		1,581,825,288.22		1,581,826,424.56	1,136.34	98.83
			Base		1,581,825,288.22		1,581,826,424.56	1,136.34	98.83
CASH EQUIVALENT Total									
		1,582,660,692.150	Base		1,581,825,288.22		1,581,826,424.56	1,136.34	98.83

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

24422ESZ3	JOHN DEERE CAPITAL CORP SR UNSECURED 07/17 VAR					1.60761	11 Jul 2017		
		4,000,000.000	Local	100.106056	4,004,242.25	100.106056	4,004,242.25	0.00	0.25
			Base	100.106056	4,004,242.25	100.106056	4,004,242.25	0.00	0.25
44931PAA4	HYUNDAI AUTO RECEIVABLES TRUST HART 2017 A A1					1.1	16 Apr 2018		
		5,190,703.810	Local	100.000000	5,190,703.81	99.990320	5,190,201.35	-502.46	0.32
Original Face:		7,000,000.000	Base	100.000000	5,190,703.81	99.990320	5,190,201.35	-502.46	0.32

& 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: *April 30, 2017* *View Date:* *May 9, 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									
		9,190,703.810	Local		9,194,946.06		9,194,443.60	-502.46	0.57
	Original Face:	7,000,000.000	Base		9,194,946.06		9,194,443.60	-502.46	0.57
FIXED INCOME Total									
		9,190,703.810	Base		9,194,946.06		9,194,443.60	-502.46	0.57
	Original Face:	7,000,000.000							

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

Books Closed

Prepared by State Street

Holdings

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

As of: *April 30, 2017* *View Date:* *May 9, 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								
		1,582,332,731.550	Base	1,581,501,569.87		1,581,502,203.75	633.88	100.00
Original Face:		7,000,000.000						

& 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	29,165.740	1.000000	29,165.74	1.000000	29,165.74	0.00	0.00
		Base		1.000000	29,165.74	1.000000	29,165.74	0.00	0.00
US DOLLAR Total									
		Local	29,165.740		29,165.74		29,165.74	0.00	0.00
		Base			29,165.74		29,165.74	0.00	0.00
CASH Total									
		Base	29,165.740		29,165.74		29,165.74	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796JX8	TREASURY BILL 06/17 0.00000					0.53	22 Jun 2017		
		Local	90,000,000.000	99.925868	89,933,281.11	99.925868	89,933,281.11	0.00	7.40
		Base		99.925868	89,933,281.11	99.925868	89,933,281.11	0.00	7.40
912796KB4	TREASURY BILL 07/17 0.00000					0.6	20 Jul 2017		
		Local	65,000,000.000	99.875590	64,919,133.34	99.875590	64,919,133.34	0.00	5.34
		Base		99.875590	64,919,133.34	99.875590	64,919,133.34	0.00	5.34
912796KL2	TREASURY BILL 09/17 0.00000					0.85	14 Sep 2017		
		Local	80,000,000.000	99.678700	79,742,959.99	99.679400	79,743,520.00	560.01	6.56
		Base		99.678700	79,742,959.99	99.679400	79,743,520.00	560.01	6.56
912796KR9	TREASURY BILL 10/17 0.00000					0.8855	12 Oct 2017		
		Local	40,000,000.000	99.596606	39,838,642.23	99.575200	39,830,080.00	-8,562.23	3.28
		Base		99.596606	39,838,642.23	99.575200	39,830,080.00	-8,562.23	3.28
912796KU2	WI TREASURY SEC 05/17 0.00000					0.496	04 May 2017		
		Local	40,000,000.000	99.995867	39,998,346.67	99.995867	39,998,346.67	0.00	3.29
		Base		99.995867	39,998,346.67	99.995867	39,998,346.67	0.00	3.29

& 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
912796KY4	TREASURY BILL 05/17 0.00000					0.502	11 May 2017		
		80,000,000.000	Local	99.986014	79,988,811.11	99.986014	79,988,811.11	0.00	6.58
			Base	99.986014	79,988,811.11	99.986014	79,988,811.11	0.00	6.58
912796KZ1	TREASURY BILL 05/17 0.00000					0.521	18 May 2017		
		105,000,000.000	Local	99.976157	104,974,965.14	99.976157	104,974,965.14	0.00	8.64
			Base	99.976157	104,974,965.14	99.976157	104,974,965.14	0.00	8.64
912796LA5	TREASURY BILL 06/17 0.00000					0.722	01 Jun 2017		
		40,000,000.000	Local	99.937828	39,975,131.11	99.937828	39,975,131.11	0.00	3.29
			Base	99.937828	39,975,131.11	99.937828	39,975,131.11	0.00	3.29
912796LG2	TREASURY BILL 07/17 0.00000					0.735	06 Jul 2017		
		20,000,000.000	Local	99.865250	19,973,050.00	99.865250	19,973,050.00	0.00	1.64
			Base	99.865250	19,973,050.00	99.865250	19,973,050.00	0.00	1.64
912796LK3	TREASURY BILL 07/17 0.00000					0.781	13 Jul 2017		
		80,000,000.000	Local	99.860945	79,888,756.11	99.860945	79,888,756.11	0.00	6.57
			Base	99.860945	79,888,756.11	99.860945	79,888,756.11	0.00	6.57
912796LL1	TREASURY BILL 07/17 0.00000					0.726	27 Jul 2017		
		40,000,000.000	Local	99.824550	39,929,820.00	99.824550	39,929,820.00	0.00	3.29
			Base	99.824550	39,929,820.00	99.824550	39,929,820.00	0.00	3.29
912796LQ0	TREASURY BILL 08/17 0.00000					0.82	24 Aug 2017		
		80,000,000.000	Local	99.737576	79,790,061.11	99.738600	79,790,880.00	818.89	6.56
			Base	99.737576	79,790,061.11	99.738600	79,790,880.00	818.89	6.56
912796LR8	TREASURY BILL 08/17 0.00000					0.841	31 Aug 2017		
		40,000,000.000	Local	99.714994	39,885,997.78	99.715100	39,886,040.00	42.22	3.28
			Base	99.714994	39,885,997.78	99.715100	39,886,040.00	42.22	3.28
912796LV9	TREASURY BILL 09/17 0.00000					0.9105	28 Sep 2017		
		25,000,000.000	Local	99.620625	24,905,156.25	99.630500	24,907,625.00	2,468.75	2.05
			Base	99.620625	24,905,156.25	99.630500	24,907,625.00	2,468.75	2.05
912796LW7	TREASURY BILL 10/17 0.00000					0.91	05 Oct 2017		
		40,000,000.000	Local	99.603139	39,841,255.55	99.598600	39,839,440.00	-1,815.55	3.28
			Base	99.603139	39,841,255.55	99.598600	39,839,440.00	-1,815.55	3.28

& 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
912796LY3	TREASURY BILL 10/17 0.00000					0.8955	19 Oct 2017		
		Local	40,000,000.000	99.574638	39,829,855.00	99.549800	39,819,920.00	-9,935.00	3.28
		Base		99.574638	39,829,855.00	99.549800	39,819,920.00	-9,935.00	3.28
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	0.50
		Base		100.000000	6,109,890.68	100.000000	6,109,890.68	0.00	0.50
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.92	12 Oct 2017		
		Local	5,661,760.460	100.000000	5,661,760.46	100.000000	5,661,760.46	0.00	0.47
		Base		100.000000	5,661,760.46	100.000000	5,661,760.46	0.00	0.47
924CUD006	MIZUHO 06/14 VAR 1					0.81	01 May 2017		
		Local	42,788,940.530	100.000000	42,788,940.53	100.000000	42,788,940.53	0.00	3.52
		Base		100.000000	42,788,940.53	100.000000	42,788,940.53	0.00	3.52
930ABD003	FIDELITY INVESTMENTS MONEY					0.53	01 May 2017		
		Local	10,113,458.290	100.000000	10,113,458.29	100.000000	10,113,458.29	0.00	0.83
		Base		100.000000	10,113,458.29	100.000000	10,113,458.29	0.00	0.83
978UHK000	DAIWA CAPITAL MARKETS REPO					0.85	01 May 2017		
		Local	200,000,000.000	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	16.45
		Base		100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	16.45
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					0.57	01 May 2017		
		Local	2,414,931.950	100.000000	2,414,931.95	100.000000	2,414,931.95	0.00	0.20
		Base		100.000000	2,414,931.95	100.000000	2,414,931.95	0.00	0.20
US DOLLAR Total									
		Local	1,172,088,981.910		1,170,504,204.41		1,170,487,781.50	-16,422.91	96.30
		Base			1,170,504,204.41		1,170,487,781.50	-16,422.91	96.30
CASH EQUIVALENT Total									
		Base	1,172,088,981.910		1,170,504,204.41		1,170,487,781.50	-16,422.91	96.30

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

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

Holdings

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

As of: *April 30, 2017* *View Date:* *May 9, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828K66	US TREASURY N/B 04/17 0.5					0.5	30 Apr 2017		
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.06
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.06
912828WH9	US TREASURY N/B 05/17 0.875					0.875	15 May 2017		
		20,000,000.000	Local	100.012153	20,002,430.56	100.012153	20,002,430.56	0.00	1.65
			Base	100.012153	20,002,430.56	100.012153	20,002,430.56	0.00	1.65
US DOLLAR Total									
		45,000,000.000	Local		45,002,430.56		45,002,430.56	0.00	3.70
			Base		45,002,430.56		45,002,430.56	0.00	3.70
FIXED INCOME Total									
		45,000,000.000	Base		45,002,430.56		45,002,430.56	0.00	3.70

& 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: *April 30, 2017* *View Date:* *May 9, 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								
		1,217,118,147.650	Base	1,215,535,800.71		1,215,519,377.80	-16,422.91	100.00

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

Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	-3,796,398.910	1.000000	-3,796,398.91	1.000000	-3,796,398.91	0.00	1.31
		Base		1.000000	-3,796,398.91	1.000000	-3,796,398.91	0.00	1.31
US DOLLAR Total									
		Local	-3,796,398.910		-3,796,398.91		-3,796,398.91	0.00	1.31
		Base			-3,796,398.91		-3,796,398.91	0.00	1.31
CASH Total									
		Base	-3,796,398.910		-3,796,398.91		-3,796,398.91	0.00	1.31
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	103.400584	2,197,262.40	102.987000	2,188,473.75	-8,788.65	0.76
		Base		103.400584	2,197,262.40	102.987000	2,188,473.75	-8,788.65	0.76
451434BW3	IDAHO ST IDS 06/17 FIXED 2					2.0	30 Jun 2017		
		Local	10,000,000.000	100.208846	10,020,884.62	100.208846	10,020,884.62	0.00	3.46
		Base		100.208846	10,020,884.62	100.208846	10,020,884.62	0.00	3.46
61334MXK1	MONTGOMERY CNTY MD HSG OPPORTU MONMFH 01/49 ADJUSTABLE					0.87	01 Jan 2049		
		Local	6,690,000.000	100.000000	6,690,000.00	100.000000	6,690,000.00	0.00	2.31
		Base		100.000000	6,690,000.00	100.000000	6,690,000.00	0.00	2.31
657883CQ5	NORTH BROWARD FL HOSP DIST NBWMED 12/20 ADJUSTABLE VAR					0.9	16 Dec 2020		
		Local	14,000,000.000	100.000000	14,000,000.00	100.000000	14,000,000.00	0.00	4.83
		Base		100.000000	14,000,000.00	100.000000	14,000,000.00	0.00	4.83
803820KL2	SARTELL MN INDEP SCH DIST 748 SARSCD 02/18 FIXED 3					3.0	01 Feb 2018		
		Local	1,000,000.000	101.680865	1,016,808.65	101.578000	1,015,780.00	-1,028.65	0.35
		Base		101.680865	1,016,808.65	101.578000	1,015,780.00	-1,028.65	0.35

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
8500004D9	SPRING TX INDEP SCH DIST SPGSCD 08/18 FIXED 4					4.0	15 Aug 2018		
		Local	1,000,000.000	104.003500	1,040,035.00	103.898000	1,038,980.00	-1,055.00	0.36
		Base		104.003500	1,040,035.00	103.898000	1,038,980.00	-1,055.00	0.36
919TFTII0	DREYFUS TAX EXEMPT CASH MGT DREYFUS TAX EX CASH MGT FD 264					0.6601025	31 Dec 2030		
		Local	4,428,840.890	100.000000	4,428,840.89	100.000000	4,428,840.89	0.00	1.53
		Base		100.000000	4,428,840.89	100.000000	4,428,840.89	0.00	1.53
924166CK5	VERMONT ST EDUCTNL HLTH BLDG VTSEDU 09/38 ADJUSTABLE VAR					0.9	01 Sep 2038		
		Local	5,670,000.000	100.000000	5,670,000.00	100.000000	5,670,000.00	0.00	1.96
		Base		100.000000	5,670,000.00	100.000000	5,670,000.00	0.00	1.96
US DOLLAR Total									
		Local	44,913,840.890		45,063,831.56		45,052,959.26	-10,872.30	15.55
		Base			45,063,831.56		45,052,959.26	-10,872.30	15.55
CASH EQUIVALENT Total									
		Base	44,913,840.890		45,063,831.56		45,052,959.26	-10,872.30	15.55
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
05914FK82	BALTIMORE CNTY MD BAL 03/18 FIXED 3					3.0	16 Mar 2018		
		Local	12,000,000.000	101.734507	12,208,140.84	101.714000	12,205,680.00	-2,460.84	4.21
		Base		101.734507	12,208,140.84	101.714000	12,205,680.00	-2,460.84	4.21
100853UF5	BOSTON MA BOS 04/18 FIXED 5					5.0	01 Apr 2018		
		Local	7,175,000.000	103.671857	7,438,455.72	103.748000	7,443,919.00	5,463.28	2.57
		Base		103.671857	7,438,455.72	103.748000	7,443,919.00	5,463.28	2.57
161045MC0	CHARLOTTE NC WTR SWR SYS REV CHAUTL 07/17 FIXED 5					5.0	01 Jul 2017		
		Local	4,160,000.000	100.731005	4,190,409.79	100.731005	4,190,409.79	0.00	1.45
		Base		100.731005	4,190,409.79	100.731005	4,190,409.79	0.00	1.45
181059PH3	CLARK CNTY NV SCH DIST CLASCD 06/23 FIXED 5					5.0	15 Jun 2023		
		Local	7,000,000.000	104.337178	7,303,602.47	104.498000	7,314,860.00	11,257.53	2.52
		Base		104.337178	7,303,602.47	104.498000	7,314,860.00	11,257.53	2.52

& 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
181234L37	CLARK CNTY WA SCH DIST 114 EV CLASCD 12/17 FIXED 5					5.0	01 Dec 2017		
		Local	4,810,000.000	102.505339	4,930,506.79	102.386000	4,924,766.60	-5,740.19	1.70
		Base		102.505339	4,930,506.79	102.386000	4,924,766.60	-5,740.19	1.70
30382AED0	FAIRFAX CNTY VA FAI 10/17 FIXED 2					2.0	01 Oct 2017		
		Local	5,020,000.000	100.570435	5,048,635.84	100.466000	5,043,393.20	-5,242.64	1.74
		Base		100.570435	5,048,635.84	100.466000	5,043,393.20	-5,242.64	1.74
373384UN4	GEORGIA ST GAS 07/18 FIXED 5					5.0	01 Jul 2018		
		Local	2,200,000.000	104.732170	2,304,107.73	104.748000	2,304,456.00	348.27	0.80
		Base		104.732170	2,304,107.73	104.748000	2,304,456.00	348.27	0.80
4073245G3	HAMILTON CNTY TN HAM 05/17 FIXED 5					5.0	01 May 2017		
		Local	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.38
		Base		100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.38
45200FSW0	ILLINOIS ST FIN AUTH REVENUE ILSGEN 07/33 FIXED OID 5.75					5.75	01 Jul 2033		
		Local	7,750,000.000	105.372697	8,166,384.05	105.528000	8,178,420.00	12,035.95	2.82
		Base		105.372697	8,166,384.05	105.528000	8,178,420.00	12,035.95	2.82
478700V61	JOHNSON CNTY KS UNIF SCH DIST JOHSCD 10/17 FIXED 5					5.0	01 Oct 2017		
		Local	2,850,000.000	101.779907	2,900,727.35	101.703000	2,898,535.50	-2,191.85	1.00
		Base		101.779907	2,900,727.35	101.703000	2,898,535.50	-2,191.85	1.00
478700Y27	JOHNSON CNTY KS UNIF SCH DIST JOHSCD 10/17 FIXED 4					4.0	01 Oct 2017		
		Local	8,985,000.000	101.365070	9,107,651.52	101.293000	9,101,176.05	-6,475.47	3.14
		Base		101.365070	9,107,651.52	101.293000	9,101,176.05	-6,475.47	3.14
5223643M8	LEAWOOD KS LWD 09/17 FIXED 2					2.0	01 Sep 2017		
		Local	10,350,000.000	100.461662	10,397,782.04	100.335000	10,384,672.50	-13,109.54	3.58
		Base		100.461662	10,397,782.04	100.335000	10,384,672.50	-13,109.54	3.58
546593AE4	LOUISVILLE JEFFERSON CNTY KY LOUMED 02/37 FIXED OID 6.125					6.125	01 Feb 2037		
		Local	13,980,000.000	103.774924	14,507,734.40	103.912000	14,526,897.60	19,163.20	5.01
		Base		103.774924	14,507,734.40	103.912000	14,526,897.60	19,163.20	5.01
55844RJV7	MADISON WI MAD 10/17 FIXED 3					3.0	01 Oct 2017		
		Local	10,030,000.000	100.996655	10,129,964.49	100.892000	10,119,467.60	-10,496.89	3.49
		Base		100.996655	10,129,964.49	100.892000	10,119,467.60	-10,496.89	3.49

& 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
592112PW0	MET GOVT NASHVILLE DAVIDSONC MET 07/18 FIXED 5					5.0	01 Jul 2018		
		Local	3,000,000.000	104.582994	3,137,489.81	104.712000	3,141,360.00	3,870.19	1.08
		Base		104.582994	3,137,489.81	104.712000	3,141,360.00	3,870.19	1.08
6133404U9	MONTGOMERY CNTY MD MON 12/17 FIXED 5					5.0	01 Dec 2017		
		Local	7,500,000.000	102.477248	7,685,793.57	102.398000	7,679,850.00	-5,943.57	2.65
		Base		102.477248	7,685,793.57	102.398000	7,679,850.00	-5,943.57	2.65
625517EF0	MULTNOMAH CNTY OR SCH DIST 1J MULSCD 06/17 FIXED 5					5.0	15 Jun 2017		
		Local	10,000,000.000	100.525579	10,052,557.92	100.525579	10,052,557.92	0.00	3.47
		Base		100.525579	10,052,557.92	100.525579	10,052,557.92	0.00	3.47
65821DCW9	NORTH CAROLINA ST MED CARE COM NCSMED 10/26 ADJUSTABLE VAR					0.89	01 Oct 2026		
		Local	13,000,000.000	100.000000	13,000,000.00	100.000000	13,000,000.00	0.00	4.49
		Base		100.000000	13,000,000.00	100.000000	13,000,000.00	0.00	4.49
658256V90	NORTH CAROLINA ST NCS 06/17 FIXED 5					5.0	01 Jun 2017		
		Local	5,000,000.000	100.372724	5,018,636.19	100.372724	5,018,636.19	0.00	1.73
		Base		100.372724	5,018,636.19	100.372724	5,018,636.19	0.00	1.73
662523ZW2	NORTH SLOPE BORO AK NOR 06/17 FIXED 3					3.0	30 Jun 2017		
		Local	10,000,000.000	100.385316	10,038,531.56	100.385316	10,038,531.56	0.00	3.46
		Base		100.385316	10,038,531.56	100.385316	10,038,531.56	0.00	3.46
665250AP1	NTHRN IL MUNI PWR AGY PWR PROJ NORPWR 01/25 FIXED 5					5.0	01 Jan 2025		
		Local	4,600,000.000	103.648870	4,767,848.00	102.709000	4,724,614.00	-43,234.00	1.63
		Base		103.648870	4,767,848.00	102.709000	4,724,614.00	-43,234.00	1.63
709193LW4	PENNSYLVANIA ST INDL DEV AUTH PASDEV 07/23 FIXED 5.5					5.5	01 Jul 2023		
		Local	10,000,000.000	105.084328	10,508,432.82	105.300000	10,530,000.00	21,567.18	3.63
		Base		105.084328	10,508,432.82	105.300000	10,530,000.00	21,567.18	3.63
720424YM6	PIERCE CNTY WA SCH DIST 10 TA PIESCD 12/17 FIXED 5					5.0	01 Dec 2017		
		Local	2,130,000.000	102.526794	2,183,820.72	102.386000	2,180,821.80	-2,998.92	0.75
		Base		102.526794	2,183,820.72	102.386000	2,180,821.80	-2,998.92	0.75
721663ZF2	PIMA CNTY AZ PIM 07/18 FIXED 2					2.0	01 Jul 2018		
		Local	3,000,000.000	101.292690	3,038,780.69	101.186000	3,035,580.00	-3,200.69	1.05
		Base		101.292690	3,038,780.69	101.186000	3,035,580.00	-3,200.69	1.05

& 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
736688JQ6	PORTLAND OR CMNTY CLG DIST PORHGR 06/17 FIXED 5					5.0	15 Jun 2017		
		Local	11,750,000.000	100.539335	11,813,371.86	100.539335	11,813,371.86	0.00	4.08
		Base		100.539335	11,813,371.86	100.539335	11,813,371.86	0.00	4.08
736742WG8	PORTLAND OR SWR SYS REVENUE PORUTL 06/17 FIXED 5					5.0	01 Jun 2017		
		Local	11,000,000.000	100.366898	11,040,358.73	100.366898	11,040,358.73	0.00	3.81
		Base		100.366898	11,040,358.73	100.366898	11,040,358.73	0.00	3.81
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	100.076000	2,531,922.80	-12,433.54	0.87
		Base		100.567444	2,544,356.34	100.076000	2,531,922.80	-12,433.54	0.87
8104537M6	SCOTTSDALE AZ SCO 07/17 FIXED 4					4.0	01 Jul 2017		
		Local	1,000,000.000	100.568170	1,005,681.70	100.568170	1,005,681.70	0.00	0.35
		Base		100.568170	1,005,681.70	100.568170	1,005,681.70	0.00	0.35
8104537N4	SCOTTSDALE AZ SCO 07/18 FIXED 4					4.0	01 Jul 2018		
		Local	3,940,000.000	103.518631	4,078,634.05	103.548000	4,079,791.20	1,157.15	1.41
		Base		103.518631	4,078,634.05	103.548000	4,079,791.20	1,157.15	1.41
848712QB4	SPOKANE CNTY WA SCH DIST 81 S SPOSCD 12/17 FIXED 5					5.0	01 Dec 2017		
		Local	9,105,000.000	102.428203	9,326,087.84	102.392000	9,322,791.60	-3,296.24	3.22
		Base		102.428203	9,326,087.84	102.392000	9,322,791.60	-3,296.24	3.22
89453PUN7	TRAVIS CNTY TX TRA 03/18 FIXED 1.5					1.5	01 Mar 2018		
		Local	3,035,000.000	100.288869	3,043,767.17	100.535000	3,051,237.25	7,470.08	1.05
		Base		100.288869	3,043,767.17	100.535000	3,051,237.25	7,470.08	1.05
91514AGG4	UNIV OF TEXAS TX UNIV REVENUES UNIHGR 08/18 FIXED 5					5.0	15 Aug 2018		
		Local	2,140,000.000	104.730026	2,241,222.55	105.205000	2,251,387.00	10,164.45	0.78
		Base		104.730026	2,241,222.55	105.205000	2,251,387.00	10,164.45	0.78
927734C84	VIRGINIA BEACH VA VBH 02/18 FIXED 5					5.0	01 Feb 2018		
		Local	10,000,000.000	103.241759	10,324,175.94	103.079000	10,307,900.00	-16,275.94	3.56
		Base		103.241759	10,324,175.94	103.079000	10,307,900.00	-16,275.94	3.56
928172H57	VIRGINIA ST PUBLIC BLDG AUTH P VASFAC 08/17 FIXED 5					5.0	01 Aug 2017		
		Local	7,505,000.000	101.045679	7,583,478.18	101.010000	7,580,800.50	-2,677.68	2.62
		Base		101.045679	7,583,478.18	101.010000	7,580,800.50	-2,677.68	2.62

& 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
977123K64	WISCONSIN ST TRANSPRTN REVENUE WISTRN 07/17 FIXED 5					5.0	01 Jul 2017		
			5,850,000.000	Local	100.721308	5,892,196.50	100.721308	5,892,196.50	0.00	2.03
				Base	100.721308	5,892,196.50	100.721308	5,892,196.50	0.00	2.03
US DOLLAR Total									
			236,395,000.000	Local		240,959,325.17		240,916,044.45	-43,280.72	83.14
				Base		240,959,325.17		240,916,044.45	-43,280.72	83.14
FIXED INCOME Total									
			236,395,000.000	Base		240,959,325.17		240,916,044.45	-43,280.72	83.14

& 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: *April 30, 2017* *View Date:* *May 9, 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								
		277,512,441.980	Base	282,226,757.82		282,172,604.80	-54,153.02	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	5,931,830.910	1.000000	5,931,830.91	1.000000	5,931,830.91	0.00	1.73
		Base		1.000000	5,931,830.91	1.000000	5,931,830.91	0.00	1.73
US DOLLAR Total									
		Local	5,931,830.910		5,931,830.91		5,931,830.91	0.00	1.73
		Base			5,931,830.91		5,931,830.91	0.00	1.73
CASH Total									
		Base	5,931,830.910		5,931,830.91		5,931,830.91	0.00	1.73
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
06538BU76	BANK TOKYO MIT UFJ NY					1.25	07 Jul 2017		
		Local	5,000,000.000	99.767361	4,988,368.05	99.767361	4,988,368.05	0.00	1.45
		Base		99.767361	4,988,368.05	99.767361	4,988,368.05	0.00	1.45
06538M5J4	BNK OF TKYO MTBSHI L					1.47	15 Aug 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.085007	5,004,250.35	4,250.35	1.46
		Base		100.000000	5,000,000.00	100.085007	5,004,250.35	4,250.35	1.46
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.5	01 Mar 2031		
		Local	4,867,770.100	100.743233	4,903,948.96	101.101713	4,921,398.96	17,450.00	1.43
		Base		100.743233	4,903,948.96	101.101713	4,921,398.96	17,450.00	1.43
38102JS89	GOLDEN FUNDING CORP					0.95	08 May 2017		
		Local	5,965,000.000	99.981528	5,963,898.13	99.981528	5,963,898.13	0.00	1.74
		Base		99.981528	5,963,898.13	99.981528	5,963,898.13	0.00	1.74
38346LTT3	GOTHAM FDG CORP					1.15	27 Jun 2017		
		Local	5,000,000.000	99.817917	4,990,895.83	99.817917	4,990,895.83	0.00	1.45
		Base		99.817917	4,990,895.83	99.817917	4,990,895.83	0.00	1.45

& 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
38346LTV8	GOTHAM FDG CORP					1.02	29 Jun 2017		
		5,000,000.000	Local	99.832833	4,991,641.66	99.832833	4,991,641.66	0.00	1.45
			Base	99.832833	4,991,641.66	99.832833	4,991,641.66	0.00	1.45
45779PTP3	INSTITUTIONAL SECURED					1.17	23 Jun 2017		
		5,000,000.000	Local	99.827750	4,991,387.50	99.827750	4,991,387.50	0.00	1.45
			Base	99.827750	4,991,387.50	99.827750	4,991,387.50	0.00	1.45
53127TTU7	LIBERTY FUNDING LLC					1.14	28 Jun 2017		
		5,000,000.000	Local	99.816333	4,990,816.67	99.816333	4,990,816.67	0.00	1.45
			Base	99.816333	4,990,816.67	99.816333	4,990,816.67	0.00	1.45
62455ASX6	MOUNTCLIFF					1.04	31 May 2017		
		5,000,000.000	Local	99.913333	4,995,666.66	99.913333	4,995,666.66	0.00	1.45
			Base	99.913333	4,995,666.66	99.913333	4,995,666.66	0.00	1.45
71838LTL6	PHILIP MORRIS INTL					0.93	20 Jun 2017		
		5,580,000.000	Local	99.870833	5,572,792.50	99.870833	5,572,792.50	0.00	1.62
			Base	99.870833	5,572,792.50	99.870833	5,572,792.50	0.00	1.62
82124LU59	SHEFFIELD RECEIVABLE					1.13	05 Jul 2017		
		5,000,000.000	Local	99.795972	4,989,798.61	99.795972	4,989,798.61	0.00	1.45
			Base	99.795972	4,989,798.61	99.795972	4,989,798.61	0.00	1.45
8225X2S13	SHELL INTNL FNC B.V					0.95	01 May 2017		
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.45
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.45
86563YVF7	SUMITOMO MITSUI BKG CORP					1.01	26 Jun 2017		
		5,000,000.000	Local	99.999996	4,999,999.78	99.999996	4,999,999.78	0.00	1.45
			Base	99.999996	4,999,999.78	99.999996	4,999,999.78	0.00	1.45
88602TSN4	THUNDER BAY FNDNG LLC					0.99	22 May 2017		
		5,000,000.000	Local	99.942250	4,997,112.50	99.942250	4,997,112.50	0.00	1.45
			Base	99.942250	4,997,112.50	99.942250	4,997,112.50	0.00	1.45
92646KTN2	VICTORY RECEIVABLES					1.03	22 Jun 2017		
		5,000,000.000	Local	99.851222	4,992,561.11	99.851222	4,992,561.11	0.00	1.45
			Base	99.851222	4,992,561.11	99.851222	4,992,561.11	0.00	1.45

& 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
979QHR003	SOUTH STREET REPO					0.75	01 May 2017		
		14,251,119.210	Local	100.000000	14,251,119.21	100.000000	14,251,119.21	0.00	4.15
			Base	100.000000	14,251,119.21	100.000000	14,251,119.21	0.00	4.15
US DOLLAR Total									
		90,663,889.310	Local		90,620,007.17		90,641,707.52	21,700.35	26.37
			Base		90,620,007.17		90,641,707.52	21,700.35	26.37
CASH EQUIVALENT Total									
		90,663,889.310	Base		90,620,007.17		90,641,707.52	21,700.35	26.37
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	101.791621	2,035,832.41	100.785900	2,015,718.00	-20,114.41	0.59
			Base	101.791621	2,035,832.41	100.785900	2,015,718.00	-20,114.41	0.59
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.25	05 May 2021		
		2,000,000.000	Local	99.951268	1,999,025.36	99.707800	1,994,156.00	-4,869.36	0.58
			Base	99.951268	1,999,025.36	99.707800	1,994,156.00	-4,869.36	0.58
035229CS0	ANHEUSER BUSCH COS LLC COMPANY GUAR 04/18 4.5					4.5	01 Apr 2018		
		2,100,000.000	Local	99.591730	2,091,426.32	102.809000	2,158,989.00	67,562.68	0.63
			Base	99.591730	2,091,426.32	102.809000	2,158,989.00	67,562.68	0.63
037411AX3	APACHE CORP SR UNSECURED 02/21 3.625					3.625	01 Feb 2021		
		1,000,000.000	Local	99.637319	996,373.19	103.372400	1,033,724.00	37,350.81	0.30
			Base	99.637319	996,373.19	103.372400	1,033,724.00	37,350.81	0.30
037833BQ2	APPLE INC SR UNSECURED 02/19 1.7					1.7	22 Feb 2019		
		5,000,000.000	Local	99.989722	4,999,486.12	100.440700	5,022,035.00	22,548.88	1.46
			Base	99.989722	4,999,486.12	100.440700	5,022,035.00	22,548.88	1.46
05522RCQ9	BANK OF AMERICA CREDIT CARD TR BACCT 2014 A1 A					1.37444	15 Jun 2021		
		3,000,000.000	Local	100.000000	3,000,000.00	100.482110	3,014,463.30	14,463.30	0.88
Original Face:		3,000,000.000	Base	100.000000	3,000,000.00	100.482110	3,014,463.30	14,463.30	0.88

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06367TRS1	BANK OF MONTREAL SR UNSECURED 02/22 VAR					2.25	10 Feb 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	99.836200	4,991,810.00	-8,190.00	1.45
		Base		100.000000	5,000,000.00	99.836200	4,991,810.00	-8,190.00	1.45
06741UQ31	BARCLAYS BANK PLC SR UNSECURED 10/17 VAR					1.339	30 Oct 2017		
		Local	5,000,000.000	99.968878	4,998,443.91	100.240300	5,012,015.00	13,571.09	1.46
		Base		99.968878	4,998,443.91	100.240300	5,012,015.00	13,571.09	1.46
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR					1.60844	15 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.197100	5,009,855.00	9,855.00	1.46
		Base		100.000000	5,000,000.00	100.197100	5,009,855.00	9,855.00	1.46
126802CF2	CABELA S MASTER CREDIT CARD TR CABMT 2012 2A A2 144A					1.47389	15 Jun 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.045460	3,001,363.80	1,363.80	0.87
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.045460	3,001,363.80	1,363.80	0.87
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					1.66389	17 Jul 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	100.943490	3,028,304.70	28,304.70	0.88
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.943490	3,028,304.70	28,304.70	0.88
14041NEW7	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3					1.39389	15 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.624230	5,031,211.50	31,211.50	1.46
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	100.624230	5,031,211.50	31,211.50	1.46
14313VAB0	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2A					1.1	15 Nov 2018		
		Local	396,568.720	99.998739	396,563.72	99.969510	396,447.81	-115.91	0.12
Original Face:		Base	3,000,000.000	99.998739	396,563.72	99.969510	396,447.81	-115.91	0.12
14313VAH7	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2B					1.44389	15 Nov 2018		
		Local	396,568.720	100.000000	396,568.72	100.029590	396,686.06	117.34	0.12
Original Face:		Base	3,000,000.000	100.000000	396,568.72	100.029590	396,686.06	117.34	0.12
166764AK6	CHEVRON CORP SR UNSECURED 11/17 VAR					1.209	15 Nov 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.113300	5,005,665.00	5,665.00	1.46
		Base		100.000000	5,000,000.00	100.113300	5,005,665.00	5,665.00	1.46
166764BQ2	CHEVRON CORP SR UNSECURED 03/20 VAR					1.30278	03 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.178600	5,008,930.00	8,930.00	1.46
		Base		100.000000	5,000,000.00	100.178600	5,008,930.00	8,930.00	1.46

& 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
17120CAC6	CHRYSLER CAPITAL AUTO RECEIVAB CCART 2016 AA A3 144A					1.77	15 Oct 2020		
		Local	5,000,000.000	99.989773	4,999,488.64	100.138170	5,006,908.50	7,419.86	1.46
Original Face:		Base	5,000,000.000	99.989773	4,999,488.64	100.138170	5,006,908.50	7,419.86	1.46
17275RBK7	CISCO SYSTEMS INC SR UNSECURED 09/19 VAR					1.49178	20 Sep 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.538900	5,026,945.00	26,945.00	1.46
		Base		100.000000	5,000,000.00	100.538900	5,026,945.00	26,945.00	1.46
191216BT6	COCA COLA CO/THE SR UNSECURED 10/20 1.875					1.875	27 Oct 2020		
		Local	3,000,000.000	99.877176	2,996,315.27	100.191700	3,005,751.00	9,435.73	0.87
		Base		99.877176	2,996,315.27	100.191700	3,005,751.00	9,435.73	0.87
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	100.182000	2,003,640.00	3,640.00	0.58
		Base		100.000000	2,000,000.00	100.182000	2,003,640.00	3,640.00	0.58
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	4,000,000.000	99.990595	3,999,623.79	99.884000	3,995,360.00	-4,263.79	1.16
Original Face:		Base	4,000,000.000	99.990595	3,999,623.79	99.884000	3,995,360.00	-4,263.79	1.16
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	3,176,324.370	99.989086	3,175,977.70	99.971870	3,175,430.87	-546.83	0.92
Original Face:		Base	4,000,000.000	99.989086	3,175,977.70	99.971870	3,175,430.87	-546.83	0.92
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	100.234400	4,009,376.00	9,376.00	1.17
		Base		100.000000	4,000,000.00	100.234400	4,009,376.00	9,376.00	1.17
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222					2.222	01 Mar 2021		
		Local	1,500,000.000	100.000000	1,500,000.00	100.669100	1,510,036.50	10,036.50	0.44
		Base		100.000000	1,500,000.00	100.669100	1,510,036.50	10,036.50	0.44
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.5	15 Aug 2042		
		Local	3,041,859.750	101.438088	3,085,604.36	96.376114	2,931,626.22	-153,978.14	0.85
Original Face:		Base	5,000,000.000	101.438088	3,085,604.36	96.376114	2,931,626.22	-153,978.14	0.85
312962EA7	FED HM LN PC POOL B10129 FG 10/18 FIXED 3.5					3.5	01 Oct 2018		
		Local	49,200.140	100.562214	49,476.75	104.635215	51,480.67	2,003.92	0.01
Original Face:		Base	3,158,366.000	100.562214	49,476.75	104.635215	51,480.67	2,003.92	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
312969QJ0	FED HM LN PC POOL B16757 FG 10/19 FIXED 5					5.0	01 Oct 2019		
		Local	68,567.580	100.224304	68,721.38	103.365157	70,874.99	2,153.61	0.02
	Original Face:	Base	2,500,000.000	100.224304	68,721.38	103.365157	70,874.99	2,153.61	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	99.723800	3,988,952.00	-11,048.00	1.16
		Base		100.000000	4,000,000.00	99.723800	3,988,952.00	-11,048.00	1.16
3133EG6J9	FEDERAL FARM CREDIT BANK BONDS 02/24 VAR					1.31556	07 Feb 2024		
		Local	5,000,000.000	100.000000	5,000,000.00	99.548100	4,977,405.00	-22,595.00	1.45
		Base		100.000000	5,000,000.00	99.548100	4,977,405.00	-22,595.00	1.45
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.7	27 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	99.974000	4,998,700.00	-1,300.00	1.45
		Base		100.000000	5,000,000.00	99.974000	4,998,700.00	-1,300.00	1.45
3136A53R5	FANNIE MAE FNR 2012 55 PD					3.0	25 May 2042		
		Local	2,350,336.170	102.928472	2,419,165.11	100.591440	2,364,237.00	-54,928.11	0.69
	Original Face:	Base	5,100,000.000	102.928472	2,419,165.11	100.591440	2,364,237.00	-54,928.11	0.69
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					1.49056	25 Jun 2022		
		Local	2,670,286.530	100.000000	2,670,286.53	99.712770	2,662,616.67	-7,669.86	0.77
	Original Face:	Base	3,000,000.000	100.000000	2,670,286.53	99.712770	2,662,616.67	-7,669.86	0.77
3136A9LG1	FANNIE MAE FNR 2012 114 GB					1.75	25 Mar 2040		
		Local	3,428,669.580	100.442744	3,443,849.80	98.872300	3,390,004.47	-53,845.33	0.99
	Original Face:	Base	7,000,000.000	100.442744	3,443,849.80	98.872300	3,390,004.47	-53,845.33	0.99
3136ACJY8	FANNIE MAE FNR 2013 17 PC					2.0	25 Mar 2039		
		Local	2,667,330.700	100.238390	2,673,689.34	100.099200	2,669,976.69	-3,712.65	0.78
	Original Face:	Base	5,000,000.000	100.238390	2,673,689.34	100.099200	2,669,976.69	-3,712.65	0.78
3136AEFZ5	FANNIE MAE FNR 2013 53 JL					3.0	25 Jun 2043		
		Local	3,698,479.350	99.347823	3,674,358.72	106.260230	3,930,012.66	255,653.94	1.14
	Original Face:	Base	9,000,000.000	99.347823	3,674,358.72	106.260230	3,930,012.66	255,653.94	1.14
3136FTR68	FANNIE MAE NOTES 02/19 1.65					1.65	28 Feb 2019		
		Local	5,370,000.000	100.000000	5,370,000.00	100.517600	5,397,795.12	27,795.12	1.57
		Base		100.000000	5,370,000.00	100.517600	5,397,795.12	27,795.12	1.57

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		Local	1,201,450.800	98.393193	1,182,145.80	101.411780	1,218,412.64	36,266.84	0.35
	Original Face:	Base	5,000,000.000	98.393193	1,182,145.80	101.411780	1,218,412.64	36,266.84	0.35
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	1,243,719.650	97.992285	1,218,749.30	98.628420	1,226,661.04	7,911.74	0.36
	Original Face:	Base	5,000,000.000	97.992285	1,218,749.30	98.628420	1,226,661.04	7,911.74	0.36
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		Local	409,078.320	100.655361	411,759.26	101.464320	415,068.54	3,309.28	0.12
	Original Face:	Base	4,000,000.000	100.655361	411,759.26	101.464320	415,068.54	3,309.28	0.12
3137A6DT6	FREDDIE MAC FHR 3815 GD					4.0	15 Sep 2025		
		Local	174,612.780	102.092126	178,265.90	102.034070	178,164.53	-101.37	0.05
	Original Face:	Base	3,000,000.000	102.092126	178,265.90	102.034070	178,164.53	-101.37	0.05
3137A6KT8	FREDDIE MAC FHR 3814 A					3.0	15 Oct 2023		
		Local	103,862.680	99.841618	103,698.18	100.631060	104,518.12	819.94	0.03
	Original Face:	Base	2,000,000.000	99.841618	103,698.18	100.631060	104,518.12	819.94	0.03
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		Local	1,004,377.900	102.735454	1,031,852.20	104.064660	1,045,202.45	13,350.25	0.30
	Original Face:	Base	2,000,000.000	102.735454	1,031,852.20	104.064660	1,045,202.45	13,350.25	0.30
3137A8Q92	FREDDIE MAC FHR 3841 AB					4.0	15 Jan 2037		
		Local	650,511.060	102.258884	665,205.35	102.677960	667,931.49	2,726.14	0.19
	Original Face:	Base	3,000,000.000	102.258884	665,205.35	102.677960	667,931.49	2,726.14	0.19
3137A8QA9	FREDDIE MAC FHR 3841 AV					4.0	15 Mar 2024		
		Local	2,841,173.650	102.782817	2,920,238.32	104.736550	2,975,747.26	55,508.94	0.87
	Original Face:	Base	4,750,000.000	102.782817	2,920,238.32	104.736550	2,975,747.26	55,508.94	0.87
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	740,077.340	99.317927	735,029.47	100.064670	740,555.95	5,526.48	0.22
	Original Face:	Base	2,000,000.000	99.317927	735,029.47	100.064670	740,555.95	5,526.48	0.22
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		Local	2,000,000.000	104.181429	2,083,628.58	106.193430	2,123,868.60	40,240.02	0.62
	Original Face:	Base	2,000,000.000	104.181429	2,083,628.58	106.193430	2,123,868.60	40,240.02	0.62

& 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
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	503,944.960	100.289026	505,401.49	98.570780	496,742.48	-8,659.01	0.14
Original Face:		Base	2,000,000.000	100.289026	505,401.49	98.570780	496,742.48	-8,659.01	0.14
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.5	15 Apr 2028		
		Local	4,084,774.300	103.814945	4,240,606.18	103.844750	4,241,823.66	1,217.48	1.23
Original Face:		Base	5,000,000.000	103.814945	4,240,606.18	103.844750	4,241,823.66	1,217.48	1.23
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.0	01 Oct 2026		
		Local	206,301.610	101.986761	210,400.33	103.230026	212,965.21	2,564.88	0.06
Original Face:		Base	500,000.000	101.986761	210,400.33	103.230026	212,965.21	2,564.88	0.06
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4					4.0	01 Mar 2034		
		Local	4,886,015.540	105.535984	5,156,504.57	106.675327	5,212,173.05	55,668.48	1.52
Original Face:		Base	7,000,000.000	105.535984	5,156,504.57	106.675327	5,212,173.05	55,668.48	1.52
31393C4C4	FANNIE MAE FNR 2003 66 PA					3.5	25 Feb 2033		
		Local	79,802.460	100.063732	79,853.32	101.518910	81,014.59	1,161.27	0.02
Original Face:		Base	6,000,000.000	100.063732	79,853.32	101.518910	81,014.59	1,161.27	0.02
31393MGQ8	FREDDIE MAC FHR 2585 CJ					4.5	15 Dec 2032		
		Local	116,732.700	101.990076	119,055.77	103.679680	121,028.09	1,972.32	0.04
Original Face:		Base	10,000,000.000	101.990076	119,055.77	103.679680	121,028.09	1,972.32	0.04
31395BY72	FANNIEMAE ACES FNA 2006 M1 D					5.385	25 Jun 2019		
		Local	52,534.110	103.200854	54,215.65	99.972830	52,519.84	-1,695.81	0.02
Original Face:		Base	1,625,000.000	103.200854	54,215.65	99.972830	52,519.84	-1,695.81	0.02
31397M2U0	FANNIE MAE FNR 2009 3 HL					5.0	25 Feb 2039		
		Local	6,263.400	103.633649	6,490.99	100.206760	6,276.35	-214.64	0.00
Original Face:		Base	2,500,000.000	103.633649	6,490.99	100.206760	6,276.35	-214.64	0.00
31398RXD2	FANNIE MAE FNR 2010 58 BA					4.0	25 Dec 2024		
		Local	7,521.640	101.533176	7,636.96	100.056460	7,525.89	-111.07	0.00
Original Face:		Base	2,000,000.000	101.533176	7,636.96	100.056460	7,525.89	-111.07	0.00
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	632,783.400	99.109077	627,145.79	101.990500	645,378.95	18,233.16	0.19
Original Face:		Base	3,000,000.000	99.109077	627,145.79	101.990500	645,378.95	18,233.16	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
31398SQU0	FANNIE MAE FNR 2010 137 MC					3.0	25 Oct 2038		
		Local	850,979.810	98.004504	833,998.54	100.086220	851,713.52	17,714.98	0.25
Original Face:		Base	4,867,385.000	98.004504	833,998.54	100.086220	851,713.52	17,714.98	0.25
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	424,540.500	105.790696	449,124.35	106.659700	452,813.62	3,689.27	0.13
Original Face:		Base	5,000,000.000	105.790696	449,124.35	106.659700	452,813.62	3,689.27	0.13
31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.0	01 Nov 2019		
		Local	59,096.430	100.289696	59,267.63	103.003325	60,871.29	1,603.66	0.02
Original Face:		Base	3,000,000.000	100.289696	59,267.63	103.003325	60,871.29	1,603.66	0.02
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5					3.5	01 Jan 2034		
		Local	3,773,038.780	102.921734	3,883,276.94	104.575955	3,945,691.34	62,414.40	1.15
Original Face:		Base	7,000,000.000	102.921734	3,883,276.94	104.575955	3,945,691.34	62,414.40	1.15
34530KAB9	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A3					0.9	15 Oct 2018		
		Local	610,502.650	99.999980	610,502.53	99.951920	610,209.12	-293.41	0.18
Original Face:		Base	4,500,000.000	99.999980	610,502.53	99.951920	610,209.12	-293.41	0.18
34531EAA4	FORD CREDIT AUTO OWNER TRUST FORDO 2017 A A1					0.84	15 Feb 2018		
		Local	2,538,558.880	100.000000	2,538,558.88	99.962330	2,537,602.60	-956.28	0.74
Original Face:		Base	5,000,000.000	100.000000	2,538,558.88	99.962330	2,537,602.60	-956.28	0.74
34531PAD3	FORD CREDIT AUTO OWNER TRUST FORDO 2016 A A3					1.39	15 Jul 2020		
		Local	1,750,000.000	99.998479	1,749,973.38	99.872740	1,747,772.95	-2,200.43	0.51
Original Face:		Base	1,750,000.000	99.998479	1,749,973.38	99.872740	1,747,772.95	-2,200.43	0.51
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		Local	86,291.450	101.190605	87,318.84	103.458993	89,276.27	1,957.43	0.03
Original Face:		Base	1,808,277.000	101.190605	87,318.84	103.458993	89,276.27	1,957.43	0.03
36250UAD6	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2016 1 A3					1.64	20 Jul 2019		
		Local	10,000,000.000	99.998029	9,999,802.88	100.076230	10,007,623.00	7,820.12	2.91
Original Face:		Base	10,000,000.000	99.998029	9,999,802.88	100.076230	10,007,623.00	7,820.12	2.91
36966THT2	GENERAL ELECTRIC CO SR UNSECURED 03/23 VAR					2.13122	15 Mar 2023		
		Local	4,000,000.000	100.000000	4,000,000.00	102.727000	4,109,080.00	109,080.00	1.20
		Base		100.000000	4,000,000.00	102.727000	4,109,080.00	109,080.00	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
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					2.239	30 Apr 2018		
		Local	5,000,000.000	100.186662	5,009,333.08	100.860200	5,043,010.00	33,676.92	1.47
		Base		100.186662	5,009,333.08	100.860200	5,043,010.00	33,676.92	1.47
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	5,000,000.000	99.954110	4,997,705.48	99.703700	4,985,185.00	-12,520.48	1.45
		Base		99.954110	4,997,705.48	99.703700	4,985,185.00	-12,520.48	1.45
38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	7,200.560	100.112630	7,208.67	100.184640	7,213.86	5.19	0.00
Original Face:		Base	5,650,000.000	100.112630	7,208.67	100.184640	7,213.86	5.19	0.00
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	1,333,217.500	99.963090	1,332,725.41	101.764460	1,356,741.59	24,016.18	0.39
Original Face:		Base	5,000,000.000	99.963090	1,332,725.41	101.764460	1,356,741.59	24,016.18	0.39
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
		Local	699,024.780	99.801232	697,635.34	101.085770	706,614.58	8,979.24	0.21
Original Face:		Base	3,000,000.000	99.801232	697,635.34	101.085770	706,614.58	8,979.24	0.21
38378XAW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 92 AB					1.78	16 Jun 2040		
		Local	1,252,551.070	101.957111	1,277,064.89	100.850090	1,263,198.88	-13,866.01	0.37
Original Face:		Base	2,289,667.000	101.957111	1,277,064.89	100.850090	1,263,198.88	-13,866.01	0.37
43814NAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2016 1 A3					1.22	18 Dec 2019		
		Local	6,000,000.000	99.990190	5,999,411.39	99.736590	5,984,195.40	-15,215.99	1.74
Original Face:		Base	6,000,000.000	99.990190	5,999,411.39	99.736590	5,984,195.40	-15,215.99	1.74
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					1.40372	12 Feb 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.536400	3,016,092.00	16,092.00	0.88
		Base		100.000000	3,000,000.00	100.536400	3,016,092.00	16,092.00	0.88
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		Local	3,000,000.000	99.974145	2,999,224.36	100.473800	3,014,214.00	14,989.64	0.88
		Base		99.974145	2,999,224.36	100.473800	3,014,214.00	14,989.64	0.88
47787XAB3	JOHN DEERE OWNER TRUST JDOT 2017 A A2					1.5	15 Oct 2019		
		Local	2,500,000.000	99.999625	2,499,990.63	99.999470	2,499,986.75	-3.88	0.73
Original Face:		Base	2,500,000.000	99.999625	2,499,990.63	99.999470	2,499,986.75	-3.88	0.73

& 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
478160AQ7	JOHNSON + JOHNSON SR UNSECURED 08/17 5.55					5.55	15 Aug 2017		
		Local	3,000,000.000	101.263262	3,037,897.87	101.261400	3,037,842.00	-55.87	0.88
		Base		101.263262	3,037,897.87	101.261400	3,037,842.00	-55.87	0.88
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4					2.4	01 Mar 2022		
		Local	1,000,000.000	99.267087	992,670.87	99.735600	997,356.00	4,685.13	0.29
		Base		99.267087	992,670.87	99.735600	997,356.00	4,685.13	0.29
494368BT9	KIMBERLY CLARK CORP SR UNSECURED 02/19 1.4					1.4	15 Feb 2019		
		Local	4,000,000.000	99.996391	3,999,855.64	99.764300	3,990,572.00	-9,283.64	1.16
		Base		99.996391	3,999,855.64	99.764300	3,990,572.00	-9,283.64	1.16
63534PAH0	PNC BANK NA SUBORDINATED 06/17 VAR					1.47167	07 Jun 2017		
		Local	4,050,000.000	99.865864	4,044,567.51	99.865864	4,044,567.51	0.00	1.18
		Base		99.865864	4,044,567.51	99.865864	4,044,567.51	0.00	1.18
65478UAD1	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 A A3					1.34	15 Oct 2020		
		Local	2,000,000.000	99.983209	1,999,664.18	99.744610	1,994,892.20	-4,771.98	0.58
Original Face:		Base	2,000,000.000	99.983209	1,999,664.18	99.744610	1,994,892.20	-4,771.98	0.58
69371RN69	PACCAR FINANCIAL CORP SR UNSECURED 02/20 1.95					1.95	27 Feb 2020		
		Local	3,000,000.000	99.830356	2,994,910.68	100.278700	3,008,361.00	13,450.32	0.88
		Base		99.830356	2,994,910.68	100.278700	3,008,361.00	13,450.32	0.88
74256LAR0	PRINCIPAL LFE GLB FND II SR SECURED 144A 04/19 1.5					1.5	18 Apr 2019		
		Local	4,000,000.000	99.795704	3,991,828.16	99.154300	3,966,172.00	-25,656.16	1.15
		Base		99.795704	3,991,828.16	99.154300	3,966,172.00	-25,656.16	1.15
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	96.435500	1,928,710.00	-71,290.00	0.56
		Base		100.000000	2,000,000.00	96.435500	1,928,710.00	-71,290.00	0.56
80851QDA9	CHARLES SCHWAB CORP SR UNSECURED 09/17 6.375					6.375	01 Sep 2017		
		Local	1,000,000.000	100.043493	1,000,434.93	101.651100	1,016,511.00	16,076.07	0.30
		Base		100.043493	1,000,434.93	101.651100	1,016,511.00	16,076.07	0.30
871829AL1	SYSCO CORPORATION COMPANY GUAR 02/18 5.25					5.25	12 Feb 2018		
		Local	1,000,000.000	99.945807	999,458.07	102.815700	1,028,157.00	28,698.93	0.30
		Base		99.945807	999,458.07	102.815700	1,028,157.00	28,698.93	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
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	5,000,000.000	99.995021	4,999,751.06	100.013200	5,000,660.00	908.94	1.45
		Base		99.995021	4,999,751.06	100.013200	5,000,660.00	908.94	1.45
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					1.5	13 Feb 2020		
		Local	2,750,000.000	98.962636	2,721,472.48	99.189900	2,727,722.25	6,249.77	0.79
		Base		98.962636	2,721,472.48	99.189900	2,727,722.25	6,249.77	0.79
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625					2.625	24 Jan 2022		
		Local	2,500,000.000	99.837137	2,495,928.42	100.840300	2,521,007.50	25,079.08	0.73
		Base		99.837137	2,495,928.42	100.840300	2,521,007.50	25,079.08	0.73
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR					1.79317	24 Jan 2022		
		Local	2,500,000.000	100.000000	2,500,000.00	100.268000	2,506,700.00	6,700.00	0.73
		Base		100.000000	2,500,000.00	100.268000	2,506,700.00	6,700.00	0.73
912828VE7	US TREASURY N/B 05/18 1					1.0	31 May 2018		
		Local	5,000,000.000	100.084011	5,004,200.53	99.828100	4,991,405.00	-12,795.53	1.45
		Base		100.084011	5,004,200.53	99.828100	4,991,405.00	-12,795.53	1.45
928668AA0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/17 1.25					1.25	23 May 2017		
		Local	5,000,000.000	99.998755	4,999,937.77	99.998755	4,999,937.77	0.00	1.45
		Base		99.998755	4,999,937.77	99.998755	4,999,937.77	0.00	1.45
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	100.570000	3,017,100.00	17,100.00	0.88
		Base		100.000000	3,000,000.00	100.570000	3,017,100.00	17,100.00	0.88
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					1.78317	23 Apr 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	100.434600	5,021,730.00	21,730.00	1.46
		Base		100.000000	5,000,000.00	100.434600	5,021,730.00	21,730.00	1.46
US DOLLAR Total									
		Local	245,544,732.320		246,392,861.94		247,150,591.26	757,729.32	71.90
Original Face:		Base	214,498,695.000		246,392,861.94		247,150,591.26	757,729.32	71.90
FIXED INCOME Total									
		Base	245,544,732.320		246,392,861.94		247,150,591.26	757,729.32	71.90

& 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

Original Face: 214,498,695.000

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

Holdings

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

As of: *April 30, 2017* *View Date:* *May 9, 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								
		342,140,452.540	Base	342,944,700.02		343,724,129.69	779,429.67	100.00
Original Face:		214,498,695.000						

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

Books Closed

Prepared by State Street

Holdings

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

As of: *April 30, 2017* *View Date:* *May 9, 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								
		1,281.730	Local	1.000000	1,281.73	1.000000	1,281.73	0.00	100.00
			Base	1.000000	1,281.73	1.000000	1,281.73	0.00	100.00
US DOLLAR Total									
		1,281.730	Local		1,281.73		1,281.73	0.00	100.00
			Base		1,281.73		1,281.73	0.00	100.00
CASH Total									
		1,281.730	Base		1,281.73		1,281.73	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: *April 30, 2017* *View Date:* *May 9, 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								
		1,281.730	Base	1,281.73		1,281.73	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	347,384.800	1.000000	347,384.80	1.000000	347,384.80	0.00	0.10
		Base		1.000000	347,384.80	1.000000	347,384.80	0.00	0.10
US DOLLAR Total									
		Local	347,384.800		347,384.80		347,384.80	0.00	0.10
		Base			347,384.80		347,384.80	0.00	0.10
CASH Total									
		Base	347,384.800		347,384.80		347,384.80	0.00	0.10
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
06538BU76	BANK TOKYO MIT UFJ NY					1.25	07 Jul 2017		
		Local	5,000,000.000	99.767361	4,988,368.05	99.767361	4,988,368.05	0.00	1.42
		Base		99.767361	4,988,368.05	99.767361	4,988,368.05	0.00	1.42
06538M5J4	BNK OF TKYO MTBSHI L					1.47	15 Aug 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.085007	5,004,250.35	4,250.35	1.42
		Base		100.000000	5,000,000.00	100.085007	5,004,250.35	4,250.35	1.42
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.5	01 Mar 2031		
		Local	4,867,770.100	100.743233	4,903,948.96	101.101713	4,921,398.96	17,450.00	1.40
		Base		100.743233	4,903,948.96	101.101713	4,921,398.96	17,450.00	1.40
38346LTT3	GOTHAM FDG CORP					1.15	27 Jun 2017		
		Local	5,000,000.000	99.817917	4,990,895.83	99.817917	4,990,895.83	0.00	1.42
		Base		99.817917	4,990,895.83	99.817917	4,990,895.83	0.00	1.42
38346LTV8	GOTHAM FDG CORP					1.02	29 Jun 2017		
		Local	5,000,000.000	99.832833	4,991,641.66	99.832833	4,991,641.66	0.00	1.42
		Base		99.832833	4,991,641.66	99.832833	4,991,641.66	0.00	1.42

& 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
45779PTP3	INSTITUTIONAL SECURED					1.17	23 Jun 2017		
		5,000,000.000	Local	99.827750	4,991,387.50	99.827750	4,991,387.50	0.00	1.42
			Base	99.827750	4,991,387.50	99.827750	4,991,387.50	0.00	1.42
53127TTU7	LIBERTY FUNDING LLC					1.14	28 Jun 2017		
		5,000,000.000	Local	99.816333	4,990,816.67	99.816333	4,990,816.67	0.00	1.42
			Base	99.816333	4,990,816.67	99.816333	4,990,816.67	0.00	1.42
62455ASX6	MOUNTCLIFF					1.04	31 May 2017		
		5,000,000.000	Local	99.913333	4,995,666.66	99.913333	4,995,666.66	0.00	1.42
			Base	99.913333	4,995,666.66	99.913333	4,995,666.66	0.00	1.42
78009NHT6	ROYAL BK OF CANADA					1.38622	14 Aug 2017		
		2,000,000.000	Local	100.000000	2,000,000.00	100.283000	2,005,660.00	5,660.00	0.57
			Base	100.000000	2,000,000.00	100.283000	2,005,660.00	5,660.00	0.57
82124LU59	SHEFFIELD RECEIVABLE					1.13	05 Jul 2017		
		5,000,000.000	Local	99.795972	4,989,798.61	99.795972	4,989,798.61	0.00	1.42
			Base	99.795972	4,989,798.61	99.795972	4,989,798.61	0.00	1.42
8225X2S13	SHELL INTNL FNC B.V					0.95	01 May 2017		
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.42
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.42
86563YVF7	SUMITOMO MITSUI BKG CORP					1.01	26 Jun 2017		
		5,000,000.000	Local	99.999996	4,999,999.78	99.999996	4,999,999.78	0.00	1.42
			Base	99.999996	4,999,999.78	99.999996	4,999,999.78	0.00	1.42
88602TSN4	THUNDER BAY FNDNG LLC					0.99	22 May 2017		
		5,000,000.000	Local	99.942250	4,997,112.50	99.942250	4,997,112.50	0.00	1.42
			Base	99.942250	4,997,112.50	99.942250	4,997,112.50	0.00	1.42
92646KTN2	VICTORY RECEIVABLES					1.03	22 Jun 2017		
		5,000,000.000	Local	99.851222	4,992,561.11	99.851222	4,992,561.11	0.00	1.42
			Base	99.851222	4,992,561.11	99.851222	4,992,561.11	0.00	1.42
979QHR003	SOUTH STREET REPO					0.75	01 May 2017		
		2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.57
			Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.57

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

Base Currency: 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									
		68,867,770.100	Local		68,832,197.33		68,859,557.68	27,360.35	19.57
			Base		68,832,197.33		68,859,557.68	27,360.35	19.57
CASH EQUIVALENT Total									
		68,867,770.100	Base		68,832,197.33		68,859,557.68	27,360.35	19.57
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	101.791621	2,035,832.41	100.785900	2,015,718.00	-20,114.41	0.57
			Base	101.791621	2,035,832.41	100.785900	2,015,718.00	-20,114.41	0.57
025816BH1	AMERICAN EXPRESS CO SR UNSECURED 05/18 VAR					1.64011	22 May 2018		
		5,000,000.000	Local	100.008319	5,000,415.96	100.510700	5,025,535.00	25,119.04	1.43
			Base	100.008319	5,000,415.96	100.510700	5,025,535.00	25,119.04	1.43
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.25	05 May 2021		
		3,000,000.000	Local	99.951268	2,998,538.04	99.707800	2,991,234.00	-7,304.04	0.85
			Base	99.951268	2,998,538.04	99.707800	2,991,234.00	-7,304.04	0.85
0258M0EF2	AMERICAN EXPRESS CREDIT SR UNSECURED 03/20 VAR					1.52278	03 Mar 2020		
		5,000,000.000	Local	100.000000	5,000,000.00	100.229500	5,011,475.00	11,475.00	1.42
			Base	100.000000	5,000,000.00	100.229500	5,011,475.00	11,475.00	1.42
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					1.434	01 Feb 2019		
		5,000,000.000	Local	100.000000	5,000,000.00	100.329500	5,016,475.00	16,475.00	1.43
			Base	100.000000	5,000,000.00	100.329500	5,016,475.00	16,475.00	1.43
039483AY8	ARCHER DANIELS MIDLAND C SR UNSECURED 03/18 5.45					5.45	15 Mar 2018		
		1,996,000.000	Local	103.145912	2,058,792.41	103.368000	2,063,225.28	4,432.87	0.59
			Base	103.145912	2,058,792.41	103.368000	2,063,225.28	4,432.87	0.59
07330NAP0	BRANCH BANKING + TRUST SR UNSECURED 01/20 VAR					1.60844	15 Jan 2020		
		5,000,000.000	Local	100.000000	5,000,000.00	100.197100	5,009,855.00	9,855.00	1.42
			Base	100.000000	5,000,000.00	100.197100	5,009,855.00	9,855.00	1.42

& 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
084670BQ0	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2					2.2	15 Mar 2021		
		Local	3,000,000.000	99.836578	2,995,097.35	100.709500	3,021,285.00	26,187.65	0.86
		Base		99.836578	2,995,097.35	100.709500	3,021,285.00	26,187.65	0.86
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					1.35344	23 May 2017		
		Local	2,530,000.000	99.919785	2,527,970.57	99.919785	2,527,970.57	0.00	0.72
		Base		99.919785	2,527,970.57	99.919785	2,527,970.57	0.00	0.72
126802CF2	CABELA S MASTER CREDIT CARD TR CABMT 2012 2A A2 144A					1.47389	15 Jun 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.045460	3,001,363.80	1,363.80	0.85
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.045460	3,001,363.80	1,363.80	0.85
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					1.66389	17 Jul 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	100.943490	3,028,304.70	28,304.70	0.86
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.943490	3,028,304.70	28,304.70	0.86
14041NEW7	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3					1.39389	15 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.624230	5,031,211.50	31,211.50	1.43
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	100.624230	5,031,211.50	31,211.50	1.43
140420NL0	CAPITAL ONE BANK USA NA SR UNSECURED 06/17 1.3					1.3	05 Jun 2017		
		Local	2,000,000.000	99.999955	1,999,999.10	99.999955	1,999,999.10	0.00	0.57
		Base		99.999955	1,999,999.10	99.999955	1,999,999.10	0.00	0.57
14313VAB0	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2A					1.1	15 Nov 2018		
		Local	660,947.860	99.998787	660,939.84	99.969510	660,746.34	-193.50	0.19
Original Face:		Base	5,000,000.000	99.998787	660,939.84	99.969510	660,746.34	-193.50	0.19
14313VAH7	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2B					1.44389	15 Nov 2018		
		Local	660,947.860	100.000000	660,947.86	100.029590	661,143.43	195.57	0.19
Original Face:		Base	5,000,000.000	100.000000	660,947.86	100.029590	661,143.43	195.57	0.19
161571HE7	CHASE ISSUANCE TRUST CHAIT 2016 A4 A4					1.49	15 Jul 2022		
		Local	5,000,000.000	99.985426	4,999,271.30	98.802460	4,940,123.00	-59,148.30	1.40
Original Face:		Base	5,000,000.000	99.985426	4,999,271.30	98.802460	4,940,123.00	-59,148.30	1.40
166764AK6	CHEVRON CORP SR UNSECURED 11/17 VAR					1.209	15 Nov 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.113300	5,005,665.00	5,665.00	1.42
		Base		100.000000	5,000,000.00	100.113300	5,005,665.00	5,665.00	1.42

& 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
166764AV2	CHEVRON CORP SR UNSECURED 03/18 1.365					1.365	02 Mar 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	99.947100	4,997,355.00	-2,645.00	1.42
		Base		100.000000	5,000,000.00	99.947100	4,997,355.00	-2,645.00	1.42
166764BQ2	CHEVRON CORP SR UNSECURED 03/20 VAR					1.30278	03 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.178600	5,008,930.00	8,930.00	1.42
		Base		100.000000	5,000,000.00	100.178600	5,008,930.00	8,930.00	1.42
17275RBK7	CISCO SYSTEMS INC SR UNSECURED 09/19 VAR					1.49178	20 Sep 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.538900	5,026,945.00	26,945.00	1.43
		Base		100.000000	5,000,000.00	100.538900	5,026,945.00	26,945.00	1.43
2027A0GL7	COMMONWEALTH BANK AUST SR UNSECURED 144A 10/17 VAR					1.639	30 Oct 2017		
		Local	2,000,000.000	100.000000	2,000,000.00	99.000000	1,980,000.00	-20,000.00	0.56
		Base		100.000000	2,000,000.00	99.000000	1,980,000.00	-20,000.00	0.56
233851BX1	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/17 VAR					1.74456	03 Aug 2017		
		Local	2,000,000.000	100.000000	2,000,000.00	100.182000	2,003,640.00	3,640.00	0.57
		Base		100.000000	2,000,000.00	100.182000	2,003,640.00	3,640.00	0.57
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	4,000,000.000	99.990595	3,999,623.79	99.884000	3,995,360.00	-4,263.79	1.14
Original Face:		Base	4,000,000.000	99.990595	3,999,623.79	99.884000	3,995,360.00	-4,263.79	1.14
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	3,176,324.370	99.989086	3,175,977.70	99.971870	3,175,430.87	-546.83	0.90
Original Face:		Base	4,000,000.000	99.989086	3,175,977.70	99.971870	3,175,430.87	-546.83	0.90
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	100.234400	4,009,376.00	9,376.00	1.14
		Base		100.000000	4,000,000.00	100.234400	4,009,376.00	9,376.00	1.14
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222					2.222	01 Mar 2021		
		Local	1,500,000.000	100.000000	1,500,000.00	100.669100	1,510,036.50	10,036.50	0.43
		Base		100.000000	1,500,000.00	100.669100	1,510,036.50	10,036.50	0.43
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22					1.34444	15 May 2036		
		Local	574,651.680	100.034169	574,848.03	100.061089	575,002.73	154.70	0.16
Original Face:		Base	16,000,000.000	100.034169	574,848.03	100.061089	575,002.73	154.70	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
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.5	15 Aug 2042		
		Local	3,041,859.750	101.438088	3,085,604.36	96.376114	2,931,626.22	-153,978.14	0.83
Original Face:		Base	5,000,000.000	101.438088	3,085,604.36	96.376114	2,931,626.22	-153,978.14	0.83
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.0	15 Aug 2042		
		Local	6,413,482.100	105.159520	6,744,387.02	99.365135	6,372,765.15	-371,621.87	1.81
Original Face:		Base	10,000,000.000	105.159520	6,744,387.02	99.365135	6,372,765.15	-371,621.87	1.81
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.3	25 Jan 2027		
		Local	2,500,000.000	117.028764	2,925,719.09	121.679800	3,041,995.00	116,275.91	0.86
		Base		117.028764	2,925,719.09	121.679800	3,041,995.00	116,275.91	0.86
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25					5.25	22 Mar 2027		
		Local	2,500,000.000	116.104657	2,902,616.42	120.496400	3,012,410.00	109,793.58	0.86
		Base		116.104657	2,902,616.42	120.496400	3,012,410.00	109,793.58	0.86
3135G0S53	FANNIE MAE NOTES 01/20 1.7					1.7	27 Jan 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	99.974000	4,998,700.00	-1,300.00	1.42
		Base		100.000000	5,000,000.00	99.974000	4,998,700.00	-1,300.00	1.42
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					1.49056	25 Jun 2022		
		Local	2,670,286.530	100.000000	2,670,286.53	99.712770	2,662,616.67	-7,669.86	0.76
Original Face:		Base	3,000,000.000	100.000000	2,670,286.53	99.712770	2,662,616.67	-7,669.86	0.76
3136A6UL6	FANNIE MAE FNR 2012 63 BT					3.0	25 Mar 2039		
		Local	5,000,000.000	101.212670	5,060,633.49	101.688460	5,084,423.00	23,789.51	1.44
Original Face:		Base	5,000,000.000	101.212670	5,060,633.49	101.688460	5,084,423.00	23,789.51	1.44
3136A9MN5	FANNIEMAE ACES FNA 2012 M14 A2					2.301	25 Sep 2022		
		Local	2,000,000.000	100.680721	2,013,614.41	98.428700	1,968,574.00	-45,040.41	0.56
Original Face:		Base	2,000,000.000	100.680721	2,013,614.41	98.428700	1,968,574.00	-45,040.41	0.56
3137AJ6H2	FREDDIE MAC FHR 3955 BK					2.0	15 Feb 2041		
		Local	1,709,263.250	100.845928	1,723,722.38	98.901700	1,690,490.41	-33,231.97	0.48
Original Face:		Base	5,000,000.000	100.845928	1,723,722.38	98.901700	1,690,490.41	-33,231.97	0.48
3137AJMF8	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2					2.9676	25 Oct 2021		
		Local	5,000,000.000	103.140935	5,157,046.75	103.350680	5,167,534.00	10,487.25	1.47
Original Face:		Base	5,000,000.000	103.140935	5,157,046.75	103.350680	5,167,534.00	10,487.25	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
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		Local	3,000,000.000	104.185249	3,125,557.48	106.193430	3,185,802.90	60,245.42	0.91
	Original Face:	Base	3,000,000.000	104.185249	3,125,557.48	106.193430	3,185,802.90	60,245.42	0.91
3137AL2X6	FREDDIE MAC FHR 3990 BH					3.5	15 Jan 2032		
		Local	4,065,185.480	101.587252	4,129,710.22	103.695050	4,215,396.12	85,685.90	1.20
	Original Face:	Base	5,565,000.000	101.587252	4,129,710.22	103.695050	4,215,396.12	85,685.90	1.20
3137AMMY0	FREDDIE MAC FHR 4012 GC					3.5	15 Jun 2040		
		Local	4,494,000.000	106.372242	4,780,368.57	103.151230	4,635,616.28	-144,752.29	1.32
	Original Face:	Base	4,494,000.000	106.372242	4,780,368.57	103.151230	4,635,616.28	-144,752.29	1.32
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	503,944.960	100.289026	505,401.49	98.570780	496,742.48	-8,659.01	0.14
	Original Face:	Base	2,000,000.000	100.289026	505,401.49	98.570780	496,742.48	-8,659.01	0.14
3137APJG6	FREDDIE MAC FHR 4030 BC					2.0	15 Jan 2042		
		Local	1,652,313.500	100.416514	1,659,195.61	98.699950	1,630,832.60	-28,363.01	0.46
	Original Face:	Base	5,000,000.000	100.416514	1,659,195.61	98.699950	1,630,832.60	-28,363.01	0.46
3137ATR20	FREDDIE MAC FHR 4097 VH					1.5	15 Oct 2041		
		Local	4,702,151.260	100.421209	4,721,957.16	97.764570	4,597,037.96	-124,919.20	1.31
	Original Face:	Base	14,878,168.000	100.421209	4,721,957.16	97.764570	4,597,037.96	-124,919.20	1.31
3137AYK42	FREDDIE MAC FHR 4172 PE					3.0	15 Feb 2043		
		Local	5,000,000.000	99.002926	4,950,146.31	99.476960	4,973,848.00	23,701.69	1.41
	Original Face:	Base	5,000,000.000	99.002926	4,950,146.31	99.476960	4,973,848.00	23,701.69	1.41
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	2,268,652.200	99.582441	2,259,179.24	98.579170	2,236,418.51	-22,760.73	0.64
	Original Face:	Base	5,000,000.000	99.582441	2,259,179.24	98.579170	2,236,418.51	-22,760.73	0.64
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.5	15 Apr 2028		
		Local	4,084,774.300	103.814945	4,240,606.18	103.844750	4,241,823.66	1,217.48	1.21
	Original Face:	Base	5,000,000.000	103.814945	4,240,606.18	103.844750	4,241,823.66	1,217.48	1.21
3137GAWQ6	FREDDIE MAC FHR 3738 BH					3.0	15 Dec 2038		
		Local	3,583,565.850	101.387301	3,633,280.68	101.757270	3,646,538.78	13,258.10	1.04
	Original Face:	Base	5,000,000.000	101.387301	3,633,280.68	101.757270	3,646,538.78	13,258.10	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
3137GAWS2	FREDDIE MAC FHR 3738 BJ					3.5	15 Dec 2038		
		Local	3,583,565.850	103.354729	3,703,784.78	102.645010	3,678,351.53	-25,433.25	1.05
	Original Face:	Base	5,000,000.000	103.354729	3,703,784.78	102.645010	3,678,351.53	-25,433.25	1.05
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.5	01 Apr 2042		
		Local	2,751,123.050	104.057720	2,862,755.91	103.356641	2,843,468.37	-19,287.54	0.81
	Original Face:	Base	5,000,000.000	104.057720	2,862,755.91	103.356641	2,843,468.37	-19,287.54	0.81
3138L0WA5	FNMA POOL AM0640 FN 05/21 FIXED 2.21					2.21	01 May 2021		
		Local	1,708,669.300	101.159384	1,728,479.33	100.348894	1,714,630.74	-13,848.59	0.49
	Original Face:	Base	1,800,000.000	101.159384	1,728,479.33	100.348894	1,714,630.74	-13,848.59	0.49
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	413,239.500	106.420410	439,771.17	107.619430	444,725.99	4,954.82	0.13
	Original Face:	Base	10,000,000.000	106.420410	439,771.17	107.619430	444,725.99	4,954.82	0.13
31398NY24	FANNIE MAE FNR 2010 123 PM					4.0	25 Jul 2040		
		Local	6,000,000.000	107.970329	6,478,219.76	106.301260	6,378,075.60	-100,144.16	1.81
	Original Face:	Base	6,000,000.000	107.970329	6,478,219.76	106.301260	6,378,075.60	-100,144.16	1.81
31398T7A3	FANNIE MAE FNR 2010 113 LV					4.0	25 Jun 2030		
		Local	4,159,260.810	106.353067	4,423,501.43	102.316310	4,255,602.18	-167,899.25	1.21
	Original Face:	Base	5,568,000.000	106.353067	4,423,501.43	102.316310	4,255,602.18	-167,899.25	1.21
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	424,540.500	105.790694	449,124.34	106.659700	452,813.62	3,689.28	0.13
	Original Face:	Base	5,000,000.000	105.790694	449,124.34	106.659700	452,813.62	3,689.28	0.13
36962G5Y6	GENERAL ELECTRIC CO SR UNSECURED 05/17 VAR					2.054	30 May 2017		
		Local	5,000,000.000	99.996765	4,999,838.26	99.996765	4,999,838.26	0.00	1.42
		Base		99.996765	4,999,838.26	99.996765	4,999,838.26	0.00	1.42
36966THT2	GENERAL ELECTRIC CO SR UNSECURED 03/23 VAR					2.13122	15 Mar 2023		
		Local	4,000,000.000	100.000000	4,000,000.00	102.727000	4,109,080.00	109,080.00	1.17
		Base		100.000000	4,000,000.00	102.727000	4,109,080.00	109,080.00	1.17
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	5,000,000.000	99.954110	4,997,705.48	99.703700	4,985,185.00	-12,520.48	1.42
		Base		99.954110	4,997,705.48	99.703700	4,985,185.00	-12,520.48	1.42

& 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
38377XC75	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 133 MN					3.5	16 Apr 2035		
		Local	5,000,000.000	103.593393	5,179,669.64	102.622590	5,131,129.50	-48,540.14	1.46
Original Face:		Base	5,000,000.000	103.593393	5,179,669.64	102.622590	5,131,129.50	-48,540.14	1.46
437076AW2	HOME DEPOT INC SR UNSECURED 04/21 4.4					4.4	01 Apr 2021		
		Local	3,000,000.000	106.009611	3,180,288.34	108.421200	3,252,636.00	72,347.66	0.92
		Base		106.009611	3,180,288.34	108.421200	3,252,636.00	72,347.66	0.92
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					1.40372	12 Feb 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.536400	3,016,092.00	16,092.00	0.86
		Base		100.000000	3,000,000.00	100.536400	3,016,092.00	16,092.00	0.86
47787XAB3	JOHN DEERE OWNER TRUST JDOT 2017 A A2					1.5	15 Oct 2019		
		Local	2,500,000.000	99.999625	2,499,990.63	99.999470	2,499,986.75	-3.88	0.71
Original Face:		Base	2,500,000.000	99.999625	2,499,990.63	99.999470	2,499,986.75	-3.88	0.71
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.25	03 Mar 2022		
		Local	3,500,000.000	99.728000	3,490,480.00	100.856900	3,529,991.50	39,511.50	1.00
		Base		99.728000	3,490,480.00	100.856900	3,529,991.50	39,511.50	1.00
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	5,000,000.000	99.927508	4,996,375.39	100.059000	5,002,950.00	6,574.61	1.42
		Base		99.927508	4,996,375.39	100.059000	5,002,950.00	6,574.61	1.42
63534PAH0	PNC BANK NA SUBORDINATED 06/17 VAR					1.47167	07 Jun 2017		
		Local	7,000,000.000	99.866032	6,990,622.25	99.866032	6,990,622.25	0.00	1.99
		Base		99.866032	6,990,622.25	99.866032	6,990,622.25	0.00	1.99
64952WBK8	NEW YORK LIFE GLOBAL FDG SECURED 144A 10/17 1.3					1.3	30 Oct 2017		
		Local	5,000,000.000	99.981830	4,999,091.48	100.049500	5,002,475.00	3,383.52	1.42
		Base		99.981830	4,999,091.48	100.049500	5,002,475.00	3,383.52	1.42
654740AJ8	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.5					1.5	02 Mar 2018		
		Local	5,000,000.000	99.987744	4,999,387.21	99.874400	4,993,720.00	-5,667.21	1.42
		Base		99.987744	4,999,387.21	99.874400	4,993,720.00	-5,667.21	1.42
713448BH0	PEPSICO INC SR UNSECURED 06/18 5					5.0	01 Jun 2018		
		Local	1,635,000.000	103.206766	1,687,430.63	103.836800	1,697,731.68	10,301.05	0.48
		Base		103.206766	1,687,430.63	103.836800	1,697,731.68	10,301.05	0.48

& 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
713448BY3	PEPSICO INC SR UNSECURED 03/22 2.75					2.75	05 Mar 2022		
		Local	3,000,000.000	99.915788	2,997,473.65	102.333700	3,070,011.00	72,537.35	0.87
		Base		99.915788	2,997,473.65	102.333700	3,070,011.00	72,537.35	0.87
718172BP3	PHILIP MORRIS INTL INC SR UNSECURED 08/17 1.25					1.25	11 Aug 2017		
		Local	5,000,000.000	99.964837	4,998,241.86	99.960300	4,998,015.00	-226.86	1.42
		Base		99.964837	4,998,241.86	99.960300	4,998,015.00	-226.86	1.42
742718DY2	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3					2.3	06 Feb 2022		
		Local	3,000,000.000	99.662847	2,989,885.42	101.120300	3,033,609.00	43,723.58	0.86
		Base		99.662847	2,989,885.42	101.120300	3,033,609.00	43,723.58	0.86
78008SVU7	ROYAL BANK OF CANADA SR UNSECURED 05/20 VAR					1.43844	08 May 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	98.489900	2,954,697.00	-45,303.00	0.84
		Base		100.000000	3,000,000.00	98.489900	2,954,697.00	-45,303.00	0.84
78012KMT1	ROYAL BANK OF CANADA SR UNSECURED 04/24 VAR					2.0	19 Apr 2024		
		Local	2,000,000.000	100.000000	2,000,000.00	96.435500	1,928,710.00	-71,290.00	0.55
		Base		100.000000	2,000,000.00	96.435500	1,928,710.00	-71,290.00	0.55
87165LAX9	SYNCHRONY CREDIT CARD MASTER N SYNCT 2016 1 A					2.04	15 Mar 2022		
		Local	4,500,000.000	99.982926	4,499,231.65	100.495370	4,522,291.65	23,060.00	1.29
Original Face:		Base	4,500,000.000	99.982926	4,499,231.65	100.495370	4,522,291.65	23,060.00	1.29
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	5,000,000.000	99.995021	4,999,751.06	100.013200	5,000,660.00	908.94	1.42
		Base		99.995021	4,999,751.06	100.013200	5,000,660.00	908.94	1.42
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					1.289	30 Oct 2017		
		Local	4,000,000.000	99.972171	3,998,886.85	100.044000	4,001,760.00	2,873.15	1.14
		Base		99.972171	3,998,886.85	100.044000	4,001,760.00	2,873.15	1.14
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					1.5	13 Feb 2020		
		Local	2,000,000.000	98.962636	1,979,252.72	99.189900	1,983,798.00	4,545.28	0.56
		Base		98.962636	1,979,252.72	99.189900	1,983,798.00	4,545.28	0.56
91159HHP8	US BANCORP SR UNSECURED 01/22 2.625					2.625	24 Jan 2022		
		Local	2,500,000.000	99.828000	2,495,700.00	100.840300	2,521,007.50	25,307.50	0.72
		Base		99.828000	2,495,700.00	100.840300	2,521,007.50	25,307.50	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
91159HHQ6	US BANCORP SR UNSECURED 01/22 VAR					1.79317	24 Jan 2022		
		2,500,000.000	Local	100.000000	2,500,000.00	100.268000	2,506,700.00	6,700.00	0.71
			Base	100.000000	2,500,000.00	100.268000	2,506,700.00	6,700.00	0.71
92343VBC7	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5					3.5	01 Nov 2021		
		3,000,000.000	Local	102.024863	3,060,745.88	103.268100	3,098,043.00	37,297.12	0.88
			Base	102.024863	3,060,745.88	103.268100	3,098,043.00	37,297.12	0.88
949746SP7	WELLS FARGO + COMPANY SR UNSECURED 02/22 VAR					1.96372	11 Feb 2022		
		3,000,000.000	Local	100.000000	3,000,000.00	100.570000	3,017,100.00	17,100.00	0.86
			Base	100.000000	3,000,000.00	100.570000	3,017,100.00	17,100.00	0.86
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					1.78317	23 Apr 2018		
		5,000,000.000	Local	100.000000	5,000,000.00	100.434600	5,021,730.00	21,730.00	1.43
			Base	100.000000	5,000,000.00	100.434600	5,021,730.00	21,730.00	1.43
US DOLLAR Total									
		279,463,749.960	Local		283,102,972.87		282,721,835.68	-381,137.19	80.33
	Original Face:	190,305,168.000	Base		283,102,972.87		282,721,835.68	-381,137.19	80.33
FIXED INCOME Total									
		279,463,749.960	Base		283,102,972.87		282,721,835.68	-381,137.19	80.33
	Original Face:	190,305,168.000							

& 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: *April 30, 2017* *View Date:* *May 9, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		348,678,904.860	Base	352,282,555.00		351,928,778.16	-353,776.84	100.00
Original Face:		190,305,168.000						

& 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	221,480.100	1.000000	221,480.10	1.000000	221,480.10	0.00	0.02
		Base		1.000000	221,480.10	1.000000	221,480.10	0.00	0.02
US DOLLAR Total									
		Local	221,480.100		221,480.10		221,480.10	0.00	0.02
		Base			221,480.10		221,480.10	0.00	0.02
CASH Total									
		Base	221,480.100		221,480.10		221,480.10	0.00	0.02
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
06538BU76	BANK TOKYO MIT UFJ NY					1.25	07 Jul 2017		
		Local	10,000,000.000	99.767361	9,976,736.11	99.767361	9,976,736.11	0.00	1.05
		Base		99.767361	9,976,736.11	99.767361	9,976,736.11	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	2.10
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.10
06741CAB0	BARCLAYS BANK PLC COVERED 144A 05/17 2.25					2.25	10 May 2017		
		Local	12,500,000.000	100.026262	12,503,282.79	100.026262	12,503,282.79	0.00	1.31
		Base		100.026262	12,503,282.79	100.026262	12,503,282.79	0.00	1.31
07644AU36	BEDFORD ROW FDG CORP					1.27	03 Jul 2017		
		Local	20,000,000.000	99.777750	19,955,550.00	99.777750	19,955,550.00	0.00	2.09
		Base		99.777750	19,955,550.00	99.777750	19,955,550.00	0.00	2.09
2063C0TE2	CONCORD MIN CPTL CO					1.2	14 Jun 2017		
		Local	17,074,000.000	99.853333	17,048,958.13	99.853333	17,048,958.13	0.00	1.79
		Base		99.853333	17,048,958.13	99.853333	17,048,958.13	0.00	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
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.5	01 Mar 2031		
		Local	14,005,583.180	100.743233	14,109,677.24	101.101713	14,159,884.51	50,207.27	1.49
		Base		100.743233	14,109,677.24	101.101713	14,159,884.51	50,207.27	1.49
38102JTK1	GOLDEN FUNDING CORP					1.2	19 Jun 2017		
		Local	10,000,000.000	99.836667	9,983,666.67	99.836667	9,983,666.67	0.00	1.05
		Base		99.836667	9,983,666.67	99.836667	9,983,666.67	0.00	1.05
38346LTT3	GOTHAM FDG CORP					1.15	27 Jun 2017		
		Local	20,000,000.000	99.817917	19,963,583.33	99.817917	19,963,583.33	0.00	2.10
		Base		99.817917	19,963,583.33	99.817917	19,963,583.33	0.00	2.10
38346LTV8	GOTHAM FDG CORP					1.02	29 Jun 2017		
		Local	10,000,000.000	99.832833	9,983,283.34	99.832833	9,983,283.34	0.00	1.05
		Base		99.832833	9,983,283.34	99.832833	9,983,283.34	0.00	1.05
45779PTP3	INSTITUTIONAL SECURED					1.17	23 Jun 2017		
		Local	30,000,000.000	99.827750	29,948,325.00	99.827750	29,948,325.00	0.00	3.14
		Base		99.827750	29,948,325.00	99.827750	29,948,325.00	0.00	3.14
53127TUQ4	LIBERTY FUNDING LLC					1.13	24 Jul 2017		
		Local	25,000,000.000	99.736333	24,934,083.33	99.736333	24,934,083.33	0.00	2.62
		Base		99.736333	24,934,083.33	99.736333	24,934,083.33	0.00	2.62
62455AV12	MOUNTCLIFF					1.21	01 Aug 2017		
		Local	25,000,000.000	99.690778	24,922,694.45	99.679789	24,919,947.25	-2,747.20	2.62
		Base		99.690778	24,922,694.45	99.679789	24,919,947.25	-2,747.20	2.62
64105RX21	NESTLE FIN FRANCE S.					0.93	02 Oct 2017		
		Local	25,000,000.000	99.602167	24,900,541.67	99.577356	24,894,339.00	-6,202.67	2.61
		Base		99.602167	24,900,541.67	99.577356	24,894,339.00	-6,202.67	2.61
71708EU52	PFIZER INC					1.02	05 Jul 2017		
		Local	20,000,000.000	99.815833	19,963,166.66	99.815833	19,963,166.66	0.00	2.10
		Base		99.815833	19,963,166.66	99.815833	19,963,166.66	0.00	2.10
71838LTL6	PHILIP MORRIS INTL					0.93	20 Jun 2017		
		Local	8,000,000.000	99.870833	7,989,666.67	99.870833	7,989,666.67	0.00	0.84
		Base		99.870833	7,989,666.67	99.870833	7,989,666.67	0.00	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
78009NHT6	ROYAL BK OF CANADA				1.38622	14 Aug 2017		
	9,942,034.000	Local	100.000000	9,942,034.02	100.283000	9,970,169.96	28,135.94	1.05
		Base	100.000000	9,942,034.02	100.283000	9,970,169.96	28,135.94	1.05
82124LT85	SHEFFIELD RECEIVABLE				0.92	08 Jun 2017		
	20,000,000.000	Local	99.902889	19,980,577.78	99.902889	19,980,577.78	0.00	2.10
		Base	99.902889	19,980,577.78	99.902889	19,980,577.78	0.00	2.10
82124LU59	SHEFFIELD RECEIVABLE				1.18	05 Jul 2017		
	10,000,000.000	Local	99.786945	9,978,694.45	99.786945	9,978,694.45	0.00	1.05
		Base	99.786945	9,978,694.45	99.786945	9,978,694.45	0.00	1.05
8225X2S13	SHELL INTNL FNC B.V				0.95	01 May 2017		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.10
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.10
86563YVF7	SUMITOMO MITSUI BKG CORP				1.01	26 Jun 2017		
	10,000,000.000	Local	99.999996	9,999,999.56	99.999996	9,999,999.56	0.00	1.05
		Base	99.999996	9,999,999.56	99.999996	9,999,999.56	0.00	1.05
88602TSN4	THUNDER BAY FNDNG LLC				0.99	22 May 2017		
	15,000,000.000	Local	99.942250	14,991,337.50	99.942250	14,991,337.50	0.00	1.57
		Base	99.942250	14,991,337.50	99.942250	14,991,337.50	0.00	1.57
924CUD006	MIZUHO 06/14 VAR 1				0.81	01 May 2017		
	13,675,875.890	Local	100.000000	13,675,875.89	100.000000	13,675,875.89	0.00	1.44
		Base	100.000000	13,675,875.89	100.000000	13,675,875.89	0.00	1.44
92646KTN2	VICTORY RECEIVABLES				1.03	22 Jun 2017		
	10,000,000.000	Local	99.851222	9,985,122.23	99.851222	9,985,122.23	0.00	1.05
		Base	99.851222	9,985,122.23	99.851222	9,985,122.23	0.00	1.05
979QHR003	SOUTH STREET REPO				0.75	01 May 2017		
	4,324,124.110	Local	100.000000	4,324,124.11	100.000000	4,324,124.11	0.00	0.45
		Base	100.000000	4,324,124.11	100.000000	4,324,124.11	0.00	0.45
US DOLLAR Total								
	379,521,617.180	Local		379,060,980.93		379,130,374.27	69,393.34	39.79
		Base		379,060,980.93		379,130,374.27	69,393.34	39.79

& 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
CASH EQUIVALENT Total									
			379,521,617.180	Base	379,060,980.93		379,130,374.27	69,393.34	39.79
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.8	17 Feb 2021		
			4,000,000.000	Local	101.791621	4,071,664.83	100.785900	4,031,436.00	-40,228.83	0.42
				Base	101.791621	4,071,664.83	100.785900	4,031,436.00	-40,228.83	0.42
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.25	05 May 2021		
			5,000,000.000	Local	99.951268	4,997,563.40	99.707800	4,985,390.00	-12,173.40	0.52
				Base	99.951268	4,997,563.40	99.707800	4,985,390.00	-12,173.40	0.52
05581QAB4	BMW VEHICLE LEASE TRUST BMWLT 2015 2 A2A					1.07	22 Jan 2018		
			2,455,915.270	Local	99.999921	2,455,913.32	99.989680	2,455,661.82	-251.50	0.26
	Original Face:		19,000,000.000	Base	99.999921	2,455,913.32	99.989680	2,455,661.82	-251.50	0.26
06051GFW4	BANK OF AMERICA CORP SR UNSECURED 04/21 2.625					2.625	19 Apr 2021		
			3,000,000.000	Local	99.981749	2,999,452.46	100.102200	3,003,066.00	3,613.54	0.32
				Base	99.981749	2,999,452.46	100.102200	3,003,066.00	3,613.54	0.32
084664CP4	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/19 VAR					1.40761	11 Jan 2019		
			5,000,000.000	Local	100.000000	5,000,000.00	100.254800	5,012,740.00	12,740.00	0.53
				Base	100.000000	5,000,000.00	100.254800	5,012,740.00	12,740.00	0.53
084670BH0	BERKSHIRE HATHAWAY INC SR UNSECURED 02/18 1.55					1.55	09 Feb 2018		
			2,161,312.000	Local	99.999998	2,161,311.95	100.185900	2,165,329.88	4,017.93	0.23
				Base	99.999998	2,161,311.95	100.185900	2,165,329.88	4,017.93	0.23
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					1.35344	23 May 2017		
			8,336,180.000	Local	99.979205	8,334,446.48	99.979205	8,334,446.48	0.00	0.87
				Base	99.979205	8,334,446.48	99.979205	8,334,446.48	0.00	0.87
110122BA5	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/19 1.6					1.6	27 Feb 2019		
			5,000,000.000	Local	99.926904	4,996,345.21	99.877700	4,993,885.00	-2,460.21	0.52
				Base	99.926904	4,996,345.21	99.877700	4,993,885.00	-2,460.21	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
161571HE7	CHASE ISSUANCE TRUST CHAIT 2016 A4 A4					1.49	15 Jul 2022		
		Local	5,000,000.000	99.985426	4,999,271.30	98.802460	4,940,123.00	-59,148.30	0.52
Original Face:		Base	5,000,000.000	99.985426	4,999,271.30	98.802460	4,940,123.00	-59,148.30	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	100.113300	5,005,665.00	5,665.00	0.53
		Base		100.000000	5,000,000.00	100.113300	5,005,665.00	5,665.00	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
24422ESN0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/17 1.125					1.125	12 Jun 2017		
		Local	10,000,000.000	99.998199	9,999,819.89	99.998199	9,999,819.89	0.00	1.05
		Base		99.998199	9,999,819.89	99.998199	9,999,819.89	0.00	1.05
254683AW5	DISCOVER CARD EXECUTION NOTE T DCENT 2012 A4 A4					1.36444	15 Nov 2019		
		Local	3,458,098.840	100.000000	3,458,098.84	100.014990	3,458,617.21	518.37	0.36
Original Face:		Base	3,458,099.000	100.000000	3,458,098.84	100.014990	3,458,617.21	518.37	0.36
254683BX2	DISCOVER CARD EXECUTION NOTE T DCENT 2017 A2 A2					2.39	15 Jul 2024		
		Local	10,000,000.000	99.954958	9,995,495.84	101.121450	10,112,145.00	116,649.16	1.06
Original Face:		Base	10,000,000.000	99.954958	9,995,495.84	101.121450	10,112,145.00	116,649.16	1.06
25468PDH6	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 1.65					1.65	08 Jan 2019		
		Local	5,000,000.000	99.924564	4,996,228.19	100.193500	5,009,675.00	13,446.81	0.53
		Base		99.924564	4,996,228.19	100.193500	5,009,675.00	13,446.81	0.53
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	7,940,810.910	99.989086	7,939,944.24	99.971870	7,938,577.16	-1,367.08	0.83
Original Face:		Base	10,000,000.000	99.989086	7,939,944.24	99.971870	7,938,577.16	-1,367.08	0.83
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	821,989.890	102.002853	838,453.14	103.035427	846,940.79	8,487.65	0.09
Original Face:		Base	2,096,032.000	102.002853	838,453.14	103.035427	846,940.79	8,487.65	0.09
3130A8PK3	FEDERAL HOME LOAN BANK BONDS 08/18 0.625					0.625	07 Aug 2018		
		Local	10,000,000.000	99.873284	9,987,328.42	99.168000	9,916,800.00	-70,528.42	1.04
		Base		99.873284	9,987,328.42	99.168000	9,916,800.00	-70,528.42	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
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	4,836,829.650	105.327377	5,094,505.81	103.374084	5,000,028.35	-94,477.46	0.52
Original Face:		Base	8,645,247.000	105.327377	5,094,505.81	103.374084	5,000,028.35	-94,477.46	0.52
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	2,036,499.170	105.218078	2,142,765.28	103.285372	2,103,405.74	-39,359.54	0.22
Original Face:		Base	4,322,624.000	105.218078	2,142,765.28	103.285372	2,103,405.74	-39,359.54	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	99.637300	8,613,890.69	-31,356.41	0.90
		Base		100.000001	8,645,247.10	99.637300	8,613,890.69	-31,356.41	0.90
3133EFF51	FEDERAL FARM CREDIT BANK BONDS 02/18 0.85					0.85	26 Feb 2018		
		Local	12,500,000.000	99.979270	12,497,408.74	99.828200	12,478,525.00	-18,883.74	1.31
		Base		99.979270	12,497,408.74	99.828200	12,478,525.00	-18,883.74	1.31
3134G8L98	FREDDIE MAC NOTES 02/18 1.05					1.05	26 Feb 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	99.932200	9,993,220.00	-6,780.00	1.05
		Base		100.000000	10,000,000.00	99.932200	9,993,220.00	-6,780.00	1.05
313586RC5	FANNIE MAE SUBORDINATED 10/19 0.00000					0.01	09 Oct 2019		
		Local	5,000,000.000	95.097455	4,754,872.75	95.697300	4,784,865.00	29,992.25	0.50
		Base		95.097455	4,754,872.75	95.697300	4,784,865.00	29,992.25	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	99.974000	9,997,400.00	-2,600.00	1.05
		Base		100.000000	10,000,000.00	99.974000	9,997,400.00	-2,600.00	1.05
3135G0TM5	FANNIE MAE NOTES 01/18 1.02					1.02	30 Jan 2018		
		Local	10,806,559.000	99.999999	10,806,558.89	99.933700	10,799,394.25	-7,164.64	1.13
		Base		99.999999	10,806,558.89	99.933700	10,799,394.25	-7,164.64	1.13
3135G0XD0	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		Local	17,290,494.000	100.000000	17,290,494.00	99.821100	17,259,561.31	-30,932.69	1.81
		Base		100.000000	17,290,494.00	99.821100	17,259,561.31	-30,932.69	1.81
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.5	25 Jul 2040		
		Local	457,783.730	103.209472	472,476.17	101.270210	463,598.54	-8,877.63	0.05
Original Face:		Base	2,161,312.000	103.209472	472,476.17	101.270210	463,598.54	-8,877.63	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
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	996,548.930	100.150051	998,044.26	100.647690	1,003,003.48	4,959.22	0.11
	Original Face:	Base	4,322,624.000	100.150051	998,044.26	100.647690	1,003,003.48	4,959.22	0.11
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.0	25 Apr 2042		
		Local	2,008,940.890	101.692915	2,042,950.56	96.801030	1,944,675.47	-98,275.09	0.20
	Original Face:	Base	4,322,624.000	101.692915	2,042,950.56	96.801030	1,944,675.47	-98,275.09	0.20
3136A76N7	FANNIE MAE FNR 2012 101 B					2.0	25 May 2039		
		Local	3,946,967.010	101.785758	4,017,450.28	99.762360	3,937,587.44	-79,862.84	0.41
	Original Face:	Base	8,584,720.000	101.785758	4,017,450.28	99.762360	3,937,587.44	-79,862.84	0.41
3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.75	25 May 2039		
		Local	2,034,448.250	100.905820	2,052,876.69	101.081410	2,056,448.98	3,572.29	0.22
	Original Face:	Base	5,571,429.000	100.905820	2,052,876.69	101.081410	2,056,448.98	3,572.29	0.22
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.0	25 May 2040		
		Local	1,604,880.890	101.619827	1,630,877.19	97.932170	1,571,694.68	-59,182.51	0.16
	Original Face:	Base	4,322,624.000	101.619827	1,630,877.19	97.932170	1,571,694.68	-59,182.51	0.16
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.75	25 Jul 2041		
		Local	3,174,865.700	100.911965	3,203,819.36	96.865920	3,075,362.87	-128,456.49	0.32
	Original Face:	Base	5,111,816.000	100.911965	3,203,819.36	96.865920	3,075,362.87	-128,456.49	0.32
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		Local	2,255,579.700	99.652964	2,247,752.02	96.082090	2,167,208.12	-80,543.90	0.23
	Original Face:	Base	4,322,624.000	99.652964	2,247,752.02	96.082090	2,167,208.12	-80,543.90	0.23
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		Local	3,163,333.380	101.723164	3,217,842.79	97.713800	3,091,013.25	-126,829.54	0.32
	Original Face:	Base	5,326,337.000	101.723164	3,217,842.79	97.713800	3,091,013.25	-126,829.54	0.32
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	2,255,579.700	100.335841	2,263,154.86	96.861950	2,184,798.48	-78,356.38	0.23
	Original Face:	Base	4,322,624.000	100.335841	2,263,154.86	96.861950	2,184,798.48	-78,356.38	0.23
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	3,943,636.970	100.777889	3,974,314.08	95.676750	3,773,143.68	-201,170.40	0.40
	Original Face:	Base	8,645,247.000	100.777889	3,974,314.08	95.676750	3,773,143.68	-201,170.40	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
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	2,305,973.540	100.462358	2,316,635.39	98.998560	2,282,880.60	-33,754.79	0.24
Original Face:		Base	4,322,624.000	100.462358	2,316,635.39	98.998560	2,282,880.60	-33,754.79	0.24
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	2,938,864.350	101.837588	2,992,868.57	98.254940	2,887,579.40	-105,289.17	0.30
Original Face:		Base	6,483,935.000	101.837588	2,992,868.57	98.254940	2,887,579.40	-105,289.17	0.30
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		Local	2,161,478.900	99.838210	2,157,981.84	96.893710	2,094,337.10	-63,644.74	0.22
Original Face:		Base	4,322,624.000	99.838210	2,157,981.84	96.893710	2,094,337.10	-63,644.74	0.22
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	537,613.240	97.992283	526,819.49	98.628420	530,239.44	3,419.95	0.06
Original Face:		Base	2,161,312.000	97.992283	526,819.49	98.628420	530,239.44	3,419.95	0.06
3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		Local	1,302,662.650	100.151355	1,304,634.29	99.493910	1,296,070.00	-8,564.29	0.14
Original Face:		Base	4,527,840.000	100.151355	1,304,634.29	99.493910	1,296,070.00	-8,564.29	0.14
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	262,490.910	101.886016	267,441.53	101.622860	266,750.77	-690.76	0.03
Original Face:		Base	4,322,624.000	101.886016	267,441.53	101.622860	266,750.77	-690.76	0.03
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		Local	1,583,550.500	101.571683	1,608,438.90	101.062380	1,600,373.82	-8,065.08	0.17
Original Face:		Base	8,645,247.000	101.571683	1,608,438.90	101.062380	1,600,373.82	-8,065.08	0.17
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	799,769.020	99.317916	794,313.92	100.064670	800,286.23	5,972.31	0.08
Original Face:		Base	2,161,312.000	99.317916	794,313.92	100.064670	800,286.23	5,972.31	0.08
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	861,609.470	99.974457	861,389.39	99.255760	855,197.03	-6,192.36	0.09
Original Face:		Base	2,161,312.000	99.974457	861,389.39	99.255760	855,197.03	-6,192.36	0.09
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
		Local	748,330.430	99.949024	747,948.96	99.049570	741,218.07	-6,730.89	0.08
Original Face:		Base	2,472,541.000	99.949024	747,948.96	99.049570	741,218.07	-6,730.89	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
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	1,089,182.290	100.289016	1,092,330.20	98.570780	1,073,615.48	-18,714.72	0.11
Original Face:		Base	4,322,624.000	100.289016	1,092,330.20	98.570780	1,073,615.48	-18,714.72	0.11
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	3,122,254.930	100.415916	3,135,240.89	99.127170	3,095,002.95	-40,237.94	0.32
Original Face:		Base	6,483,935.000	100.415916	3,135,240.89	99.127170	3,095,002.95	-40,237.94	0.32
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
		Local	3,013,233.090	100.091021	3,015,975.75	96.849670	2,918,306.30	-97,669.45	0.31
Original Face:		Base	5,619,411.000	100.091021	3,015,975.75	96.849670	2,918,306.30	-97,669.45	0.31
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
		Local	2,820,880.490	101.433885	2,861,328.68	95.507430	2,694,150.46	-167,178.22	0.28
Original Face:		Base	4,322,624.000	101.433885	2,861,328.68	95.507430	2,694,150.46	-167,178.22	0.28
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
		Local	2,479,088.320	100.027028	2,479,758.36	96.641860	2,395,837.06	-83,921.30	0.25
Original Face:		Base	4,322,624.000	100.027028	2,479,758.36	96.641860	2,395,837.06	-83,921.30	0.25
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
		Local	6,197,720.230	100.838019	6,249,658.31	97.363300	6,034,304.94	-215,353.37	0.63
Original Face:		Base	10,806,559.000	100.838019	6,249,658.31	97.363300	6,034,304.94	-215,353.37	0.63
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	4,903,264.770	100.533166	4,929,407.29	98.579170	4,833,597.71	-95,809.58	0.51
Original Face:		Base	10,806,559.000	100.533166	4,929,407.29	98.579170	4,833,597.71	-95,809.58	0.51
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	2,759,705.940	100.600112	2,776,267.27	100.528660	2,774,295.40	-1,971.87	0.29
Original Face:		Base	4,322,624.000	100.600112	2,776,267.27	100.528660	2,774,295.40	-1,971.87	0.29
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	3,961,818.830	99.891846	3,957,533.95	96.291000	3,814,874.97	-142,658.98	0.40
Original Face:		Base	6,483,935.000	99.891846	3,957,533.95	96.291000	3,814,874.97	-142,658.98	0.40
3137B2CM0	FREDDIE MAC FHR 4203 DM					3.0	15 Apr 2033		
		Local	3,293,567.520	102.966407	3,391,268.13	103.108640	3,395,952.68	4,684.55	0.36
Original Face:		Base	6,000,000.000	102.966407	3,391,268.13	103.108640	3,395,952.68	4,684.55	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
3137BUFY9	FREDDIE MAC FHR 4646 TA					3.5	15 Apr 2028		
		Local	8,169,548.600	103.814945	8,481,212.36	103.844750	8,483,647.32	2,434.96	0.89
Original Face:		Base	10,000,000.000	103.814945	8,481,212.36	103.844750	8,483,647.32	2,434.96	0.89
3137BUFZ6	FREDDIE MAC FHR 4646 TB					3.5	15 Apr 2028		
		Local	8,169,548.600	103.759210	8,476,659.10	104.120560	8,506,179.75	29,520.65	0.89
Original Face:		Base	10,000,000.000	103.759210	8,476,659.10	104.120560	8,506,179.75	29,520.65	0.89
3137BVEP7	FREDDIE MAC FHR 4655 JA					3.0	15 Oct 2040		
		Local	4,928,267.350	102.016657	5,027,653.60	102.465810	5,049,789.06	22,135.46	0.53
Original Face:		Base	5,000,000.000	102.016657	5,027,653.60	102.465810	5,049,789.06	22,135.46	0.53
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	3,727,967.930	103.575058	3,861,244.95	101.501136	3,783,929.80	-77,315.15	0.40
Original Face:		Base	6,483,935.000	103.575058	3,861,244.95	101.501136	3,783,929.80	-77,315.15	0.40
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	848,225.630	101.438667	860,428.77	103.567190	878,483.45	18,054.68	0.09
Original Face:		Base	33,932,595.000	101.438667	860,428.77	103.567190	878,483.45	18,054.68	0.09
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	783,372.580	106.420882	833,672.01	107.619430	843,061.11	9,389.10	0.09
Original Face:		Base	18,956,866.000	106.420882	833,672.01	107.619430	843,061.11	9,389.10	0.09
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	911,761.570	99.109075	903,638.46	101.990500	929,910.18	26,271.72	0.10
Original Face:		Base	4,322,624.000	99.109075	903,638.46	101.990500	929,910.18	26,271.72	0.10
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	550,538.600	105.790700	582,418.64	106.659700	587,202.82	4,784.18	0.06
Original Face:		Base	6,483,935.000	105.790700	582,418.64	106.659700	587,202.82	4,784.18	0.06
34530KAB9	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A3					0.9	15 Oct 2018		
		Local	1,356,672.550	99.999970	1,356,672.14	99.951920	1,356,020.26	-651.88	0.14
Original Face:		Base	10,000,000.000	99.999970	1,356,672.14	99.951920	1,356,020.26	-651.88	0.14
34530KAC7	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A4					1.42	15 Aug 2019		
		Local	8,000,000.000	100.000000	7,999,999.99	100.007190	8,000,575.20	575.21	0.84
Original Face:		Base	8,000,000.000	100.000000	7,999,999.99	100.007190	8,000,575.20	575.21	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
34532EAD7	FORD CREDIT AUTO OWNER TRUST FORDO 2016 B A3					1.33	15 Oct 2020		
		Local	3,000,000.000	99.993756	2,999,812.67	99.506130	2,985,183.90	-14,628.77	0.31
Original Face:		Base	3,000,000.000	99.993756	2,999,812.67	99.506130	2,985,183.90	-14,628.77	0.31
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					2.239	30 Apr 2018		
		Local	4,322,624.000	100.186659	4,330,692.56	100.860200	4,359,807.21	29,114.65	0.46
		Base		100.186659	4,330,692.56	100.860200	4,359,807.21	29,114.65	0.46
38150AAE5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/20 VAR					2.0	31 Jan 2020		
		Local	10,000,000.000	99.954110	9,995,410.96	99.703700	9,970,370.00	-25,040.96	1.05
		Base		99.954110	9,995,410.96	99.703700	9,970,370.00	-25,040.96	1.05
38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	2,396.380	100.125606	2,399.39	100.184640	2,400.80	1.41	0.00
Original Face:		Base	1,880,341.000	100.125606	2,399.39	100.184640	2,400.80	1.41	0.00
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	7,000,000.000	101.672379	7,117,066.53	100.243100	7,017,017.00	-100,049.53	0.74
Original Face:		Base	7,000,000.000	101.672379	7,117,066.53	100.243100	7,017,017.00	-100,049.53	0.74
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	4,179,304.310	102.386210	4,279,031.30	98.437910	4,114,019.82	-165,011.48	0.43
Original Face:		Base	7,989,505.000	102.386210	4,279,031.30	98.437910	4,114,019.82	-165,011.48	0.43
39154TAJ7	GREAT AMERICA LEASING RECEIVAB GALC 2017 1 A3 144A					2.06	22 Jun 2020		
		Local	4,000,000.000	99.999699	3,999,987.97	100.136640	4,005,465.60	5,477.63	0.42
Original Face:		Base	4,000,000.000	99.999699	3,999,987.97	100.136640	4,005,465.60	5,477.63	0.42
41283LAG0	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/19 2.25					2.25	15 Jan 2019		
		Local	4,000,000.000	99.993211	3,999,728.45	100.481300	4,019,252.00	19,523.55	0.42
		Base		99.993211	3,999,728.45	100.481300	4,019,252.00	19,523.55	0.42
437076BE1	HOME DEPOT INC SR UNSECURED 06/19 2					2.0	15 Jun 2019		
		Local	7,000,000.000	99.841517	6,988,906.20	100.799800	7,055,986.00	67,079.80	0.74
		Base		99.841517	6,988,906.20	100.799800	7,055,986.00	67,079.80	0.74
44891FAA4	HYUNDAI AUTO LEASE SECURITIZAT HALST 2017 A A1 144A					0.82	16 Jan 2018		
		Local	4,661,107.010	100.000000	4,661,107.01	99.961990	4,659,335.32	-1,771.69	0.49
Original Face:		Base	8,000,000.000	100.000000	4,661,107.01	99.961990	4,659,335.32	-1,771.69	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
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					1.40372	12 Feb 2019		
		Local	1,512,918.000	100.000007	1,512,918.10	100.536400	1,521,033.29	8,115.19	0.16
		Base		100.000007	1,512,918.10	100.536400	1,521,033.29	8,115.19	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	0.52
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.52
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	97.247000	4,862,350.00	-137,650.00	0.51
		Base		100.000000	5,000,000.00	97.247000	4,862,350.00	-137,650.00	0.51
46625HJF8	JPMORGAN CHASE + CO SR UNSECURED 01/18 VAR					2.05622	25 Jan 2018		
		Local	3,509,970.000	100.050771	3,511,752.03	100.558600	3,529,576.69	17,824.66	0.37
		Base		100.050771	3,511,752.03	100.558600	3,529,576.69	17,824.66	0.37
478160CD4	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25					2.25	03 Mar 2022		
		Local	3,500,000.000	99.728000	3,490,480.00	100.856900	3,529,991.50	39,511.50	0.37
		Base		99.728000	3,490,480.00	100.856900	3,529,991.50	39,511.50	0.37
478375AC2	JOHNSON CONTROLS INTL PL SR UNSECURED 11/17 1.4					1.4	02 Nov 2017		
		Local	4,000,000.000	100.091782	4,003,671.26	99.816800	3,992,672.00	-10,999.26	0.42
		Base		100.091782	4,003,671.26	99.816800	3,992,672.00	-10,999.26	0.42
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,025,836.000	99.985509	3,025,397.52	100.072900	3,028,041.83	2,644.31	0.32
		Base		99.985509	3,025,397.52	100.072900	3,028,041.83	2,644.31	0.32
494368BP7	KIMBERLY CLARK CORP SR UNSECURED 03/20 1.85					1.85	01 Mar 2020		
		Local	3,000,000.000	99.964915	2,998,947.45	99.927900	2,997,837.00	-1,110.45	0.31
		Base		99.964915	2,998,947.45	99.927900	2,997,837.00	-1,110.45	0.31
58013MEQ3	MCDONALD S CORP SR UNSECURED 05/19 1.875					1.875	29 May 2019		
		Local	7,500,000.000	99.958586	7,496,893.95	100.235600	7,517,670.00	20,776.05	0.79
		Base		99.958586	7,496,893.95	100.235600	7,517,670.00	20,776.05	0.79
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	2,161,312.000	99.927506	2,159,745.17	100.059000	2,162,587.17	2,842.00	0.23
		Base		99.927506	2,159,745.17	100.059000	2,162,587.17	2,842.00	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
63254AAT5	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/20 2.25					2.25	10 Jan 2020		
		Local	5,000,000.000	99.991912	4,999,595.62	100.402400	5,020,120.00	20,524.38	0.53
		Base		99.991912	4,999,595.62	100.402400	5,020,120.00	20,524.38	0.53
63534PAH0	PNC BANK NA SUBORDINATED 06/17 VAR					1.47167	07 Jun 2017		
		Local	8,104,919.000	99.980991	8,103,378.37	99.980991	8,103,378.37	0.00	0.85
		Base		99.980991	8,103,378.37	99.980991	8,103,378.37	0.00	0.85
637432KT1	NATIONAL RURAL UTIL COOP COLLATERAL T 02/18 5.45					5.45	01 Feb 2018		
		Local	10,000,000.000	103.056460	10,305,645.99	103.028900	10,302,890.00	-2,755.99	1.08
		Base		103.056460	10,305,645.99	103.028900	10,302,890.00	-2,755.99	1.08
654740AJ8	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.5					1.5	02 Mar 2018		
		Local	5,000,000.000	99.987744	4,999,387.21	99.874400	4,993,720.00	-5,667.21	0.52
		Base		99.987744	4,999,387.21	99.874400	4,993,720.00	-5,667.21	0.52
65478VAD9	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 B A3					1.32	15 Jan 2021		
		Local	2,000,000.000	99.987810	1,999,756.19	99.556770	1,991,135.40	-8,620.79	0.21
Original Face:		Base	2,000,000.000	99.987810	1,999,756.19	99.556770	1,991,135.40	-8,620.79	0.21
713448DA3	PEPSICO INC SR UNSECURED 10/17 VAR					1.50511	13 Oct 2017		
		Local	10,000,000.000	100.000000	10,000,000.00	100.173900	10,017,390.00	17,390.00	1.05
		Base		100.000000	10,000,000.00	100.173900	10,017,390.00	17,390.00	1.05
717081DF7	PFIZER INC SR UNSECURED 06/18 VAR					1.43122	15 Jun 2018		
		Local	4,322,624.000	99.999997	4,322,623.87	100.364100	4,338,362.67	15,738.80	0.46
		Base		99.999997	4,322,623.87	100.364100	4,338,362.67	15,738.80	0.46
78008SWK8	ROYAL BANK OF CANADA SR UNSECURED 04/18 VAR					1.539	30 Apr 2018		
		Local	8,645,247.000	99.925775	8,638,830.07	99.661900	8,616,017.42	-22,812.65	0.90
		Base		99.925775	8,638,830.07	99.661900	8,616,017.42	-22,812.65	0.90
78012KZG5	ROYAL BANK OF CANADA SR UNSECURED 02/22 2.75					2.75	01 Feb 2022		
		Local	7,000,000.000	99.978133	6,998,469.31	101.716900	7,120,183.00	121,713.69	0.75
		Base		99.978133	6,998,469.31	101.716900	7,120,183.00	121,713.69	0.75
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					1.69056	25 Jan 2029		
		Local	1,038,283.180	100.000001	1,038,283.19	99.245500	1,030,449.33	-7,833.86	0.11
Original Face:		Base	2,161,312.000	100.000001	1,038,283.19	99.245500	1,030,449.33	-7,833.86	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
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	99.953510	12,494,188.75	-5,811.25	1.31
Original Face:		Base	12,500,000.000	100.000000	12,500,000.00	99.953510	12,494,188.75	-5,811.25	1.31
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	100.517600	3,015,528.00	16,668.00	0.32
		Base		99.962000	2,998,860.00	100.517600	3,015,528.00	16,668.00	0.32
87612EBB1	TARGET CORP SR UNSECURED 06/19 2.3					2.3	26 Jun 2019		
		Local	7,000,000.000	99.903149	6,993,220.43	101.278000	7,089,460.00	96,239.57	0.74
		Base		99.903149	6,993,220.43	101.278000	7,089,460.00	96,239.57	0.74
88579YAG6	3M COMPANY SR UNSECURED 06/19 1.625					1.625	15 Jun 2019		
		Local	7,000,000.000	99.427542	6,959,927.97	100.281500	7,019,705.00	59,777.03	0.74
		Base		99.427542	6,959,927.97	100.281500	7,019,705.00	59,777.03	0.74
89231RAC8	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 B A3					0.76	15 Mar 2018		
		Local	253,030.840	99.999632	253,029.91	99.980690	252,981.98	-47.93	0.03
Original Face:		Base	6,000,000.000	99.999632	253,029.91	99.980690	252,981.98	-47.93	0.03
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	2,161,312.000	99.995020	2,161,204.36	100.013200	2,161,597.29	392.93	0.23
		Base		99.995020	2,161,204.36	100.013200	2,161,597.29	392.93	0.23
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					1.289	30 Oct 2017		
		Local	2,161,312.000	99.944341	2,160,109.03	100.044000	2,162,262.98	2,153.95	0.23
		Base		99.944341	2,160,109.03	100.044000	2,162,262.98	2,153.95	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	100.068800	8,651,194.93	5,947.90	0.91
		Base		100.000000	8,645,247.03	100.068800	8,651,194.93	5,947.90	0.91
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					1.5	13 Feb 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	99.189900	4,959,495.00	-40,505.00	0.52
		Base		100.000000	5,000,000.00	99.189900	4,959,495.00	-40,505.00	0.52
89236TDM4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 1.7					1.7	09 Jan 2019		
		Local	10,000,000.000	99.970370	9,997,036.99	100.133400	10,013,340.00	16,303.01	1.05
		Base		99.970370	9,997,036.99	100.133400	10,013,340.00	16,303.01	1.05

& 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
89236WAC2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2015 A A3					1.12	15 Feb 2019		
		Local	3,018,280.640	99.995921	3,018,157.51	99.908370	3,015,514.99	-2,642.52	0.32
Original Face:		Base	5,500,000.000	99.995921	3,018,157.51	99.908370	3,015,514.99	-2,642.52	0.32
912828D23	US TREASURY N/B 04/19 1.625					1.625	30 Apr 2019		
		Local	10,000,000.000	100.020728	10,002,072.77	100.687500	10,068,750.00	66,677.23	1.06
		Base		100.020728	10,002,072.77	100.687500	10,068,750.00	66,677.23	1.06
912828TB6	US TREASURY N/B 06/17 0.75					0.75	30 Jun 2017		
		Local	10,000,000.000	99.978388	9,997,838.79	99.978388	9,997,838.79	0.00	1.05
		Base		99.978388	9,997,838.79	99.978388	9,997,838.79	0.00	1.05
912828UR9	US TREASURY N/B 02/18 0.75					0.75	28 Feb 2018		
		Local	5,000,000.000	99.972361	4,998,618.06	99.703100	4,985,155.00	-13,463.06	0.52
		Base		99.972361	4,998,618.06	99.703100	4,985,155.00	-13,463.06	0.52
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		Local	2,161,312.000	99.750932	2,155,928.87	99.484400	2,150,168.28	-5,760.59	0.23
		Base		99.750932	2,155,928.87	99.484400	2,150,168.28	-5,760.59	0.23
912828WL0	US TREASURY N/B 05/19 1.5					1.5	31 May 2019		
		Local	20,000,000.000	99.655838	19,931,167.61	100.441400	20,088,280.00	157,112.39	2.11
		Base		99.655838	19,931,167.61	100.441400	20,088,280.00	157,112.39	2.11
92347XAA4	VERIZON OWNER TRUST VZOT 2016 1A A 144A					1.42	20 Jan 2021		
		Local	4,250,000.000	99.986077	4,249,408.29	99.519890	4,229,595.33	-19,812.96	0.44
Original Face:		Base	4,250,000.000	99.986077	4,249,408.29	99.519890	4,229,595.33	-19,812.96	0.44
92887KAC4	VOLVO FINANCIAL EQUIPMENT LLC VFET 2017 1A A3 144A					1.92	15 Mar 2021		
		Local	4,000,000.000	99.995334	3,999,813.37	100.082860	4,003,314.40	3,501.03	0.42
Original Face:		Base	4,000,000.000	99.995334	3,999,813.37	100.082860	4,003,314.40	3,501.03	0.42
92976WBH8	WACHOVIA CORP COMPANY GUAR 02/18 5.75					5.75	01 Feb 2018		
		Local	4,322,624.000	103.026362	4,453,442.24	102.995800	4,452,121.17	-1,321.07	0.47
		Base		103.026362	4,453,442.24	102.995800	4,452,121.17	-1,321.07	0.47
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					1.78317	23 Apr 2018		
		Local	4,322,624.000	99.999997	4,322,623.88	100.434600	4,341,410.12	18,786.24	0.46
		Base		99.999997	4,322,623.88	100.434600	4,341,410.12	18,786.24	0.46

& 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: *April 30, 2017* *View Date:* *May 9, 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
94986RPR6	WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR					1.33622	14 May 2018		
		Local	3,458,099.000	99.999999	3,458,098.96	99.946700	3,456,255.83	-1,843.13	0.36
		Base		99.999999	3,458,098.96	99.946700	3,456,255.83	-1,843.13	0.36
94988J5G8	WELLS FARGO BANK NA SR UNSECURED 12/19 2.15					2.15	06 Dec 2019		
		Local	5,000,000.000	99.880181	4,994,009.06	100.432200	5,021,610.00	27,600.94	0.53
		Base		99.880181	4,994,009.06	100.432200	5,021,610.00	27,600.94	0.53
US DOLLAR Total									
		Local	573,107,093.070		575,310,569.97		573,452,071.08	-1,858,498.89	60.19
	Original Face:	Base	406,069,362.000		575,310,569.97		573,452,071.08	-1,858,498.89	60.19
FIXED INCOME Total									
		Base	573,107,093.070		575,310,569.97		573,452,071.08	-1,858,498.89	60.19
	Original Face:		406,069,362.000						

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

Books Closed

Holdings

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

As of: *April 30, 2017* *View Date:* *May 9, 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								
		952,850,190.350	Base	954,593,031.00		952,803,925.45	-1,789,105.55	100.00
Original Face:		406,069,362.000						

& 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								
		-571.640	Local	1.000000	-571.64	1.000000	-571.64	0.00	0.00
			Base	1.000000	-571.64	1.000000	-571.64	0.00	0.00
US DOLLAR Total									
		-571.640	Local		-571.64		-571.64	0.00	0.00
			Base		-571.64		-571.64	0.00	0.00
CASH Total									
		-571.640	Base		-571.64		-571.64	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24				1.0105025	31 Dec 2030		
		31,723,005.690	Local	100.049292	31,738,642.54	100.050000	31,738,867.19	224.65	31.97
			Base	100.049292	31,738,642.54	100.050000	31,738,867.19	224.65	31.97
04821TTU9	ATLANTIC ASSET SECUR					1.1	28 Jun 2017		
		10,000,000.000	Local	99.822778	9,982,277.78	99.822778	9,982,277.78	0.00	10.05
			Base	99.822778	9,982,277.78	99.822778	9,982,277.78	0.00	10.05
24023GSF5	DCAT, LLC					1.26	15 May 2017		
		10,000,000.000	Local	99.951000	9,995,100.00	99.951000	9,995,100.00	0.00	10.07
			Base	99.951000	9,995,100.00	99.951000	9,995,100.00	0.00	10.07
45779PTP3	INSTITUTIONAL SECURED					1.12	23 Jun 2017		
		5,000,000.000	Local	99.835111	4,991,755.56	99.835111	4,991,755.56	0.00	5.03
			Base	99.835111	4,991,755.56	99.835111	4,991,755.56	0.00	5.03
56274LSS4	MANHATTAN ASSET FDG.					1.0	26 May 2017		
		10,000,000.000	Local	99.930556	9,993,055.55	99.930556	9,993,055.55	0.00	10.06
			Base	99.930556	9,993,055.55	99.930556	9,993,055.55	0.00	10.06

& 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
62455ASX6	MOUNTCLIFF					1.06	31 May 2017		
		10,000,000.000	Local	99.911667	9,991,166.67	99.911667	9,991,166.67	0.00	10.06
			Base	99.911667	9,991,166.67	99.911667	9,991,166.67	0.00	10.06
US DOLLAR Total									
		76,723,005.690	Local		76,691,998.10		76,692,222.75	224.65	77.24
			Base		76,691,998.10		76,692,222.75	224.65	77.24
CASH EQUIVALENT Total									
		76,723,005.690	Base		76,691,998.10		76,692,222.75	224.65	77.24
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
		22,592,487.790	Local	1.000000	22,592,487.79	1.000000	22,592,487.79	0.00	22.76
			Base	1.000000	22,592,487.79	1.000000	22,592,487.79	0.00	22.76
US DOLLAR Total									
		22,592,487.790	Local		22,592,487.79		22,592,487.79	0.00	22.76
			Base		22,592,487.79		22,592,487.79	0.00	22.76
EQUITY Total									
		22,592,487.790	Base		22,592,487.79		22,592,487.79	0.00	22.76

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

Base Currency: 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								
		99,314,921.840	Base	99,283,914.25		99,284,138.90	224.65	100.00

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

Holdings

Currency Summary

As of: *April 30, 2017*

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

View Date: *May 9, 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								
	1,777.450	Local	1,777.45	1,777.45	0.00	0.00		0.00
		Base	1,777.45	1,777.45	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	0.000	Local	-1.07	0.00	0.00	1.07		1.07
		Base	-1.07	0.00	0.00	1.07	0.00	1.07
EQUITY								
	20,417,368.902	Local	588,161,508.18	833,934,999.53	100.00	245,773,491.35		245,773,491.35
		Base	588,161,508.18	833,934,999.53	100.00	245,773,491.35	0.00	245,773,491.35
US DOLLAR Total								
	20,419,146.352	Local	588,163,284.56	833,936,776.98	100.00	245,773,492.42		245,773,492.42
		Base	588,163,284.56	833,936,776.98	100.00	245,773,492.42	0.00	245,773,492.42
FUND Total								
	20,419,146.352	Base	588,163,284.56	833,936,776.98	100.00	245,773,492.42	0.00	245,773,492.42

Holdings

Currency Summary

As of: *April 30, 2017*

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

View Date: *May 9, 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								
	617,600.330	Local	617,600.33	617,600.33	0.11	0.00		0.00
		Base	617,600.33	617,600.33	0.11	0.00	0.00	0.00
CASH EQUIVALENT								
	1,289,827.720	Local	1,290,470.96	1,290,472.63	0.23	1.67		1.67
		Base	1,290,470.96	1,290,472.63	0.23	1.67	0.00	1.67
EQUITY								
	20,019,561.000	Local	417,876,969.59	558,880,722.64	99.62	141,003,753.05		141,003,753.05
		Base	417,876,969.59	558,880,722.64	99.62	141,003,753.05	0.00	141,003,753.05
FIXED INCOME								
	225,000.000	Local	225,000.00	225,000.00	0.04	0.00		0.00
		Base	225,000.00	225,000.00	0.04	0.00	0.00	0.00
US DOLLAR Total								
	22,151,989.050	Local	420,010,040.88	561,013,795.60	100.00	141,003,754.72		141,003,754.72
		Base	420,010,040.88	561,013,795.60	100.00	141,003,754.72	0.00	141,003,754.72
FUND Total								
	22,151,989.050	Base	420,010,040.88	561,013,795.60	100.00	141,003,754.72	0.00	141,003,754.72

Holdings

Currency Summary

As of: *April 30, 2017*

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

View Date: *May 9, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-3,614,262.940	Local	-3,614,262.94	-3,614,262.94	0.17	0.00		0.00
		Base	-3,614,262.94	-3,614,262.94	0.17	0.00	0.00	0.00
CASH EQUIVALENT								
	218,301,857.530	Local	218,192,417.16	218,192,032.90	10.01	-384.26		-384.26
		Base	218,192,417.16	218,192,032.90	10.01	-384.26	0.00	-384.26
FIXED INCOME								
	1,834,437,742.290	Local	1,925,456,368.66	1,957,340,650.16	89.82	31,884,281.50		31,884,281.50
Original Face:	1,677,291,062.950	Base	1,925,456,368.66	1,957,340,650.16	89.82	31,884,281.50	0.00	31,884,281.50
US DOLLAR Total								
	2,049,125,336.880	Local	2,140,034,522.88	2,171,918,420.12	100.00	31,883,897.24		31,883,897.24
Original Face:	1,677,291,062.950	Base	2,140,034,522.88	2,171,918,420.12	100.00	31,883,897.24	0.00	31,883,897.24
FUND Total								
	2,049,125,336.880	Base	2,140,034,522.88	2,171,918,420.12	100.00	31,883,897.24	0.00	31,883,897.24
Original Face:	1,677,291,062.950							

Holdings

Currency Summary

As of: *April 30, 2017*

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

View Date: *May 9, 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								
	566,918.870	Local	566,918.87	566,918.87	0.18	0.00		0.00
		Base	566,918.87	566,918.87	0.18	0.00	0.00	0.00
CASH EQUIVALENT								
	37,170,000.000	Local	37,152,342.50	37,151,752.22	11.95	-590.28		-590.28
		Base	37,152,342.50	37,151,752.22	11.95	-590.28	0.00	-590.28
FIXED INCOME								
	271,784,700.670	Local	272,927,552.33	273,090,896.24	87.86	163,343.91		163,343.91
Original Face:	185,363,802.000	Base	272,927,552.33	273,090,896.24	87.86	163,343.91	0.00	163,343.91
US DOLLAR Total								
	309,521,619.540	Local	310,646,813.70	310,809,567.33	100.00	162,753.63		162,753.63
Original Face:	185,363,802.000	Base	310,646,813.70	310,809,567.33	100.00	162,753.63	0.00	162,753.63
FUND Total								
	309,521,619.540	Base	310,646,813.70	310,809,567.33	100.00	162,753.63	0.00	162,753.63
Original Face:	185,363,802.000							

Holdings

Currency Summary

As of: *April 30, 2017*

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

View Date: *May 9, 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								
	614,927.270	Local	614,927.27	614,927.27	0.42	0.00		0.00
		Base	614,927.27	614,927.27	0.42	0.00	0.00	0.00
CASH EQUIVALENT								
	24,490,409.000	Local	24,388,909.00	24,390,504.00	16.75	1,595.00		1,595.00
		Base	24,388,909.00	24,390,504.00	16.75	1,595.00	0.00	1,595.00
FIXED INCOME								
	119,321,044.560	Local	120,955,011.41	120,617,737.43	82.83	-337,273.98		-337,273.98
Original Face:	129,776,139.000	Base	120,955,011.41	120,617,737.43	82.83	-337,273.98	0.00	-337,273.98
US DOLLAR Total								
	144,426,380.830	Local	145,958,847.68	145,623,168.70	100.00	-335,678.98		-335,678.98
Original Face:	129,776,139.000	Base	145,958,847.68	145,623,168.70	100.00	-335,678.98	0.00	-335,678.98
FUND Total								
	144,426,380.830	Base	145,958,847.68	145,623,168.70	100.00	-335,678.98	0.00	-335,678.98
Original Face:	129,776,139.000							

Holdings

Currency Summary

As of: *April 30, 2017*

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

View Date: *May 9, 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								
	-1,797,848.750	Local	-1,797,848.75	-1,797,848.75	0.09	0.00		0.00
		Base	-1,797,848.75	-1,797,848.75	0.09	0.00	0.00	0.00
CASH EQUIVALENT								
	0.680	Local	0.12	0.68	0.00	0.56		0.56
		Base	0.12	0.68	0.00	0.56	0.00	0.56
EQUITY								
	27,976,013.000	Local	1,098,392,647.28	1,939,115,749.93	99.91	840,723,102.65		840,723,102.65
		Base	1,098,392,647.28	1,939,115,749.93	99.91	840,723,102.65	0.00	840,723,102.65
US DOLLAR Total								
	26,178,164.930	Local	1,096,594,798.65	1,937,317,901.86	100.00	840,723,103.21		840,723,103.21
		Base	1,096,594,798.65	1,937,317,901.86	100.00	840,723,103.21	0.00	840,723,103.21
FUND Total								
	26,178,164.930	Base	1,096,594,798.65	1,937,317,901.86	100.00	840,723,103.21	0.00	840,723,103.21

Holdings

Currency Summary

As of: *April 30, 2017*

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

View Date: *May 9, 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								
	-0.060	Local	-0.06	-0.06	0.00	0.00		0.00
		Base	-0.06	-0.06	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	386,424,756.690	Local	386,020,601.13	386,019,181.97	31.51	-1,419.16		-1,419.16
		Base	386,020,601.13	386,019,181.97	31.51	-1,419.16	0.00	-1,419.16
FIXED INCOME								
	837,939,337.760	Local	843,671,293.15	839,171,330.88	68.49	-4,499,962.27		-4,499,962.27
Original Face:	738,162,595.000	Base	843,671,293.15	839,171,330.88	68.49	-4,499,962.27	0.00	-4,499,962.27
US DOLLAR Total								
	1,224,364,094.390	Local	1,229,691,894.22	1,225,190,512.79	100.00	-4,501,381.43		-4,501,381.43
Original Face:	738,162,595.000	Base	1,229,691,894.22	1,225,190,512.79	100.00	-4,501,381.43	0.00	-4,501,381.43
FUND Total								
	1,224,364,094.390	Base	1,229,691,894.22	1,225,190,512.79	100.00	-4,501,381.43	0.00	-4,501,381.43
Original Face:	738,162,595.000							

Holdings

Currency Summary

As of: *April 30, 2017*

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

View Date: *May 9, 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								
	100,841.650	Local	100,841.65	100,841.65	0.01	0.00		0.00
		Base	100,841.65	100,841.65	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	1,024,253,337.710	Local	1,023,260,698.30	1,023,288,702.47	55.89	28,004.17		28,004.17
		Base	1,023,260,698.30	1,023,288,702.47	55.89	28,004.17	0.00	28,004.17
FIXED INCOME								
	807,901,972.300	Local	810,429,093.76	807,600,248.32	44.11	-2,828,845.44		-2,828,845.44
Original Face:	543,965,820.000	Base	810,429,093.76	807,600,248.32	44.11	-2,828,845.44	0.00	-2,828,845.44
US DOLLAR Total								
	1,832,256,151.660	Local	1,833,790,633.71	1,830,989,792.44	100.00	-2,800,841.27		-2,800,841.27
Original Face:	543,965,820.000	Base	1,833,790,633.71	1,830,989,792.44	100.00	-2,800,841.27	0.00	-2,800,841.27
FUND Total								
	1,832,256,151.660	Base	1,833,790,633.71	1,830,989,792.44	100.00	-2,800,841.27	0.00	-2,800,841.27
Original Face:	543,965,820.000							

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								
	-47,484.170	Local	-47,484.17	-47,484.17	0.05	0.00		0.00
		Base	-47,484.17	-47,484.17	0.05	0.00	0.00	0.00
CASH EQUIVALENT								
	9,199,306.450	Local	9,201,218.79	9,175,127.36	8.82	-26,091.43		-26,091.43
		Base	9,201,218.79	9,175,127.36	8.82	-26,091.43	0.00	-26,091.43
FIXED INCOME								
	94,720,954.790	Local	94,772,454.80	94,745,161.39	91.13	-27,293.41		-27,293.41
Original Face:	47,960,000.000	Base	94,772,454.80	94,745,161.39	91.13	-27,293.41	0.00	-27,293.41
US DOLLAR Total								
	103,872,777.070	Local	103,926,189.42	103,872,804.58	100.00	-53,384.84		-53,384.84
Original Face:	47,960,000.000	Base	103,926,189.42	103,872,804.58	100.00	-53,384.84	0.00	-53,384.84
FUND Total								
	103,872,777.070	Base	103,926,189.42	103,872,804.58	100.00	-53,384.84	0.00	-53,384.84
Original Face:	47,960,000.000							

Holdings

Currency Summary

As of: *April 30, 2017*

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

View Date: *May 9, 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								
	-0.020	Local	-0.02	-0.02	0.00	0.00		0.00
		Base	-0.02	-0.02	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	385,311,780.580	Local	385,064,131.40	385,063,185.29	29.69	-946.11		-946.11
		Base	385,064,131.40	385,063,185.29	29.69	-946.11	0.00	-946.11
FIXED INCOME								
	911,976,532.840	Local	913,934,495.91	911,961,746.85	70.31	-1,972,749.06		-1,972,749.06
Original Face:	381,291,631.000	Base	913,934,495.91	911,961,746.85	70.31	-1,972,749.06	0.00	-1,972,749.06
US DOLLAR Total								
	1,297,288,313.400	Local	1,298,998,627.29	1,297,024,932.12	100.00	-1,973,695.17		-1,973,695.17
Original Face:	381,291,631.000	Base	1,298,998,627.29	1,297,024,932.12	100.00	-1,973,695.17	0.00	-1,973,695.17
FUND Total								
	1,297,288,313.400	Base	1,298,998,627.29	1,297,024,932.12	100.00	-1,973,695.17	0.00	-1,973,695.17
Original Face:	381,291,631.000							

Holdings

Currency Summary

As of: *April 30, 2017*

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

View Date: *May 9, 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								
	-9,518,664.410	Local	-9,518,664.41	-9,518,664.41	0.59	0.00		0.00
		Base	-9,518,664.41	-9,518,664.41	0.59	0.00	0.00	0.00
CASH EQUIVALENT								
	1,582,660,692.150	Local	1,581,825,288.22	1,581,826,424.56	98.83	1,136.34		1,136.34
		Base	1,581,825,288.22	1,581,826,424.56	98.83	1,136.34	0.00	1,136.34
FIXED INCOME								
	9,190,703.810	Local	9,194,946.06	9,194,443.60	0.57	-502.46		-502.46
Original Face:	7,000,000.000	Base	9,194,946.06	9,194,443.60	0.57	-502.46	0.00	-502.46
US DOLLAR Total								
	1,582,332,731.550	Local	1,581,501,569.87	1,581,502,203.75	100.00	633.88		633.88
Original Face:	7,000,000.000	Base	1,581,501,569.87	1,581,502,203.75	100.00	633.88	0.00	633.88
FUND Total								
	1,582,332,731.550	Base	1,581,501,569.87	1,581,502,203.75	100.00	633.88	0.00	633.88
Original Face:	7,000,000.000							

Holdings

Currency Summary

As of: *April 30, 2017*

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

View Date: *May 9, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	29,165.740	Local	29,165.74	29,165.74	0.00	0.00		0.00
		Base	29,165.74	29,165.74	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,172,088,981.910	Local	1,170,504,204.41	1,170,487,781.50	96.30	-16,422.91		-16,422.91
		Base	1,170,504,204.41	1,170,487,781.50	96.30	-16,422.91	0.00	-16,422.91
FIXED INCOME								
	45,000,000.000	Local	45,002,430.56	45,002,430.56	3.70	0.00		0.00
		Base	45,002,430.56	45,002,430.56	3.70	0.00	0.00	0.00
US DOLLAR Total								
	1,217,118,147.650	Local	1,215,535,800.71	1,215,519,377.80	100.00	-16,422.91		-16,422.91
		Base	1,215,535,800.71	1,215,519,377.80	100.00	-16,422.91	0.00	-16,422.91
FUND Total								
	1,217,118,147.650	Base	1,215,535,800.71	1,215,519,377.80	100.00	-16,422.91	0.00	-16,422.91

Holdings

Currency Summary

As of: *April 30, 2017*

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

View Date: *May 9, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-3,796,398.910	Local	-3,796,398.91	-3,796,398.91	1.31	0.00		0.00
		Base	-3,796,398.91	-3,796,398.91	1.31	0.00	0.00	0.00
CASH EQUIVALENT								
	44,913,840.890	Local	45,063,831.56	45,052,959.26	15.55	-10,872.30		-10,872.30
		Base	45,063,831.56	45,052,959.26	15.55	-10,872.30	0.00	-10,872.30
FIXED INCOME								
	236,395,000.000	Local	240,959,325.17	240,916,044.45	83.14	-43,280.72		-43,280.72
		Base	240,959,325.17	240,916,044.45	83.14	-43,280.72	0.00	-43,280.72
US DOLLAR Total								
	277,512,441.980	Local	282,226,757.82	282,172,604.80	100.00	-54,153.02		-54,153.02
		Base	282,226,757.82	282,172,604.80	100.00	-54,153.02	0.00	-54,153.02
FUND Total								
	277,512,441.980	Base	282,226,757.82	282,172,604.80	100.00	-54,153.02	0.00	-54,153.02

Holdings

Currency Summary

As of: *April 30, 2017*

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

View Date: *May 9, 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								
	5,931,830.910	Local	5,931,830.91	5,931,830.91	1.73	0.00		0.00
		Base	5,931,830.91	5,931,830.91	1.73	0.00	0.00	0.00
CASH EQUIVALENT								
	90,663,889.310	Local	90,620,007.17	90,641,707.52	26.37	21,700.35		21,700.35
		Base	90,620,007.17	90,641,707.52	26.37	21,700.35	0.00	21,700.35
FIXED INCOME								
	245,544,732.320	Local	246,392,861.94	247,150,591.26	71.90	757,729.32		757,729.32
Original Face:	214,498,695.000	Base	246,392,861.94	247,150,591.26	71.90	757,729.32	0.00	757,729.32
US DOLLAR Total								
	342,140,452.540	Local	342,944,700.02	343,724,129.69	100.00	779,429.67		779,429.67
Original Face:	214,498,695.000	Base	342,944,700.02	343,724,129.69	100.00	779,429.67	0.00	779,429.67
FUND Total								
	342,140,452.540	Base	342,944,700.02	343,724,129.69	100.00	779,429.67	0.00	779,429.67
Original Face:	214,498,695.000							

Holdings

Currency Summary

As of: *April 30, 2017*

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

View Date: *May 9, 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								
	1,281.730	Local	1,281.73	1,281.73	100.00	0.00		0.00
		Base	1,281.73	1,281.73	100.00	0.00	0.00	0.00
US DOLLAR Total								
	1,281.730	Local	1,281.73	1,281.73	100.00	0.00		0.00
		Base	1,281.73	1,281.73	100.00	0.00	0.00	0.00
FUND Total								
	1,281.730	Base	1,281.73	1,281.73	100.00	0.00	0.00	0.00

Holdings

Currency Summary

As of: *April 30, 2017*

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

View Date: *May 9, 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								
	347,384.800	Local	347,384.80	347,384.80	0.10	0.00		0.00
		Base	347,384.80	347,384.80	0.10	0.00	0.00	0.00
CASH EQUIVALENT								
	68,867,770.100	Local	68,832,197.33	68,859,557.68	19.57	27,360.35		27,360.35
		Base	68,832,197.33	68,859,557.68	19.57	27,360.35	0.00	27,360.35
FIXED INCOME								
	279,463,749.960	Local	283,102,972.87	282,721,835.68	80.33	-381,137.19		-381,137.19
Original Face:	190,305,168.000	Base	283,102,972.87	282,721,835.68	80.33	-381,137.19	0.00	-381,137.19
US DOLLAR Total								
	348,678,904.860	Local	352,282,555.00	351,928,778.16	100.00	-353,776.84		-353,776.84
Original Face:	190,305,168.000	Base	352,282,555.00	351,928,778.16	100.00	-353,776.84	0.00	-353,776.84
FUND Total								
	348,678,904.860	Base	352,282,555.00	351,928,778.16	100.00	-353,776.84	0.00	-353,776.84
Original Face:	190,305,168.000							

Holdings

Currency Summary

As of: *April 30, 2017*

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

View Date: *May 9, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	221,480.100	Local	221,480.10	221,480.10	0.02	0.00		0.00
		Base	221,480.10	221,480.10	0.02	0.00	0.00	0.00
CASH EQUIVALENT								
	379,521,617.180	Local	379,060,980.93	379,130,374.27	39.79	69,393.34		69,393.34
		Base	379,060,980.93	379,130,374.27	39.79	69,393.34	0.00	69,393.34
FIXED INCOME								
	573,107,093.070	Local	575,310,569.97	573,452,071.08	60.19	-1,858,498.89		-1,858,498.89
Original Face:	406,069,362.000	Base	575,310,569.97	573,452,071.08	60.19	-1,858,498.89	0.00	-1,858,498.89
US DOLLAR Total								
	952,850,190.350	Local	954,593,031.00	952,803,925.45	100.00	-1,789,105.55		-1,789,105.55
Original Face:	406,069,362.000	Base	954,593,031.00	952,803,925.45	100.00	-1,789,105.55	0.00	-1,789,105.55
FUND Total								
	952,850,190.350	Base	954,593,031.00	952,803,925.45	100.00	-1,789,105.55	0.00	-1,789,105.55
Original Face:	406,069,362.000							

Holdings

Currency Summary

As of: *April 30, 2017*

STOFAZPOOL123STFIXEDINC
STATE OF ARIZONA
FUND: ATZN

View Date: *May 9, 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								
	-571.640	Local	-571.64	-571.64	0.00	0.00		0.00
		Base	-571.64	-571.64	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	76,723,005.690	Local	76,691,998.10	76,692,222.75	77.24	224.65		224.65
		Base	76,691,998.10	76,692,222.75	77.24	224.65	0.00	224.65
EQUITY								
	22,592,487.790	Local	22,592,487.79	22,592,487.79	22.76	0.00		0.00
		Base	22,592,487.79	22,592,487.79	22.76	0.00	0.00	0.00
US DOLLAR Total								
	99,314,921.840	Local	99,283,914.25	99,284,138.90	100.00	224.65		224.65
		Base	99,283,914.25	99,284,138.90	100.00	224.65	0.00	224.65
FUND Total								
	99,314,921.840	Base	99,283,914.25	99,284,138.90	100.00	224.65	0.00	224.65

Holdings

Asset Summary

As of: *April 30, 2017*

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

View Date: *May 9, 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	1,777.450	1,777.45	1,777.45	0.00	0.00	0.00	0.00
CASH Total	1,777.450	1,777.45	1,777.45	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *April 30, 2017*

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

View Date: *May 9, 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	-1.07	0.00	0.00	1.07	0.00	1.07
CASH EQUIVALENT Total	0.000	-1.07	0.00	0.00	1.07	0.00	1.07

Holdings

Asset Summary

As of: *April 30, 2017*

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

View Date: *May 9, 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							
	20,417,368.902	588,161,508.18	833,934,999.53	100.00	245,773,491.35	0.00	245,773,491.35
EQUITY Total							
	20,417,368.902	588,161,508.18	833,934,999.53	100.00	245,773,491.35	0.00	245,773,491.35

Holdings

Asset Summary

As of: *April 30, 2017*

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

View Date: *May 9, 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	20,419,146.352	588,163,284.56	833,936,776.98	100.00	245,773,492.42	0.00	245,773,492.42

Holdings

Asset Summary

As of: *April 30, 2017*

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

View Date: *May 9, 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	617,600.330	617,600.33	617,600.33	0.11	0.00	0.00	0.00
CASH Total	617,600.330	617,600.33	617,600.33	0.11	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,289,827.720	1,290,470.96	1,290,472.63	0.23	1.67	0.00	1.67
CASH EQUIVALENT Total	1,289,827.720	1,290,470.96	1,290,472.63	0.23	1.67	0.00	1.67

Holdings

Asset Summary

As of: *April 30, 2017*

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

View Date: *May 9, 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	20,019,561.000	417,876,969.59	558,880,722.64	99.62	141,003,753.05	0.00	141,003,753.05
EQUITY Total	20,019,561.000	417,876,969.59	558,880,722.64	99.62	141,003,753.05	0.00	141,003,753.05

Base Currency: USD - US DOLLAR

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

Holdings

Asset Summary

As of: *April 30, 2017*

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

View Date: *May 9, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	22,151,989.050	420,010,040.88	561,013,795.60	100.00	141,003,754.72	0.00	141,003,754.72

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-3,614,262.940	-3,614,262.94	-3,614,262.94	0.17	0.00	0.00	0.00
CASH Total	-3,614,262.940	-3,614,262.94	-3,614,262.94	0.17	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	218,301,857.530	218,192,417.16	218,192,032.90	10.01	-384.26	0.00	-384.26
CASH EQUIVALENT Total	218,301,857.530	218,192,417.16	218,192,032.90	10.01	-384.26	0.00	-384.26

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	1,834,437,742.290	1,925,456,368.66	1,957,340,650.16	89.82	31,884,281.50	0.00	31,884,281.50
FIXED INCOME Total	1,834,437,742.290	1,925,456,368.66	1,957,340,650.16	89.82	31,884,281.50	0.00	31,884,281.50

Holdings

Asset Summary

As of: *April 30, 2017*

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

View Date: *May 9, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	2,049,125,336.880	2,140,034,522.88	2,171,918,420.12	100.00	31,883,897.24	0.00	31,883,897.24

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	566,918.870	566,918.87	566,918.87	0.18	0.00	0.00	0.00
CASH Total	566,918.870	566,918.87	566,918.87	0.18	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	37,170,000.000	37,152,342.50	37,151,752.22	11.95	-590.28	0.00	-590.28
CASH EQUIVALENT Total	37,170,000.000	37,152,342.50	37,151,752.22	11.95	-590.28	0.00	-590.28

Holdings

Asset Summary

As of: *April 30, 2017*

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

View Date: *May 9, 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							
	271,784,700.670	272,927,552.33	273,090,896.24	87.86	163,343.91	0.00	163,343.91
FIXED INCOME Total							
	271,784,700.670	272,927,552.33	273,090,896.24	87.86	163,343.91	0.00	163,343.91

Holdings

Asset Summary

As of: *April 30, 2017*

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

View Date: *May 9, 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	309,521,619.540	310,646,813.70	310,809,567.33	100.00	162,753.63	0.00	162,753.63

Holdings

Asset Summary

As of: *April 30, 2017*

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

View Date: *May 9, 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	614,927.270	614,927.27	614,927.27	0.42	0.00	0.00	0.00
CASH Total	614,927.270	614,927.27	614,927.27	0.42	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	24,490,409.000	24,388,909.00	24,390,504.00	16.75	1,595.00	0.00	1,595.00
CASH EQUIVALENT Total	24,490,409.000	24,388,909.00	24,390,504.00	16.75	1,595.00	0.00	1,595.00

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							
	119,321,044.560	120,955,011.41	120,617,737.43	82.83	-337,273.98	0.00	-337,273.98
FIXED INCOME Total							
	119,321,044.560	120,955,011.41	120,617,737.43	82.83	-337,273.98	0.00	-337,273.98

Holdings

Asset Summary

As of: *April 30, 2017*

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

View Date: *May 9, 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	144,426,380.830	145,958,847.68	145,623,168.70	100.00	-335,678.98	0.00	-335,678.98

Holdings

Asset Summary

As of: *April 30, 2017*

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

View Date: *May 9, 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	-1,797,848.750	-1,797,848.75	-1,797,848.75	0.09	0.00	0.00	0.00
CASH Total	-1,797,848.750	-1,797,848.75	-1,797,848.75	0.09	0.00	0.00	0.00

Holdings

Asset Summary

As of: *April 30, 2017*

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

View Date: *May 9, 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	0.680	0.12	0.68	0.00	0.56	0.00	0.56
CASH EQUIVALENT Total	0.680	0.12	0.68	0.00	0.56	0.00	0.56

Holdings

Asset Summary

As of: *April 30, 2017*

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

View Date: *May 9, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	27,976,013.000	1,098,392,647.28	1,939,115,749.93	99.91	840,723,102.65	0.00	840,723,102.65
EQUITY Total	27,976,013.000	1,098,392,647.28	1,939,115,749.93	99.91	840,723,102.65	0.00	840,723,102.65

Holdings

Asset Summary

As of: *April 30, 2017*

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

View Date: *May 9, 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	26,178,164.930	1,096,594,798.65	1,937,317,901.86	100.00	840,723,103.21	0.00	840,723,103.21

Holdings

Asset Summary

As of: *April 30, 2017*

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

View Date: *May 9, 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	-0.060	-0.06	-0.06	0.00	0.00	0.00	0.00
CASH Total	-0.060	-0.06	-0.06	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *April 30, 2017*

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

View Date: *May 9, 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	386,424,756.690	386,020,601.13	386,019,181.97	31.51	-1,419.16	0.00	-1,419.16
CASH EQUIVALENT Total	386,424,756.690	386,020,601.13	386,019,181.97	31.51	-1,419.16	0.00	-1,419.16

Holdings

Asset Summary

As of: *April 30, 2017*

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

View Date: *May 9, 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	837,939,337.760	843,671,293.15	839,171,330.88	68.49	-4,499,962.27	0.00	-4,499,962.27
FIXED INCOME Total	837,939,337.760	843,671,293.15	839,171,330.88	68.49	-4,499,962.27	0.00	-4,499,962.27

Holdings

Asset Summary

As of: *April 30, 2017*

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

View Date: *May 9, 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	1,224,364,094.390	1,229,691,894.22	1,225,190,512.79	100.00	-4,501,381.43	0.00	-4,501,381.43

Holdings

Asset Summary

As of: *April 30, 2017*

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

View Date: *May 9, 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	100,841.650	100,841.65	100,841.65	0.01	0.00	0.00	0.00
CASH Total	100,841.650	100,841.65	100,841.65	0.01	0.00	0.00	0.00

Holdings

Asset Summary

As of: *April 30, 2017*

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

View Date: *May 9, 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	1,024,253,337.710	1,023,260,698.30	1,023,288,702.47	55.89	28,004.17	0.00	28,004.17
CASH EQUIVALENT Total	1,024,253,337.710	1,023,260,698.30	1,023,288,702.47	55.89	28,004.17	0.00	28,004.17

Holdings

Asset Summary

As of: *April 30, 2017*

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

View Date: *May 9, 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							
	807,901,972.300	810,429,093.76	807,600,248.32	44.11	-2,828,845.44	0.00	-2,828,845.44
FIXED INCOME Total							
	807,901,972.300	810,429,093.76	807,600,248.32	44.11	-2,828,845.44	0.00	-2,828,845.44

Holdings

Asset Summary

As of: *April 30, 2017*

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

View Date: *May 9, 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	1,832,256,151.660	1,833,790,633.71	1,830,989,792.44	100.00	-2,800,841.27	0.00	-2,800,841.27

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	-47,484.170	-47,484.17	-47,484.17	0.05	0.00	0.00	0.00
CASH Total	-47,484.170	-47,484.17	-47,484.17	0.05	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	9,199,306.450	9,201,218.79	9,175,127.36	8.82	-26,091.43	0.00	-26,091.43
CASH EQUIVALENT Total	9,199,306.450	9,201,218.79	9,175,127.36	8.82	-26,091.43	0.00	-26,091.43

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	94,720,954.790	94,772,454.80	94,745,161.39	91.13	-27,293.41	0.00	-27,293.41
FIXED INCOME Total	94,720,954.790	94,772,454.80	94,745,161.39	91.13	-27,293.41	0.00	-27,293.41

Holdings

Asset Summary

As of: *April 30, 2017*

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

View Date: *May 9, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	103,872,777.070	103,926,189.42	103,872,804.58	100.00	-53,384.84	0.00	-53,384.84

Holdings

Asset Summary

As of: *April 30, 2017*

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

View Date: *May 9, 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	-0.020	-0.02	-0.02	0.00	0.00	0.00	0.00
CASH Total	-0.020	-0.02	-0.02	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	385,311,780.580	385,064,131.40	385,063,185.29	29.69	-946.11	0.00	-946.11
CASH EQUIVALENT Total	385,311,780.580	385,064,131.40	385,063,185.29	29.69	-946.11	0.00	-946.11

Holdings

Asset Summary

As of: *April 30, 2017*

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

View Date: *May 9, 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							
	911,976,532.840	913,934,495.91	911,961,746.85	70.31	-1,972,749.06	0.00	-1,972,749.06
FIXED INCOME Total							
	911,976,532.840	913,934,495.91	911,961,746.85	70.31	-1,972,749.06	0.00	-1,972,749.06

Holdings

Asset Summary

As of: *April 30, 2017*

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

View Date: *May 9, 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	1,297,288,313.400	1,298,998,627.29	1,297,024,932.12	100.00	-1,973,695.17	0.00	-1,973,695.17

Holdings

Asset Summary

As of: *April 30, 2017*

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

View Date: *May 9, 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	-9,518,664.410	-9,518,664.41	-9,518,664.41	0.59	0.00	0.00	0.00
CASH Total	-9,518,664.410	-9,518,664.41	-9,518,664.41	0.59	0.00	0.00	0.00

Holdings

Asset Summary

As of: *April 30, 2017*

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

View Date: *May 9, 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	1,582,660,692.150	1,581,825,288.22	1,581,826,424.56	98.83	1,136.34	0.00	1,136.34
CASH EQUIVALENT Total	1,582,660,692.150	1,581,825,288.22	1,581,826,424.56	98.83	1,136.34	0.00	1,136.34

Holdings

Asset Summary

As of: *April 30, 2017*

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

View Date: *May 9, 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							
	9,190,703.810	9,194,946.06	9,194,443.60	0.57	-502.46	0.00	-502.46
FIXED INCOME Total							
	9,190,703.810	9,194,946.06	9,194,443.60	0.57	-502.46	0.00	-502.46

Holdings

Asset Summary

As of: *April 30, 2017*

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

View Date: *May 9, 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	1,582,332,731.550	1,581,501,569.87	1,581,502,203.75	100.00	633.88	0.00	633.88

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	29,165.740	29,165.74	29,165.74	0.00	0.00	0.00	0.00
CASH Total	29,165.740	29,165.74	29,165.74	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *April 30, 2017*

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

View Date: *May 9, 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	1,172,088,981.910	1,170,504,204.41	1,170,487,781.50	96.30	-16,422.91	0.00	-16,422.91
CASH EQUIVALENT Total	1,172,088,981.910	1,170,504,204.41	1,170,487,781.50	96.30	-16,422.91	0.00	-16,422.91

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	45,002,430.56	45,002,430.56	3.70	0.00	0.00	0.00
FIXED INCOME Total	45,000,000.000	45,002,430.56	45,002,430.56	3.70	0.00	0.00	0.00

Holdings

Asset Summary

As of: *April 30, 2017*

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

View Date: *May 9, 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	1,217,118,147.650	1,215,535,800.71	1,215,519,377.80	100.00	-16,422.91	0.00	-16,422.91

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-3,796,398.910	-3,796,398.91	-3,796,398.91	1.31	0.00	0.00	0.00
CASH Total	-3,796,398.910	-3,796,398.91	-3,796,398.91	1.31	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	44,913,840.890	45,063,831.56	45,052,959.26	15.55	-10,872.30	0.00	-10,872.30
CASH EQUIVALENT Total	44,913,840.890	45,063,831.56	45,052,959.26	15.55	-10,872.30	0.00	-10,872.30

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	236,395,000.000	240,959,325.17	240,916,044.45	83.14	-43,280.72	0.00	-43,280.72
FIXED INCOME Total							
	236,395,000.000	240,959,325.17	240,916,044.45	83.14	-43,280.72	0.00	-43,280.72

Holdings

Asset Summary

As of: *April 30, 2017*

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

View Date: *May 9, 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	277,512,441.980	282,226,757.82	282,172,604.80	100.00	-54,153.02	0.00	-54,153.02

Holdings

Asset Summary

As of: *April 30, 2017*

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

View Date: *May 9, 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	5,931,830.910	5,931,830.91	5,931,830.91	1.73	0.00	0.00	0.00
CASH Total	5,931,830.910	5,931,830.91	5,931,830.91	1.73	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	90,663,889.310	90,620,007.17	90,641,707.52	26.37	21,700.35	0.00	21,700.35
CASH EQUIVALENT Total	90,663,889.310	90,620,007.17	90,641,707.52	26.37	21,700.35	0.00	21,700.35

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	245,544,732.320	246,392,861.94	247,150,591.26	71.90	757,729.32	0.00	757,729.32
FIXED INCOME Total	245,544,732.320	246,392,861.94	247,150,591.26	71.90	757,729.32	0.00	757,729.32

Holdings

Asset Summary

As of: *April 30, 2017*

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

View Date: *May 9, 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	342,140,452.540	342,944,700.02	343,724,129.69	100.00	779,429.67	0.00	779,429.67

Holdings

Asset Summary

As of: *April 30, 2017*

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

View Date: *May 9, 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	1,281.730	1,281.73	1,281.73	100.00	0.00	0.00	0.00
CASH Total	1,281.730	1,281.73	1,281.73	100.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *April 30, 2017*

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

View Date: *May 9, 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	1,281.730	1,281.73	1,281.73	100.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *April 30, 2017*

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

View Date: *May 9, 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	347,384.800	347,384.80	347,384.80	0.10	0.00	0.00	0.00
CASH Total	347,384.800	347,384.80	347,384.80	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	68,867,770.100	68,832,197.33	68,859,557.68	19.57	27,360.35	0.00	27,360.35
CASH EQUIVALENT Total	68,867,770.100	68,832,197.33	68,859,557.68	19.57	27,360.35	0.00	27,360.35

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	279,463,749.960	283,102,972.87	282,721,835.68	80.33	-381,137.19	0.00	-381,137.19
FIXED INCOME Total							
	279,463,749.960	283,102,972.87	282,721,835.68	80.33	-381,137.19	0.00	-381,137.19

Holdings

Asset Summary

As of: *April 30, 2017*

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

View Date: *May 9, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	348,678,904.860	352,282,555.00	351,928,778.16	100.00	-353,776.84	0.00	-353,776.84

Holdings

Asset Summary

As of: *April 30, 2017*

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

View Date: *May 9, 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	221,480.100	221,480.10	221,480.10	0.02	0.00	0.00	0.00
CASH Total	221,480.100	221,480.10	221,480.10	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	379,521,617.180	379,060,980.93	379,130,374.27	39.79	69,393.34	0.00	69,393.34
CASH EQUIVALENT Total	379,521,617.180	379,060,980.93	379,130,374.27	39.79	69,393.34	0.00	69,393.34

Holdings

Asset Summary

As of: *April 30, 2017*

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

View Date: *May 9, 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							
	573,107,093.070	575,310,569.97	573,452,071.08	60.19	-1,858,498.89	0.00	-1,858,498.89
FIXED INCOME Total							
	573,107,093.070	575,310,569.97	573,452,071.08	60.19	-1,858,498.89	0.00	-1,858,498.89

Holdings

Asset Summary

As of: *April 30, 2017*

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

View Date: *May 9, 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	952,850,190.350	954,593,031.00	952,803,925.45	100.00	-1,789,105.55	0.00	-1,789,105.55

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	-571.640	-571.64	-571.64	0.00	0.00	0.00	0.00
CASH Total	-571.640	-571.64	-571.64	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	76,723,005.690	76,691,998.10	76,692,222.75	77.24	224.65	0.00	224.65
CASH EQUIVALENT Total	76,723,005.690	76,691,998.10	76,692,222.75	77.24	224.65	0.00	224.65

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	22,592,487.790	22,592,487.79	22,592,487.79	22.76	0.00	0.00	0.00
EQUITY Total	22,592,487.790	22,592,487.79	22,592,487.79	22.76	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	99,314,921.840	99,283,914.25	99,284,138.90	100.00	224.65	0.00	224.65

Holdings

Fund Summary

As of: *April 30, 2017*

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

View Date: *May 9, 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							
	1,777.450	1,777.45	1,777.45	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	0.000	-1.07	0.00	0.00	1.07	0.00	1.07
					1.07 GN	0.00 GN	1.07 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	20,417,368.902	588,161,508.18	833,934,999.53	100.00	245,773,491.35	0.00	245,773,491.35
					281,841,300.20 GN	0.00 GN	281,841,300.20 GN
					-36,067,808.85 LS	0.00 LS	-36,067,808.85 LS
FUND Total							
0.000	20,419,146.352	588,163,284.56	833,936,776.98	100.00	245,773,492.42	0.00	245,773,492.42
					281,841,301.27 GN	0.00 GN	281,841,301.27 GN
					-36,067,808.85 LS	0.00 LS	-36,067,808.85 LS

Holdings

Fund Summary

As of: *April 30, 2017*

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

View Date: *May 9, 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							
	617,600.330	617,600.33	617,600.33	0.11	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	1,289,827.720	1,290,470.96	1,290,472.63	0.23	1.67	0.00	1.67
					1.67 GN	0.00 GN	1.67 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	20,019,561.000	417,876,969.59	558,880,722.64	99.62	141,003,753.05	0.00	141,003,753.05
					175,592,696.59 GN	0.00 GN	175,592,696.59 GN
					-34,588,943.54 LS	0.00 LS	-34,588,943.54 LS
FIXED INCOME							
	225,000.000	225,000.00	225,000.00	0.04	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	22,151,989.050	420,010,040.88	561,013,795.60	100.00	141,003,754.72	0.00	141,003,754.72
					175,592,698.26 GN	0.00 GN	175,592,698.26 GN
					-34,588,943.54 LS	0.00 LS	-34,588,943.54 LS

Holdings

Fund Summary

As of: *April 30, 2017*

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

View Date: *May 9, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-3,614,262.940	-3,614,262.94	-3,614,262.94	0.17	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	218,301,857.530	218,192,417.16	218,192,032.90	10.01	-384.26	0.00	-384.26
					0.00 GN	0.00 GN	0.00 GN
					-384.26 LS	0.00 LS	-384.26 LS
FIXED INCOME							
	1,834,437,742.290	1,925,456,368.66	1,957,340,650.16	89.82	31,884,281.50	0.00	31,884,281.50
					43,348,124.22 GN	0.00 GN	43,348,124.22 GN
					-11,463,842.72 LS	0.00 LS	-11,463,842.72 LS
Original Face: 1,677,291,062.950							
FUND Total							
0.000	2,049,125,336.880	2,140,034,522.88	2,171,918,420.12	100.00	31,883,897.24	0.00	31,883,897.24
					43,348,124.22 GN	0.00 GN	43,348,124.22 GN
					-11,464,226.98 LS	0.00 LS	-11,464,226.98 LS
Original Face: 1,677,291,062.950							

Holdings

Fund Summary

As of: *April 30, 2017*

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

View Date: *May 9, 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							
	566,918.870	566,918.87	566,918.87	0.18	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							
	37,170,000.000	37,152,342.50	37,151,752.22	11.95	-590.28	0.00	-590.28
					1,788.89 GN	0.00 GN	1,788.89 GN
					-2,379.17 LS	0.00 LS	-2,379.17 LS
FIXED INCOME							
	271,784,700.670	272,927,552.33	273,090,896.24	87.86	163,343.91	0.00	163,343.91
					707,370.95 GN	0.00 GN	707,370.95 GN
					-544,027.04 LS	0.00 LS	-544,027.04 LS
Original Face:	185,363,802.000						
FUND Total							
0.000	309,521,619.540	310,646,813.70	310,809,567.33	100.00	162,753.63	0.00	162,753.63
					709,159.84 GN	0.00 GN	709,159.84 GN
					-546,406.21 LS	0.00 LS	-546,406.21 LS
Original Face:	185,363,802.000						

Holdings

Fund Summary

As of: *April 30, 2017*

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

View Date: *May 9, 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							
	614,927.270	614,927.27	614,927.27	0.42	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							
	24,490,409.000	24,388,909.00	24,390,504.00	16.75	1,595.00	0.00	1,595.00
					1,595.00 GN	0.00 GN	1,595.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	119,321,044.560	120,955,011.41	120,617,737.43	82.83	-337,273.98	0.00	-337,273.98
					326,056.15 GN	0.00 GN	326,056.15 GN
					-663,330.13 LS	0.00 LS	-663,330.13 LS
Original Face:	129,776,139.000						
FUND Total							
0.000	144,426,380.830	145,958,847.68	145,623,168.70	100.00	-335,678.98	0.00	-335,678.98
					327,651.15 GN	0.00 GN	327,651.15 GN
					-663,330.13 LS	0.00 LS	-663,330.13 LS
Original Face:	129,776,139.000						

Holdings

Fund Summary

As of: *April 30, 2017*

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

View Date: *May 9, 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							
	-1,797,848.750	-1,797,848.75	-1,797,848.75	0.09	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	0.680	0.12	0.68	0.00	0.56	0.00	0.56
					0.56 GN	0.00 GN	0.56 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	27,976,013.000	1,098,392,647.28	1,939,115,749.93	99.91	840,723,102.65	0.00	840,723,102.65
					880,283,142.74 GN	0.00 GN	880,283,142.74 GN
					-39,560,040.09 LS	0.00 LS	-39,560,040.09 LS
FUND Total							
0.000	26,178,164.930	1,096,594,798.65	1,937,317,901.86	100.00	840,723,103.21	0.00	840,723,103.21
					880,283,143.30 GN	0.00 GN	880,283,143.30 GN
					-39,560,040.09 LS	0.00 LS	-39,560,040.09 LS

Holdings

Fund Summary

As of: *April 30, 2017*

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

View Date: *May 9, 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							
	-0.060	-0.06	-0.06	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							
	386,424,756.690	386,020,601.13	386,019,181.97	31.51	-1,419.16	0.00	-1,419.16
					0.00 GN	0.00 GN	0.00 GN
					-1,419.16 LS	0.00 LS	-1,419.16 LS
FIXED INCOME							
	837,939,337.760	843,671,293.15	839,171,330.88	68.49	-4,499,962.27	0.00	-4,499,962.27
					540,628.00 GN	0.00 GN	540,628.00 GN
					-5,040,590.27 LS	0.00 LS	-5,040,590.27 LS
Original Face:	738,162,595.000						
FUND Total							
0.000	1,224,364,094.390	1,229,691,894.22	1,225,190,512.79	100.00	-4,501,381.43	0.00	-4,501,381.43
					540,628.00 GN	0.00 GN	540,628.00 GN
					-5,042,009.43 LS	0.00 LS	-5,042,009.43 LS
Original Face:	738,162,595.000						

Holdings

Fund Summary

As of: *April 30, 2017*

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

View Date: *May 9, 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							
	100,841.650	100,841.65	100,841.65	0.01	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	1,024,253,337.710	1,023,260,698.30	1,023,288,702.47	55.89	28,004.17	0.00	28,004.17
					36,954.04 GN	0.00 GN	36,954.04 GN
					-8,949.87 LS	0.00 LS	-8,949.87 LS
FIXED INCOME							
	807,901,972.300	810,429,093.76	807,600,248.32	44.11	-2,828,845.44	0.00	-2,828,845.44
					1,376,858.86 GN	0.00 GN	1,376,858.86 GN
					-4,205,704.30 LS	0.00 LS	-4,205,704.30 LS
Original Face:	543,965,820.000						
FUND Total							
0.000	1,832,256,151.660	1,833,790,633.71	1,830,989,792.44	100.00	-2,800,841.27	0.00	-2,800,841.27
					1,413,812.90 GN	0.00 GN	1,413,812.90 GN
					-4,214,654.17 LS	0.00 LS	-4,214,654.17 LS
Original Face:	543,965,820.000						

Holdings

Fund Summary

As of: *April 30, 2017*

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

View Date: *May 9, 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							
	-47,484.170	-47,484.17	-47,484.17	0.05	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	9,199,306.450	9,201,218.79	9,175,127.36	8.82	-26,091.43	0.00	-26,091.43
					4,792.47 GN	0.00 GN	4,792.47 GN
					-30,883.90 LS	0.00 LS	-30,883.90 LS
FIXED INCOME							
	94,720,954.790	94,772,454.80	94,745,161.39	91.13	-27,293.41	0.00	-27,293.41
					123,084.19 GN	0.00 GN	123,084.19 GN
					-150,377.60 LS	0.00 LS	-150,377.60 LS
Original Face:	47,960,000.000						
FUND Total							
0.000	103,872,777.070	103,926,189.42	103,872,804.58	100.00	-53,384.84	0.00	-53,384.84
					127,876.66 GN	0.00 GN	127,876.66 GN
					-181,261.50 LS	0.00 LS	-181,261.50 LS
Original Face:	47,960,000.000						

Holdings

Fund Summary

As of: *April 30, 2017*

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

View Date: *May 9, 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							
	-0.020	-0.02	-0.02	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	385,311,780.580	385,064,131.40	385,063,185.29	29.69	-946.11	0.00	-946.11
					0.00 GN	0.00 GN	0.00 GN
					-946.11 LS	0.00 LS	-946.11 LS
FIXED INCOME							
	911,976,532.840	913,934,495.91	911,961,746.85	70.31	-1,972,749.06	0.00	-1,972,749.06
					759,647.71 GN	0.00 GN	759,647.71 GN
					-2,732,396.77 LS	0.00 LS	-2,732,396.77 LS
Original Face:	381,291,631.000						
FUND Total							
0.000	1,297,288,313.400	1,298,998,627.29	1,297,024,932.12	100.00	-1,973,695.17	0.00	-1,973,695.17
					759,647.71 GN	0.00 GN	759,647.71 GN
					-2,733,342.88 LS	0.00 LS	-2,733,342.88 LS
Original Face:	381,291,631.000						

Holdings

Fund Summary

As of: *April 30, 2017*

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

View Date: *May 9, 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							
	-9,518,664.410	-9,518,664.41	-9,518,664.41	0.59	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							
	1,582,660,692.150	1,581,825,288.22	1,581,826,424.56	98.83	1,136.34	0.00	1,136.34
					1,136.34 GN	0.00 GN	1,136.34 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	9,190,703.810	9,194,946.06	9,194,443.60	0.57	-502.46	0.00	-502.46
					0.00 GN	0.00 GN	0.00 GN
					-502.46 LS	0.00 LS	-502.46 LS
Original Face:	7,000,000.000						
FUND Total							
0.000	1,582,332,731.550	1,581,501,569.87	1,581,502,203.75	100.00	633.88	0.00	633.88
					1,136.34 GN	0.00 GN	1,136.34 GN
					-502.46 LS	0.00 LS	-502.46 LS
Original Face:	7,000,000.000						

Holdings

Fund Summary

As of: *April 30, 2017*

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

View Date: *May 9, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	29,165.740	29,165.74	29,165.74	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							
	1,172,088,981.910	1,170,504,204.41	1,170,487,781.50	96.30	-16,422.91	0.00	-16,422.91
					3,889.87 GN	0.00 GN	3,889.87 GN
					-20,312.78 LS	0.00 LS	-20,312.78 LS
FIXED INCOME							
	45,000,000.000	45,002,430.56	45,002,430.56	3.70	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	1,217,118,147.650	1,215,535,800.71	1,215,519,377.80	100.00	-16,422.91	0.00	-16,422.91
					3,889.87 GN	0.00 GN	3,889.87 GN
					-20,312.78 LS	0.00 LS	-20,312.78 LS

Holdings

Fund Summary

As of: *April 30, 2017*

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

View Date: *May 9, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-3,796,398.910	-3,796,398.91	-3,796,398.91	1.31	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							
	44,913,840.890	45,063,831.56	45,052,959.26	15.55	-10,872.30	0.00	-10,872.30
					0.00 GN	0.00 GN	0.00 GN
					-10,872.30 LS	0.00 LS	-10,872.30 LS
FIXED INCOME							
	236,395,000.000	240,959,325.17	240,916,044.45	83.14	-43,280.72	0.00	-43,280.72
					92,497.28 GN	0.00 GN	92,497.28 GN
					-135,778.00 LS	0.00 LS	-135,778.00 LS
FUND Total							
0.000	277,512,441.980	282,226,757.82	282,172,604.80	100.00	-54,153.02	0.00	-54,153.02
					92,497.28 GN	0.00 GN	92,497.28 GN
					-146,650.30 LS	0.00 LS	-146,650.30 LS

Holdings

Fund Summary

As of: *April 30, 2017*

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

View Date: *May 9, 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							
	5,931,830.910	5,931,830.91	5,931,830.91	1.73	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							
	90,663,889.310	90,620,007.17	90,641,707.52	26.37	21,700.35	0.00	21,700.35
					21,700.35 GN	0.00 GN	21,700.35 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	245,544,732.320	246,392,861.94	247,150,591.26	71.90	757,729.32	0.00	757,729.32
					1,284,598.27 GN	0.00 GN	1,284,598.27 GN
					-526,868.95 LS	0.00 LS	-526,868.95 LS
Original Face:	214,498,695.000						
FUND Total							
0.000	342,140,452.540	342,944,700.02	343,724,129.69	100.00	779,429.67	0.00	779,429.67
					1,306,298.62 GN	0.00 GN	1,306,298.62 GN
					-526,868.95 LS	0.00 LS	-526,868.95 LS
Original Face:	214,498,695.000						

Holdings

Fund Summary

As of: *April 30, 2017*

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

View Date: *May 9, 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							
	1,281.730	1,281.73	1,281.73	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	1,281.730	1,281.73	1,281.73	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: *April 30, 2017*

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

View Date: *May 9, 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							
	347,384.800	347,384.80	347,384.80	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							
	68,867,770.100	68,832,197.33	68,859,557.68	19.57	27,360.35	0.00	27,360.35
					27,360.35 GN	0.00 GN	27,360.35 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	279,463,749.960	283,102,972.87	282,721,835.68	80.33	-381,137.19	0.00	-381,137.19
					1,185,539.53 GN	0.00 GN	1,185,539.53 GN
					-1,566,676.72 LS	0.00 LS	-1,566,676.72 LS
Original Face:	190,305,168.000						
FUND Total							
0.000	348,678,904.860	352,282,555.00	351,928,778.16	100.00	-353,776.84	0.00	-353,776.84
					1,212,899.88 GN	0.00 GN	1,212,899.88 GN
					-1,566,676.72 LS	0.00 LS	-1,566,676.72 LS
Original Face:	190,305,168.000						

Holdings

Fund Summary

As of: *April 30, 2017*

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

View Date: *May 9, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	221,480.100	221,480.10	221,480.10	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							
	379,521,617.180	379,060,980.93	379,130,374.27	39.79	69,393.34	0.00	69,393.34
					78,343.21 GN	0.00 GN	78,343.21 GN
					-8,949.87 LS	0.00 LS	-8,949.87 LS
FIXED INCOME							
	573,107,093.070	575,310,569.97	573,452,071.08	60.19	-1,858,498.89	0.00	-1,858,498.89
					1,190,342.83 GN	0.00 GN	1,190,342.83 GN
					-3,048,841.72 LS	0.00 LS	-3,048,841.72 LS
Original Face:	406,069,362.000						
FUND Total							
0.000	952,850,190.350	954,593,031.00	952,803,925.45	100.00	-1,789,105.55	0.00	-1,789,105.55
					1,268,686.04 GN	0.00 GN	1,268,686.04 GN
					-3,057,791.59 LS	0.00 LS	-3,057,791.59 LS
Original Face:	406,069,362.000						

Holdings

Fund Summary

As of: *April 30, 2017*

STOFAZPOOL123STFIXEDINC
STATE OF ARIZONA
FUND: ATZN

View Date: *May 9, 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							
	-571.640	-571.64	-571.64	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							
	76,723,005.690	76,691,998.10	76,692,222.75	77.24	224.65	0.00	224.65
					224.65 GN	0.00 GN	224.65 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	22,592,487.790	22,592,487.79	22,592,487.79	22.76	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	99,314,921.840	99,283,914.25	99,284,138.90	100.00	224.65	0.00	224.65
					224.65 GN	0.00 GN	224.65 GN
					0.00 LS	0.00 LS	0.00 LS